INTRODUCTION TO DATA SCIENCE

Lectures based on:

- E. Fox and C. Guestrin, "Machine Learning and Data Analysis", Univ. of Washington
- M. Cetinkays-Rundel, "Data Analysis and Statistical Inference", Univ. of Duke

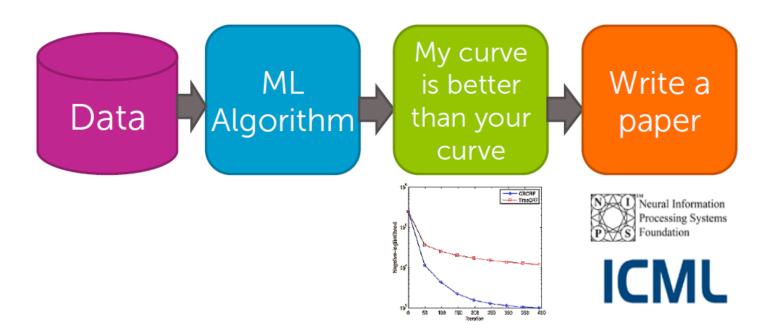
WFAiS UJ, Informatyka Stosowana II stopień studiów

What I will cover

- Case studies for Machine Learning applications in data analysis
 - Should take us 6 weeks, more details follow
- Case studies for Inference from Statistics application in data analysis
 - Should take us 2 weeks, mor details latter

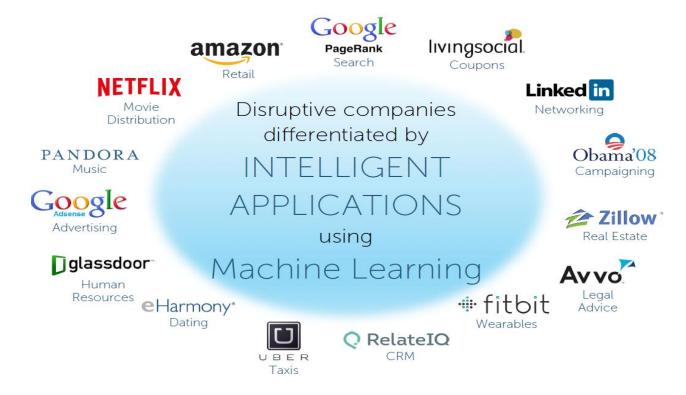
Analyse data with Machine Learning

- Machine learning is changing the world.
- □ Old view



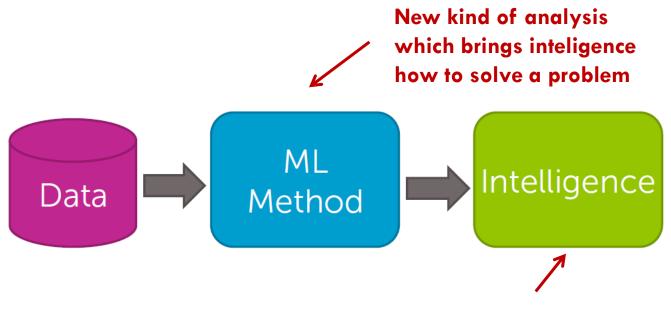
Machine learning is changing the world

 Current view: disruptive inteligent applications are used by leading comercial companies



