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Week 13 | April 6, 2022

A little background...



Machine Learning is Everywhere

Discovering of Health Risks and Case-Based Forecasting of Epidemics in a Health Surveillance System *

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Abstract. In this paper we present the methodology and the architecture of an early warning system which fulfills the following tasks. (1) discovering of health risks, (2) forecasting of the temporal and spatial spread of epidemics and (3) estimating of the consequences of an epidemic w.r.t. the personnel load and costs of the public health service. To cope this three task methods from knowledge discovery and data mining, case-based reasoning, and statistics are applied.

Keywords: knowledge discovery and data mining, case-based reasoning and forecasting,

ETTER

nttps://doi.org/10.1038/s41586-018-0438-

Deep learning of aftershock patterns following large earthquakes

Phoebe M. R. DeVries^{1,2}*, Fernanda Viégas³, Martin Wattenberg³ & Brendan J. Meade¹

earthquakes and represent the most common observations of the triggering of earthquakes. The maximum magnitude of aftershocks and their temporal decay are well described by empirical laws (such spatial distribution of aftershocks is more difficult. Coulomb failure stress change³ is perhaps the most widely used criterion to explain been disputed⁹⁻¹¹. Here we use a deep-learning approach to identify

Aftershocks are a response to changes in stress generated by large neuron may be interpreted as the predicted probability that a grid cell nerates one or more aftershocks

The stress changes and aftershock locations associated with about 75% of randomly selected distinct mainshocks were used as training as Bath's law1 and Omori's law2), but explaining and forecasting the data; the remaining 25% were reserved to test the trained neural networks. The training and testing datasets both consist of the elements of the stress-change tensor as features and the corresponding labels the spatial distributions of aftershocks ⁴⁻⁸, but its applicability has of either 0, for grid cells without aftershocks, or 1, for grid cells with

Applying Text Mining to Protest Stories as Voice against Media Censorship

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Data driven activism attempts to collect. analyze and visualize data to foster social change. However, during media ensorship it is often impossible to collect such data. Here we demonstrate that data from personal

stories can also help us to

which can work as a voice

gain insights about

for the activists.

protests and activism

Abstract

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POVMENTAL DISTRIBUTION OF THE POWN OF T

Author Keywords

Protest: data mining: social justice: text analysis:media

ACM Classification Keywords

H.5.m. Information interfaces and presentation Miscellaneous

Introduction

Many social movements like "Occupy Wall Street" [1] or "Arab Spring"[2] has been quantified and modeled extensively using data from social media like Twitter Despite lacking in social media data due to censorship here we demonstrate that analyzing social movements by text analysis of personal stories can also help us to learn the emotional effects and entities involved in a social movement and can act as a voice for the activists. We use the data from a recent student driver protest in Bangladesh for road safety for this purpose.

Artificial Intelligence — The Revolution Hasn't Happened Yet



Michael Jordan Follow

Apr 19, 2018 - 16 min read

Artificial Intelligence (AI) is the mantra of the current era. The phrase is intoned by technologists, academicians, journalists and venture capitalists alike. As with many phrases that cross over from technical academic fields into general circulation, there is significant misunderstanding accompanying the use of the phrase. But this is not the classical case of the public not understanding the scientists—here the scientists are often as befuddled as the public. The idea that our era is somehow seeing the emergence of an intelligence in silicon that rivals our own entertains all of us-enthralling us and frightening us in equal measure. And, unfortunately, it distracts us.

HEALTH CARE

AI WILL MAKE QUICKER DIAGNOSES, CREATE BETTER TREATMENT PLANS, AND ENABLE NEW APPROACHES TO INSURANCE

Health care is a promising market for Al. There is enormous potential in its ability to draw inferences and recognize patterns in large volumes of patient histories, medical images, epidemiological statistics, and other data. Al has the potential to help doctors improve their diagnoses, forecast the spread of diseases, and customize treatments. Artificial intelligence combined with health care digitization can allow providers to monitor or diagnose patients remotely as well as transform the way we treat the chronic diseases that account for a large share of health-care budgets.



