



- 1. Main page: <a href="http://cortanaanalytics.com">http://cortanaanalytics.com</a>
- 2. To begin this module, you should have:
  - 1. Basic Math and Stats skills
  - 2. Business and Domain Awareness
  - 3. General Computing Background

NOTE: These workbooks contain many resources to lead you through the course, and provide a rich set of references that you can use to learn much more about these topics. If the links do not resolve properly, type the link address in manually in your web browser. If the links have changed or been removed, simply enter the title of the link in a web search engine to find the new location or a corollary reference.



# Section 4 Learning Objectives

- Understand Azure ML and how experiments are created
- 2. Understand how MRS can be used to perform Machine Learning experiments
- Use ADF to schedule Azure ML Activities



- 1. At the end of this Module, you will:
  - 1. Understand Azure ML and how experiments are created
  - 2. Understand how MRS can be used to perform Machine Learning experiments
  - 3. Use ADF to schedule Azure ML Activities



## The Data Science Process and Platform





#### The Team Define Objectives **Business Understanding** · Identify Data Sources **Data Science Process** · Ingest Data Data Acquisition and Explore Data Understanding Update Data Feature Selection Modeling · Create and Train Model Deployment Operationalize Testing and Validation **Customer Acceptance** Handoff · Re-train and re-score

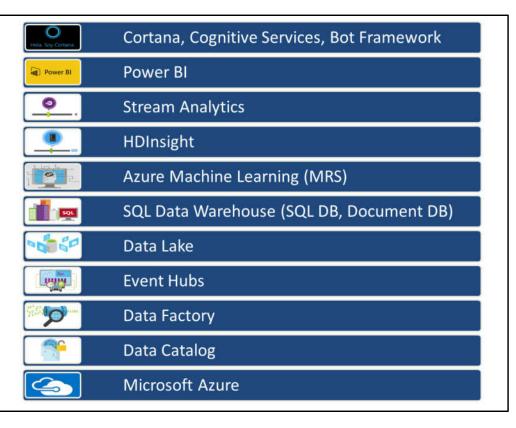
- 1. This process largely follows the CRISP-DM model: <a href="http://www.sv-europe.com/crisp-dm-methodology/">http://www.sv-europe.com/crisp-dm-methodology/</a>
- 2. It also references the Cortana Intelligence process: <a href="https://azure.microsoft.com/en-">https://azure.microsoft.com/en-</a>
  <a href="us/documentation/articles/data-science-process-overview/">us/documentation/articles/data-science-process-overview/</a>
- 3. A complete process diagram is here: <a href="https://azure.microsoft.com/en-us/documentation/learning-paths/cortana-analytics-process/">https://azure.microsoft.com/en-us/documentation/learning-paths/cortana-analytics-process/</a>
- 4. Some walkthrough's of the various services: <a href="https://azure.microsoft.com/en-us/documentation/articles/data-science-process-walkthroughs/">https://azure.microsoft.com/en-us/documentation/articles/data-science-process-walkthroughs/</a>
- 5. An integrated process and toolset allows for a more closeto-intent deployment



