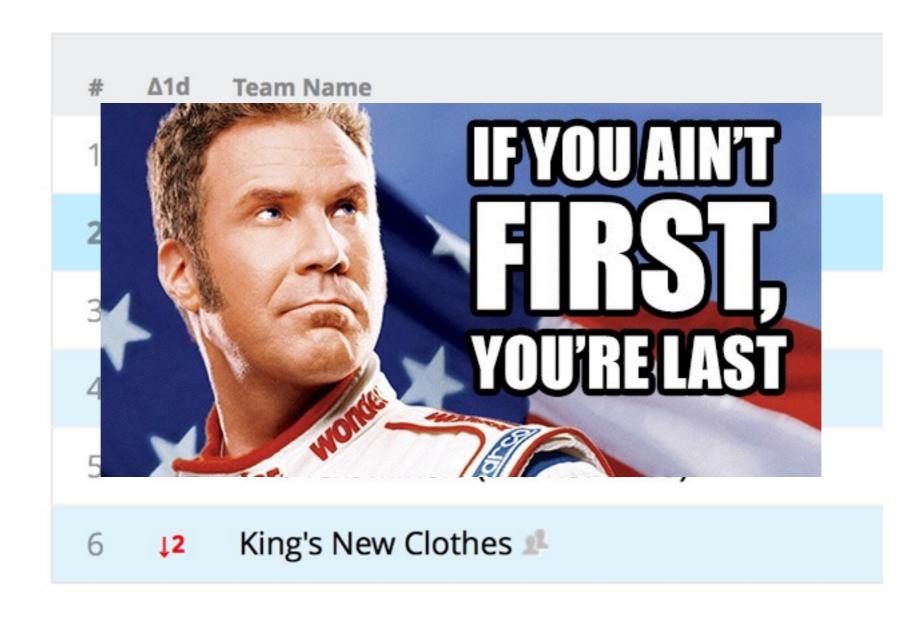
Kaggle text mining

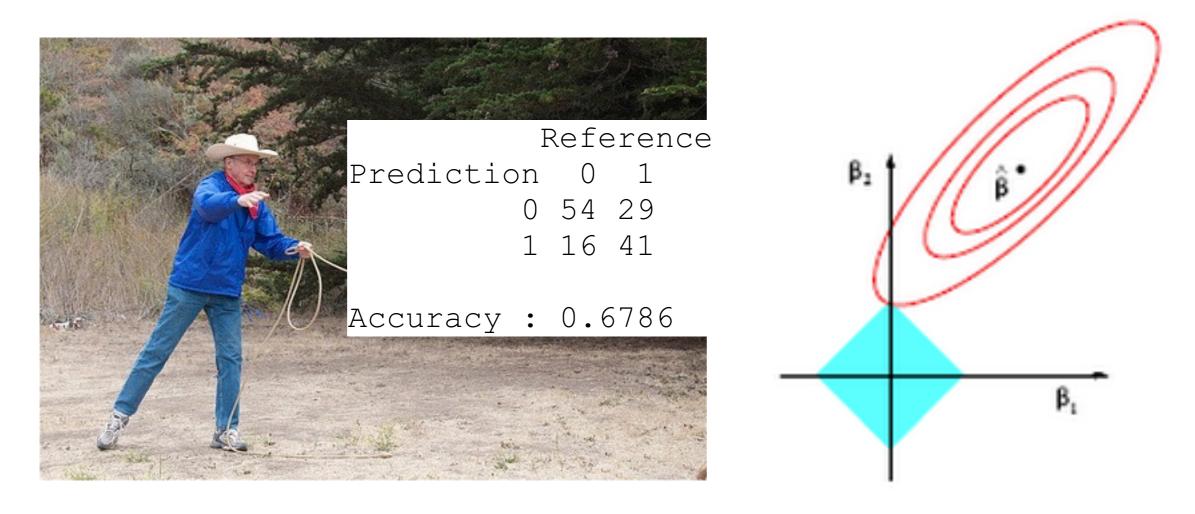
Winning solution: Anton Prokopyev



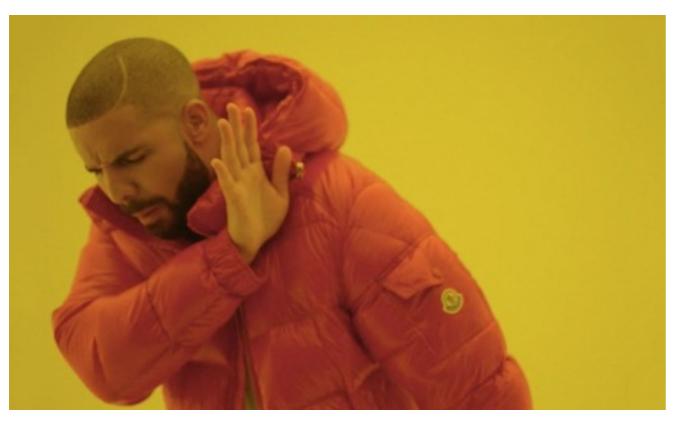
Motivation



[1] LASSO Regression



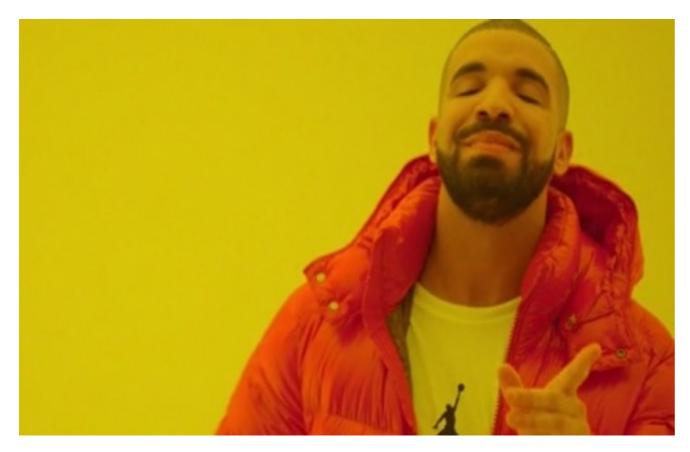
Least Absolute Shrinkage and Selection Operator



