

03/01/2022

What is this course about

- Learn about Data Science
- Learn about machine learning and its applications
- How to build machine learning systems
- How the algorithms behind them work
- How to use those algorithms



Course planning

- A Case study approach:
 - Course
 - Practical work (case study)



Assignment



Course overview

- 1. Week 1: Introduction to Data Science and Machine Learning
- 2. Week 2: Univariate & Multivariate Linear Regression
- 3. Week 3: Logistic Regression (Classification)
- 4. Week 4: Decision Trees (Regression & Classification)
- 5. Week 5: Model evaluation (overfitting, bias-variance, crossfolding, ...)



Course overview

- Week 1: Introduction to Data Science and Machine Learning
 - 1. Introduction to Data Science
 - Introduction to Machine Learning
 - Machine Learning Tools
- 2.



1.1 Introduction to Data Science



The Era of Big Data

90% of the information ever generated was generated in the last two years?

Every minute we send 2014 million emails, generate 1,8 million Facebook likes, send 278,000 Tweets, and upload 200,000 photos to Facebook

Source

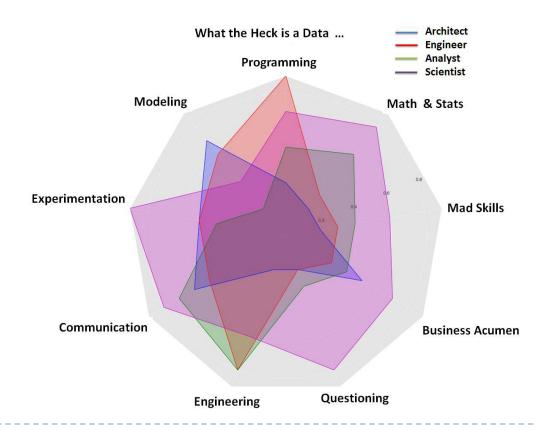
Around 100 hours of video are uploaded to Youtube every minute and it would take you around 15 years to watch every video uploaded by users in one day

If you burned all of the data created in just one day onto DVD's, you would stack them on top of each other and reach the moon - twice Source

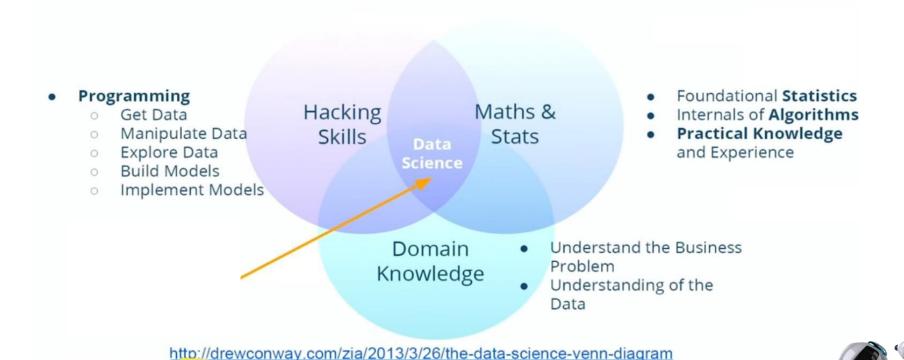
This growing torrent of data + growing storage and computation capacity (cloud) ⇒ Big Data Era

- It goes back a little further than 2004, which is where the Google search term history begins
- Data Science is not just limited to tech companies
 - Almost every company is turning to data science to better understand how to build products, serve customers and leverage new opportunities
- Data Science is used in multiple disciplines: computer science, behavioural sciences, law & business, etc..
- All of these actors need data-driven methodologies to aid in their discovery:
 - From statistical analysis, machine learning, & text mining to information visualization

Data Science is an umbrella term and it's basically the marriage of many different fields.



