

Advanced Data Science

Applications

Session 8

Kiran Waghmare

Program Manager C-DAC Mumbai

Agenda

Applications in Machine Learning;

Applications of NumPy in Data Analysis

Case study: Titanic case study

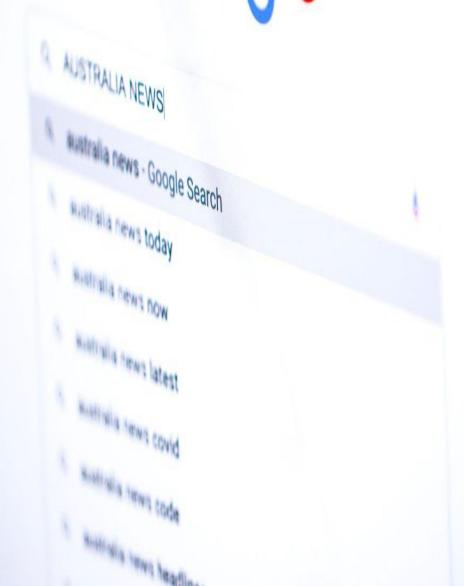
Time Series

Recommended systems;



Google







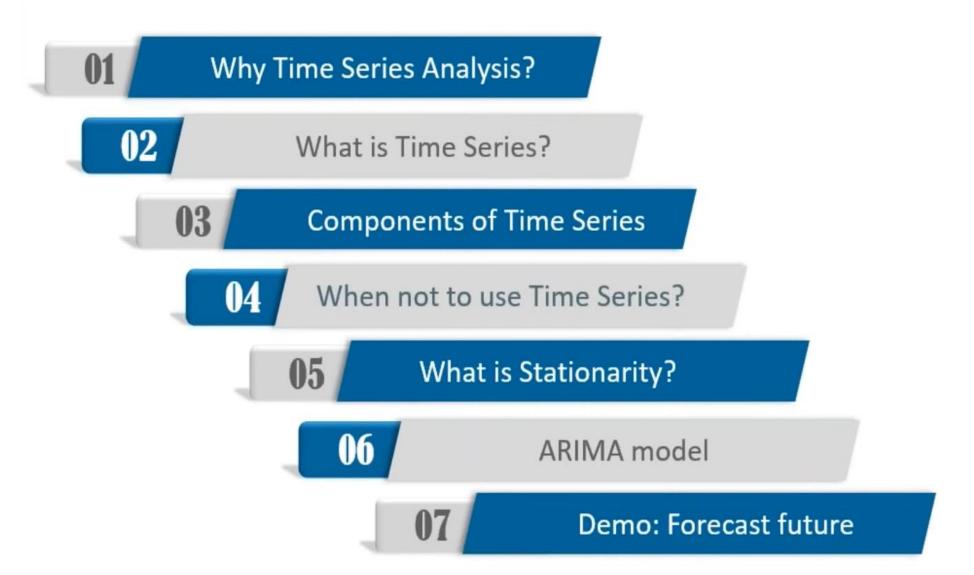






Case study: Titanic case study

Topics Covered in Today's Training





Why Time Series Analysis?

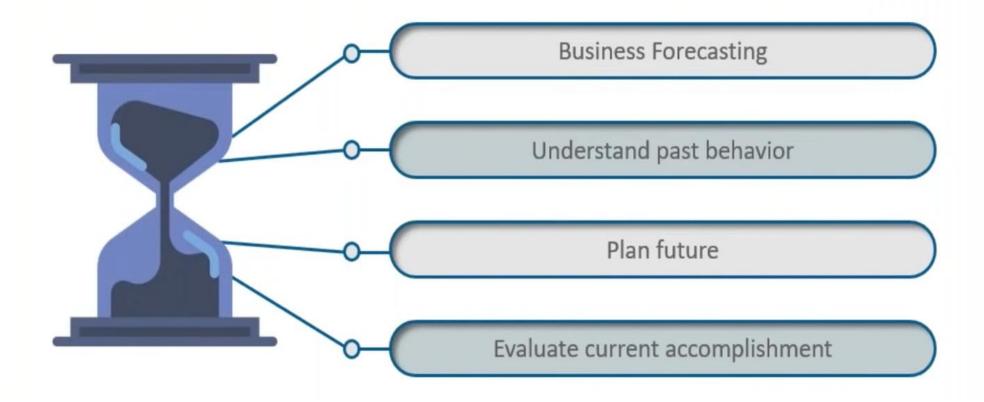
In this analysis, you just have one variable – TIME

