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 skills

Data Science and Machine Learning?

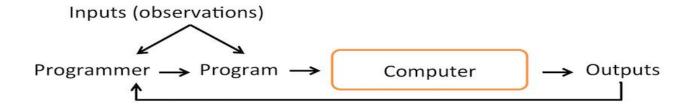
Machine learning algorithms are algorithms that learn (often predictive) models from data. I.e., instead of formulating "rules" manually, a machine learning algorithm will learn the model for you.

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

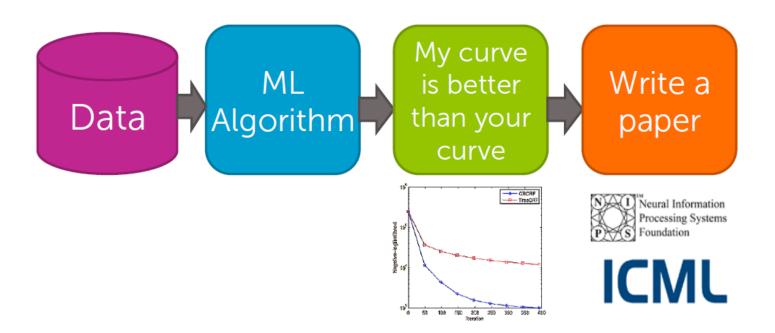


Outline of the course

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

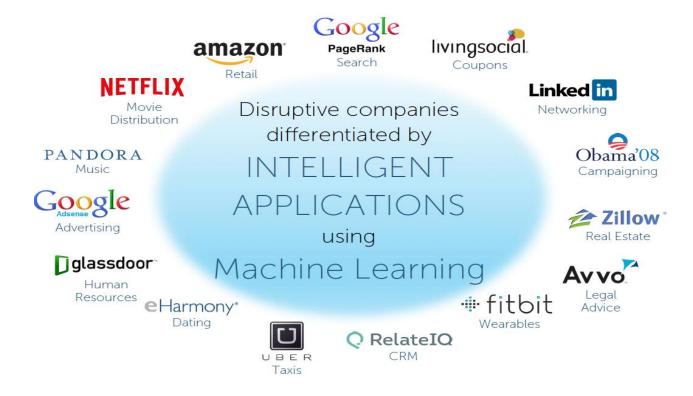
Analyse data with Machine Learning

- Machine learning is changing the world.
- Old view of ML



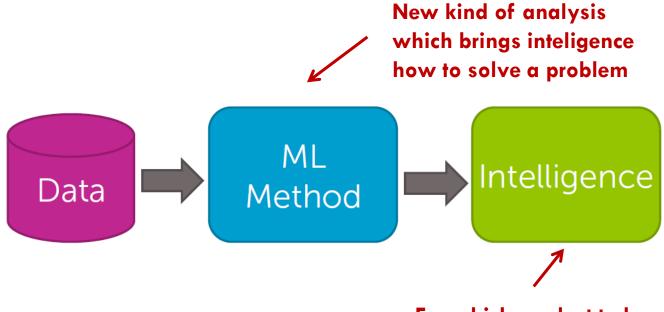
Machine learning is changing the world

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



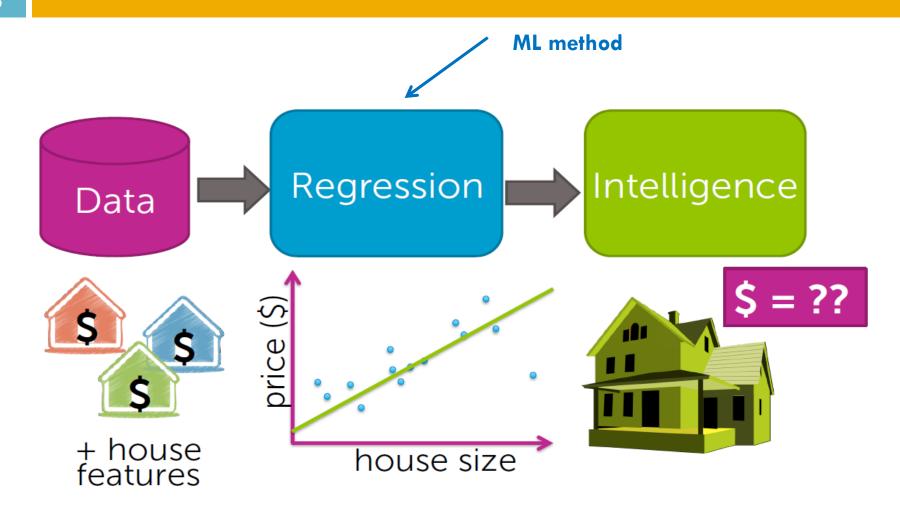
Machine learning

\square Data \longrightarrow inteligence pipeline



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

Case study 1: Prediction



Prediction



- How much will your salary be? (y = \$\$)
- Depends on x = performance in courses, quality of programming assignments, # of discussion responses, ...

Prediction

Tweet popularity

- How many people will retweet your tweet?
- Depends on # followers, # of followers of followers,



Prediction:

Models

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

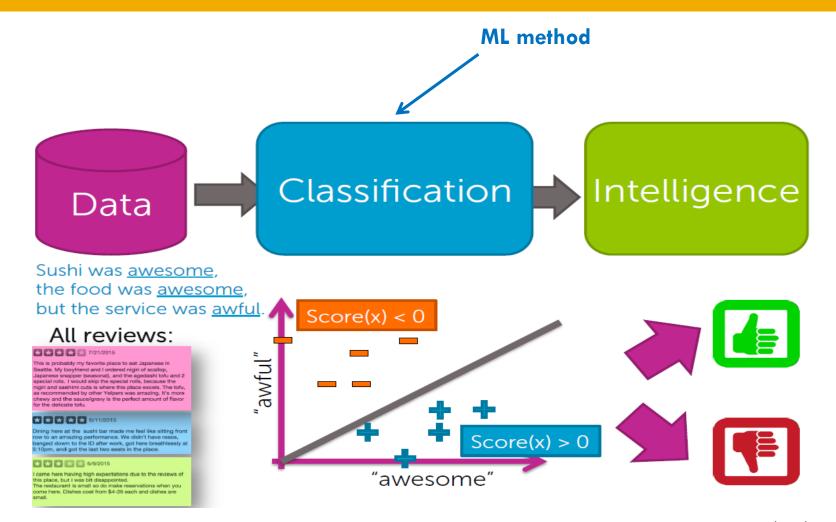
Algorithms

- Gradient descent
- Coordinate descent

Concepts

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

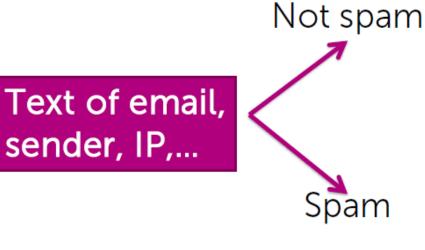
Case study 2: Classification



Classification

Spam filtering

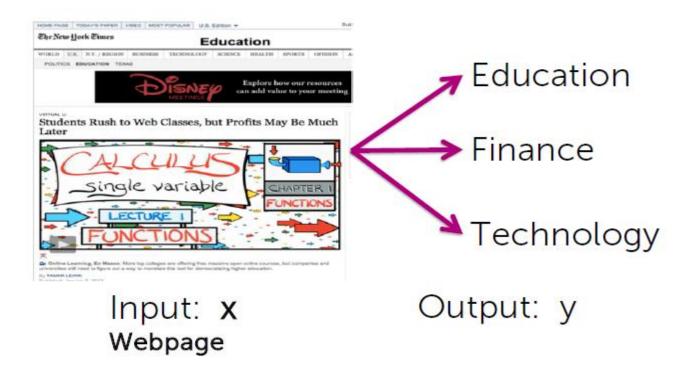




Input: x Output: y

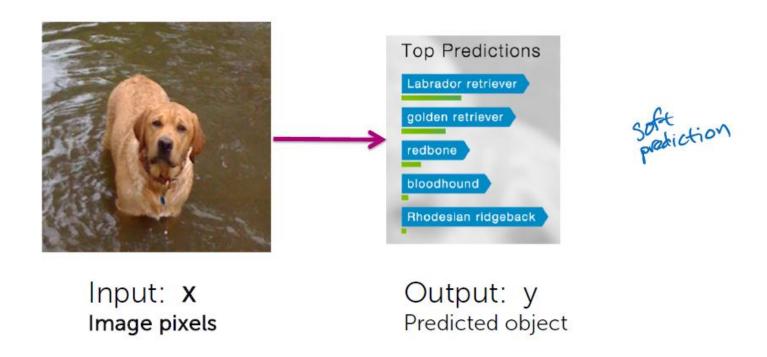
Multiclass classifier

Output y has more than 2 categories



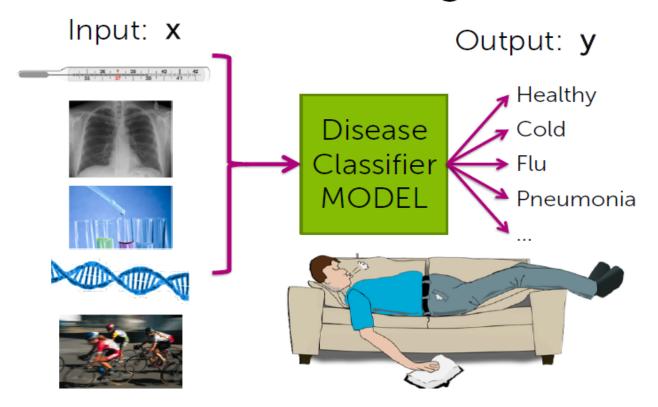
Classification

Image classification



Classification

Personalized medical diagnosis



Classification:

