Do we know our data, as good as we know our tools?





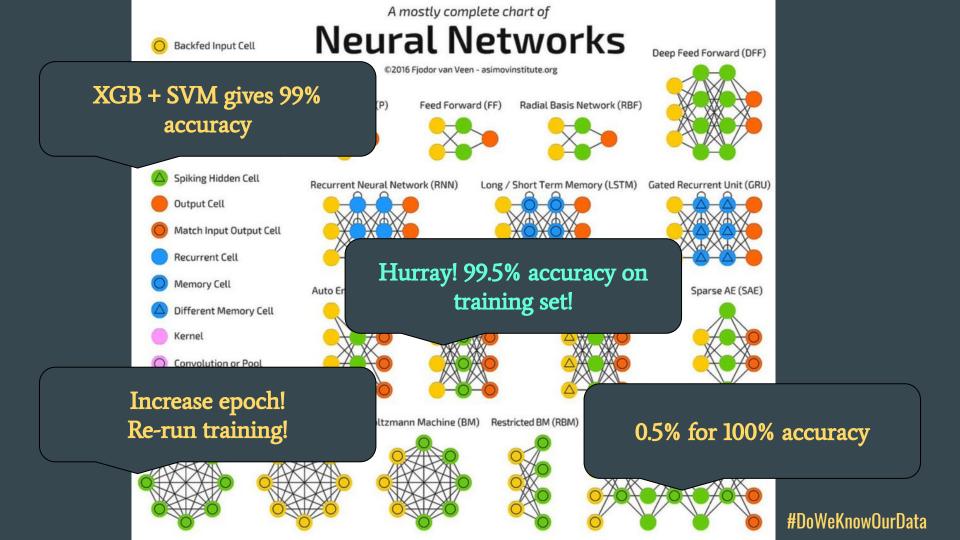
What you upto? Busy!!! Training my model!

Tensorflow? Pytorch? Keras?

XGBoost? Random Forest?

Dask for hyperparameter tuning

Kubeflow?







But, do we really know our data?

Do we know our data,

as good as we know our tools?

•••

8-11th May 2019 * Devoxx UK 2019 * London, UK

About us

Freelance Software Developer Java / JVM

Cloud/Infra/DevOps



Polyglot developer

LJC, Devoxx, dev. communities.

AI / ML / DL / DS

Mani Sarkar <u>@theNeomatrix369</u> JCP member, F/OSS projects: @adoptopenjdk @graalvm

Java Champion, Software Crafter, Blogger, Speaker, Conferences, Events

About us

Co founder & CTO
Trackener
(fitbit for horses)