Introduction

#AlforAll: Technology Leadership for Inclusive Growth

Artificial Intelligence (AI) is poised to disrupt our world. With intelligent machines enabling high-level cognitive processes like thinking, perceiving, learning, problem solving and decision making, coupled with advances in data collection and aggregation, analytics and computer processing power, Al presents opportunities to complement and supplement human intelligence and enrich the way people live and

Predicting the Future With Social Media

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Abstract—In recent years, social media has become ubiquitous and important for social networking and content sharing. And yet, the content that is generated from these websites remains largely untapped. In this paper, we demonstrate how social media content can be used to predict real-world outcomes. In particular, we use the chatter from Twitter.com to forecast box-office revenues for movies. We show that a simple model built from the rate at which tweets are created about particular topics can outperform market-based predictors. We further demonstrate how sentiments extracted from Twitter can be further utilized to improve the forecasting power of social media.

This paper reports on such a study. Specifically we consider the task of predicting box-office revenues for movies using the chatter from Twitter, one of the fastest growing social networks in the Internet. Twitter ¹, a micro-blogging network, has experienced a burst of popularity in recent months leading to a huge user-base, consisting of several tens of millions of users who actively participate in the creation and propagation of content.

We have focused on movies in this study for two main reasons.

A long list of predictions with social media data....

Major trends in social media prediction

Predicting Stock Market Indicators
Through Twitter "I hope it is not as bad as I fear"

| | Dow | NASDAQ | S&P 500 | VIX |
|------------|-----------|-----------|-----------|---------|
| Hope % | - 0.381** | - 0.407** | - 0.373** | 0.337** |
| Happy % | - 0.107 | - 0.105 | - 0.103 | 0.114 |
| Fear % | - 0.208* | - 0.238* | - 0.200 | 0.235* |
| Worry % | - 0.300** | - 0.305** | - 0.295** | 0.305** |
| Nervous % | - 0.023 | - 0.054 | - 0.021 | 0.015 |
| Anxious % | - 0.261* | - 0.295** | - 0.262* | 0.320** |
| Upset % | - 0.185 | - 0.188 | - 0.184 | 0.126 |
| Positive % | - 0.192 | - 0.197 | - 0.187 | 0.188 |
| Negative % | - 0.294** | - 0.323** | - 0.288** | 0.301** |

Table 2. Correlation Coefficient of emotional tweets percentage and stock market indicators (N=93) with total number of tweets per day as a baseline

| | Dow | NASDAQ | S&P 500 | VIX |
|-------------------------|------------------|-----------|-----------|---------|
| Hope% | - 0.381** | - 0.407** | - 0.373** | 0.337* |
| Hope%-2 mean | - 0.618** | - 0.631** | - 0.607** | 0.518** |
| Hope%-3-mean | - 0.737** | - 0.738** | - 0.724** | 0.621** |
| | | | | |
| Fear% | - 0.208 * | - 0.238 * | - 0.2 | 0.235* |
| Fear%-2-mean | - 0.259* | - 0.285** | - 0.253* | 0.312** |
| Fear%-3-mean | - 0.346** | - 0.368** | - 0.342** | 0.403** |
| Worry% | - 0.3** | - 0.305** | - 0.295** | 0.305* |
| Worry%-2-mean | - 0.421** | - 0.415** | - 0.414** | 0.410** |
| Worry%-3-mean | - 0.472** | - 0.460** | - 0.467** | 0.459** |
| | | | | |
| Hope+Fear+Worry% | - 0.379** | - 0.405** | - 0.37** | 0.347* |
| Hope+Fear+Worry%-2-mean | - 0.612** | - 0.625** | - 0.6** | 0.532** |
| Hope+Fear+Worry%-3-mean | - 0.726** | - 0.728** | - 0.713** | 0.633** |

Table 6. Correlation Coefficient of average emotional tweets percentage and stock market indicators (N=93)

Widespread Worry and the Stock Market

Eric Gilbert and Karrie Karahalios

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Abstract

Our emotional state influences our choices. Research on how it happens usually comes from the lab. We know rela tively little about how real world emotions affect real world settings, like financial markets. Here, we demonstrate that estimating emotions from weblogs provides novel informa tion about future stock market prices. That is, it provides information not already apparent from market data. Specifi cally, we estimate anxiety, worry and fear from a dataset of over 20 million posts made on the site LiveJournal. Using a Granger causal framework, we find that increases in expres sions of anxiety, evidenced by computationally identified linguistic features, predict downward pressure on the S&P 500 index. We also present a confirmation of this result via Monte Carlo simulation. The findings show how the mood of millions in a large online community, even one that pri marily discusses daily life, can anticipate changes in a seem ingly unrelated system. Beyond this, the results suggest new ways to gauge public opinion and predict its impact.