You can analyse this time series data in order to extract meaningful statistics and other characteristics

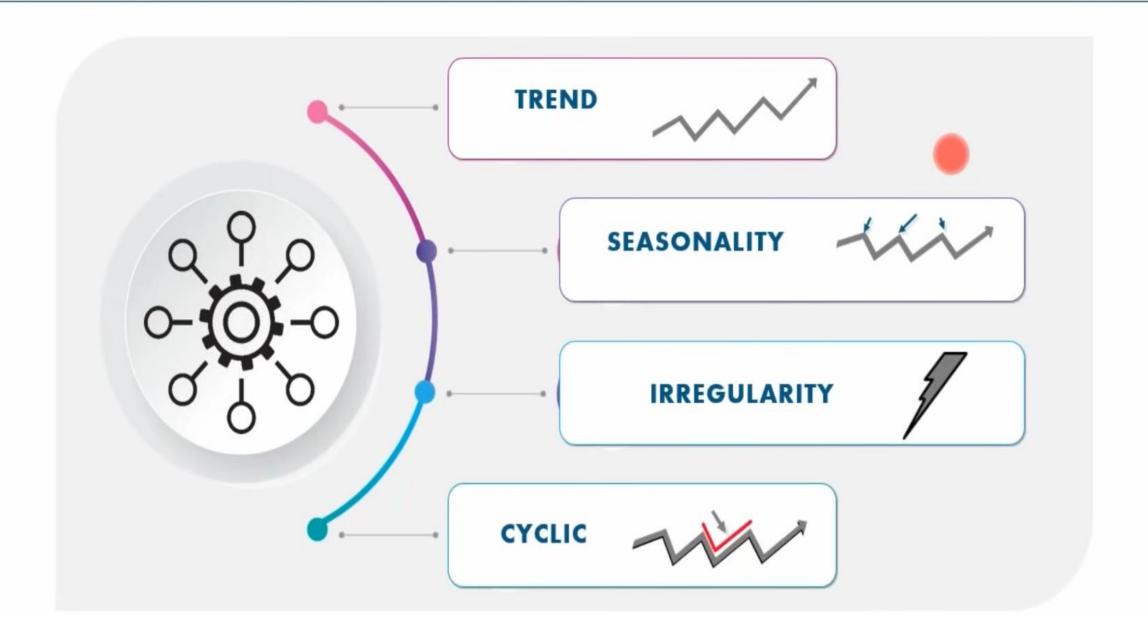


What Is Time Series?

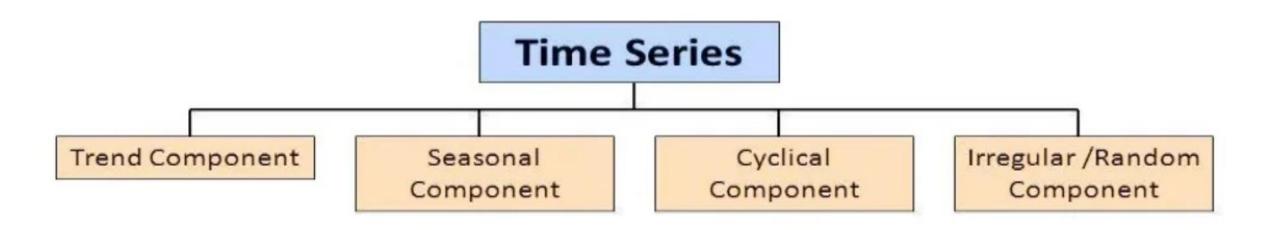
- A time series is a set of observation taken at specified times usually at equal intervals
- It is used to predict the future values based on the previous observed values



Components Of Time Series



Time-Series Components



Overall, persistent, longterm movement Regular periodic fluctuations, usually within a 12-month period Repeating swings or movements over more than one year

