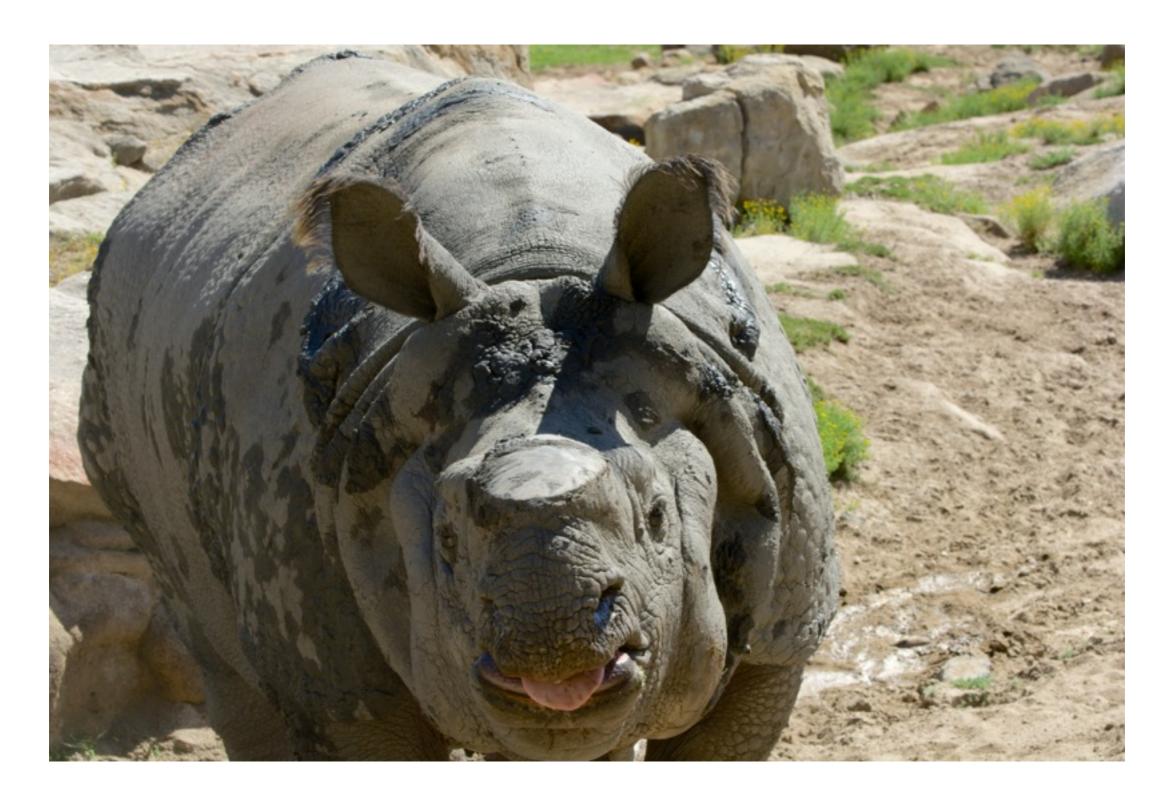
Mark Kotanchek, Evolved Analytics

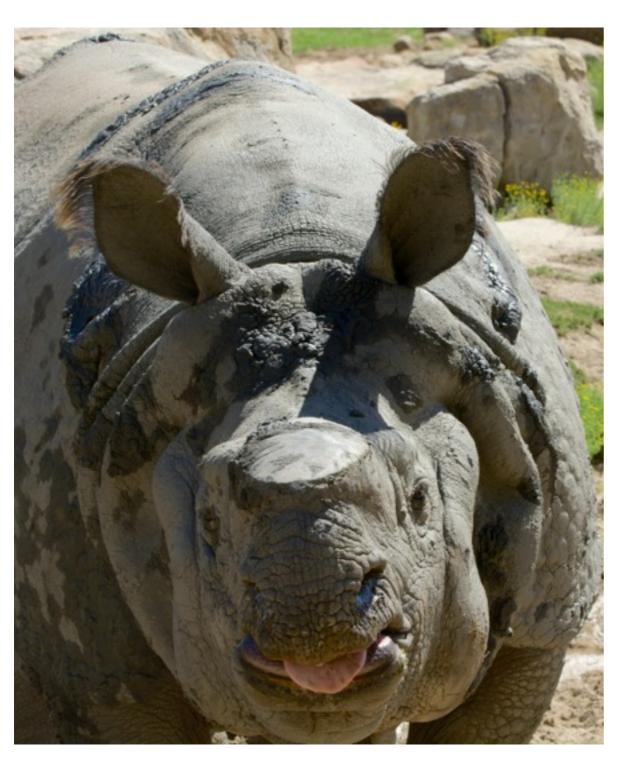
Reducing Barriers

The DataModeler GUI

What is DataModeler?



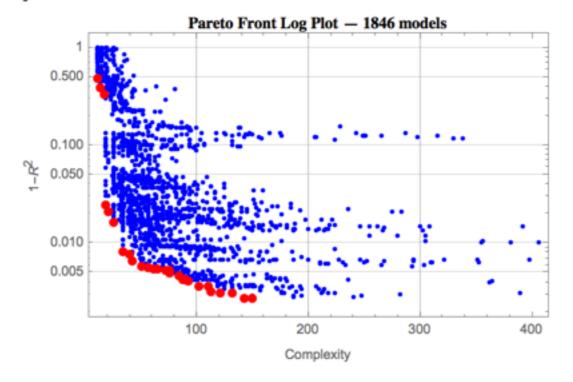
Need & Perspective Matter



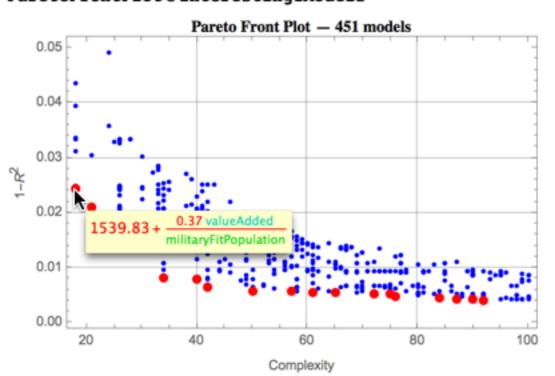
- Rapid data analysis
- Human-interpretable models
- Insight generator
- Variable selection
- Trustable models
- Active design of experiments

Analysis for the Real World

```
ParetoFrontLogPlot[
  roundlArchive = RetrieveModelSets[
    ProjectName → "GDPPerCapitaModeling",
    RoundName → "Round1"
  ]
]
```



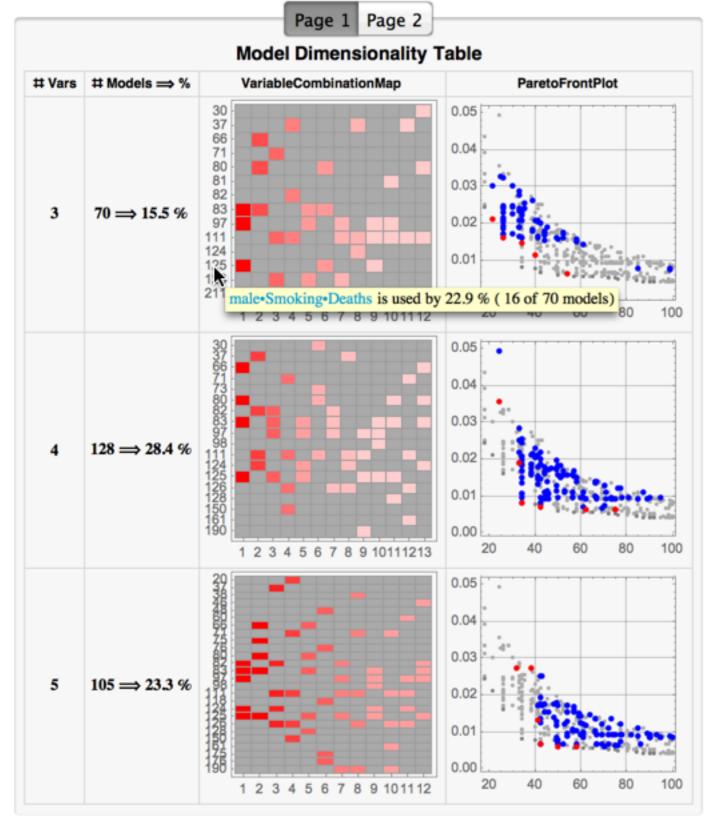
```
interesting1Models = SelectModels[
    round1Archive,
    QualityBox → {100, 0.05}
];
ParetoFrontPlot@interesting1Models
```



Symbolic Regression

- Evolve models from variables, operators and constants
- Reward simplicity & accuracy
- Many disparate hypotheses are developed, assessed and refined
 - different model structures
 - different variable combinations

ModelDimensionalityTable [interesting1Models, MaxRowsPerPage $\rightarrow \frac{1}{2}$]



Optionizer not Optimizer

- Human provides the initial framework
- Data provides the story
- Human extracts the insight and meaning
- Breaks the conventional hypothesis-testing approach

$\label{lem:variableCombinationTable[interestinglModels, SignificanceLevel $\rightarrow 4$]} \label{lem:variableCombinationTable}$

