

INTRODUCTION TO MACHINE LEARNING AND TOOLKIT

OVERVIEW OF COURSE

Topics include:

- Introduction and exploratory analysis (Week 1)
- Supervised machine learning (Weeks 2–10)
- Unsupervised machine learning (Weeks 11–12)

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- Introduction and exploratory analysis (Week 1)
- Supervised machine learning (Weeks 2–10)
- Unsupervised machine learning (Weeks 11–12)

Each week:

- Lecture
- Exercises with solutions
- Time commitment: ~3 hours per week

Accelerated performance from Intel's Math Kernel Library (MKL)

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- Also contains Data Analytics Acceleration Library (DAAL), Message Passing Interface (MPI), and Threading Building Blocks (TBB)

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INSTALLATION OPTIONS

software.intel.com/

Monolithic Distribution

intel-distribution-for-python

Anaconda Package Manager

articles/using-intel-distribution-for-python-with-anaconda

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articles/using-intel-distribution-for-python-with-anaconda

Seaborn is also required: conda install seaborn

Jupyter notebooks:

Interactive Coding and Visualization of Output

NumPy, SciPy, Pandas:

Numerical Computation

Matplotlib, Seaborn:

Data Visualization

Scikit-learn:

Machine Learning

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WEEK 1

Jupyter notebooks:

Interactive Coding and Visualization of Output

NumPy, SciPy, Pandas:

Numerical Computation

Matplotlib, Seaborn:

Data Visualization

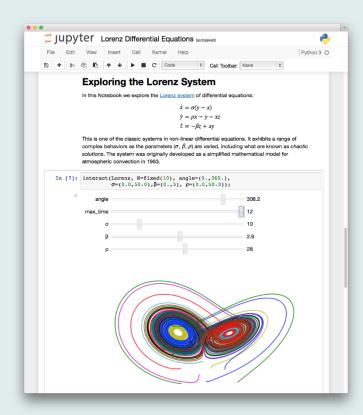
Scikit-learn:

Machine Learning

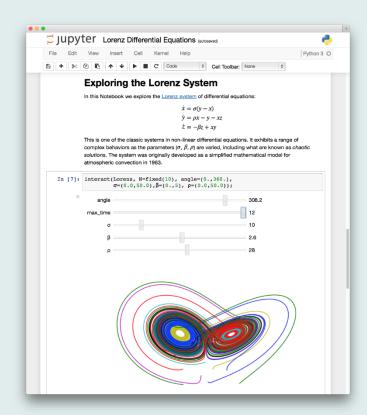
WEEKS 2-12

JUPYTER NOTEBOOK

Polyglot analysis environment blends multiple languages

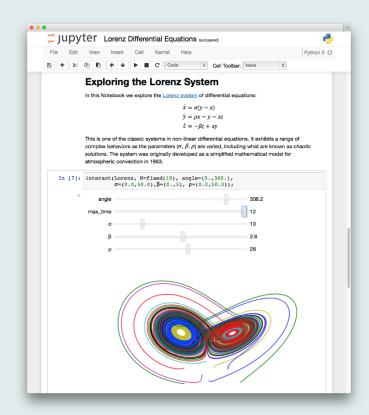


- Polyglot analysis environment blends multiple languages
- Jupyter is an anagram of: Julia, Python, and R



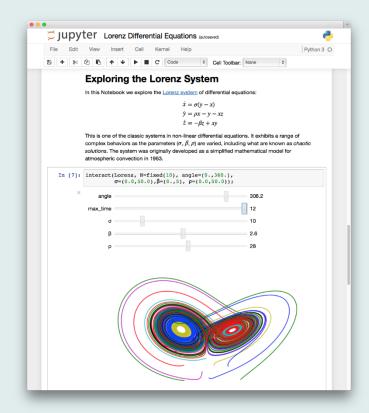
Source: http://jupyter.org/

- Polyglot analysis environment blends multiple languages
- Jupyter is an anagram of: Julia, Python, and R
- Supports multiple content types: code, narrative text, images, movies, etc.

