

# OptiML with the BigML Dashboard

The BigML Team

Version 1.1



MACHINE LEARNING MADE BEAUTIFULLY SIMPLE

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# About this Document

This document provides a comprehensive description of OptiML, an automated optimization process for **supervised** model selection and parametrization to solve **classification** and **regression** problems.

This document assumes that you are familiar with:

- Sources with the BigML Dashboard. The BigML Team. June 2016. [6]
- Datasets with the BigML Dashboard. The BigML Team. June 2016. [5]

To learn how to use the BigML Dashboard to build **supervised** predictive models read:

- Classification and Regression with the BigML Dashboard. [3]

To learn how to use the BigML Dashboard to build **time series** and **unsupervised** models read:

- Time Series with the BigML Dashboard. The BigML Team. July 2017. [7]
- Cluster Analysis with the BigML Dashboard. The BigML Team. June 2016. [4]
- Anomaly Detection with the BigML Dashboard. The BigML Team. June 2016. [1]
- Association Discovery with the BigML Dashboard. The BigML Team. June 2016. [2]
- Topic Modeling with the BigML Dashboard. The BigML Team. November 2016. [8]

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# Introduction

OptiML is an **automated optimization process** for **model selection and parametrization** (or hyper-parametrization) to solve **classification** and **regression** problems. Selecting the right algorithm and its optimum parameter values is a manual and time-consuming task for any Machine Learning practitioner. This iterative process is currently based on trial and error (creating and evaluating different models to find the best one) and it requires a high level of expertise and intuition. OptiML accelerates the process of model search and parameter tuning, allowing non-experts to build top-performing models.

OptiML uses Bayesian parameter optimization for the model selection and parameter tuning. It sequentially tries groups of parameters training and evaluating models using them, and based on the results, it tries a new group of parameters. The model search is guided by an optimization metric that can be configured by the user. When the process finishes, a list of the top performing models is returned in an interface to compare them and select the one that best fits your needs.

This document provides a comprehensive description of OptiML, including how it can be created with 1-click (**Chapter 3**), how to configure the different parameters (**Chapter 4**), and the visualization of the OptiML result (**Chapter 5**). You can also create, configure, retrieve, list, update, and delete your OptiML using the BigML API and bindings (**Section 6.1** and **Section 6.2**).

The OPTiML section within the “Supervised” tab of the main menu of the BigML **Dashboard** allows you to list all your available OptiML resources. The OptiML list view (**Figure 1.1**), shows the dataset used to create each OptiML, the **Name** and the parameters configured to create the OptiML, the **Objective field** (explained in **Section 4.1**), the **Age** (time elapsed since it was created), and the **Training time** (time to create it). The SEARCH menu option in the top right menu of the OptiML list view allows you to **search** your OptiML by name or **ID**<sup>1</sup> (using the syntax “id:” followed by the OptiML ID). You can also search an OptiML by the parameters used to create it by typing in the search box the syntax “config:” followed by the parameters you are interested in.

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<sup>1</sup><https://support.bigml.com/hc/en-us/articles/360000029074-How-do-I-refer-to-my-resources-in-BigML->

Name	Type	Objective	Training time
<b>AirBnB Amsterdam (price discretized)</b> 9 total models (deepnet: 2, ensemble: 4, logisticregression: 2, mo...	o	Price	22h 21min 4h 54min
<b>Premier League   Training (80%)</b> 65 total models (deepnet: 2, ensemble: 26, logisticregression: 37)...	o	Winner	23h 49min 1h 3min
<b>Iris Flower Detection</b> 9 total models (deepnet: 2, ensemble: 41, logisticregression: 3, ...	o	Species	1d 1h 1h 4min
<b>AirBnB_listings_Amsterdam_disc [filtered]</b> 56 total models (ensemble: 42, model: 14), metric=max_phi, mod...	o	Price	1d 3h 55min
<b>Patient data</b> 9 total models (deepnet: 2, ensemble: 4, model: 3), metric=max_...	o	No-show	1d 18h 1h 3min
<b>Diabetes diagnosis</b> 68 total models (ensemble: 27, logisticregression: 35, model: 6), ...	o	Diabetes	1d 21h 30min
<b>US car accidents</b> 68 total models (ensemble: 25, logisticregression: 31, model: 12), ...	o	Injury Severity	1d 23h 59min
<b>Diabetes diagnosis v4</b> 68 total models (ensemble: 35, logisticregression: 27, model: 6), ...	o	Diabetes	2d 34min
<b>Diabetes diagnosis v3</b> 68 total models (ensemble: 30, logisticregression: 36, model: 2), ...	o	Diabetes	2d 34min
<b>Diabetes diagnosis v2</b> 69 total models (deepnet: 2, ensemble: 33, logisticregression: 33,...	o	Diabetes	2d 2h 35min

Figure 1.1: OptiML list view

When you first create an account at BigML or every time that you start a new **project**, your OptiML listing will be empty. (See [Figure 1.2.](#))

Name	Type	Objective	Training time
No OptiML			

Figure 1.2: OptiML empty list view in the BigML Dashboard

Finally, in [Figure 1.3](#) you can see the icon used to represent the OptiML in BigML.



Figure 1.3: OptiML icon

# Understanding OptiML

OptiML is an **automated optimization process** for **model selection and parametrization** to solve **classification** and **regression** problems.

Selecting the right algorithm and its optimal parameter values is currently a manual and time-consuming process which requires a high level of expertise. This is because different **supervised** learning algorithms can be used to solve similar problems and it is very difficult to know in advance which one is the most suitable for your problem until you try them all. One reason for this is that the model performance highly depends on the data characteristics (e.g., whether the relationships between the predictors and the objective field are linear or not). Overall, when the most suitable algorithm for the data characteristics has been selected, the infinite combinations of its parameter values can yield very different results. In conclusion, this process requires a lot of manual experimentation from data scientists that need to leverage their knowledge, intuition and experience to iteratively build different models and evaluate them.

OptiML automates model selection and parametrization end-to-end. This automation accelerates the process of improving model performance, saving practitioners time and making sophisticated Machine Learning workflows accessible to non-experts.

## 2.1 OptiML Technicalities

In order to find the best performing model, OptiML sequentially trains and evaluates models using groups of parameters, and based on the results, it tries a new group of parameters. This process can be split in two main phases:

1. **Model and parameter search:** different sets of promising parameters are iteratively found via Bayesian parameter optimization. OptiML is based on an optimization technique called **Sequential Model-based Algorithm Configuration (SMAC)**<sup>1</sup>. OptiML tries sets of parameters for all BigML **supervised** models by default: **decision trees**, **ensembles** (up to 256 trees), **logistic regressions** (only for classification problems), and **deepnets**. You can also select a subset of those model types (see **Subsection 4.4.1**). The search is parameterized by an optimization metric that will guide the search (i.e., the best models according to that metric will be tried). By default, OptiML uses the R squared for regression and the maximum phi coefficient (the highest phi coefficient given all probability thresholds) for classification, but you can select another metric from the ones listed in **Subsection 4.4.3**. In the case of **classification** problems, you will also be able to select a given class to optimized; otherwise, the average for all classes will be optimized.
2. **Validation:** **Monte Carlo cross-validation** is iteratively performed on those models close to the optimum. During this phase, OptiML iteratively performs new train and test splits of the original dataset for the top half of the models because there is no point in performing cross-validation for the models with poor performance (that will be discarded afterward). For example, if there are 10 different models built using certain sets of parameters in the first iteration, the cross-validation

<sup>1</sup><http://www.cs.ubc.ca/labs/beta/Projects/SMAC/>



will be performed over the top 5 performing models while the worst 5 models will be discarded. Thus, the best models will typically have more than one evaluation associated with them. When the process finishes, the OptiML view will display only one of the cross-validated models, the one associated with the median evaluation for the optimization metric. Along with the optimized metric value, you will also get its **standard deviation** calculated using all the cross-validated models (see [Chapter 5](#)).

Since the search and validation phases can take some time to finish, OptiML has two different parameters to **limit the runtime**. First, there is a limit for the number of models evaluated. OptiML evaluates 128 different **model candidates** (i.e., the models using a unique parametrization) by default, but this limit can be raised up to 200 models (see [Section 4.3](#)). You should take into account that due to cross-validation, BigML will build and evaluate a higher number of models in total. In the OptiML view, you will be able to inspect the top half of the model candidates (typically 64 models for a limit of 128 models).

Secondly, there is also a **training duration** to regulate the runtime. It is set to 5 (in a scale of 1 to 10) by default, but the optimum time needed for each OptiML will depend on the dataset size and characteristics (see [Section 4.2](#)).

In general, the OptiML is not guaranteed to train the number of models requested. In some cases, the modeling process may run out of time, or certain sets of parameters may cause an error on a given dataset. In these cases, the number of models built will be less than the one requested.

## OptiML with 1-Click

To create an OptiML in BigML you have two options: you can use the **1-click option** which uses the default values for the available parameters, or you can tune the parameters in advance using the **configuration option** explained in [Chapter 4](#).

You can find the 1-CLICK OPTIML option in the **1-click action menu** from the dataset view. (See [Figure 3.1](#).)



Figure 3.1: Create OptiML from 1-click action menu

Alternatively, you can use the 1-CLICK OPTIML option in the **pop up menu** from the dataset list view. (See [Figure 3.2](#).)

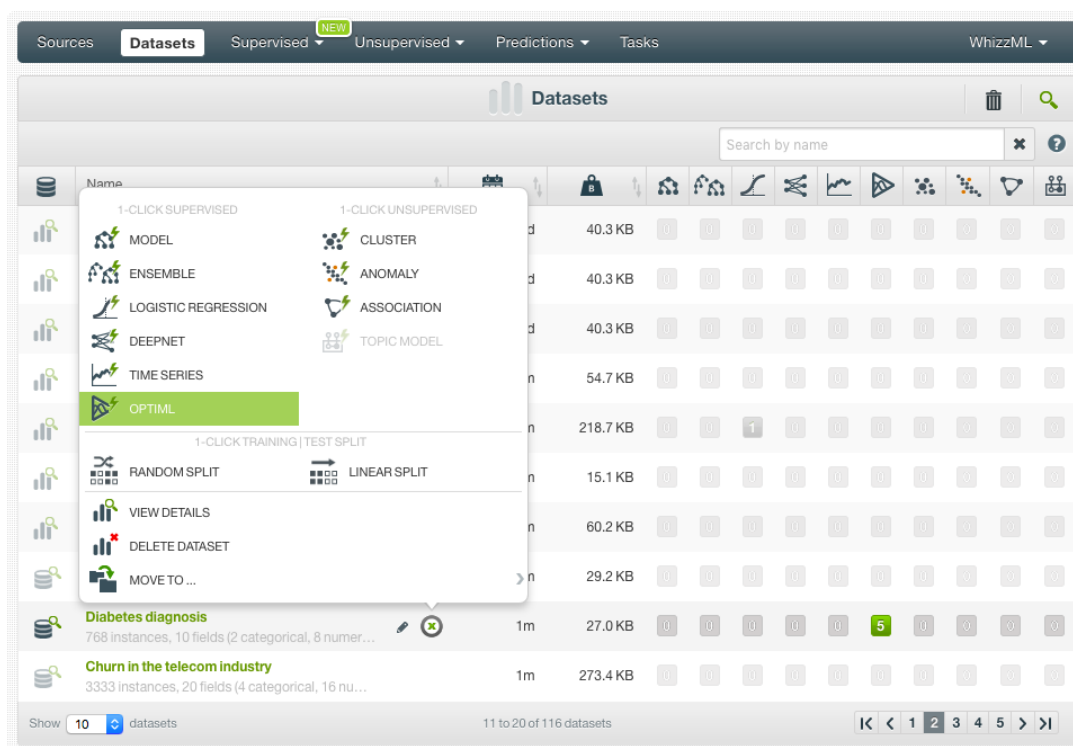


Figure 3.2: Create OptiML from pop up menu

Either option builds an OptiML using the default values for the available configuration parameters explained in the following section. (See [Chapter 4.](#))

## OptiML Configuration Options

You can configure a number of parameters that affect the way BigML creates the OptiML. To display the configuration panel, click the **CONFIGURE OPTIML** menu option in the **configuration menu** from the dataset view. (See [Figure 4.1](#).) See the following sections for a detailed explanation of each parameter.

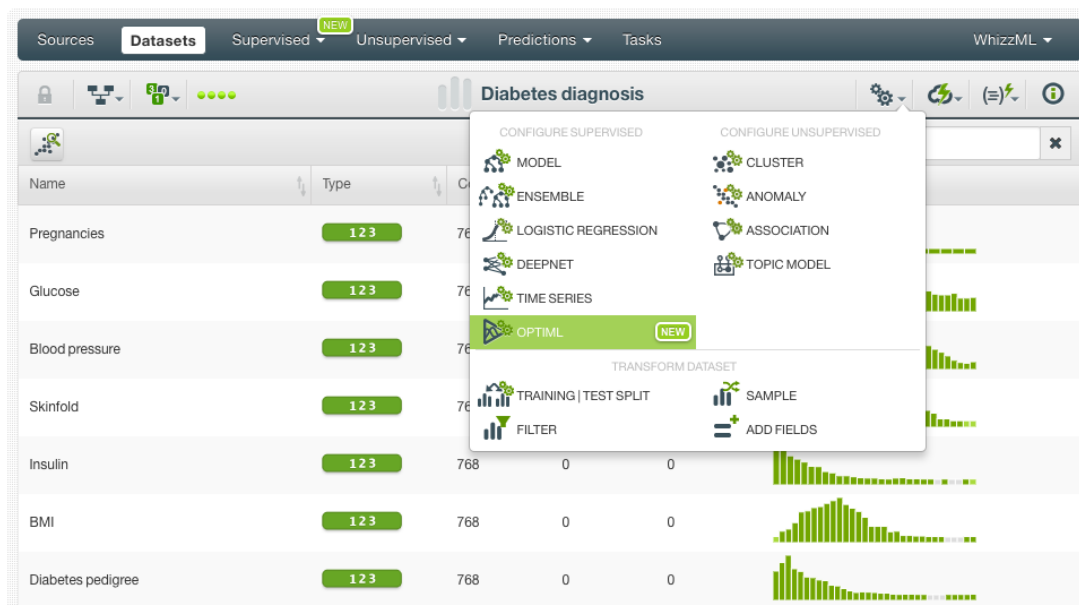


Figure 4.1: Configure OptiML

### 4.1 Objective Field

The **objective field** is the field you want to predict. You can select either a **numeric** or **categorical** field. BigML takes the **last field** in your dataset as the objective field by default.

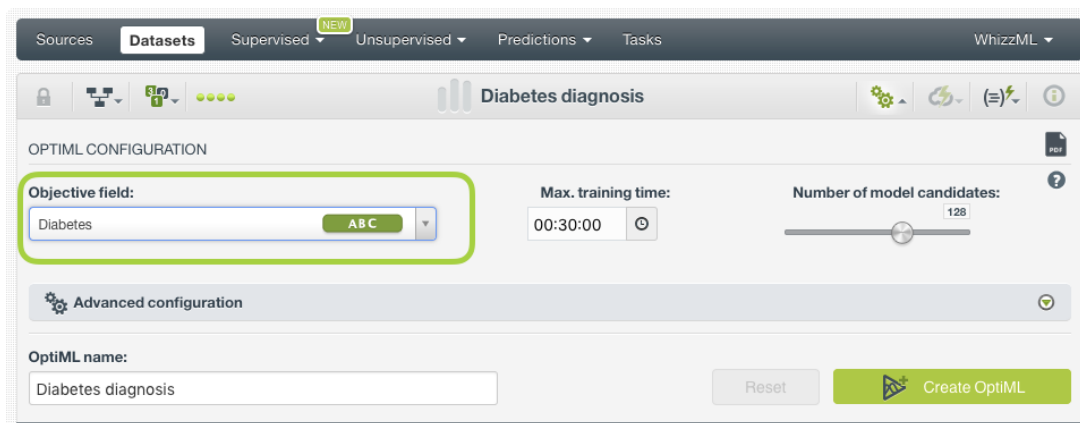


Figure 4.2: Configure OptiML objective field

## 4.2 Training Duration

The scale parameter to regulate the OptiML runtime. It's set as an integer from 1 to 10. It indicates the user preference for the amount of time they wish the training to take. The higher the number, the more time that users are willing to wait for possibly better OptiML performance. The lower the number, the faster that users wish the OptiML training to finish. The default value is set to 5.

The training duration is set in a scale. The actual training time depends on the dataset size, among other factors.

