# 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 I stopień studiów

## What is Data Science?

Is mainly about extracting knowledge from data (terms "data mining" or "Knowledge Discovery in Databases" are highly related). It can be about analyzing trends, building predictive models, ... etc.

Is an agglomerate of data collection, data modeling and analysis, a decision making, and everything you need to know to accomplish your goals. Eventually, it boils down to the following fields/skills:

#### Computer science:

Algorithms, programming (patterns, languages etc.), understanding hardware & operating systems, high-performance computing'

#### Mathematical aspects:

Linear algebra, differential equations for optimization problems, statistics

#### Few others:

Machine learning, domain knowledge, and data visualization & communication skils

## Data Science and Machine Learning?

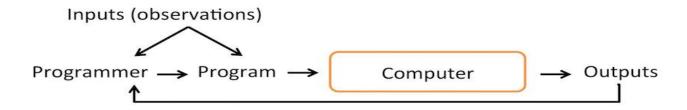
Machine learning algorithms are algorithms that learn (often predictive) models from data. I.e., instead of formulating "rules" manually, a machine learning algorithm will learn the model for you.

Machine learning - at its core - is about the use and development of these learning algorithms. Data science is more about the extraction of knowledge from data to answer particular question or solve particular problems.

Machine learning is often a big part of a "data science" project, e.g., it is often heavily used for exploratory analysis and discovery (clustering algorithms) and building predictive models (supervised learning algorithms). However, in data science, you often also worry about the collection, wrangling, and cleaning of your data (i.e., data engineering), and eventually, you want to draw conclusions from your data that help you solve a particular problem.

# Traditional programming paradigm and Machine Learning

#### The Traditional Programming Paradigm



Machine Learning is the field of study that gives computers the ability to learn without being explicitly programmed – Arthur Samuel (1959)

#### **Machine Learning**

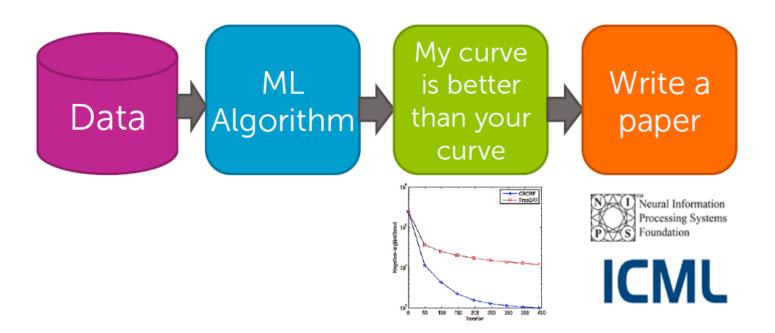


## Outline of the course

- Exploratory Data Analysis: introduction
  - → today
- Data Analysis with Machine Learning algorithms:
  - Regression (October)
  - Classification (November)
  - Retrieval & Clustering (December)
  - Other ML methods, Statistical inference (January)

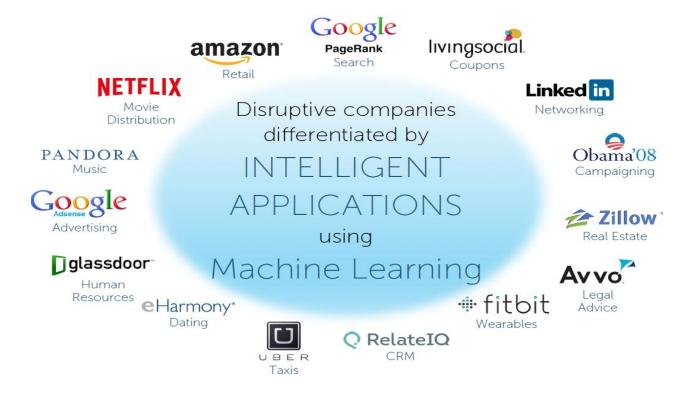
## Analyse data with Machine Learning

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



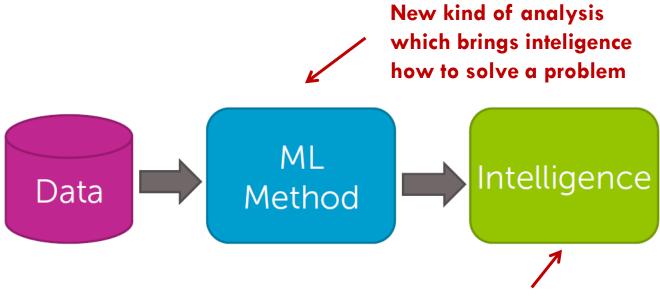
## Machine learning is changing the world