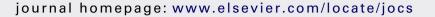
risk-averse. Still, this thread of research comes from the lab. How do real world emotions affect real world markets, like the stock market?

In this paper, we take a step toward answering this question. From a dataset of over 20 million LiveJournal posts, we construct a metric of anxiety, worry and fear called the Anxiety Index. The Anxiety Index is built on the judgements of two linguistic classifiers trained on a LiveJournal mood corpus from 2004. The major finding of this paper is that the Anxiety Index has information about future stock market prices not already apparent from market data. We demonstrate this result using an econometric technique called Granger causality. In particular, we show that the Anxiety Index has novel information about the S&P 500 index over 174 trading days in 2008, roughly 70% of the trading year. We estimate that a one standard deviation rise in the Anxiety Index corresponds to S&P 500 returns 0.4% lower than otherwise expected.



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Journal of Computational Science





Twitter mood predicts the stock market

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ABSTRACT

Behavioral economics tells us that emotions can profoundly affect individual behavior and decisionmaking. Does this also apply to societies at large, i.e. can societies experience mood states that affect their collective decision making? By extension is the public mood correlated or even predictive of economic indicators? Here we investigate whether measurements of collective mood states derived from largescale Twitter feeds are correlated to the value of the Dow Jones Industrial Average (DJIA) over time. We analyze the text content of daily Twitter feeds by two mood tracking tools, namely OpinionFinder that measures positive vs. negative mood and Google-Profile of Mood States (GPOMS) that measures mood in terms of 6 dimensions (Calm, Alert, Sure, Vital, Kind, and Happy). We cross-validate the resulting mood time series by comparing their ability to detect the public's response to the presidential election and Thanksgiving day in 2008. A Granger causality analysis and a Self-Organizing Fuzzy Neural Network are then used to investigate the hypothesis that public mood states, as measured by the OpinionFinder and GPOMS mood time series, are predictive of changes in DIIA closing values. Our results indicate that the accuracy of DJIA predictions can be significantly improved by the inclusion of specific public mood dimensions but not others. We find an accuracy of 86.7% in predicting the daily up and down changes



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Expert Systems With Applications

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Sentiment analysis on social media for stock movement prediction



Thien Hai Nguyen a,*, Kiyoaki Shirai a, Julien Velcin b

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Keywords:
Sentiment analysis
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Stock
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Message board

ABSTRACT

The goal of this research is to build a model to predict stock price movement using the sentiment from social media. Unlike previous approaches where the overall moods or sentiments are considered, the sentiments of the specific topics of the company are incorporated into the stock prediction model. Topics and related sentiments are automatically extracted from the texts in a message board by using our proposed method as well as existing topic models. In addition, this paper shows an evaluation of the effectiveness of the sentiment analysis in the stock prediction task via a large scale experiment. Comparing the accuracy average over 18 stocks in one year transaction, our method achieved 2.07% better performance than the model using historical prices only. Furthermore, when comparing the methods only for the stocks that are difficult to predict, our method achieved 9.83% better accuracy than historical price method, and 3.03% better than human sentiment method.

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Sentiment Analysis of Twitter Data for Predicting Stock Market Movements

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Abstract-Predicting stock market movements is a well-known problem of interest. Now-a-days social media is perfectly representing the public sentiment and opinion about current events. Especially, twitter has attracted a lot of attention from researchers for studying the public sentiments. Stock market prediction on the basis of public sentiments expressed on twitter has been an intriguing field of research. Previous studies have concluded that the aggregate public mood collected from twitter may well be correlated with Dow Jones Industrial Average Index (DJIA). The thesis of this work is to observe how well the changes in stock prices of a company, the rises and falls, are correlated with the public opinions being expressed in tweets about that company. Understanding author's opinion from a piece of text is the objective of sentiment analysis. The present paper have employed two different textual representations, Word2vec and Ngram, for analyzing the public sentiments in tweets. In this paper, we have applied sentiment analysis and supervised machine learning principles to the tweets extracted from twitter and

random walk pattern and cannot be predicted with more than 50% accuracy [1].