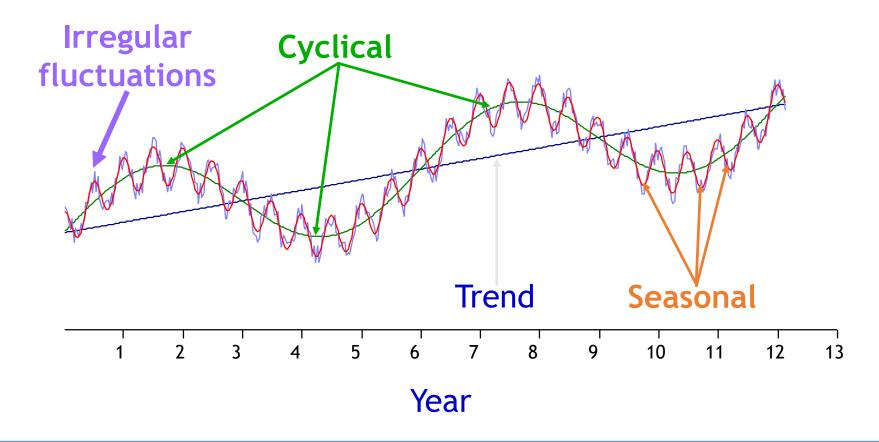
Erratic or residual fluctuations

Time series components

Time series data can be broken into these four components:

- 1. Secular trend
- 2. Seasonal variation
- 3. Cyclical variation
- 4. Irregular variation

Components of Time-Series Data



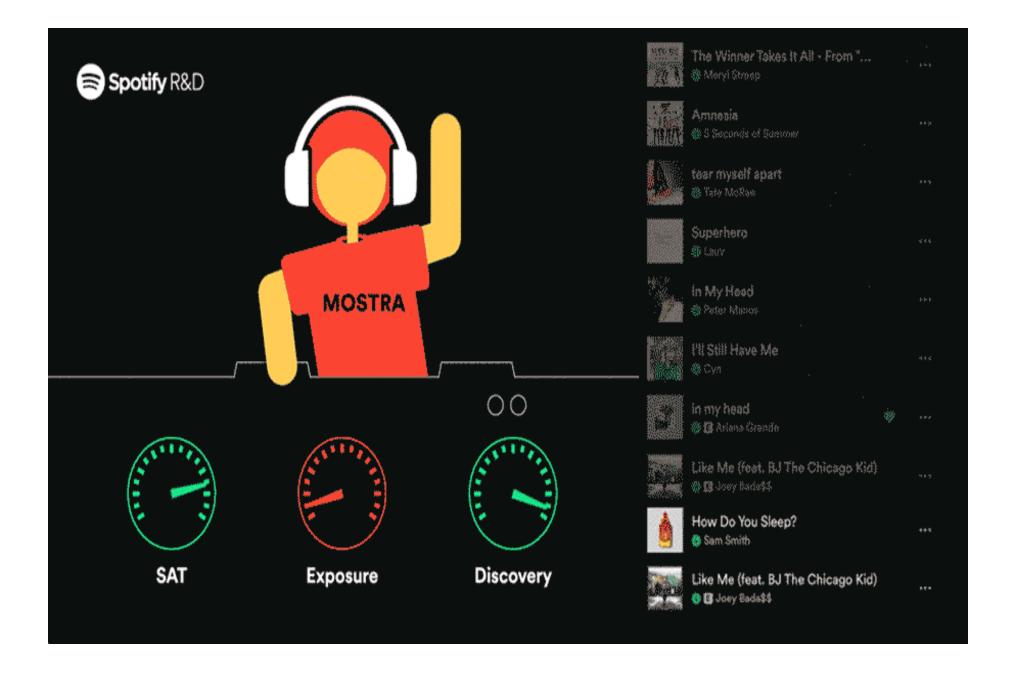
Predicting long term trends without smoothing?

