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Big Behavioral Data - How Machine Learning Made Students Learn More DOE

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Some years ago the largest bank in our region came to the university and offered project and master thesis on bank related problems and huge data sets. This was very well received by students and it became an arena for learning and job-related activity. The students got practice in working with imbalanced data, data pre-processing, longitudinal data, feature creation/selection and hyperparameter tuning. The presentation will focus on the lesson learned and in particular the last item looking into methods like grid search, random search, Bayesian optimization and DOE. Some advantages of using DOE will be highlighted.

Keywords

Big data, hyperparameter tuning, prediction.

Classification

Mainly application

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