With the advent of social media, the information about public feelings has become abundant. Social media is transforming like a perfect platform to share public emotions about any topic and has a significant impact on overall public opinion. Twitter, a social media platform, has received a lot of attention from researchers in the recent times. Twitter is a micro-blogging application that allows users to follow and comment other users thoughts or share their opinions in real time [3]. More than million users post over 140 million tweets every day. This situation makes Twitter like a corpus with valuable data for researchers [4]. Each tweet is of 140 characters long and speaks public opinion on a topic concisely. The information exploited from tweets are very useful for making predictions [5].



Contents lists available at ScienceDirect

International Review of Financial Analysis



Trade the tweet: Social media text mining and sparse matrix factorization for stock market prediction



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Tweets
Social media text mining
Sparse matrix factorization

ABSTRACT

We investigate the potential use of textual information from user-generated microblogs to predict the stock market. Utilizing the latent space model proposed by Wong et al. (2014), we correlate the movements of both stock prices and social media content. This study differs from models in prior studies in two significant ways: (1) it leverages market information contained in high-volume social media data rather than news articles and (2) it does not evaluate sentiment. We test this model on data spanning from 2011 to 2015 on a majority of stocks listed in the S&P 500 Index and find that our model outperforms a baseline regression. We conclude by providing a trading strategy that produces an attractive annual return and Sharpe ratio.

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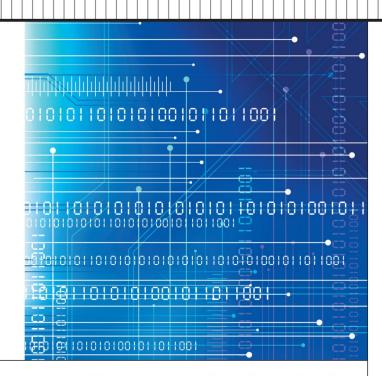
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Twitter Mood as a Stock Market Predictor

Johan Bollen and Huina Mao
Indiana University Bloomington



Behavioral finance researchers can apply computational methods to large-scale social media data to better understand and predict markets.

t has often been said that stock markets are driven by "fear and greed"—that is, by psychological as well as financial factors. The tremendous volatility of stock markets across the globe in recent years underscores the need to better understand the role that emotions play in shaping stock prices and other economic indices.

A stock market is a large-scale, complex information processing

of rational considerations and that their behavior is subject to particular psychological biases and emotions. Consequently, predicting market behavior requires understanding the factors that shape investors' individual as well as collective behavior.

PREDICTING MARKET BEHAVIOR

Behavioral finance and investor sentiment theory have firmly

sentiment affect stock prices, as it was a few decades ago, but rather how we can best measure and model their effects.

Historically, surveys have been the most direct way to measure social mood and investor sentiment. For example, the Conference Board's Consumer Confidence Index, the University of Michigan's Consumer Sentiment Index, and Gallup's Economic Confidence Index measure

Class Discussion

If social media is such a great predictor of stock market indices, why are we not preventing bad financial outcomes? And why is anybody ever losing money on the market?



arXiv.org > cs > arXiv:1204.6441

Computer Science > Computers and Society

"I Wanted to Predict Elections with Twitter and all I got was this Lousy Paper' Balanced Survey on Election Prediction using Twitter Data

Daniel Gayo-Avello

(Submitted on 28 Apr 2012)

Predicting X from Twitter is a popular fad within the Twitter research subculture. It seems both appealing and relatively easy. Among electoral prediction is maybe the most attractive, and at this moment there is a growing body of literature on such a topic. This is not research problem but, above all, it is extremely difficult. However, most of the authors seem to be more interested in claiming positive providing sound and reproducible methods. It is also especially worrisome that many recent papers seem to only acknowledge those the idea of Twitter predicting elections, instead of conducting a balanced literature review showing both sides of the matter. After reappers I have decided to write such a survey myself. Hence, in this paper, every study relevant to the matter of electoral prediction us commented. From this review it can be concluded that the predictive power of Twitter regarding elections has been greatly exaggerate research problems still lie ahead.

