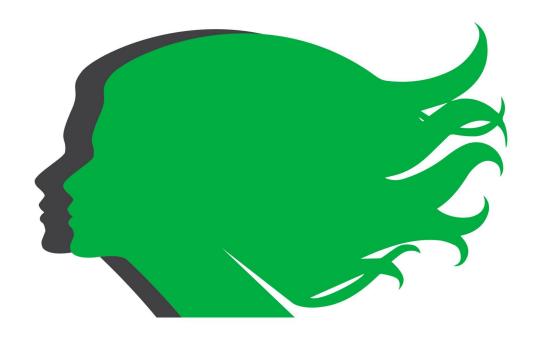






# WiDS@Google Datathon Workshop



# WOMEN IN DATA SCIENCE @ GOOGLE



### **WOMEN IN DATA SCIENCE**

@ GOOGLE



### Welcome to WiDS @Google



Yuka Abe Host

Yuka is a Data Scientist in gTech with 8+ years of industry experience. She currently leads data science projects for the firm's largest advertisers in UK, Spain and Italy.

In her current role, she specialises in media measurement & forecasting.



Christiane Ahlheim Speaker

Christiane is a data scientist from gtech, helping Google's advertisers from Europe to reach peak marketing performance.

One of her focus areas is privacy-first data science.



**Yi Chao** Speaker



**Manisha Arora** Q&A Moderator

Christiane is a data scientist from gtech, helping Google's advertisers from Europe to reach peak marketing performance.

One of her focus areas is privacy-first data science.

Manisha to add her bio here

### Welcome to WiDS @Google



Shalini Pochineni Host

Shalini is a senior data scientist with 10+ years of experience in data science, marketing analytics, risk management and operations solutions.

Her functional strengths include Machine Learning, Analytics, Digital Fraud Detection & Prevention.



**Min Baek** Speaker

Min is a Data Scientist with a strong background in statistics and a decade of experience in Analytics. At her current role, she solves the global advertisers' business challenges with data science.

One of her focus areas is customer data science.



Luyang Yu Speaker

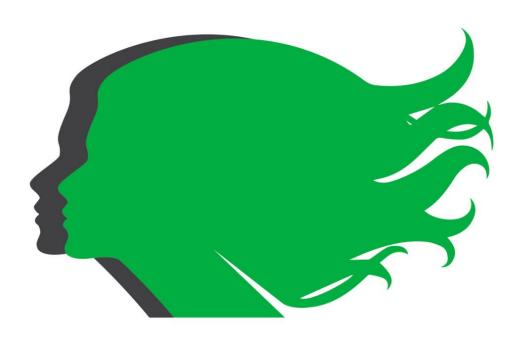
Luyang is a Data Scientist from the gTech DS team at Google, and has over four years of experience in DS/ML domain cross Finance, E-learning and Tech industries.

She is now specializing on custom data solutions for leading advertisers within the AMER region.



Chuyi Wang Q&A Moderator

Chuyi's bio



### **WOMEN IN DATA SCIENCE**

- A conference with 150+ regional events worldwide in more than 60 countries, reaching 100,000 participants annually.
- A datathon, encouraging participants to hone their skills using a social impact challenge.
- A **podcast** series, featuring data science leaders from around the world talking about their work, their journeys, and lessons learned along the way.
- An education outreach program to encourage secondary school students to consider careers in data science, artificial intelligence (AI), and related fields.
- A workshop series to build your data science skills, inspiring women and girls with role model instructors.

