

Sparkling Water

# Why use Sparkling Water?

## Spark Cluster

### Leverage Spark Cluster

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- Launch H2O-3 Machine Learning Engine on top of your Spark Cluster

## Spark Data Munging

### Leverage Spark Data Munging Functionality

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- Transparent integration of H2O with Spark ecosystem
- Transparent use of H2O data structures and algorithms with Spark API

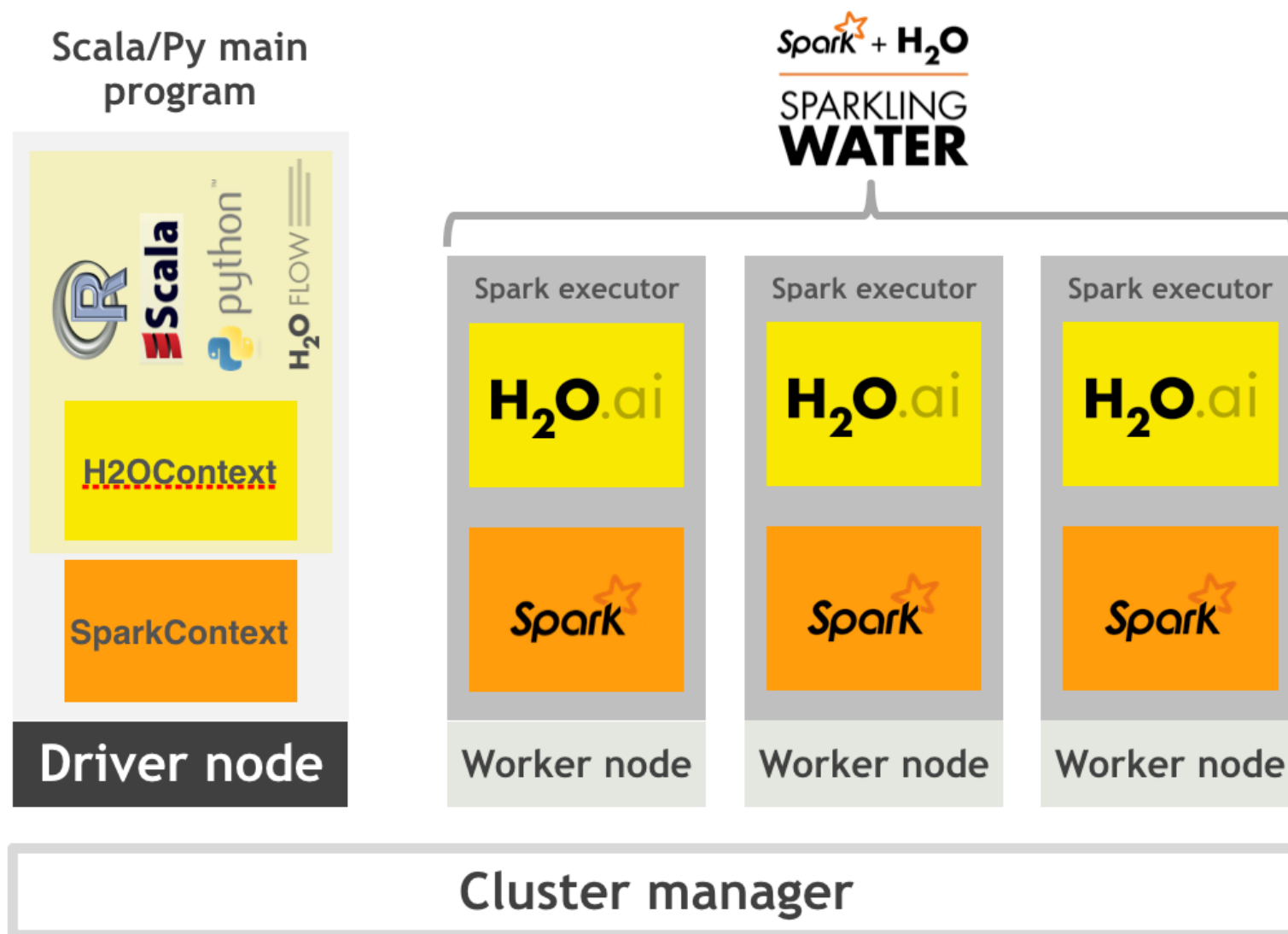
## Spark Pipelines

### Leverage Spark Pipelines

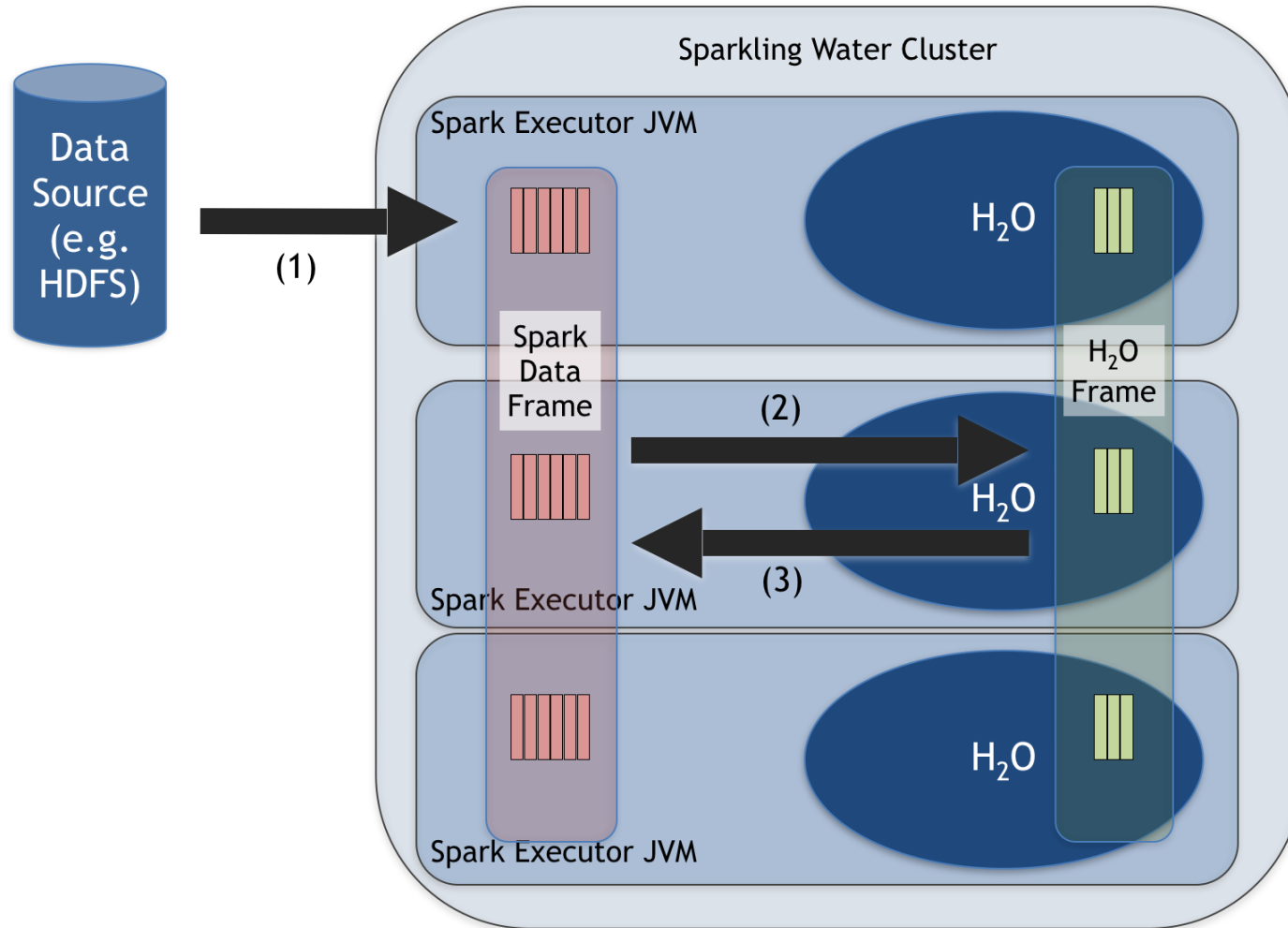
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- Incorporate H2O-3 models into existing Spark pipelines
- Excels in existing Spark workflows requiring advanced Machine Learning algorithms