Comments: 13 pages, no figures. Annotated bibliography of 25 papers regarding electoral prediction from Twitter data

Subjects: Computers and Society (cs.CY); Computation and Language (cs.CL); Social and Information Networks (cs.SI); Physics and Society (physics.

Cite as: arXiv:1204.6441 [cs.CY]

(or arXiv:1204.6441v1 [cs.CY] for this version)

Submission history

Why Watching Movie Tweets Won't Tell the Whole Story?

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ABSTRACT

Data from Online Social Networks (OSNs) are providing analysts with an unprecedented access to public opinion on elections, news, movies etc. However, caution must be taken to determine whether and how much of the opinion extracted from OSN user data is indeed reflective of the opinion of the larger online population. In this work we study this issue in the context of movie reviews on Twitter and compare the opinion of Twitter users with that of the online population of IMDb and Rotten Tomatoes. We introduce new metrics to show that the Twitter users can be characteristically different from general users, both in their rating and their relative preference for Oscar-nominated and non-nominated movies. Additionally, we investigate whether such data can truly predict a movie's box-office success.

Categories and Subject Descriptors

this study because marketers consider brand interaction and information dissemination as a major aspect of Twitter. The focus on movies in this paper is also driven by two key factors:

- (a) Right in the Level of Interest: Movies tend to generate a high interest among Twitter users as well as in other online user population (e.g., IMDb).
- (b) Right in Timing: We collected Twitter data during Academy Award season (Oscars) to obtain a unique dataset to analyze characteristic differences between Twitter and IMDb or Rotten Tomatoes users in their reviews of Oscar-nominated versus non-nominated movies.

We collected data from Twitter between February-March 2012 and manually labeled 10K tweets as training data for a set of classifiers based on SVM. We focus on the following questions to investigate whether Twitter data is sufficiently representative and indicative of future outcomes:

Limitations of stock market prediction with social media?

Social media predictions and traditional forecasting

Treading with caution

Attention to noise, bias, and "provenance" — broadly, where did data arise, what inferences were drawn from the data, and how relevant are those inferences to the present situation?



Artificial Intelligence — The Revolution Hasn't Happened Yet



Artificial Intelligence (AI) is the mantra of the current era. The phrase is intoned by technologists, academicians, journalists and venture capitalists alike. As with many phrases that cross over from technical academic fields into general circulation, there is significant misunderstanding

Social media data-based models cannot predict the future perfectly, because real-world outcomes can change in ways that are not anticipated by these data-based models.



Published: 14 December 2019

Social media prediction: a literature review

<u>Dimitrios Rousidis</u>, <u>Paraskevas Koukaras</u> & <u>Christos Tjortjis</u> ⊡

Multimedia Tools and Applications 79, 6279–6311(2020) Cite this article

933 Accesses 9 Citations Metrics

Abstract

Social Media Prediction (SMP) is an emerging powerful tool attracting the attention of researchers and practitioners alike. Despite its many merits, SMP has also several weaknesses, as it is limited by data issues, like bias and noise, and the lack of confident predictions and generalizable results. The goal of this paper is to survey popular and trending fields of SMP from 2015 and onwards and discuss the predictive models used. We elaborate on results found in the literature, while categorizing the forecasting attempts, based on specific values (source of data, algorithm used, outcome of prediction etc.). Finally, we present our findings and conduct statistical analysis on our dataset and critique the outcome of the attempted prediction reported by the reviewed papers. Our research indicates that results are ambiguous,

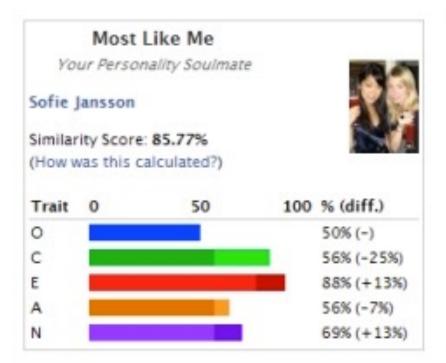
accuracy, and prediction seems dependable

But...

