

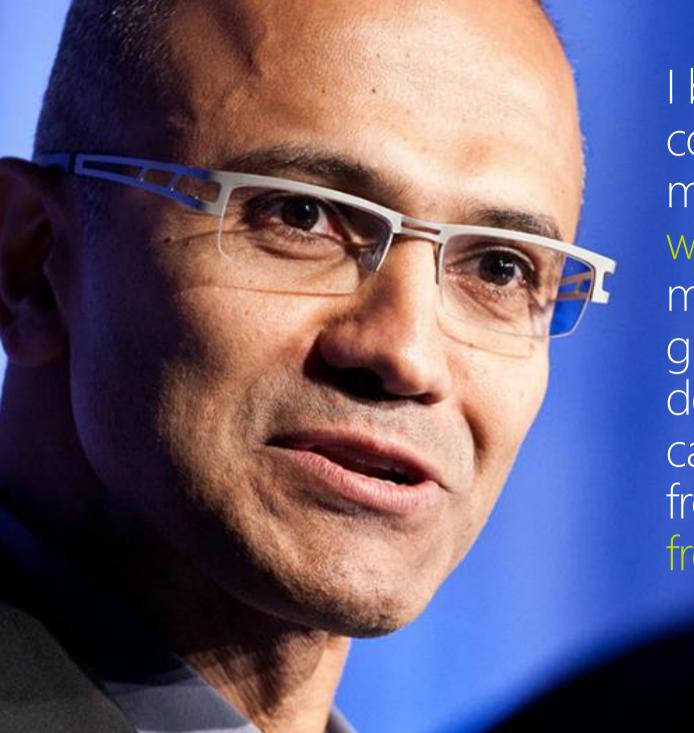


Agenda:

Overview of Machine Learning
Overview of Azure ML
Guided Demo
Hands-on Lab

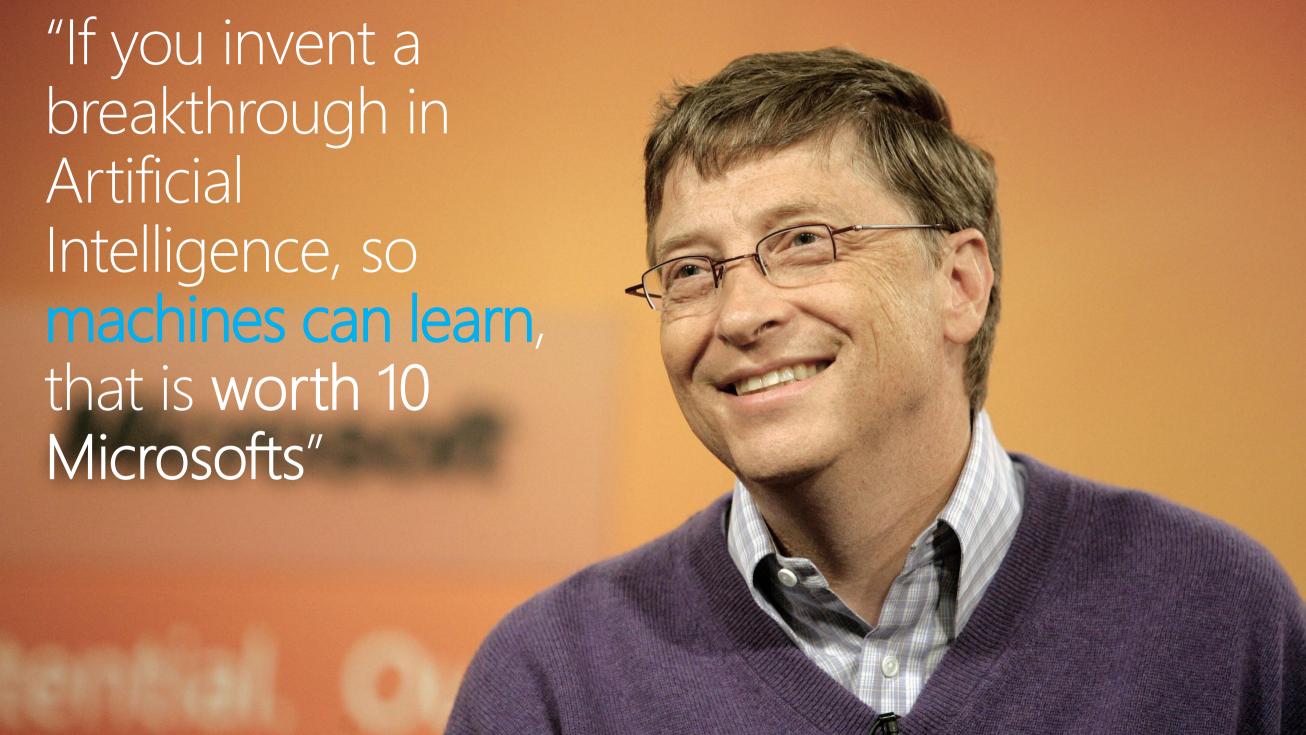
CloudTech
Marrakesh 2016

Overview of Machine Learning



I believe over the next decade computing will become even more ubiquitous and intelligence will become ambient...This will be made possible by an evergrowing network of connected devices, incredible computing capacity from the cloud, insights from big data, and intelligence from machine learning.

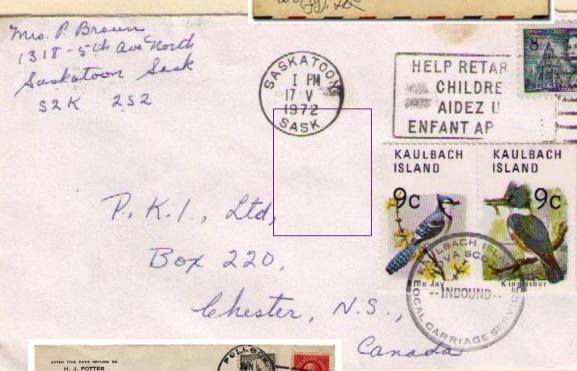
Satya Nadella
CEO @ Microsoft











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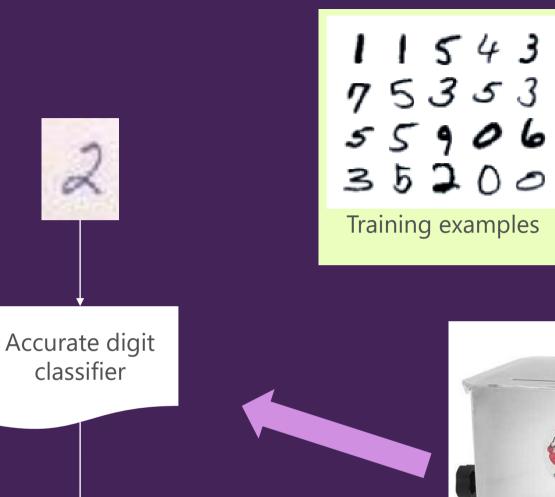
POLLOCK, IDAHO

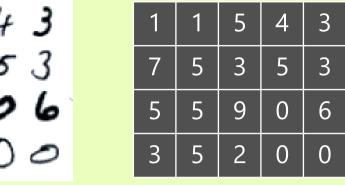
GENERAL STORE





Portland ORE.



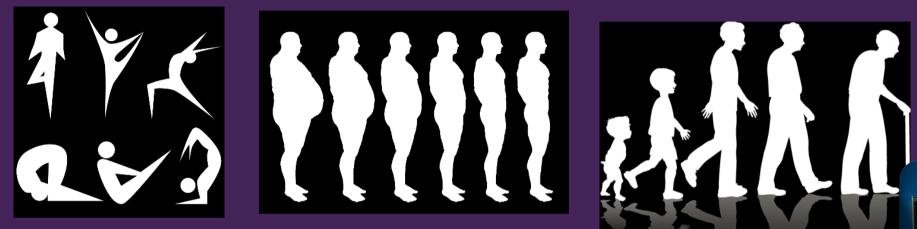


Training labels



Machine learning system













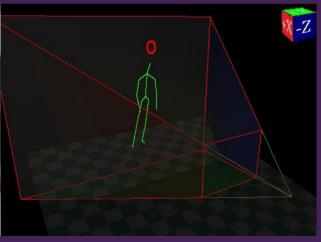


training data (expensive)



synthetic training data (cheaper)







IVIL System

Machine Learning (ML)

"The goal of machine learning is to build computer systems that can adapt and learn from their experience."