Variable Combination Table

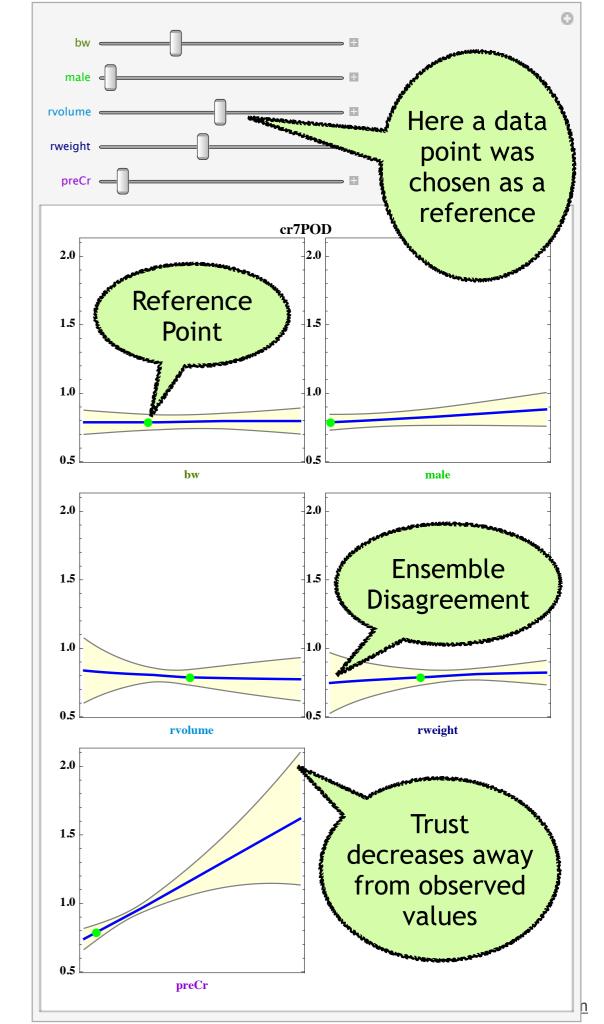
	num ⇒ %	Variables Used		ParetoFrontPlot
1	16 ⇒ 3.5 %	maleElderlyPopulation militaryFitMales nationalIncome male•Smoking•Deaths	1-R ²	0.05 0.04 0.03 0.02 0.01 0.00 20 40 60 80 100 Complexity
2	12 ⇒ 2.7 %	femalePopulation miscellaneousValueAdded valueAdded world•Bank•Income•Group	1-R ²	0.05 0.04 0.03 0.02 0.01 0.00 20 40 60 80 100 Complexity
3	10 ⇒ 2.2 %	miscellaneousValueAdded nationalIncome population male•Smoking•Deaths	1-R ²	0.05 0.04 0.03 0.02 0.01 0.00 20 40 60 80 100 Complexity
4	10 ⇒ 2.2 %	nationalIncome population male•Smoking•Deaths	1-R ²	0.05 0.04 0.03 0.02 0.01 0.00 20 40 60 80 100 Complexity

Implications

- Transparency
 - human-interpretable models
 - metavariables
- * Trustable Models
 - agree where constrained by data
 - diverge when not constrained
- Active Design-of-Experiments
 - collect data iteratively
 - target potential optima
 - target locations of uncertainty —
 maximum value experiment!

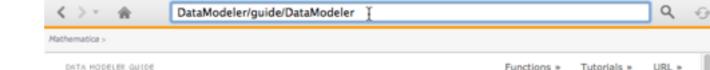
Trustable Models

- The impact of variables depend upon the parameter settings
- Visualization involves choosing a reference and looking at projections of the model variables
- Moving sliders allows "what if" exploration



Implementation

- 400+ Functions & Symbols
- Fully documented
- Intelligent functions & metafunctions
- Use notebook interface for analysis & audit trail
- * 100% Mathematica



🌼 DataModeler - Wolfram Mathematica - Wolfram Mathematica 10.0

▼ DataModeler

DataModeler is an incredibly powerful tool. The best way to get started is to explore the tutorials (which include a number of case studies illustrating key features using industrial data). In the short-term, the function overview, quick start and FAQ are good places to get started as well as see some of the capabilities.

Finally, www.evolved-analytics.com is a good source for publications and additional information.

▼Data Exploration

Data Adjustments

MakeDataNumeric · MergeInputResponseData · SplitInputResponseData · RescaleData · AugmentData

Data Visualization

SmallPlot · CorrelationChart · UnivariatePlot · BivariatePlot · CorrelationMatrixPlot · DataSummaryTable · DataDistributionPlot · DataCompletenessPlot · DataCompletenessMap

Statistics

000

RobustCorrelationMatrix · ConfidenceEllipsoid · AbsCorrelation · MedianAverage · NoisePower · ScaleInvariantNoisePower · SummaryStatistics · WeightedMean · WeightedStandardDeviation

Data Subset Selection

ExtractDataSubset · UncorrelatedVariables · SubSample · ConfidenceEllipsoidSelection · ConfidenceEllipsoidSelectionIndices · NumericDataRecords · NumericDataRecordIndices · NonNumericDataRecords · NonNumericDataRecordIndices

Outlier Detection

DataStrangeness · DataOutlierAnalysis · DataOutliers · DataOutlierIndices · DataOutlierTable

▼Model Development (Symbolic Regression)

Model Creation

BuildFunctionPatterns · RandomModels · CreateModelFromExpression · KeijzerExpansion · RandomGenomes · CreateModelFromGenome · ExtractGenomeSubtrees · CreateLinearModel · MetaVariableModels

Evaluating Model Quality

EvaluateModelQuality - UpdateModelQuality - RearrangeModelQuality - EvaluateModelQualityVsMultipleDataSets - UpdateModelQualityVsMultipleDataSets

Selecting Models

ParetoFront · RobustModels · UncorrelatedModels · NicheModels · SelectModels · UniqueModels · FitModels · UniqueFitnessModels · UniqueAndFitModels · NumericModelQualityQ · SelectPopulation IndependentEvolutions

Model Selection Strategies

ParetoTourneySelect · ParetoEliteSelect · ParetoFrontSelect · TourneySelectWithoutReplacement · TourneySelect · RankBasedSelect · ProportionalSelect · EliteSelect · BestUniqueSelect · BestSelect RandomSelectWithoutReplacement · RandomSelect · AllModels

Diversity Introduction

Clone · Crossover · MutateSubtree · DepthPreservingSubtreeMutation

Evolutionary Model Development

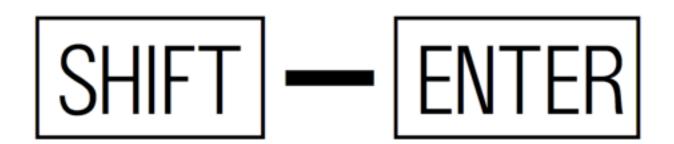
SymbolicRegression • ClassicGP • ParetoGP • ESSENCE • OrdinalGP

