A DATA MINING COURSE USING A KAGGLE COMPETITION

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April 24, 2011



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HOW TO GET STARTED IN DATAMINING?

- Learn statistics
- Learn R
- Learn linear algebra
- Learn functional analysis (kernels,..)

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- Learn data base management.
- If you have plenty of time:

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 Learn data base management.



If you have plenty of time:

BEST NEURAL NETWORK AVAILABLE

You have it:



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You have it:



BEST NEURAL NETWORK AVAILABLE

You have it:





DATAMINING IN ONE COURSE

We need a hands on approach.



HOW TO GET REALLY STARTED ?



HOW TO GET REALLY STARTED ?



AVOID BLACK BOXES

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LINEAR ALGEBRA: THE IGON VALUE PROBLEM

Malcolm Gladwell made an unfortunate error in `What the dog saw' (in his spelling of eigenvalue). Igon Value Problem is one of dilettantism. We have to understand the methods and not treat them as black boxes.

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START WITH DATA YOU KNOW WELL

- Because you invented it (simulation studies).
- It is your domain of expertise.
- You have already studied it with other tools.

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START IN THE SUPERVISED CONTEXT

Because there is a gold standard for evaluation.



FINISH OFF BY DOING A REAL COMPETITION

Data Mining competitions with Kaggle.

Started at the middle of the course, students who ranked in top 3 didn't have to take the final.

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PICK AN INTERESTING DATASET



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WINE HAS MANY GREAT STORIES!

- Robert Parker is arguably the most influential wine critic.
- ``The Robert Parker Effect": wines ranked 90 points cost significantly more than those ranked 89 points.
- Each spring since 1994 Robert Parker evaluates many wines in Bordeaux.
- In 2003, at the request of his family, he didn't make the trip.
- Economists have estimated that this depressed wine prices by about 15%.



PLENTY OF STRUCTURED INFORMATION

Horse : 2000 Ridge Vineyards "Lattan Springs" Dry Creek Zinfandel

2008 Ridge Vineyards "Lytton Springs" Dry Creek Zinfandel

93 points from Robert Parker: "Striking, intense black cherry and blackberry fruit with some spice and earth jump from the glass of the 2008 Lytton Springs, a blend of 74% Zinfandel, 21% Petite Sirah, and 5% Carignan. Dark ruby with a nice tannic overlay, the wine was aged 15 months in American oak. Spicy, impressively rich with pool acids and loads of concentration. This is a beauty to drink over the next 5-1 years" (Feb. 2011) 93 points and two stars from the Connoisseurs' Guide to California Wine: "Ripe, but CG RP not overly so, and carefully crafted with a certain claref-like polish that is the Ridge signature, this year's Laton Springs bottling is a deep, very well-focused wine that keys on varietal betries with complexing notes of dusty and dry spice lending a little more range than everyday Zinfandel gets. It is nicely balanced with a fine spine of tannins for grip but maintains its sense of finesse and composure right to the end, and, if not so astringent that it cannot be enjoyed now, it is built to get better for several years and will hold for many more." (Jan. 2011) Ripe nose of raspberry, plum, pepper and chapparel. Blackberry, mineral and vanilla notes dominate the palate. Well integrated tannins typical of this classic vineyard add to the long finish

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Additional Information:

