



# What is Data Science

Introduction to Data Science Algorithms
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## We will study algorithms that find and exploit patterns in data.

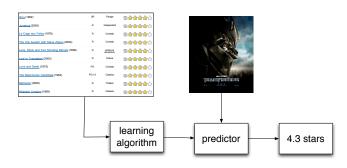
- These algorithms draw on ideas from statistics and computer science.
- Applications include
  - natural science (e.g., genomics, neuroscience)
  - web technology (e.g., Google, NetFlix)
  - finance (e.g., stock prediction)
  - policy (e.g., predicting what intervention X will do)
  - o and many others

# We will study algorithms that find and exploit patterns in data.

- Goal: fluency in thinking about modern data science problems.
- We will learn about a suite of tools in modern data analysis.
  - When to use them
  - The assumptions they make about data
  - Their capabilities, and their limitations
- We will learn a language and process for of solving data analysis
  problems. On completing the course, you will be able to learn about a
  new tool, apply it data, and understand the meaning of the result.

#### Basic idea behind everything we will study

- Collect or happen upon data.
- Analyze it to find patterns.
- 3 Use those patterns to do something.



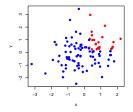
#### How the ideas are organized

Of course, there is no one way to organize such a broad subject.

These concepts will recur through the course:

- Probabilistic foundations: distributions, approaches
- Statistical tests
- Supervised learning (more of this)
- Unsupervised learning (less of this)
- Methods that operate on discrete data (more of this)
- Methods that operate on continuous data (less of this)
- Representing data / feature engineering
- Evaluating models
- Understanding the assumptions behind the methods

#### Supervised vs. unsupervised methods



- Supervised methods find patterns in fully observed data and then try
  to predict something from partially observed data.
- For example, we might observe a collection of emails that are categorized into spam and not spam.
- After learning something about them, we want to take new email and automatically categorize it.

#### Supervised vs. unsupervised methods



- Unsupervised methods find hidden structure in data, structure that we can never formally observe.
- E.g., a museum has images of their collection that they want grouped by similarity into 15 groups.
- Unsupervised learning is more difficult to evaluate than supervised learning. But, these kinds of methods are widely used.

#### Discrete vs. continuous methods





- Discrete methods manipulate a finite set of objects
  - e.g., classification into one of 5 categories.
- Continuous methods manipulate continuous values
  - o e.g., prediction of the change of a stock price.

	discrete	continuous
supervised	classification	regression
unsupervised	clustering	dimensionality reduction

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#### Classification

logistic regression, SVM

	discrete	continuous
supervised	classification	regression
unsupervised	clustering	dimensionality reduction

# Clustering

k-means

		discrete	continuous
-	supervised	classification	regression
	unsupervised	clustering	dimensionality reduction

Regression

Linear Regression

	discrete	continuous
supervised	classification	regression
unsupervised	clustering	dimensionality reduction

# **Dimensionality Reduction**

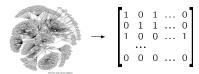
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#### Data representation (feature engineering)



Republican nominee George Bush said he felt nervous as he voted today in his adopted home state of Texas, where he ended...

→ ⟨1,0,0,0,5,0,9,3,1,...,0⟩



#### **Understanding assumptions**



- The methods we'll study make assumptions about the data on which they are applied. E.g.,
  - Documents can be analyzed as a sequence of words;
  - or, as a "bag" of words.
  - Independent of each other;
  - or, as connected to each other
- What are the assumptions behind the methods?
- When/why are they appropriate?
- Much of this is an art