6. Iterations are required to close in on the solution – but are harder tio management and monitor



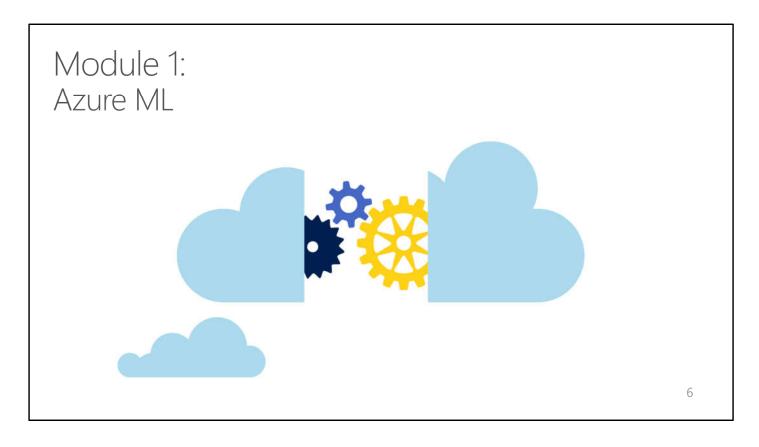
## The Cortana Intelligence Platform



- 1. Platform and Storage: Microsoft Azure <a href="http://microsoftazure.com">http://microsoftazure.com</a> Storage: <a href="https://azure.microsoft.com/en-us/documentation/services/storage/">https://azure.microsoft.com/en-us/documentation/services/storage/</a> (Host It)
- 2. Azure Data Catalog: <a href="http://azure.microsoft.com/en-us/services/data-catalog">http://azure.microsoft.com/en-us/services/data-catalog</a> (Doc It)
- 3. Azure Data Factory: <a href="http://azure.microsoft.com/en-us/services/data-factory/">http://azure.microsoft.com/en-us/services/data-factory/</a> (Move It)
- 4. Azure Event Hubs: <a href="http://azure.microsoft.com/en-us/services/event-hubs/">http://azure.microsoft.com/en-us/services/event-hubs/</a> (Bring It)
- 5. Azure Data Lake: <a href="http://azure.microsoft.com/en-us/campaigns/data-lake/">http://azure.microsoft.com/en-us/campaigns/data-lake/</a> (Store It)
- 6. Azure DocumentDB: <a href="https://azure.microsoft.com/en-us/services/documentdb/">https://azure.microsoft.com/en-us/services/documentdb/</a>, Azure SQL Data Warehouse: <a href="http://azure.microsoft.com/en-us/services/sql-data-warehouse/">http://azure.microsoft.com/en-us/services/sql-data-warehouse/</a> (Relate It)
- 7. Azure Machine Learning: <a href="http://azure.microsoft.com/en-us/services/machine-learning/">http://azure.microsoft.com/en-us/services/machine-learning/</a> (Learn It)
- 8. Azure HDInsight: <a href="http://azure.microsoft.com/en-us/services/hdinsight/">http://azure.microsoft.com/en-us/services/hdinsight/</a> (Scale It)
- 9. Azure Stream Analytics: <a href="http://azure.microsoft.com/en-us/services/stream-analytics/">http://azure.microsoft.com/en-us/services/stream-analytics/</a> (Stream It)
- 10. Power BI: <a href="https://powerbi.microsoft.com/">https://powerbi.microsoft.com/</a> (See It)
- 11. Cortana: <a href="http://blogs.windows.com/buildingapps/2014/09/23/cortana-integration-and-speech-recognition-new-code-samples/">https://blogs.windows.com/buildingapps/2014/09/23/cortana-integration-and-speech-recognition-new-code-samples/</a> and <a href="https://blogs.windows.com/buildingapps/2015/08/25/using-cortana-to-interact-with-your-customers-10-by-10/">https://blogs.windows.com/buildingapps/2015/08/25/using-cortana-to-interact-with-your-customers-10-by-10/</a> and <a href="https://developer.microsoft.com/en-us/Cortana">https://developer.microsoft.com/en-us/Cortana</a> (Say It)
- 12. Cognitive Services: <a href="https://www.microsoft.com/cognitive-services">https://www.microsoft.com/cognitive-services</a>
- 13. Bot Framework: <a href="https://dev.botframework.com/">https://dev.botframework.com/</a>
- 14. All of the components within the suite: <a href="https://www.microsoft.com/en-us/server-cloud/cortana-intelligence-suite/what-is-cortana-intelligence.aspx">https://www.microsoft.com/en-us/server-cloud/cortana-intelligence-suite/what-is-cortana-intelligence.aspx</a>
- 15. What can I do with it? <a href="https://gallery.cortanaintelligence.com/">https://gallery.cortanaintelligence.com/</a>



16. Getting Started Quickly: <a href="https://caqs.azure.net/#gallery">https://caqs.azure.net/#gallery</a>



Example paths for using Azure ML:
 <a href="https://azure.microsoft.com/en-">https://azure.microsoft.com/en-</a>
 us/documentation/articles/machine-learning-data-science-plan-sample-scenarios/



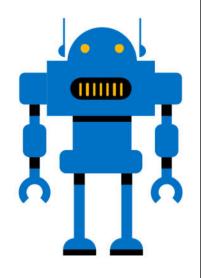
# Machine Learning in 5 Minutes

### The Formal one:

"A computer program is said to learn from experience E with respect to some class of tasks T and performance measure P if its performance at tasks in T, as measured by P, improves with experience E."

