

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:

$$y = \frac{1}{1 + e^{-(a_0 + \sum_{i=1}^n a_i x_i)}}$$

(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 $y = a_0 + \sum_{i=1}^n a_i x_i$.

(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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Padhraic Smyth



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Table of Contents Ied Final Exam Cheat Sheet

1. Understanding the eBook Ied Final Exam Cheat Sheet
 - The Rise of Digital Reading Ied Final Exam Cheat Sheet
 - Advantages of eBooks Over Traditional Books
2. Identifying Ied Final Exam Cheat Sheet
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Ied Final Exam Cheat Sheet
 - User-Friendly Interface
4. Exploring eBook Recommendations from Ied Final Exam Cheat Sheet
 - Personalized Recommendations
 - Ied Final Exam Cheat Sheet User Reviews and Ratings
 - Ied Final Exam Cheat Sheet and Bestseller Lists
5. Accessing Ied Final Exam Cheat Sheet Free and Paid eBooks
 - Ied Final Exam Cheat Sheet Public Domain eBooks
 - Ied Final Exam Cheat Sheet eBook Subscription Services
 - Ied Final Exam Cheat Sheet Budget-Friendly Options

6. Navigating Ied Final Exam Cheat Sheet eBook Formats
 - ePub, PDF, MOBI, and More
 - Ied Final Exam Cheat Sheet Compatibility with Devices
 - Ied Final Exam Cheat Sheet Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Ied Final Exam Cheat Sheet
 - Highlighting and Note-Taking Ied Final Exam Cheat Sheet
 - Interactive Elements Ied Final Exam Cheat Sheet
8. Staying Engaged with Ied Final Exam Cheat Sheet
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Ied Final Exam Cheat Sheet
9. Balancing eBooks and Physical Books Ied Final Exam Cheat Sheet
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Ied Final Exam Cheat Sheet
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Ied Final Exam Cheat Sheet
 - Setting Reading Goals Ied Final Exam Cheat Sheet
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Ied Final Exam Cheat Sheet
 - Fact-Checking eBook Content of Ied Final Exam Cheat Sheet
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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