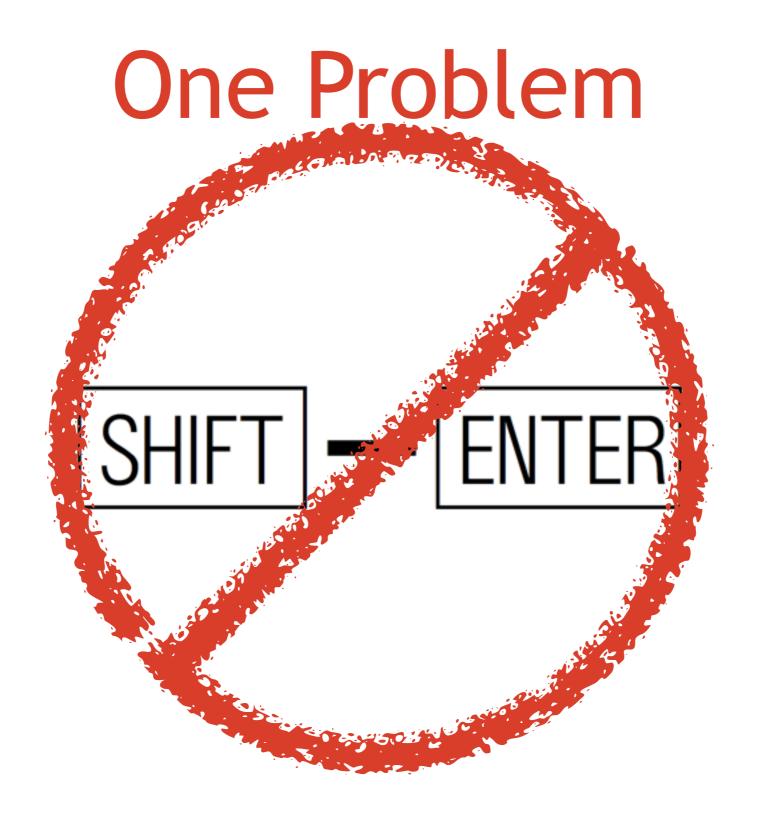
Other Model Development Approaches

KeijzerExpansion · CreateLinearModel · ConvertToFittedModel

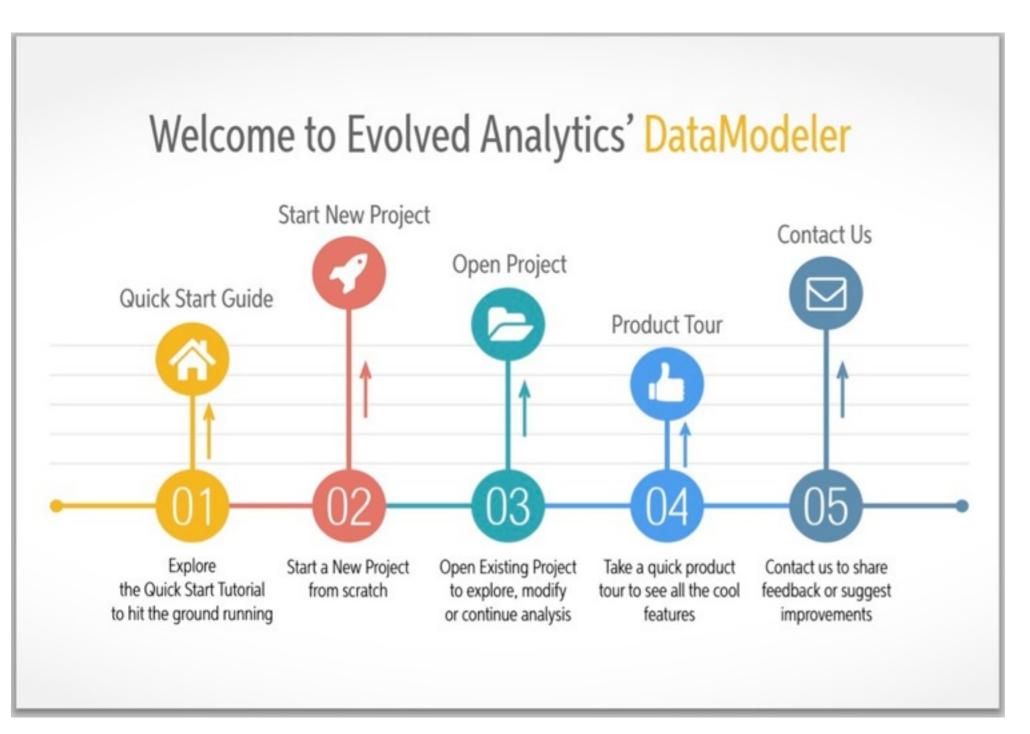
▼ Pre-defined SymbolicRegression Option Sets

