



Assessing and Improving Prediction and Classification

Theory and Algorithms in C++

—
Timothy Masters

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Assessing And Improving Prediction And Classification

Timothy Masters



Assessing And Improving Prediction And Classification:

Assessing and Improving Prediction and Classification Timothy Masters, 2017-12-20 Assess the quality of your prediction and classification models in ways that accurately reflect their real world performance and then improve this performance using state of the art algorithms such as committee based decision making resampling the dataset and boosting This book presents many important techniques for building powerful robust models and quantifying their expected behavior when put to work in your application Considerable attention is given to information theory especially as it relates to discovering and exploiting relationships between variables employed by your models This presentation of an often confusing subject avoids advanced mathematics focusing instead on concepts easily understood by those with modest background in mathematics All algorithms include an intuitive explanation of operation essential equations references to more rigorous theory and commented C source code Many of these techniques are recent developments still not in widespread use Others are standard algorithms given a fresh look In every case the emphasis is on practical applicability with all code written in such a way that it can easily be included in any program What You ll Learn Compute entropy to detect problematic predictors Improve numeric predictions using constrained and unconstrained combinations variance weighted interpolation and kernel regression smoothing Carry out classification decisions using Borda counts MinMax and MaxMin rules union and intersection rules logistic regression selection by local accuracy maximization of the fuzzy integral and pairwise coupling Harness information theoretic techniques to rapidly screen large numbers of candidate predictors identifying those that are especially promising Use Monte Carlo permutation methods to assess the role of good luck in performance results Compute confidence and tolerance intervals for predictions as well as confidence levels for classification decisions Who This Book is For Anyone who creates prediction or classification models will find a wealth of useful algorithms in this book Although all code examples are written in C the algorithms are described in sufficient detail that they can easily be programmed in any language

Assessing and Improving Prediction and Classification Timothy Masters, 2013-04-21 This book begins by presenting methods for performing practical real life assessment of the performance of prediction and classification models It then goes on to discuss techniques for improving the performance of such models by intelligent resampling of training testing data combining multiple models into sophisticated committees and making use of exogenous information to dynamically choose modeling methodologies Rigorous statistical techniques for computing confidence in predictions and decisions receive extensive treatment Finally a hundred pages are devoted to the use of information theory in evaluating and selecting useful predictors Special attention is paid to Schreiber s Information Transfer a recent generalization of Grainger Causality Well commented C code is given for every algorithm and technique The ultimate purpose of this text is three fold The first goal is to open the eyes of serious developers to some of the hidden pitfalls that lurk in the model development process The second is to provide broad exposure for some of the most powerful model enhancement algorithms that have emerged from

academia in the last two decades while not bogging down readers in cryptic mathematical theory Finally this text should provide the reader with a toolbox of ready to use C code that can be easily incorporated into his or her existing programs

Assessing and Improving Prediction and Classification Timothy Masters, 2017-12-19 Assess the quality of your prediction and classification models in ways that accurately reflect their real world performance and then improve this performance using state of the art algorithms such as committee based decision making resampling the dataset and boosting This book presents many important techniques for building powerful robust models and quantifying their expected behavior when put to work in your application Considerable attention is given to information theory especially as it relates to discovering and exploiting relationships between variables employed by your models This presentation of an often confusing subject avoids advanced mathematics focusing instead on concepts easily understood by those with modest background in mathematics All algorithms include an intuitive explanation of operation essential equations references to more rigorous theory and commented C source code Many of these techniques are recent developments still not in widespread use Others are standard algorithms given a fresh look In every case the emphasis is on practical applicability with all code written in such a way that it can easily be included in any program What You ll Learn Compute entropy to detect problematic predictors Improve numeric predictions using constrained and unconstrained combinations variance weighted interpolation and kernel regression smoothing Carry out classification decisions using Borda counts MinMax and MaxMin rules union and intersection rules logistic regression selection by local accuracy maximization of the fuzzy integral and pairwise coupling Harness information theoretic techniques to rapidly screen large numbers of candidate predictors identifying those that are especially promising Use Monte Carlo permutation methods to assess the role of good luck in performance results Compute confidence and tolerance intervals for predictions as well as confidence levels for classification decisions Who This Book is For Anyone who creates prediction or classification models will find a wealth of useful algorithms in this book Although all code examples are written in C the algorithms are described in sufficient detail that they can easily be programmed in any language

Data Mining Algorithms in C++ Timothy Masters, 2017-12-15 Discover hidden relationships among the variables in your data and learn how to exploit these relationships This book presents a collection of data mining algorithms that are effective in a wide variety of prediction and classification applications All algorithms include an intuitive explanation of operation essential equations references to more rigorous theory and commented C source code Many of these techniques are recent developments still not in widespread use Others are standard algorithms given a fresh look In every case the focus is on practical applicability with all code written in such a way that it can easily be included into any program The Windows based DATAMINE program lets you experiment with the techniques before incorporating them into your own work What You ll Learn Use Monte Carlo permutation tests to provide statistically sound assessments of relationships present in your data Discover how combinatorially symmetric cross validation reveals whether your model has true power or has just learned