Co-Host
MaM ML Study group

Personal Dev /
Learning Addict

Polyglot developer

Datascience ML/DL



Mentor/Mentee MeetAMentor.co.uk

JAVA Spring Boot <3

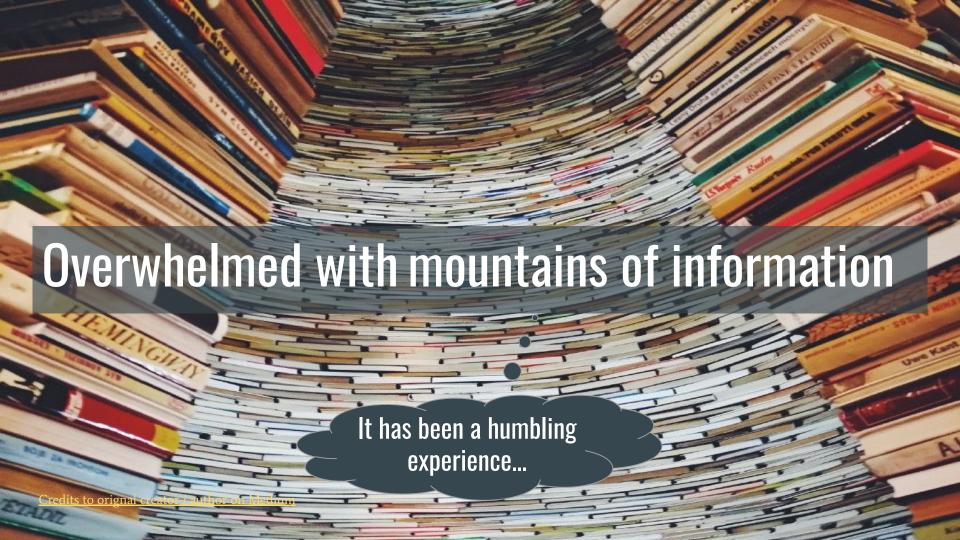
Jeremie Charlet @jeremiecharlet

Presentation: live slides

http://bit.ly/do-we-know-our-data



https://github.com/neomatrix369/awesome-ai-ml-dl/tree/master/presentations/data



Thank you

- All our data science mentors who helped
 - Ovidiu Serban (Imperial College)
 - Mark Bell (TNA Gov. UK)
 - O Daniel Hulme (Satalia, UCL lecturer) and Joshua Cooper (Satalia)
 - Miguel Martinez (Nvidia, Deep Learning Solutions Architect),
 - Kerry O'Neill
 - Ole Moeller-Nilsson (Pivigo)
 - Antoine Paré (geophysicist at baker hughes)
 - And everyone else who has helped with our talk...

About us

PhD in Everything

I wish I knew

everything

Chief fool stack DevOps scientist (self inflicted)



nutthing!

I know, I know

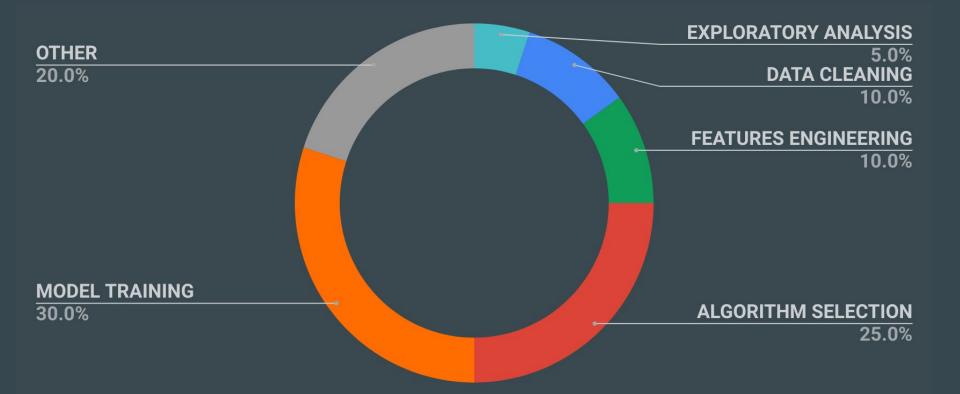
Mani Sarkar @theNeomatrix369

Jeremie Charlet @jeremiecharlet



Disclaimer

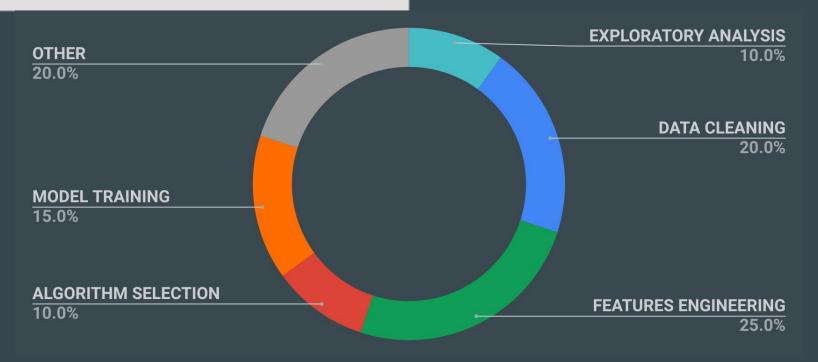
- *YMMV*
- our first attempt at a Devoxx UK event
- might have rough edges and inaccuracies
- sharing our learnings over the past year
- gathered thoughts and ideas from various sources
- sharing guidelines, not a silver-bullet
- if it's not clear, tell us!