One Problem





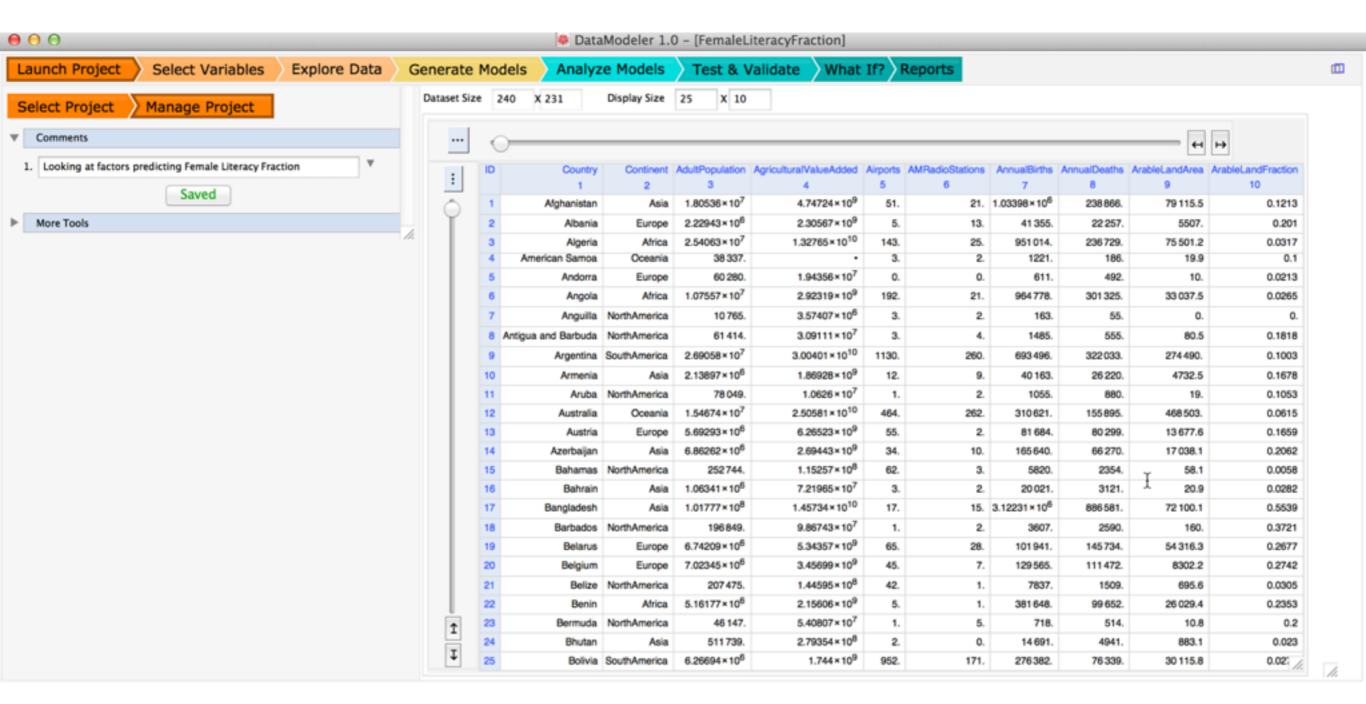
DataModelerUI

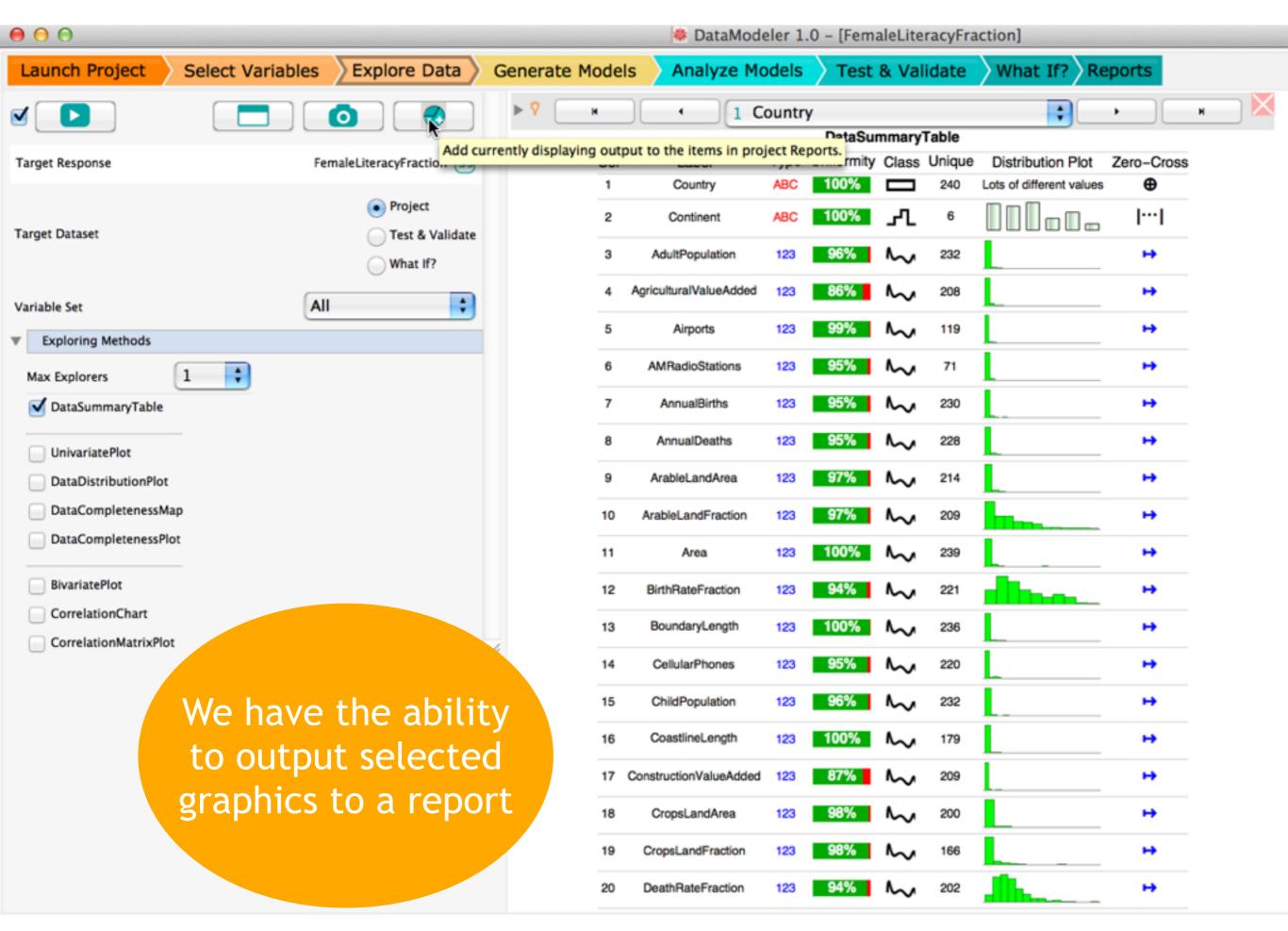


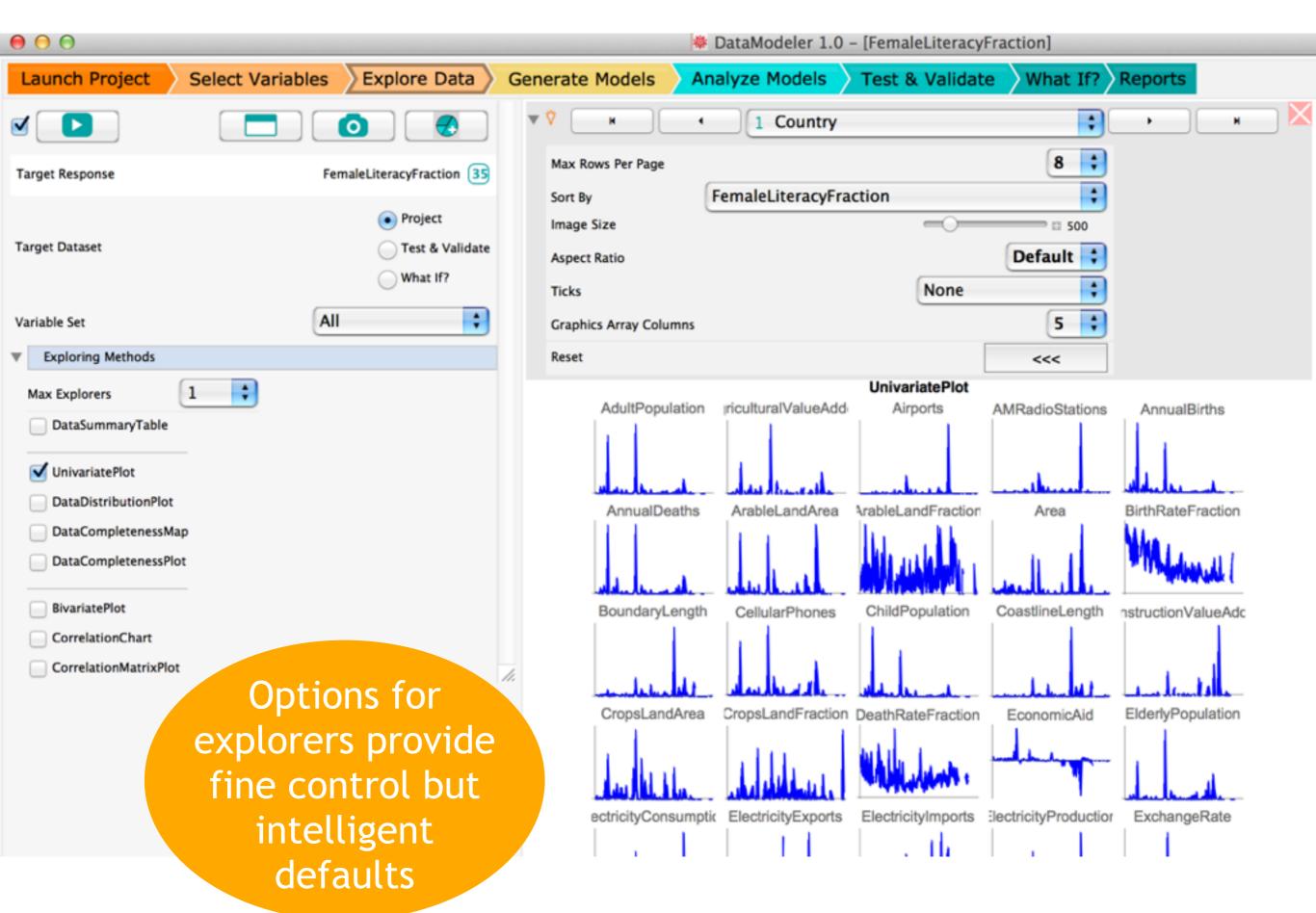
- No Shift-Enter
- Balance easeof-use vs.power
- * 100% Mathematica
 - Data-centric