Definition of Data Science according to "Drew Conway"





Data Science

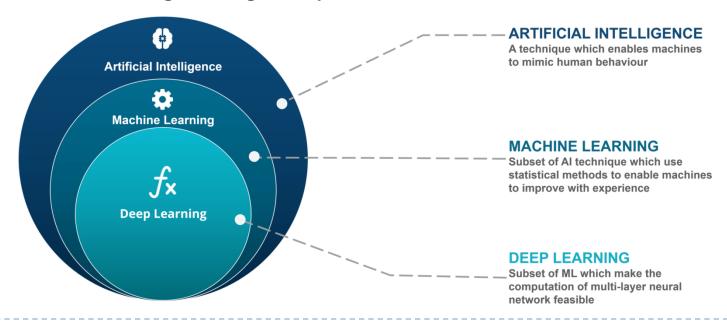
- David Donoho, "50 Years of Data Science"
 - 1. Data Exploration and Preparation
 - 2. Data Representation and Transformation
 - 3. Computing with Data
 - 4. Data Modeling
 - 5. Data Visualization and Presentation
 - 6. Science about Data Science



1.2 Introduction to Machine Learning



- Artificial Intelligence (AI) and Machine Learning (ML) are the part of computer science that are correlated with each other.
- These two technologies are the most trending technologies which are used for creating intelligent systems.



Researchers interested in artificial intelligence wanted to see if computers could learn from data.



ML is not a new science: many machine learning algorithms have been around for a long time

▶ BUT, it is a science that's gaining fresh momentum: the ability to automatically apply complex mathematical calculations to big data -over and over, faster and faster - is a recent development









Desperate Housewives: The Complete Seasons 1-5 DVD ~ Teri Hatcher ★★★★★★ (2) Scrubs: The Complete Seasons 1-8 DVD ~ Zach Braff ******* (2) \$148.49













Fraud Detection in the payment flow



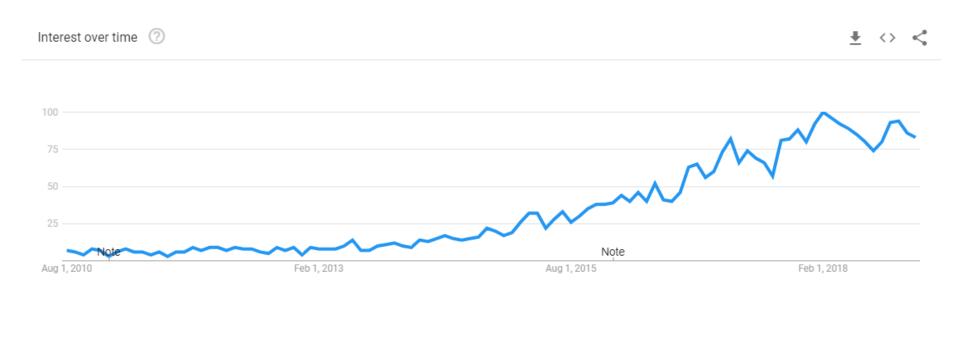






Risk Ops Transaction review

Google trends for the term "Machine Learning"



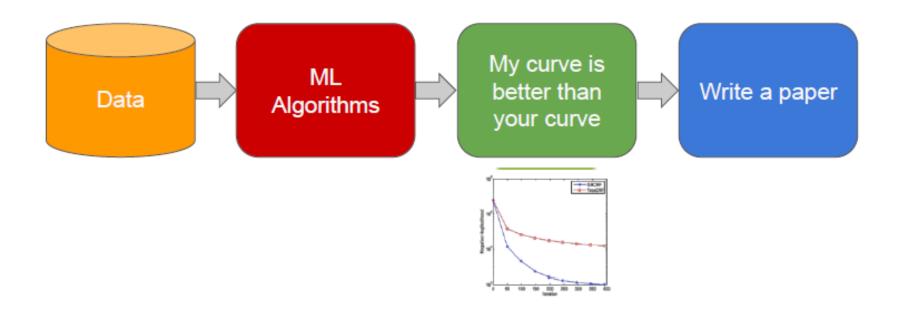
Definition of Machine Learning

 Machine learning is the subfield of computer science that "gives computers the ability to learn without being explicitly programmed" (Arthur Samuel, 1959)

- A more modern definition by Tom Mitchell: "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."
- Example: playing checkers.
 - ► E = the experience of playing many games of checkers
 - T = the task of playing checkers.
 - P = the probability that the program will win the next game