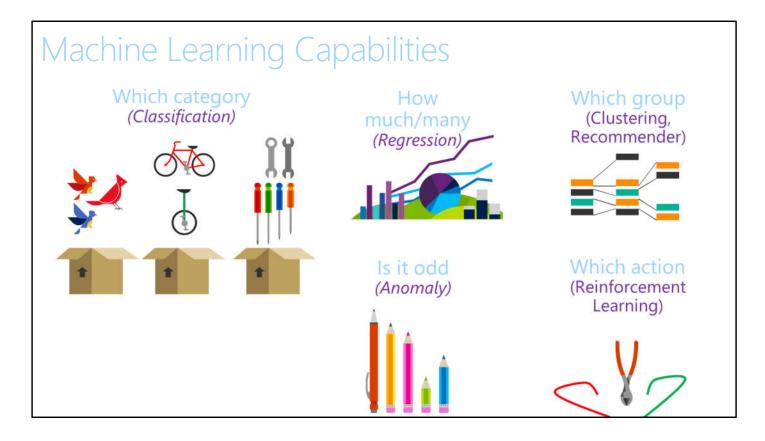
#### A Practical Example:

Look at data. Do the thing. Better? No? Look at the data. Do something different. Better? Yes? *Do that again*. (Repeat)



 Choosing an Algorithm for Machine Learning: <a href="https://azure.microsoft.com/en-">https://azure.microsoft.com/en-</a>
 <a href="us/documentation/articles/machine-learning-algorithm-choice/">us/documentation/articles/machine-learning-algorithm-choice/</a>





- Regression: Predict a real value for each item (stock/currency value, temperature). – How much/how many?
- Classification: Assign a category to each item (Chinese | French | Indian | Italian | Japanese restaurant). – Which Category?
- Clustering/Recommendation: Partition items into homogeneous groups (clustering twitter posts by topic). – Which Groups?
- 4. Anomaly: Identify when something unexpected happens. Is this weird?
- 5. Reinforcement Learning: Make an appropriate action for some new data. Which action?



# Machine Learning Algorithms

## Split into two main categories:

- Supervised learning
  - Predicting the future
  - · Learn from known past examples to predict future
  - · Labels provided
- Unsupervised learning
  - · Making sense of data
  - Understanding the past
  - · Learning the structure of data
  - · Labels no provided





- Algorithm Documentation: <u>https://msdn.microsoft.com/library/dn905974.aspx</u>
- 2. Exploring: https://azuremlsimpleds.azurewebsites.net/simpleds/



## The Azure ML Environment

## **Development Environment**

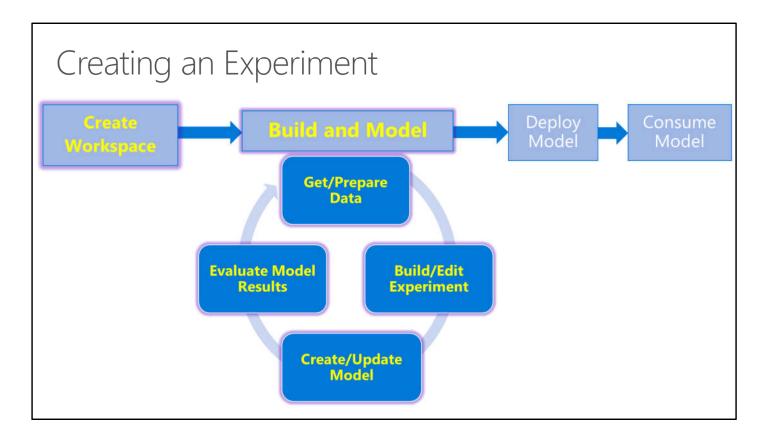
- · Creating Experiments
- Sharing a Workspace

