DBA4711: Applied Analytics Sem II – 2023/24

Instructors: Chaithanya Bandi (bizchaba@nus.edu.sg)

Description

Big data and analytics have climbed to the top of the corporate agenda—with ample reason. Together, they promise to transform the way many companies do business, delivering performance improvements not seen since the redesign of core processes in the 1990s. In this class we examine how data analytics is used to transform businesses and industries, using examples and case studies in e-commerce, healthcare, social media, fintech, pharma and beyond. Through these examples and many more, we teach and demonstrate the use of predictive and prescriptive analytics methods such as linear regression, logistic regression, classification trees, random forests, social network analysis, time series modeling, clustering, optimization, and machine learning.

Prerequisites:

Introduction to Optimisation, or a basic statistics and a basic optimization course. Please contact the course instructors with questions about appropriate prerequisites.

Readings/Resources

There is no required textbook for the course. However, we have some suggested readings from *The Analytics Edge* by Dimitris Bertsimas, Allison O'Hair and William Pulleyblank, Dynamic Ideas LLC, 2016. We refer to the book below as the AE book.

Final Project:

For the final project, each team needs to submit a one-page proposal that outlines a plan to apply analytical methods to a problem the team has identified using some of the concepts and tools discussed in the course. The proposal should include a description of: (1) the problem, (2) the data that you have or plan to collect to solve the problem, (3) which analytic techniques you plan to use, and (4) the impact or overall goal of the project (say, if you could build a perfect model, what would it be able to do?).

The final project submission will consist of a written report of at most 4 pages (not including appendices) that describes your analysis, as well as a 15-minute presentation (in PowerPoint or pdf format) of your project.

Midterm

Midterm will be conducted in class in the middle of the semester after the reading week.

Individual Assignment

Individual assignment is expected to be completed alone. Assignment will generally be due in-class. Everyone should turn in individual soft copy, including code files.

Group Assignment

Group assignment is expected to be completed in a group. Every group should turn in individual soft copy, including code files.

Course Outline

Week One

Intro to Analytics, Examples from Industry: Ford, Uber, Google Introduction to R and R Studio

Week Two

- Network Analytics
- More R
- Plotting and Visualization in R

Individual Assignment 1 Due on Week Three

Week Three

- Predictive Analytics 1
- Generalized Regression

Week Four

- Predictive Analytics 2
- Clustering

Week Five

Predictive Analytics 3

- CART
- Trees

Week Six

Predictive Analytics 4

- Boosting
- Random Forests

Recess Week

Week Seven

Midterm

Syllabus:

• Lectures until Boosting and RandomForests

Week Eight

Predictive Analytics 5

• Time Series Analysis

Week Nine

Deep Learning I

Week Ten

• Deep Learning II

Week Eleven

• Deep Learning III – Transformers and applications

Week Twelve

• Conclusion and Summary – Netflix and Myntra Case studies

Week Thirteen

Project Proposal Presentation