### Agenda for today

- 9:20 -10:05 EST / 14:20 15:05 GMT
   Introduction to Machine Learning
- 10:15 11:05 EST / 15:15 16:15 GMT
   Python code walkthrough for datathon forecasting problem
- 11:15 11:30 EST / 16:15 16:30 GMT
   Datathon challenge introduction & team formation for hands-on exercise
- 11:30 12:30 EST / 16:30 17:30 GMT
   Datathon Challenge hands-on exercise with mentor support

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### A BIG THANK YOU to our workshop planning team







Ekaterina Kochurova



Jelena Kolomijec



Kun Chang



Lingling Xu



Luyang Yu



Manisha Arora



Martina Cocco



Mike Anderson

### A BIG THANK YOU to our workshop planning team





Omri Goldstein



Shalini Pochineni



**Toby Yang** 



Tom Symonds



Yan Sun



Yuka Abe

### A BIG THANK YOU to our leaders



Nikhil Madan



Dirk Nachbar



Assad Farooqui



Saket Kumar

# How much does a polar bear weigh?





Enough to break the ice!

### Ice Breaker Sessions

- Where are you located?
- What do you do?
- How do you unwind after school/work?
- You favorite data science resources (courses/blogs/books...)
- What do you hope to take away from this event?
- Let's get connected through email/LinkedIn, etc.



### Let's get started!



Christiane Ahlheim

9:20 - 10:05 EST ( - 15:05 GMT)
Introduction Science & Machine Learning

Christian a data scientist from gtech, helping advertisers from Europe to reach peak neting performance.

One of her focus areas is privacy-first data science.

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Introduction Science & Machine Learning

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# Introduction to Machine Learning

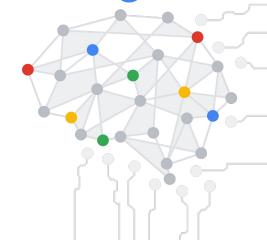


### WiDS Datathon

Introduction to Machine Learning

gTech gPS Data Science Christiane Ahlheim, Yan Sun





### Housekeeping

Please stay muted

We have a lot to cover – please put questions in the chat and if there's time at the end, we'll come back to those You can always bring questions to your mentors, too



### What we'll cover in the next 45 minutes

- What is Machine Learning?
- Common distinctions: Supervised vs Unsupervised
- Model Generalization
- Supervised Learning
  - Classification
  - Regression



### For more details...

### Machine Learning Crash Course | Google Developers

Source of most of the content shared here.

## A self-study guide for aspiring machine learning practitioners

Machine Learning Crash Course features a series of lessons with video lectures, realworld case studies, and hands-on practice exercises.







25 lessons



15 hours



Lectures from Google researchers



Real-world case studies



Interactive visualizations of algorithms in action

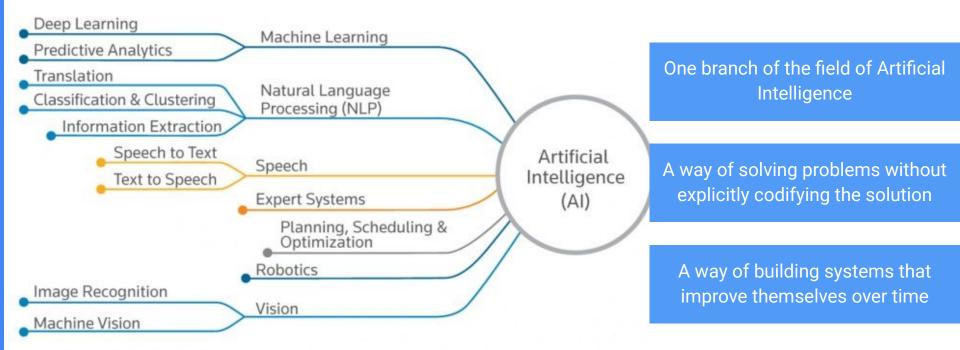


# **Common Terminology**



### Machine Learning is...

Source: Neota Logic



gTech
sprofessional services/

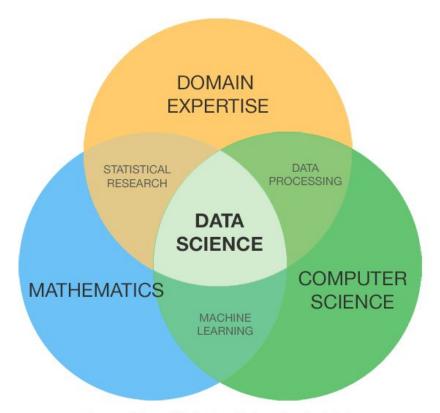
### 

#### **Data Science:**

- Solving business problems in a data-driven way
- Include define problem statement, data processing and model building