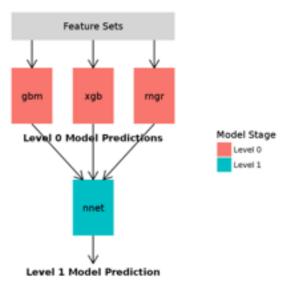
Competing on Kaggle with one model

 $Cost(W) = RSS(W) + \lambda * (sum of absolute value of weights)$

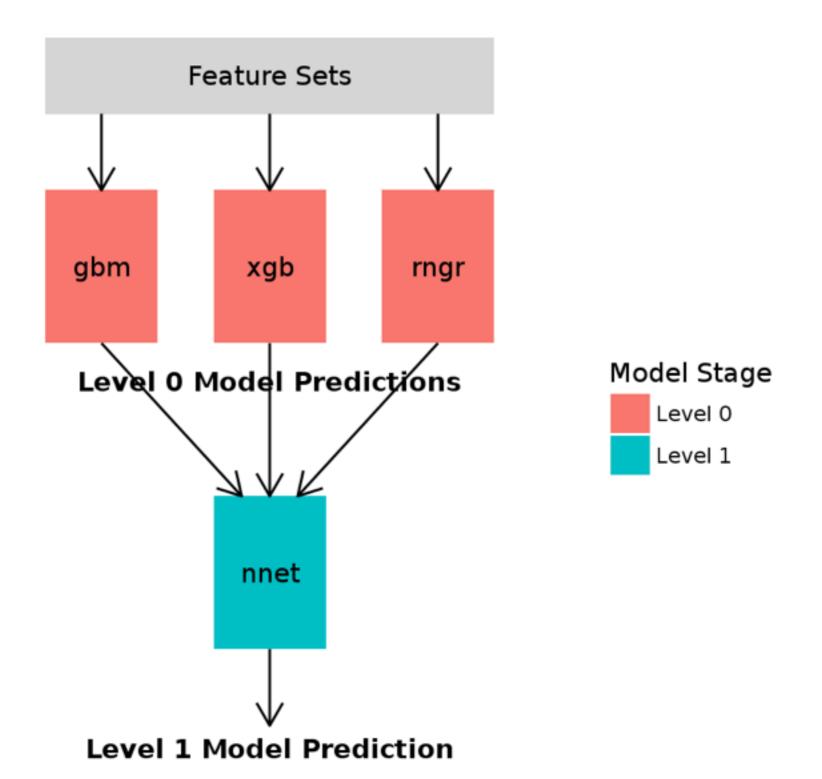
$$= \sum_{i=1}^{N} \left\{ y_i - \sum_{j=0}^{M} w_j x_{ij} \right\}^2 + \lambda \sum_{j=0}^{M} |w_j|$$