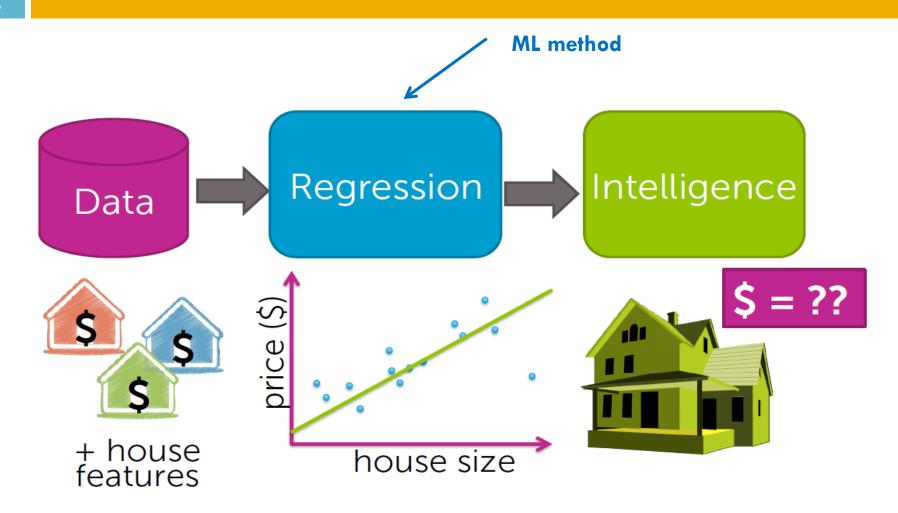
Machine learning

\square Data \rightarrow inteligence pipeline

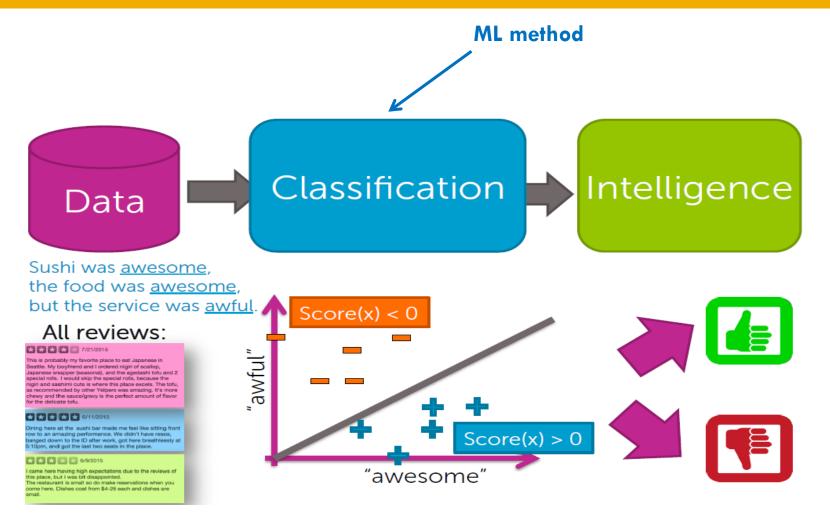


Eg. which product to buy
which film to chose
connect people and taxi driver

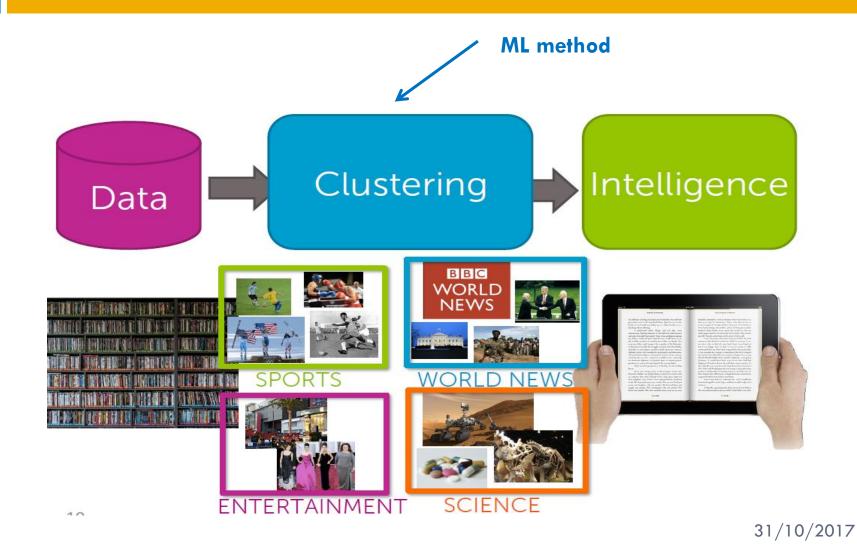
Case study 1: Prediction



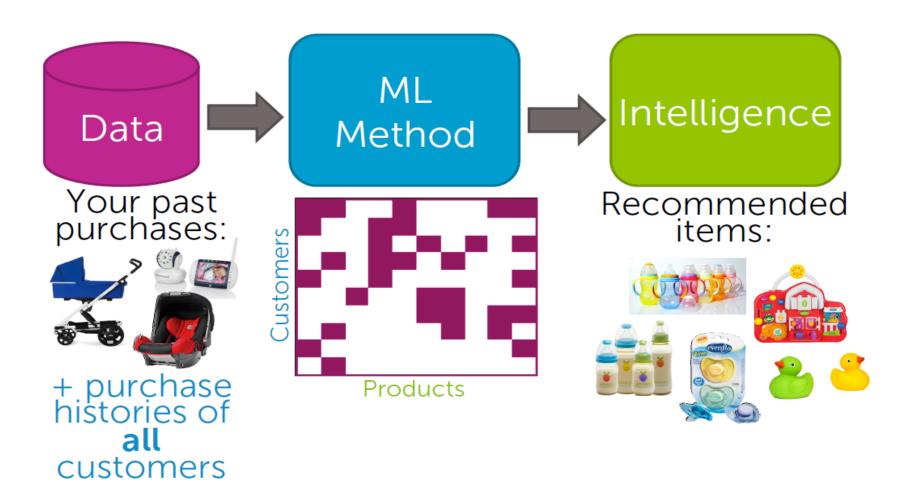
Case study 2: Classification



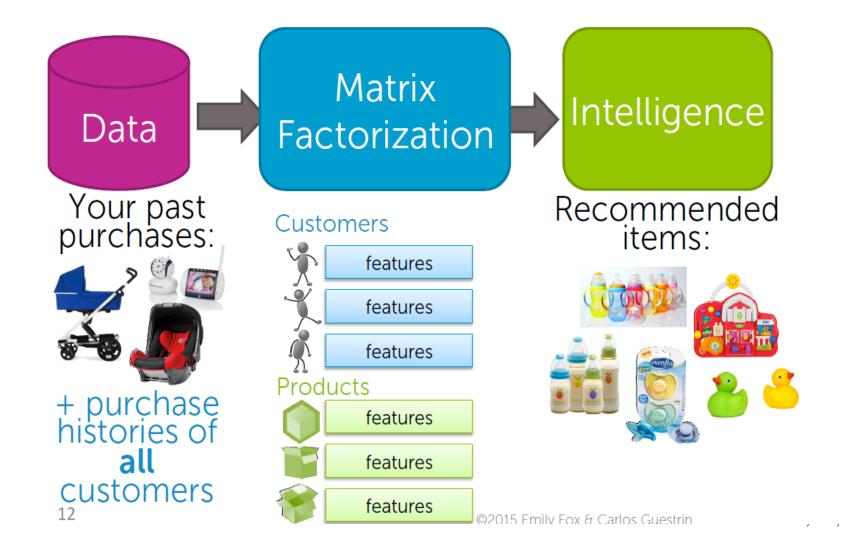
Case study 3: Clustering



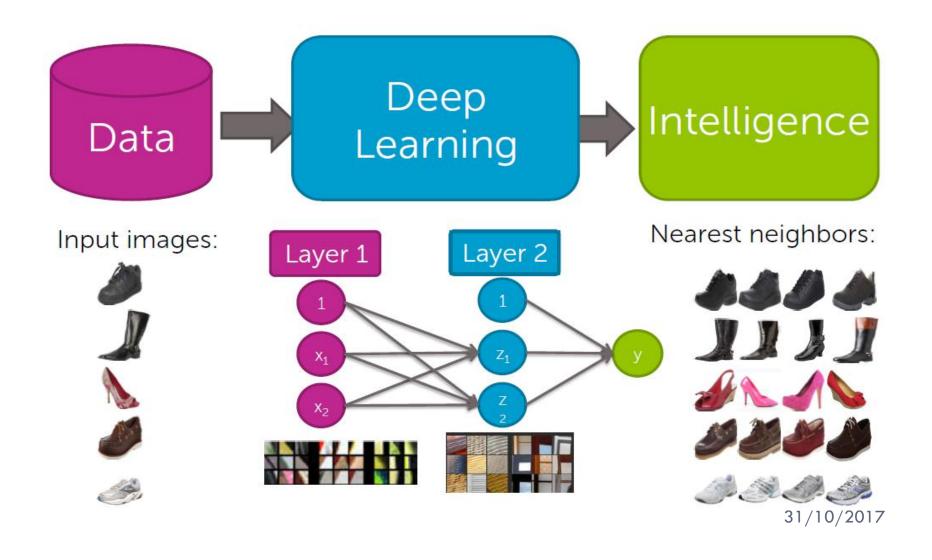
Case study: Product recommendation (not covered here)



Case study: Product recommendation (not covered here)

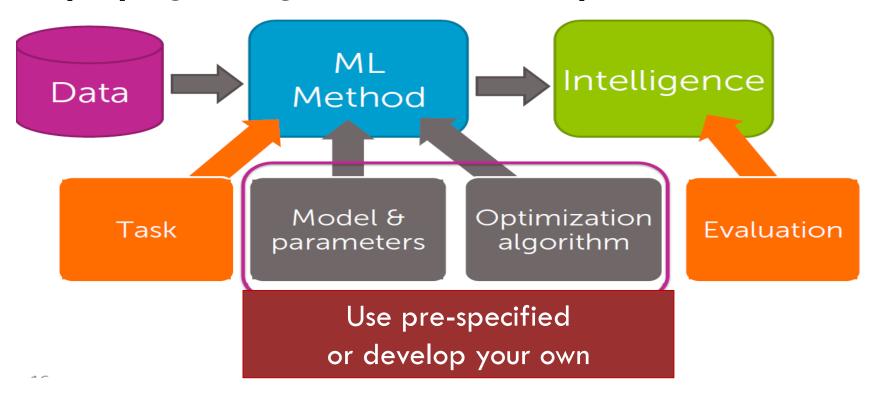


Case study: Visual product recommender (not covered here)