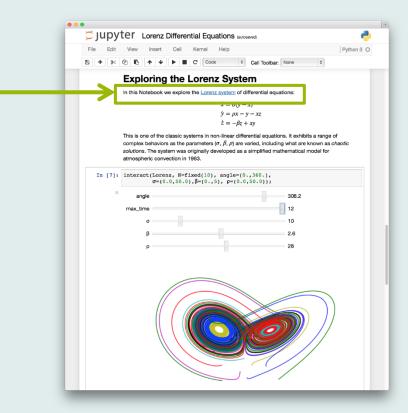


Source: http://jupyter.org/

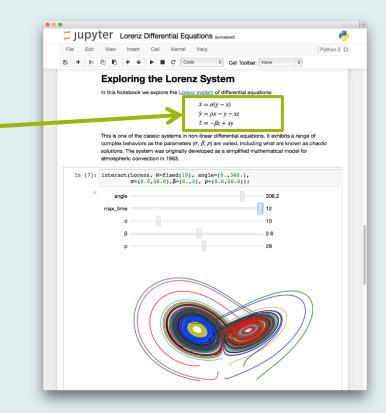
- HTML & Markdown
- LaTeX (equations)
- Code



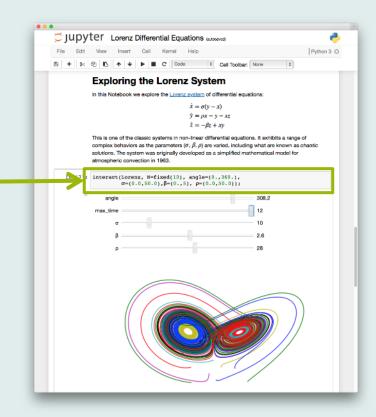
- HTML & Markdown
- LaTeX (equations)
- Code



- HTML & Markdown
- LaTeX (equations)
- Code

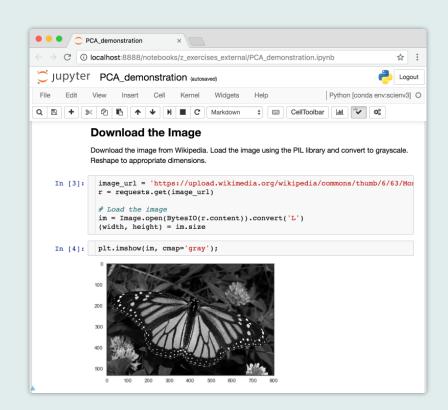


- HTML & Markdown
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- Code

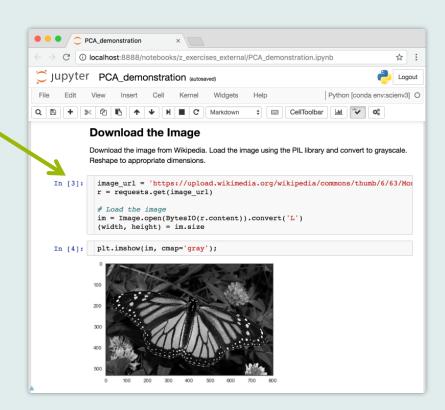


Source: http://jupyter.org/

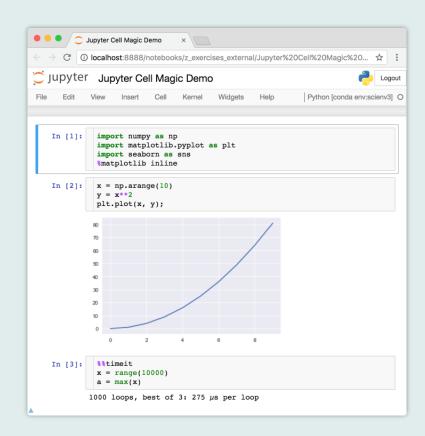
- Code is divided into cells to control execution
- Enables interactive development
- Ideal for exploratory analysis and model building