Models

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

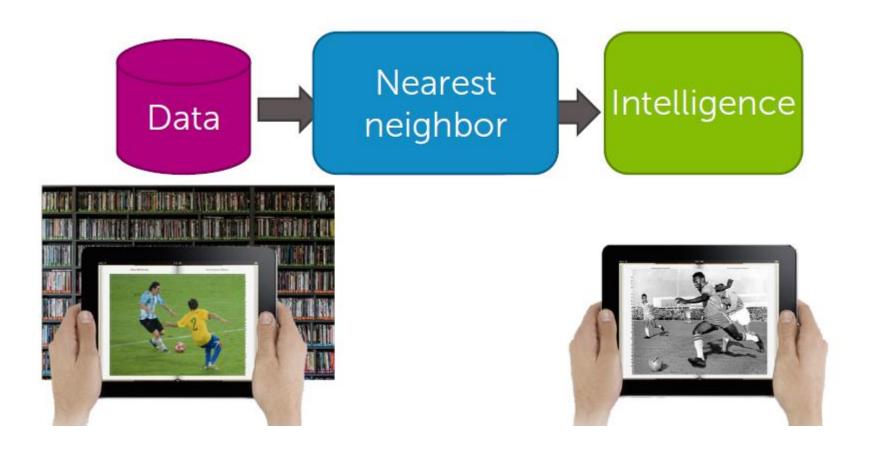
Algorithms

- Stochastic gradient descent
- Boosting

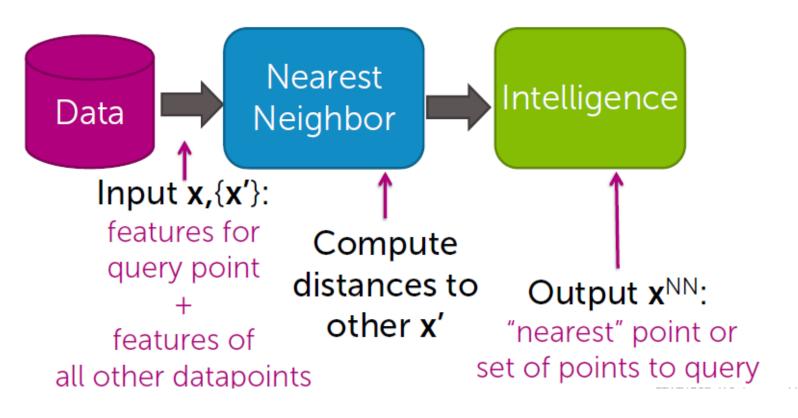
Concepts

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

Case Study 3: document retrieval



Search for related items



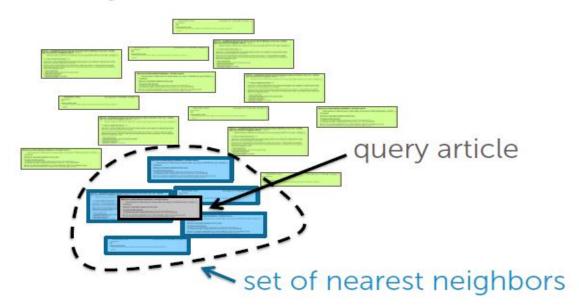
Retrieve "nearest neighbor" article

Space of all articles, organized by similarity of text



Or set of nearest neighbors

Space of all articles, organized by similarity of text



Retrieval applications

Just about everything...

Images









Products



Streaming content:

- Songs
- Movies
- TV shows

- ..

News articles

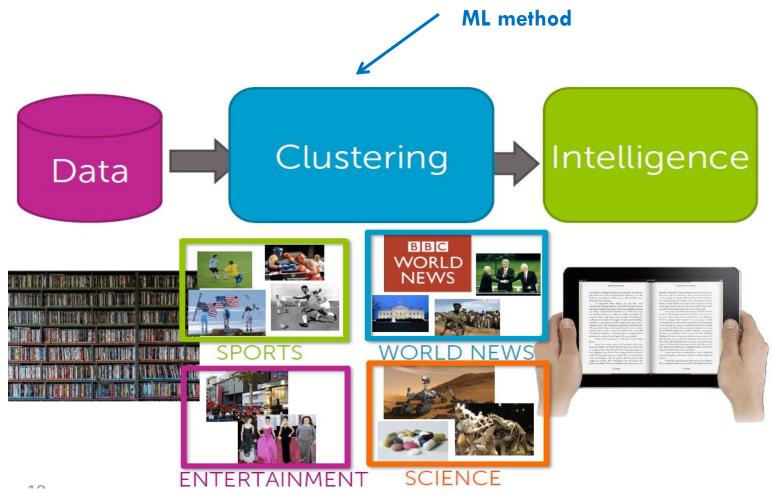




Social networks (people you might want to connect with)



Case study 4: Clustering



Clustering

Clustering images

For search, group as:

- Ocean
- Pink flower
- Dog
- Sunset
- Clouds
- ..





Clustering

Or users on websites...