Deploing inteligence module

Case studied are about building, evaluating, deploying inteligence in data analysis.



Lectures for each case study

- Start with "Primer" level
 - Each group prepares simple analysis at this level
- Continue with "Advanced" level
 - Each group selects only one advanced level project and dive into it, maybe even beyond the scope of the lectures.

Each case study will take us 2 weeks of lectures.

Prediction: Predicting house prices

Models

- Linear regression
- Regularization: Ridge (L2), Lasso (L1)

Algorithms

- Gradient descent
- Coordinate descent

Concepts

 Loss functions, bias-variance tradeoff, cross-validation, sparsity, overfitting, model selection

Classification: Sentiment analysis

Models

- Linear classifiers (logistic regression, SVMs, perceptron)
- Kernels
- Decision trees

Algorithms

- Stochastic gradient descent
- Boosting

Concepts

 Decision boundaries, MLE, ensemble methods, random forests, CART, online learning

Clustering: Finding documents

Models

- Nearest neighbors
- Clustering, mixtures of Gaussians
- Latent Dirichlet allocation (LDA)

Algorithms

- KD-trees, locality-sensitive hashing (LSH)
- K-means
- Expectation-maximization (EM)

Concepts

 Distance metrics, approximation algorithms, hashing, sampling algorithms, scaling up with map-reduce