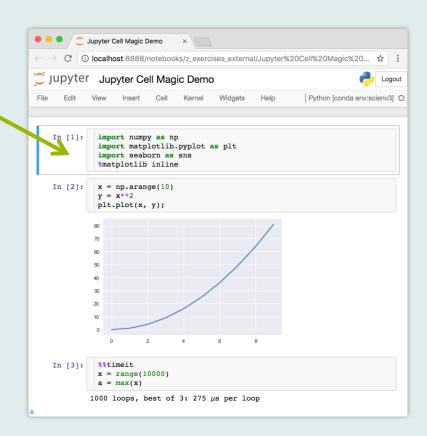
- Code is divided into cells to control execution
- Enables interactive development
- Ideal for exploratory analysis and model building



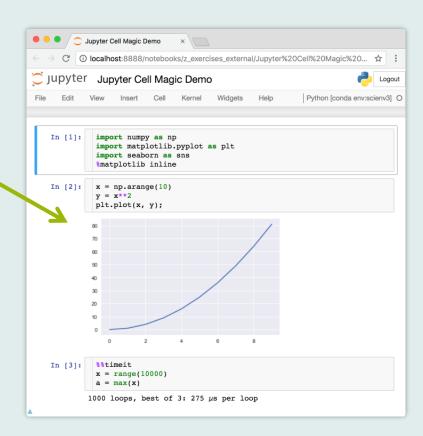
%matplotlib inline: display plots inline in Jupyter notebook



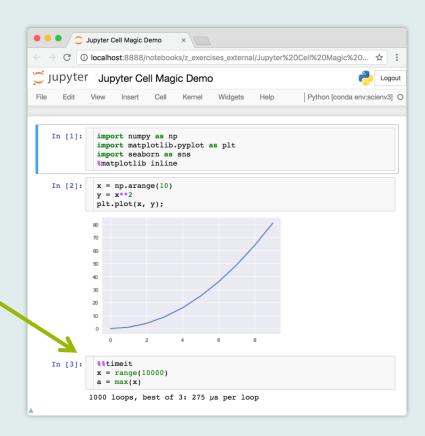
%matplotlib inline: display plots inline in Jupyter notebook



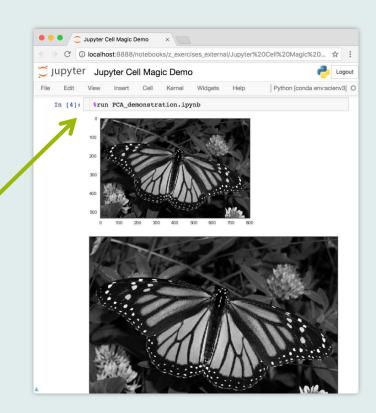
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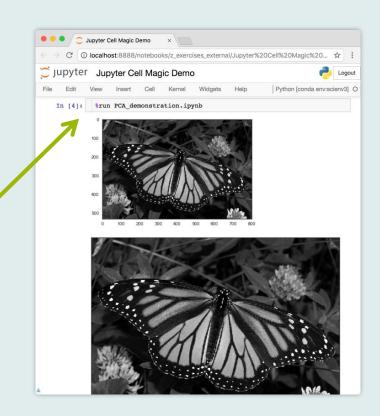
- %matplotlib inline: display plots inline in Jupyter notebook
- %%timeit: time how long a cell takes to execute



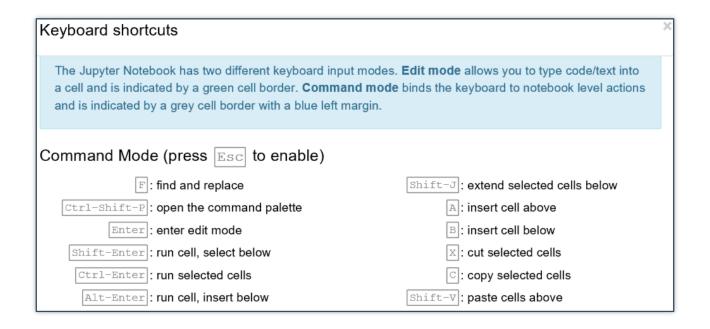
- %matplotlib inline: display plots inline in Jupyter notebook
- %%timeit: time how long a cell takes to execute
- %run filename.ipynb: execute code from another notebook or python file