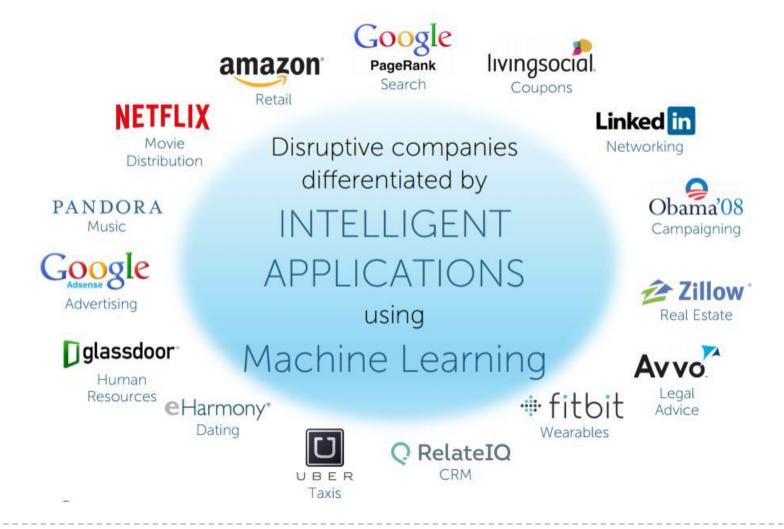


Old View of Machine Learning

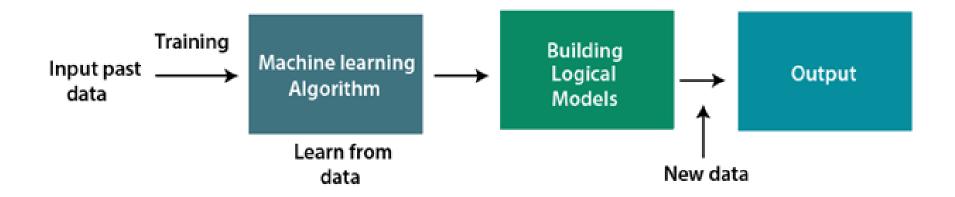




Machine Learning in Intelligent Applications



The pipeline of Machine Learning





Types of Machine Learning

Machine learning tasks are typically classified into three broad categories.



Depending on the nature of the learning "signal" or "feedback" available to a learning system



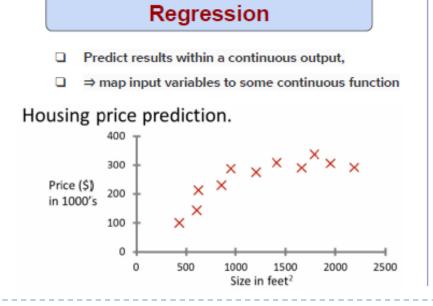


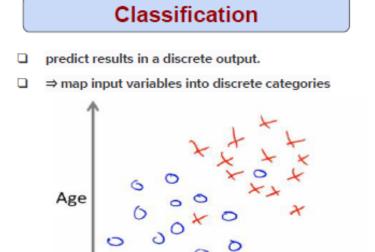




Supervised Learning

- The program is given a data set and already know what our correct output should look like
 - Having the idea that there is a relationship between the input and the output
- The goal is to learn a general rule that maps inputs to outputs.





Tumor Size



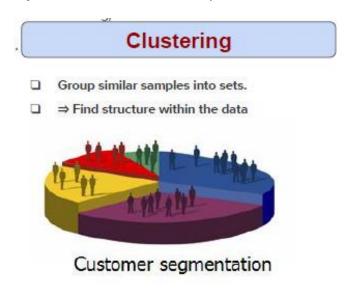


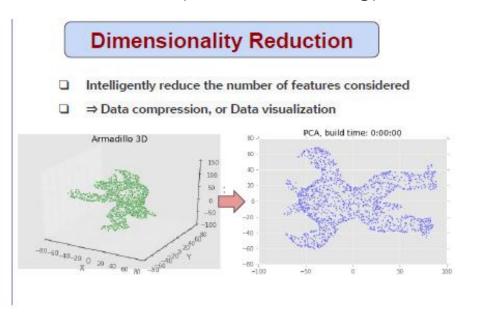




Unsupervised Learning

- No labels are given to the learning algorithm, leaving it on its own to find structure in its input.
- Unsupervised learning can be a goal in itself (discovering hidden patterns in data) or a means towards an end (feature learning)