Demonstration

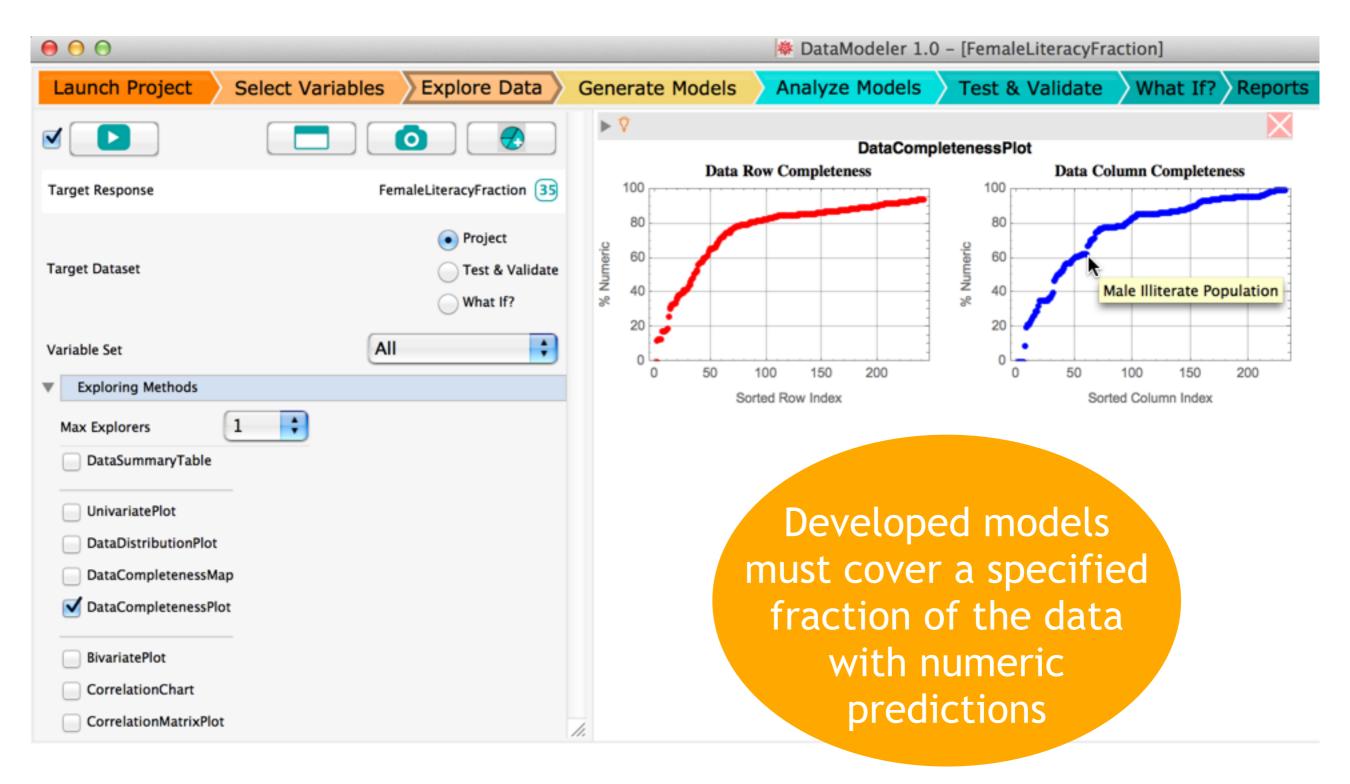
Data can contain non-numerics



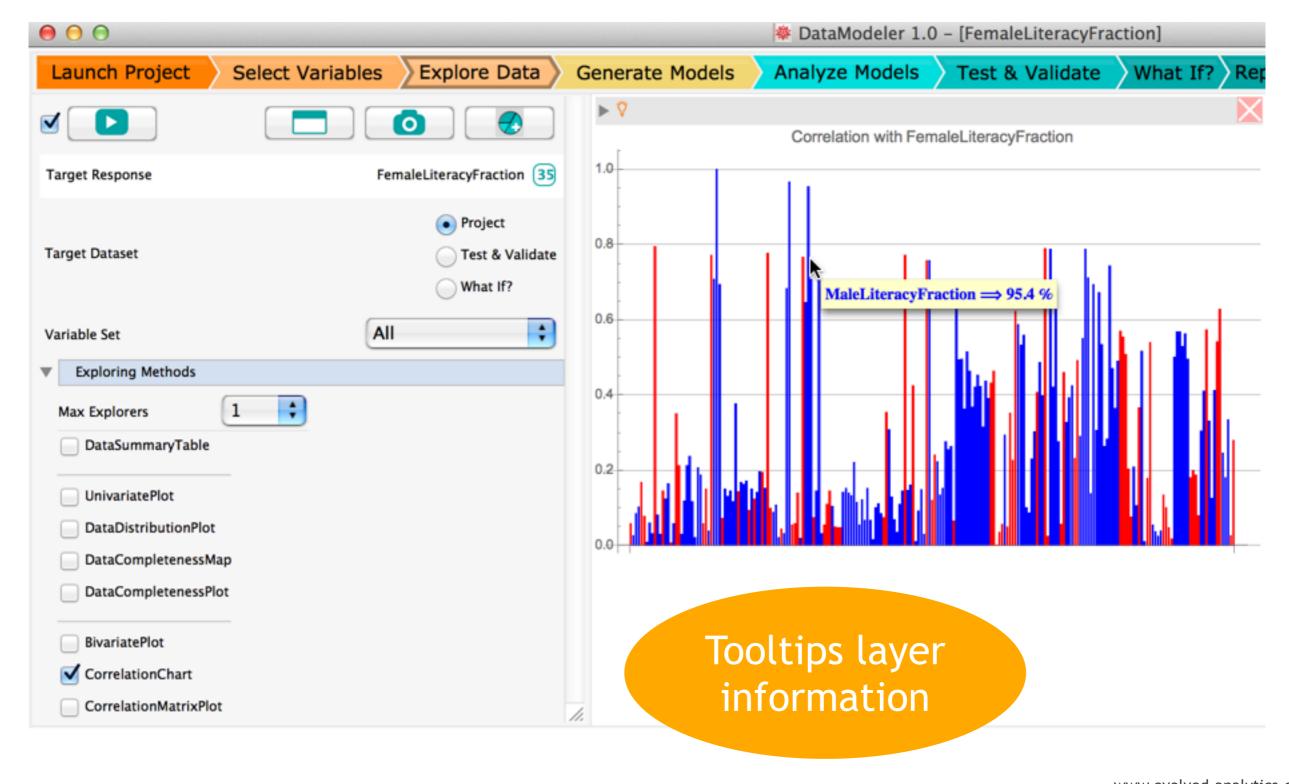




Data Completeness

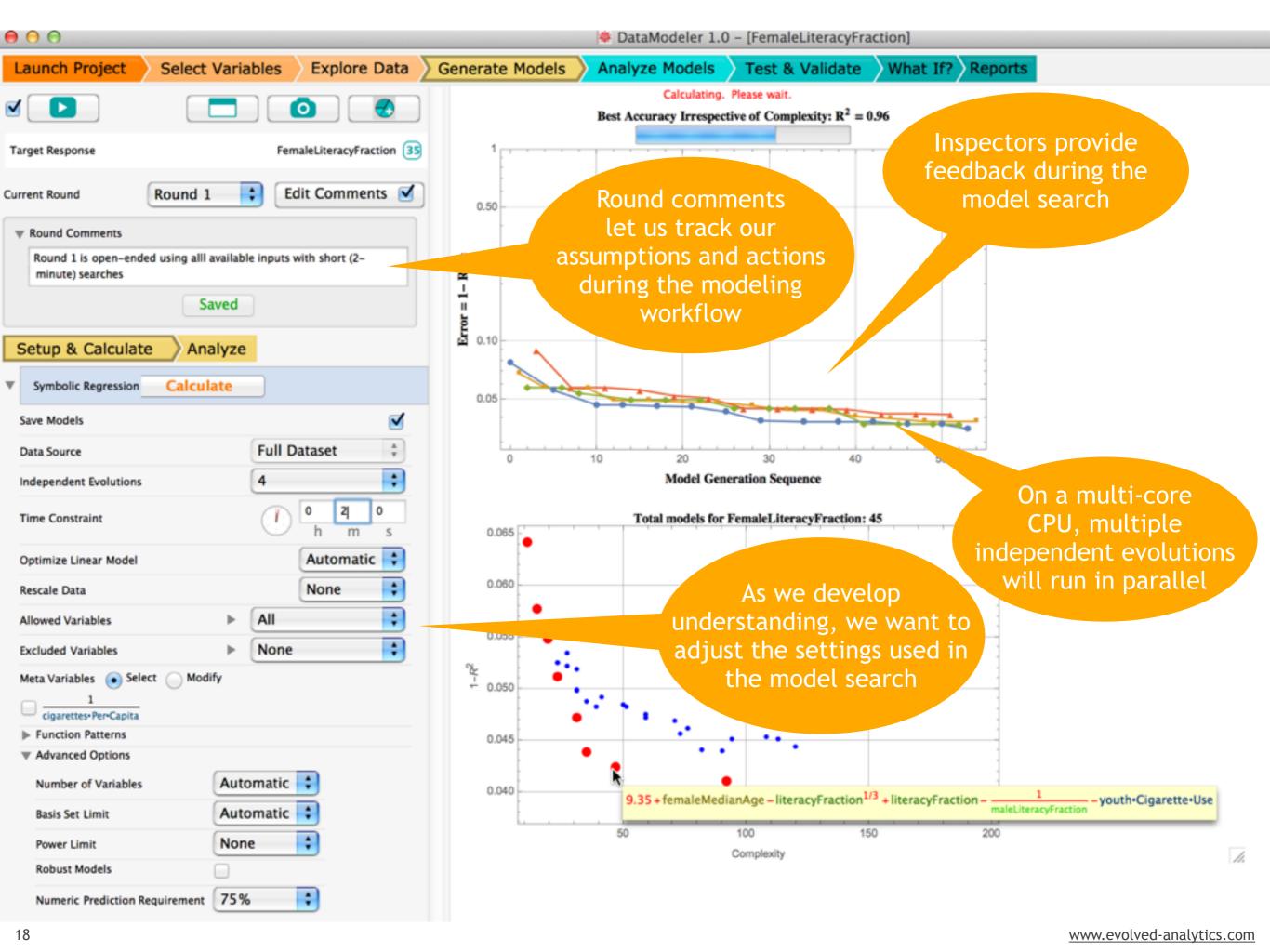