Varietal:	Zeforded ⁻ The lot to many Directed California ² State Varietti may have failed, buffits red wine gange, grave extensional in California since the mice of Direct agrows in the end projects in the word's california of the mice of the buffit and fail and the project of the since of the buffit and fail and the project of the word's and the mice of the buffit and fail and the project of the since of the buffit and fail and the project of the since of the buffit and fail and the project of the since of the buffit and fail and the project of the buffit and fail and the project of the buffit and fail and the project of the buffit and fail and the buffit and fails and the buffit and the buffit and the buffit and fails and the buffit and the buffit and fails and the buffit and fails and the buffit and fails and the buffit and the buffit and the buffit and fails and the buffit and fails and the buffit and fails and the buffit and the buffit and fails and the buffit and the buffit and the buffit and the buf
Country:	United States - When people consider domestic wine, then normally think about the state of California. The time vitcuitural Region with California, Incluing the Hapa Valley, Somma, Sarta Caucit Naruharas, Mendocino and Santa Babaria, are capated of givinning granes et al world-class quality, Botthere's pilenty of fatulusus wine coming from other states, too. Oregon, Washington and New York are also causing systems; and jaissware) to be raised acroand the world. Crick or gain of beasting that botther that the States.
Sub-Region:	California: -With the opticisite growth that California's wink industry has seen the past several years. If is asys to view withmumaking and page growtep that fooders that as as are except hereinsment. An advise if its that data california viscultural hereins is inter compared to several services in contrins; this statist noise data foods will over 200 years. Due to the enormous response to California with end with the origin with selvices in contrins; this statist noise data foods will over 200 years. Due to the enormous response to California with end with the origin with selvices in California with selvices will be inclusion.
Specific Appellation:	Second County - Second in Care only to Flag, this "their value drive just alkout very climate and topography imaginate. From its coil and top-antimude clicastic regions on the Free kt. The second Regional Packanet Million on the counted of the and the many this coil and top-antimude clicastic regions on the Free kt. The second Regional Packanet Million on the counted of the and the many this child the down to characterize and the second Regional Packanet Million on the counted of the second Regional Packanet Million on the counted of the Chail Hill down to characterize and second regional Counter Million and the second Regional Packanet Million on the Research New York and Second Counter Oth celebrated prior and characterize process.

IN ONE TIDY PACKAGE

SKU","name","vear","price","WS","RP","ST","WE","CG","GR","WN","BH","W.S","Varietal","Country","SubRegion","Appellat; 60779."2005 Perrin & Fils ""Les Sinards"" Châteauneuf-du-Pape (Elsewhere \$35)".2005.19.99.92.91.90.NA.NA.NA.NA.NA. 037599,"2005 Bodegas Castano ""Solanera Vinas Viejas"" Yecla (Previously \$14)",2005,7.99,NA,91,90,NA,NA,NA,NA,NA 060093."2003 Bodegas Poesia ""Poesia"" Lujan de Cuvo (Elsewhere \$50)".2003.19.99.NA.90.90.93.NA.NA.NA.NA.NA."Caberna 38331."2007 Sacred Hill Savignon Blanc Marlborough (Elsewhere \$15)",2007,5.99,NA,NA,NA,NA,NA,NA,NA,NA,NA,NA,NA, 045475,"2006 Rosenblum ""Monte Rosso Vinevard"" Sonoma Valley Reserve Zinfandel (Previously \$30)",2006,19.99,NA,NA,P 060504, "2008 Clos Chanteduc Côtes du Rhône" 2008.10.99.NA.90.NA.NA.NA.NA.NA.NA.NA."Rhone Blends", "France", "Rhone", " 060512."2008 Slipstream Sauvignon Blanc Pemberton Western Australia (Elsewhere \$14)".2008.6.99.NA.NA.89.NA.NA.NA 060774,"2008 Talbott ""Logan"" Santa Lucia Highlands Chardonnay",2008,15.99,NA,92,NA,NA,NA,NA,NA,NA,NA,"Chardonnay" 049412, "2008 Bernier Chardonnay Vins du Pays Jardin de la France", 2008.6.99.NA.NA.NA.NA.NA.NA.NA.NA.NA."Chardonnay" 060794."2009 Perrin & Fils ""Reserve"" Côtes du Rhône".2009.7.99.NA.NA.NA.NA.NA.NA.NA.NA.NA."Rhone Blends"."France" 042222,"2005 Celler de Capcanes ""Mas Donis"" Barrica Montsant (Previously \$11)",2005,8.99,NA,91,NA,NA,NA,NA,NA 059788,"2008 Beringer ""Private Reserve"" Napa Valley Chardonnay",2008,27.99,92,94,92,NA,NA,NA,NA,NA,NA,"Chardonnay 046284,"2004 Fanti Brunello di Montalcino (Pre-Arrival)",2004,29.99,94,NA,NA,92,NA,NA,NA,NA,NA,NA,"Sangiovese","Italy" 060283,"2008 D'Alessandro Cortona Svrah",2008,13,99,NA,90,91,NA,NA,NA,NA,NA,NA,NA,"Shiraz/Svrah","Italv","Tuscanv","Su 048803."Urbanite Cellars ""Redart"" Red Blend".NA.9.99.NA.NA.NA.NA.NA.NA.NA.NA.NA."Other Red Wines"."United States" 060475,"2007 Bisci ""Fogliano"" Verdicchio di Matelica (Elsewhere \$20)",2007,14.99,NA,91,NA,NA,NA,NA,NA,NA,"Othe 059653."2008 Patient Cottat ""Le Grand Caillou"" Sauvignon Blanc".2008.10.99.NA.NA.NA.NA.NA.NA.NA.NA.NA."Sauvignon f 050286,"2007 Fort Ross Sonoma Coast Pinot Noir",2007,29.99,91,NA,NA,95,NA,NA,NA,NA,NA,NA,"Pinot Noir","United States", 061215,"2007 Banshee Napa Valley Cabernet Sauvignon",2007,29,99,NA,NA,NA,NA,NA,NA,NA,NA,NA,"Cabernet Sauvignon and E 057997,"2009 Weingut Allram Grüner Veltliner (1L)",2009,10.99,NA,NA,NA,NA,NA,NA,NA,NA,NA,"Gruner Veltliner","Austria SA162 "2006 Rodegas Lap Crianza Ricia" 2006 9 99 90 NA NA NA NA NA NA NA NA NA Tempranillo" "Spain" "Ricia"