Competing on Kaggle with ensemble of models



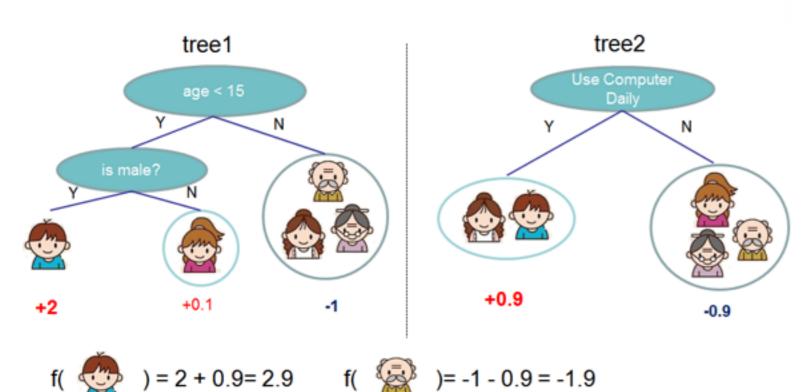
Ensemble modelling



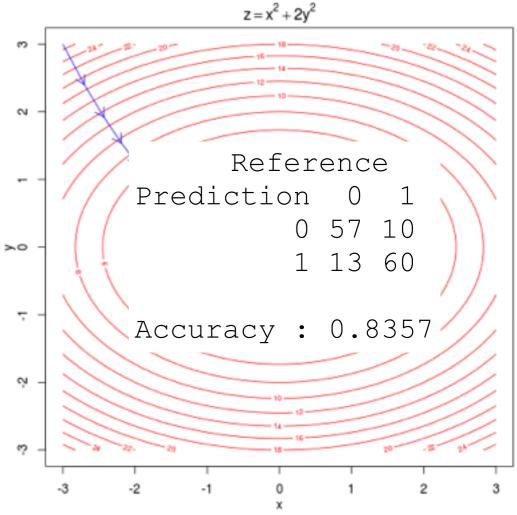
[2] XGBoost

- Combines many weak trees

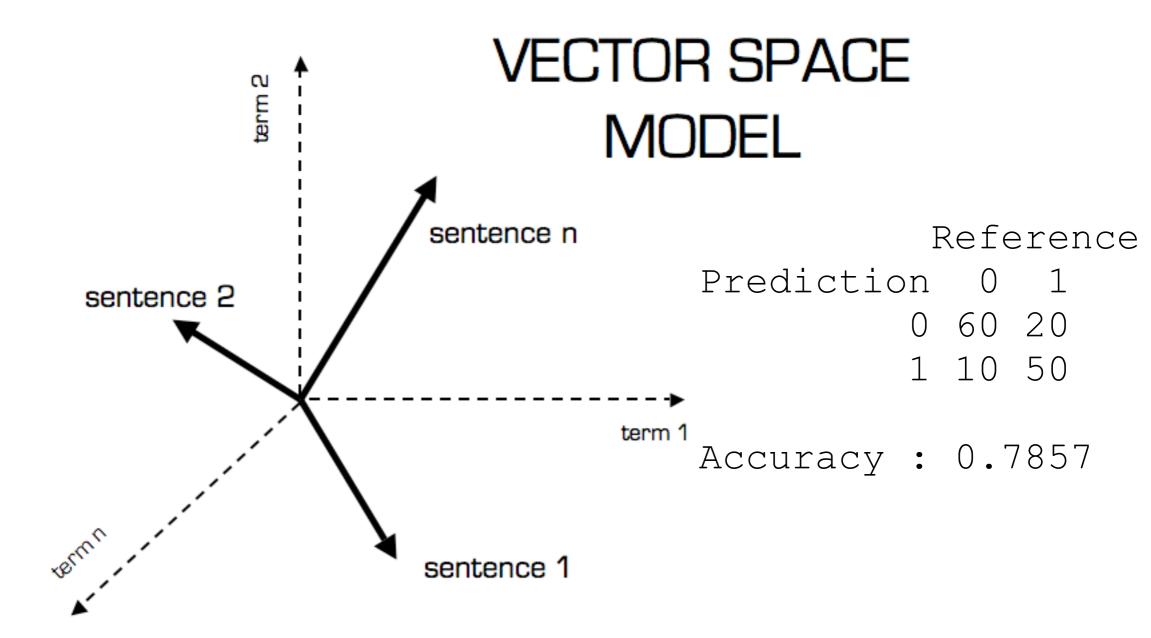
Does the person like video games?



