Welcome to DATA1030: Hands-on Data Science!

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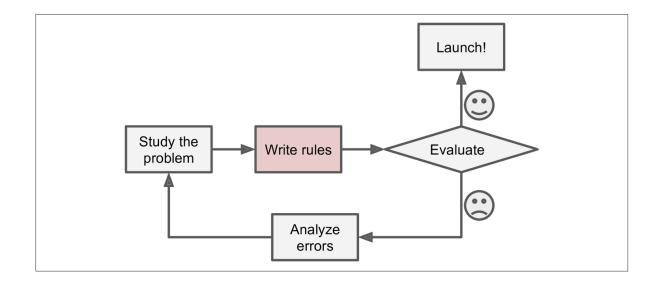
TAs: Tongtong Zhao, Xufan Wang, Yingfei Hong, Yuetian Li

The goal of this course: supervised Machine Learning (ML)

- supervised ML is probably the most successful area in ML (based on value created)
 - online advertising: given an ad and user info, will the user click on the ad?
 - real estate: given home features, can we predict the house price?
 - **finance**: given an applicant and a finalcial product (e.g., a loan), will this applicant be able to successfully pay back the loan?
 - **health care**: given a patient, symptoms, and maybe test results, can we predict the illness?
 - **=** ...
- supervised ML pros:
 - automation: computers perform calculations faster than humans (and computers are cheaper)
 - learn from examples: no need to explicitly tell the computer what to do. the computer figures out what to do based on examples (data)
- supervised ML con:
 - it can be difficult or labor-intensive to collect training data
 - there is no guarantee that you will be able to develop an accurate model based on the data you have

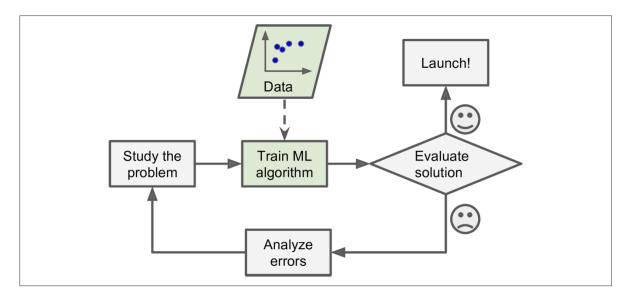
Example: spam filters

Traditional coding pipeline with explicit instructions



Example: spam filters

• ML pipeline

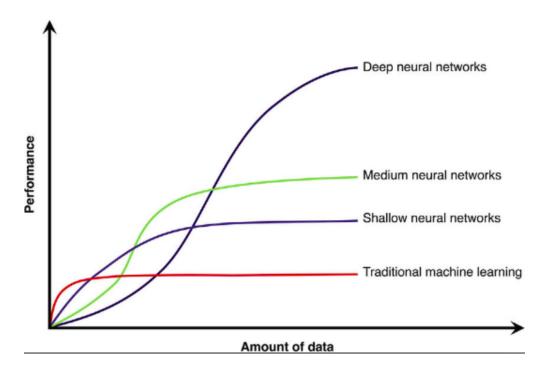


- the data: feature matrix (X) and target variable (Y)
 - X can be structured (tabular data most commonly stored in excel and csv files or SQL databases)
 - X can be unstructured (e.g., images, text, voice recording, video)
 - Y can be categorical, the problem is classification (e.g., click or not click on an ad, sick or not sick)
 - Y can be continuous, the problem is regression (e.g., predict house price, stock price, age)
- we focus on structured data during this class!

Structured data

Other areas of ML

- unsupervised ML
 - only the feature matrix X is available, there is no target variable
 - the goal is to find structure (clusters) in the data
 - often used in customer segmentation
- recommender systems
 - recommend products to a customer based on what products similar customers enjoyed
- · reinforcement learning
 - the learning system, called an agent, can observe the environment, select and perform actions, and get rewards and penalties in return. Goal: come up with strategy to maximize rewards
 - often used when virtual environment is available (e.g., games like go or warcraft)
 - sounds appealing to use in real environments (like self-driving cars) but agents
 learn slow, lots of cars would need to be broken to teach an agent to drive this way
- deep learning
 - uses neural networks and often works with unstructured data
 - technically deep learning is supervised or unsupervised
 - extremely successful on large datasets



Learning objectives

By the end of the semester, you will be able to

- · explore and visualize the dataset,
- · develop a ML pipeline from scratch to deployment,
- make data-driven decisions during the pipeline development,
- handle non-standard ML problems like missing data, non-iid data,
- provide explanations with your model,
- explain your findings to technical and non-technical audiences.