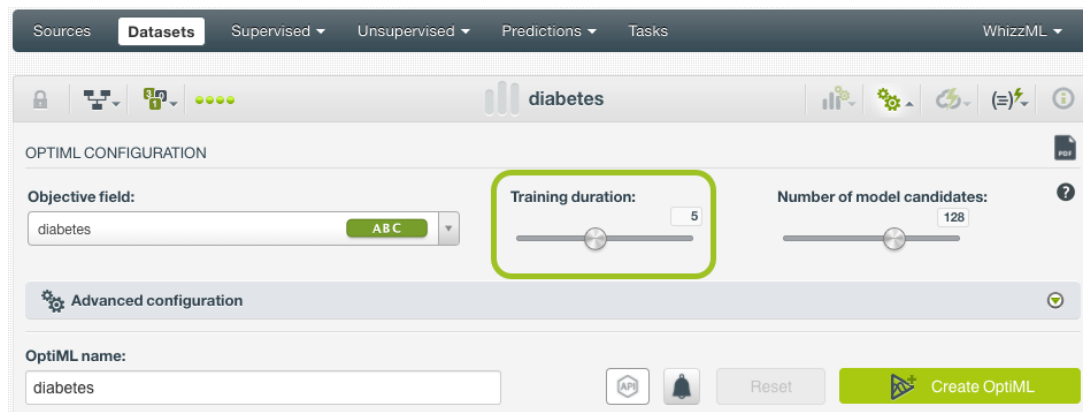


Figure 4.3: Configure OptiML training duration

## 4.3 Model Candidates

The maximum number of different models (i.e., models using a unique configuration) to be trained and evaluated during the OptiML process. The default is 128 which is usually enough to find the best model, but you can set it from 4 up to 200. The top-performing half of the model candidates will be returned in the final result. Therefore, if you select to evaluate 128 models, the top performing 64 models will be returned unless the training duration halts the process before (see [Section 4.2](#)).

The OptiML will usually create a higher number of models than the candidates requested due to cross-validation. These extra models have the same parametrization as the candidates but they use different dataset samples.

Deepnets are a special case. Deepnets have two specific optimization processes: the Automatic Network Search and the Structure Suggestion (see section 4.4.2 of the document [Classification and Regression with the BigML Dashboard \[3\]](#)). Therefore, BigML will perform these optimization processes

in the background **returning only two deepnets**, one for each optimization option. The configurable parameters explained in [Subsection 4.4.2](#) and [Subsection 4.4.3](#) do not apply to deepnets.

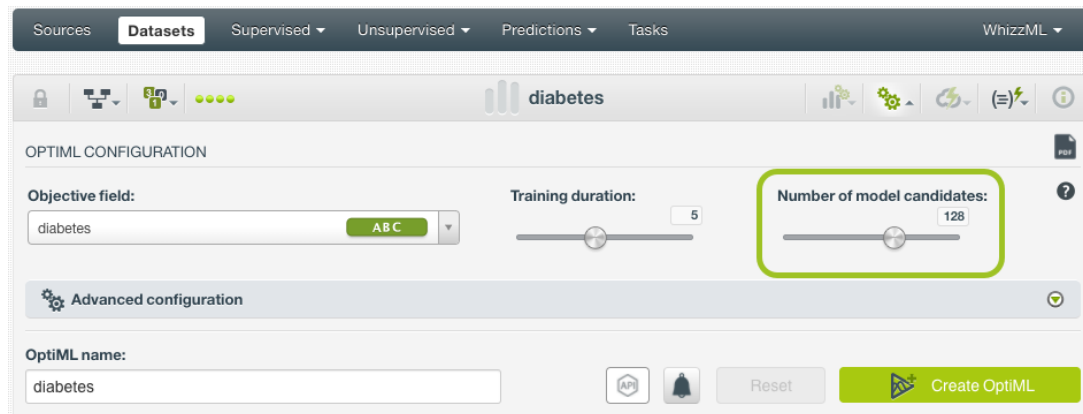


Figure 4.4: Configure the OptiML model candidates

## 4.4 Model Optimization

This section of the configuration panel allows you to specify a set of parameters that determine which models are optimized and how they are optimized.

### 4.4.1 Models to Optimize

Select the type of models (or algorithms) that you want to be optimized: [decision trees](#), [ensembles](#) (up to 256 trees, including boosted trees and Random Decision Forests), [logistic regressions](#) (only for classification problems), and [deepnets](#). By default all types of models are optimized, except in the case of logistic regression, which cannot be trained for regression problems. At least one model per type requested is guaranteed to be evaluated during the optimization process. However, it may happen that one or more of the selected algorithms are not located among the top half performing models, in which case they will not be included in the final list of models.

The screenshot shows the OptiML configuration interface for a dataset named "Diabetes diagnosis". The interface is divided into several sections:

- OPTiML CONFIGURATION:**
  - Objective field:** Diabetes (with a dropdown menu showing "ABC").
  - Max. training time:** 00:30:00 (with a clock icon).
  - Number of model candidates:** 128 (with a slider).
- Advanced configuration:**
  - Optimization:**
    - Models to optimize:** A section highlighted with a green box, containing four sub-sections:
      - MODELS:** Yes
      - ENSEMBLES:** Yes
      - LOGISTIC REGR.:** Yes
      - DEEPPNETS:** Yes
    - Evaluation:** Cross-validation (dropdown menu).
    - Optimization metric:** F-measure (dropdown menu).
    - Positive class:** All classes (dropdown menu).
    - Metric:** F-measure (button).
    - Objective class:** All classes (button).
    - Evaluation:** Yes (button).
  - Sampling:** 768 instances (button).
- OptiML name:** Diabetes diagnosis (text input field).
- Buttons:** Reset, Create OptiML (green button).

Figure 4.5: Select the type of models to be optimized

#### 4.4.2 Evaluation

By default, BigML performs **Monte Carlo cross-validation** during the optimization process to evaluate the models and select the top performing ones. Cross-validation evaluations usually yield more accurate results than single evaluations since they avoid the potential error derived from randomly selecting an overly optimistic dataset. Usually smaller datasets, which are presumably less representative of the whole population, have a higher variation in their performance depending on the random split.

The screenshot shows the OptiML configuration window for a dataset named 'Diabetes diagnosis'. The interface includes a top navigation bar with tabs for Sources, Datasets, Supervised, Unsupervised, Predictions, and Tasks. The 'Datasets' tab is active, and a 'NEW' badge is visible. Below the navigation bar, the 'OPTiML CONFIGURATION' section is displayed. It includes fields for 'Objective field' (set to 'Diabetes'), 'Max. training time' (set to '00:30:00'), and 'Number of model candidates' (set to '128'). The 'Advanced configuration' section is expanded, showing 'Optimization' settings. Under 'Models to optimize', there are buttons for 'MODELS', 'ENSEMBLES', 'LOGISTIC REGR.', and 'DEEPNETS', all set to 'Yes'. The 'Evaluation' dropdown is highlighted with a green box and shows 'Cross-validation' selected. Other settings include 'Optimization metric' (set to 'F-measure'), 'Positive class' (set to 'All classes'), 'METRIC' (set to 'F-measure'), and 'OBJECTIVE CLASS' (set to 'All classes'). The 'Sampling' section shows '768 instances'. At the bottom, there is a field for 'OptiML name' (set to 'Diabetes diagnosis'), a 'Reset' button, and a 'Create OptiML' button.

Figure 4.6: Select cross-validation for model evaluation

However, there are some problems that cannot be evaluated using a random split. For example, problems where you need to train the model using past data and evaluate it with the most recent data like sales forecasting or stock market predictions. For those cases, you can **select a test dataset** that OptiML will use during the optimization process to evaluate the models. To avoid unrealistically good evaluations due to the lack of cross-validation, BigML takes several subsets of the training data to create the models and evaluates them using the testing dataset.

**Note: deepnets have their own optimization logic hence the test dataset selection does not apply to them. Cross-validation is always perform to optimize deepnets.**



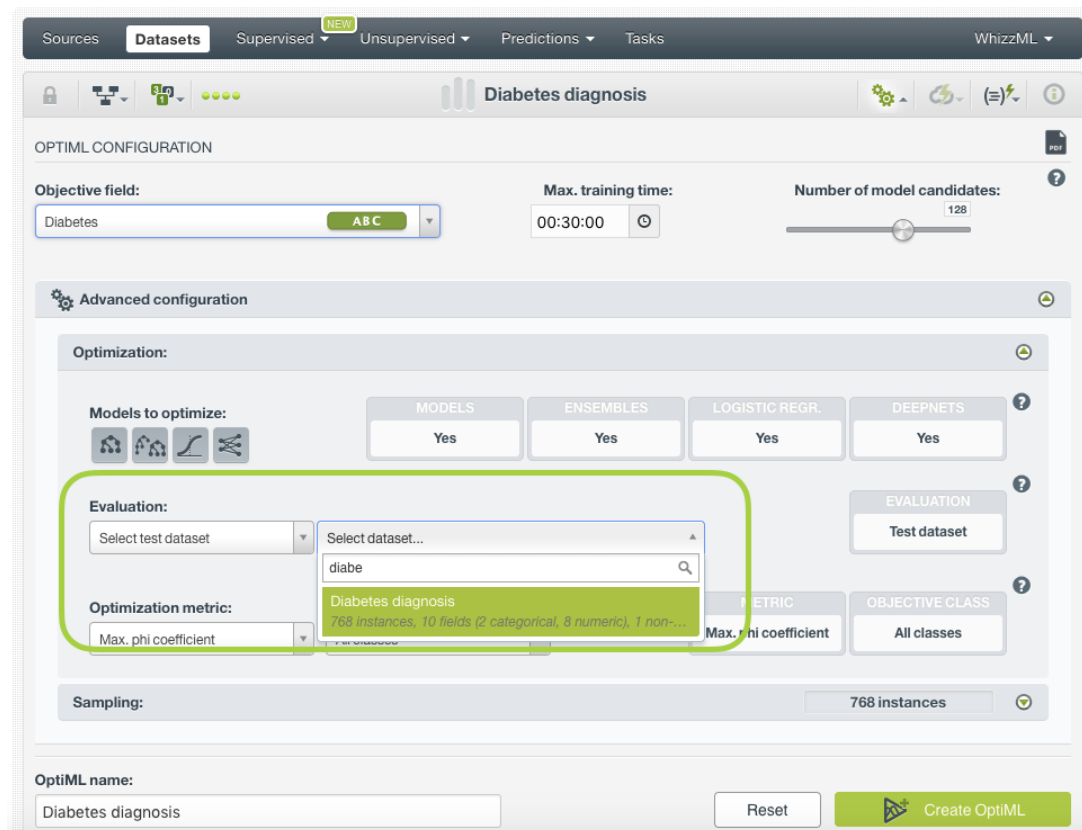


Figure 4.7: Select a test dataset for model evaluation

### 4.4.3 Optimization Metric and Positive Class

The optimization metric is the one used for model selection during the optimization process. For classification problems, BigML uses the **maximum phi coefficient** by default, and for regression problems, the **R squared**, but you can select any other of the below metrics offered (listed below).

**Note:** deepnets have their own optimization logic hence the optimization metric and positive class configurations do not apply to them. Deepnets are always optimized using a combination of several metrics for all the classes in the objective field in the case of classification problems.

- **Classification metrics:**

- **Accuracy:** the percentage of correctly classified instances over the total instances evaluated. It can take values between 0% and 100%.
- **Precision:** the percentage of correctly predicted instances over the total instances predicted for the positive class. It can take values between 0% and 100%.
- **Recall:** the percentage of correctly classified instances over the total actual instances for the positive class. It can take values between 0% and 100%.
- **F-measure:** the balanced harmonic mean between precision and recall. It can take values between 0 and 1.
- **Phi Coefficient:** the correlation coefficient between the predicted and actual values. It can take values between -1 and 1.
- **Max. phi coefficient:** the maximum phi coefficient taking into account all the possible probability thresholds of the evaluation. It can take values between -1 and 1.
- **ROC AUC:** the Area Under the ROC curve measures the trade-off between sensitivity and specificity. It can take values between 0 and 1.

- **Precision-Recall AUC:** the Area Under the Precision-Recall Curve measures the trade-off between precision and recall. It can take values between 0 and 1.
- **K-S Statistic:** it measures the maximum difference between the True Positive Rate (TPR) and the False Positive Rate (FPR) over all possible thresholds. It can take values between 0% and 100%.
- **Kendall's Tau:** it is based on all possible pair of rankings considering each instance in the testing dataset. It measures the degree of correlation between the ranked instances. It can take values between -1 and 1.
- **Spearman's Rho:** the degree of correlation between the model predictions and the actual values of the testing dataset. It can take values between -1 and 1.
- **Regression metrics:**
  - **R Squared:** it measures how much better the model is than always predicting the mean value of the target variable. It can take values from -1 to 1.

For an in-depth definition of each metric please refer to the **Evaluations** chapter in the document **Classification and Regression with the BigML Dashboard**. [3]

Choosing the **right metric** to be optimized by the OptiML depends on your data characteristics. This decision is mostly related to the need of setting a **threshold**. When evaluating or predicting with your model you can set a probability (or confidence) threshold for a selected class, known as the positive class. Therefore, the model only predicts the positive class if the probability (or the confidence) is greater than the threshold set, otherwise it predicts the negative class (for a more detailed explanation see section 5.2.1.4 of the document Classification and Regression with the BigML Dashboard [3]).

According to this decision of whether to set a threshold or not, you can follow the rules below:

- If you need to set a **threshold**, use the maximum phi, the K-S statistic, the ROC AUC, the precision-recall AUC, the Kendall's Tau or the Spearman's Rho.
- If you need to set a **threshold** and your problem is a **ranking problem** where you care more of your instances with higher probability (for example in the case of customer churn where you have a limited budget so you can only target the top  $n$  customers most likely to churn), then the decision is reduced to the maximum phi or the K-S statistic.
- If you do **not** need to set a **threshold** and your data is **balanced** (i.e., all classes have similar instances), then you can use the accuracy, the recall or the precision.
- If you do **not** need to set a **threshold** and your data is **imbalanced** (i.e., some classes have significantly more instances than others), then you can use the phi coefficient or the f-measure.

Apart from the optimization metric, for classification problems you can also select a **positive class** to be optimized; otherwise, the average metric for all classes will be optimized.

In general, the two options **metric** and **metric\_class** combine to tell the OptiML process where to find the key in the created evaluations that should determine overall model quality. This value is used to drive the model search in OptiML, causing it to try more models that have a better value for this metric and class.

The screenshot shows the OptiML configuration interface for a dataset named "Diabetes diagnosis". The "Advanced configuration" section is expanded, revealing the "Optimization" settings. In the "Optimization" section, the "Optimization metric" is set to "Max. phi coefficient" and the "Positive class" is set to "All classes". Other settings include "Models to optimize" (Models, Ensembles, Logistic Regr., Deepnets), "Evaluation" (Cross-validation), "Metric" (Max. phi coefficient), "Objective Class" (All classes), and "Sampling" (768 instances). The "OptiML name" is "Diabetes diagnosis".

Figure 4.8: Select a metric and a positive class

## 4.5 Weights

When training an OptiML, there may be some instances in your dataset that are more important than others. BigML provides two different ways to assign specific **weights** to instances: **Objective weights** and the **Weight field** (see [Subsection 4.5.1](#) and [Subsection 4.5.2](#)).

Both **Objective weights** and

### 4.5.1 Objective Weights

In classification problems, it is not unusual for a dataset to have an unbalanced **objective field**, where some categories are common and others very rare. For example, in datasets used to predict fraud, usually fraudulent transactions are very scarce compared to regular ones. When this happens, supervised models tend to predict the most frequent value simply because the overall performance metrics improve with that approach. However, in cases such as fraud prediction, you may be more interested in predicting rare values rather than successfully predicting frequent ones. In that case, you may want to assign more **weight** to the scarce instances so they are equivalent to the abundant ones.

For classification with OptiML, you can set specific weights for each class in the objective field. For example, in [Figure 4.9](#) below, the majority class, "False", has a weight of 1, while the minority class, "True", has a weight of 3. BigML oversamples your weighted instances replicating them as many times as the weight establishes. If the "False" class had three times the number of instances of the "True" class in the original dataset, by setting a weight of 3 for the "True" class you are balancing the model, i.e., the model will be trained with the same number of instances for both classes. If a class is not listed in the objective weights, it is assumed to have a weight of 1. Weights equal to zero are valid as long as there are some positive valued weights. If every weight is equivalent to zero (this is possible with sampled datasets), then the resulting model will have a single node with a nil output.