## **Deployment Environment**

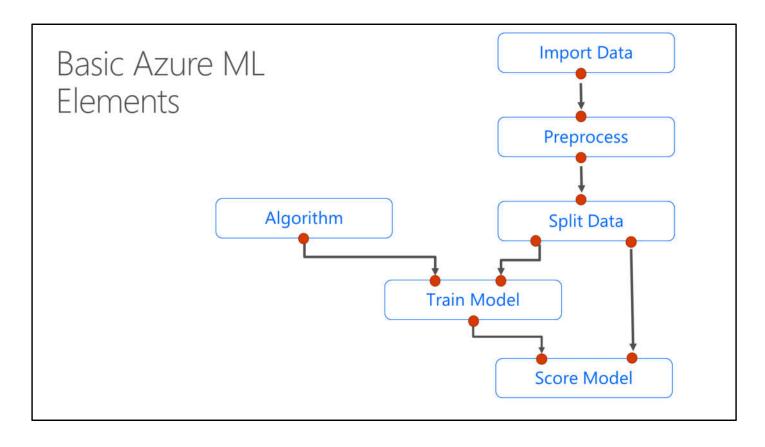
- Publishing the Model
- Using the API
- Consuming in various tools



- 1. Guided tutorials: <a href="https://azure.microsoft.com/en-us/documentation/services/machine-learning/">https://azure.microsoft.com/en-us/documentation/services/machine-learning/</a>
- Microsoft Azure Virtual Academy course: https://mva.microsoft.com/en-US/trainingcourses/microsoft-azure-machine-learning-jump-start-8425?l=ehQZFoKz\_7904984382

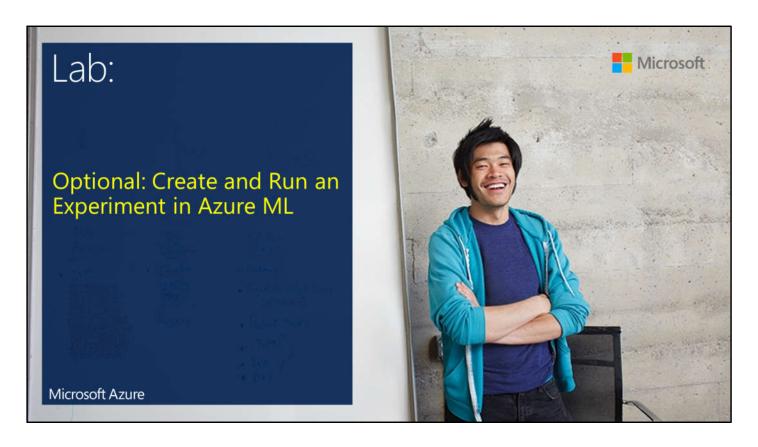


1. Beginning Series: <a href="https://azure.microsoft.com/en-us/documentation/articles/machine-learning-data-science-for-beginners-the-5-questions-data-science-answers/">https://azure.microsoft.com/en-us/documentation/articles/machine-learning-data-science-beginners-the-5-questions-data-science-answers/</a>

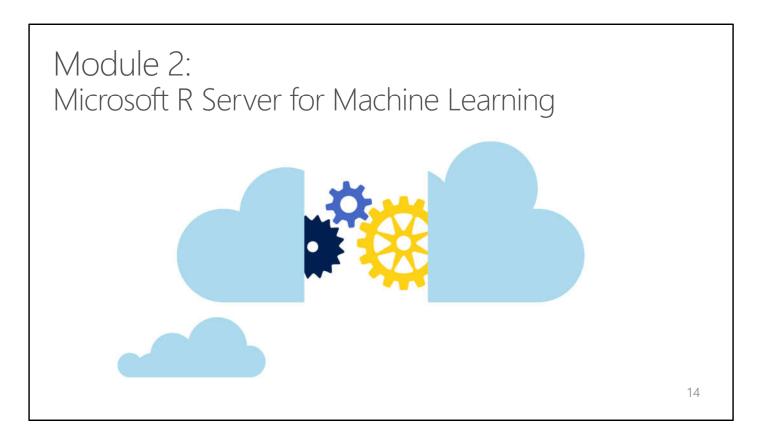


1. Designing an experiment in the Studio: <a href="https://azure.microsoft.com/en-us/documentation/articles/machine-learning-what-is-ml-studio/">https://azure.microsoft.com/en-us/documentation/articles/machine-learning-what-is-ml-studio/</a>