A few words about python

- widely used in data science because of sklearn, pandas, deep learning packages
 - packages are easy to (mis)use
- relatively easy to write code but difficult to write computationally efficient code
 - the divide between package developers and users is huge!
 - you will need to spend a lot of time reading the manuals and verifying results
- · the lecture notes contain code that has been tested
 - this is misleading!
 - I spent a lot of time testing the code but I deleted those lines to keep the final code
 - but when you write code, you should absolutely PRINT ALL VARIABLES and TEST EVERY SINGLE LINE!
 - you will lern how to interpret error messages and how to debug your code
- test-driven code development is encouraged
 - first come up with a test
 - o create a couple of test cases with known results
 - i.e., if my code does what I think it should, I'll get a certain output given certain input
 - then write the code

Course structure

Canvas: https://canvas.brown.edu/courses/1089420

Course components:

- lectures
 - in person but recordings will be posted on canvas
- · weekly problem sets

- coding problems and questions with 1-2 paragraph answers
- the questions prepare you for your job interviews
- one final exam
 - most likely short, open-book exam on December 14th, 2pm
- one semester-long project
 - find a dataset and come up with your own machine learning question
 - develop code individually, but feel free to discuss with others
 - assigned TA mentor with regular dedicated meetings

Grading

- lectures: 10% weight
 - you can skip lectures three times during the term
 - the quiz answers are not graded so don't worry if you don't answer them correctly!
- weekly problem sets: 35% weight
 - this is a substantial component
- exam: 20% weight
- project: 35% weight
 - important component!
 - make sure to spend sufficient time on this each week!
 - the semester will go by very quickly...
- 90% minimum is necessary to get an A but I reserve the right to lower the threshold
- my experience is that Bs are rare, C is given under exceptional circumstances

Project

- look for datasets on the UCI Machine Learning Repository, on Kaggle, or google's dataset search engine.
- Bring your own dataset!
 - if you have your own dataset you'd like to work with, this is the perfect opportunity!
- Avoid the most popular datasets!
 - no Titanic, no iris for example
- avoid these four datasets because we will use them in class and you'll work with them in the problem sets
 - adult dataset
 - kaggle house price dataset
 - hand postures dataset
 - diabetes dataset
- work on a classification or regression problem!
- start looking for datasets now and talk to the TAs or come to my office hours if you have questions!

Rough deadlines

- 1st project presentation: early/mid October (multiple dates)
 - short presentation on dataset, EDA, and ML question (7 min + 2 min questions per student)
 - rubric will be available two weeks in advance
- 1st project progress report: early/mid October
 - dataset selection, EDA, and formulate your ML question
 - rubric will be available two weeks in advance
- final presentations: early December
 - another short presentation on ML pipeline and results
 - rubric will be available two weeks in advance
- final project report: early December
 - the complete ML pipeline and results
 - rubric will be available two weeks in advance
- final exam: December 14th, 2pm
- grades finalized and submitted by December 16th

Other course resources

- Ed discussion: course forum
 - feel free to discuss any questions or concerns regarding the material
 - please post publicly whenever possible (but you can still post anonymously)
 - o if you have a question, it is likely that multiple students have the same question
 - the TAs and I will keep an eye on it and answer questions in a timely manner
 - disclaimer: I turn off my laptop after 5pm and during the weekends
- office hours (TAs and mine)
 - see the course google calendar
- An Introduction to Statistical Learning (book)
- Introduction to Machine Learning with Python (book)
- Harry Potter and the Methods of Rationality (fan fiction by Eliezer Yudkowski)
 - half joking, half serious about this one :)

Mud card