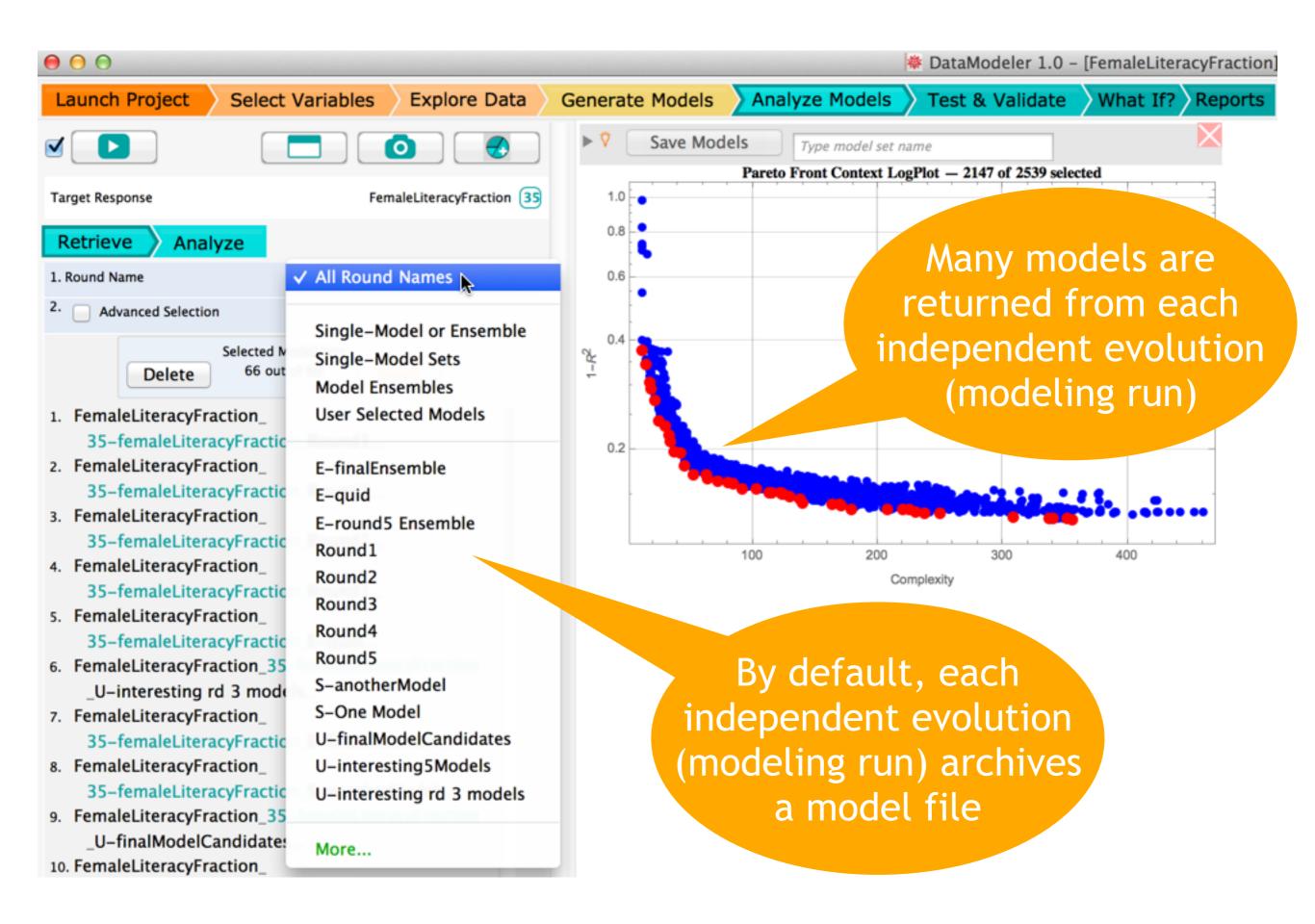
Correlation Chart

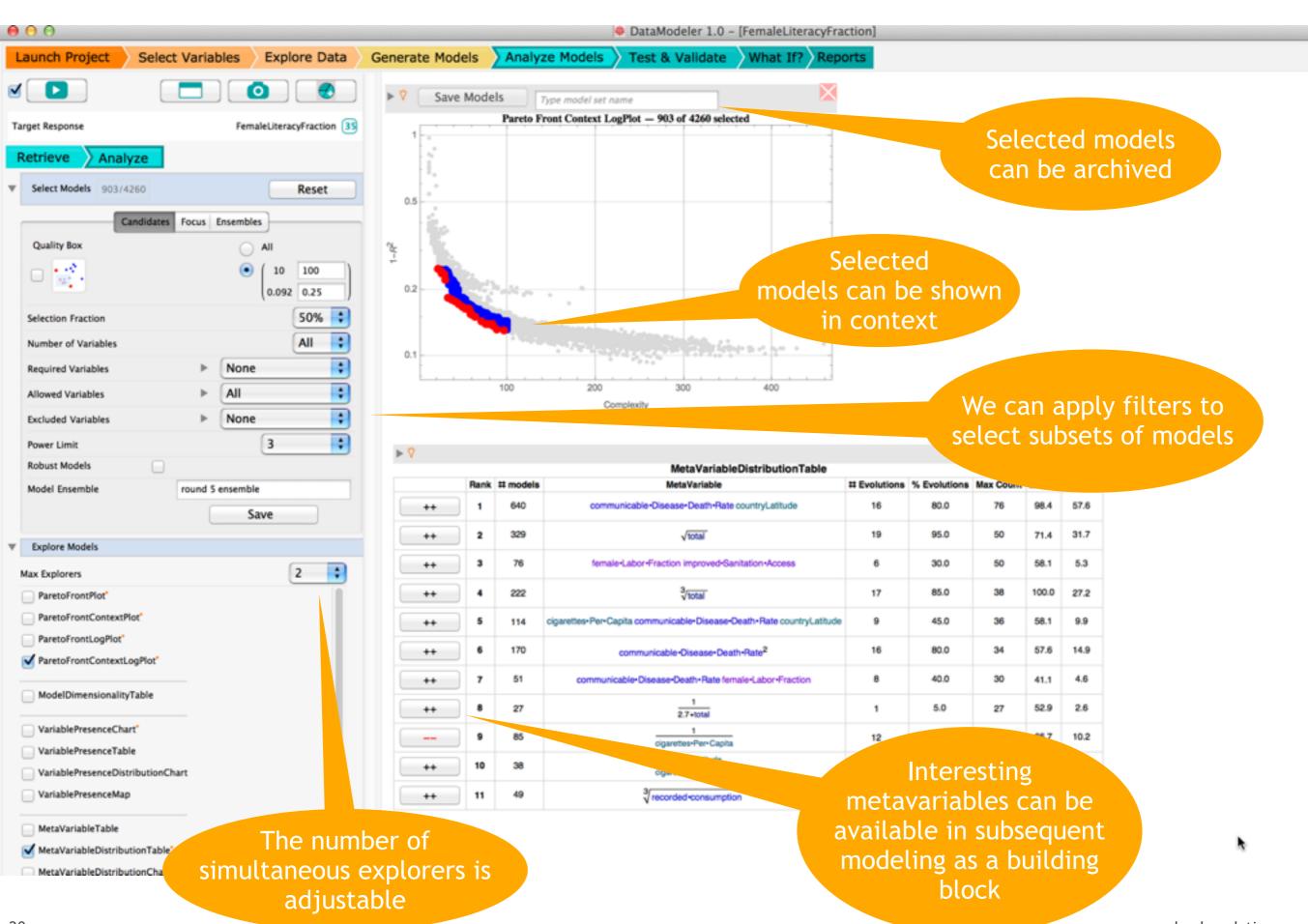


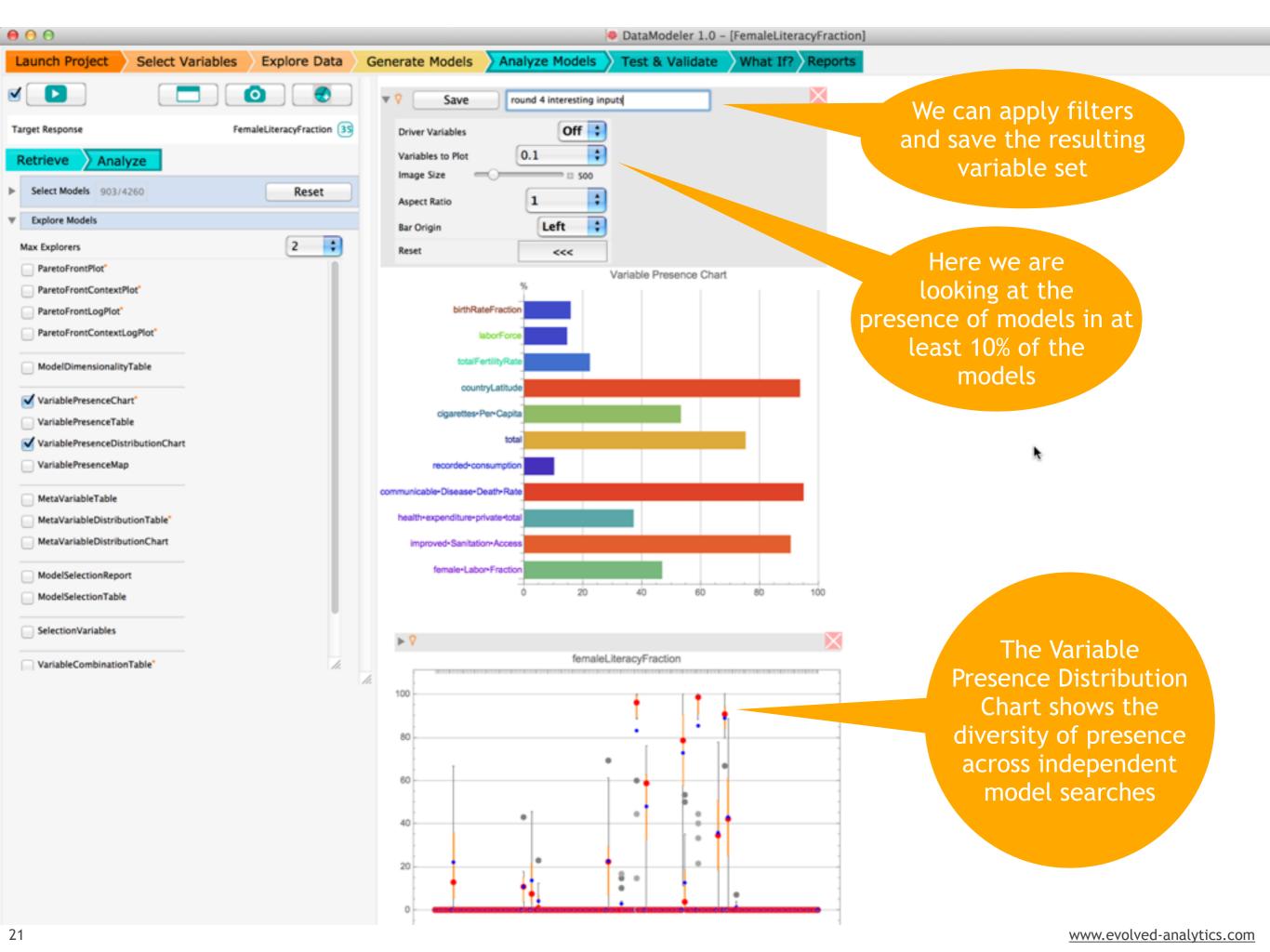
Correlation Matrix Plot

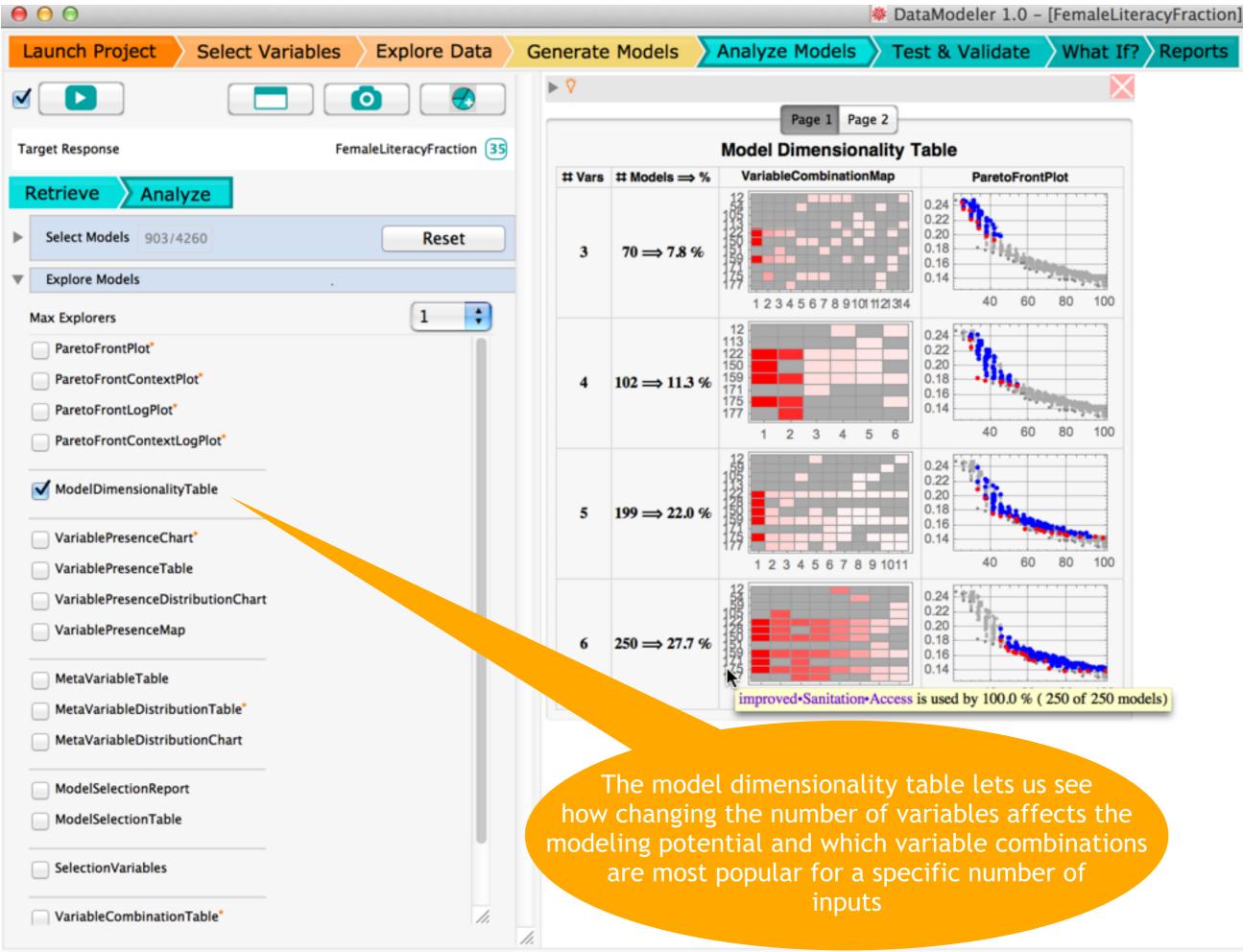


