Queens College

CSCI-381

Data Analytics

Alex Pang Fall 2019

What do you think you are taking?

Data Science, Data Mining

Decision Science, Business Intelligence

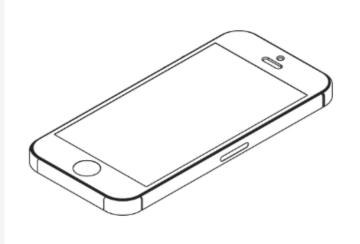
Artificial Intelligence, Machine Learning

Statistical Learning, <u>Data Analytics</u>

Why are you taking this class?

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Why do you take this class?





Data Science as a career?

California nurse meets baby she helped save 28 years ago – and he's a doctor





In 2012, Harvard Business Review said Data Scientist will be the Sexiest Job of the 21st Century

Harvard Business Review



DATA

Data Scientist: The Sexiest Job of the 21st Century

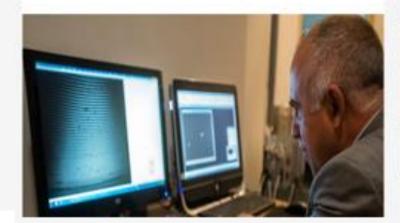
by Thomas H. Davenport and D.J. Patil

FROM THE OCTOBER 2012 ISSU

The 25 highest-paying entry-level jobs for college grads



1. Data scientists make \$95,000 a year.



2. Software engineers make \$90,000 a year.



Investment banking analysts make \$85,000 a year.



CSCI381 Data Analytics – Instructor Bio

My Life As a Quant, Statistician and Data Scientist

1997
Data Mining
Association
rules

2000 Option Pricing

2005 logistic regression, mortgage defaults

2014

Machine Learning techniques, clustering, classification

2016 Systematic Trading Queens College Adjunct Assistant Professor



















Web 2.0.
Unstructured
Data,
Explosion of
data,
Video data

Deep Neural network Alpha-Go Recognizing a cat image

Alexa
Azure
Al commoditized

Data Mining – where it all started



Association Rule Mining

 Given a set of transactions, find rules that will predict the occurrence of an item based on the occurrences of other items in the transaction

Market-Basket transactions

TID	Items
1	Bread, Milk
2	Bread, Diaper, Beer, Eggs
3	Milk, Diaper, Beer, Coke
4	Bread, Milk, Diaper, Beer
5	Bread, Milk, Diaper, Coke

Example of Association Rules

$$\begin{split} & \{ \text{Diaper} \} \rightarrow \{ \text{Beer} \}, \\ & \{ \text{Milk, Bread} \} \rightarrow \{ \text{Eggs,Coke} \}, \\ & \{ \text{Beer, Bread} \} \rightarrow \{ \text{Milk} \}, \end{split}$$

Implication means co-occurrence, not causality!

CSCI381 Data Analytics – Instructor Bio

Exploratory Mining and Pruning Optimizations of Constrained Associations Rules

Article

Full-text available | Jan 2002 · ACM SIGMOD Record







쀻 Raymond T. Ng · 🧶 Laks Lakshmanan · 🔘 Alex Pang · 🔘 Jiawei Hah



From the standpoint of supporting human-centered discovery of knowledge, the present-day model of mining association rules suffers from the following serious shortcom-ings: (i) lack of user exploration and control, (ii) lack of focus, and (iii) rigid notion of relationships. In effect, this model functions as a...

Show more

Optimization of Constrained Frequent Set Queries with 2-variable Constraints

Article

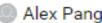
Full-text available Nov 1999 · ACM SIGMOD Record



Laks Lakshmanan · \$\mathbb{8}\$ Raymond T. Ng · O Jiawei Han · [...] · O Alex Pang







Currently, there is tremendous interest in providing ad-hoc mining capabilities in database management systems. As a first step towards this goal, in [15] we proposed an architecture for supporting constraint-based, human-centered, exploratory mining of various kinds of rules including associations, introduced the notion of constrained frequent se...

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CSCI381 Data Analytics – Instructor Bio

Quantitative Analyst, Technologist and Educator

- Lehman Brothers, Merrill Lynch, Subprime Mortgage originator
- Multiple hedge funds with over 5B AUM
- Financial software start-up

• • •

- Friends For Impact (non-profit organization) advisors
- Complete Foundation Creative Technology Center
- Queens College Tech Incubator volunteer/mentors

Two times outstanding teaching assistants awards (Physics and Computer Science)

Me:

Love to share what I know Love to help in whatever ways possible

You:

Learn something incredibly useful for your career and have fun at the same time