KAGGLE-IN-CLASS



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THE COMPETITION PAGE

Stanford Stats 202 Wine Price Prediction

PRIZE POOL	TEAMS	COMPLETED
Kudos	32	19 weeks

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Use wine vintage, varietal, country, ratings, and other information to predict price. The top 3 teams from Stats 202 will not have to take the final exam

The price of a wine is influenced by many factors. Wines from Pomerol, a region in southwestern France often fetch a pretty penny. First growths such as Château Margaux and Château Lafte Rothschild are often quite expensive, compounded especially for a stellar, old vintage. A Robert Parker rating of 100 is pretty much a license to print money.



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The training set comprises 44,151 observations, and the test set 18,923. Submissions will be evaluated via L1 error, or mean absolute error. One submission is allowed per day, and the leaderboard ranking is calculated based on 50% of the test set. The entire test set is used for the final ranking.

The top 3 teams from Stats 202 will not have to take the final exam. If you are in Stats 202, teams are limited to 3 people.

f you are a member of Btata 302, please program an identifier to your name. Something like [S32] harmer. This is as we can assity identify the waters or in the class. We have provided the names of the waters for the action information they supply. It would be possible to get 0 test energy in this competition simply by locking up the prices corresponding to the names on wave. Weines com. For this parameters are explained and the more also provide their code.

Outside information is allowed, up to a point. For instance, we would be thilled to see some team extract winery information from the tills and then connect that with outside information from the winery is located ____with Cimate____and usually prices their wines _____in a useful fashion. However, simply searching for the wine prices is unacceptable. You must privide a non-trivial model.

Update: We have gotten rid of wines that were priced over \$1,000 (there was a pricing error for these wines in the previous test and training data). If you have downloaded the data before November 10, please make sure to download the new versions. There are now 43.715 training observations and 18,741 test observations.

This competition ended at 1:59am, Tuesday 7 December 2010 UTC.