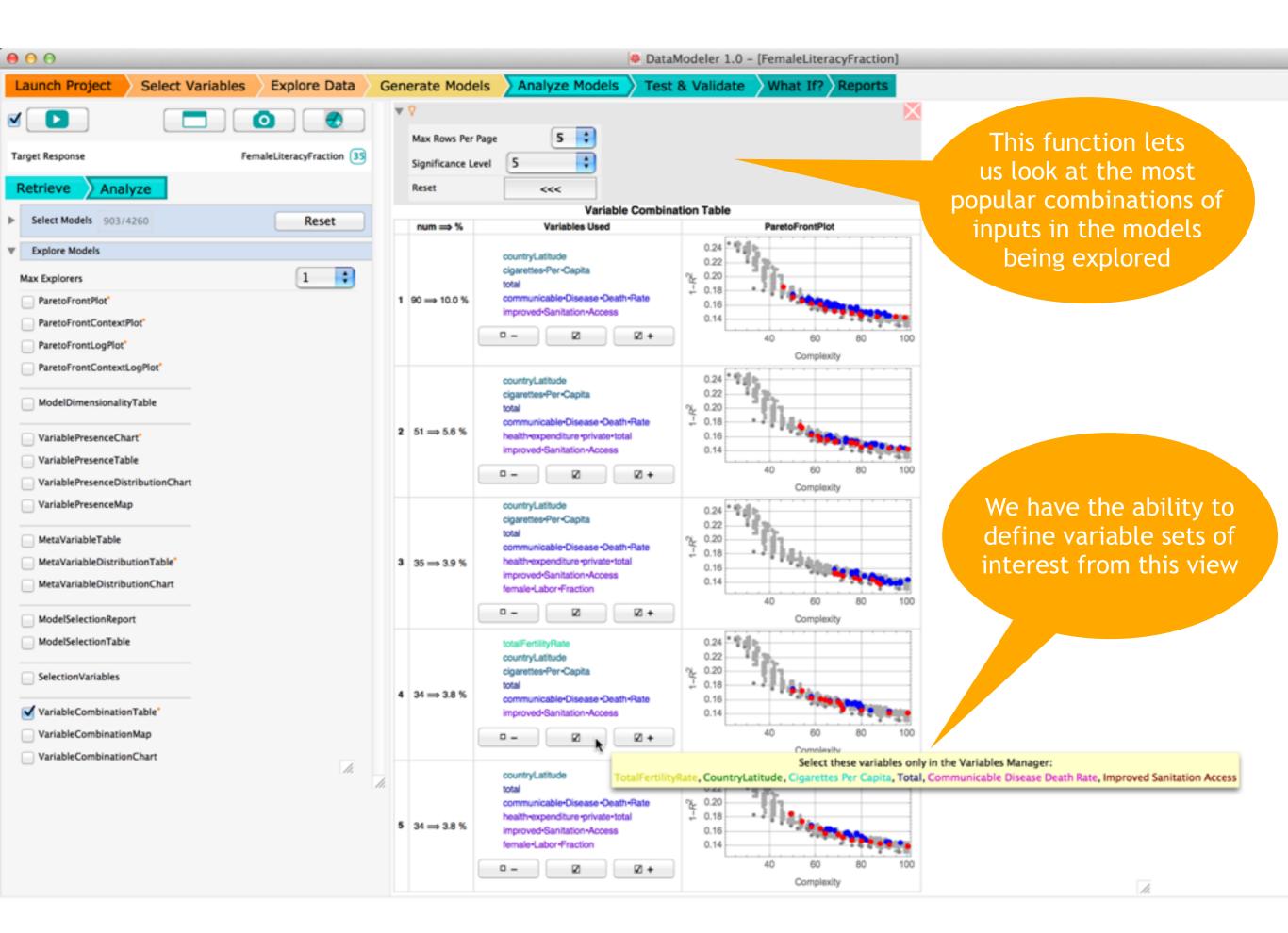


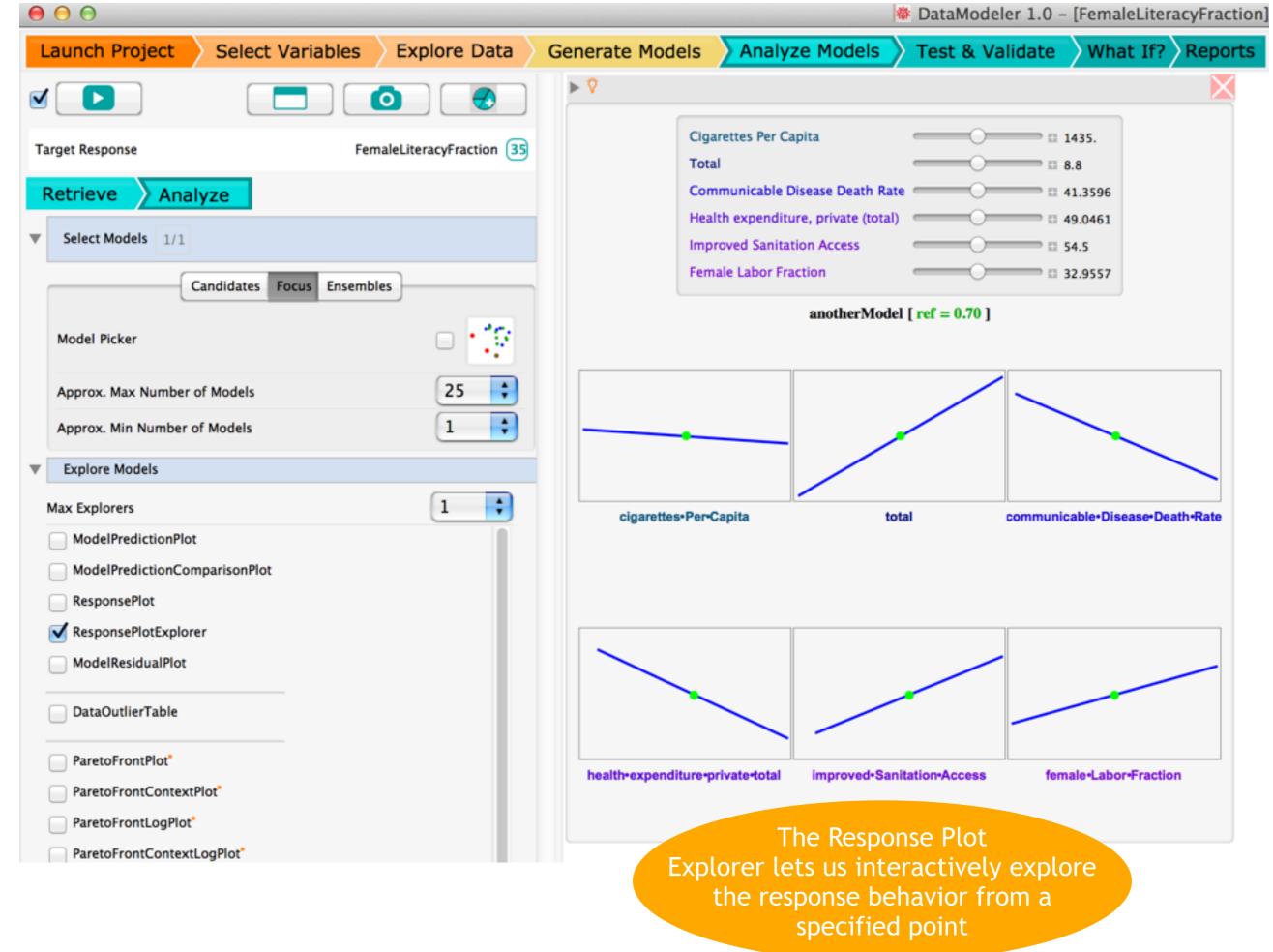


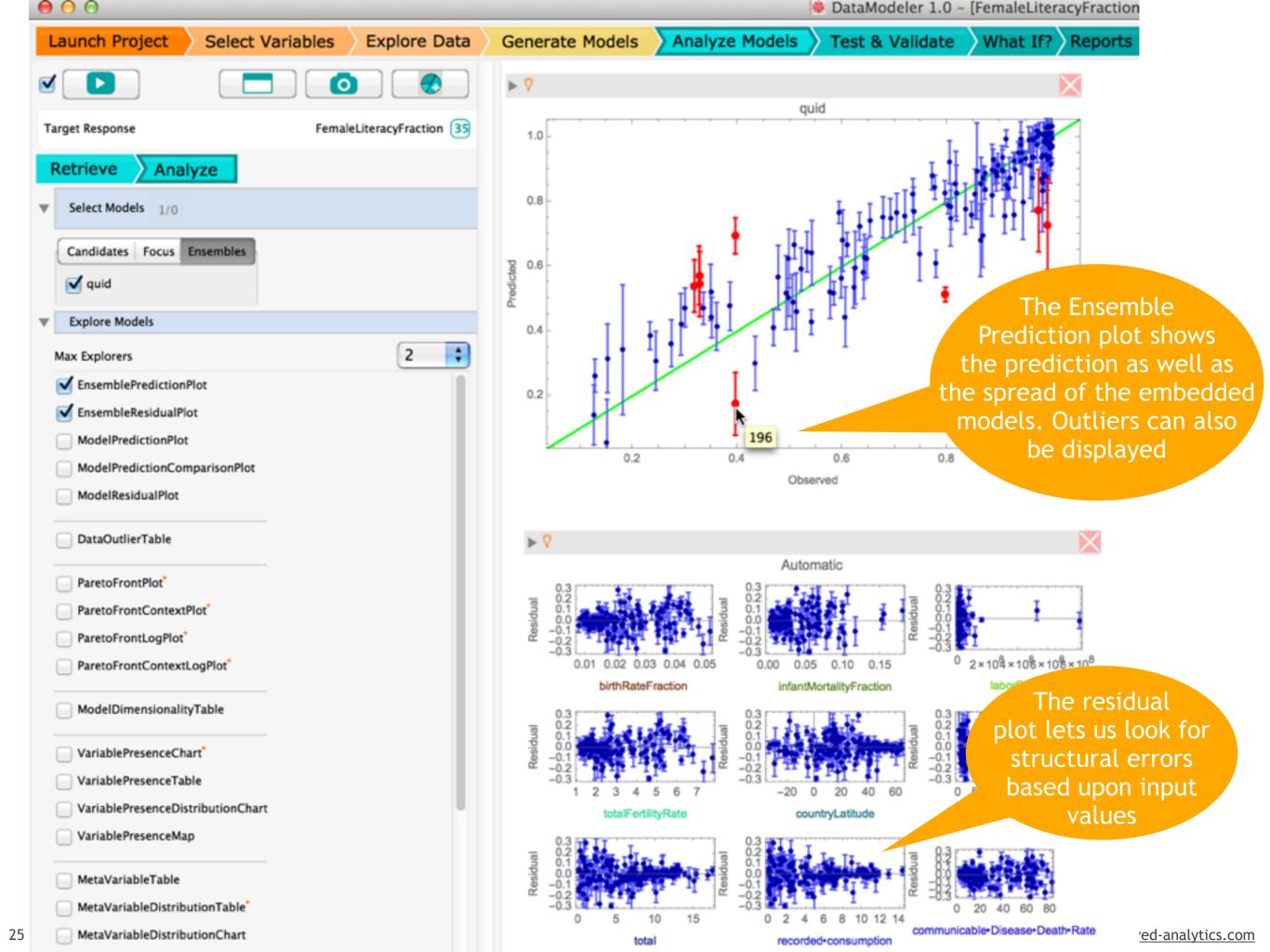


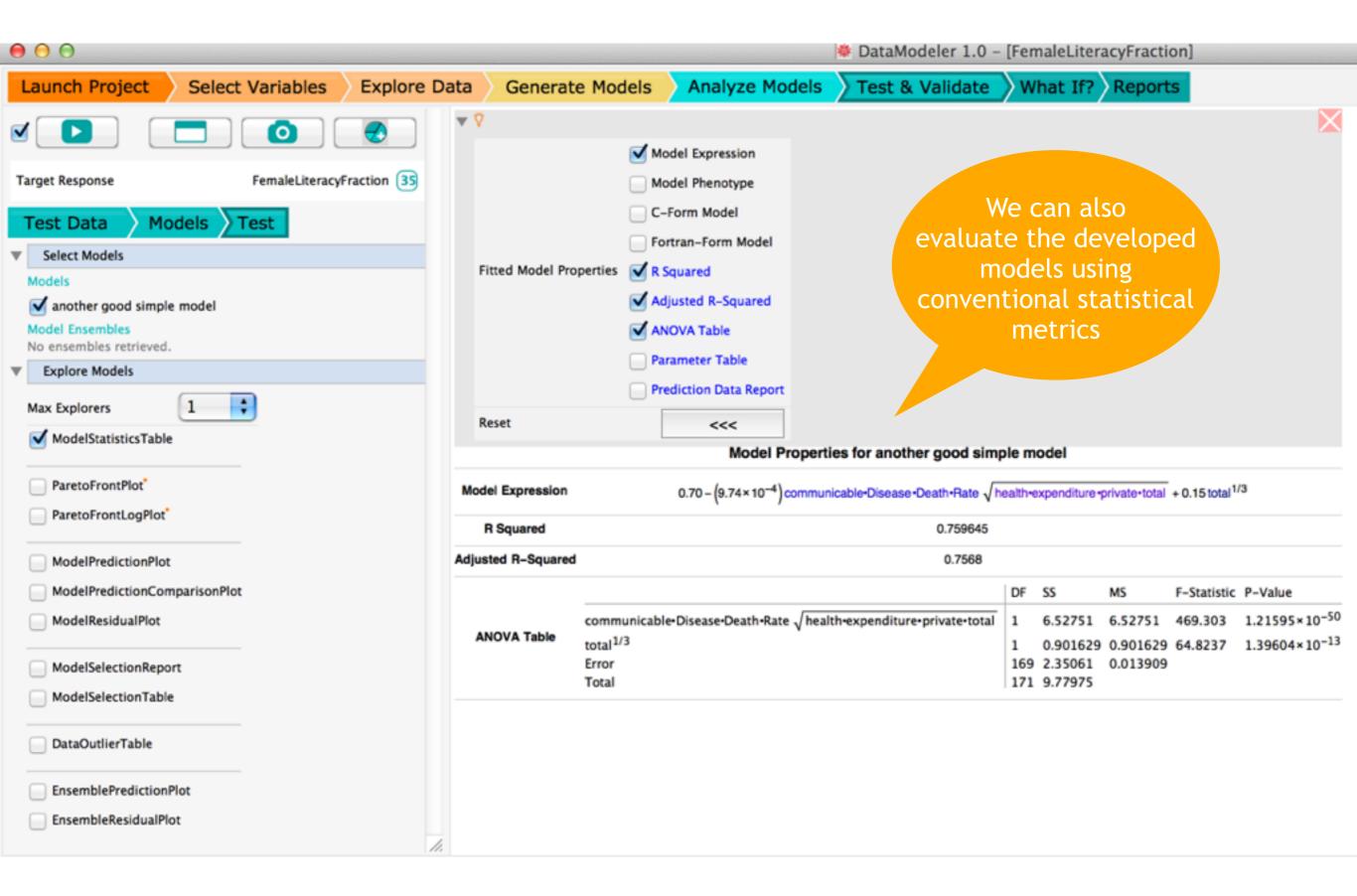












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27

Acknowledgments

- Evolved Analytics
 - Arthur Kordon
 - Katya Vladislavleva
 - * Theresa Kotanchek
- Pronto Analytics
 - Ariel Sepúlveda