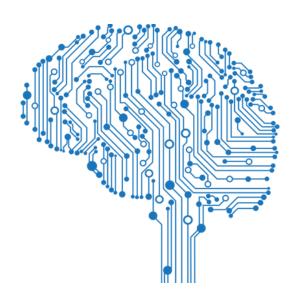
Introduction to Machine Learning

From raw data to predictive models

Yordan Darakchiev

Technical Trainer iordan93@gmail.com



sli.do #MachineLearning

Table of Contents

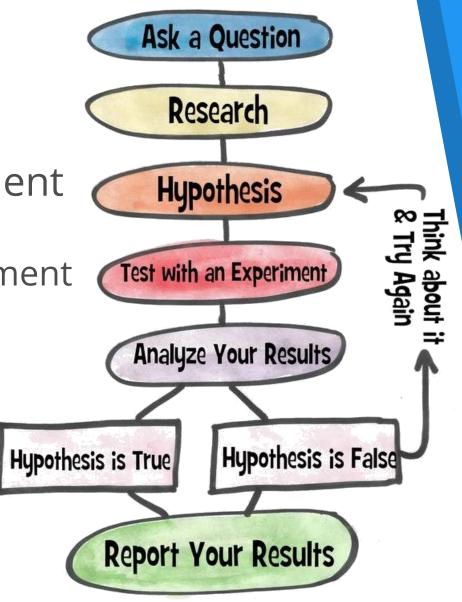
- The scientific method overview
 - Knowledge discovery from data
- Machine learning
 - Basic concepts
 - Algorithms (models) overview
- Getting, preparing and exploring data
 - Review
- Machine learning process overview

The Scientific Method

How to work with data... the right way

The Scientific Method Steps

- Ask a question
- Do a research
- Form a hypothesis
- Test the hypothesis with an experiment
 - Experiment works ⇒ Analyze the data
 - Experiment doesn't work ⇒ Fix experiment
- Results align with hypothesis ⇒ OK
- Results don't align with hypothesis⇒ new question, new hypothesis
- Communicate the results



OSEMN Model

- Some guidelines on the process to extract meaningful information from data
 - Very similar to the scientific method
 - Can be viewed as a sequential process
 - Or just as some guidelines on how to do research
 - Read as "awesome"
- 1. Obtain data
- 2. Scrub data
- 3. Explore data
- 4. Model data
- 5. iNterpret the results

Applied Machine Learning Process

This allows us to do our job faster and more reliably

1. Problem definition

 Make sure the problem is well-defined and that you're solving the right problem

2. Data analysis

Get familiar with the available data

3. Data preparation

Get the data ready for modelling

4. Algorithm evaluation

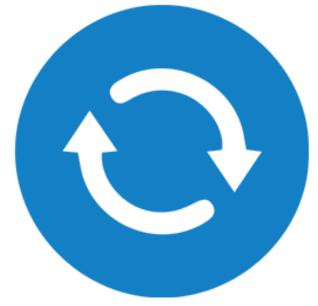
Test and compare algorithms

5. Result improvement

Use results to create better models (e.g. fine-tuning, ensembles)

6. Result presentation

Describe the problem and solution to non-specialists



Machine Learning Fundamental concepts

Machine Learning

- We described a general process
 - We didn't explain ML in detail
- "A computer program is said to learn from experience E with respect to some task T and some performance measure P, if its performance on T, as measured by P, improves with experience E." – Tom Mitchell, Carnegie Mellon University
- More simply, making computers learn from data
 - And observing them getting better and better
 - Results: computers do things that they weren't explicitly told
- The field is vast (and expanding)
 - There are many sub-fields, variations and algorithms
 - ... but the basis is still the same

Types of Machine Learning Algorithms

Supervised learning

- We train the program on previously known (labelled) data
- After training, we expect it to make predictions on new data
- Examples: regression, classification

Unsupervised learning

- We leave the program to find patterns in data
- Examples: clustering analysis, dimensionality reduction

Reinforcement learning

- A form of unsupervised learning
- The program learns continuously
- Examples: learning to play a game by observing other players, learning to drive a car

Algorithms by Task

- Statistical algorithms
- Regression predicting a continuous variable
- Classification predicting class labels
- Clustering finding compact groups of data points
- Dimensionality reduction simplifying the input data
- Recommendation suggest items for users
- Optimization minimize / maximize a target function
- Testing and improvement algorithms helper algorithms to select, fine-tune and optimize other ML algorithms
- ... and more :)

Getting and Preparing Data

Review: Preparing raw data for modelling

Common Libraries

- In Python, we use libraries to perform common operations
- scikit-learn machine learning models
- pandas working with data
 - Reading, tidying, cleaning, preparation
- numpy and scipy numerical and scientific libraries
 - Contain a ton of useful functions for performing research
- matplotlib plotting and data visualization
- There are many more we'd like to use but these are the most commonly used ones

Getting and Preparing Data

- 10 Minutes to pandas
- Pandas Cheat Sheet
- Full docs
- Tidy up the data
- Preprocess the data w.r.t. the task at hand
- Explore the data
 - Exploratory data analysis
 - Don't forget to make graphs
- Create meaningful features
 - Feature {selection, extraction, engineering}
- Example: Titanic dataset

Example: Preparing Data for Modelling

- Most models require two additional steps
 - Convert categorical variables into indicator variables

```
dataset = pd.get_dummies(dataset)
```

- Normalize values if needed (e.g., scale all variables from 0 to 1 using min-max scaling, or use Z-scores)
- Perform other model-specific transformations
 - E.g., your model may not work well with highly imbalanced data (when you look for anomalies)
- If possible, prepare several versions of the dataset
 - To see how a transformation affects model performance

Describe and document the entire process!

Don't forget the rules for reproducible research

Summary

- The scientific method overview
 - Knowledge discovery from data
- Machine learning
 - Basic concepts
 - Algorithms (models) overview
- Getting, preparing and exploring data
 - Review
- Machine learning process overview

Questions?