Discover groups of users for better targeting of content





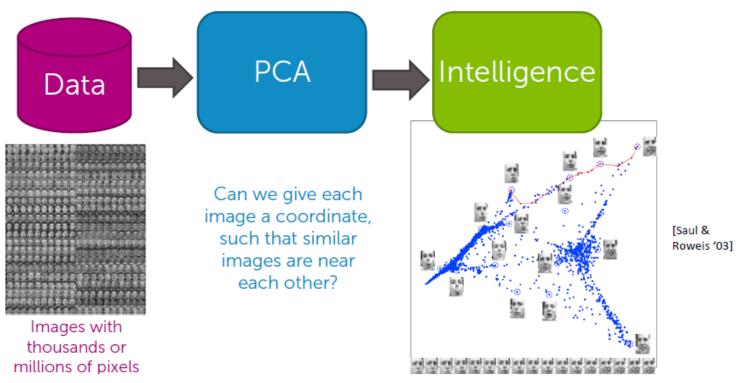






Embeding

Example: Embedding images to visualize data



Clustering: Finding documents

Models

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

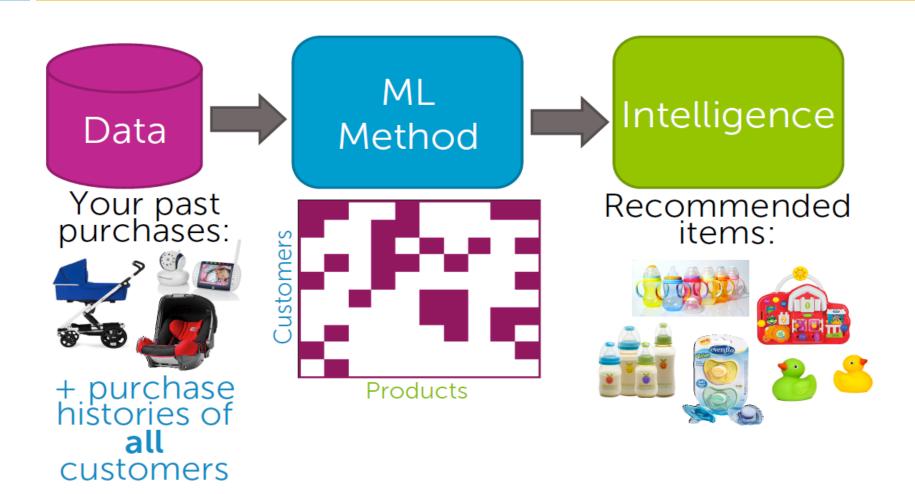