Are these figures correct?

#DoWeKnowOurData

▲ EliteDataScience



Estimated figures, a mere guideline, NOT a canonical source!

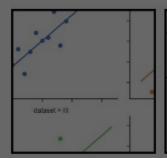
What we won't cover

- Time series (resampling)
- Computer vision, Unstructured data (NLP)
- Generating synthetic data

For the sake of simplicity, we will focus on tabular data!

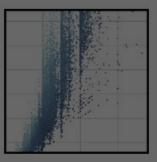
Agenda

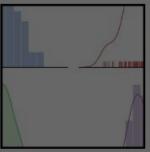
- Introduction
 - Data collection
 - Exploratory Data Analysis
 - Data Preparation
 - Feature Engineering
 - Periphery
- Conclusion: what others do?
- Resources
- Thank you, feedback, stay in touch!
- Appendix

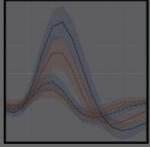


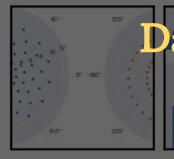




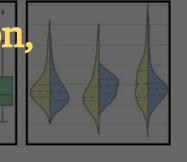


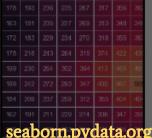


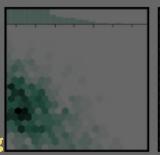


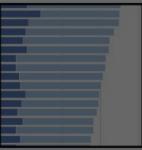


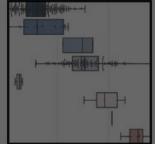
Data visualisation driven presentation, instilling critical thinking

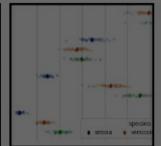


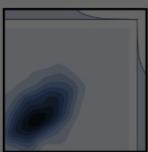












Data Collection





Data Collection - questions to ask

- Requirements?
- Good enough details
- How much data is enough?
- Reflect reality? Bias?



Exploratory Data Analysis

Exploratory Data Analysis

- Know the domain knowledge
- Check basic characteristics of dataset
- Check descriptive statistics
- Plot distribution of features
- Check correlations between features, with target column

Exploratory Data Analysis - why?

- Black box
- Feeling lost
- Be better prepared
- Prevent wasting time
- To achieve the goal

Exploratory Data Analysis

Go to the

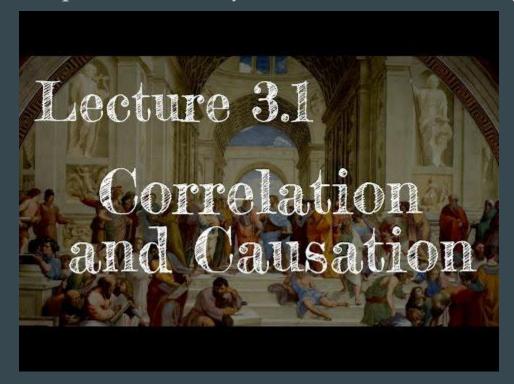
Exploratory Data Analysis - Jupyter Notebook

Exploratory Data Analysis - questions to ask

- Domain knowledge
- Source of data
- Nature of data accumulation
- Bias
- Dirty data
- What to fix?

Exploratory Data Analysis

Correlation not equal to causality (or does not mean they are related)



Comedians really know their data!



55 seconds of fun

Comedians really know their data!

Ellen D. knew her time-series

Ellen D. knew her graphs

She made us laugh, so she must know something...