- 1. Open the AML Student Workbook from your \Resources folder
- 2. Follow the instructions you find there



1. Primary documentation: <a href="https://www.microsoft.com/en-us/server-cloud/products/r-server/">https://www.microsoft.com/en-us/server-cloud/products/r-server/</a>

## Distributions of R

#### CRAN-R

#### MRO

#### R Client

#### a.k.a., GNU-R

- Singlethreaded
- In-memory
- 10K+ packages
- Interfaces to C++, C, and Fortran for speed
- Crossplatform
- GNU-R +
   Intel MKL =
   multi threaded
   linear
   algebra
- 100% CRAN-R compatible
- Reproducible R toolkit with the checkpoint package
- Open-source
- Highperformance analytics with the RevoScaleR package
- Two-threads
  - Deployment capabilities through the mrsdeploy package
- MicrosoftML
- Free, windows,

#### Microsoft R Server

- Enterprise-class high-performance analytics distribution
- Parallel external memory algorithms with the RevoScaleR library
  - · No threads limits
- Out-of memory computation with the XDF file format
- Deployment capabilities through the mrsdeploy package
- · Commercial support
- Available in Linux (Red Hat, CentOS), Windows, SQL Server, Spark, Hadoop and Teradata
- Battle-tested Microsoft Research libraries for state-of-the-art machine learning with MicrosoftML

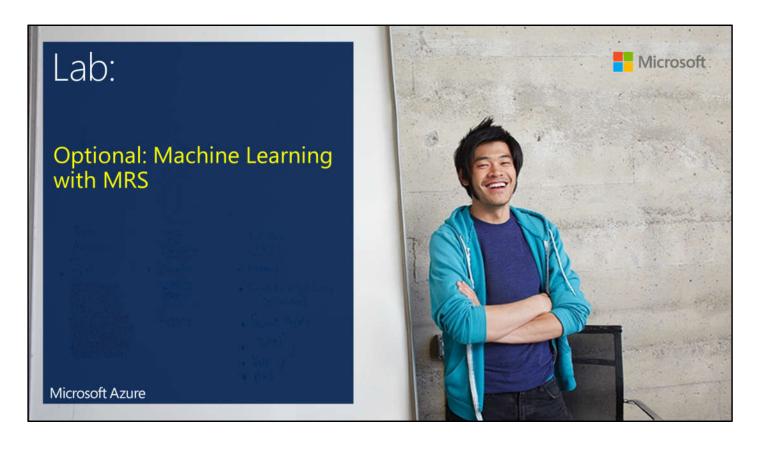
Out-of-memory, multicore, multi-node, Parallel Algorithms



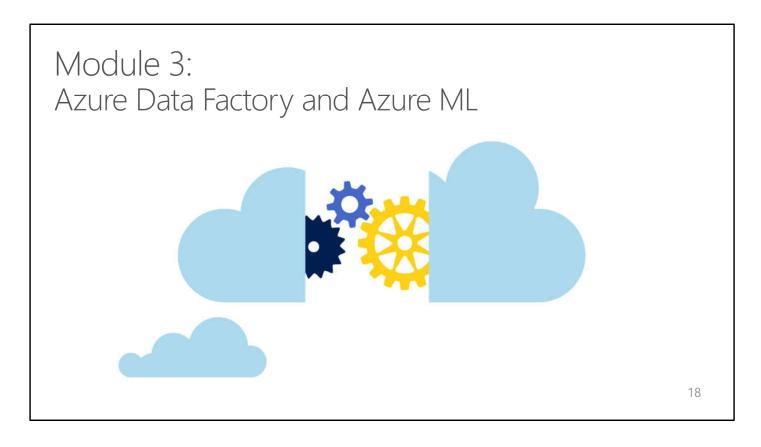
# Parallelized, Distributed Execution Algorithms

