INTRO TO DATA SCIENCE

WELCOME!

Instructors:

Dylan Hercher

John Haski

Classes:

Monday, 6:30-9:30

Wed, 6:30-9:30

Outside of classwork: Roughly 3 hours a week.

Office Hours: Lets Decide

Contact:

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I. GOALS OF THE COURSE II. WHAT IS DATA SCIENCE? III. THE DATA MINING WORKFLOW

LAB:
IV. PYTHON SETUP
V. WORKING IN UNIX AND PYTHON

I. GOALS OF THE COURSE

Insight in how to find, read, and understand data

Gain techniques for manipulating data

Learn machine learning algorithms commonly used in practice

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Gain techniques for manipulating data

Learn machine learning algorithms commonly used in practice

Lots and lots of practice!

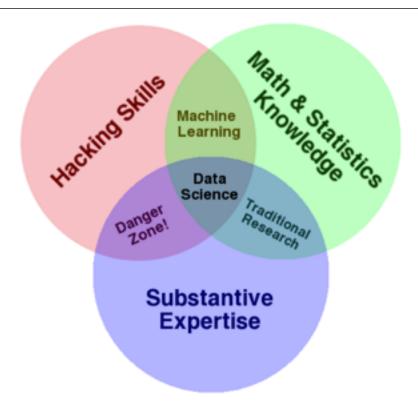
I.WHATIS DATA SCIENCE?

A set of tools and techniques used to extract useful information from data.

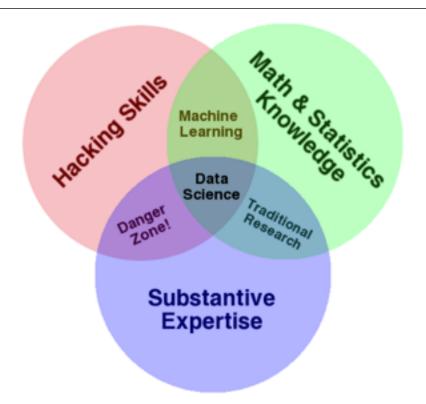
A set of tools and techniques used to extract useful information from data.

An interdisciplinary, problem-oriented subject.

THE QUALITIES OF A DATA SCIENTIST

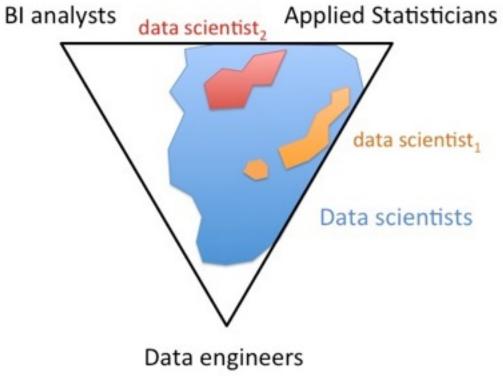


THE QUALITIES OF A DATA SCIENTIST





THE QUALITIES OF A DATA SCIENTIST



source: http://www.p-value.info/2012/12/what-is-data-scientist.html

WHAT IS DATA SCIENCE?

A set of tools and techniques used to extract useful information from data.

An interdisciplinary, problem-solving oriented subject.

The application of scientific techniques to practical problems.

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A set of tools and techniques used to extract useful information from data.

An interdisciplinary, problem-solving oriented subject.

The application of scientific techniques to practical problems.

A rapidly growing field.

WHO USES DATA SCIENCE?

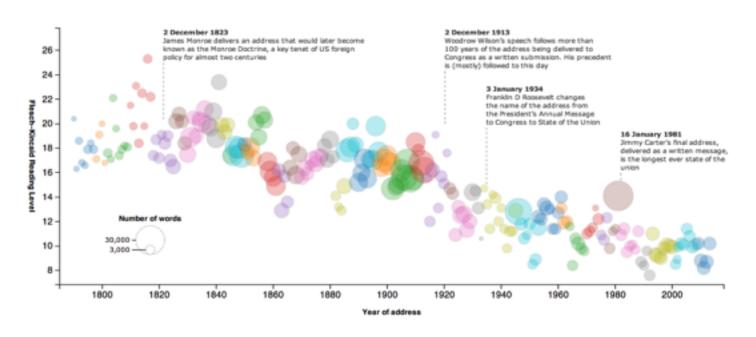


WHO USES DATA SCIENCE?