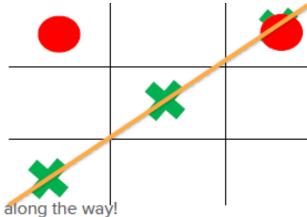






Reinforcement Learning

- A computer program interacts with a dynamic environment in which it must perform a certain goal, without a teacher explicitly telling it whether it has come close to its goal.
 - Learning to drive a car (Google Car)
 - Learning to play a game by playing against an opponent (AlphaGo)



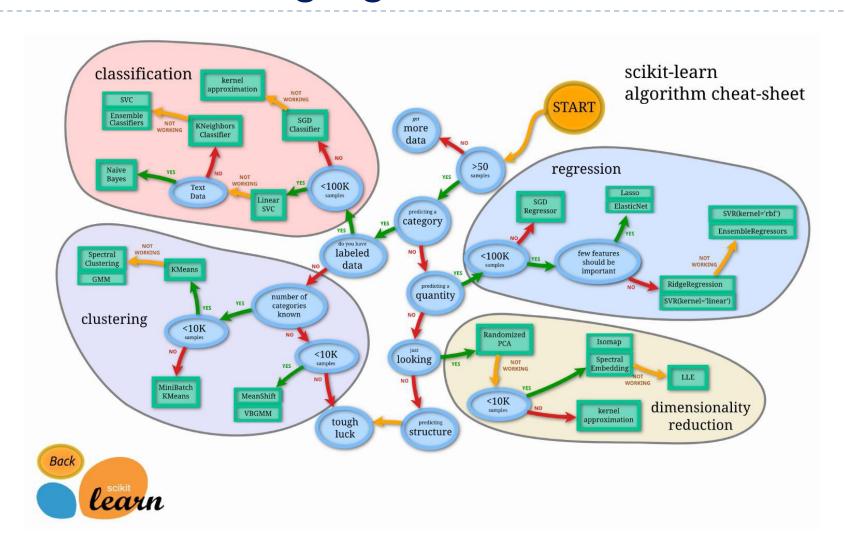
Player



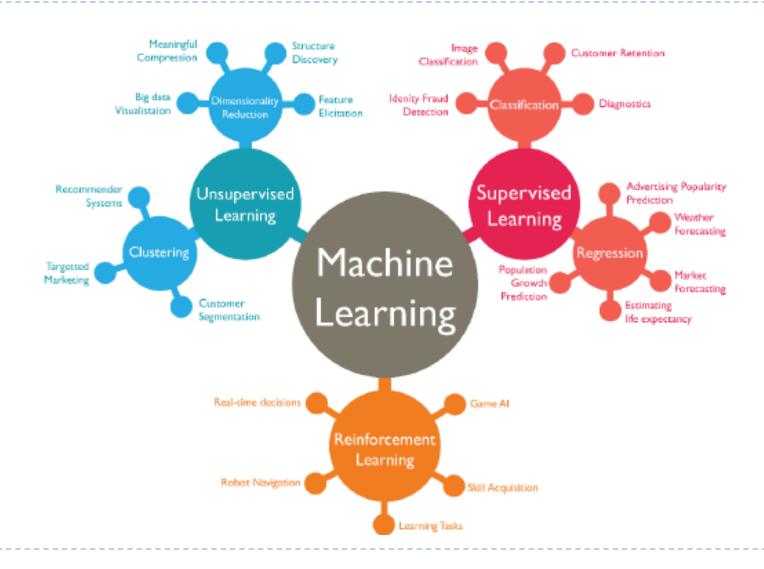
learns that he made a mistake somewhere along the way!



