

Assessing and Improving Prediction and Classification

Theory and Algorithms in C++

Timothy Masters

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Sabine Zange

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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

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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

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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 plaque 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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Reviewing Assessing And Improving Prediction And Classification: Unlocking the Spellbinding Force of Linguistics

In a fast-paced world fueled by information and interconnectivity, the spellbinding force of linguistics has acquired newfound prominence. Its capacity to evoke emotions, stimulate contemplation, and stimulate metamorphosis is actually astonishing. Within the pages of "Assessing And Improving Prediction And Classification," an enthralling opus penned by a very acclaimed wordsmith, readers set about an immersive expedition to unravel the intricate significance of language and its indelible imprint on our lives. Throughout this assessment, we shall delve in to the book is central motifs, appraise its distinctive narrative style, and gauge its overarching influence on the minds of its readers.

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