The state of our union is ... dumber:

How the linguistic standard of the presidential address has declined

Using the Flesch-Kincaid readability test the Guardian has tracked the reading level of every state of the union



WHO USES DATA SCIENCE?

- · Stack Overflow tag recommendation and response time prediction
- Locating ethnic food in ethnic neighborhoods
- Building optimal fantasy football teams
- Recommending new musical artists
- Identifying key areas to get a taxi in NYC
- Finding the right job for you



Michael E. Driscoll @medriscoll



Following

Data scientists: better statisticians than most programmers & better programmers than most statisticians bit.ly/NHmRqu @peteskomoroch







- · Statistical and machine learning knowledge
- Computer Science experience (Applied Math)
- Academic curiosity
- Product sense
- Storytelling
- Cleverness

REVIEW

- 1. What are the leading qualities that make up a data scientist?
- 2. Name an example of a company that uses data science to help improve their product.

REVIEW

- 1. Creativity, a statistics and engineering background, wit
- 2. Amazon: Recommendations to get users to continue making purchases

Dataists

- 1. Obtain
- 2. Scrub
- 3. Explore
- 4. Model
- 5. Interpret

Jeff Hammerbacher: Chief Scientist, Cloudera

- 1. Identify problem
- 2. Instrument data sources
- 3. Collect data
- 4. Prepare data (integrate, transform, clean, impute, filter, aggregate)
- 5. Build model
- 6. Evaluate model
- 7. Communicate results

Ted Johnson: AT&T Research

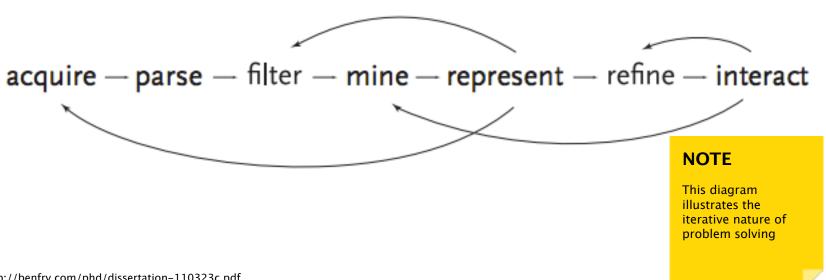
- 1. Assemble an accurate and relevant data set
- 2. Choose the appropriate algorithm

Ben Fry: Principal, Fathom

- 1. Acquire
- 2. Parse
- 3. Filter
- 4. Mine
- 5. Represent
- 6. Refine
- 7. Interact



