Intro and First Day Stuff

Lecture 1 - CMSE 381

Prof. Elizabeth Munch

Michigan State University

Dept of Computational Mathematics, Science & Engineering

Mon, Aug 28, 2023

People in this lecture



Dr. Munch (she/her) Depts of CMSE and Math



Rachel Roca (she/they) Graduate Student, CMSE, MSU

What is this course about?

Topics:

- Fundamental concepts of data science
- Regression
- Classification
- Dimension reduction
- Resampling methods
- Tree-based methods, etc.

D2L and where to find grades

https://d21.msu.edu/d21/home/1811231

FS23-CMSE-381 - Fundamentals of Data Science Meth... Course Home Content Course Tools - Assessments - Communication - Help FS23-CMSE-381 - Fundamentals of Data Science Methods Announcements > Need Help? ~ Welcome! and where to find stuff × MSU IT Service Desk: Elizabeth Munch posted on Aug 16, 2023 2:15 PM • 🖒 Edited Local: (517) 432-6200 Welcome to CMSE381! I'm looking forward to a great semester! Toll Free: (844) 678-6200 (North America and Hawaii) There are a few places you'll want to find on the internet before class starts on Web: Monday, Aug 28, D2L Contact Form | D2L Help Site · I only use D2L for grade communication. So, you should have access to the MSU IT Service Status | Subscribe D2L page as Rachel Roca, our TA, will be posting the grades there. · Course material will be posted on the github page here: Training: https://github.com/msu-cmse-courses/cmse381-F23/, They're not quite up vet, but for the first day, you will find the slides I will use, as well as a jupyter Educational Technology Training

Lec 1

Mon. Aug 28, 2023

Slack and where to find announcements/ask questions



Github and where to find slides and jupyter notebooks



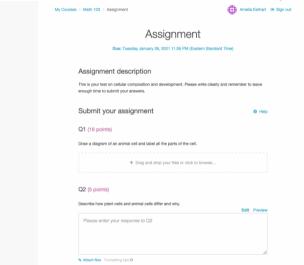


Crowdmark and where to submit homework

My Courses

Math 102 Math 101

No URL: You will get an automated email from the system (I think.....?)



Office hours

Zoom link: https://bit.ly/3FTuRqG

Dr. Munch

Wednesdays and Thursdays Both 11am - Noon

Zoom & EGR 1511

Rachel Roca

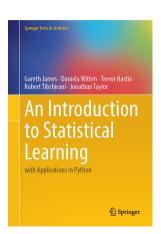
Tuesdays 3:30 - 5pm, and Fridays 11:30 - 1pm

Zoom & EGR (Room TBD)

Textbook

Free download

https://www.statlearning.com/



Class Structure

- Class is a combination of lecture time, and group work/coding time.
 - Bring computer every day
 - Jupyter notebooks
 - Python
- Once a week, there will be a short check-in quiz. This will be basic content realted to lectures since the last class. Possible questions include checking on definitions, or basic understanding of major ideas.
 - ▶ 10 points per quiz
 - Drop two lowest grades

Class Structure Pt 2

- Homeworks due once a week, midnight of the day marked in the schedule.
 - 20 points per homework
 - Drop two lowest grades
 - Sliding scale:
 - ★ 24 hours late: 5% penalty.
 - ★ 48 hours late: 15% penalty.
 - ★ >48 hours: No late work accepted.
- Three Midterms
 - See schedule for dates
 - ▶ 100 points each
 - Not cumulative
- One Project
 - Analyze dataset using tools in class, submit written report
 - ▶ 100 points
 - Due at the end of the semester

Approximate schedule

Up to date version: https://tinyurl.com/CMSE381-FS23-Schedule

Lec#		ate		Reading 1	
1	Mon	Aug 28	Intro / First day stuff / Python Review Pt 1		
2	Wed	Aug 30	What is statistical learning?	2.1	
	Fri Sep 1 Assessing Model Accuracy		2.2.1, 2.2.2		
3	Mon	Sep 4	No class - Labor day		
4	Wed	Sep 6	Linear Regression	3.1	
5	Fri	Sep 8	More Linear Regression	3.1/3.2	
6	Mon	Sep 11	Even more linear regression	3.2.2	
7	Wed	Sep 13		3.3	
8	Fri	Sep 15	Intro to classification, Logisitic Regression	2.2.3, 4.1, 4.2, 4.3	
9	Mon	Sep 18	More logistic regression		
10	Wed	Sep 20	Multiple Logistic Regression / Multinomial Logistic Regression		
11	Fri	Sep 22	Overflow/Project day?		
	Mon	Sep 25	Review		
	Wed	Sep 27	Midterm #1		
	Fri	Sep 29	No class - Dr Munch out of town		
12	Mon	Oct 2	Leave one out CV	5.1.1, 5.1.2	
13	Wed	Oct 4	k-fold CV	5.1.3	
14	Fri	Oct 6	More k-fold CV,	5.1.4-5	
15	Mon	Oct 9	k-fold CV for classification	5.1.5	
16	Wed	Oct 11	Resampling methods: Bootstrap	5.2	
17	Fri	Oct 13	Subset selection	6.1	
18	Mon	Oct 16	Shrinkage: Ridge	6.2.1	
19	Wed	Oct 18	Shrinkage: Lasso	6.2.2	
	Fri	Oct 20	Review		