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Testing and Tuning Market Trading Systems Timothy Masters, 2018-10-26 Build test and tune financial insurance or other market trading systems using C algorithms and statistics You ve had an idea and have done some preliminary experiments and it looks promising Where do you go from here Well this book discusses and dissects this case study approach Seemingly good backtest performance isn t enough to justify trading real money You need to perform rigorous statistical tests of the system s validity Then if basic tests confirm the quality of your idea you need to tune your system not just for best performance but also for robust behavior in the face of inevitable market changes Next you need to quantify its expected future behavior assessing how bad its real life performance might actually be and whether you can live with that Finally you need to find its theoretical performance limits so you know if its actual trades conform to this theoretical expectation enabling you to dump the system if it does not live up to expectations This book does not contain any sure fire guaranteed riches trading systems Those are a dime a dozen But if you have a trading system this book will provide you with a set of tools that will help you evaluate the potential value of your system tweak it to improve its profitability and monitor its on going performance to detect deterioration before it fails catastrophically Any serious market trader would do well to employ the methods described in this book What You Will Learn See how the spaghetti on the wall approach to trading system development can be done legitimately Detect overfitting early in development Estimate the probability that your system s backtest results could have been due to just good luck Regularize a predictive model so it automatically selects an optimal subset of indicator candidates Rapidly find the global optimum for any type of parameterized trading system Assess the ruggedness of your trading system against market changes Enhance the stationarity and information content of your proprietary indicators Nest one layer of walkforward analysis inside another layer to account for selection bias in complex trading systems Compute a lower bound on your system s mean future performance Bound expected periodic returns to detect on going system deterioration before it becomes severe Estimate the probability of catastrophic drawdown Who This Book Is For Experienced C programmers developers and software engineers Prior experience with rigorous statistical procedures to evaluate and maximize the quality of systems is recommended as well **Modern Data Mining Algorithms in C++ and CUDA C** Timothy Masters, 2020-06-05 Discover a variety of data mining algorithms that are useful for selecting small sets of important features from among unwieldy masses of candidates or extracting useful features from measured

variables As a serious data miner you will often be faced with thousands of candidate features for your prediction or classification application with most of the features being of little or no value You ll know that many of these features may be useful only in combination with certain other features while being practically worthless alone or in combination with most others Some features may have enormous predictive power but only within a small specialized area of the feature space The problems that plague modern data miners are endless This book helps you solve this problem by presenting modern feature selection techniques and the code to implement them Some of these techniques are Forward selection component analysis Local feature selection Linking features and a target with a hidden Markov model Improvements on traditional stepwise selection Nominal to ordinal conversion All algorithms are intuitively justified and supported by the relevant equations and explanatory material The author also presents and explains complete highly commented source code The example code is in C and CUDA C but Python or other code can be substituted the algorithm is important not the code that s used to write it

What You Will Learn Combine principal component analysis with forward and backward stepwise selection to identify a compact subset of a large collection of variables that captures the maximum possible variation within the entire set Identify features that may have predictive power over only a small subset of the feature domain Such features can be profitably used by modern predictive models but may be missed by other feature selection methods Find an underlying hidden Markov model that controls the distributions of feature variables and the target simultaneously The memory inherent in this method is especially valuable in high noise applications such as prediction of financial markets Improve traditional stepwise selection in three ways examine a collection of best so far feature sets test candidate features for inclusion with cross validation to automatically and effectively limit model complexity and at each step estimate the probability that our results so far could be just the product of random good luck We also estimate the probability that the improvement obtained by adding a new variable could have been just good luck Take a potentially valuable nominal variable a category or class membership that is unsuitable for input to a prediction model and assign to each category a sensible numeric value that can be used as a model input

Who This Book Is For Intermediate to advanced data science programmers and analysts

Deep Belief Nets in C++ and CUDA C: Volume 3 Timothy Masters, 2018-07-04 Discover the essential building blocks of a common and powerful form of deep belief network convolutional nets This book shows you how the structure of these elegant models is much closer to that of human brains than traditional neural networks they have a thought process that is capable of learning abstract concepts built from simpler primitives These models are especially useful for image processing applications At each step Deep Belief Nets in C and CUDA C Volume 3 presents intuitive motivation a summary of the most important equations relevant to the topic and concludes with highly commented code for threaded computation on modern CPUs as well as massive parallel processing on computers with CUDA capable video display cards Source code for all routines presented in the book and the executable CONVNET program which implements these algorithms are available for free download What

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Deep Belief Nets in C++ and CUDA C: Volume 1 Timothy Masters,2018-04-23 Discover the essential building blocks of the most common forms of deep belief networks At each step this book provides intuitive motivation a summary of the most important equations relevant to the topic and concludes with highly commented code for threaded computation on modern CPUs as well as massive parallel processing on computers with CUDA capable video display cards The first of three in a series on C and CUDA C deep learning and belief nets Deep Belief Nets in C and CUDA C Volume 1 shows you how the structure of these elegant models is much closer to that of human brains than traditional neural networks they have a thought process that is capable of learning abstract concepts built from simpler primitives As such you ll see that a typical deep belief net can learn to recognize complex patterns by optimizing millions of parameters yet this model can still be resistant to overfitting All the routines and algorithms presented in the book are available in the code download which also contains some libraries of related routines What You Will Learn Employ deep learning using C and CUDA C Work with

supervised feedforward networks Implement restricted Boltzmann machines Use generative samplings Discover why these are important Who This Book Is For Those who have at least a basic knowledge of neural networks and some prior programming experience although some C and CUDA C is recommended *Proceedings of the 15th International Conference on Soft Computing and Pattern Recognition (SoCPaR 2023)* Anu Bajaj,Ajith Abraham,Oscar Castillo,2025-04-24 This book presents 57 selected papers focused on Smart Health Care from the 14th International Conference on Soft Computing and Pattern Recognition SoCPaR 2023 and 14th World Congress on Nature and Biologically Inspired Computing NaBIC 2023 which was held in 5 different cities namely Olten Switzerland Porto Portugal Kaunas Lithuania Greater Noida India Kochi India and in online mode SoCPaR NaBIC 2023 had contributions by authors from 39 countries This Volume offers a valuable reference guide for all medical doctors scientists academicians researchers students and practitioners in the field of artificial intelligence and smart health care

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