Data Step	Statistical Tests	Variable Selection
Data import – Delimited, Fixed, SAS, SPSS, OBDC	Chi Square Test	Stepwise Regression
Variable creation & transformation	Kendall Rank Correlation	
Recode variables	Fisher's Exact Test	Simulation
Factor variables	Student's t-Test	Simulation (e.g. Monte Carlo)
Missing value handling	Sampling	Parallel Random Number Generation
Sort, Merge, Split		
Aggregate by category (means, sums)	Subsample (observations & variables)	Cluster Analysis
Descriptive Statistics	Random Sampling	K-Means
Min / Max, Mean, Median (approx.)	Predictive Models	
Quantiles (approx.)	Sum of Squares (cross product matrix for set variables)	Classification
Standard Deviation	Quantiles (approx.)	Decision Trees
Variance	Generalized Linear Models (GLM) exponential family distributions: binomial, Gaussian, inverse Gaussian, Poisson, Tweedie. Standard link functions: cauchy, identity, log, logit, probit. User defined distributions & link functions.	Decision Forests
Correlation		Gradient Boosted Decision Trees
Covariance		Naïve Bayes
Sum of Squares (cross product matrix for set variables)	Covariance & Correlation Matrices	
Pairwise Cross tabs	Logistic Regression	Combination
Risk Ratio & Odds Ratio	Classification & Regression Trees	rxDataStep
Cross-Tabulation of Data (standard tables & long form)	Predictions/scoring for models	rxExec
Marginal Summaries of Cross Tabulations	Residuals for all models	PEMA-R API Custom Algorithms

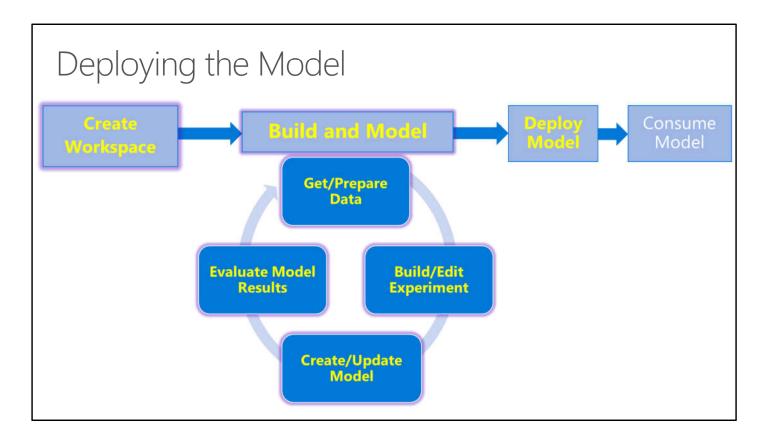




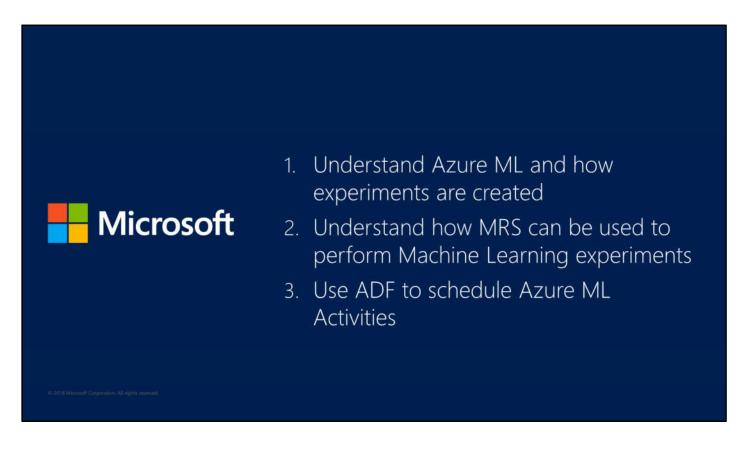
- 1. Open the MRS Student Workbook document from your \Resources file
- 2. Locate the section marked "Predictive Modeling with MRS" and follow the instructions there



1. Create Predictive Pipelines using Azure ML Activities in ADF: <a href="https://azure.microsoft.com/en-us/documentation/articles/data-factory-azure-ml-batch-execution-activity/">https://azure.microsoft.com/en-us/documentation/articles/data-factory-azure-ml-batch-execution-activity/</a>



1. Deploying the Azure ML Model:
<a href="https://azure.microsoft.com/en-us/documentation/articles/machine-learning-walkthrough-5-publish-web-service/">https://azure.microsoft.com/en-us/documentation/articles/machine-learning-walkthrough-5-publish-web-service/</a>



## Questions?