Algorithms

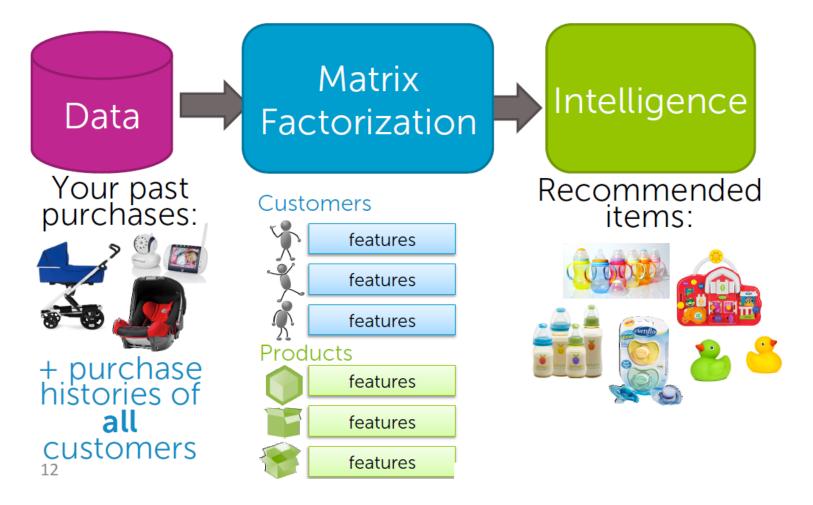
- KD-trees, locality-sensitive hashing (LSH)
- K-means
- Expectation-maximization (EM)

Concepts

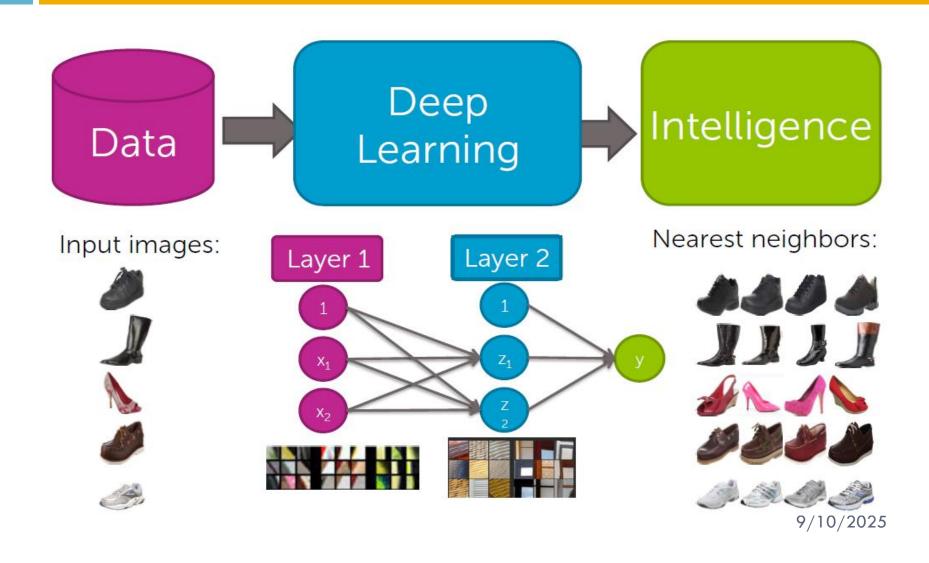
 Distance metrics, approximation algorithms, hashing, sampling algorithms, scaling up with map-reduce