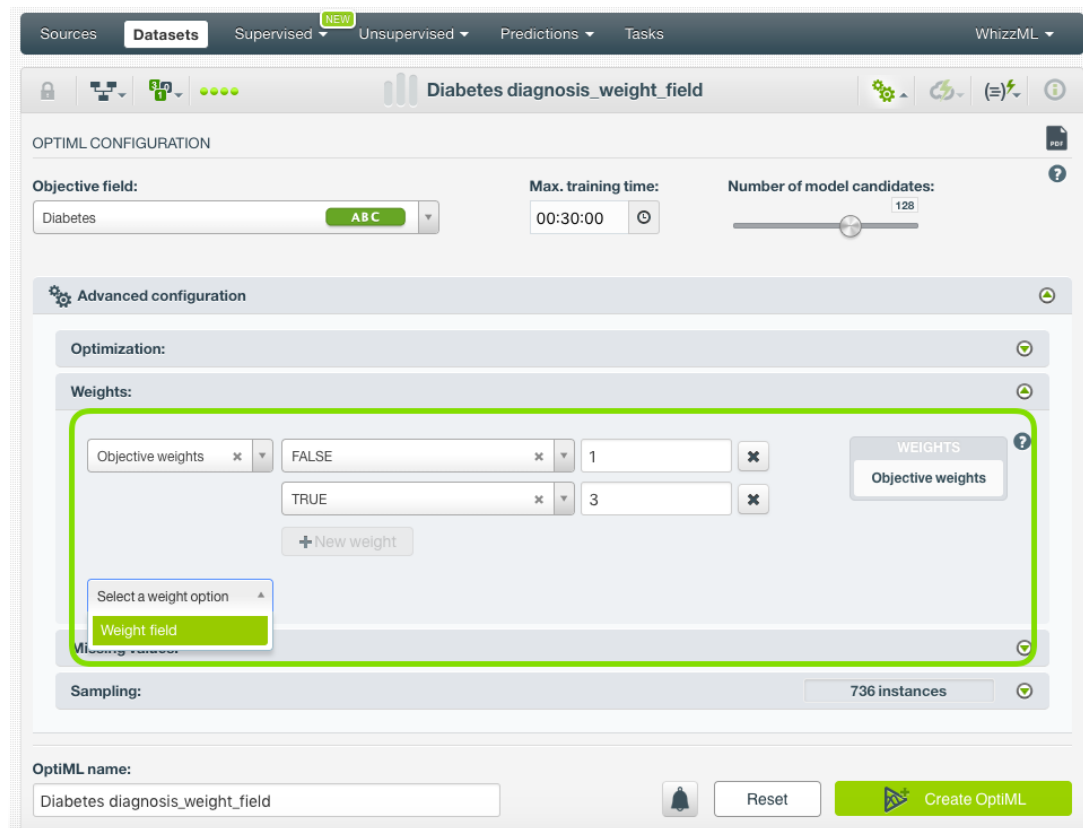


Figure 4.9: Configure the objective weights for the OptiML models

This option is valid only for classification models and you can combine it with the **Weight field** (see [Subsection 4.5.2](#)). When combining it with the **Weight field**, both weights are multiplied. For example if you assign a weight of 3 for the “True” class and the weight field assigns a weight of 2 for a given instance labeled as “True”, that instance will have a total weight of 6.

## 4.5.2 Weight Field

The **Weight field** option allows you to assign individual weights to each instance by choosing a special weight field (see [Figure 4.10](#)). It can be used for both regression and classification models. The selected field must be numeric and it must not contain any negative or missing values. The weight field will be excluded from the input fields when building the models. You can select an existing field in your dataset or you may create a new one in order to assign customized weights.

The weights of your weight field will impact in the same way as the **Objective weights** explained in [Subsection 4.5.1](#) for models, ensembles, and logistic regression. If an instance has a weight of 3 it will be replicated three times in the dataset to train the model. However, it works differently for deepnets. For deepnets, the weight field modifies the loss function to include the instance weight. The outcome is similar to the oversampling technique.

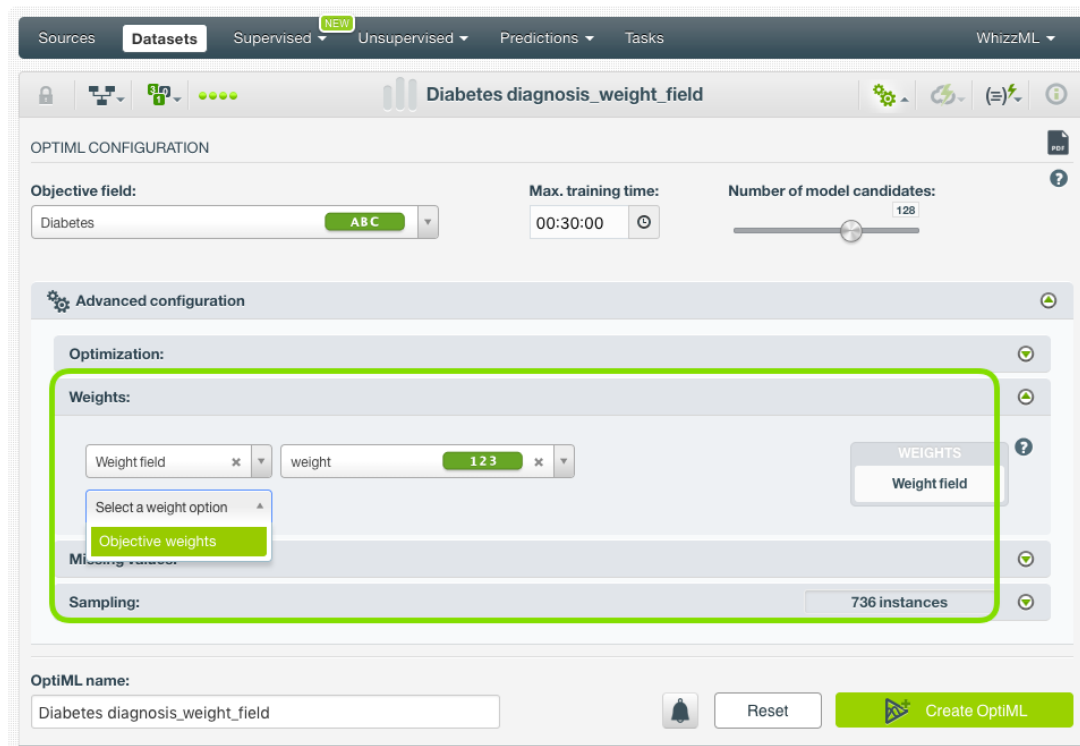


Figure 4.10: Configure the weight field for the OptiML models

## 4.6 Missing Values

When training the OptiML, BigML may encounter **missing values** in your dataset, which can be either considered or ignored. The way to include or exclude missing values from your models depends on the model type: for **decision trees and ensembles**, you can configure the **Missing splits** parameter (see [Subsection 4.6.1](#)), and for **logistic regressions and deepnets** you can configure the **Default numeric value** and the **Missing numerics** parameters (see [Subsection 4.6.2](#)).

### 4.6.1 Missing Splits

By default, **decision trees and ensembles** ignore instances that contain missing values (numeric or categorical) for a given field. If the missing values in your data may be important to predict the objective field, then you can include them using the **Missing splits** option (see [Figure 4.11](#)).

If missing values are included, you may find rules with predicates of the following kind: `field x = "is missing"` or `field x = "y or is missing"`.

BigML includes missing values following the [MIA approach](#)<sup>1</sup> [9].

<sup>1</sup>[http://oro.open.ac.uk/22531/1/decision\\_trees.pdf](http://oro.open.ac.uk/22531/1/decision_trees.pdf)

The screenshot shows the OptiML configuration window for a dataset named 'Diabetes diagnosis\_weight\_field'. The top navigation bar includes 'Sources', 'Datasets', 'Supervised' (with a 'NEW' badge), 'Unsupervised', 'Predictions', and 'Tasks'. The 'WhizzML' logo is in the top right.

The main configuration area is titled 'OPTiML CONFIGURATION'. It includes the following sections:

- Objective field:** A dropdown menu set to 'Diabetes' with a green 'ABC' button next to it.
- Max. training time:** A text input field set to '00:30:00' with a clock icon.
- Number of model candidates:** A slider control set to '128'.
- Advanced configuration:** A section with several sub-sections:
  - Optimization:** A dropdown menu with a green checkmark.
  - Weights:** A dropdown menu with a green checkmark.
  - Missing values:** A section containing:
    - Missing splits:** A dropdown menu with a green checkmark, highlighted by a green box in the image.
    - MISSING SPLITS:** A button set to 'No'.
    - Default numeric value:** A dropdown menu set to 'Select a default value'.
    - Missing numerics:** A button set to 'N/A'.
    - DEFAULT NUMERIC:** A button set to 'None'.
    - MISSING NUMERICS:** A button set to 'Yes'.
  - Sampling:** A dropdown menu set to '736 instances'.
- OptiML name:** A text input field containing 'Diabetes diagnosis\_weight\_field'.
- Buttons:** A 'Reset' button and a green 'Create OptiML' button.

Figure 4.11: Include missing splits in your decision trees and ensembles

This option only includes missing values for **decision trees and ensembles**. To configure the missing values for logistic regressions and deepnets see [Subsection 4.6.2](#).

## 4.6.2 Default Numeric Value and Missing Numerics

By default, **logistic regression and deepnets** always include missing values (categorical and numeric), but you can choose to exclude the missing numeric values. If the missing numeric values in your data are not important to predict the objective field, then you can exclude or replace them using the **Default numeric value** or the **Missing numerics** parameters (see [Figure 4.12](#)).

If the missing numeric values are not important for your objective field and you do not mind removing instances to train the models, then you may opt to disable the **Missing numerics** option. If you do not want to include the missing values but you care about removing the instances with missing numerics, you can use the **Default numeric value**. By using this option, you can replace the missing numeric values with the mean, median, zero, maximum or minimum.

The screenshot displays the OptiML configuration interface for a dataset named "Diabetes diagnosis\_weight\_field". The interface is organized into several sections:

- OPTiML CONFIGURATION:**
  - Objective field:** Set to "Diabetes".
  - Max. training time:** Set to "00:30:00".
  - Number of model candidates:** Set to "128".
- Advanced configuration:**
  - Optimization:** (Dropdown menu)
  - Weights:** (Dropdown menu)
  - Missing values:** (Dropdown menu)
  - Missing splits:** (Dropdown menu) with a "MISSING SPLITS" button set to "No".
  - Default numeric value:** (Dropdown menu) with "Select a default value".
  - Missing numerics:** (Button) set to "N/A".
  - Default numeric:** (Button) set to "None".
  - Missing numerics:** (Button) set to "Yes".
  - Sampling:** (Dropdown menu) showing "736 instances".
- OptiML name:** Set to "Diabetes diagnosis\_weight\_field".
- Buttons:** "Reset" and "Create OptiML".

Figure 4.12: Include the missing splits in your decision trees and ensembles

**Note:** the missing categorical values are always included for logistic regressions and deepnets.

## 4.7 Sampling

You can specify a subset of the instances of your dataset to create the OptiML. The **rate** option allows you to specify the percentage of instances you want to train your model.

The screenshot shows the 'Diabetes diagnosis' dataset configuration page. Under the 'OPTiML CONFIGURATION' section, the 'Objective field' is set to 'Diabetes'. The 'Max. training time' is 00:30:00, and the 'Number of model candidates' is 128. In the 'Advanced configuration' section, the 'Sampling' rate is set to 100% (768 instances). The 'OptiML name' is 'Diabetes diagnosis'. At the bottom, there are 'Reset' and 'Create OptiML' buttons.

Figure 4.13: Set a rate for your OptiML

## 4.8 Notifications

If you enable the notifications before creating an OptiML (see [Figure 4.14](#)), you will receive an e-mail notifying you that the OptiML has been created.

The screenshot shows the 'lc\_quality' dataset configuration page. The 'Objective field' is set to 'quality'. The 'Max. training time' is 01:00:00, and the 'Number of model candidates' is 128. In the 'Advanced configuration' section, there is a tooltip that says 'Click to enable an email notification when finished' pointing to a bell icon. The 'OptiML name' is 'lc\_quality'. At the bottom, there are 'API', 'Reset', and 'Create OptiML' buttons.

Figure 4.14: Receive an e-mail when the OptiML is created

## 4.9 Creating OptiMLs with Configured Options

After finishing the configuration of your options, you can change the default OptiML name in the editable text box. Then you can click on the [Create OptiML](#) button to create the new OptiML, or reset the configuration by clicking on the [Reset](#) button.



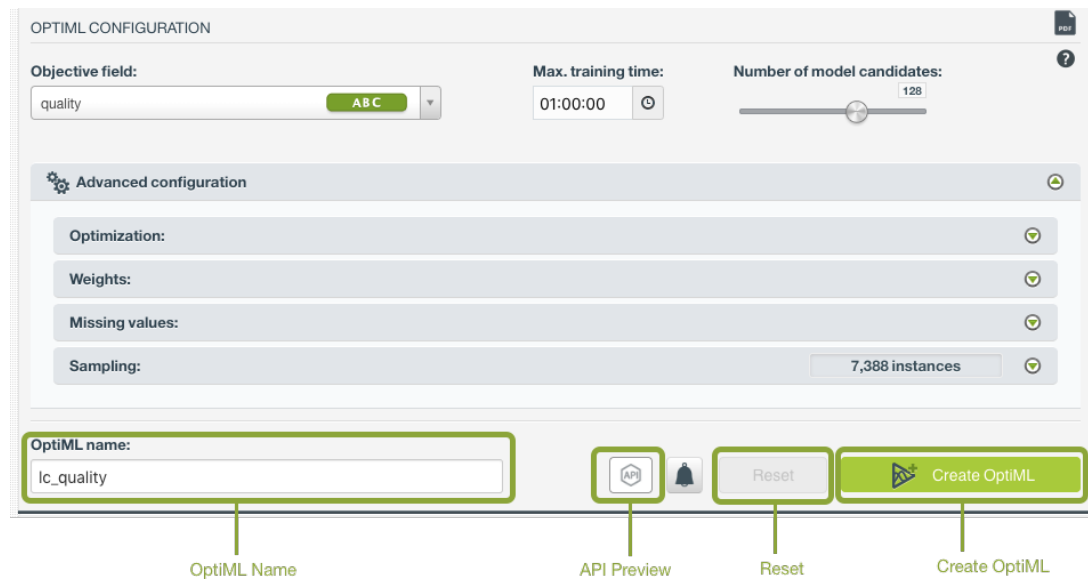


Figure 4.15: Create OptiML after configuration

## 4.10 API Request Preview

The **API Request Preview** button is in the middle on the bottom of the configuration panel, next to the **Notification** button (See (Figure 4.15)). This is to show how to create the OptiML programmatically: the endpoint of the REST API call and the JSON that specifies the arguments configured in the panel. Please see (Figure 4.16) below:

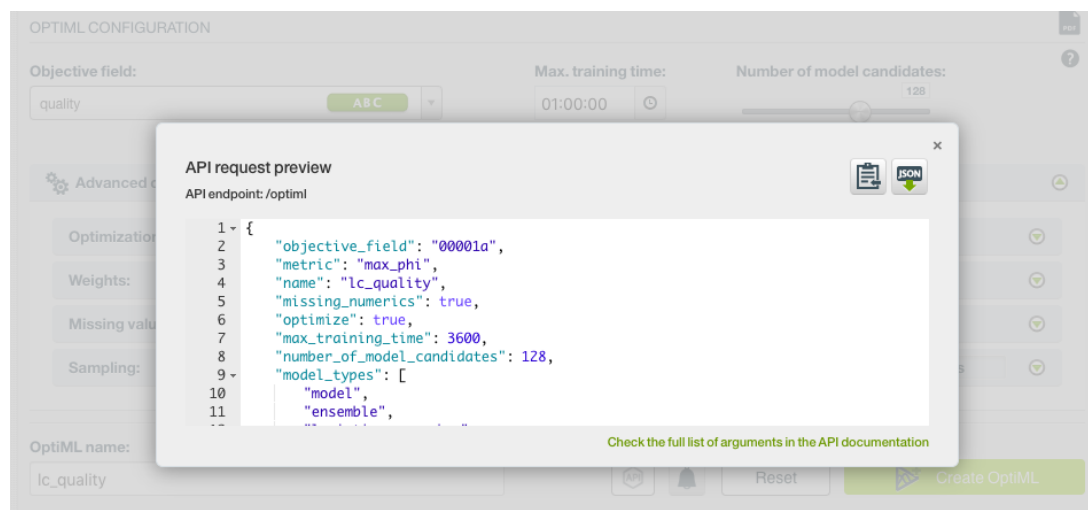


Figure 4.16: OptiML API request preview

There are options on the upper right to either export the JSON or copy it to clipboard. On the bottom there is a link to the API documentation for OptiML, in case you need to check any of the possible values or want to extend your knowledge in the use of the API to automate your workflows.

Please note: when a default value for an argument is used in the chosen configuration, the argument won't appear in the generated JSON. Because during API calls, default values are used when arguments are missing, there is no need to send them in the creation request.

## Visualizing OptiML

First of all, when you create an OptiML you will be redirected to the in-progress view ([Subsection 5.0.1](#)). When the process finishes, you will see the OptiML main view ([Subsection 5.0.2](#)). Finally, you will be able to find the single models composing the OptiML in your Dashboard ([Subsection 5.0.3](#)).

### 5.0.1 OptiML In-Progress View

When you create an OptiML, you will see an intermediate view (until the process finishes) containing a set of metrics that allow you to track the progress of the OptiML creation. Find below a detailed explanation of the elements composing the in-progress view.