- %matplotlib inline: display plots inline in Jupyter notebook
- %%timeit: time how long a cell takes to execute
- %run filename.ipynb: execute code from another notebook or python file
- %load filename.py: copy contents of the file and paste into the cell



JUPYTER KEYBOARD SHORTCUTS



Keyboard shortcuts can be viewed from Help → Keyboard Shortcuts

MAKING JUPYTER NOTEBOOKS REUSABLE

To extract Python code from a Jupyter notebook:

Convert from Command Line

>>> jupyter nbconvert --to python
 notebook.ipynb

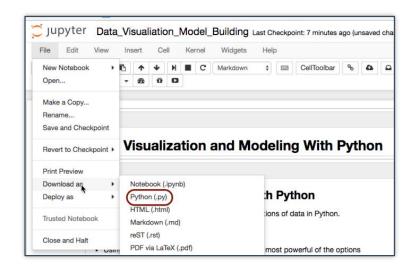
MAKING JUPYTER NOTEBOOKS REUSABLE

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 notebook.ipynb

Export from Notebook



PANDAS

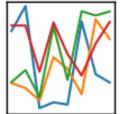
INTRODUCTION TO PANDAS

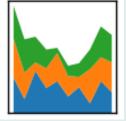
- Library for computation with tabular data
- Mixed types of data allowed in a single table
- Columns and rows of data can be named
- Advanced data aggregation and statistical functions

pandas

$$y_{it} = \beta' x_{it} + \mu_i + \epsilon_{it}$$







Source: http://pandas.pydata.org/

INTRODUCTION TO PANDAS

Basic data structures

Type

Pandas Name

Vector (1 Dimension)



Series

INTRODUCTION TO PANDAS

Basic data structures

Pandas Name Type Vector Series (1 Dimension) Array DataFrame (2 Dimensions)

PANDAS SERIES CREATION AND INDEXING

Use data from step tracking application to create a Pandas Series

CODE

OUTPUT

PANDAS SERIES CREATION AND INDEXING

Use data from step tracking application to create a Pandas Series

CODE

OUTPUT

```
>>> 0 3620
1 7891
2 9761
3 3907
4 4338
5 5373
Name: steps, dtype: int64
```

PANDAS SERIES CREATION AND INDEXING

Add a date range to the Series

CODE

OUTPUT

Add a date range to the Series

CODE

```
>>> 2015-03-29 3620
2015-03-30 7891
2015-03-31 9761
2015-04-01 3907
2015-04-02 4338
2015-04-03 5373
Freq: D, Name: steps,
dtype: int64
```

Select data by the index values

CODE

```
# Just like a dictionary
print(step_counts['2015-04-01'])
```

Select data by the index values

CODE

```
# Just like a dictionary
print(step_counts['2015-04-01'])
```

OUTPUT

Select data by the index values

CODE

```
# Just like a dictionary
print(step_counts['2015-04-01'])

# Or by index position—like an array
print(step_counts[3])
```

OUTPUT

Select data by the index values

CODE

```
# Just like a dictionary
print(step_counts['2015-04-01'])
# Or by index position—like an array
print(step counts[3])
```

OUTPUT

>>> 3907

Select data by the index values

CODE

```
# Just like a dictionary
print(step_counts['2015-04-01'])

# Or by index position—like an array
print(step_counts[3])

# Select all of April
print(step_counts['2015-04'])
```