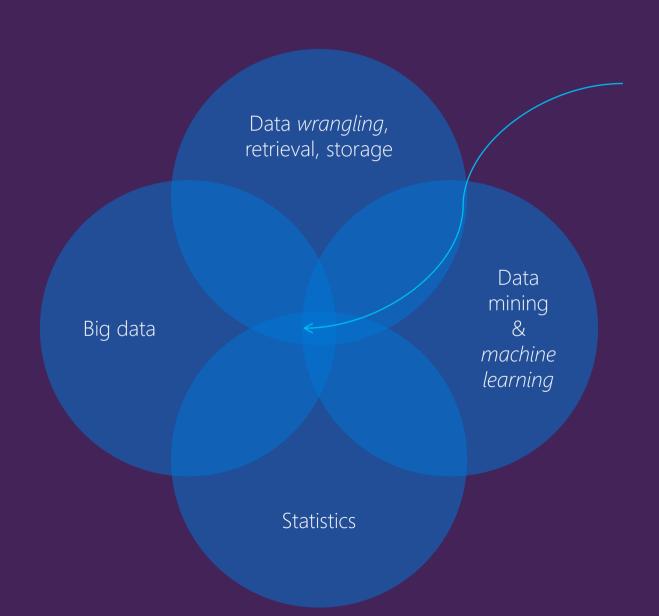
Tom Dietterich

ML is Data Science?

Data science

- is the study of the generalizable extraction of knowledge from data (Wikipedia)
- is getting predictive and/or actionable insight from data (Neil Raden)
- involves extracting, creating, and processing data to turn it into business value. *Vincent Granville (Developing Analytic Talent: Becoming a Data Scientist)*

Where Data Science lies?



Data science

Why learn it?

- Learn it when you can't code it (e.g. Recognizing Speech/image/gestures)
- 2. Learn it when you can't scale it (e.g. Recommendations, Spam & Fraud detection)
- 3. Learn it when you have to adapt/personalize (e.g. Predictive typing)
- 4. Learn it when you can't track it (e.g. Al gaming, robot control)

ML Cycle

- 1. Select & initialise a model
- 2. Train model (process cases)
- 3. Validate model

...by scoring (making predictions) a test data set and evaluating the results

4. Use it: Explore or Deploy

...visualise and study

...deploy as a (web) service

5. Update and revalidate

Algorithm Classes

Supervised

Ground truth known in the data set (regression, classifiers, ...)

Un-Supervised

Ground truth not known (clustering, dimensionality reduction)

Classifiers

Clustering

Regression

Recommenders

Ensembles

Assign a category to each item

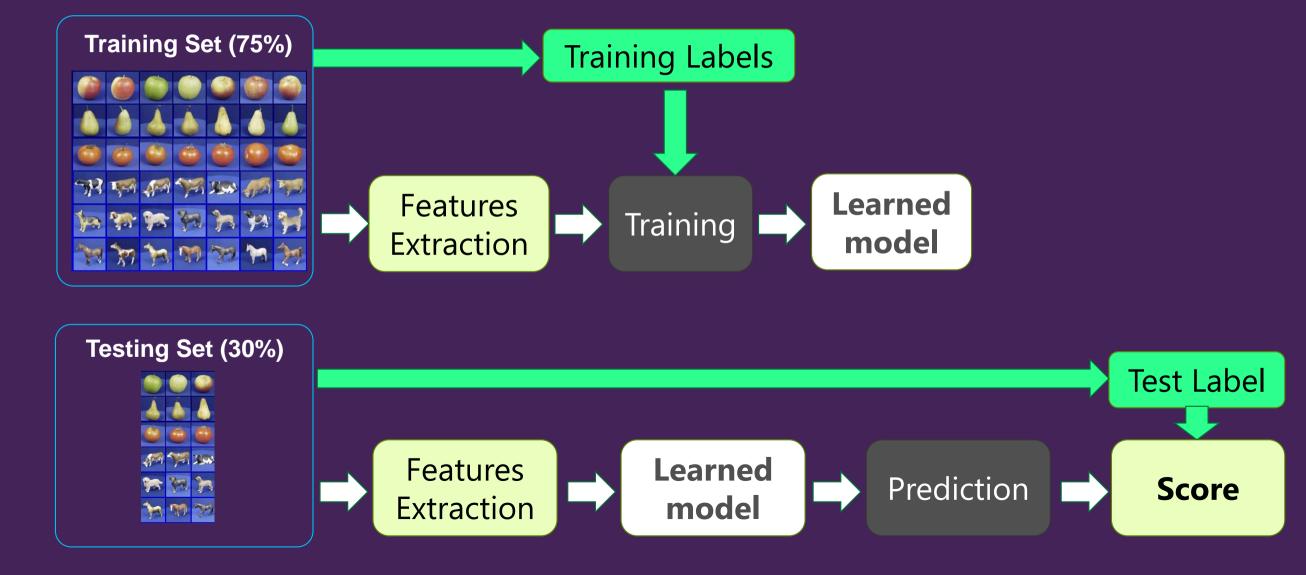
Discover natural groupings of cases

Predict numerical outcomes

Explore associations between cases

mix them up

Training & Testing a Model



Scoring a Model

Regression: Mean Square Error (MSE)