Lec#		ate		Reading
	Mon	Oct 23	No class - Fall break	
	Wed	Oct 25	Midterm #2	
20	Fri	Oct 27	Dimension Reduction	6.3
21	Mon	Oct 30	More dimension reduction; High dimensions	6.4
22	Wed	Nov 1	Polynomial & Step Functions	7.1,7.2
23	Fri	Nov 3	Step Functions	7.2
24	Mon	Nov 6	Basis functions, Regression Splines	7.3,7.4
25	Wed	Nov 8	Decision Trees	8.1
26	Fri	Nov 10	Random Forests	8.2.1, 8.2.2
27	Mon	Nov 13	Maximal Margin Classifier	9.1
28	Wed	Nov 15	SVC	9.2
29	Fri	Nov 17	SVM	9.3, 9.4
30	Mon	Nov 20	Single layer NN	10.1
31	Wed	Nov 22	Overflow/project day?	
	Fri	Nov 24	No class - Thanksgiving	
	Mon	Nov 27	Review	
	Wed	Nov 29	Midterm #3	
32	Fri	Dec 1	Multi Layer NN	10.2
33	Mon	Dec 4	CNN	10.3
34	Wed	Dec 6	Unsupervised Learning & Clustering	12.1, 12.4
35	Fri	Dec 8	Overflow/Project day?	
			No final exam	

Grade distribution

Homeworks (10 homeworks - 2 lowest grades) \times 20 points = 160 Quizzes (12 Quizzes - 2 lowest grades) \times 10 points = 100

Midterm (3 Midterms) \times 100 = 300

Final Project 100

TOTAL: 660

Section 1

Intro to class

What is Statistical Learning?

Statistical Learning

- Subfield of statistics
- Emphasizes models and their interpretability, precision, and uncertainty

Machine Learning

 Machine learning has a greater emphasis on large scale applications and prediction accuracy.

Very blurred distinction at this point....

Why should you care?

Data is cheap (or even free), learning how to analyze data is critical.

- Web data, e-commerce (Amazon, JD, Alibaba)
- Car sales (Tesla, Ford, and GM)
- Sports team (MSU, Lions, etc)
- Politics and government

Learning Tools as Black Boxes

- Need to know what tool to use
- Need to know how to interpret output of the tool
- Don't need to rebuild the entire box from scratch

Example: Email spam

	george			_		_					
spam	0.00	2.26	1.38	0.02	0.52	0.01	0.51	0.51	0.13	0.01	0.28
email	1.27	1.27	0.44	0.90	0.07	0.43	0.11	0.18	0.42	0.29	0.01

% if (%george
$$<0.6)$$
 & (%you >1.5) — then spam else email.

$$\begin{array}{ll} \mbox{if } (0.2 \cdot \mbox{\ensuremath{\mbox{\sc you}}} \ - \ 0.3 \cdot \mbox{\ensuremath{\mbox{\sc george}}}) > 0 & \mbox{then spam} \\ & \mbox{else email.} \end{array}$$

Supervised learning

- \bullet Outcome measurement Y (also called dependent variable, response, target, label).
- Vector of *p* predictor measurements *X* (also called inputs, regressors, covariates, features, independent variables).
- In the regression problem, Y is quantitative (e.g price, blood pressure).
- In the classification problem, Y takes values in a finite, unordered set (survived/died, digit 0-9, cancer class of tissue sample).

Unsupervised learning

- No outcome variable, just a set of predictors (features) measured on a set of samples.
- Objective is fuzzier: find groups of samples that behave similarly, find features that behave similarly, find linear combinations of features with the most variation.
- Difficult to know how well you are are doing.
- Different from supervised learning but can be useful as a pre-processing step for supervised learning.

Generative AI discussion

Definition via Wikipedia:

Generative artificial intelligence (AI) is artificial intelligence capable of generating text, images, or other media, using generative models. Generative AI models learn the patterns and structure of their input training data and then generate new data that has similar characteristics.

Examples:

- ChatGPT
- Bard
- DALL-E

- Get in a group of about 4.
- Open this google doc (MSU Login required): tinyurl.com/CMSE381-genAl
- In your group, brainstorm cases where someone might use generative AI in the context of our class.
- Once you have added a few, start adding arguments for or against whether we should allow the use of that context in class.

Section 2

Python Review Lab: Pt 1

Plan for the lab

- Find a group of 4 or so.
- Clone the class repository (or download the jupyter notebook and the csv file from github)
- Get started!

Using git

- git clone git@github.com:msu-cmse-courses/cmse381-F23.git
- from inside the folder you just made, run git pull any time you want to download new content

Next time

- Weds: What is statistical learning?
- Homework due Friday
- Quiz sometime this week
- Office hours:
 - ▶ Dr. Munch: Weds and Thurs 11-12 (At least this week, subject to change)
 - ► Rachel Roca: Tues 3:30 5pm and Fri 11:30 1pm

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