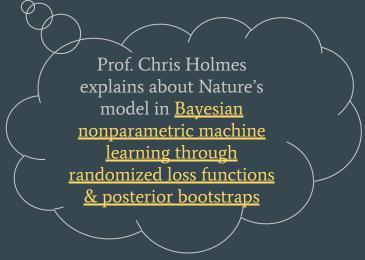
Data Preparation

Data Preparation

- Data cleaning
 - Deal with errors
 - Deal with duplicates
 - Deal with outliers
 - Deal with missing data
- Deal with too much data

Data Preparation - why?

- Garbage in, garbage out
- Clean dataset
- Replicate nature's model



See Appendix for further details

Data Preparation

Go to the

Data Preparation - Jupyter Notebook

Data Preparation - questions to ask

- Outliers
- Missing data
- Class overload
- Too many features
- Unbalanced dataset
- Bias
- More data?

Feature engineering

Feature Engineering

- Find hidden information
 - Feature extraction
 - Applying math / statistical functions
 - Apply physics functions
- Deal with too many features / too much data
 - Dimensionality reduction
 - Feature selection
- Statistical Inference
- Improve training efficiency: accuracy, speed, save resources

foo many features: revisiting this topic to extract relevant data after cleaning and preparation

Feature Engineering - why?

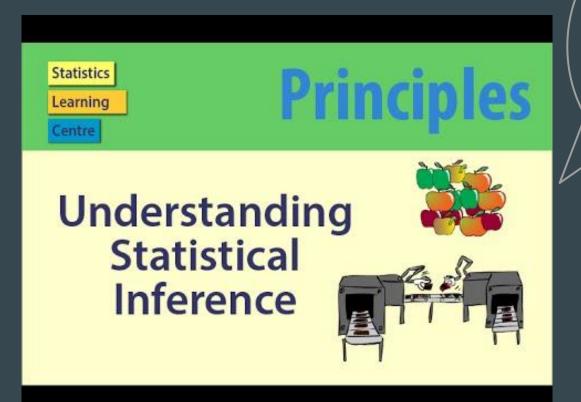
- Hidden information
- Extract the essence of the data
- Improve training

Feature Engineering

Go to the

Feature Engineering - Jupyter Notebook

Feature Engineering - statistical inference



Want to know more? See Appendix.

Feature Engineering - questions to ask

- Achievable
- Rinse-and-repeat
- Iterate and retrospect
- Viability of model
- Simplify
- Essence

Conclusion

What others do? Why?

- Consistency
- Do not reinvent the wheel
- Learn from others

Our presentation so far is an example of the methodologies out there

- Frameworks and resources you can learn from, see links: [1] [2]
 - Some call it methodology
 - Others call it rules or best practices
- KDD knowledge discovery from data
- Data Mining book
 - It has been done for the last 20 years
 - We didn't reinvent the wheel

Figure 1. Overview of the steps constituting the KDD process Data Pre-Trans-Interpretation/ Selection processing Mining formation Evaluation Knowledge Preprocessed **Transformed Patterns Target** Data Data Data Data

- Motto and purpose: knowing our data is the most important
 - Model is dependent on the quality of the data
 - Garbage in, garbage out!!!

Overall - questions to ask

- Data Collection questions to ask
- Exploratory data analysis questions to ask
- Data Preparation questions to ask
- Features engineering questions to ask
- What others do? questions to ask
- Ours is just a guideline
- Ask right questions (and come up with your own)

Periphery

- Data generation
- Unsupervised learning clustering
- Data Science Ethics Checklist
- Know your data at Company Level
- AI Transformation Playbook. from Andrew NG
- Making your Neural Network say "I don't know"

Additional resources

- Treasure trove of links and resources:
 http://github.com/neomatrix369/awesome-ai-ml-dl
- Everything you wanted to know about data: https://github.com/neomatrix369/awesome-ai-ml-dl/tree/master/data
- Notebooks:

https://github.com/neomatrix369/awesome-ai-ml-dl/blob/master/data/README.md#no tebooks