OUTPUT

>>> 3907

Select data by the index values

CODE

```
# Just like a dictionary
print(step_counts['2015-04-01'])

# Or by index position—like an array
print(step_counts[3])

# Select all of April
print(step_counts['2015-04'])
```

OUTPUT

>>> 3907

>>> 3907

>>> 2015-04-01 3907 2015-04-02 4338 2015-04-03 5373

Freq: D, Name: steps,

dtype: int64

Data types can be viewed and converted

CODE

View the data type
print(step_counts.dtypes)

Data types can be viewed and converted

CODE

View the data type
print(step_counts.dtypes)

OUTPUT

>>> int64

Data types can be viewed and converted

CODE

```
# View the data type
print(step_counts.dtypes)

# Convert to a float
step_counts = step_counts.astype(np.float)

# View the data type
print(step_counts.dtypes)
```

OUTPUT

>>> int64

Data types can be viewed and converted

CODE

```
# View the data type
print(step_counts.dtypes)

# Convert to a float
step_counts = step_counts.astype(np.float)

# View the data type
print(step_counts.dtypes)
```

OUTPUT

>>> int64

>>> float64

Invalid data points can be easily filled with values

CODE

```
# Create invalid data
step_counts[1:3] = np.NaN

# Now fill it in with zeros
step_counts = step_counts.fillna(0.)
# equivalently,
# step_counts.fillna(0., inplace=True)

print(step_counts[1:3])
```

Invalid data points can be easily filled with values

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step_counts = step_counts.fillna(0.)
# equivalently,
# step_counts.fillna(0., inplace=True)

print(step_counts[1:3])
```

```
>>> 2015-03-30 0.0
2015-03-31 0.0
Freq: D, Name: steps,
dtype: float64
```

DataFrames can be created from lists, dictionaries, and Pandas Series

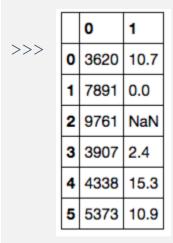
CODE

```
# Cycling distance
cycling data = [10.7, 0, None, 2.4, 15.3,
               10.9, 0, Nonel
# Create a tuple of data
joined data = list(zip(step data,
                       cycling data))
# The dataframe
activity df = pd.DataFrame(joined data)
print(activity df)
```

DataFrames can be created from lists, dictionaries, and Pandas Series

CODE

```
# Cycling distance
cycling data = [10.7, 0, None, 2.4, 15.3,
               10.9, 0, Nonel
# Create a tuple of data
joined data = list(zip(step data,
                       cycling data))
# The dataframe
activity df = pd.DataFrame(joined data)
print(activity df)
```



Labeled columns and an index can be added

CODE

Labeled columns and an index can be added

CODE

OUTPUT

	Walking	Cycling
2015-03-29	3620	10.7
2015-03-30	7891	0.0
2015-03-31	9761	NaN
2015-04-01	3907	2.4
2015-04-02	4338	15.3
2015-04-03	5373	10.9

DataFrame rows can be indexed by row using the 'loc' and 'iloc' methods

CODE

```
# Select row of data by index name
print(activity_df.loc['2015-04-01'])
```

DataFrame rows can be indexed by row using the 'loc' and 'iloc' methods

CODE

```
# Select row of data by index name
print(activity_df.loc['2015-04-01'])
```

OUTPUT

>>> Walking 3907.0 Cycling 2.4

Name: 2015-04-01,

dtype: float64

DataFrame rows can be indexed by row using the 'loc' and 'iloc' methods

CODE

Select row of data by integer position
print(activity_df.iloc[-3])

DataFrame rows can be indexed by row using the 'loc' and 'iloc' methods

CODE

Select row of data by integer position
print(activity_df.iloc[-3])

OUTPUT

>>> Walking 3907.0 Cycling 2.4

Name: 2015-04-01,

dtype: float64

DataFrame columns can be indexed by name

CODE

```
# Name of column
print(activity_df['Walking'])
```

DataFrame columns can be indexed by name

CODE

