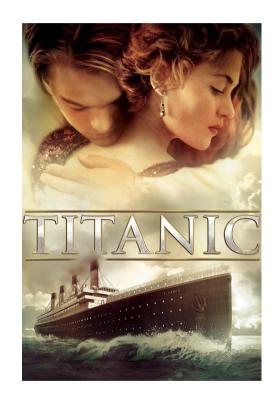
Midterm Assignment

Kaggle Prediction Competition

Itamar Caspi June 30, 2024 (updated: 2024-06-30)

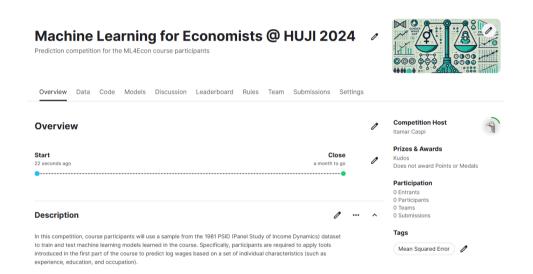
Kaggle: A Global Hub for Data Science Competitions

- **Kaggle** is a *vibrant data science* community where machine learning practitioners worldwide compete.
- Public companies and private users alike upload the datasets used in Kaggle competitions.
- A "kaggler" clinches victory by developing the most accurate algorithm for a specific dataset.
- Kaggle competitions serve as platforms for practicing ML skills and keeping abreast of state-of-the-art ML methods.



Getting Started with Kaggle

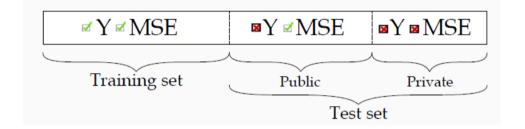
- 1. **Step One:** Visit www.kaggle.com and sign-up.
- 2. **Step Two:** Navigate to the ml4econ course competition (link on Moodle)
- 3. **Step Three:** Thoroughly review the competition details including objectives, deadlines, data, evaluation criteria, submission rules, and so on.



Understanding the Kaggle Competition Data Structure

- Immediate Feedback: The Mean Squared Error (MSE) for the public test set (30%) is available immediately upon submission.
- Delayed Feedback: The MSE for the private test set (70%) is disclosed only after the competition closes.
- *Unpredictable Split:* The division between the public and private test sets is arbitrary and undisclosed to competitors in advance.

Remember, your *final ranking* hinges on your performance on the *private* test set.

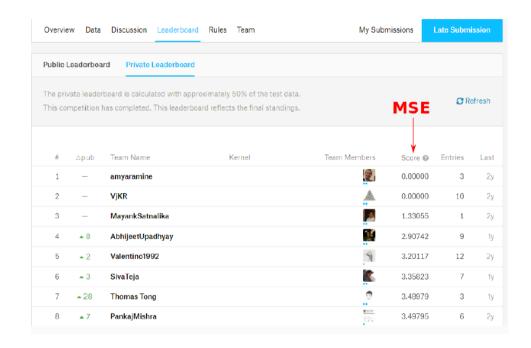


Mastering the Basic Kaggle Competition Workflow

- 1. Acquire Domain Knowledge: Build understanding around the problem domain.
- 2. Explore the Data: Perform an initial data analysis.
- 3. **Preprocessing:** Employ techniques such as standardization, creating dummy variables, determining interactions, etc.
- 4. Choose a Model Class: Decide on a model class, like Lasso, Ridge, Trees, and so forth.
- 5. **Tune Complexity:** Use cross-validation for optimizing model parameters.
- 6. Submit Your Prediction: Forward your model's prediction for evaluation.
- 7. **Document Your Workflow:** Keep a well-structured record of your process using *R Markdown*.

Monitoring Your Performance

- Leverage the public leaderboard to track your performance.
- Your interim ranking (reflected in the "scores" column) is determined by your MSE on the public test set.
- After the competition closes, the final ranking will hinge on the MSE on the private test set.
- While you may submit multiple predictions, exercise caution to avoid overfitting the public test set!



Kickstarting Your Kaggle Journey

Executing this code chunk will automatically download the essential data for our Kaggle competition. This includes train data, test data, and a sample submission file.

```
train <- read.csv("https://raw.githubusercontent.com/ml4econ/lecture-notes-2024/master/a-
test <- read.csv("https://raw.githubusercontent.com/ml4econ/lecture-notes-2023/master/a-
sample_submission <- read.csv("https://raw.githubusercontent.com/ml4econ/lecture-notes-2024/master/a-</pre>
```

slides %>% end()

Source code