- Data Exploratory Analysis
- o <u>Data Preparation</u>
 - Data Cleaning
 - Data Preprocessing / wrangling
- o <u>Data Generation</u>
- o <u>Feature engineering</u>
- Statistics
- o Common mistakes

Additional resources

- Everything you wanted to know about data (2 / 2):
 https://github.com/neomatrix369/awesome-ai-ml-dl/tree/master/data
 - Cheatsheets
 - Courses and books
 - Best practices
 - Frameworks
 - Notebooks
- Understanding Data Science Problems template of questions to ask

Shout out!

Join the Meet-a-Mentor ML Study Group based in **London, UK**

We meet weekly!

Meetamentor.co.uk meetup.com/MaM-Machine-Learning-Study-Group @RWmeetamentor

Thank you, feedback, stay in touch!

Please share your feedback, to be applied to the live slides and other resources for everyone's benefit

@theNeomatrix369
@jeremiecharlet

Citations

The images used in this presentation are owned by the respective authors, and many of them come from the https://thenounproject.com.

Appendix

Data Collection - questions to ask

- What are you going to need?
- What level of details would be good enough?
- How much data do you need to start ?
- Do your data will reflect reality? What are the biases?

Be ready to repeat the process

Exploratory Data Analysis - why?

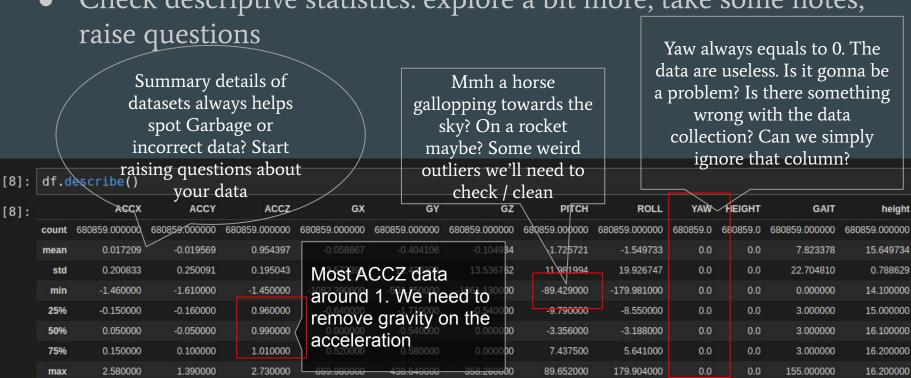
- Black box: if anything wrong, if we don't understand our data, we won't be able to correct it
- We want to solve a problem in the end, with ML, and have good results. If we
 don't understand our data, we might not be able to train a model because of
 incoherent or missing data, or have poor results because we have misleading
 (unbalanced, highly correlated, too many useless features) data. Thus we need to
 find out if there are incoherent/missing/misleading data
- Know the nature / boundaries / source of the data
- When I work with someone, I want to get to know that person to get the best out of your relationship
- If you don't have domain knowledge, you risk wasting time on finding the root causes of issues, and might never manage to solve the problem

• Basic characteristics of dataset: get a feeling

What fields have we collected for our dataset?
What do they mean? Are they gonna help?