- **Elapsed time:** the OptiML runtime. This is regulated by the training duration which can be configured (see [Section 4.2](#)).
- **Models evaluated:** the number of models trained by the OptiML using different sets of parameters. Although there is a default limit of 128 model candidates, the total models evaluated will usually be a higher number due to cross-validation. The total models evaluated can also be less than the model candidates configured (see [Section 4.3](#)).
- **Processed data:** the total dataset size processed by the OptiML multiplied by the number of resources created.
- **Resources created:** the total number of resources created by the optimization process. These resources include the models evaluated, the datasets and the evaluations (result of the cross-validation).
- **Resources flow-chart:** this is a simplified workflow of the OptiML process. The original dataset is split in two subsets (one for training and the other for testing) and the training set is used to build the models. Finally, the models are evaluated using the test dataset. The cross-validation phase is not represented in this flow.
- **Score bar chart:** all the values of the optimized metric are being plotted as they are generated by the model evaluations. Each bar in the chart is a different score from a given evaluation.

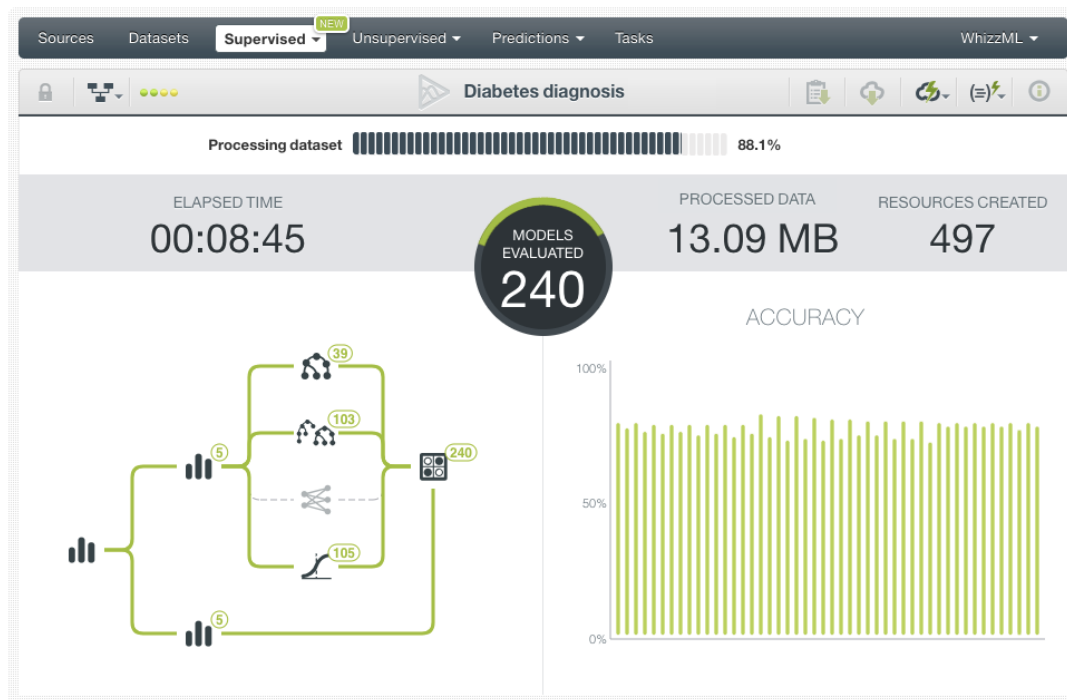


Figure 5.1: OptiML in-progress view

## 5.0.2 OptiML Main View

When the creation process finishes, you will see the results in the OptiML main view. This view is designed to **compare** the top resulting **optimized models** and **select the best one** in order to make **predictions** with it.

The main view is composed of the following elements:

- **Top menu:** displays some information about the OptiML configuration such as what is the objective field, the class to be optimized (if it is a classification problem), the metric to be optimized, and the evaluation strategy (cross-validation or test dataset selection). You can read how to configure all these parameters in [Chapter 4](#).

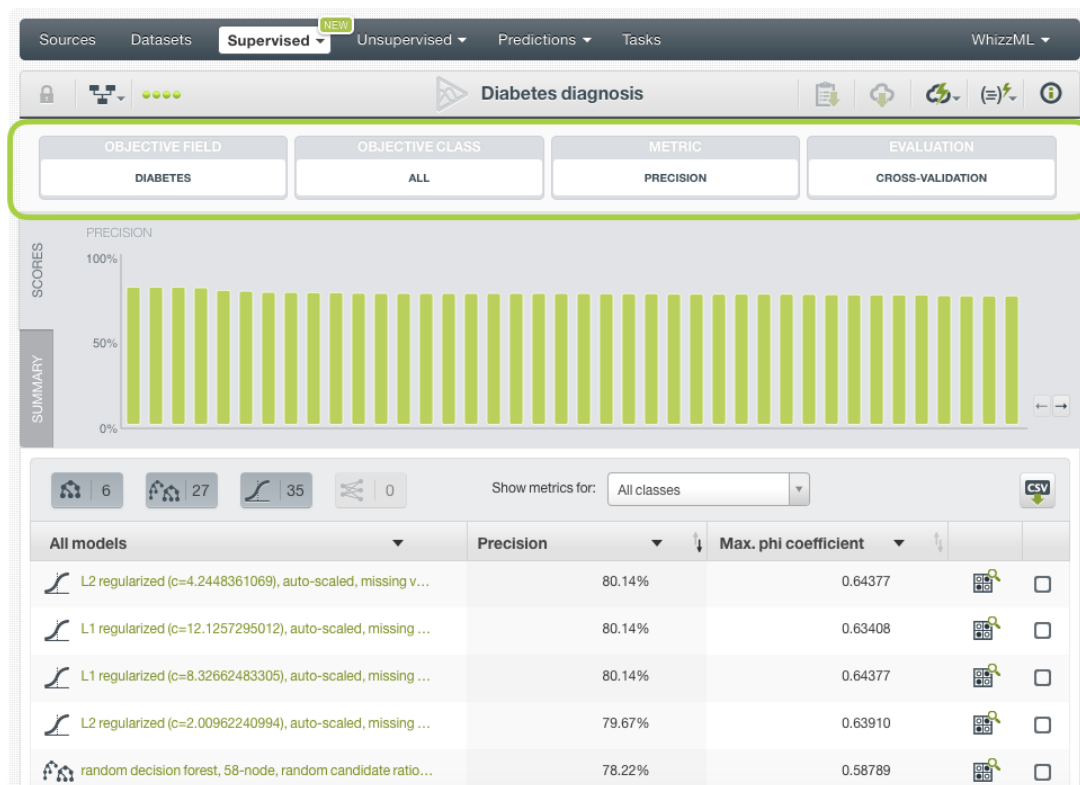


Figure 5.2: OptiML top menu information

- **Score bar chart:** this bar chart contains the final results per model. Each bar is the value of the optimized metric for each model. If you mouse over the bars you will see each metric value, the **standard deviation**, the type of model and its parametrization. If you click on the bar, you will be redirected to the corresponding model view.

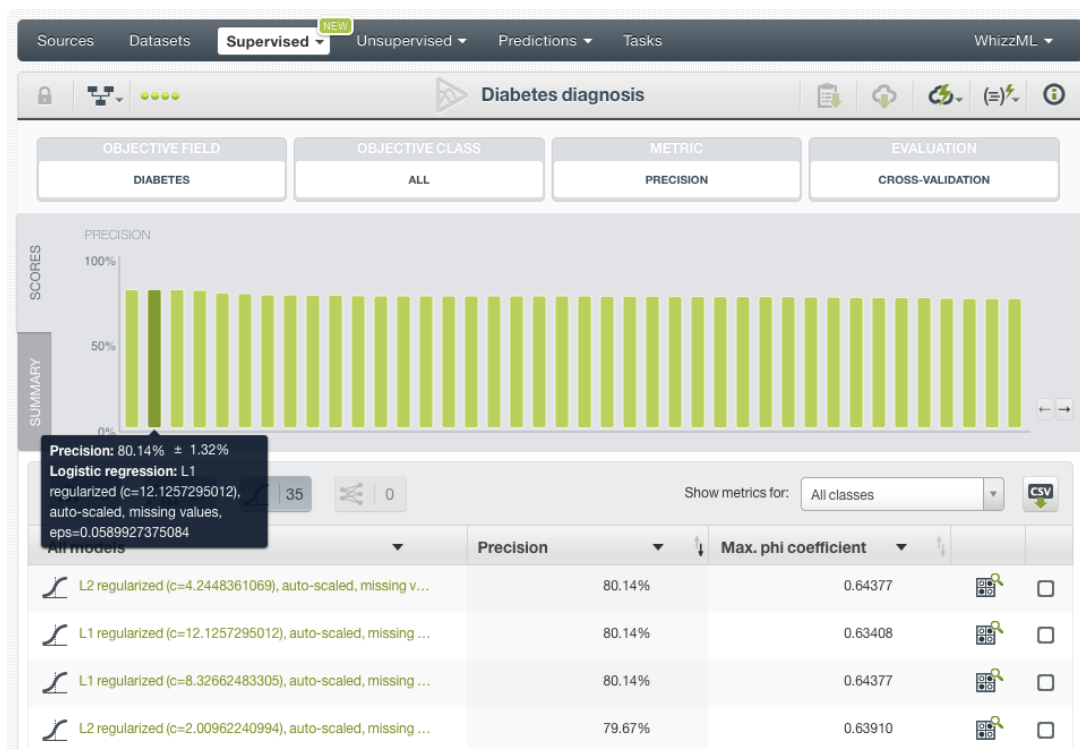


Figure 5.3: OptiML score bar chart

- **Summary:** this is the summary of the OptiML results where you can find the following information:
  - **Elapsed time:** the time it took to create the OptiML. This time is regulated by the training duration configured (see [Section 4.2](#)).
  - **Processed data:** the amount of MB or GB that the OptiML processed in order to create all the resources.
  - **Created resources:** include the models, datasets and evaluations created.
  - **Final resources:** the remaining resources after the selection of the top performing half of the model candidates.
  - **Evaluated models:** all the models that have been evaluated during the optimization process. This number is higher than the model candidates due to cross-validation.
  - **Model candidates:** the total number of distinct models (i.e., models using a unique parametrization) that have been trained during the optimization process. This number should be equal to the total model candidates configured (see [Section 4.3](#)). It may be lower in the case that the training duration stopped the process before all the model candidates were created.
  - **Selected models:** the top-performing half of the model candidates. These are the models included in the OptiML result.

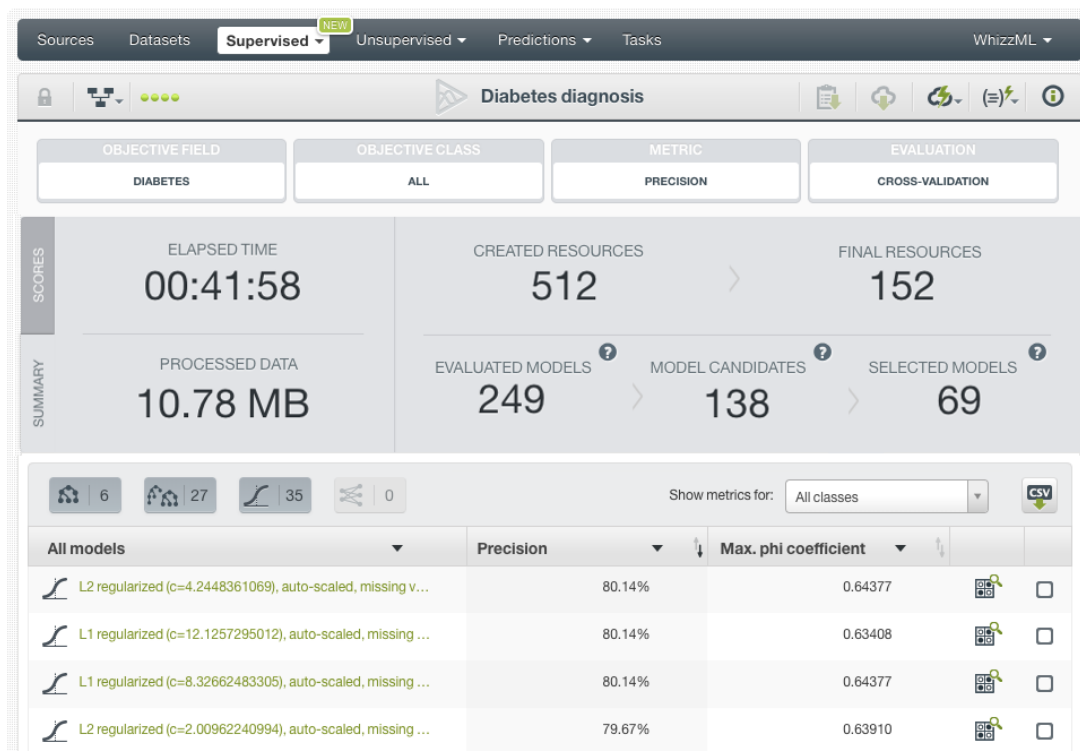


Figure 5.4: OptiML summary

- **Model table:** all the selected models ranked by their performance, allowing you to compare them and select the model that best suits your use case.
  - **Filter models:** you can select the type of models you want to see in the table by clicking on the corresponding icons. You can also see the best model per model type by choosing the option shown in [Figure 5.5](#).

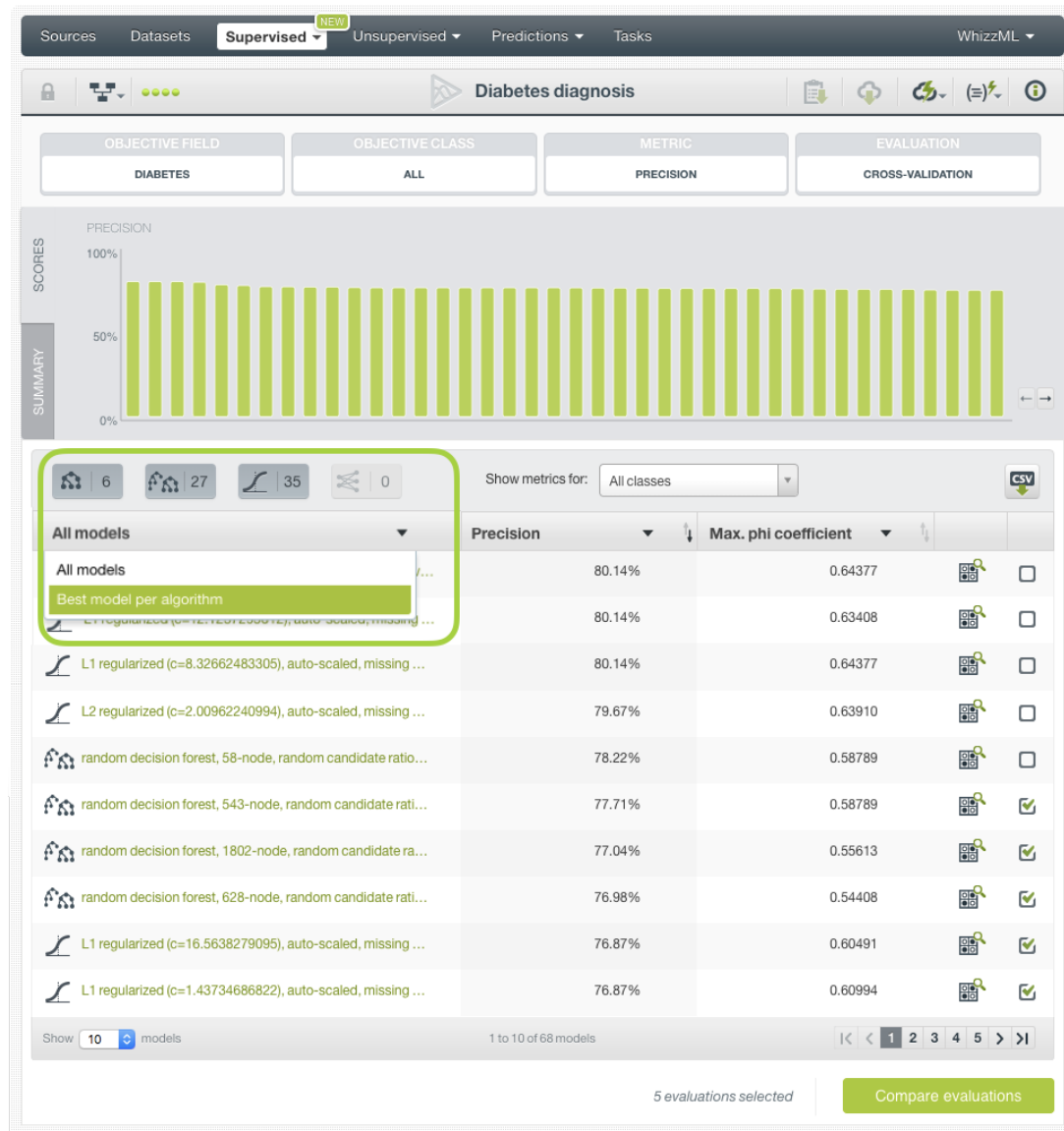


Figure 5.5: Filter OptiML models

- **Select metrics:** you can compare the model performances by selecting the metrics you want in the table columns as shown in Figure 5.6. For classification problems, you can choose to show the average metrics for all the classes in the objective field or you can select a class to see its metrics. If the objective field has more than 16 classes, only the first 16 classes will be available.

