

Cheat Sheet Final Exam:

Stepwise Regression: (Exam) Suited for: Variable selection and/or prediction from feature data. Definition: Variable selection process that can combine forward selection and backward regression.

Lasso Regression: (Exam) Suited for: Variable selection and/or prediction from feature data. Definition: Method for limiting the number of variables in a model by limiting the sum of all coefficients' absolute values. Can be very helpful when number of data points is less than number of factors.

Fractional Factorial Designs: (Exam) Suited for: Experimental Design. Definition: Test of a subset of all possible combinations of factor values over multiple factors. If chosen well, the desired effects of factors and factor interaction effects can be obtained.

Support Vector Machines: (Exam) Suited for: Classification and/or prediction from feature data. Definition: Classification algorithm that uses a boundary to separate the data into two or more categories ("classes"). Used to: (Exam): Using feature data to predict whether or not something will happen two time periods in the future.

K-means algorithm: (Exam) Suited for: Clustering. Definition: Clustering algorithm that defines k clusters of data points, each corresponding to one of k cluster centers selected by the algorithm.

Exponential Smoothing: (Exam) Suited for: Prediction from time-series data. Definition: Data smoothing technique in which older observations are assigned exponentially decreasing weights, so more emphasis is given to recent observations. (Exam) Analysis: Using time-series data to predict the amount of something two time periods in the future.

GARCH: (Exam) Suited for: Prediction from time-series data. Definition: Autoregressive method used to model variance in time series data. (Exam) Model used to: Using time-series data to predict the variance of something two time periods in the future.

ARIMA: (Exam) Suited for: Prediction from time-series data. Definition: Time series model that uses differences between observations when data is nonstationary. Also called Box-Jenkins. (Exam) Model used to: Using time series to predict the amount of something two time periods in the future.

K-nearest-Neighbor Regression: (Exam): Suited for: Using feature data to predict the amount and/or probability of something two time periods in the future. Definition: Regression model where a data point's response is estimated based on the responses of the k nearest data points with known response.

Logistic regression tree: (Exam) Suited for: Using feature data to predict the probability of something happening and/or weather or not something will happen two time period in the future. Definition Logistic Regression Regression model that uses an exponential function of variables to estimate a response that is either between 0 and 1, or must be equal to 0 or 1:

$$y = \frac{1}{1 + e^{-(\alpha_0 + \alpha_1 x_1 + \alpha_2 x_2 + \dots + \alpha_n x_n)}}$$

(Examples of Logistic Regression): Exam (Q43): Estimate the probability that a patient survives heart transplant surgery. Another example: estimate the likelihood that a flight from Atlanta to Detroit will take more than two hours.

Definition Regression Tree: Tree-based method for regression. After branching to split the data, each subset is analyzed with its own regression model. **Tree:** Iterative split (branching) of a data set into more-specific subsets that each are modeled separately. Often used for classification, regression, and decision-making. Also, can be used to solve optimization problems.

Random Support Vector Machine Forest: (Exam) Model to: Using feature data to predict whether or not something will happen two time periods in the future. Definition Forest: A set of multiple trees. Just like in real life.

Linear regression tree: (Exam) Suited for: Using feature regression to predict the amount of something two time periods in the future. Definition Linear Regression: Regression model where the relationships between attributes and a response are modeled as linear functions $y = \alpha_0 + \sum_{i=1}^n \alpha_i x_i$. (Examples of Linear Regression): Exam (Q43) Forecast the number of hotdogs that will be sold at a baseball game. Another example: Estimate the amount of time it will take to process a certain loan application.

For each type of data specify if it is or it is not time series:

Definition Time Series: Data that records the same attribute/response at multiple points in time (often at equal time intervals).

- Characteristics of a day (day of week, season, temperature, amount of rainfall) that might affect the number of burgers sold: (EXAM) NOT TIME SERIES
- Fraction of burgers sold that had cheese, on each of the past 2000 days: (EXAM) TIME SERIES
- Number of burgers a restaurant sold on each of the past 2000 days: (EXAM) TIME SERIES
- Number of toppings on each burger sold in the past 2000 days: (EXAM) NOT TIME SERIES

Data that is scaled before point outliers are removed:

Definition Point outlier: A data point that is (uncommonly) far from other data points – for example, an outdoor temperature reading of 200 degrees Fahrenheit. **Scaling:** Shrinking or expanding, and moving, the range of data to fit exactly into a specific interval (for example, between 0 and 1, or between 100 and 800).

- If data is scaled first, the range of data after outliers are removed will be (EXAM) NARROWER than intended
- Point outliers (EXAM) WOULD NOT appear to be valid data if not removed before scaling
- Valid data (EXAM) WOULD NOT appear to be outliers if data is scaled first.

Specify whether using a variable selection approach like lasso or stepwise regression would be important:

Definition Variable Selection: Process of selecting the best subset of predictors to explain variance in data; involves eliminating unnecessary or redundant or less-important variables from a potential set of predictors.

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Julia Schneider



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