

Introduction to Data Mining

Lecture #1: Course Introduction

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Outline

- **→** □ What is Data Mining?
 - □ Course Information



\$600 to buy a disk drive that can store all of the world's music

5 billion mobile phones in use in 2010

30 billion pieces of content shared on Facebook every month

40% projected growth in global data generated per year vs.

\$5 million vs. \$400

Price of the fastest supercomputer in 1975¹ and an iPhone 4 with equal performance

growth in global IT spending

235 terabytes data collected by the US Library of Congress by April 2011

15 out of 17 sectors in the United States have more data stored per company than the US Library of Congress





Data contain value and knowledge



Data Mining

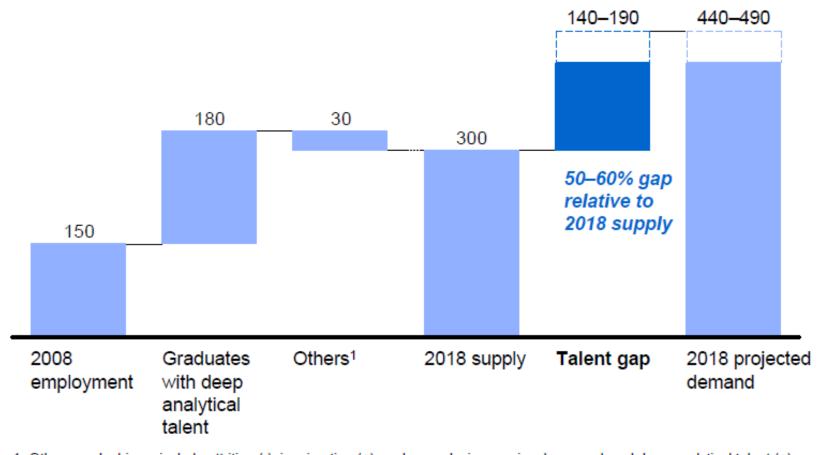
- But to extract the knowledge data need to be
 - Stored
 - Managed
 - □ And ANALYZED ← this class

Data Mining ≈ Big Data ≈
Predictive Analytics ≈ Data Science

Good news: Demand for Data Mining

Demand for deep analytical talent in the United States could be 50 to 60 percent greater than its projected supply by 2018

Supply and demand of deep analytical talent by 2018 Thousand people



¹ Other supply drivers include attrition (-), immigration (+), and reemploying previously unemployed deep analytical talent (+). SOURCE: US Bureau of Labor Statistics; US Census; Dun & Bradstreet; company interviews; McKinsey Global Institute analysis



What is Data Mining?

- Given lots of data
- Discover patterns and models that are:
 - Valid: hold on new data with some certainty
 - Useful: should be possible to act on the item
 - Unexpected: non-obvious to the system
 - Understandable: humans should be able to interpret the pattern



Data Mining Tasks

Descriptive methods

- Find human-interpretable patterns that describe the data
 - Example: Clustering

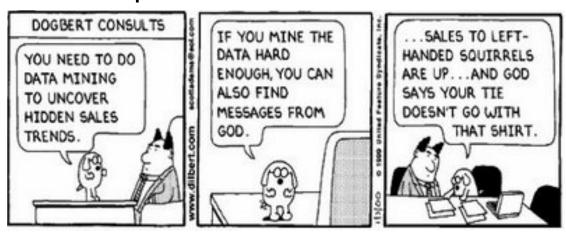
Predictive methods

- Use some variables to predict unknown or future values of other variables
 - Example: Recommender systems



Meaningfulness of Analytic Answers

- A risk with "Data mining" is that an analyst can "discover" patterns that are meaningless
- Statisticians call it Bonferroni's principle:
 - Roughly, if you look in more places for interesting patt erns than your amount of data will support, you are bo und to find crap





Meaningfulness of Analytic Answers

Example:

- We want to find (unrelated) people who at least twice have stayed at the same hotel on the same day
 - 10⁹ people being tracked
 - 1,000 days
 - Each person stays in a hotel 1% of time (1 day out of 100)
 - □ Hotels hold 100 people (so 10⁵ hotels)
 - If everyone behaves randomly (i.e., no terrorists), will the data mining detect anything suspicious?
- **■** Expected number of "suspicious" pairs of people:
 - 250,000 (details in next slide)
 - ... too many combinations to check we need to have some additional evidence to find "suspicious" pairs of people in so me more efficient way