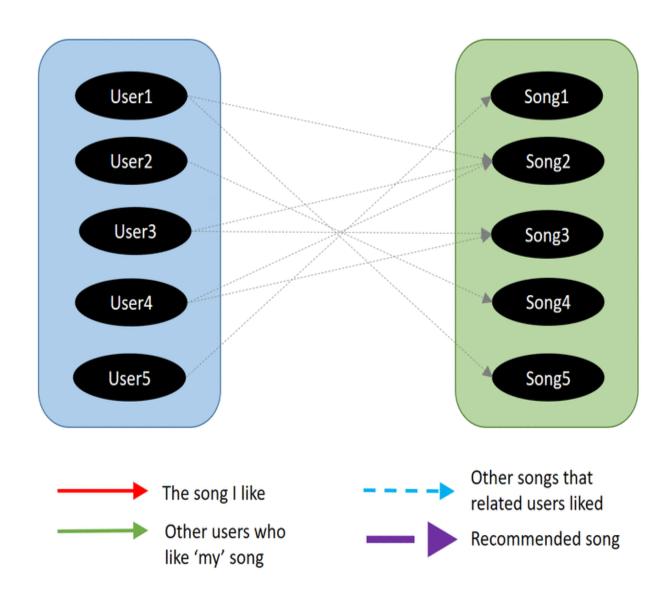
What could go wrong?

Where do you commence your prediction from the bottom of a variation going up or the peak of a variation going down......

Agenda

- Recommender System
- Content-based Management
- Collaborative Filtering





Recommendations













Formal Model

C

- X = set of Customers
- S = set of Items
- Utility function $u: X \times S \rightarrow R$
 - -R = set of ratings
 - R is a totally ordered set
 - e.g., **0-5** stars, real number in **[0,1]**

Utility Matrix

	Avatar	LOTR	Matrix	Pirates
Alice	1		0.2	
Bob		0.5		0.3
Carol	0.2		1	
David				0.4

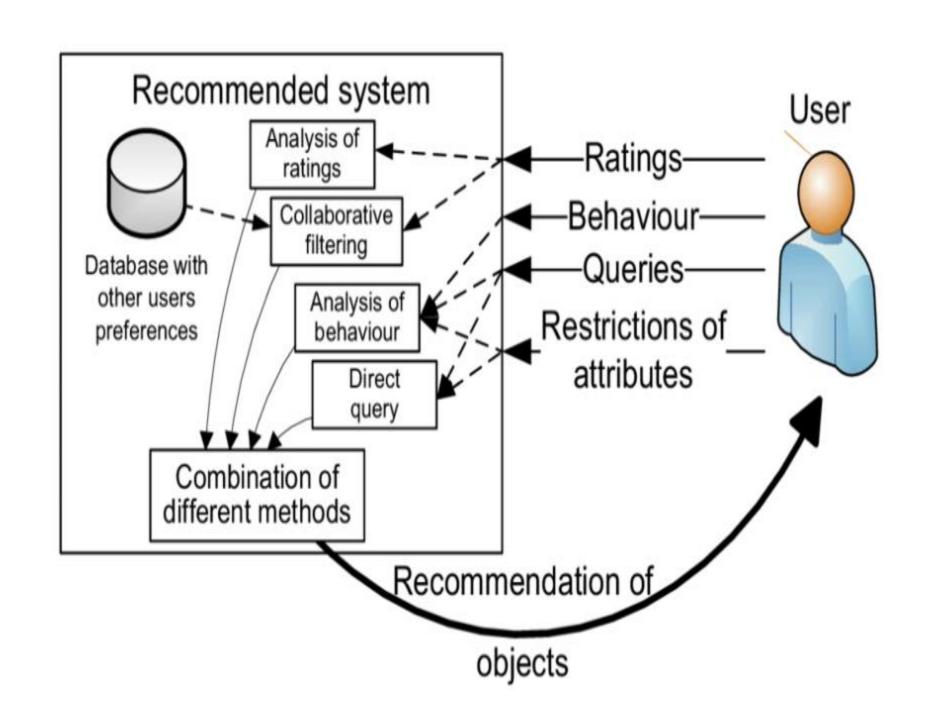
(1) Gathering Ratings

Explicit

- Ask people to rate items
- Doesn't work well in practice people can't be bothered

Implicit

- Learn ratings from user actions
 - E.g., purchase implies high rating
- What about low ratings?

