

CSP 571

Data Preparation & Analysis

Class Hours: T/R 05:00PM - 06:15PM Class Location: RE 104 + Internet



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Office Hours: T/R 02:00PM - 03:00PM + Virtual

Office Location: SB 228A

This is a tentative syllabus - any subsequent changes will be communicated to students in class.

Course Description: This course will provide students with an introduction to the field of data science and the tools and techniques to analyze data and extract knowledge from it. This course surveys industrial and scientific applications of data analytics and will utilize case studies and programming exercises to explore opportunities and challenges involving data analysis and visualization including business opportunities, privacy concerns, and ethical issues. Students will work with a variety of real world data sets and learn how to prepare data sets for analysis by cleaning and reformatting.

Prerequisite(s): CS 425 or equivalent. Math 474 or equivalent. Graduate standing or permission of instructor.

Note(s): This is an *elective* course for MATH, CS, and CSP majors.

Credit Hours: 3 (3-0-3)

Required Text(s): Introduction to Statistical Learning, 2nd Edition (Online Edition) [Free]

Author(s): Gareth James, Daniela Witten, Trevor Hastie, Robert Tibshirani

ISBN-13: 978-1461471370

Required Text(s): R for Data Science, 1st Edition (Online Edition) [Free]

Author(s): Hadley Wickham, Garrett Grolemund

ISBN-13: 978-1491910399

Course Objectives:

This course provides students with the knowledge and skills to effectively analyze data to unearth knowledge including the ability to develop programs that support the analysis and presentation processes.

Course Outcomes:

Students successfully completing this course will be able to:

- 1. Discuss the concepts of data science
- 2. Gather requirements for data analysis projects
- 3. Prepare data for analysis
- 4. Programmatically analyze data
- 5. Develop meaningful data visualizations
- 6. Explore case studies

- 7. Examine ethical issues in data science
- 8. Report on findings of their analysis
- 9. Develop and present analysis effectively

Course Details:

The course will attempt to incorporate the following tools as part of the course material:

- 1. Use of the R programming language as a general-purpose data-analysis programming environment.
- 2. Use of the CRAN package ecosystem as a source of software libraries for extending/supplementing the R environment.
- 3. Use of various open data sources for projects and analytical work.
- 4. Use of various cloud provider systems for computational/modeling work.

Grading System:

Grade weighting is prescribed as below, with significant improvement between Midterm Exam to Final Exam scores taken into consideration in the final grade assignment.

Homework Assignments	20%
Reading Quizzes	20%
Semester Project	20%
Midterm Exam	20%
Final Exam	20%

Letter Grade Distribution:

Grade assignment is prescribed as below, with the student score rounded up if within 1%-2% of the next grade level, at the instructor's discretion.

$$>= 90$$
 A
 $80 - 89$ B
 $70 - 79$ C
 $60 - 69$ D
 $<= 60$ E

Teaching Assistant:

The TAs for this course are **Utkarsh Tiwari** and **TBD** - who will be available for questions regarding grading on assignments, exams, quizzes, and the project. The TAs can be contacted at utiwari2@hawk.iit.edu and TBD@hawk.iit.edu

Course Policies:

• General

- Each course session will follow a lecture format with slides and examples students are expected to take notes and participate in questions/answers during the session.
- There will be a short 15 minute break, at the instructor's discretion, during each session
 students are expected to return back to the classroom on time.

• Reading Requirements & Homework Assignments

- Students are expected to complete reading assignments per the course schedule homework assignments will be assigned by the instructor with details on submission deadlines.
- Late assignments submitted within one week of the due date will be subject to a full grade penalty - no late assignments will be accepted beyond a one week time period.

• Online Access & Electronic Submissions

- Lectures will be recorded and made available online, however attendance is strongly encouraged in order to understand the course material.
- Students are expected to submit electronic documents for their homework assignments via the IIT Blackboard system.

• Examinations

- Exams are closed book, closed notes the Midterm Exam will be administered in class,
 the Final Exam will be administered according to university final exam schedules.
- No makeup exams will be given except in extreme circumstances/emergency situations, subject to department and university approval.

• Grades

- Student grades will be posted on Blackboard in a timely manner students who wish to track their progress may do so online, or inquire with the instructor.
- Any questions or discussions regarding grades should be directed to the instructor,

• Attendance and Absences

- Attendance is expected for each session students may contact the instructor regarding any missed classes due to sickness, emergencies, or other issues.
- Students are responsible for all missed material, regardless of the reason for absence, and are expected to obtain notes/content independently.

University Policies:

• General

Students should refer to the Illinois Tech Student Handbook as a reference to any and all policies listed below pertaining to this course.

• Academic Honesty

Students are subject to the Code of Academic Honesty as part of being enrolled in this course. Issues related to academic honesty within this course will be handled according to university policies, regulations, and procedures.

