Mixed Order Hyper Networks Interface

UNIVERSITY of STIRLING



 W_2

Isavella Deligianni

MSc in Computing for Financial Markets

 \mathbf{W}_1

Data Mining

It's overall goal is to extract information from a data set and transform it into an **understandable structure** for further use. More specifically it concerns the extraction of **patterns** and knowledge from large amounts of data, not the extraction (*mining*) of data itself.

The continuous development & application of data mining algorithms requires the use of powerful software tools. As the number of available tools continues to grow, the choice of the most suitable tool becomes increasingly difficult.

Finance & Banking (create accurate risk models for loans and mortgages), Marketing and Retail Stores (use customer shopping habits) are fields that benefit most from data mining!

 $\mathbf{W_9}$

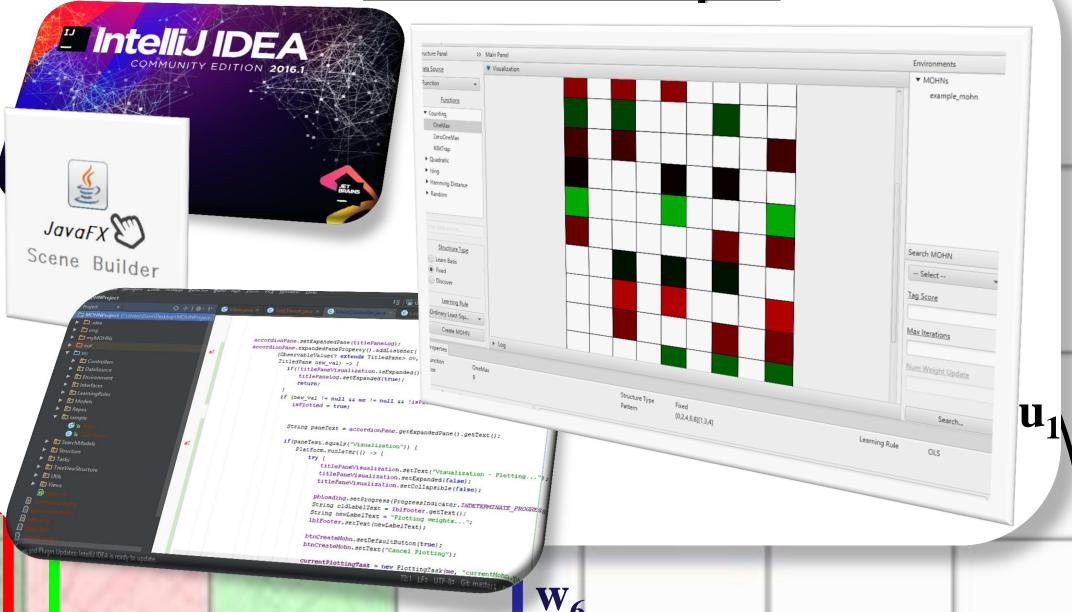
MOHNs

- ✓ Can be trained from data or programmed with rules
- ✓ Store patterns for later recall via near or degraded patterns
- ✓ Learn a fitness function as part of an optimization metaheuristic algorithm
- ✓ Learn a function of a binary vector to a real output.
- ✓Offer a number of algorithms for exploiting the MOHN structure to aid a search (iteratedLocalSearch, LOSS, etc.)
- ✓ Human interpretable weights presentation, hence human understanding of the data/ fitness function being learned
- ✓ Provide insights and control of model complexity
- ✓ Allow models across an ensemble to be compared

 $\mathbf{w_0}$

 $\mathbf{W_7}$

MOHN User Interface



- The user can choose between a file and a function as a MOHN's data source.
- Several ready-programmed fitness functions are already provided by the software, whereas the user can implement his own one
- Structure types available to the user are: Fixed Structure, Structure
 Discovery and Learn Basis with available learning rules: OLS,
 LASSO, SGD
- Save and Load functions of a created model are provided plus its weights in the form of an image is extracted, helping the user to understand the model structure
- Search methods are available for finding the input pattern that maximizes the output giving a MOHN model. All of them make use of the structure of the MOHN to speed up the search process

 \mathbf{W}_{1}

 \mathbf{W}_{8}

W