```
# Name of column
print(activity_df['Walking'])
```

```
>>> 2015-03-29 3620

2015-03-30 7891

2015-03-31 9761

2015-04-01 3907

2015-04-02 4338

2015-04-03 5373

Freq: D, Name: Walking,

dtype: int64
```

DataFrame columns can also be indexed as properties

CODE

Object-oriented approach
print(activity_df.Walking)

DataFrame columns can also be indexed as properties

CODE

```
# Object-oriented approach
print(activity_df.Walking)
```

OUTPUT

```
>>> 2015-03-29 3620
2015-03-30 7891
2015-03-31 9761
2015-04-01 3907
2015-04-02 4338
2015-04-03 5373
```

Freq: D, Name: Walking,

dtype: int64

DataFrame columns can be indexed by integer

CODE

```
# First column
print(activity_df.iloc[:,0])
```

DataFrame columns can be indexed by integer

CODE

```
# First column
print(activity_df.iloc[:,0])
```

```
>>> 2015-03-29 3620

2015-03-30 7891

2015-03-31 9761

2015-04-01 3907

2015-04-02 4338

2015-04-03 5373

Freq: D, Name: Walking,

dtype: int64
```

READING DATA WITH PANDAS

CSV and other common filetypes can be read with a single command

CODE

```
# The location of the data file
filepath = 'data/Iris_Data/Iris_Data.csv'

# Import the data
data = pd.read_csv(filepath)

# Print a few rows
print(data.iloc[:5])
```

READING DATA WITH PANDAS

CSV and other common filetypes can be read with a single command

CODE

```
# The location of the data file
filepath = 'data/Iris_Data/Iris_Data.csv'

# Import the data
data = pd.read_csv(filepath)

# Print a few rows
print(data.iloc[:5])
```

OUTPUT

4 5.0

>>> sepal_length | sepal_width | petal_length | petal_width | species 0 5.1 3.5 1.4 0.2 Iris-setosa 1 4.9 3.0 1.4 0.2 Iris-setosa 2 4.7 3.2 1.3 0.2 Iris-setosa 3 4.6 3.1 1.5 0.2 Iris-setosa

1.4

3.6

Iris-setosa

ASSIGNING NEW DATA TO A DATAFRAME

Data can be (re)assigned to a DataFrame column

CODE

ASSIGNING NEW DATA TO A DATAFRAME

Data can be (re)assigned to a DataFrame column

CODE

OUTPUT

	petal_width	species	sepal_area
0	0.2	Iris-setosa	17.85
1	0.2	Iris-setosa	14.70
2	0.2	Iris-setosa	15.04
3	0.2	Iris-setosa	14.26
4	0.2	Iris-setosa	18.00

APPLYING A FUNCTION TO A DATAFRAME COLUMN

Functions can be applied to columns or rows of a DataFrame or Series

CODE

```
# The lambda function applies what
# follows it to each row of data
data['abbrev'] = (data
                 .species
                 .apply(lambda x:
                 x.replace('Iris-','')))
# Note that there are other ways to
# accomplish the above
print(data.iloc[:5, -3:])
```

APPLYING A FUNCTION TO A DATAFRAME COLUMN

Functions can be applied to columns or rows of a DataFrame or Series

CODE

OUTPUT

	petal_width	species	abbrev
0	0.2	Iris-setosa	setosa
1	0.2	Iris-setosa	setosa
2	0.2	Iris-setosa	setosa
3	0.2	Iris-setosa	setosa
4	0.2	Iris-setosa	setosa

CONCATENATING TWO DATAFRAMES

Two DataFrames can be concatenated along either dimension

CODE

CONCATENATING TWO DATAFRAMES

Two DataFrames can be concatenated along either dimension

CODE

OUTPUT

	petal_length	petal_width	species
0	1.4	0.2	Iris-setosa
1	1.4	0.2	Iris-setosa
148	5.4	2.3	Iris-virginica
149	5.1	1.8	Iris-virginica

AGGREGATED STATISTICS WITH GROUPBY

Using the groupby method calculated aggregated DataFrame statistics

CODE

AGGREGATED STATISTICS WITH GROUPBY

Using the groupby method calculated aggregated DataFrame statistics

CODE