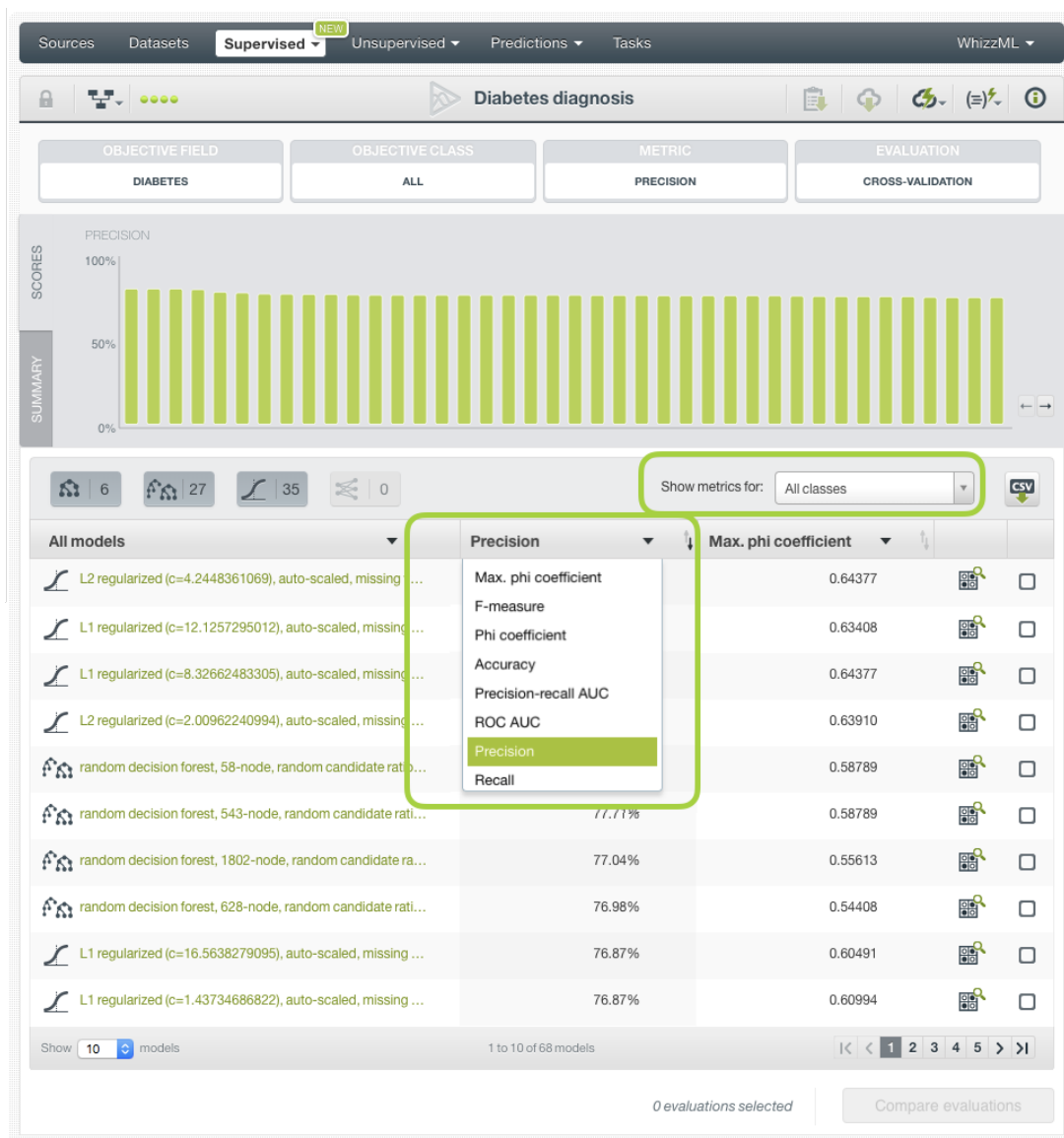


Figure 5.6: Select metrics

- **Export results:** you can export the OptiML table in a CSV file format by clicking on the option highlighted in Figure 5.7. For classification problems, your CSV file will contain the metrics of the class that you have selected in the OptiML view.

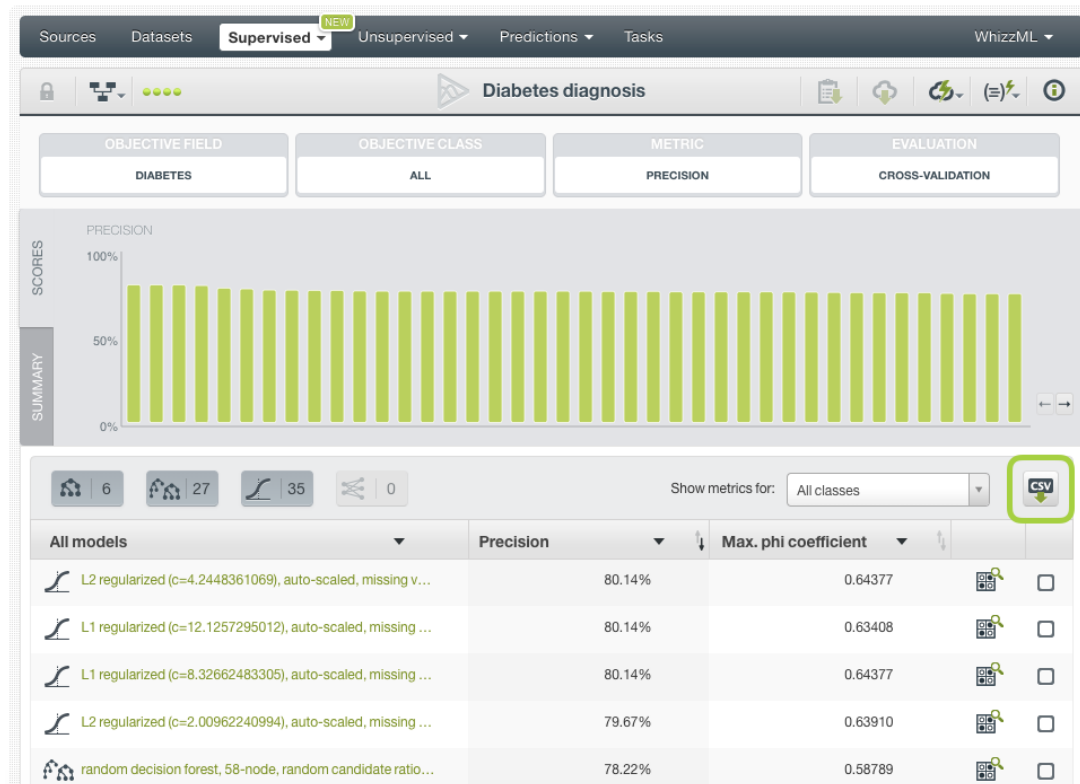


Figure 5.7: Export OptiML in a CSV file format

- **Top five important fields:** you can see the five most important fields for models, ensembles and deepnets by clicking in the icon shown in Figure 5.8. The field importance measures the impact of each field in the model predictions. If you want to see all field importances you can do it from the model view as usual.



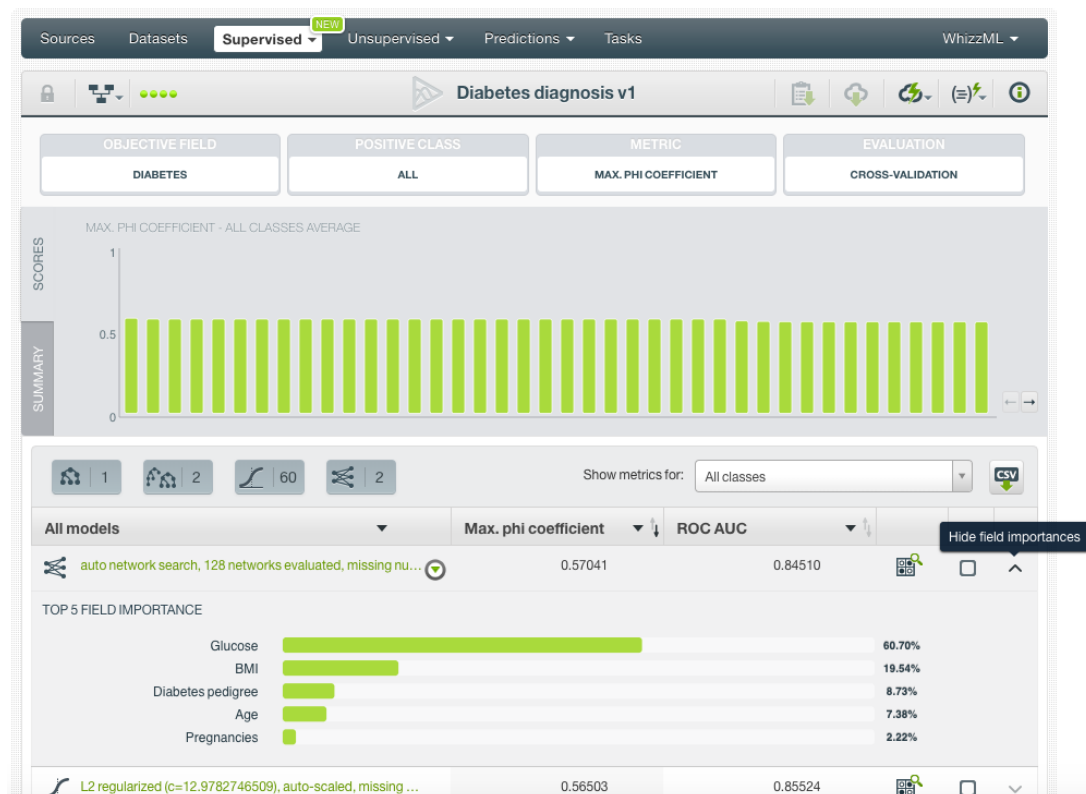


Figure 5.8: Top five field importances

**Note:** remember that field importances are not calculated for logistic regressions.

- **Select models:** you can compare multiple model evaluations at the same time using the BigML evaluation comparison chart. For classification problems, you can select up to 20 evaluations and for regression problems you can select two evaluations to compare them side-by-side.

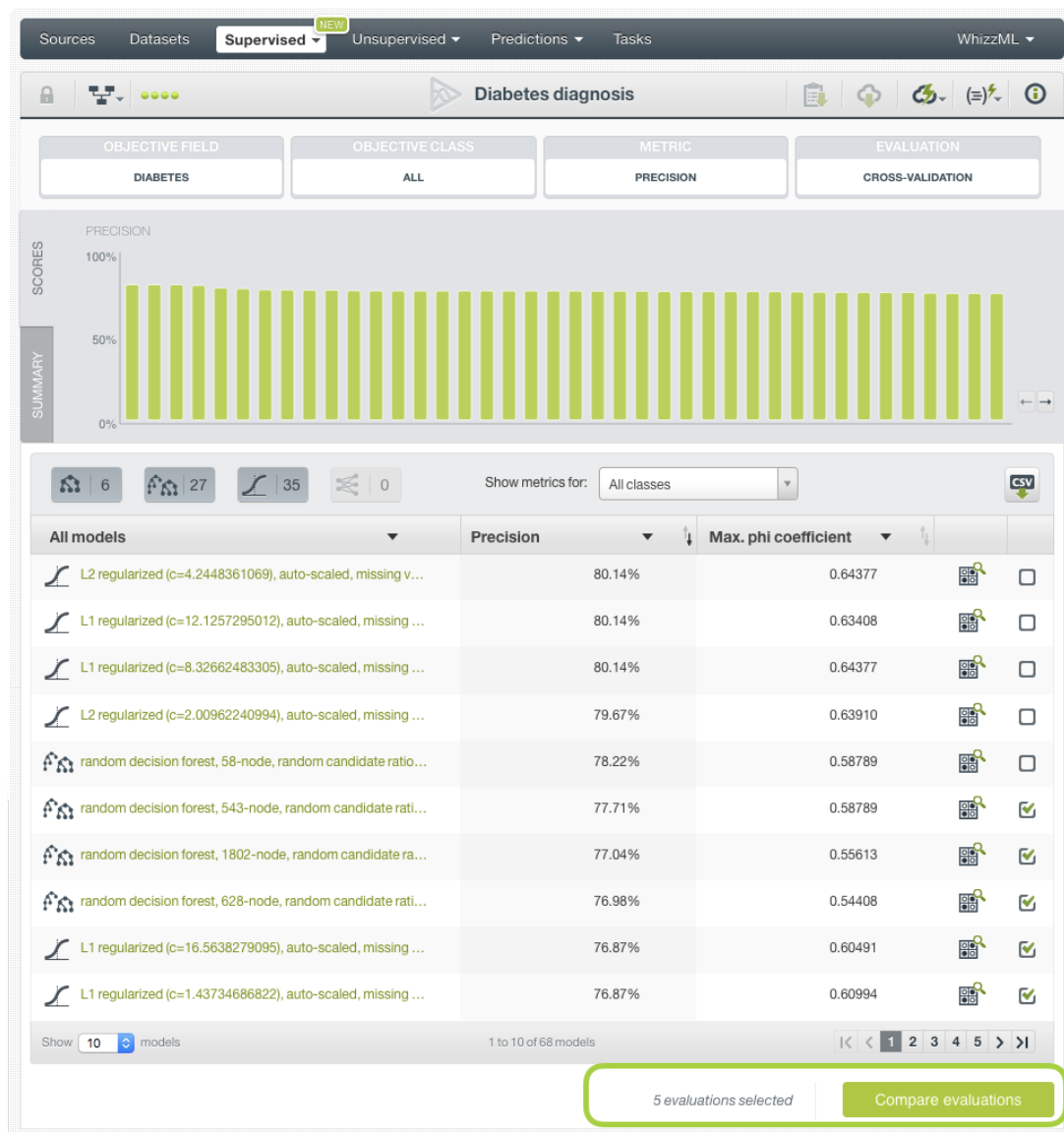


Figure 5.9: Select models

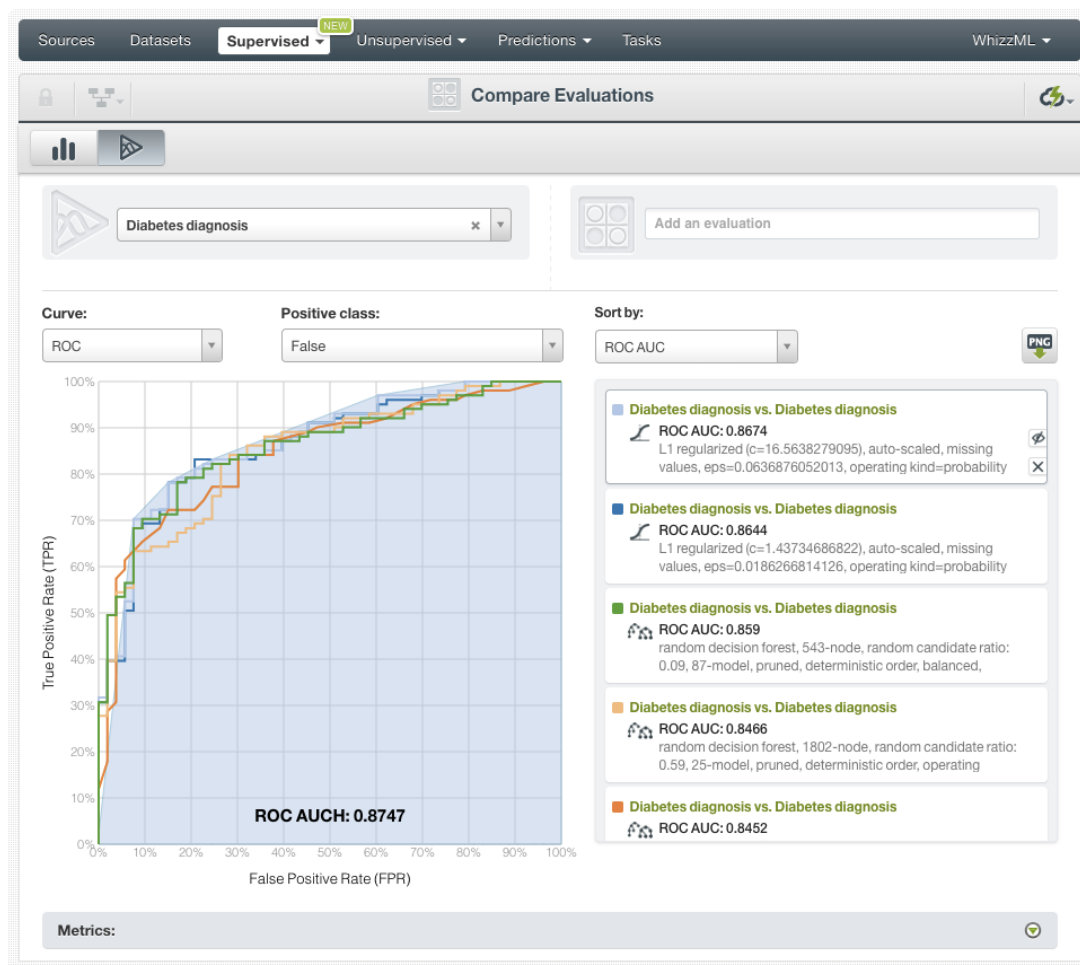


Figure 5.10: Compare evaluations

Alternatively, from the multiple evaluation comparison chart view, you can select an OptiML, and then select the evaluations you want to compare as shown in [Figure 5.10](#).