Start with a flexible Question



source: http://benfry.com/phd/dissertation-110323c.pdf

LEVERAGING DATA SCIENCE



Asking a Question and Finding the Data

	Club Lean ID	Chub Norte 10	Interest Rate	Yerm	Status	Gredit Score Change	Days Since Payment		Outstanding Principal	Accrued Interest	Principal = Interest	Asking Price	Berkup P Discount	Yield to Maturity
9	5454811	2396614	23.76%	60	in Grace Period	×	37	53	\$23.37	\$0.67	524.04	\$11.00	(54.24%)	75.25%
	3368680	1949172	17,27%	60	In Grace Period	×	40	50	822.10	\$0.46	B22.65	\$11.00	(81.43%)	62.40%
	5906483	2602831	24.5%	60	In Grace Period	×	36	54	\$23.65	\$0.05	524.29	\$13.00	(46.5%)	62.54%
	5016468	3620662	54.47%	36	in Grace Period	×	-	36	\$25.00	\$0.47	\$25.47	\$15.00	(41.11%)	56%
þ	7389801	3011811	24.90%	60	In Grace Period	×	41	67	\$24.36	\$0.79	825.14	\$15.00	(40.33%)	54.15%
	7389501	31/12006	24.99%	60	In Grace Period	×	41	67	\$24.35	\$0.79	825.14	\$15.00	(40.30%)	54.165
Э	7389901	3012014	24.99%	60	in Grace Perod	×	41	67	\$24.35	\$0.79	\$25.14	\$15.00	(40.33%)	54.157
	9068332	3610861	23.7%	60	In Grace Period	×	34	50	\$24.78	\$0.65	\$25.43	\$16.00	(37,08%)	48.025
þ	9068302	3510863	23.7%	60	In Grace Period	×	34	59	\$24.76	\$0.65	825.43	\$16.00	(37.08%)	48.025
	9068302	3610766	23.7%	60	In Grace Period	×	34	50	\$24.76	\$0.65	\$25.43	\$16.00	(37,08%)	48.025
Э	4379227	2021326	15.31%	36	in Grace Period	×	35	28	\$20.30	\$0.36	\$20.74	\$13.12	(36.74%)	50.157
	7340261	3104096	25.8%	60	In Grace Period	×	27	67	\$24.37	\$0.73	\$25.10	\$16.00	(36.25%)	50.455
Э	7340261	3104095	25.8%	60	in Grace Period	×	27	67	\$24.37	\$0.73	\$25.10	\$16.00	(36.25%)	50.457
	7340361	3104098	26.8%	60	in Grace Period	×	27	67	\$24.37	\$0.73	\$25.10	\$16.00	(36.28%)	50.455
ò	3734113	2096247	15.8%	60	In Grace Period	×	37	81	\$44.76	\$0.67	\$45.62	\$29.29	(36.82%)	40.2%

Acquiring the Data

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                      finatures, fingfacts
    return fillergs, ""teargs)
ass Lenting(Tub(st)ert):
    deff __field _fael/fit
              unbfrange fen er regenaferannen ()
              nelf loaged to - False
              self, lest_legged_to - tore
            self.laging)
Feelf.delance = self.get_belance()
    Wingin required
              set a finite of two, landing list tenforese franklaturity and tenfordelia? A random random (A. 2015).
              matance o self. session genourts
              return float Stationse. Seet S. Cashfelance L. replace C. S. " 5. replacet . . . . " 31
    def togin(self, weenseld):
              self.session.headers["iser-Agent"] + user_agent
              of continue is not been
                      self, session, coexies in cookies
             will asside post; brown two tentrapist connectant/legis action, ("legis swill (connectant, "legis password (password)) bages, which (ages to as ()) furnational () assistant () assistant ().
              self logged to True
    def get browser(self):
              br = nechaniae,Brevsen()
             br.addheaders = [0] Brot-agent", user_agent()]
br.set_cock(s)artset(.searles.cock(s))
              he set taxalle cubulu[falles]
             retains or
    Wingin_required
    der northania necessiasif, search statusemens, page afrantible, eart typ raring statuset, eart director, universely
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              self.session.gen(searce_art)
```

LEVERAGING DATA SCIENCE

	score	date
0	None	None
1	790-794	July 20, 2011
2	750-754	August 08, 2011
3	745-749	September 08, 2011
4	745-749	October 08, 2011
5	735-739	November 08, 2011
6	715-719	December 27, 2011
7	695-699	January 23, 2012
8	700-704	February 17, 2012
9	690-694	March 18, 2012

Cleaning Data

	score	date
1	792	2011-07-20 00:00:00
2	752	2011-08-08 00:00:00
3	747	2011-09-08 00:00:00
4	747	2011-10-08 00:00:00
5	737	2011-11-08 00:00:00
6	717	2011-12-27 00:00:00
7	697	2012-01-23 00:00:00
8	702	2012-02-17 00:00:00
9	692	2012-03-18 00:00:00

LEVERAGING DATA SCIENCE

63) days_since_payment< 36.5 284 56 Yes (0.27458988 0.72549820) *</p>

