Competition Goal Framework Preprocess Features Models Conclusion

Big Data Analytics for Semiconductor Manufactoring

BDC103C NULL

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 - Conclusion

Problem Definition

Given Carrier, Chamber, Fab, Recipe, Tool and tremendous amount of FDC data, we aim to:

- Create novel and realistic high dimensional data mining framework
- Precisely predict the value of CP
- Obtain the decisive factors that determine the outcome

Proposed Framework

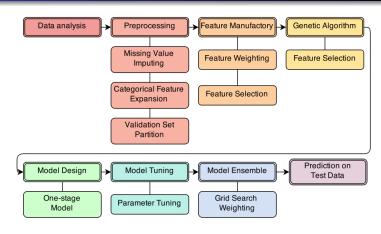


Figure: our framework

Missing Value Imputation

Categorical Features

Most frequent elements

Numerical Features

Average value of elements

Time-series Features

Median value of neighbor instances

Categorical Feature Expansion

For range-based model, such as SVM.

Take Chamber feature for example:

• Expanded: $\begin{bmatrix} 1 & 0 \\ 0 & 1 \\ \vdots & \vdots \end{bmatrix}$

Validation Set

Prepare a hold-out set to validate our internal performance



Figure: subtrain and validation

How do we determine the portion of validation set / training set?

- Each instance get $\frac{1}{n}$ probability of being training data
- $\lim_{n\to\infty} (1-\frac{1}{n})^n = \frac{1}{e} = 0.368$
- We use 0.368 training data as validation set and leave the rest as subtrain

High dimensional data

Two well-known methods for dealing with high dimensional data:

- Dimension reduction, such as PCA, auto-encoder, ...
- Feature selection

Discussion:

- Main difficulty of applying dimension reduction is its huge complexity;
 and there is no performance guarantee. (time-consuming)
- In contrast, applying feature selection based method can solve this problem. (realistic)
- Feature selection will also boost regressor performance. (effective)

Bunch of file selection

Lots of feature available. How can we extract meaningful features?

- Divide:
 - Sample a portion of features
- Conquer:
 - Extract meaningful features
 - Maintain importance in a table

Bunch of file selection

How can we extract meaningful features?

 Based on feature importance in certain regressor (tree-based model usually)

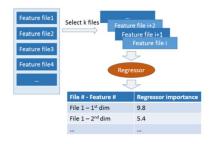


Figure: first-stage feature selection

Discussion

How do we fill values in the feature importance table?

- Divide and Conquer?
 - Fill the importance of features from tree-based model directly.

Discussion

How do we fill values in the feature importance table?

- Divide and Conquer?
 - Fill the importance of features from tree-based model directly. (X)
- Divide and Conquer:
 - Performance of each model reflects the behavior of a small subset of features.
 - Normalization is needed!!
- Feature Importance $[f_i] = \frac{\text{Regressor Importance}[f_i]}{\text{Feature Set Performance}[f]} \ \forall \ \text{subset} \ f$

Compact Genetic Algorithm

What will we do next?

- The previous method is based on regressor importance.
 That is, we can abandon what our model cannot learn from.
- However, we want to further obtain which feature is decisive.
 That is, we want to optimize:

argmax Regressor Performance(featureSet) featureSet

Compact Genetic Algorithm

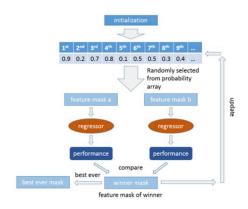


Figure: second-stage feature selection

Tree-based Model

Gradient Boosting Machine (GBM)

- Iteratively build new trees to correct current error
- Well performance in many data mining competition
 - Best performance in preliminaries in our experiment

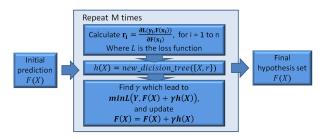


Figure: GBM workflow

Kernel-based Model

Support Vector Regression (SVR)

- Extended from SVM
- Find the hyperplane in feature space having minimized loss
 - Optimization function (primal):

$$\min_{\mathbf{w},b} \frac{1}{2} \|\mathbf{w}\|^2$$
 subject to $|y_i - \mathbf{w} \cdot x_i - b| \le \epsilon \ \forall i$

- Kernel trick
 - Project feature space to higher dimensional space
 - For example, linear kernel, polynomial kernel, RBF kernel, etc.
 - Linear kernel has the best performance in our experiment

Parameter Turing

Grid Search

- Try different combination of parameters
- Put measurement on a fix validation set
- GBM
 - Tree number, shrinkage
 - Decide the depth of model
- SVR with linear model
 - Cost
 - Decide the fitness of model, in terms of training data

Ensemble

Grid Search

- ullet Give different weight (1 \sim 10) to the prediction of different model
 - Models we use: RF, GBM, SVR (Linear and RBF kernel)
- Put measurement on a fix validation set
- In our experiment, we find that RF and SVR with RBF kernel have 0 weight when we get obtain the best performance

Performance

We take the ensemble result as our final submission

Model	Parameter	MSE (validation)
GBM	N_trees=3000, shrinkage=0.015	2.01
SVR (linear kernel)	Cost=1e-4	2.23
Ensemble	GBM weighted 2, SVR (linear) weighted 1	1.97

Figure: performance comparison