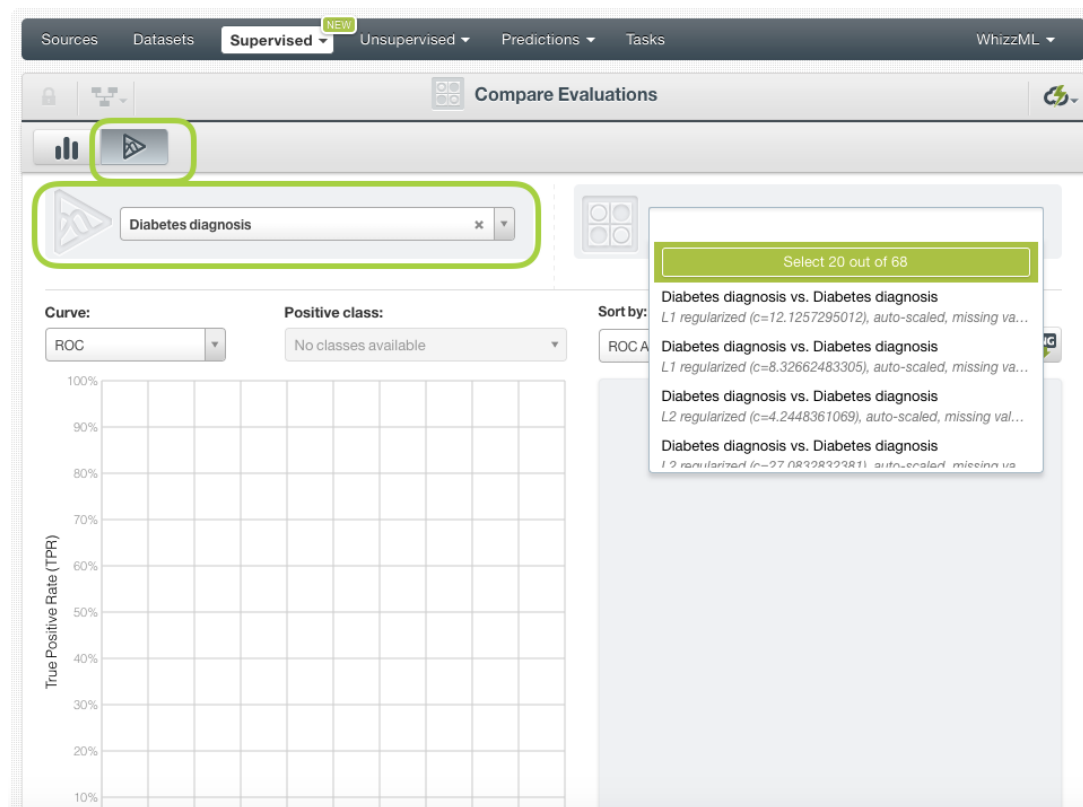


Figure 5.11: Compare evaluations from an OptiML

### 5.0.3 OptiML Selected Models

You can further **inspect the models** that compose an OptiML by visualizing the model in the BigML Dashboard. You can access the model view taking different paths: clicking on the model bar in the score chart, clicking on the model name from the table, or selecting the option VIEW DETAILS highlighted in Figure 5.12.

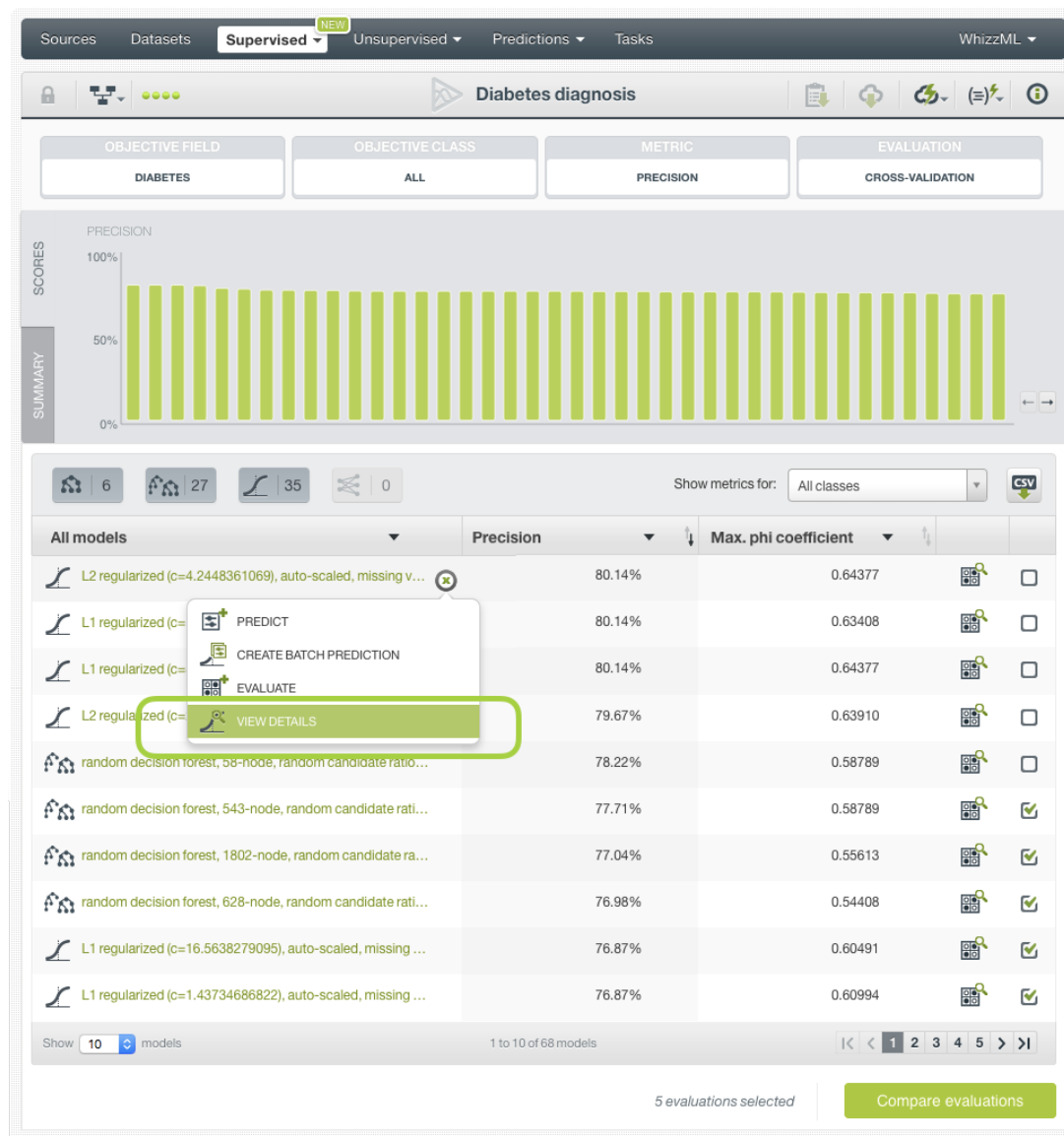
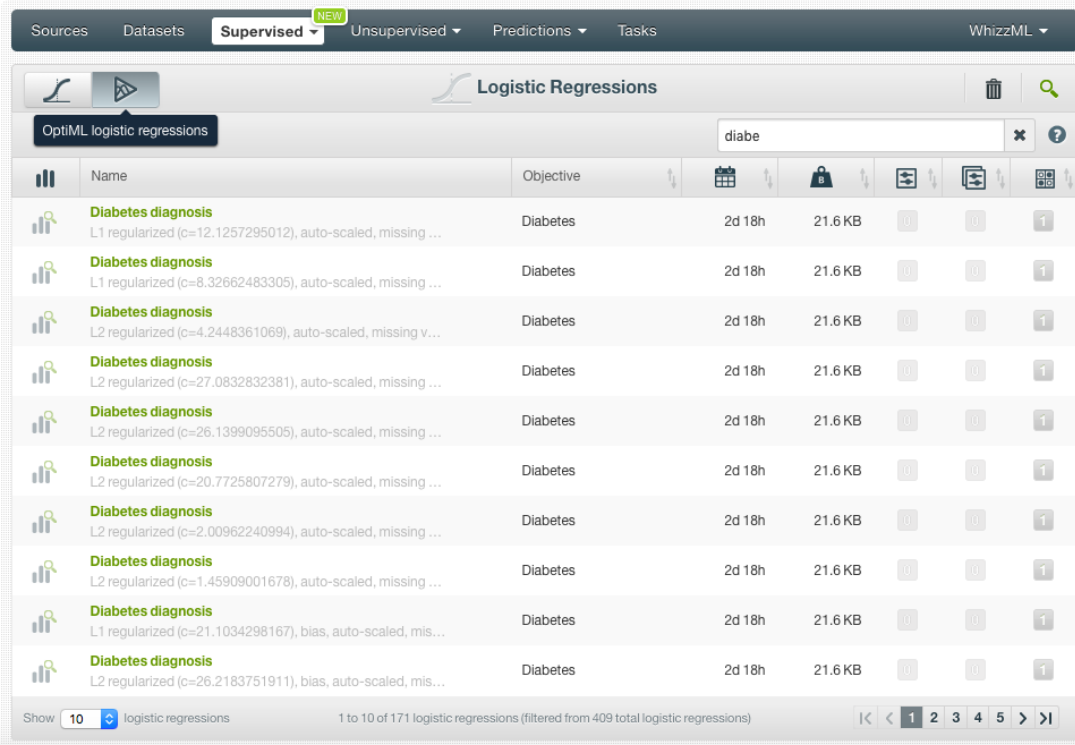


Figure 5.12: View the models

You can also find the models in the **OptiML tab** for each resource listing in the Dashboard (see [Figure 5.13](#)). This is to keep your Dashboard organized and avoid mixing the dozens of models automatically created with your standard models manually configured. The evaluations and the datasets created during the cross-validation phase are not listed in the Dashboard; you can only access them from the OptiML view.



The screenshot shows the OptiML dashboard interface. At the top, there are tabs for 'Sources', 'Datasets', 'Supervised' (highlighted with a 'NEW' badge), 'Unsupervised', 'Predictions', and 'Tasks'. A 'WhizzML' dropdown is on the right. Below the tabs, there's a search bar with 'diabe' entered. The main section is titled 'Logistic Regressions'. It displays a table of models, all named 'Diabetes diagnosis'. Each row shows the model's objective ('Diabetes'), its age ('2d 18h'), size ('21.6 KB'), and several status icons. The models are listed with their specific regularization parameters and scaling methods. At the bottom, there's a pagination bar showing '1 to 10 of 171 logistic regressions (filtered from 409 total logistic regressions)' and a 'Show 10' dropdown.

Name	Objective	Age	Size	Status 1	Status 2	Status 3
Diabetes diagnosis L1 regularized (c=12.1257295012), auto-scaled, missing ...	Diabetes	2d 18h	21.6 KB	00	00	1
Diabetes diagnosis L1 regularized (c=8.32662483305), auto-scaled, missing ...	Diabetes	2d 18h	21.6 KB	00	00	1
Diabetes diagnosis L2 regularized (c=4.2448361069), auto-scaled, missing v...	Diabetes	2d 18h	21.6 KB	00	00	1
Diabetes diagnosis L2 regularized (c=27.0832832381), auto-scaled, missing ...	Diabetes	2d 18h	21.6 KB	00	00	1
Diabetes diagnosis L2 regularized (c=26.1399095505), auto-scaled, missing ...	Diabetes	2d 18h	21.6 KB	00	00	1
Diabetes diagnosis L2 regularized (c=20.7725807279), auto-scaled, missing ...	Diabetes	2d 18h	21.6 KB	00	00	1
Diabetes diagnosis L2 regularized (c=2.00962240994), auto-scaled, missing ...	Diabetes	2d 18h	21.6 KB	00	00	1
Diabetes diagnosis L2 regularized (c=1.45909001678), auto-scaled, missing ...	Diabetes	2d 18h	21.6 KB	00	00	1
Diabetes diagnosis L1 regularized (c=21.1034298167), bias, auto-scaled, mis...	Diabetes	2d 18h	21.6 KB	00	00	1
Diabetes diagnosis L2 regularized (c=26.2183751911), bias, auto-scaled, mis...	Diabetes	2d 18h	21.6 KB	00	00	1

Figure 5.13: Find the models in the Dashboard listings

Finally, the OptiML view offers you a shortcut to start **predicting** with your model. When you have selected the model that best suits your needs, you can make single or batch predictions using the options from the pop-up menu as shown in [Figure 5.14](#). Read more about each model predictions in the document [Classification and Regression with the BigML Dashboard \[3\]](#).

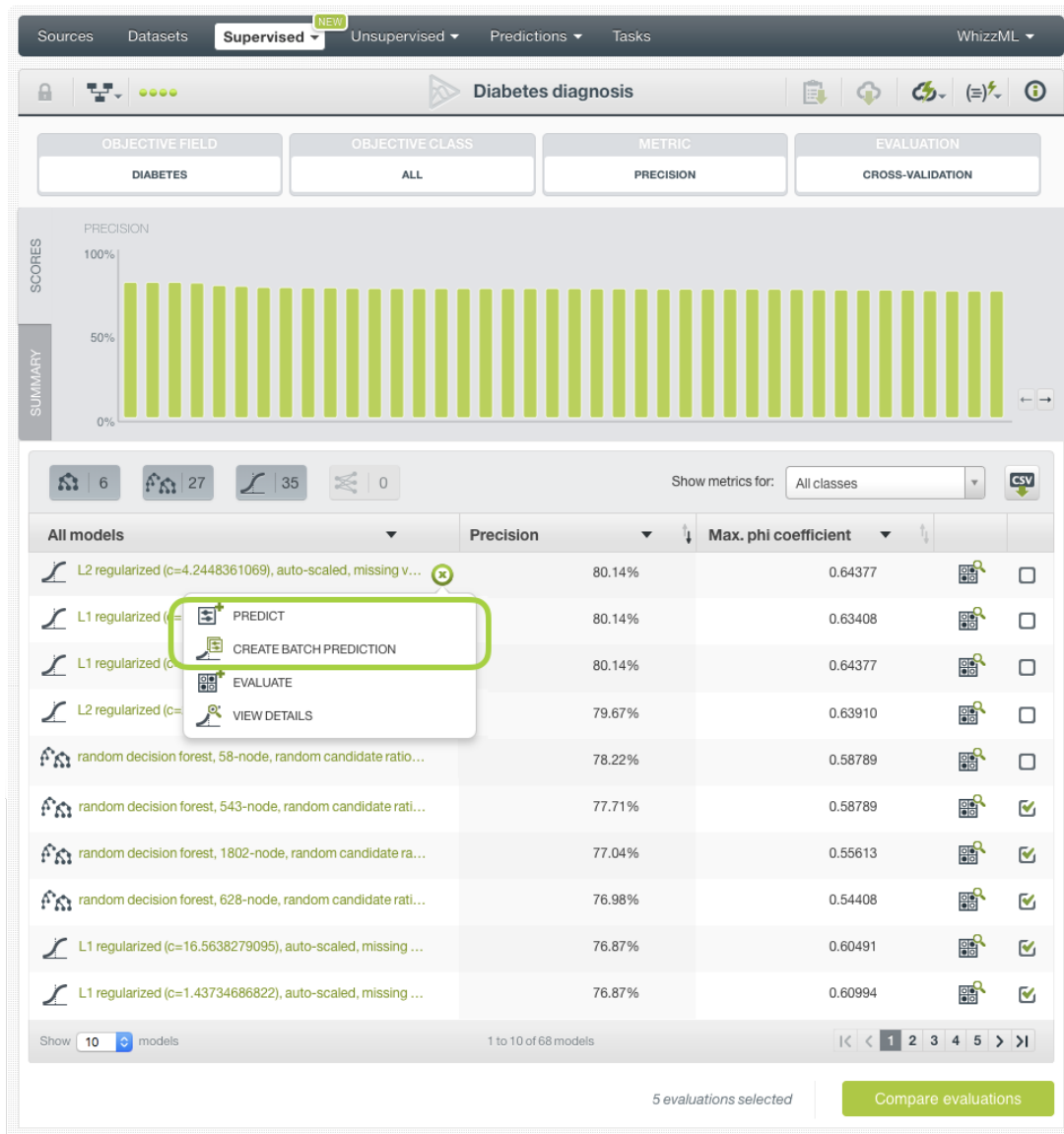


Figure 5.14: Make predictions

## Consuming OptiML

You can also create and consume your OptiML programmatically via the **BigML API and bindings**. The following subsections explain these options.