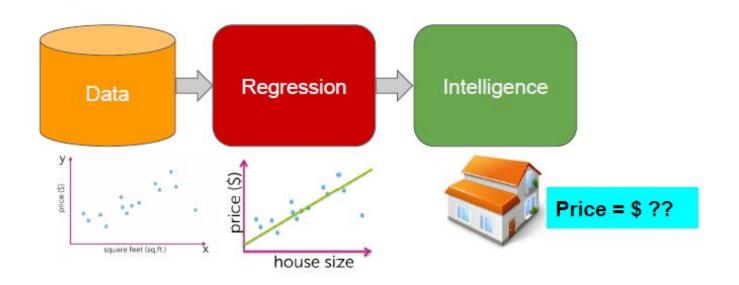
Machine Learning Algorithms



Machine Learning Applications

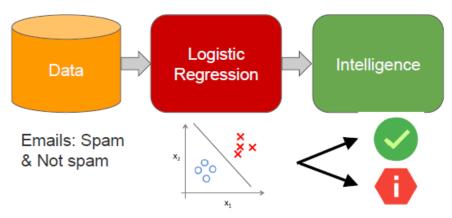


Regression

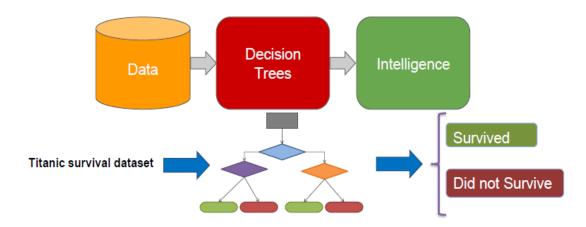


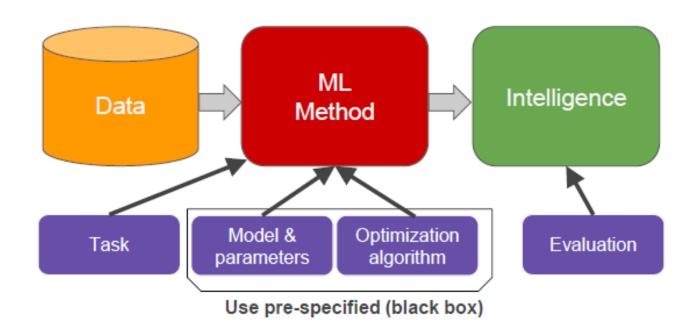


Classification (Logistic Regression)

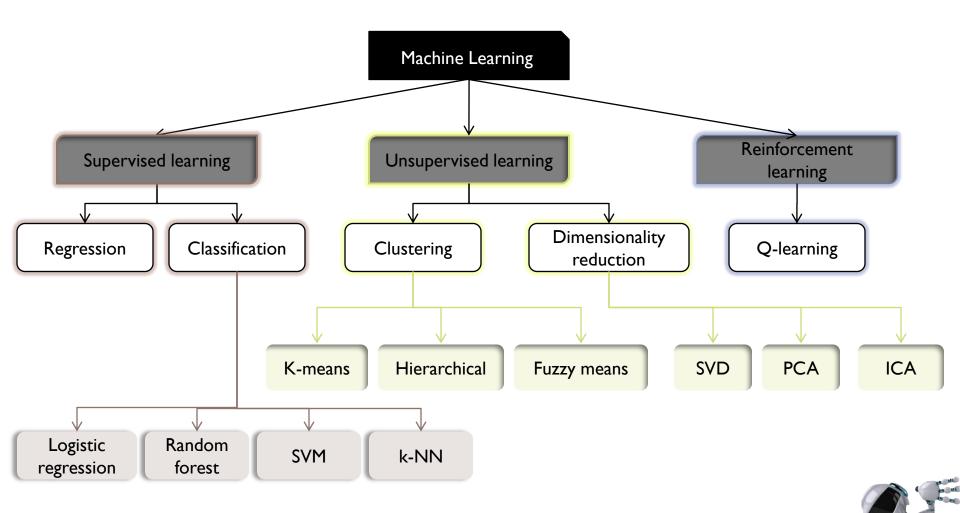


Classification (Decision Trees)









1.3 Machine Learning Tools



Machine Learning Tools

Machine Learning programming languages





Machine Learning Libraries







- Machine Learning Tool Interfaces
 - Graphical User Interfaces
 - Command Line Interfaces













Python

- Python is a high level language
 - It is optimized for reading by people instead of machines
- Python is also an interpreted language which means it is not compiled into machine code
- It is commonly used in an interactive fashion
 - Java & C: write code, compile and run, and then watch the output
 - Python: write and run line by line with the interpreter



Python

This is very useful for tasks that require a lot of investigations (data cleaning) versus those that require a lot of design!