THE RESULTS

#	Team Name	MAE	Entries	Latest Submission
1	S202 Team Eureka*	14.2701	20	6:44pm, Monday 6 December 2010
2	S202 Team Cleopuptra *	16.3072	8	6:41pm, Monday 6 December 2010
3	S202reb *	17.4029	14	10:03pm, Sunday 5 December 2010
4	S202 Team Hops	17.9048	10	11:01pm, Sunday 5 December 2010
5	winepycho	21.8187	4	6:31pm, Monday 6 December 2010
6	wine	21.821	2	11:41am, Monday 6 December 2010
7	bei	21.9851	2	12:45pm, Monday 6 December 2010
8	S202 Team JZ	22.134	6	12:50am, Monday 6 December 2010
9	outsider	22.3803	4	7:59am, Monday 6 December 2010
10	Joan	22.3803	2	12:42am, Monday 6 December 2010
11	MQSBF	24.3192	4	6:35pm, Monday 6 December 2010
12	S202 Fortified Wine	24.7443	10	5:46pm, Monday 6 December 2010
13	S202 Team Franzia	25.7653	9	4:06pm, Monday 22 November 2010
14	winelover	26.5527	8	3:23pm, Saturday 4 December 2010
15	s202 Outlier	26.7379	6	8:16pm, Sunday 5 December 2010
16	S202 skmenon	27.8962	19	5:44pm, Monday 6 December 2010
17	S202 Qin Zeng	40.0686	11	7:47pm, Friday 26 November 2010
18	miner99	40.3637	3	9:47pm, Tuesday 23 November 2010
19	S202 Team Pososhok	42.7053	6	8:07pm, Tuesday 16 November 2010
20	S202 WorseThanNaive	42.7172	2	5:07am, Sunday 21 November 2010

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THE WINNERS REVEAL THEIR STRATEGY

How we did it: Jie and Neeral on winning the first Kaggle-in-Class competition at Stanford

Neeral (@beladia) and ! (@iacksheep) are glad to have participated in the first Kaggle-in-Class competition for Stats-202 at Stanford and we have learnt a lot! With one full month of hard work, excitement and learning coming to an end and coming out as the winning tearn, it certainly feels like icing on the cake. The fact that both of us were looking for nothing else than winning the competition, contributed a lot to the motivation and zeal with which we kept going each and every day. Each of us may have spent about 100 hours on this competition, but it was total) worth it.

Even though the professor and textbook already mentioned some points which ended up to be very useful, the experiences we gained from this practice were much more influential to us. We strongly recommend every data mining student to participate in such competitions, make your hands dirfy, and eventually every minute you invest on it will reward back.

ANALYZE THE DATA FIRST

The most important lesson we learnt was: we should always analyze the data first.

As newbies in data mining, we had thought a cool model could give us the best result, so the main effort was to find such advanced models and keep tuning it. We used the features from the raw data, did some feature transformation to deal with missing values, and tried some supervised learning model, such as Im, randomForest and gimboost in R. It seemed working, because Random Forest could improve 18% comparing to linear regression. 13 December 2010 by Jie Yang (@jacksheep)

How I Did It



POST-MORTEM

- > At least 20 teams from Stats 202 participated.
- Teams were limited to three people.
- Roughly 160 students in the class.
- Contest ran for about a month with a one submission per day limit.

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- The top 3 teams averaged more than one submission every other day.
- Received many thank yous from students for the competition.

IDEAS FOR IMPROVEMENT

- Started the competition in the final month and had some integration with the class (displayed the leaderboard at the beginning of class and had some homework assignments involving the data)
- Could start even earlier and provide sample code using increasingly sophisticated techniques (i.e. starting with linear models and moving to basic text mining for features in boosted trees).
- Code would be provided at regular intervals to allow new participants to easily catch up and push the leaders even further.
- Have "progress prizes" so the top teams don't entirely neglect studying for the final.