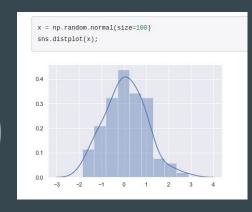
```
df.columns
[4]:
[4]: Index(['Movement', 'Gait', 'Rein', 'Comment', 'Date', 'ACCX', 'ACCY', 'ACCZ'
              'GX', 'GY', 'GZ', 'PITCH', 'ROLL', 'YAW', 'HEIGHT', 'GAIT', 'rame',
                                                                                     Get a global
              'height'],
             dtype='object')
                                                                                    idea and finer
                                              You can go a bit further,
                                                                                     details of what
                                              like check the shape of
      df.head(3)
[5]:
                                                                                     exactly your
                                              your dataset (enough
                                                                                    data looks like,
                                            Reidata? Too much?), datapate Accx Accx
                                                                                                           PITC
             Movement
                               Gait
[5]:
     o not_on_horse not_on_horse not_on horstypes (only float in that 08,600
                                                                                -0.41
                                                                                       0.29 66.11 -78.55 -5.11
                                              column or more stuff?)
      1 NOT_ON_HORSE NOT_ON_HORSE NOT_ON HORS
                                                                                -0.83
                                              class values (what's in
     2 NOT_ON_HORSE NOT_ON_HORSE NOT_ON_HORSEGait?)
                                                                           -0.01
                                                                                -0.83
                                                                                       0.59
                                                                                            0.00
                                                                                                 0.00
                                                                                                      0.00 -19.92
```

Check descriptive statistics: explore a bit more, take some notes,



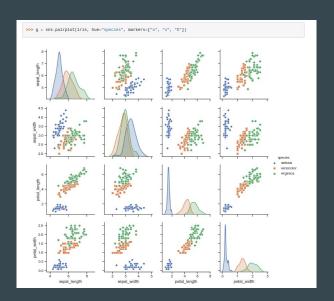
- Plot distribution of features: check overall distribution
 - Histogram for numeric data
 - Bar chart for categories

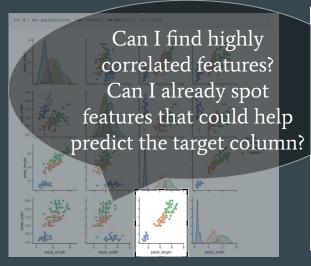
Are the category classes unbalanced? Are there sparse categories that we will need to group together?

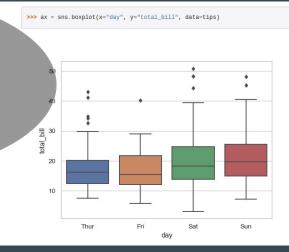


Are there outliers?
Are the features
following gaussian
distribution?

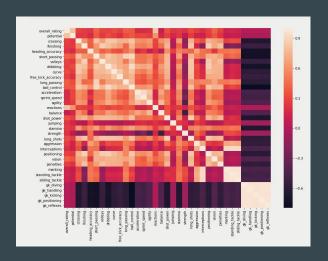
- Find correlations between features, with target column
 - Scatter charts for numeric data
 - Box whisker / violin plots for category data vs numeric







- Study correlations between features
 - Correlation matrix



Change in the value of one field / variable impacting the other...

Exploratory Data Analysis - questions to ask

Do you know:

- The domain knowledge needed to understand the data. Have you done your research?
- Where it comes from
 - Is it manually/automatically generated data or mix of both?
 - Process used to create the data
- Do you know the nature of the bias in the data? Does it need to be reduced and can it be?
- Do we know the strengths and weaknesses of the data? Is the data trustworthy, dirty -> do we need to fix it?
 - Are there outliers? should we keep them?
 - Are there missing data? what should we do about them?
- Are the data representative of the domain?

Data Preparation - why?

- Garbage in, garbage out. If you work with dirty data, even the most sophisticated models won't be able to get satisfying results. Better data beats fancier algorithms
- To create a clean dataset (so that it has good enough accuracy and correctness)
- So that we can create models that are closer to nature's model

Deal with errors (structural)

Type of error (problem)	Technique to use
mislabeled	relabel data automatically or manually
dataset standardisation issue	uniformly replace them
sync issues between sources of data	standardise the data