• Code of Conduct

Students are subject to the Code of Conduct as part of being enrolled in this course. Issues related to conduct within this course will be handled according to university policies, regulations, and procedures.

• Special Accomodations

Students requiring special accommodations, such as in the case of documented disabilities, should contact the Center for Disability Resources. Accommodations will be arranged via the Reasonable Accommodations process.

Tentative Course Outline:

Material coverage, lecture order, and content timing may change - the student is expected to maintain independent progress regarding reading requirements and homework assignments/quiz assessments.

Week	Content
Week 1	Statistical Learning - Descriptive/Inferential Statistics
01/10/2023	 Exploratory Data Analysis - Empirical/Parametric Dist., Visualization Statistical Modeling - Model Accuracy, Error, Bias/Variance Suggested Reading: James Ch1,Ch2; Wickham Ch1,Ch2-8 Homework Assignment: Homework 1 Assigned
Week 2	Linear Regression
01/17/2023	 Linear Regression - Simple/Multiple, Estimation Model Accuracy - Diagnostics/Validation, Additional Considerations Suggested Reading: James Ch3; Wickham Ch2-8 Quiz Assessment: Quiz 1 Assigned
Week 3	Classification
01/24/2023	 Logistic Regression - Generlized Linear Model/Least Squares (GLM/GLS) Linear Discriminant Analysis (LDA) - Bayes Theorem Suggested Reading: James Ch4; Wickham Ch9-16 Homework Assignment: Homework 1 Due, Homework 2 Assigned
Week 4	Resampling & Cross-Validation
01/31/2023	• Cross-Validation: Leave-One-Out, k-Fold
	 Bootstrap: Overview Suggested Reading: James Ch5; Wickham Ch9-16 Quiz Assessment: Quiz 1 Due, Quiz 2 Assigned
Week 5	Regularized Regression
02/07/2023	 Model Selection: Subset Selection, Optimal Models Shrinkage Methods: Ridge, Lasso Suggested Reading: James Ch6; Wickham Ch9-16 Homework Assignment: Homework 2 Due, Homework 3 Assigned Project Deliverable: Project Group & Topic Form Due
Week 6	Non-Linear Models
02/14/2023	 Splines: Piecewise, Polynomial, Smoothing GAM: Regression, Classification Suggested Reading: James Ch7; Wickham Ch17-21 Quiz Assessment: Quiz 2 Due, Quiz 3 Assigned
Week 7	Supervised Learning - Decision Trees
02/21/2023	 Classification/Regression: CART, Additional Considerations Ensemble Methods: Random Forests, Boosting/Bagging Suggested Reading: James Ch8; Wickham Ch17-21 Homework Assignment: Homework 3 Due
Week 8	Catch-Up & Review
02/28/2023	 Quiz Assessment: Quiz 3 Due Project Deliverable: Project Proposal & Outline Due - Presentation
Week 9	Midterm Exam
03/07/2023	• In Class Examination

Week	Content
Week 10	Spring Break
03/14/2023	• No Class
Week 11	Support Vector Machines
03/21/2023	Maximal Margin Classification: Hyperplanes, Seperability
	• SVM: Classification, Decision Boundaries
	• Suggested Reading: James Ch9; Wickham Ch22-25
	• Homework Assessment: Homework 4 Assigned
Week 12	Deep Learning - Neural Networks
03/28/2023	• ANN: Single/Multiple Layer, Use Cases
	• CNN/RNN: Fitting, Backpropagation
	• Suggested Reading: James Ch10; Wickham Ch22-25
	• Quiz Assessment: Quiz 4 Assigned
	• Project Deliverable: Project Plan & Detail Due - Presentation
Week 13	Survial Analysis - Censored Data
04/04/2023	• Survival: Curves, Log-Rank, Hazards
	• Shrinkage: Cox Model, AUC
	• Suggested Reading: James Ch11; Wickham Ch22-25
	• Homework Assignment: Homework 4 Due, Homework 5 Assigned
Week 14	Unsupervised Learning - Dimensionality Reduction/Clustering
04/11/2023	• Dimensionality Reduction: Principal Component Analysis (PCA)
	• Clustering: K-Means, Mixture Models (GMM)
	• Suggested Reading: James Ch12; Wickham Ch22-25
	• Quiz Assessment: Quiz 4 Due, Quiz 5 Assigned
Week 15	Multiple Testing
04/18/2023	• Confirmatory Data Analysis: Hypothesis Testing, ANOVA
	• Error Rates: Type I/Type II, Family-Wise, False Discovery
	• Suggested Reading: James Ch13; Wickham Ch22-25
	• Homework Assignment: Homework 5 Due
Week 16	Catch-Up & Review
04/25/2023	• Project Deliverable: Project Presentation & Report Due - Presentation
	• Quiz Assessment: Quiz 5 Due
Week 17	Final Exam
05/02/2023	• In Class Examination