### 6.1 Using OptiML Via the BigML API

OptiML has full citizenship in the BigML API which allows you to programmatically create, configure, retrieve, list, update, and delete OptiML.

See in the example below how to create an OptiML using an existing dataset after you have properly set the `BIGML_AUTH` environment variable to contain your authentication credentials:

```
curl "https://bigml.io/optiml?$BIGML_AUTH" \
-X POST \
-H 'content-type: application/json' \
-d '{"dataset": "dataset/50650bdf3c19201b64000322"}'
```

For more information on using OptiML through the BigML API, please refer to the [OptiML REST API documentation](https://bigml.com/api/optiml)<sup>1</sup>.

### 6.2 Using OptiML Via the BigML Bindings

You can also create and use OptiML via **BigML bindings** which are libraries aimed to make it easier to use the BigML API from your programming language of choice. BigML offers bindings in multiple languages including Python, Node.js, Java, Swift, and Objective-C. See below an example to create an OptiML with the BigML Python bindings.

```
from bigml.api import BigML
api = BigML()
optiml = api.create_optiml('dataset/57506c472275c1666b004b10')
```

For more information on BigML bindings, please refer to the dedicated [bindings page](https://bigml.com/tools/bindings)<sup>2</sup>.

---

<sup>1</sup><https://bigml.com/api/optiml>

<sup>2</sup><https://bigml.com/tools/bindings>



## OptiML Limits

OptiML has a few limitations regarding some of the configurable parameters to optimize models. See the corresponding limits listed below:

- **Model candidates:** a minimum of 4 and a maximum of 200 models can be evaluated during the optimization process.
- **Selected models:** the top performing half of the model candidates will be returned in the OptiML view for you to inspect them. Since there is a maximum of 200 models to evaluate, there is also a maximum of 100 models to be selected for the final output.
- **Selected deepnets:** since deepnets have two specific optimization options, BigML will run those in the background and only return a maximum of two deepnets, one per option, along with the other selected models.
- **Number of classes:** BigML will return per-class metrics in the OptiML main view up to a maximum of 16 classes in the objective field.
- **Moving OptiML:** you cannot move an OptiML to an [organization](#) project because all the models composing the OptiML are also tied to the BigML account under which the OptiML was originally created.

## OptiML Descriptive Information

Each OptiML has an associated **name**, **description**, **category**, and **tags**. The following subsections briefly describe each concept. See in [Figure 8.1](#) the options under the MORE INFO menu to edit OptiML.

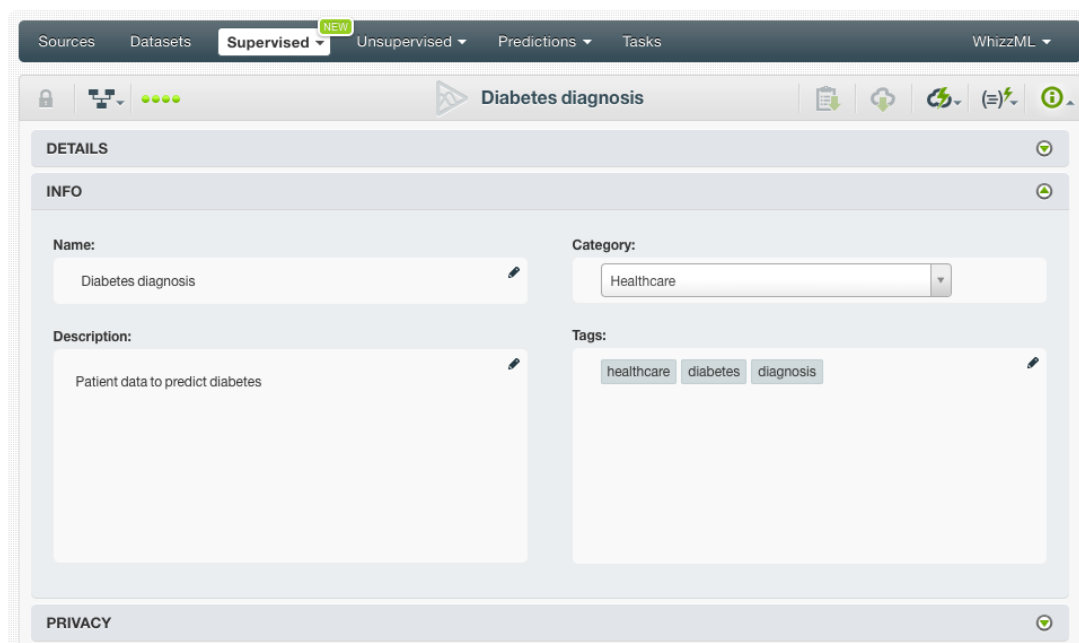


Figure 8.1: Editing OptiML

### 8.1 OptiML Name

Each OptiML has a name that is displayed in the OptiML list view and also on the top bar of the OptiML view. OptiML names are indexed to be used in searches. When you create an OptiML, it gets a default name (the dataset name). You can change it using the MORE INFO menu option in the right corner of the OptiML view. The name of an OptiML cannot be longer than **256** characters. More than one OptiML can have the same name even within the same project, but they will always have different identifiers.

### 8.2 Description

Each OptiML has a **description** that is very useful for documenting your Machine Learning projects. OptiML takes the description of the datasets used to create them by default.

Descriptions can be written using plain text and [markdown](#)<sup>1</sup>. BigML provides a simple markdown editor that accepts a subset of markdown syntax. (See [Figure 8.2](#).)

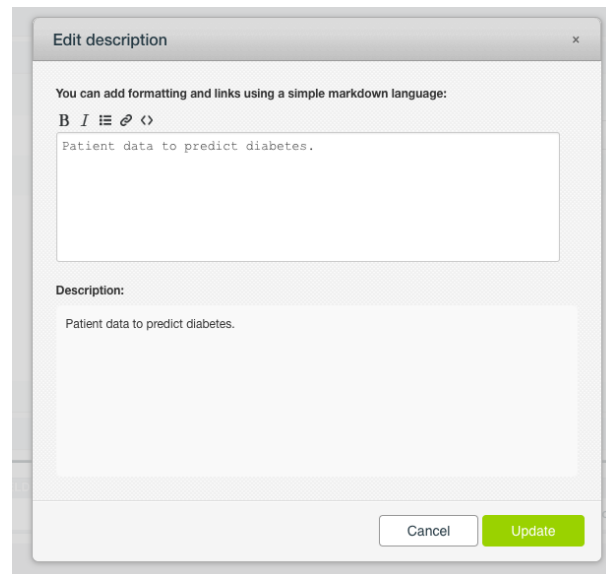


Figure 8.2: Markdown editor for OptiML descriptions

Descriptions cannot be longer than **8192** characters and can use almost any character.

## 8.3 Category

A **category**, taken from the dataset used to create it, is associated with each OptiML. Categories help to classify an OptiML according to the domain that your data comes from, which is useful when you use BigML to solve problems across industries or for multiple customers.

An optimization category must be one of the **24** categories listed in [Table 8.1](#).

---

<sup>1</sup><https://en.wikipedia.org/wiki/Markdown>

Table 8.1: Categories used to classify OptiML by BigML

Category
Aerospace and Defense
Automotive, Engineering and Manufacturing
Banking and Finance
Chemical and Pharmaceutical
Consumer and Retail
Demographics and Surveys
Energy, Oil and Gas
Fraud and Crime
Healthcare
Higher Education and Scientific Research
Human Resources and Psychology
Insurance
Law and Order
Media, Marketing and Advertising
Miscellaneous
Physical, Earth and Life Sciences
Professional Services
Public Sector and Nonprofit
Sports and Games
Technology and Communications
Transportation and Logistics
Travel and Leisure
Uncategorized
Utilities

## 8.4 Tags

An OptiML can also have a number of **tags** associated with it that can help to retrieve it via the BigML API or the Dashboard. OptiML inherits the tags from the dataset used to create them. Each tag is limited to a maximum of 128 characters. Each OptiML can have up to **32** different tags.

## OptiML Privacy

Privacy options for OptiML can be defined in the MORE INFO menu option. (See [Figure 9.1](#).) For now, all OptiML are only **private**, i.e., accessible by authorized users (the owner and those who have been granted access).

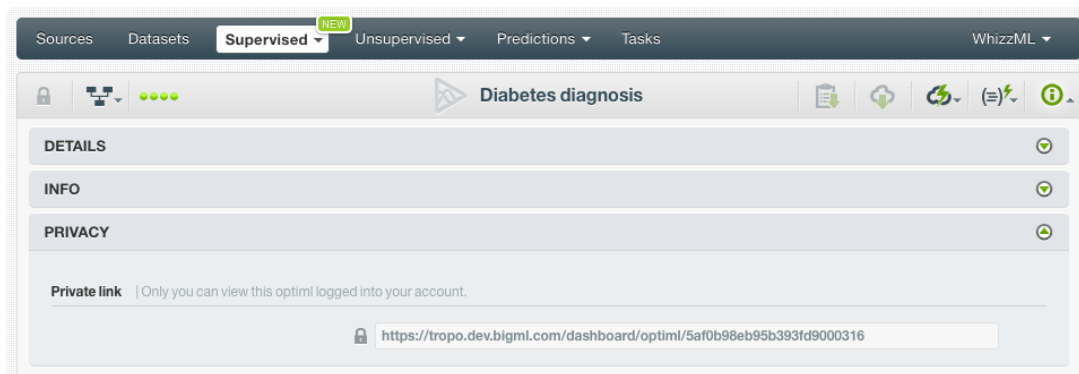


Figure 9.1: OptiML privacy

## Moving OptiML

When you create an OptiML, it will be assigned to the same **project** where the original dataset is located. OptiML can only be assigned to a single project. However, you can move OptiML between projects within your Dashboard. The menu option for this can be found in two places:

1. Click MOVE TO... within the **1-click action menu** from the optimization view. (See [Figure 10.1.](#))

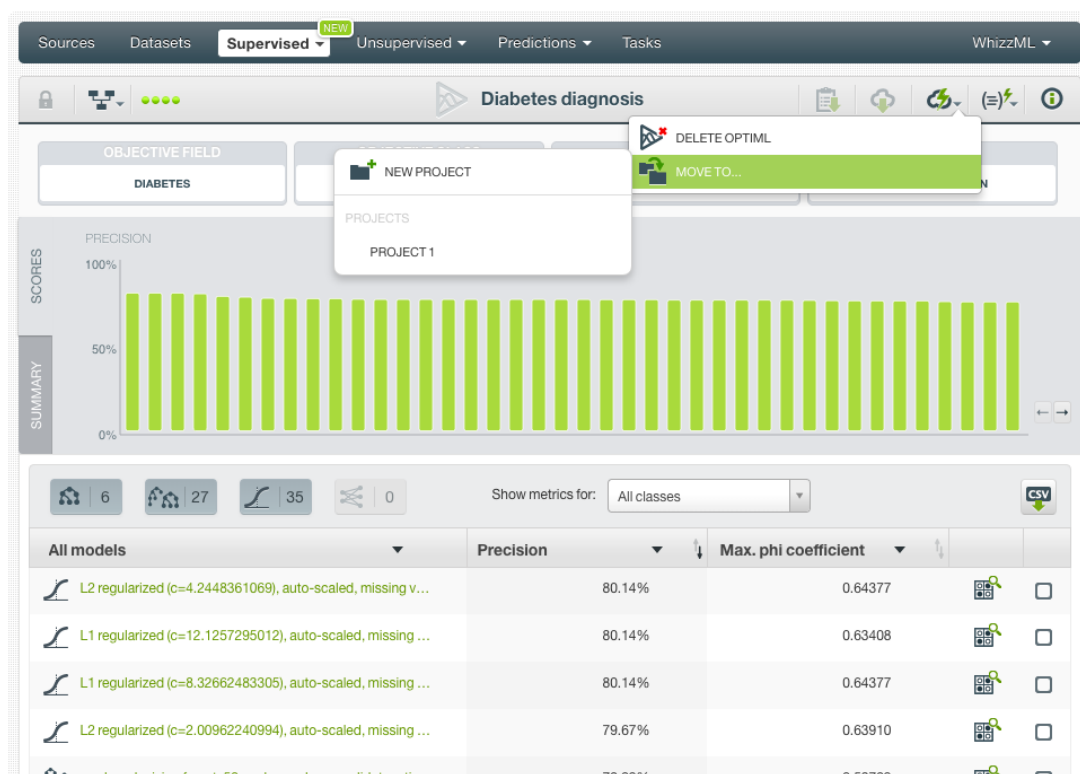


Figure 10.1: Change project from 1-click menu

2. Click MOVE TO... within the **pop up menu** from the optimization list view. (See [Figure 10.2](#))

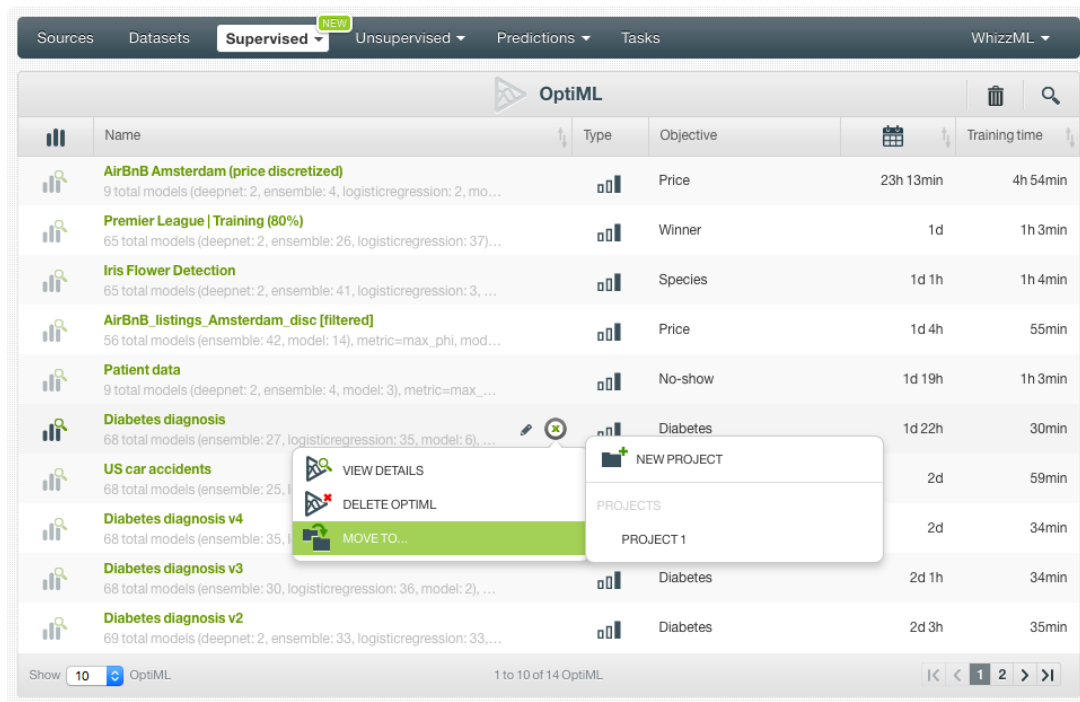


Figure 10.2: Change project from pop up menu

You can also move the single models composing the OptiML across projects within your Dashboard.

**Note:** you cannot move an OptiML or the single models composing it to an **organization** project.

## Stopping OptiML

You can stop the creation of an OptiML before the task is finished by clicking the **DELETE OPTiML** option in the **1-click action menu** from the OptiML view. (See [Figure 11.1](#).)

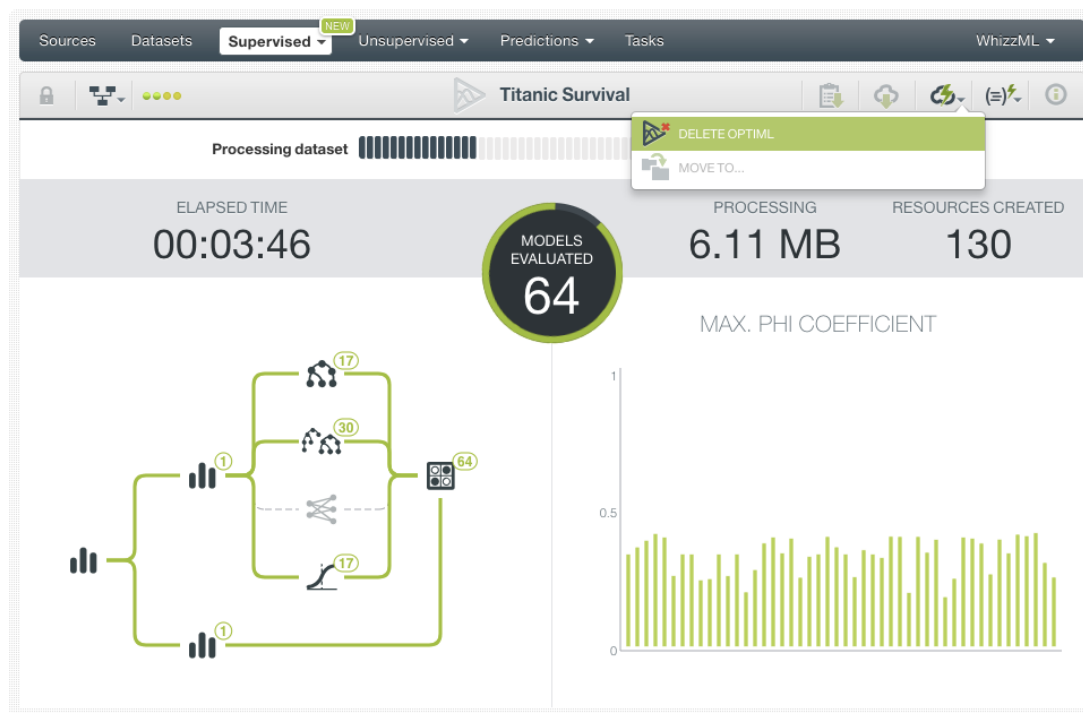


Figure 11.1: Stop OptiML creation from 1-click menu

Alternatively, click the **DELETE OPTiML** in the **pop up menu** from the OptiML list view. (See [Figure 11.2](#).)