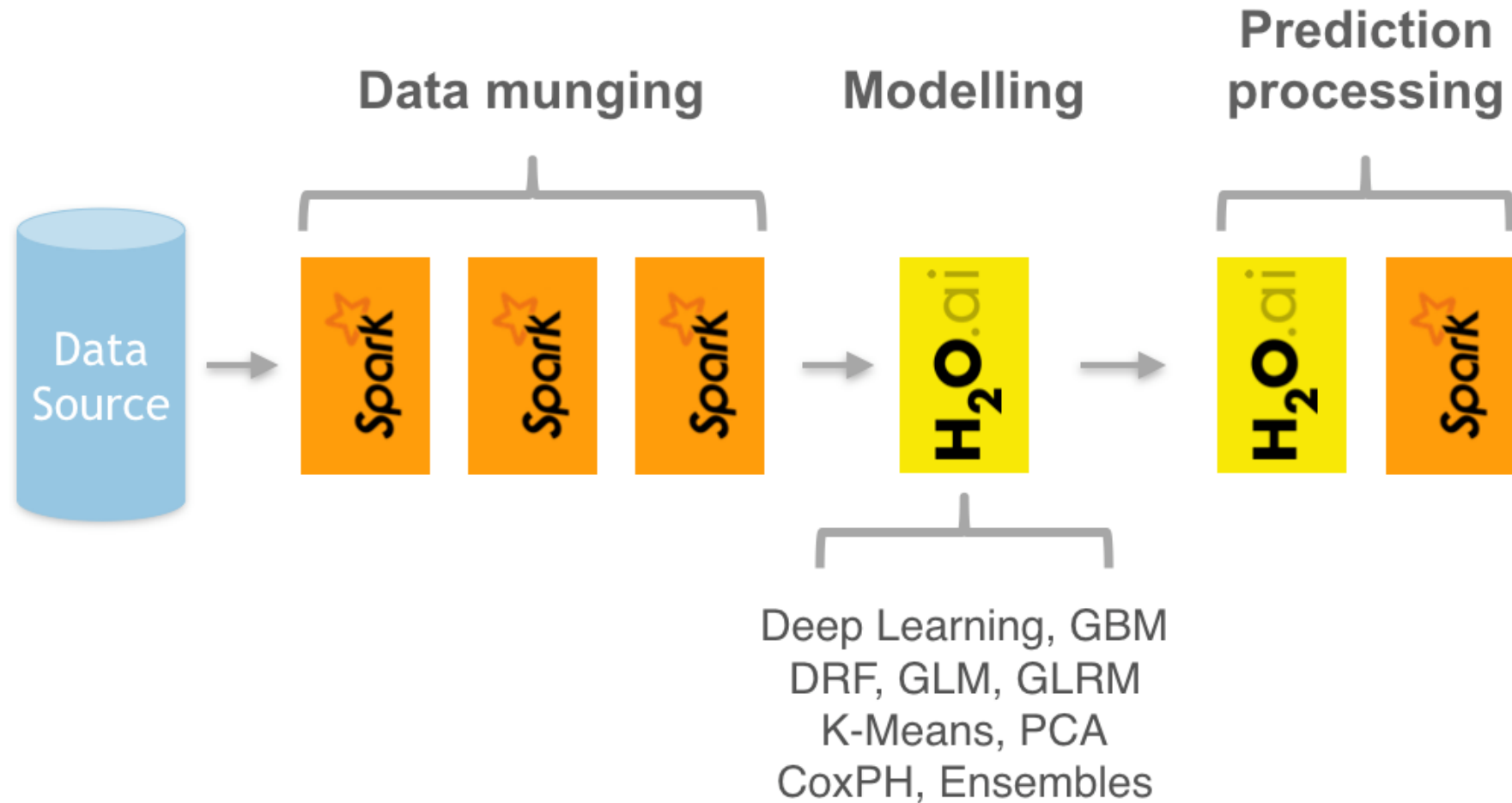
# High Level Architecture



# Sparkling Water Data Management



# Use Case



# Sparkling Water Data Conversion Functions

- Converting an H2OFrame into an RDD[T]

```
def asRDD[A <: Product: TypeTag: ClassTag](fr : H2OFrame) : RDD[A]
```

- Converting an H2OFrame into a DataFrame

```
def asDataFrame(fr : H2OFrame)(implicit sqlContext: SQLContext) : DataFrame
```

- Converting an RDD[T] into an H2OFrame

```
def asH2OFrame[A <: Product : TypeTag](rdd : RDD[A], frameName: Option[String]) : H2OFrame
```

- Converting a DataFrame into an H2OFrame

```
def asH2OFrame(rdd : DataFrame, frameName: Option[String]) : H2OFrame
```

Sparkling Water Hands On

# The Data

- Dow Jones Industrial Average data from 2006-2017
- 93,612 rows

Forecasting for these groups

Time Unit

What we want to predict

Additional Attributes

Name	Date	Volume	Open	High	Low	Close
AABA	2006-01-03	24,232,729	\$39.69	\$41.22	\$38.79	\$40.91
AABA	2006-01-04	20,553,479	\$41.22	\$41.90	\$40.77	\$40.97
AABA	2006-01-05	12,829,610	\$40.98	\$41.73	\$40.85	\$41.53
AABA	2006-01-06	29,422,828	\$42.88	\$43.57	\$42.80	\$43.21



# The Data

## Original Data

Name	Date	Volume	Open	High	Low	Close
AABA	2006-01-03	24,232,729	\$39.69	\$41.22	\$38.79	\$40.91
AABA	2006-01-04	20,553,479	\$41.22	\$41.90	\$40.77	\$40.97
AABA	2006-01-05	12,829,610	\$40.98	\$41.73	\$40.85	\$41.53
AABA	2006-01-06	29,422,828	\$42.88	\$43.57	\$42.80	\$43.21

## Formulated for Machine Learning

Name	Close Yesterday	Volume 2 Days Ago	Volume Yesterday	Volume (Target)
AABA	NA	NA	NA	24,232,729
AABA	\$40.91	NA	24,232,729	20,553,479
AABA	\$41.53	24,232,729	20,553,479	12,829,610
AABA	\$43.21	20,553,479	12,829,610	29,422,828

# Performance Comparison

Data	Mean Absolute Percent Error
Original Data	134%
Data with Lags	21%