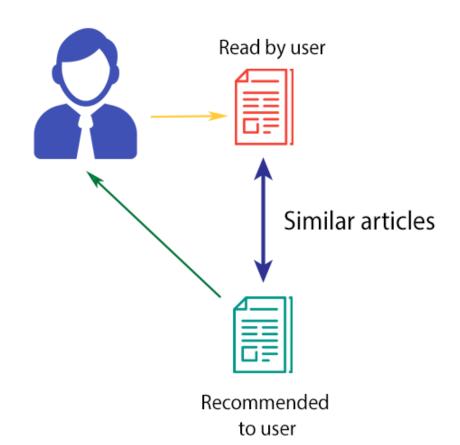


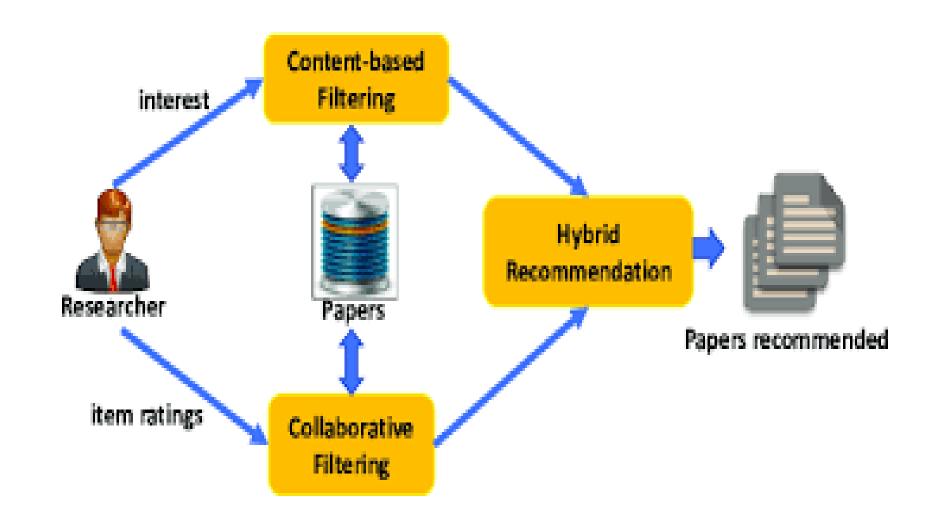
COLLABORATIVE FILTERING

Read by both users Similar users Read by her,

recommended to him!

CONTENT-BASED FILTERING





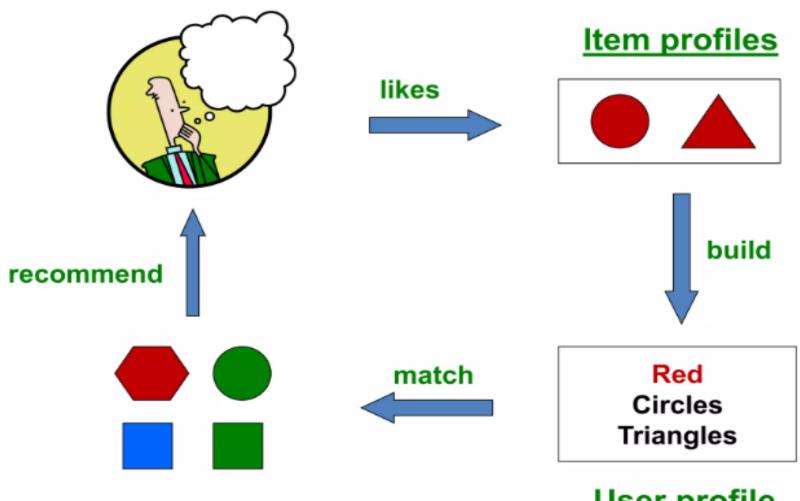
Content-based Recommendations

 Main idea: Recommend items to <u>customer x</u> similar to previous items rated highly by x

Example:

- Movie recommendations
 - Recommend movies with same actor(s), director, genre, ...
- Websites, blogs, news
 - Recommend other sites with "similar" content

Plan of Action



User profile

User Profiles and Prediction 다

User profile possibilities:

- Weighted average of rated item profiles
- Variation: weight by difference from average rating for item

- ...