- So many things can be predicted with social media, but when and what should be predicted and with what goal in mind?
- What are the implications of these predictions in the world and on people?
- When not to predict.

Private Traits and Attributes are Predictable from Digital Records of Human Behavior

Your Friends' Personalities





| Friend`s Name | Personality | | | | | Similarity | 10777777 | v Full Friend |
|--------------------------|-------------|-----|-----|-----|-----|------------|-------------------------------|--------------------------------|
| | 0 | C | E | Α | N | Score | Comparison Perso Graph Pro | onality Rating ofile Status |
| You | 50% | 81% | 75% | 63% | 56% | | | |
| Sofie Jansson | 50% | 56% | 88% | 56% | 69% | 86% | <i>8</i> 0 | <u> </u> |
| Sara Lee | 88% | 63% | 63% | 69% | 56% | 80% | <i>₽</i> | = × |
| Damon Alexander Young | 94% | 56% | 88% | 69% | 44% | 76% | <i>₽</i> | <u>a</u> |

The Plus-es First...

- Largest FB study outside of FB
- Provocative findings
 - It is indeed amazing so many (sensitive) things can be predicted
 - Validity of Facebook data as reflective of people's underlying traits and behaviors
 - Possibility of educating people how simple metrics like "likes" can be profusely revealing of deeply personal information
- Data collected with consent (?)
- But at what cost?

Who benefits from this research?

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11 March 2013 Last updated at 15:00 ET

Facebook 'likes' predict personality

Sexuality, political leanings and even intelligence can be gleaned from the things you choose to "like" on Facebook, a study suggests.

Researchers at Cambridge University used algorithms to predict religion, politics, race and sexual orientation.

The research, **published in the journal PNAS**, forms surprisingly accurate personal portraits, researchers said.

B Like

What do your Facebook likes say about you?

The findings should "ring alarm bells" for users, privacy campaigners said.

The study used 58,000 volunteers who alongside their Facebook "likes" and demographic information also provided psychometric testing results - designed to highlight personality traits.

The Facebook likes were fed into algorithms and matched with the

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Facebook changes privacy settings

Privacy groups lobby Facebook

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"This research should ring alarm bells for anyone who thinks that privacy settings are the solution to protecting information online. We need to fundamentally re-think how much data we are voluntarily sharing," said Nick Pickles, director of privacy campaign group Big Brother Watch.

"Yet again, it is clear the lack of transparency about how users' data is being used will lead to entirely justified fears about our data being exploited for commercial gain."

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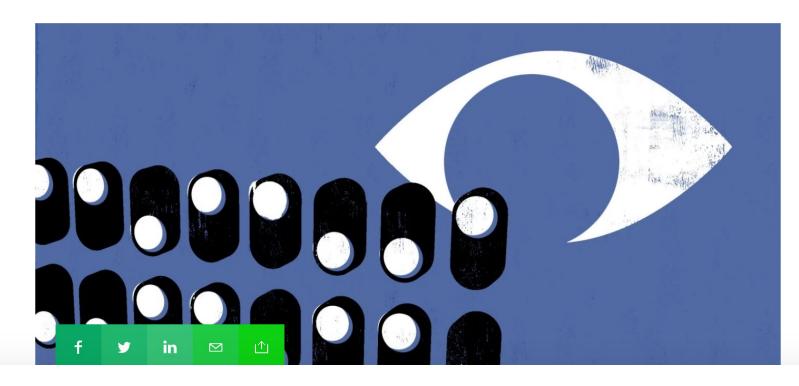
Apple Enterprise Transportation Facebook privacy

Facebook bans first app since Cambridge Analytica, myPersonality, and suspends hundreds more