Deal with duplicate data

Type of problem	Technique to use
duplicates	group values with frequencies

Deal with duplicate data

```
>>> s3.unique()
>>> df2.duplicated('Type')
>>> df2.drop_duplicates('Type', keep='last')
>>> df.index.duplicated()

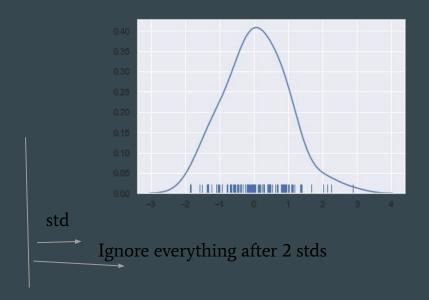
Return unique values
Check duplicates
Drop duplicates
Check index duplicates
```

Deal with outliers

We tend to just ignore them while they can be very important in some cases (like anomaly detection) - expand on it!

Type of problem	Technique to use
outliers	 distribution graphs and/or pair plots use of mean and std dev filter out the outliers apply filter to smoothen out a curve to decide: to keep the outliers or try to remove them

Deal with outliers



Deal with missing data

Type of problem	Technique to use
missing data	the best way to handle missing data is to first flag them as missing and fill with default values: median, mean, weighted mean, predicted, zero
	 fill based on observations or correlations to generate synthetic data to fill missing values Using sklearn Imputer or KNN
	- decide whether to drop rows with missing values #DoWeKnow

Data Preparation

Deal with too much data (information overload) [1/2]

Type of problem Technique to use Step1: group data + histogram needle in a haystack - to identify the disproportion problems Step 2: Undersampling the classes to remove data (huge dataset with disproportionate Step 3: Oversampling by adding more data class distribution: e.g. we try to detect a class which occurs in 0.5% of the data (horse rolling which is a rare Step 1: Manage at the training stage (adjust hyperparameter) event vs simply standing or lying) (check ML Mastery for more techniques in the google docs)

Data Preparation

Deal with too much data (information overload) [2 / 2]

Type of problem	Technique to use
dataset with class overload problems (column with astronomical number of categories. e.g. city in house prices)	 Group together sparse categories Remove sparse categories Summarising categories into higher levels of abstractions

Data Preparation - questions to ask

Do we have those problems to fix and have we?

- Outliers
- Missing data
- Class overload
- Too many features
- Unbalanced dataset
- Have we removed or balanced any existing bias in the dataset?

Feature Engineering - why?

- To find hidden information
- To extract the essence of the data which is representative of the rest of the data
- Improve training efficiency: accuracy, speed, good use of resources

• Feature extraction

Type of problem	Technique to use
find hidden information	 group together sparse classes create new calculated columns, for e.g. extracting weekday from date generate relevant labels with the help of results from clustering

Applying math / statistical functions

Type of problem	Technique to use
find hidden information	 convert to absolute values apply root mean square use logarithmic functions applying rolling mean / stddev / min /
Improve distribution, remove skewness	max And manage precision of the data!

Applying physics related functions

Type of problem	Technique to use
find hidden information	 Energy Energy rate Short Term Average / Long term Avg Kurtosis FFT (Fast Fourier Transform)

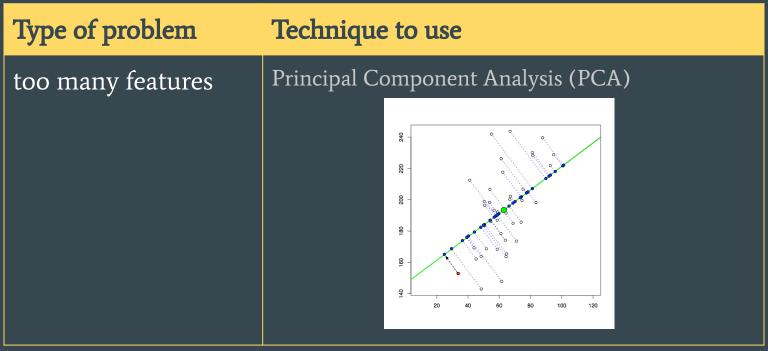
Feature scaling

Type of problem	Technique to use
Improve distribution, remove skewness. Required for some models	StandardizationNormalizationMap to uniform or gaussian
	distribution

