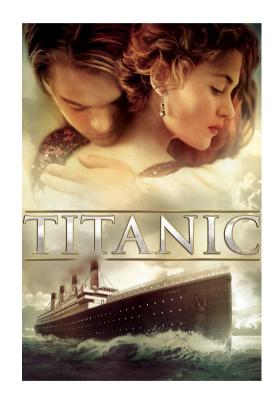
# Midterm Assignment

Kaggle Prediction Competition

Itamar Caspi June 30, 2024 (updated: 2024-06-30)

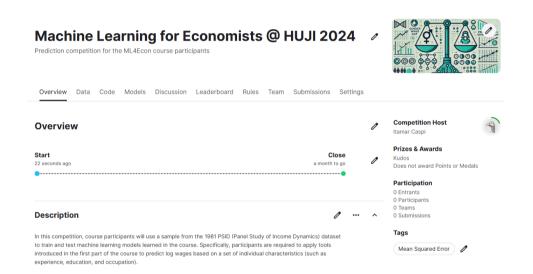
# Kaggle: A Global Hub for Data Science Competitions

- **Kaggle** is a *vibrant data science* community where machine learning practitioners worldwide compete.
- Public companies and private users alike upload the datasets used in Kaggle competitions.
- A "kaggler" clinches victory by developing the most accurate algorithm for a specific dataset.
- Kaggle competitions serve as platforms for practicing ML skills and keeping abreast of state-of-the-art ML methods.



## Getting Started with Kaggle

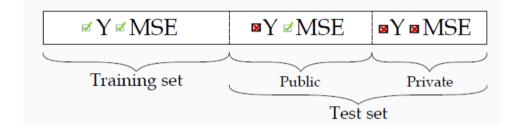
- 1. **Step One:** Visit www.kaggle.com and sign-up.
- 2. **Step Two:** Navigate to the ml4econ course competition (link on Moodle)
- 3. **Step Three:** Thoroughly review the competition details including objectives, deadlines, data, evaluation criteria, submission rules, and so on.



#### Understanding the Kaggle Competition Data Structure

- Immediate Feedback: The Mean Squared Error (MSE) for the public test set (30%) is available immediately upon submission.
- Delayed Feedback: The MSE for the private test set (70%) is disclosed only after the competition closes.
- *Unpredictable Split:* The division between the public and private test sets is arbitrary and undisclosed to competitors in advance.

Remember, your *final ranking* hinges on your performance on the *private* test set.

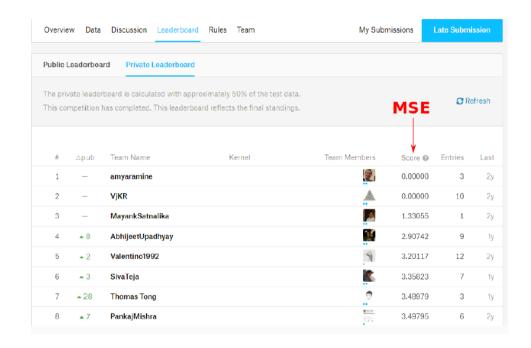


#### Mastering the Basic Kaggle Competition Workflow

- 1. Acquire Domain Knowledge: Build understanding around the problem domain.
- 2. Explore the Data: Perform an initial data analysis.
- 3. **Preprocessing:** Employ techniques such as standardization, creating dummy variables, determining interactions, etc.
- 4. Choose a Model Class: Decide on a model class, like Lasso, Ridge, Trees, and so forth.
- 5. **Tune Complexity:** Use cross-validation for optimizing model parameters.
- 6. Submit Your Prediction: Forward your model's prediction for evaluation.
- 7. **Document Your Workflow:** Keep a well-structured record of your process using *R Markdown*.

# Monitoring Your Performance

- Leverage the public leaderboard to track your performance.
- Your interim ranking (reflected in the "scores" column) is determined by your MSE on the public test set.
- After the competition closes, the final ranking will hinge on the MSE on the private test set.
- While you may submit multiple predictions, exercise caution to avoid overfitting the public test set!



## Kickstarting Your Kaggle Journey

Executing this code chunk will automatically download the essential data for our Kaggle competition. This includes train data, test data, and a sample submission file.

```
train <- read.csv("https://raw.githubusercontent.com/ml4econ/lecture-notes-2024/master/a-
test <- read.csv("https://raw.githubusercontent.com/ml4econ/lecture-notes-2023/master/a-
sample_submission <- read.csv("https://raw.githubusercontent.com/ml4econ/lecture-notes-2024/master/a-</pre>
```

slides %>% end()

Source code