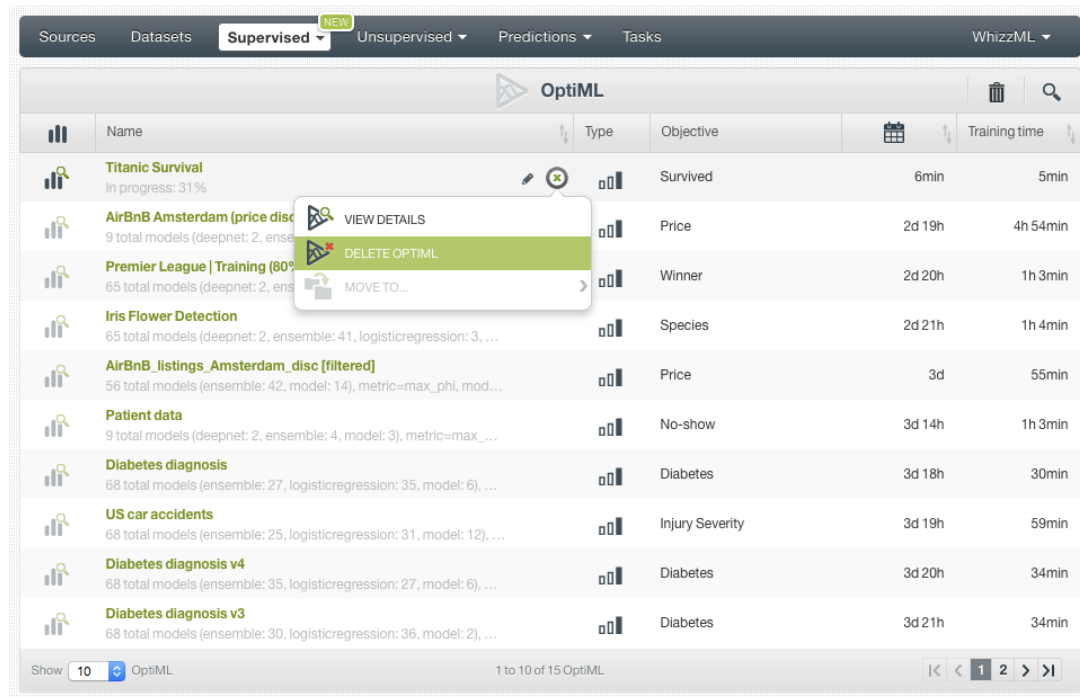


Figure 11.2: Stop OptiML creation from pop up menu

A modal window will be displayed asking you if you want to delete also the resources that the OptiML has created so far as shown in Figure 12.3.

**Note:** if you stop the OptiML during its creation, you will not be able to resume the same task. If you want to create the same OptiML, you will have to start a new task.

## Deleting OptiML

You can delete your OptiML by clicking the DELETE OPTiML option in the **1-click action menu** from the OptiML view. (See [Figure 12.1](#).)

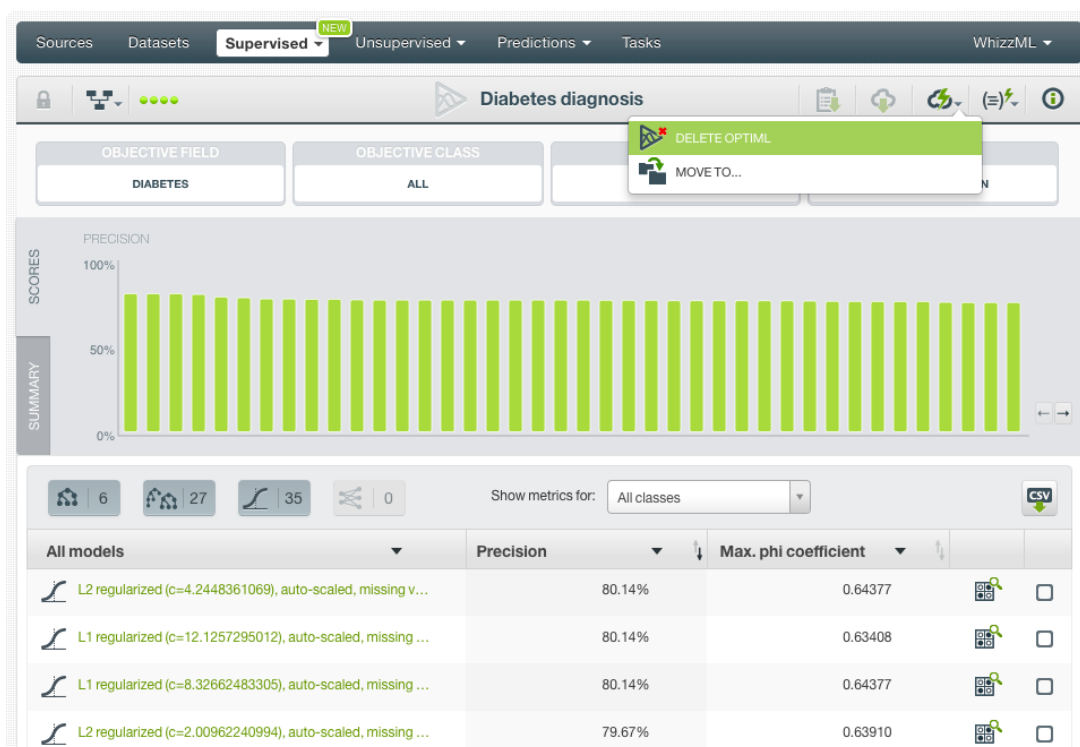


Figure 12.1: Delete OptiML from 1-click menu

Alternatively, click the DELETE OPTiML in the **pop up menu** from the OptiML list view. (See [Figure 12.2](#).)

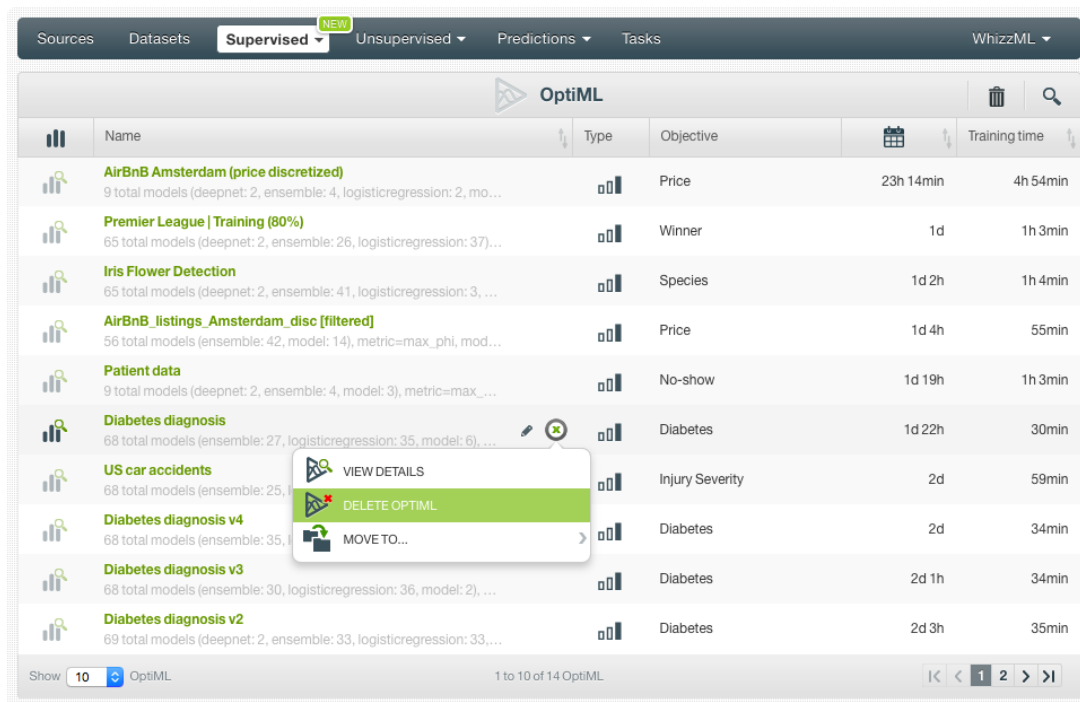


Figure 12.2: Delete OptiML from pop up menu

A modal window will be displayed asking if you also want to delete the single models composing the OptiML. If you choose to delete the models, they will be permanently deleted, and there is no way you (or even the IT folks at BigML) can retrieve it. If you choose to keep the models, the OptiML will be deleted, but you can still find the single models in the corresponding tab in the resource listings in your Dashboard (see [Subsection 5.0.3.](#))

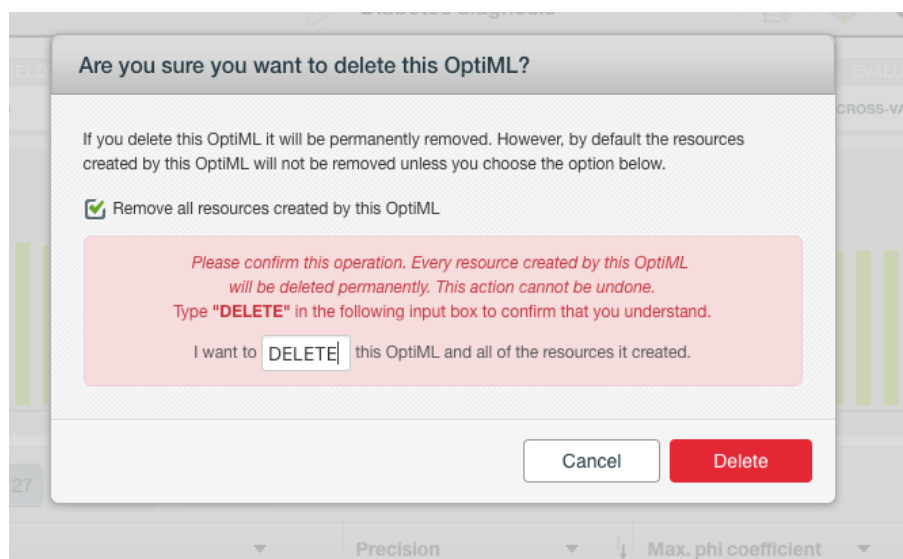


Figure 12.3: Confirmation message to delete an OptiML and its resources

**Note:** you cannot delete the single models that belong to an OptiML unless you delete the OptiML.

## Takeaways

This document covered OptiML in detail. We conclude it with a list of key points:

- OptiML is an **automated optimization process** for **model selection and parametrization** (or hyperparametrization) to solve **classification** and **regression** problems.
- OptiML uses Bayesian parameter optimization to search for the top performing algorithm and parametrization.
- Decision trees, ensembles, logistic regressions and deepnets will be tried during the model search.
- OptiML can create and evaluate up to 200 different models. The top performing half of these models will be returned so you can further inspect them and select the most suitable for your use case.
- OptiML just needs an existing **dataset** containing a numeric or categorical field to be selected as the objective field.
- You can use the **1-click OptiML option** or you can **configure** the several parameters provided by BigML.
- When the optimization process finishes, BigML provides different performance metrics by model so you can select the model or models that best suits your use case.
- You can find all the models automatically created by the OptiML in the Dashboard in a separate tab in each resource listing.
- You can select one or several models from the OptiML results and make predictions with them.
- You cannot delete the single models composing the OptiML output unless you remove the OptiML.
- You can create, configure, update, and use your OptiML programmatically via the **BigML API and bindings**.
- You can add **descriptive information** to your OptiML.
- You can **move** your OptiML between projects within the Dashboard, but not to an organization project.
- You can **stop** your OptiML by deleting it.
- You can permanently **delete** your existing OptiML and choose if you want to delete all models or just de-reference them.

Please use the `noidx` option in the `documentclass` invocation.

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# Glossary

**Classification** a modeling task whose objective field (i.e., the field being predicted) is categorical and predicts classes. [ii](#), [1](#), [3](#), [47](#)

**Dashboard** The BigML web-based interface that helps you privately navigate, visualize, and interact with your modeling resources. [1](#)

**Decision Trees** a class of Machine Learning algorithms used to solve regression and classification problems. Decision trees are composed of nodes and branches that create a model of decisions with a tree graph. Nodes represent the predictors or labels that have an influence in the predictive path, and the branches represent the rules followed by the algorithm to make a given prediction. [3](#), [9](#)

**Deepnets** an optimized implementation of deep neural networks, a class of supervised learning algorithms, that can be used to solve regression and classification problems. The input features are fed to one or several groups “nodes”, each group of nodes form a “layer”. Each node is essentially a function on the input that transforms the input features into another value or collection of values. This process continues layer by layer, until we reach the final output (prediction), an array of per-class probabilities for classification problems or a single, real value for regression problems. [3](#), [9](#)

**Ensembles** a class of Machine Learning algorithms in which multiple independent classifiers or regressors are trained, and the combination of these classifiers is used to predict an objective field. An ensemble of models built on samples of the data can become a powerful predictor by averaging away the errors of each individual model. [3](#), [9](#)

**Logistic regression** another technique from the fields of statistics that has been borrowed by Machine Learning to solve classification problems. For each class of the objective field, logistic regression fits a logistic function to the training data. Logistic regression is a linear model, in the sense that it assumes the probability of a given class is a function of a weighted combination of the inputs. [3](#), [9](#)

**Missing value** the data points that represent the entity you want to model may present missing value, i.e., not provide a value for all fields that compose the entity. [16](#)

**Monte Carlo cross-validation** Monte Carlo cross-validation, randomly splits  $n$  number of times the dataset into training and test subsets. For each split, the model is built using the training data and evaluated using the test data. The advantage of this method (over  $k$ -fold cross validation) is that the proportion of the training and validation subsets is not dependent on the number of iterations ( $k$ -folds). The disadvantage of this method is that some subsets may overlap while some instances may not be selected in any subset. Cross-validation evaluations usually yield more accurate results than single evaluations since they avoid the potential error derived from randomly selecting a too optimistic testing dataset. [3](#), [10](#)

**Objective Field** the field that a regression or classification model will predict (also known as target). [7](#), [14](#)

**Organization** a collaborative workspace where all the users in the organization can access, work on, and visualize the same projects and resources in the BigML Dashboard. Furthermore, organizations enable you to define different roles and permissions for each user involved on your Machine Learning projects. [36](#), [42](#)

**Project** an abstract resource that helps you group related BigML resources together. [2](#), [41](#)

**Regression** a modeling task whose objective field (i.e., the field being predicted) is numeric. [ii](#), [1](#), [3](#), [47](#)

**Standard Deviation** in the OptiML result, each model has a value for the optimization metric and a standard deviation associated. The standard deviation indicates the potential variation of the optimization metric depending on the random split of the dataset to train and evaluate the model. Therefore, the range of potential values for the optimized metric can be calculated +/- the standard deviation: if a model has a 70% accuracy with an standard deviation of 5%, the accuracy may take any value between 65% and 75%. The standard deviation is calculated taking into account the different values of the optimization metric achieved by the model during cross-validation. [4](#), [23](#)

**Supervised learning** a type of Machine Learning problem in which each instance of the data has a label. The label for each instance is provided in the training data, and a supervised Machine Learning algorithm learns a function or model that will predict the label given all other features in the data. The function can then be applied to data unseen during training to predict the label for unlabeled instances. [ii](#), [3](#)

**Time series** a sequentially indexed representation of your historical data that can be used to forecasting future values of numerical properties. BigML implements exponential smoothing where the smoothing parameters assign exponentially increasing weights to most recent instances. Exponential smoothing methods allow the modelization of data with trend and seasonal patterns. [ii](#)

**Unsupervised learning** a type of Machine Learning problem in which the objective is not to learn a predictor, and thus does not require each instance to be labeled. Typically, unsupervised learning algorithms infer some summarizing structure over the dataset, such as a clustering or a set of association rules. [ii](#)

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