Dimensionality Reduction [1 / 2]

Type of problem	Technique to use
too many features	Factorisation (PCA)
	ICA Independent Component Analysis
	t-SNE t-Distributed Stochastic Neighbour Embedding
	UMAP Uniform Manifold Approximation and Projection #DoWeKnow

Dimensionality Reduction [2 / 2]



• Feature selection [1/3]

Type of problem	Technique to use
too many features (dataset on house prices has 50 features. where to start, what does really affect the prices? Should I train on everything, just a subset of the features, how to choose them, etc?)	Manual feature selection Programmatically > Tree-based, during training Genetic process of selecting potent features

• Feature selection [2 / 3]

Type of problem	Technique to use
too many features	(Manual)
	Filter out features which are highly correlated.
	Plot multi scatter chart
	Use correlation table (might need to remove features which were used for extraction)
	#DoWeKno

#DoWeKnowOurData

• Feature selection [3 / 3]

Type of problem	Technique to use
too many features	(Programmatically)
	- Tree based feature selection
	Use feature importance from XGBoost or RandomForest
	- During training
	Recursive feature elimination (select features by recursively considering smaller and smaller sets of features)
	#DoWeKno

• Feature selection:

Type of problem	Technique to use
too many features	H2O driverless AI: Genetic algorithmic process of selecting potent features (automated)

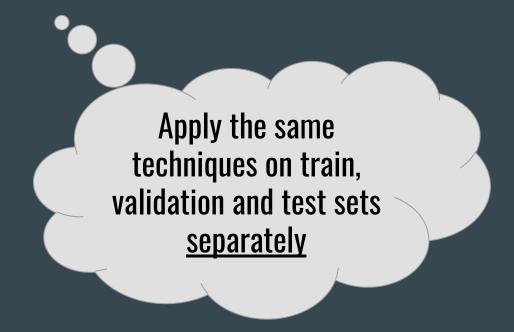
Statistical inference

- Understanding statistical inference [video]
- Four ideas of Statistical Inference
- An Introduction to Statistical Learning [book]
- Statistical Inference [course]



Feature engineering is an art!





Repeat steps in the Data Exploratory section, again

Question your results !!!

Check the distribution of your data (descriptive analytics)

Verify your data

Visualise feature engineered dataset

See <u>Dummy</u>
<u>Classifier</u> or
<u>Dummy</u>
<u>Regressor</u>

Is your baseline model results better than those of a Dummy Classifier / Regressor?

Feature Engineering - questions to ask

- Can I create a model from my dataset efficiently given my resources?
- How do we make best use of the trial-error process yet get the best out of the dataset / model?
- How can I make informed decisions and record them and reuse them in my next iteration?
- How can I make sure that the end model is useful to solve my business problem after going through the tedious process?
- From the trends we identified previously can we make it simpler for the model to pick and use such information from the dataset?
- How can I get the essence out of my original dataset? Can I express the intuitions I got during the analysis in a more obvious way?

What others do? Why?

- Consistency
- Do not reinvent the wheel
- Learning from the good work of others from the past and current times
- Learning and applying from the lessons learnt from tried and tested empirical experiments from the past

Tips from Mark Bell (TNA, Data Scientist / Research)

- Data is rarely clean
- Tidy your data
- Visualise your data
- Know your numbers
 - High values; Low values;
 Missing values
 - Quartiles
 - Mean; Medians
 - Correlations
- Create your own features
- Go to Kaggle!

It's harder than it looks!

Slides to talk

- Keep your data & labels separate!
 - "How to Prevent Catastrophic Failure in Production ML Systems, Martin Goodson", QCon London 2019
- Need a methodology or can get overwhelmed by all the possibilities
- If it looks too good to be true...

Charlet



callingbullshit.org