Day in Life of Data Scientist

Women in Big Data

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NETFLIX

Agenda

- Presentation (10-15 minutes)
- Hands-on tutorial (45 minutes)

Data Science in One Slide

- Data manipulation/cleaning: SQL, sometimes Spark/PySpark/Scala
- Statistics and Probability: hypothesis testing, statistical significance, power studies, probability distributions, Bayesian methods
- Metric development: LTV, churn, CAC, NPS, DAU
- Analytics: Tableau, Mode, Periscope
- Supervised Machine Learning: linear/logistic regression, tree-based methods, kernel-based methods, neural networks, genetic algorithms
- Unsupervised Machine Learning: clustering, PCA/ICA/SVD, LDA and other latent variable models, collaborative filtering, anomaly detection
- Reinforcement Learning: Q-learning, transfer learning, multi-armed bandits
- Modeling techniques: Monte Carlo simulations, Markov chains, survival models, growth models
- Specializations: Natural Language Processing, Causal Inference, A/B testing, robotics/automation
- Programming skills: Python/R, sometimes C++/C, procedural and/or object oriented, including version control (git)
- Productionalization of models: writing APIs, model hosting, working with software/algorithm engineers, scheduling data pipelines and automated model retraining
- Domain expertise: bias in data, social/business consequences of bias in predictions
- Problem definition
- Communication with business partners (technical and nontechnical): memos, visualizations, slides, dashboards, presentations
- Project management



Data Science

Can be any or all of those things, depending on:

- Your company
- Your team
- Your interests



A month in my life as a data scientist

- A typical project takes weeks/months.
- Project arc:
 - Start with the business questions
 - Make a technical plan
 - Create a proof of concept
 - Iterate/validate until you succeed or decide it can't be done
 - Communicate results back to stakeholders
 - Productionalize the model

Start with the business questions:

- What is the business need?
- What are we trying to do/measure/predict?
- Who will be using this prediction or model?
- What is a good proof of concept?
- What is our metric of success?
- Who is responsible for validation?
- O What is the time frame?
- O What other teams are involved?

Make your technical plan:

- What data do we have available? How clean is it?
- What techniques have others used to solve problems like this?
- What tools should we use to do the data engineering, modeling, and productionalization?
- What error metric are we optimizing?
- If there are several possible techniques, which are the most promising?

• Create a proof of concept/iterate/validate:

- SQL to get/manipulate data (provided in clean, usable tables by data engineers)
- Prototyping typically done in Jupyter notebooks (**Python**) with standard **ML** packages
 - Scikit-learn
 - XGBoost
 - Keras
 - Pandas
- Early results often passed back and forth with stakeholders via spreadsheets and documents
- Debugging/modeling suggestions from discussions and presentations to other data scientists
- Early visualization is not fancy: Plots in Python or a basic *Tableau* dashboard
 - Matplotlib
 - Seaborn

Productionalize the model:

- Create an API (microservice) for other teams to call your model and get predictions
 - May involve software/data engineering teams, may not.
- Decide on a Service Level Agreement
 - How quickly does this need to be fixed if it breaks?
 - Who needs to be informed if the model/service changes?
 - What is my responsibility for maintenance or improvements?
- Document with good comments and clean code in an internally available code repo
 - Code reviews!
- Document results with documents/presentations
- Presentations/emails to socialize the results or a new model



Hands on Exercise: Proof of Concept

- Go to https://tinyurl.com/NFLXWIBD2018
- Click on
- Download Zip
- Extract downloaded zip file
- Start the terminal and CD to the location where you extracted the downloaded zip file contents
- Type the following in your terminal to launch notebooks jupyter notebook

THANK YOU!

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