Case study 5: Recomender system





Visual product recommender



Recomender systems applications







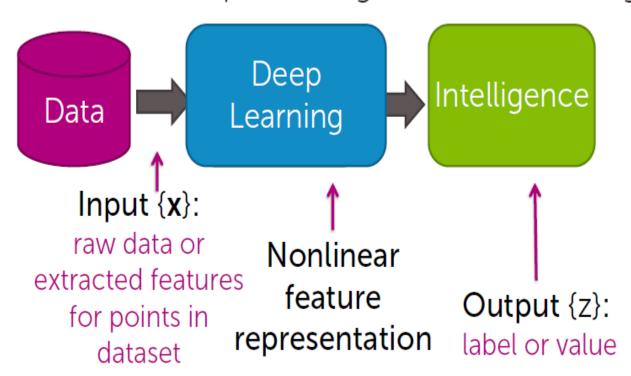
Movies

Songs

Friends, apps, ...

What is (supervised) deep learning?

Flexible method for performing classification or regression



Examples of deep learning success stories

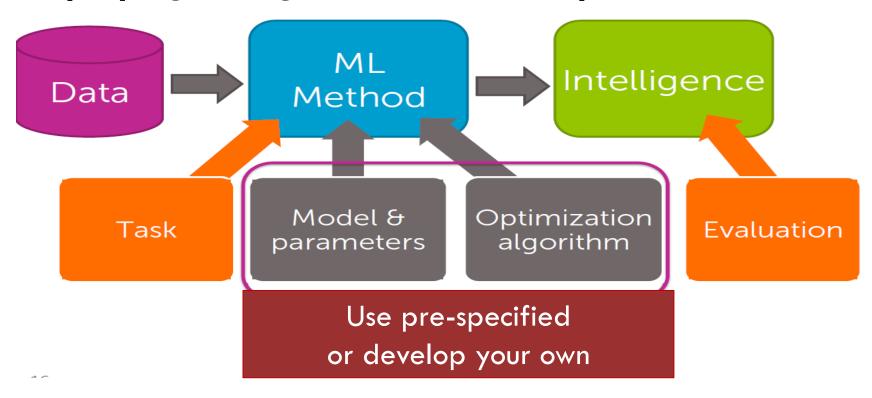
- Image classification
- Image segmentation
- Image captioning
- Object detection
- Speech recognition
- Speech synthesis
- Machine translation
- Handwriting recognition
- ...

Other ML methods

- Reinforcement learning
- Learning theory
- Active learning
- Multi-task and transfer learning
- Spectral methods
- ...

Deploing inteligence module

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



Statistical inference

- The key concept in statistics is making conclusions about the population using information in a sample; the process is called statistical inference.
- By using computational methods as well as well developed mathematical theory we can understand how one dataset differs from a different dataset –even if two dataset were collected under identical settings.
- Statistical inference is primarily concerned with qunatifying and understanding the uncertainty of parameter estimates. While the equations and details changes depending on the setting, the foundations for inference are the same through all the statistics.

Foundation for inference

Hypothesis testing with randomisation

Confidence intervals with bootstrapping

Inference with mathematical models

Probability and distrbutions

