

Predictive Analytics Challenges

(Prediction/Forecasting)

Oleg Aulov March 17–18, 2016







Defining Prediction

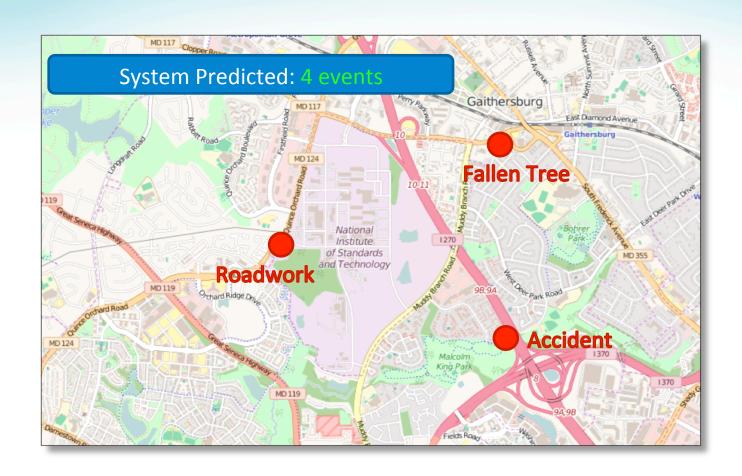
"Prediction refers to the estimation of a variable or multiple variables of interest at future times. In our pilot traffic flow prediction challenge, we wish to predict traffic speed using covariates including flow volume, percentage occupancy, and training sets of past multivariate time series."

Dorr, Bonnie J., et al. "The NIST IAD Data Science Program." Data Science and Advanced Analytics (DSAA), 2015. 36678 2015. IEEE International Conference on. IEEE, 2015.



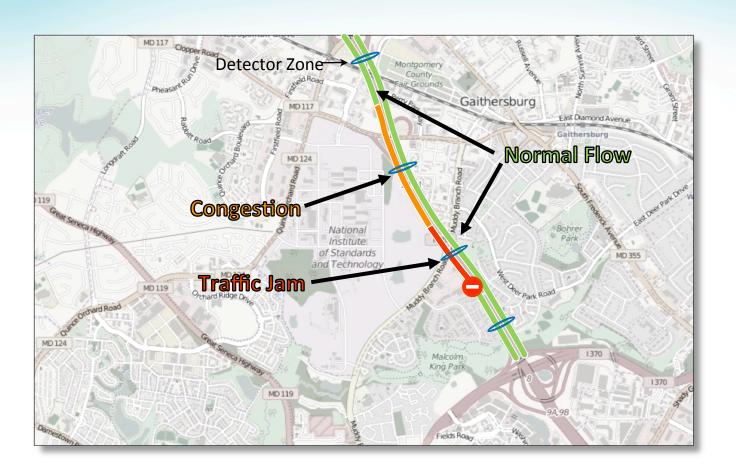


Prediction in the Traffic Domain





Forecasting in the Traffic Domain







Other Examples of Prediction/ Forecasting

- Flood prediction
- Tax fraud prediction
- Product forecasting
- Economic forecasting
- Weather forecasting
- Political forecasting
- Flood forecasting





What Prediction/Forecasting challenges arise in your domain of expertise?



Deep Learning Exascale Computing Markov Models

Metrics

Fime Series Analysis

Predictive Modeli

Information Retrieval

Machine Learning