```
bankrupt = Tru
                                                                                               No
                                                                                                                always c = Fls
                                                                                         days las < 85
                                                                                                                                payments = [01,[1,2,[34,[56
Decision Tree Model
                                                                                      No
                                                                                                                    days las < 7
                                                                                                                                                        days sin >= 36

    root 651 319 No (0.50998464 0.49001536)

                                                                                                                 No
                                                                                                                                                collecti < 4.5
     2) days_last_collection< 36.56405 92 15 No (0.83695652 0.16304348) *</p>
                                                                                                                                     loangrad = A,C
     3) days_last_collection>=36.56405 559 255 Yes (0.45617174 0.54382826)
                                                                                                                                 No
                                                                                                                                              days sin >= 40
       6) bankrupt=True 27 @ No (1.00000000 0.00000000) *
       7) bankrupt=False 532 228 Yes (0.42857143 0.57142857)
                                                                                                                                           No
                                                                                                                                                        remainin < 52
        14) always_current=False 124 52 No (0.58064516 0.41935484)
                                                                                                                                               loanrate >= 18
          28) days_last_collection< 84.56405 79 22 No (0.72151899 0.27848101) *
          29) days_last_collection=84.56405 45 15 Yes (0.33333333 0.66666667) *
                                                                                                                                           No
        15) always_current=True 408 156 Yes (0.38235294 0.61764706)
          30) payments_bin=[0, 1),[1, 2),[3, 4),[5, 6) 58 22 No (0.62068966 0.379310
            60) days_last_collection
70.56405 38 9 No (0.76315789 0.23684211) *
            61) days_last_collection=79.56485 20 7 Yes (0.35000000 0.650000000) *
          31) payments_bin=[10, 20),[2, 3),[20, 30),[30, 60),[4, 5),[6, 7),[7, 8),[8, 9),[9, 10) 350 120 Yes
 (0.34285714 0.65714286)
            62) days_since_payment>=36.5 146 64 Yes (0.43835616 0.56164384)
             124) collections_count< 4.5 94 46 No (0.51063830 0.48936170)
               248) loangrade=A,C 22 6 No (0.72727273 0.27272727) *
                                                                                                               Analyze and Apply
               249) loangrade=B,D,E,F,G 72 32 Yes (0.4444444 0.55555556)
                 498) days_since_payment>=40.5 25 10 No (0.60000000 0.40000000) *
                 499) days_since_payment< 40.5 47 17 Yes (0.36170213 0.63829787)
                   998) remaining_pay< 51.5 35 16 Yes (0.45714286 0.54285714)
                    1996) loonrate>=18.24 17 5 No (0.70588235 0.29411765) *
                    1997) lognrate< 18.24 18 4 Yes (0.22222222 0.77777778) *
                   999) remaining_pay>=51.5 12 1 Yes (0.08333333 0.91666667) *
             125) collections_count>=4.5 52 16 Yes (0.30769231 0.69230769) *
```

PROBLEM: WHAT ARE THE LEADING INDICATORS THAT A USER WILL MAKE A NEW PURCHASE?

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THE DATA SCIENCE WORKFLOW: EXAMPLE

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- 3. Examine data to find common distributions and correlations
- 4. Extract new meaning to predict if user would purchase again
- 5. Share results (and probably also go back to the drawing board)

REVIEW

- 1. What seem to be the most common practical steps in the data science workflow?
- 2. Is the workflow straightforward? Why or why not?

REVIEW

1. Collect data, explore data, create a model, share the results

2. Usually, no! There will always be a need to collect

IV. PYTHON SETUP

Statistics: "Python," R, Matlab, Julia, Fortran, STATA Scripting: Python, Ruby, Scala, Java Data Querying: SQL, Hive, Pig

Python is an open source project which is maintained by a large and very active community.

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It was originally created by Guido Van Rossum in the 1990s, who currently holds the title of Benevolent Dictator For Life (BDFL).

The presence of a BDFL means that Python has a unified design philosophy.

This design philosophy emphasizes readability and ease of use, and is codified in PEP8 (the Python style guide) and PEP20 (the Zen of Python).

NOTE

PEPs (or Python Enhancement Proposals) are the public design specs that the language follows.

STRENGTHS & WEAKNESSES

Python in nature is not a statistical language, though used in a variety of ways: web applications, server maintenance, reading and writing text files:

