



Assessing and Improving Prediction and Classification

Theory and Algorithms in C++

—
Timothy Masters

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Assessing And Improving Prediction And Classification

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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

Assessing and Improving Prediction and Classification Timothy Masters, 2013-04-21 This book begins by presenting methods for performing practical real life assessment of the performance of prediction and classification models It then goes on to discuss techniques for improving the performance of such models by intelligent resampling of training testing data combining multiple models into sophisticated committees and making use of exogenous information to dynamically choose modeling methodologies Rigorous statistical techniques for computing confidence in predictions and decisions receive extensive treatment Finally a hundred pages are devoted to the use of information theory in evaluating and selecting useful predictors Special attention is paid to Schreiber s Information Transfer a recent generalization of Grainger Causality Well commented C code is given for every algorithm and technique The ultimate purpose of this text is three fold The first goal is to open the eyes of serious developers to some of the hidden pitfalls that lurk in the model development process The second is to provide broad exposure for some of the most powerful model enhancement algorithms that have emerged from

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

Testing and Tuning Market Trading Systems Timothy Masters, 2018-10-26 Build test and tune financial insurance or other market trading systems using C algorithms and statistics You've had an idea and have done some preliminary experiments and it looks promising Where do you go from here Well this book discusses and dissects this case study approach Seemingly good backtest performance isn't enough to justify trading real money You need to perform rigorous statistical tests of the system's validity Then if basic tests confirm the quality of your idea you need to tune your system not just for best performance but also for robust behavior in the face of inevitable market changes Next you need to quantify its expected future behavior assessing how bad its real life performance might actually be and whether you can live with that Finally you need to find its theoretical performance limits so you know if its actual trades conform to this theoretical expectation enabling you to dump the system if it does not live up to expectations This book does not contain any sure fire guaranteed riches trading systems Those are a dime a dozen But if you have a trading system this book will provide you with a set of tools that will help you evaluate the potential value of your system tweak it to improve its profitability and monitor its on going performance to detect deterioration before it fails catastrophically Any serious market trader would do well to employ the methods described in this book What You Will Learn See how the spaghetti on the wall approach to trading system development can be done legitimately Detect overfitting early in development Estimate the probability that your system's backtest results could have been due to just good luck Regularize a predictive model so it automatically selects an optimal subset of indicator candidates Rapidly find the global optimum for any type of parameterized trading system Assess the ruggedness of your trading system against market changes Enhance the stationarity and information content of your proprietary indicators Nest one layer of walkforward analysis inside another layer to account for selection bias in complex trading systems Compute a lower bound on your system's mean future performance Bound expected periodic returns to detect on going system deterioration before it becomes severe Estimate the probability of catastrophic drawdown Who This Book Is For Experienced C programmers developers and software engineers Prior experience with rigorous statistical procedures to evaluate and maximize the quality of systems is recommended as well Proceedings of the 15th International Conference on Soft Computing and Pattern Recognition (SoCPaR 2023) Anu Bajaj, Ajith Abraham, Oscar Castillo, 2025-04-24 This book presents 57 selected papers focused on Smart Health Care from the 14th International Conference on Soft Computing and Pattern Recognition SoCPaR 2023 and 14th World Congress on Nature and Biologically Inspired Computing NaBIC 2023 which was held in 5 different cities namely Olten Switzerland Porto Portugal Kaunas Lithuania Greater Noida India Kochi India and in online mode SoCPaR NaBIC 2023 had contributions by authors from 39 countries This Volume offers a valuable reference guide for all medical doctors scientists academicians researchers students

and practitioners in the field of artificial intelligence and smart health care *Perspectives on Artificial Intelligence and Internet of Things for Sustainable Environment* Gwanggil Jeon, Bhisham Sharma, Nitish Katal, 2025-12-02 *Perspectives on Artificial Intelligence and Internet of Things for Sustainable Environment* addresses urgent environmental issues stemming from urbanization deforestation and pollution by harnessing the power of artificial intelligence and the Internet of Things This book offers readers crucial insights into how AI can be integrated with IoT providing the knowledge necessary for leveraging these technologies to foster a sustainable future In addition to theoretical knowledge this book serves as a practical guide offering tailored practices for AI and IoT integration Case studies provide hands on experience empowering readers to make informed decisions on selecting and applying various AI and IoT frameworks for environmental sustainability Explores emerging trends in AI and IOT and their applications for environmental sustainability Provides step by step guidance by showcasing the successful applications of AI and IOT in environmental monitoring and assessment Includes actionable guidelines for deploying AI and IOT based solutions **Innovations in Computational Intelligence and Computer Vision** Satyabrata Roy, Deepak Sinwar, Thinagaran Perumal, Adam Slowik, João Manuel R. S. Tavares, 2022-05-14 This book presents high quality peer reviewed papers from the International Conference on Innovations in Computational Intelligence and Computer Vision ICICV 2021 hosted by Manipal University Jaipur Rajasthan India on August 5 6 2021 Offering a collection of innovative ideas from researchers scientists academics industry professionals and students the book covers a variety of topics such as artificial intelligence and computer vision image processing and video analysis applications and services of artificial intelligence and computer vision interdisciplinary areas combining artificial intelligence and computer vision and other innovative practices **Light Scattering Technology for Food Property, Quality and Safety Assessment** Renfu Lu, 2017-11-22 *Light Scattering Technology for Food Property Quality and Safety Assessment* discusses the development and application of various light scattering techniques for measuring the structural and rheological properties of food evaluating composition and quality attributes and detecting pathogens in food The first four chapters cover basic concepts principles theories and modeling of light transfer in food and biological materials Chapters 5 and 6 describe parameter estimation methods and basic techniques for determining optical absorption and scattering properties of food products Chapter 7 discusses the spatially resolved measurement technique for determining the optical properties of food and biological materials whereas Chapter 8 focuses on the time resolved spectroscopic technique for measuring optical properties and quality or maturity of horticultural products Chapter 9 examines practical light scattering techniques for nondestructive quality assessment of fruits and vegetables Chapter 10 presents the theory of light transfer in meat muscle and the measurement of optical properties for determining the postmortem condition and textural properties of muscle foods and meat analogs Chapter 11 covers the applications of spatially resolved light scattering techniques for assessing quality and safety of animal products Chapter 12 looks into light scattering for milk and dairy processing Chapter 13 examines the