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



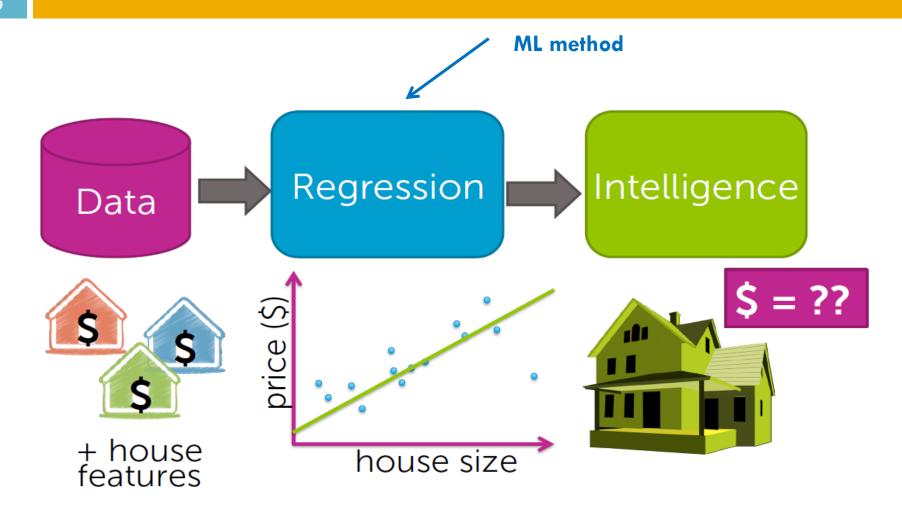
## Machine learning

### $\square$ Data $\rightarrow$ inteligence pipeline



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

# Case study 1: Prediction



## Prediction: Predicting house prices

#### Models

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

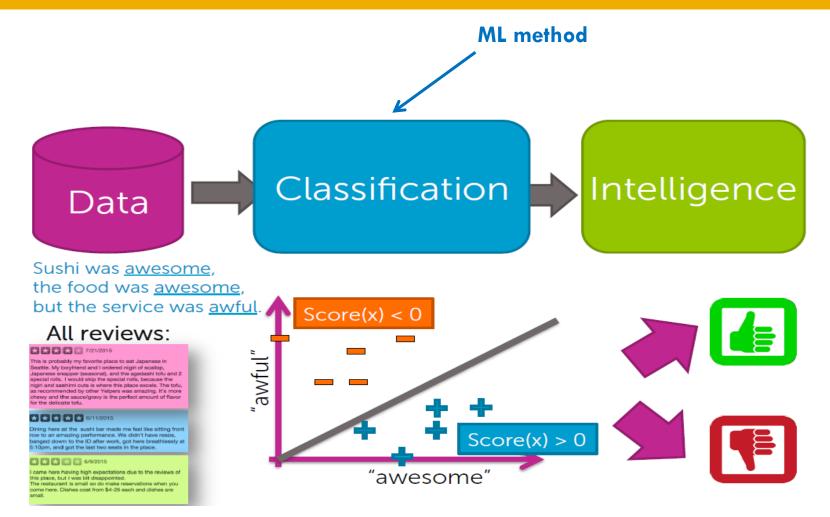
### Algorithms

- Gradient descent
- Coordinate descent

### Concepts

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

## Case study 2: Classification



## Classification: Sentiment analysis

#### Models

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

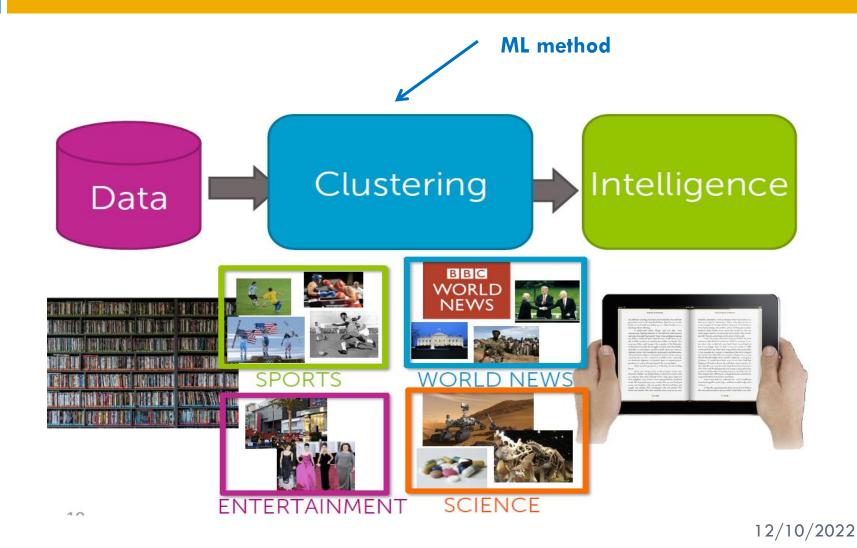
### Algorithms

- Stochastic gradient descent