```
web development <a href="https://www.djangoproject.com/">https://www.djangoproject.com/</a>
systems admin <a href="http://docs.fabfile.org/en/1.6/">http://docs.fabfile.org/en/1.6/</a>
(etc) <a href="https://github.com/languages/Python">https://github.com/languages/Python</a>
```

Python evolved alongside Bioinformatics and Data Analysis, introducing stats packages (numpy, scipy) and machine learning packages (scikit-learn, NLTK)

STRENGTHS & WEAKNESSES

ADVANTAGES

- VERY FAST COMPARED TO R
- USEFUL ACROSS PLATFORMS
- EASY TO INTEGRATE
- COMMON OOP TECHNIQUES
- GREAT DOCUMENTATION SUPPORT

DISADVANTAGES

- NO GREAT VISUALIZATION PACKAGES (YET!)
- NATURAL DISPLAY IS LESS READABLE
- LESS NEWBIE FRIENDLY
- LACK OF PARALLEL PROCESSING

III. PYTHON DATA STRUCTURES

The most basic data structure is the None type. This is the equivalent of NULL in other languages. There are four numeric types: int, float, bool, complex.

```
>>> type(1)
<type 'int'>
>>> type(2.5)
<type 'float'>
>>> type(True)
<type 'bool'>
>>> type(2+3j)
<type 'complex'>
```

The next basic data type is the Python list.

A list is an ordered collection of elements, and these elements can be of arbitrary type. Lists are mutable, meaning they can be changed in-place.

```
>>> k = [1, 'b', True]
>>> k[2]
True
>>> k[1] = 'a'
>>> k
[1, 'a', True]
```

Likewise, tuples are immutable arrays of arbitrary elements.

```
>>> x = (1, 'a', 2.5)
>>> x
(1, 'a', 2.5)
>>> x[0]
1
>>> x[0] = 'b'
Traceback (most recent call last):
  File "<stdin>", line 1, in <module>
TypeError: 'tuple' object does not support item assignment
```

Tuples are frequently used behind the scenes in a special type of variable assignment called tuple packing/unpacking.

The string type in Python represents an immutable ordered array of characters (note there is no char type).

Strings support slicing and indexing operations like arrays, and have many other string-specific functions as well.

String processing is one area where Python excels.

Associative arrays (or hash tables) are implemented in Python as the dictionary type.

```
>>> this_class = {'subject': 'data science', 'instructor': 'jason', 'time': 1800, 'is_cool': True}
>>> this_class['subject']
'data science'
>>> this_class['is_cool']
True
```

Dictionaries are unordered collections of key-value pairs, and dictionary keys must be immutable.

Another basic Python data type is the set. Sets are unordered mutable collections of distinct elements.

```
>>> y = set([1,1,2,3,5,8])
>>> y
set([8, 1, 2, 3, 5])
```

These are particularly useful for checking membership of an element and for ensuring element uniqueness.

LAB: UNIX AND PYTHON

INCLASS WORK

- 1. Change our python script to also return minimum, maximum, and average age, and click through rate (clicks/impressions)
- 2. Homework: Update the script to write a new file instead of using standard out and save it to output

INTRO TO DATA SCIENCE

DISCUSSION

FOR NEXT TIME:

- 1. Finish the homework and review python
- 2. Make your first post on community!