#### **Machine Learning:**

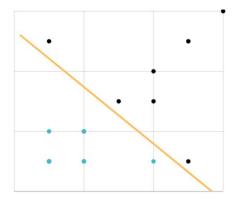
- A practice of using algorithms to capture the insights from big data
- One of the tools that Data Scientist uses



Source: Palmer, Shelly. Data Science for the C-Suite. New York: Digital Living Press, 2015. Print.

### Supervised Learning

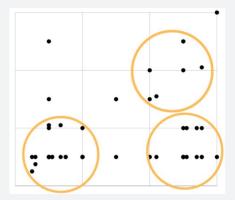
 Supervised learning is the machine learning task that use labeled datasets to train algorithms which will classify data or predict outcome



- Classical examples:
  - Time Series Forecasting: Stock price, Sales forecast
  - Classification: Handwriting Recognition, Tumor Detection
  - Regression: House rent, Car price prediction

### **Unsupervised Learning**

 Unsupervised learning is the type of algorithm that learn pattern from untagged data



- Classical examples:
  - Customer segmentation
  - Feature reductions



### This year's WiDS datathon

[...] predict the energy consumption using building characteristics and climate and weather variables.



## Model Generalization



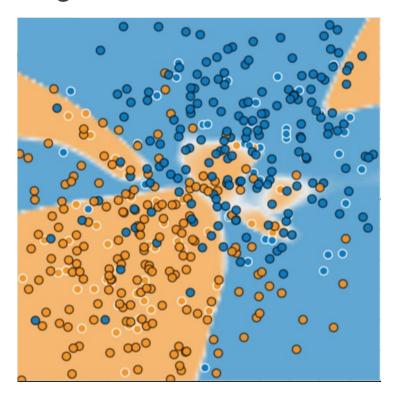
### Generalization: Over- and Underfitting

The goal for each ML algorithm: predict well on new data.

Risk: (Complex) models can **overfit** peculiarities in your data, instead of learning the true signals.

This results in **poor performance** on new data points.

Source: Generalization: Peril of Overfitting | Machine Learning Crash Course | Google Developers



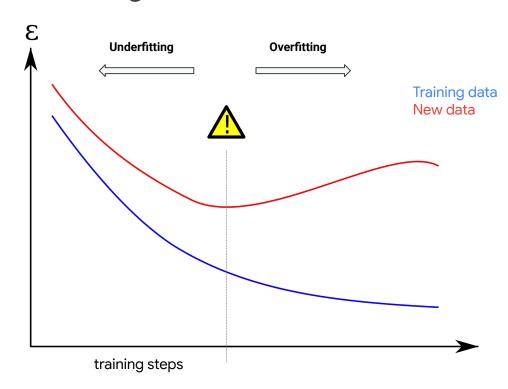


### Generalization: Over- and Underfitting

We can diagnose over- and underfitting by inspecting the model performance on our training data (blue) and new data (red).

**Overfitting**: The error on the training data decreases, but *increases* on the new data

**Underfitting**: The error on the training data is still too high and could go down further.



By Gringer - Own work, CC BY 3.0, <a href="https://commons.wikimedia.org/w/index.php?curid=2959742">https://commons.wikimedia.org/w/index.php?curid=2959742</a>



### Generalization: Training- and Test-Set

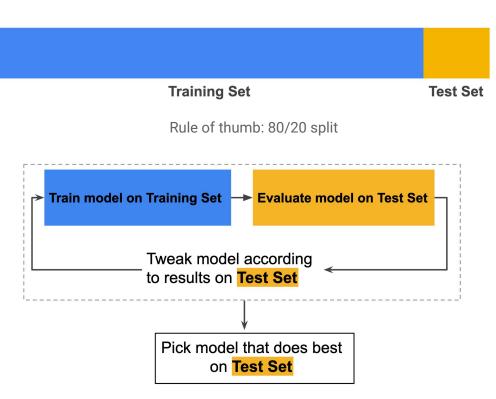
How can we know how our model will perform on new data points?