Meaningfulness of Analytic Answers

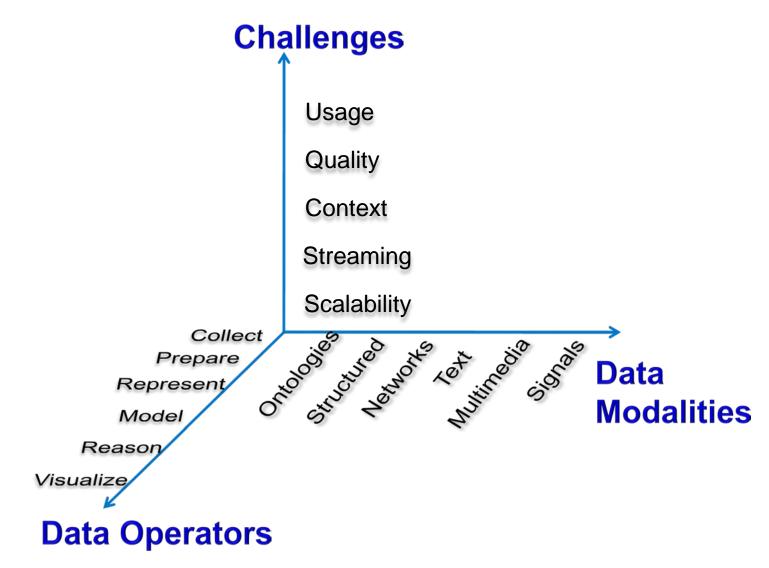
- We want to find (unrelated) people who at least twice have stayed at the same hotel on the same day
 - 10⁹ people being tracked, 1,000 days, each person stays in a h otel 1% of time (1 day out of 100), hotels hold 100 people (so 10⁵ hotels)
- Expected number of "suspicious" pairs of people:
 - □ P(any two people both deciding to visit a hotel on any given d ay) = 10^{-4}
 - □ P(any two people both deciding to visit the same hotel on any given day) = $10^{-4} \times 10^{-5} = 10^{-9}$
 - □ Useful approximation: $\binom{n}{2} \sim \frac{n^2}{2}$
 - Expected # of suspicious pairs of people = (number of pairs of people) x (number of pairs of days) x P(any two people both deciding to visit the same hotel on any given day) \sim (5 x 10^{17}) x (5 x 10^{-18} = 250,000

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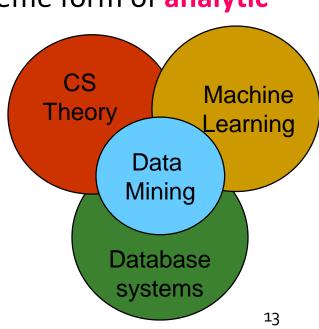
What matters when dealing with data?





Data Mining: Cultures

- Data mining overlaps with:
 - Databases: Large-scale data, simple queries
 - Machine learning: Small data, Complex models
 - CS Theory: (Randomized) Algorithms
- Different cultures:
 - □ To a DB person, data mining is an extreme form of analytic
 - processing queries thatexamine large amounts of data
 - Result is the query answer
 - To a ML person, data-mining is the inference of models
 - Result is the parameters of the model
- In this class we will do both!

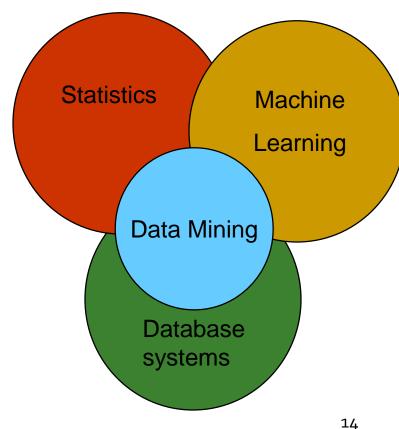




This Class

This class overlaps with machine learning, statist ics, artificial intelligence, databases but more str ess on

- Scalability (big data)
- Algorithms
- **Computing architectures**
- Automation for handling large data





What will we learn?

- We will learn to mine different types of data:
 - Data is high dimensional
 - Data is a graph
 - Data is infinite/never-ending

- We will learn to use different models of comput ation:
 - MapReduce
 - Streams and online algorithms
 - Single machine in-memory



What will we learn?

■ We will learn to solve real-world problems:

- Recommender systems
- Market Basket Analysis
- Spam detection
- Duplicate document detection

■ We will learn various "tools":

- Linear algebra (SVD, Rec. Sys., Communities)
- Dynamic programming (frequent itemsets)
- Hashing (LSH, Bloom filters)



How It All Fits Together

High dim. data

Locality sensitive hashing

Clustering

Dimensional ity reduction

Graph data

PageRank, SimRank

Community Detection

Spam Detection

Infinite data

Filtering data streams

Web advertising

Queries on streams

Apps

Recommen der systems

Association Rules

Duplicate document detection





How do you want that data? UKang

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Outline

✓ What is Data Mining?





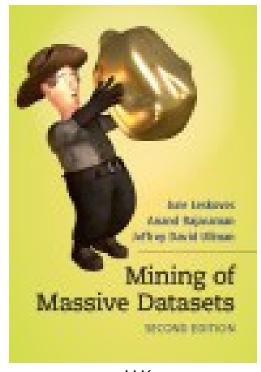
M1522.000900, Spring 2016

- http://datalab.snu.ac.kr/~ukang/courses/16S-DM/
 - Lecture slide: at least 1 hour before the lecture
- TAs
 - Jinhong Jung (montecast9@gmail.com, 301-519)
 - Minsoo Jung (qtyp456987@gmail.com, 301-519)
- Office hour
 - □ (Prof) Mon. 11:00 12:00
 - □ (TAs) See the course homepage
- Class meets: Mon, Wed 9:30-10:45, 302-208



Textbook

- Mining of Massive Data Sets (Jure Leskovec, Anan d Rajaraman, Jeff Ullman)
- Available at http://www.mmds.org





Prerequisites (?)

Algorithms

Basic data structures

Basic probability

Moments, typical distributions, MLE, ...

Programming

Your choice, but C++/Java will be very useful



Grading

- 10% Attendance and Quiz (random)
- 25% Homework
- 30% Midterm
- 35% Final
- (+5% Participation)



Late Policy

- For all deliverables (homework, code, ...)
 - No delay penalties, for medical etc emergencies (bring doctor's note)
 - Each person has 4 'slip days' total, for the whole semes ter. 10% per day of delay, after that



Questions?