- Different from C++ and java, Python is dynamically typedlanguage (like javascript): you declare the variable and assign a value to it directly!
 - This enables to quickly set the variable type and content



Why Python for Machine Learning?

Python is easy to learn

Now the language of choice for 8 of 10 top US computer science programs (Philip Guo, CACM)

Full featured

 Not just a statistics language, but has full capabilities for data acquisition, cleaning, databases, high performance computing, and more

Strong Data Science Libraries

The SciPy Ecosystem



Tools to be used in this Course

Programming language to be used in this course: Python

Libraries:

- Pandas
- Numpy
- Scipy
- Scikit-Learn

Interactive tools:

- Spyder: IDE for python
- Jupyter Notebook: A web application that allows to:
 - reate and share documents that contain live code, equations, visualizations and explanatory text. Uses include: data cleaning and transformation, numerical simulation, statistical modeling, machine learning and much more.





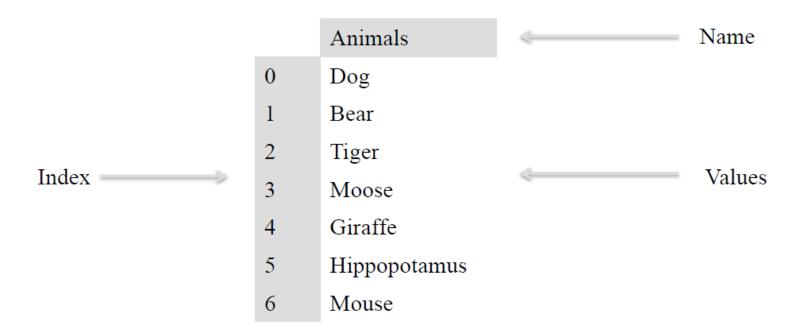
Pandas

- Created in 2008 by Wes McKinney
- Open source New BSD license
- 100 different contributors
- https://pandas.pydata.org/pandas-docs/stable/



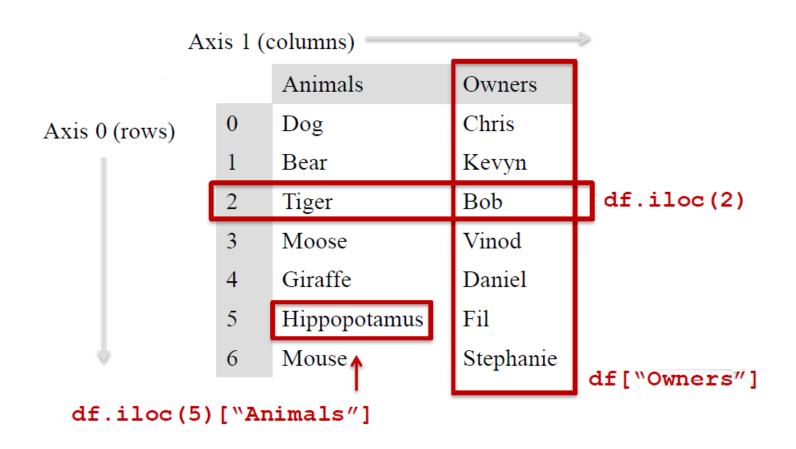


Pandas Series





Pandas DataFrame





Pandas DataFrame

	df		Boolean mask						
	Animals	Owners							
0	Dog	Chris		True	True			:	result
1	Bear	Kevyn		True	True			Animals	Owners
2	Tiger	Bob	+	False	False	=	0	Dog	Chris
3	Moose	Vinod	·	True	True		1	Bear	Kevyn
4	Giraffe	Daniel		False	False		3	Moose	Vinod
5	Hippo	Fil		False	False				
6	Mouse	Stephanie		False	False				



Thank you for your attention



Practical work

LAB : Back in 15min!