```
>>> species
   Iris-setosa 50
   Iris-versicolor 50
   Iris-virginica 50
   dtype: int64
```

Pandas contains a variety of statistical methods—mean, median, and mode

CODE

Mean calculated on a DataFrame
print(data.mean())

Pandas contains a variety of statistical methods—mean, median, and mode

CODE

```
# Mean calculated on a DataFrame
print(data.mean())
```

OUTPUT

>>> sepal_length 5.843333
 sepal_width 3.054000
 petal_length 3.758667
 petal_width 1.198667
 dtype: float64

Pandas contains a variety of statistical methods—mean, median, and mode

CODE

```
# Mean calculated on a DataFrame
print(data.mean())

# Median calculated on a Series
print(data.petal_length.median())
```

OUTPUT

```
>>> sepal_length 5.843333
    sepal_width 3.054000
    petal_length 3.758667
    petal_width 1.198667
    dtype: float64
```

>>> 4.35

Pandas contains a variety of statistical methods—mean, median, and mode

CODE

```
# Mean calculated on a DataFrame
print(data.mean())
# Median calculated on a Series
print(data.petal length.median())
# Mode calculated on a Series
print(data.petal length.mode())
```

```
>>> sepal_length 5.843333
    sepal_width 3.054000
    petal_length 3.758667
    petal_width 1.198667
    dtype: float64
>>> 4.35
>>> 0 1.5
    dtype: float64
```

Standard deviation, variance, SEM, and quantiles can also be calculated

CODE

Standard deviation, variance, SEM, and quantiles can also be calculated

CODE

```
>>> 1.76442041995
3.11317941834
0.144064324021
```

Standard deviation, variance, SEM, and quantiles can also be calculated

CODE

```
>>> 1.76442041995
3.11317941834
0.144064324021

>>> sepal_length 4.3
sepal_width 2.0
petal_length 1.0
petal_width 0.1
Name: 0, dtype: float64
```

Multiple calculations can be presented in a DataFrame

CODE	OUTPUT
<pre>print(data.describe())</pre>	

Multiple calculations can be presented in a DataFrame

CODE

```
print(data.describe())
```

OUTPUT

>>>

	sepal_length	sepal_width	petal_length	petal_width
count	150.000000	150.000000	150.000000	150.000000
mean	5.843333	3.054000	3.758667	1.198667
std	0.828066	0.433594	1.764420	0.763161
min	4.300000	2.000000	1.000000	0.100000
25%	5.100000	2.800000	1.600000	0.300000
50%	5.800000	3.000000	4.350000	1.300000
75%	6.400000	3.300000	5.100000	1.800000
max	7.900000	4.400000	6.900000	2.500000

SAMPLING FROM DATAFRAMES

DataFrames can be randomly sampled from

CODE

SAMPLING FROM DATAFRAMES

DataFrames can be randomly sampled from

CODE

OUTPUT

>>>

	petal_length	netal width	enecies
	petal_leligiti	petal_width	species
73	4.7	1.2	Iris-versicolor
18	1.7	0.3	Iris-setosa
118	6.9	2.3	Iris-virginica
78	4.5	1.5	Iris-versicolor
76	4.8	1.4	Iris-versicolor

SAMPLING FROM DATAFRAMES

DataFrames can be randomly sampled from

CODE

OUTPUT

>>>

	petal_length	petal_width	species
73	4.7	1.2	Iris-versicolor
18	1.7	0.3	Iris-setosa
118	6.9	2.3	Iris-virginica
78	4.5	1.5	Iris-versicolor
76	4.8	1.4	Iris-versicolor

SciPy and NumPy also contain a variety of statistical functions.

VISUALIZATION LIBRARIES

VISUALIZATION LIBRARIES

Visualizations can be created in multiple ways:

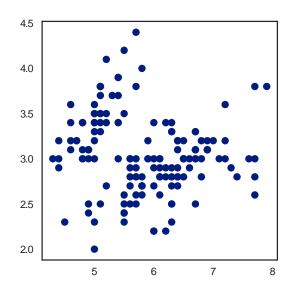
- Matplotlib
- Pandas (via Matplotlib)
- Seaborn
 - Statistically-focused plotting methods
 - Global preferences incorporated by Matplotlib

Scatter plots can be created from Pandas Series

CODE

Scatter plots can be created from Pandas Series

CODE



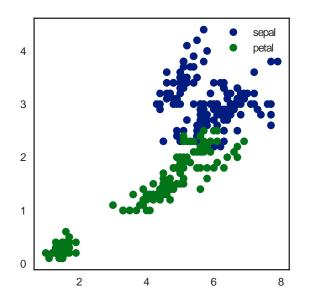
Multiple layers of data can also be added

CODE

Multiple layers of data can also be added

CODE

