Nirma University

Institute of Technology, School of Technology

M. Tech. Computer Science and Engineering (Data Science)

Semester – II

L	T	P	C
3	0	2	4

Course Code	6CS372
Course Name	Predictive Analytics

Course Learning Outcomes (CLOs):

At the end of the course, students will be able to

- 1. apply statistical and regression analysis methods to identify new trends and patterns, uncover relationships, create forecasts, predict likelihoods, and test predictive hypotheses
- 2. compare the underlying predictive modeling techniques
- 3. develop the modeling skills from an industry perspective
- 4. select appropriate predictive modeling approaches suitable to various tasks

Syllabus:	Teaching Hours
Unit I	4
Introduction: Introducing CRISP-DM methodology, Need for it in business scenario	
Unit II	8
Modeling Techniques: Overview of Modeling Techniques, Unsupervised learning - Clustering, Supervised Learning - Classification, Linear Discriminant Analysis, Ensemble Learning, Random Forest models.	
Unit III	10
Regression: Concept of Regression, Covariance, Correlation and ANOVA Review.	

Regression: Concept of Regression, Covariance, Correlation and ANOVA Review, Simple linear regression, multiple linear regression, parameter estimation, logistic regression, Maximum Likelihood Estimation (MLE) of parameters

Unit IV 5

Model Evaluation: Metrics for Performance Evaluation, Accuracy, confusion matrix, Precision, Recall, ROC Curves

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Unit V

Decision Trees and Unstructured data analysis: Introduction to Decision Trees, CHI-Square Automatic Interaction Detectors (CHAID), Classification and Regression Tree (CART), Analysis of Unstructured data, Naive Bayes Classification

Unit VI

Advanced Topics: Forecasting and time series analysis, auto-regressive and moving average models, applications in stock market prediction weather prediction.

Self-Study:

The self-study contents will be declared at the commencement of semester. Around 10% of the questions will be asked from self-study contents.

Laboratory Work:

Laboratory work will be based on above syllabus with minimum 5 experiments to be incorporated.

Suggested Readings^:

- 1. James, Witten, Hastie and Tibshirani, An Introduction to Statistical Learning: with Applications in R, Springer
- 2. Dinov, Ivo D., Data Science and Predictive Analytics, Springer
- 3. Hastie, Trevor, et al., The elements of statistical learning, Vol. 2. No. 1. New York: Springer
- 4. Montgomery, Douglas C., and George C. Runger., Applied statistics and probability for engineers, John Wiley & Sons
- 5. Hann, J. and Kamber, M. Data Mining: Concepts and Techniques, Morgan Kaufmann.

L=Lecture, T=Tutorial, P=Practical, C=Credit

^this is not an exhaustive list

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