

Predictive Modeling for Imbalanced Big Data in SAS Enterprise Miner and R

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ABSTRACT

There have been a variety of predictive models capable of handling binary targets, ranging from traditional logistic regression to modern neural networks. However, when the target variable represents a rare event, these models might not be appropriate as they assume that the distribution in the target variable is balanced. In this article, the impact of multiple resampling methods on conventional predictive models is studied. These resampling techniques include the methods of oversampling of the rare events, undersampling of the common events in the data, and synthetic minority over-sampling technique (SMOTE). The predictive models of decision trees, logistic regression and rule induction are applied with SAS Enterprise Miner (EM) software to the revised data. The studied data set is of home mortgage applications which includes a target variable with an occurrence rate of the rare event being 0.8%. The authors varied the percentage of the rare event from the original of 0.8% up to 50% and monitored the associated performances of the three predictive models to see which one worked the best.

KEYWORDS

Data Mining, Imbalanced Data, Oversampling, Predictive Modeling, Rare Events, SAS Enterprise Miner, Synthetic Minority Over-Sampling Technique (SMOTE), Undersampling

1. INTRODUCTION

In binary classification, when the proportion of one class in the target variable is significantly smaller than the other class (imbalanced data), one faces the problem of classifying a rare event, or imbalanced classification. Traditional classification modeling techniques such as logistic regression and decision trees generally work quite well with a balanced data. However, with a rare event variable, when the data set is very large, and the event of interest is very small, most of these classification methods typically fail to detect the rare event. This can be particularly true when the percentage of the rare event is extremely small, as in the example presented here, where the rare event occurs in less than 1% of the observations. In this situation, all observations are predicted as being in the group consisting of the more dominant or common event.

DOI: 10.4018/IJFC.2018070103

Predictive Modeling Sas Enterprise 650577

Gerhard Svolba



Predictive Modeling Sas Enterprise 650577:

Predictive Modeling with SAS Enterprise Miner Kattamuri S. Sarma, 2017-07-20 A step by step guide to predictive modeling Kattamuri Sarma's Predictive Modeling with SAS Enterprise Miner Practical Solutions for Business Applications Third Edition will show you how to develop and test predictive models quickly using SAS Enterprise Miner Using realistic data the book explains complex methods in a simple and practical way to readers from different backgrounds and industries Incorporating the latest version of Enterprise Miner this third edition also expands the section on time series Written for business analysts data scientists statisticians students predictive modelers and data miners this comprehensive text provides examples that will strengthen your understanding of the essential concepts and methods of predictive modeling Topics covered include logistic regression regression decision trees neural networks variable clustering observation clustering data imputation binning data exploration variable selection variable transformation and much more including analysis of textual data Develop predictive models quickly learn how to test numerous models and compare the results gain an in depth understanding of predictive models and multivariate methods and discover how to do in depth analysis Do it all with Predictive Modeling with SAS Enterprise Miner **Advanced Predictive Modeling Using SAS Enterprise Miner** SAS Institute, 2014 Business Analytics Using SAS Enterprise Guide and SAS Enterprise Miner Olivia Parr-Rud, 2014-10 This tutorial for data analysts new to SAS Enterprise Guide and SAS Enterprise Miner provides valuable experience using powerful statistical software to complete the kinds of business analytics common to most industries This beginner's guide with clear illustrated step by step instructions will lead you through examples based on business case studies You will formulate the business objective manage the data and perform analyses that you can use to optimize marketing risk and customer relationship management as well as business processes and human resources Topics include descriptive analysis predictive modeling and analytics customer segmentation market analysis share of wallet analysis penetration analysis and business intelligence **Unknown MIR Title** SAS Publishing, 2000 **Predictive Modeling with SAS Enterprise Miner** Kattamuri S. Sarma, 2013-12 Learn the theory behind and methods for predictive modeling using SAS Enterprise Miner Learn how to produce predictive models and prepare presentation quality graphics in record time with Predictive Modeling with SAS Enterprise Miner Practical Solutions for Business Applications Second Edition If you are a graduate student researcher or statistician interested in predictive modeling a data mining expert who wants to learn SAS Enterprise Miner or a business analyst looking for an introduction to predictive modeling using SAS Enterprise Miner you'll be able to develop predictive models quickly and effectively using the theory and examples presented in this book Author Kattamuri Sarma offers the theory behind programming steps for and examples of predictive modeling with SAS Enterprise Miner along with exercises at the end of each chapter You'll gain a comprehensive awareness of how to find solutions for your business needs This second edition features expanded coverage of the SAS Enterprise Miner nodes now including File Import Time Series Variable

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