$$MSE = \frac{1}{n} \sum_{i=1}^{n} (\hat{Y}_i - Y_i)^2$$

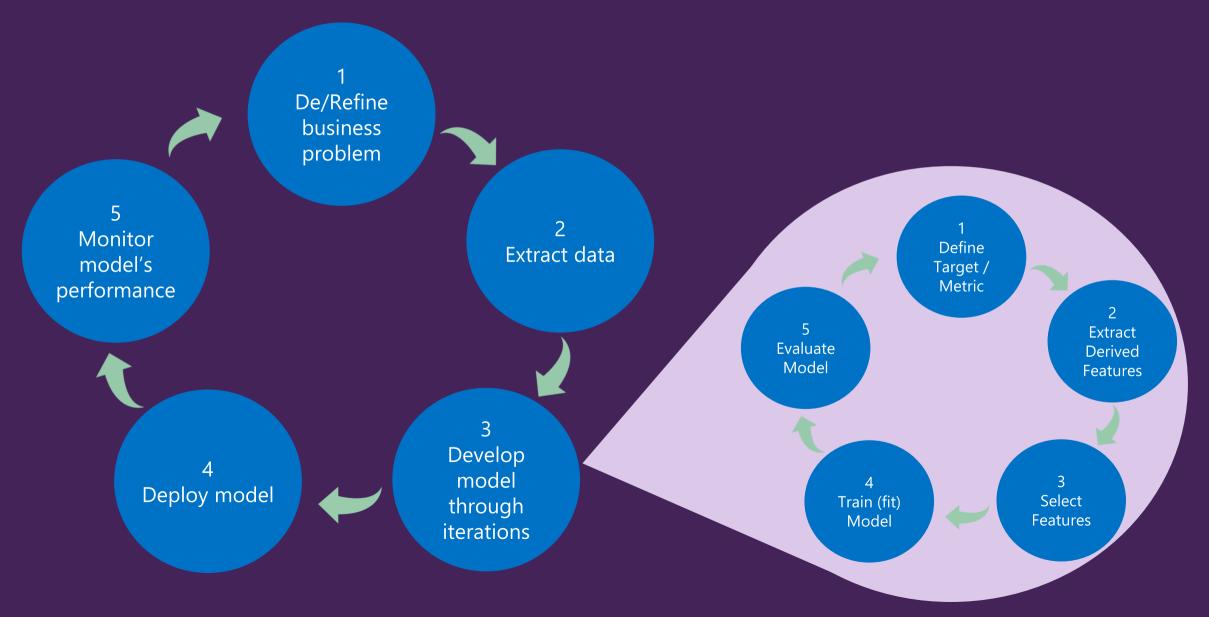
Classification: Confusion Matrix

- → ...

| Confusion Matrix | | Predicted | |
|------------------|-------|------------------------|------------------------|
| | | TRUE | FALSE |
| Real | TRUE | True Positive (TP) | False Negative (FN) |
| | FALSE | False Positive (FP) | True Negative (TN) |

• Full @ https://en.wikipedia.org/wiki/Sensitivity and specificity

Steps to build a Machine Learning Solution



Feature engineering is the key...

Feature engineering: when you use your knowledge about the data to create fields that make machine learning algorithms work better.

It is easily the most important factor in determining the success of a machine learning project

How does one engineer a good feature? Rule of thumb is to try to design features where the likelihood of a certain class goes up monotonically with the value of the field.

Great things happen in machine learning when human and machine work together, combining a person's knowledge of how to create relevant features from the data with the machine's talent for optimization..

More data beats a cleverer algorithm...

More data wins. There's increasingly good evidence that, in a lot of problems, very simple machine learning techniques can be levered into incredibly powerful classifiers with the addition of loads of data.

Computer algorithms trying to learn models have only a relatively few tricks they can do efficiently, and many of them are not so very different. Performance differences between algorithms are typically not large.

Thus, if you want better performances:

- 1. Engineer better features
- 2. Get your hands on more high-quality data

Tools & Salaries

SQL (any): #1 data science tool

Love it, or...use it.

R rulez

Getting very important

SQL Server!

SAS: most likely BI to be discontinued by Gartner clients (Oct 2014 MQ)

Sometimes

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