- Boosting

#### Concepts

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

# Case study 3: Clustering



## Clustering: Finding documents

#### Models

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

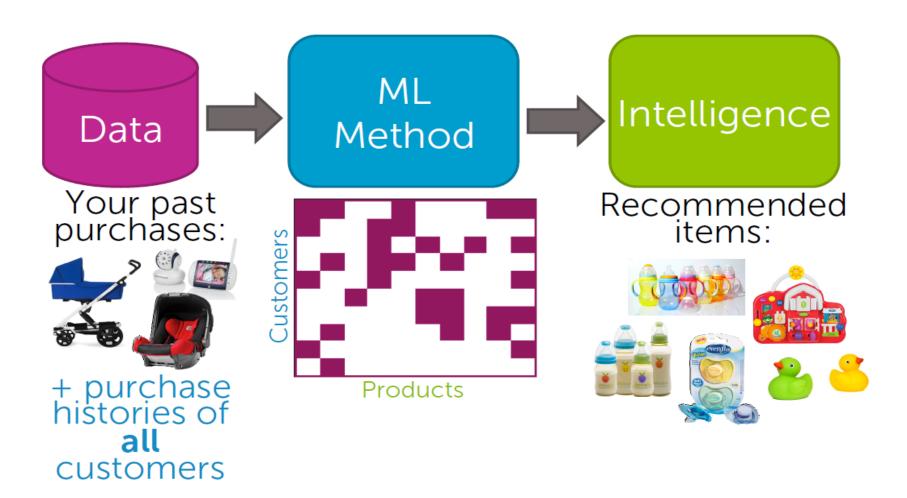
### Algorithms

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

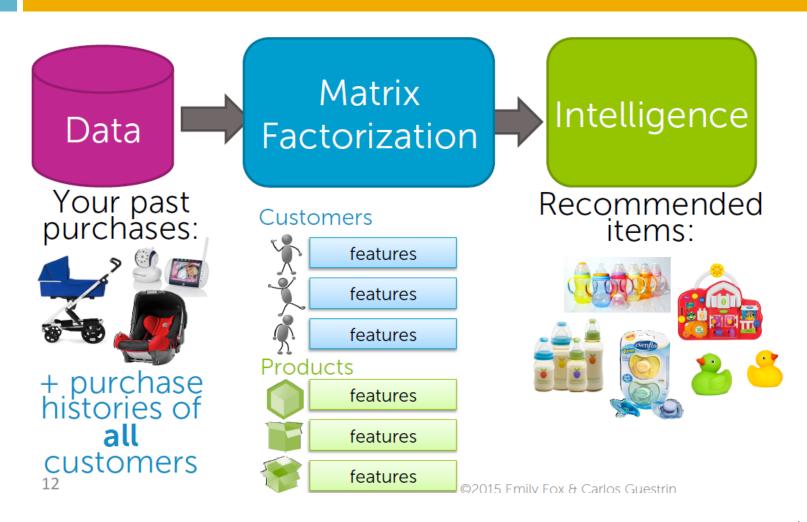
#### Concepts

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

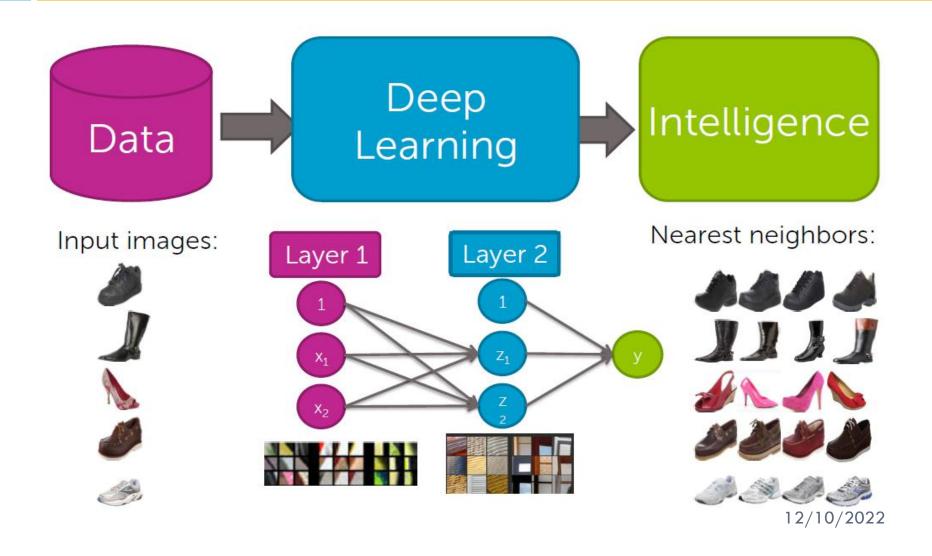
# Case study: Product recommendation (not covered in this course)



# Case study: Product recommendation (not covered here)



# Case study: Visual product recommender (not covered in this course)



## Deploing inteligence module

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

