

# Predictive Modeling Using SAS Enterprise Miner 13

## Exam

### Data Sources

#### Create data sources from SAS tables in Enterprise Miner

- Use the Basic Metadata Advisor
- Set Role and Level meta data for data source variables
- Set the Role of the table (raw, scoring, transactional, etc)

#### Explore and assess data sources

- Create and interpret plots, including Histograms, Pie charts, Scatter plot, Time series, Box plot
- Identify distributions
- Find outlying observations
- Find number (or %) of missing observations
- Find levels of nominal variables
- Explore associations between variables using plots by highlighting and selecting data
- Compare balanced and actual response rates when oversampling has been performed
- Explore data with the STAT EXPLORER node.
- Explore input variable sample statistics
- Browse data set observations (cases)

#### Modify source data

- Replace zero values with missing indicators using the REPLACEMENT node
- Use the TRANSFORMATION node to be able to correct problems with input data sources, such as variable distribution or outliers.
- Use the IMPUTE node to impute missing values and create missing value indicators
- Reduce the levels of a categorical variable
- Use the FILTER node to remove cases

#### Prepare data to be submitted to a predictive model

- Select a portion of a data set using the SAMPLE node
- Partition data with the PARTITION Node
- Use the VARIABLE SELECTION node to identify important variables to be included in a predictive model.
- Use the PARTIAL LEAST SQUARES node to identify important variables to be included in a predictive model.

- Use a DECISION TREE or REGRESSION nodes to identify important variables to be included in a predictive model.

## Building Predictive Models

### Describe key predictive modeling terms and concepts

- Data partitioning: training, validation, test data sets
- Observations (cases), independent (input) variables, dependent (target) variables
- Measurement scales: Interval, ordinal, nominal (categorical), binary variables
- Prediction types: decisions, rankings, estimates
- Dimensionality, redundancy, irrelevancy
- Decision trees, neural networks, regression models
- Model optimization, overfitting, underfitting, model selection

### Build predictive models using decision trees

- Explain how decision trees identify split points
- Build Decision Trees in interactive mode
- Change splitting rules
- Explain how missing values can be handled by decision trees
- Assess probability using a decision tree
- Prune decision trees
- Interpret results of the decision tree node, including: trees, leaf statistics, treemaps, score rankings overlay, fit statistics, output, variable importance, subtree assessment plots
- Explore model output (exported) data sets

### Build predictive models using regression

- Explain the relationship between target variable and regression technique
- Explain linear regression
- Explain logistic regression (Logit link function, maximum likelihood)
- Explain the impact of missing values on regression models
- Select inputs for regression models using forward, backward, stepwise selection techniques
- Adjust thresholds for including variables in a model
- Interpret a logistic regression model using log odds
- Interpret the results of a REGRESSION node (Output, Fit Statistics, Score Ranking Overlay charts)
- Use fit statistics and iteration plots to select the optimum regression model for different decision types
- Add polynomial regression terms to regression models.
- Determine when to add polynomial terms to linear regression models.

**Build predictive models using neural networks**

- Theory of neural networks (Hidden units, Tanh function, bias vs intercept, variable standardization)
- Build a neural network model
- Use regression models to select inputs for a neural network
- Explain how neural networks optimize their model (stopped training)
- Recognize overfit neural network models.
- Interpret the results of a NEURAL NETWORK node, including: Output, Fit Statistics, Iteration Plots, and Score Rankings Overlay charts

## Predictive Model Assessment

### Use the correct fit statistic for different prediction types

- Misclassification
- Average Square Error
- Profit/Loss
- Other standard model fit statistics

### Use decision processing to adjust for oversampling (separate sampling)

- Explain reasons for oversampling data
- Adjust prior probabilities

### Use profit/loss information to assess model performance

- Build a profit/loss matrix
- Add a profit/loss matrix to a predictive model
- Determine an appropriate value to use for expected profit/loss for primary outcome. (from the data, possibly a mean value)
- Optimize models based on expected profit/loss

### Compare models with the MODEL COMPARISON node

- Model assessment statistics
- ROC Chart
- Score Rankings Chart, including (cumulative) % response chart, (cumulative) Lift chart, gains chart.
- Total expected profit
- Effect of oversampling

## Model Implementation

### Score data sets within Enterprise Miner

- Configure a data set to be scored in Enterprise Miner
- Use the SCORE node to score new data
- Save scored data to an external location with the SAVE DATA node

### Export score code

- Export SAS score code