applications of dynamic light scattering for measuring the microstructure and rheological properties of food Chapter 14 shows the applications of a biospeckle technique for assessing the quality and condition of fruits and vegetables Chapter 15 provides a detailed description of Raman scattering spectroscopic and imaging techniques in food quality and safety assessment Chapter 16 the final chapter focuses on applications of light scattering techniques for the detection of food borne pathogens

The Wiley Handbook of Entrepreneurship Gorkan Ahmetoglu, Tomas Chamorro-Premuzic, Bailey Klinger, Tessa Karcisky, 2017-07-13 Written by leading scholars The Wiley Handbook of Entrepreneurship provides a distinctive overview of methodological theoretical and paradigm changes in the area of entrepreneurship research It is divided into four parts covering history and theory individual differences and creativity organizational aspects of innovation including intrapreneurship and macroeconomic aspects such as social entrepreneurship and entrepreneurship in developing countries The result is a must have resource for seasoned researchers and newcomers alike as well as practitioners and advanced students of business entrepreneurship and social and organizational psychology

American Journal of Mental Deficiency, 1966 Includes the association s conference proceedings and addresses

Deep Belief Nets in C++ and CUDA C: Volume 2 Timothy Masters, 2018-05-29 Discover the essential building blocks of a common and powerful form of deep belief net the autoencoder You ll take this topic beyond current usage by extending it to the complex domain for signal and image processing applications Deep Belief Nets in C and CUDA C Volume 2 also covers several algorithms for preprocessing time series and image data These algorithms focus on the creation of complex domain predictors that are suitable for input to a complex domain autoencoder Finally you ll learn a method for embedding class information in the input layer of a restricted Boltzmann machine This facilitates generative display of samples from individual classes rather than the entire data distribution The ability to see the features that the model has learned for each class separately can be invaluable At each step this book provides you with intuitive motivation a summary of the most important equations relevant to the topic and highly commented code for threaded computation on modern CPUs as well as massive parallel processing on computers with CUDA capable video display cards What You ll Learn Code for deep learning neural networks and AI using C and CUDA C Carry out signal preprocessing using simple transformations Fourier transforms Morlet wavelets and more Use the Fourier Transform for image preprocessing Implement autoencoding via activation in the complex domain Work with algorithms for CUDA gradient computation Use the DEEP operating manual Who This Book Is For Those who have at least a basic knowledge of neural networks and some prior programming experience although some C and CUDA C is recommended

Minnesota Education, 1972

Using Multivariate Statistics Barbara G. Tabachnick, Linda S. Fidell, 2001 Eager to learn everything she can about her new abilities as an Immortal Ever turns to her beloved Damen to show her the way But just as her powers are increasing Damen s are waning In an attempt to save him Ever travels to the magical dimension of Summerland where she learns the secrets of Damen s tortured past a past which he has always kept hidden from her But in

her quest to cure Damen Ever discovers an ancient text that details the workings of time Now Ever must choose between turning back the past and saving her family from the accident that claimed their lives or staying in the present and saving Damen who grows sicker every day *Forum on Corrections Research* ,1998 *Deep Belief Nets in C++ and CUDA C: Volume 1* Timothy Masters,2018-04-23 Discover the essential building blocks of the most common forms of deep belief networks At each step this book provides 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 The first of three in a series on C and CUDA C deep learning and belief nets Deep Belief Nets in C and CUDA C Volume 1 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 As such you ll see that a typical deep belief net can learn to recognize complex patterns by optimizing millions of parameters yet this model can still be resistant to overfitting All the routines and algorithms presented in the book are available in the code download which also contains some libraries of related routines What You Will Learn Employ deep learning using C and CUDA C Work with supervised feedforward networks Implement restricted Boltzmann machines Use generative samplings Discover why these are important Who This Book Is For Those who have at least a basic knowledge of neural networks and some prior programming experience although some C and CUDA C is recommended *Law and Human Behavior* ,2001 **The Engineering Index Annual** ,1994 Since its creation in 1884 Engineering Index has covered virtually every major engineering innovation from around the world It serves as the historical record of virtually every major engineering innovation of the 20th century Recent content is a vital resource for current awareness new production information technological forecasting and competitive intelligence The world s most comprehensive interdisciplinary engineering database Engineering Index contains over 10 7 million records Each year over 500 000 new abstracts are added from over 5 000 scholarly journals trade magazines and conference proceedings Coverage spans over 175 engineering disciplines from over 80 countries Updated weekly **The Education Index** ,1988 JMR *Journal of Marketing Research* ,1981 *Resources and Reserves Symposium* Australasian Institute of Mining and Metallurgy. Sydney Branch,1987 **The Journal of the American Academy of Psychiatry and the Law** ,2003

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