Devin Coldewey @techcrunch / 9:14 pm EDT • August 22, 2018







Gaydar and the Fallacy of Decontextualized Measurement

Andrew Gelman, Greggor Mattson, Daniel Simpson

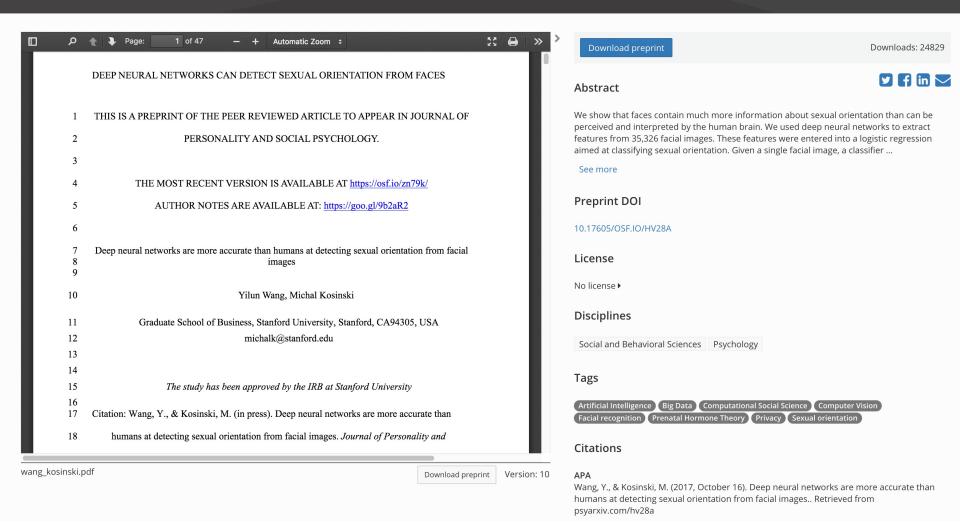
a) Columbia University; b) Oberlin College; c) University of Toronto

Abstract: Recent media coverage of studies about "gaydar," the supposed ability to detect another's sexual orientation through visual cues, reveal problems in which the ideals of scientific precision strip the context from intrinsically social phenomena. This fallacy of objective measurement, as we term it, leads to nonsensical claims based on the predictive accuracy of statistical significance. We interrogate these gaydar studies' assumption that there is some sort of pure biological measurement of perception of sexual orientation. Instead, we argue that the concept of gaydar inherently exist within a social context and that this should be recognized when studying it. We use this case as an example of a more general concern about illusory precision in the measurement of social phenomena

Deep neural networks are more accurate than humans at detecting sexual orientation from facial images.

Yilun Wang, Michal Kosinski

Created on: September 07, 2017 | Last edited: October 16, 2017



Automatic Crime Prediction using Events Extracted from Twitter Posts

Xiaofeng Wang, Matthew S. Gerber, and Donald E. Brown

Department of Systems and Information Engineering, University of Virginia {xw4u,msg8u,brown}@virginia.edu

Abstract. Prior work on criminal incident prediction has relied primarily on the historical crime record and various geospatial and demographic information sources. Although promising, these models do not take into account the rich and rapidly expanding social media context that surrounds incidents of interest. This paper presents a preliminary investigation of Twitter-based criminal incident prediction. Our approach is based on the automatic semantic analysis and understanding of natural language Twitter posts, combined with dimensionality reduction via latent Dirichlet allocation and prediction via linear modeling. We tested our model on the task of predicting future hit-and-run crimes. Evaluation results indicate that the model comfortably outperforms a baseline model that predicts hit-and-run incidents uniformly across all days.

1 Introduction

Traditional crime prediction systems (e.g., the one described by Wang and Brown [14]) make extensive use of historical incident patterns as well as layers of in-

Class Discussion

How do we decide what should and shouldn't be predicted?

Stanford ML Group

CheXNet: Radiologist-Level Pneumonia Detection on Chest X-Rays with Deep Learning

Pranav Rajpurkar*, Jeremy Irvin*, Kaylie Zhu, Brandon Yang, Hershel Mehta, Tony Duan, Daisy Ding, Aarti Bagul, Curtis Langlotz, Katie Shpanskaya, Matthew P. Lungren, Andrew Y. Ng

We develop an algorithm that can detect pneumonia from chest X-rays at a level exceeding practicing radiologists.

Chest X-rays are currently the best available method for diagnosing pneumonia, playing a crucial role in clinical care and epidemiological studies. Pneumonia is responsible for more than 1 million hospitalizations and 50,000 deaths per year in the US alone.



Predictions wouldn't make us superhumans; in fact we would still need the humans