- Uses gradient descent

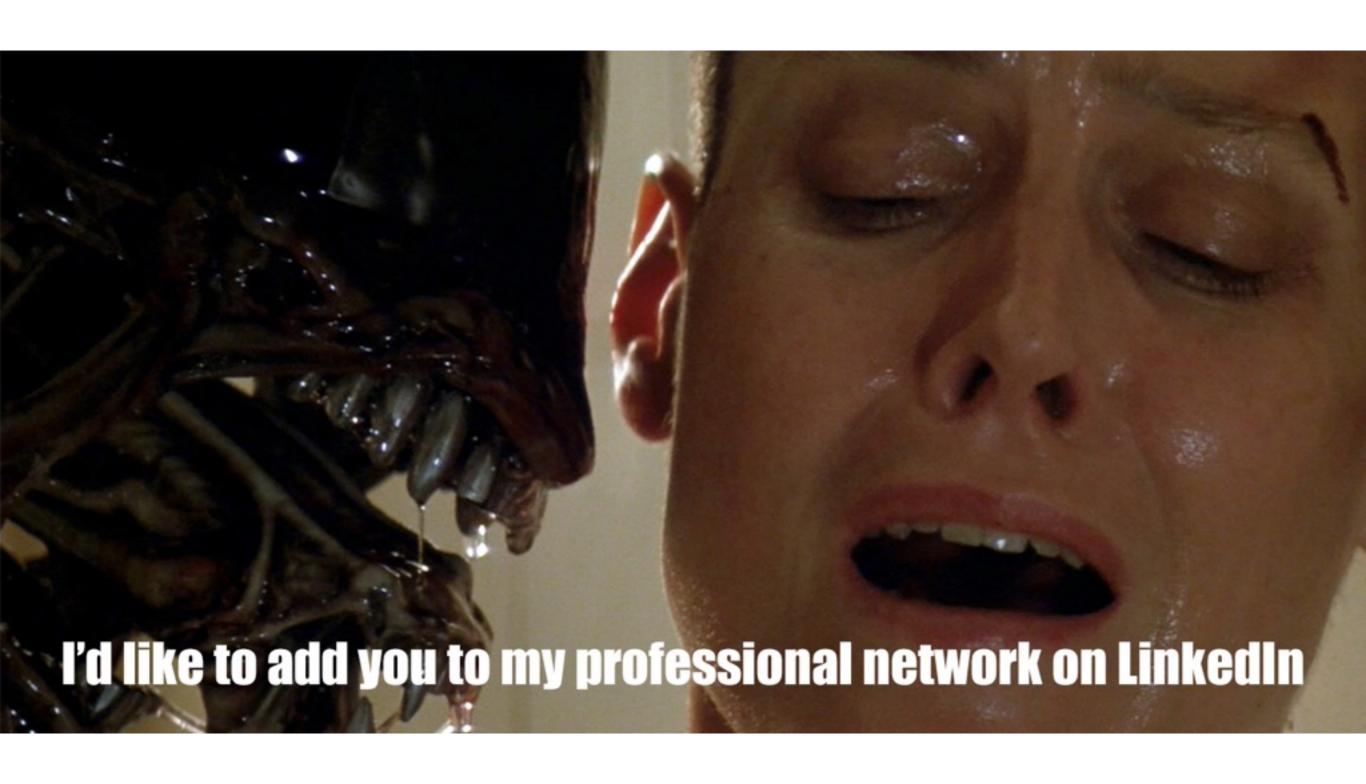


[3] text2vec



Combined performance

t	Anton Prokopyev		0.805
Select all of Anton Prokopyev 's submissions			
Id	File	Description	Public Private Submission Date Selected?
4660	9472 submit8_stack.csv	stack May 8	0.80556 0.81667 Tue, 09 May 2017 Yes 05:11:00
4657	7763 submit5.csv	text2vec only	0.80000 0.81667 Mon, 08 May 2017 Yes



Connect: linkedin.com/in/prokopyev

Thanks!

UC San Diego. POLI274: Text as Data, M. Roberts

High-dimensional word space: http://projector.tensorflow.org

XGBoost for Sentiment Analysis: https://github.com/wush978/ FeatureHashing/blob/master/vignettes/SentimentAnalysis.Rmd

Text2Vec for Sentiment Analysis: https://www.r-bloggers.com/ twitter-sentiment-analysis-with-machine-learning-in-r-using-doc2vec- approach