```
plt.plot(data.sepal length,
        data.sepal width,
        ls ='', marker='o',
        label='sepal')
plt.plot(data.petal length,
        data.petal width,
        ls ='', marker='o',
        label='petal')
```



HISTOGRAMS WITH MATPLOTLIB

Histograms can be created from Pandas Series

CODE

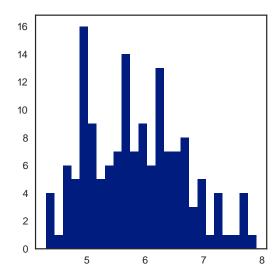
plt.hist(data.sepal_length, bins=25)

HISTOGRAMS WITH MATPLOTLIB

Histograms can be created from Pandas Series

CODE

plt.hist(data.sepal_length, bins=25)



CUSTOMIZING MATPLOTLIB PLOTS

Every feature of Matplotlib plots can be customized

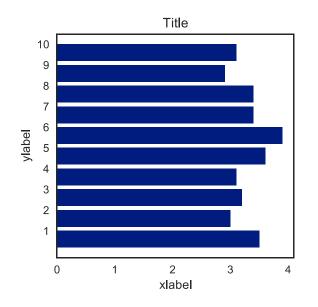
CODE

CUSTOMIZING MATPLOTLIB PLOTS

Every feature of Matplotlib plots can be customized

CODE

```
fig, ax = plt.subplots()
ax.barh(np.arange(10),
        data.sepal width.iloc[:10])
# Set position of ticks and tick labels
ax.set yticks(np.arange(0.4,10.4,1.0))
ax.set yticklabels(np.arange(1,11))
ax.set(xlabel='xlabel', ylabel='ylabel',
       title='Title')
```



INCORPORATING STATISTICAL CALCULATIONS

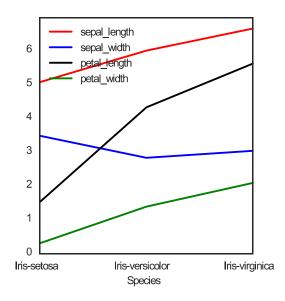
Statistical calculations can be included with Pandas methods

CODE

INCORPORATING STATISTICAL CALCULATIONS

Statistical calculations can be included with Pandas methods

CODE



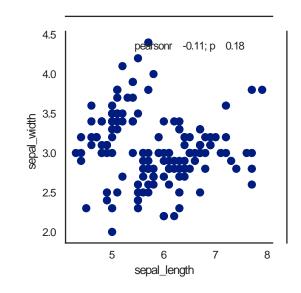
Joint distribution and scatter plots can be created

CODE

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CODE

```
import seaborn as sns
sns.jointplot(x='sepal length',
              y='sepal width',
              data=data, size=4)
```



Correlation plots of all variable pairs can also be made with Seaborn

CODE

sns.pairplot(data, hue='species', size=3)

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sns.pairplot(data, hue='species', size=3)