Prediction heuristic:

- Given user profile x and item profile i, estimate $u(x, i) = cos(x, i) = \frac{x \cdot i}{||x|| \cdot ||i||}$

Pros: Content-based Approac Li

- +: No need for data on other users
 - No cold-start or sparsity problems
- +: Able to recommend to users with unique tastes
- +: Able to recommend new & unpopular items
 - No first-rater problem
- +: Able to provide explanations
 - Can provide explanations of recommended items by listing content-features that caused an item to be recommended

Cons: Content-based Approac ជ

- -: Finding the appropriate features is hard
 - E.g., images, movies, music
- -: Recommendations for new users
 - How to build a user profile?
- -: Overspecialization
 - Never recommends items outside user's content profile
 - People might have multiple interests
 - Unable to exploit quality judgments of other users

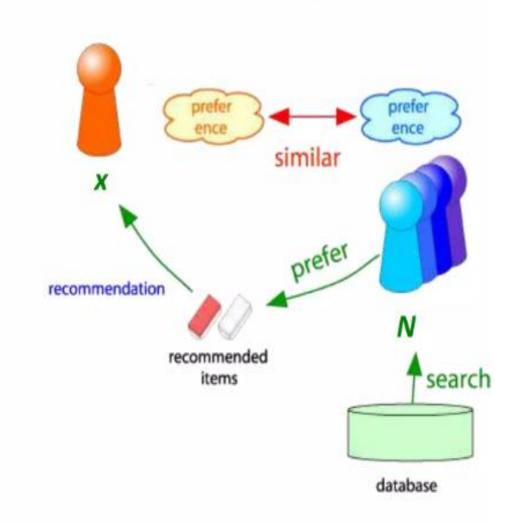
Collaborative Filtering

Harnessing quality judgments of other users

Collaborative Filtering

C

- Consider user x
- Find set N of other users whose ratings are "similar" to
 x's ratings
- Estimate x's ratings based on ratings of users in N



Finding "Similar" Users

$$r_x = [*, _, _, *, ***]$$

- Let r_x be the vector of user x's ratings r_y = [*, _, **, **, _]
- Jaccard similarity measure
 - Problem: Ignores the value of the rating

 r_x , r_y as sets: $r_x = \{1, 4, 5\}$ $r_y = \{1, 3, 4\}$

Cosine similarity measure

$$sim(\mathbf{x}, \mathbf{y}) = arccos(\mathbf{r}_{\mathbf{x}}, \mathbf{r}_{\mathbf{y}}) = \frac{r_{\mathbf{x}} \cdot r_{\mathbf{y}}}{||r_{\mathbf{x}}|| \cdot ||r_{\mathbf{y}}||}$$

- Problem: Treats missing ratings as "negative"

$$r_x$$
, r_y as points:
 $r_x = \{1, 0, 0, 1, 3\}$
 $r_y = \{1, 0, 2, 2, 0\}$

- Pearson correlation coefficient
 - $-\mathbf{S}_{xy}$ = items rated by both users \mathbf{x} and \mathbf{y}

$$sim(x,y) = \frac{\sum_{s \in S_{xy}} (r_{xs} - \overline{r_x}) (r_{ys} - \overline{r_y})}{\sqrt{\sum_{s \in S_{xy}} (r_{xs} - \overline{r_x})^2} \sqrt{\sum_{s \in S_{xy}} (r_{ys} - \overline{r_y})^2}}$$

$$r_x, r_y \dots$$
 avg. rating of x, y

Pros/Cons of Collaborative Filterin [

+ Works for any kind of item

No feature selection needed

Cold Start:

Need enough users in the system to find a match

Sparsity:

- The user/ratings matrix is sparse
- Hard to find users that have rated the same items

· - First rater:

- Cannot recommend an item that has not been previously rated
- New items, Esoteric items

Popularity bias:

- Cannot recommend items to someone with unique taste
- Tends to recommend popular items









Mastering Recommendation Systems