We split the data!

The test set needs to:

- Be large enough to yield statistically meaningful results
- Be representative of the whole dataset
- Be independent of the training data

**Never train on test data!** If your model performance is too good, check that the training data has not leaked into the test data.



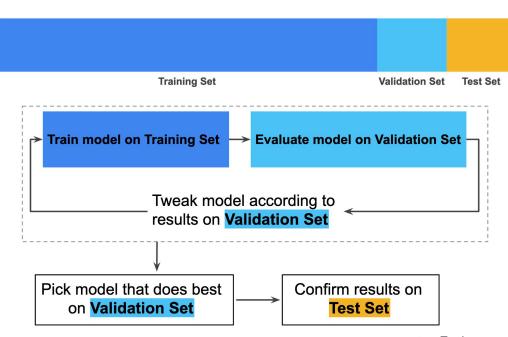


### Generalization: Validation Set

Introducing a test-set already reduces the risk of overfitting greatly, but we still risk overfitting to the *test set*.

This is why general best practice is to have three splits: training, validation, and test set.

In this workflow, only the final model is checked against the test set, and risks of overfitting are thus reduced further.



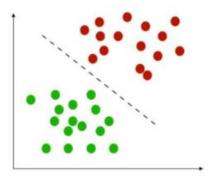


# Classification and Regression



### Classification

 Labels are categorical, which can be two (binary) or more (multiclass)

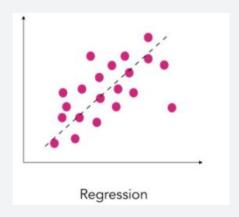


#### Classification

- Classification model predict each observation's category
  - Output the probability for each category
- Classical examples:
  - Tumor detection
  - Handwriting recognition
  - ...

### Regression

 Labels are (usually) continuous, but could, e.g., only be integers



- Regression model predict each observation's value
  - Output the actual value as prediction
- Classical examples:
  - Stock market
  - Sales
  - ..



#### By Maël Fabien,

### This year's WiDS datathon

[...] predict the energy consumption using building characteristics and climate and weather variables.



# Classification Deep-Dive

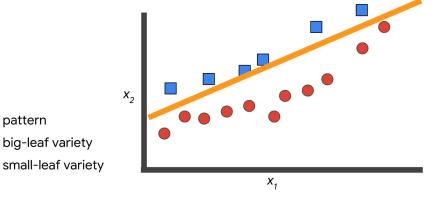


### Classification Problems

Classification: predicting categorical labels (e.g. plant type, hair color, image category)

Easiest case: binary classification, with only two labels (e.g., cat vs dog)

Output: predicted (probability of) label → probabilities are turned into label-predictions via thresholding



pattern



### **Example Algorithms**

#### **Logistic Regression:**

Supports binary and multiclass classification

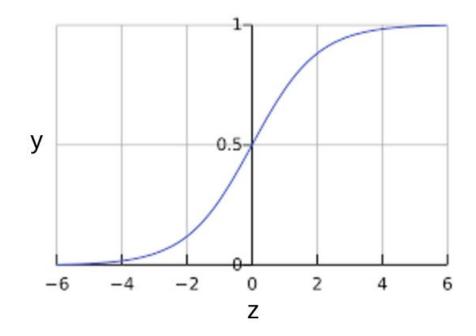
#### Tree-based models:

Also support regression (see next section), range from

**Decision Trees** to

**Random Forests** 

and gradient-boosted Trees like LightGBM.

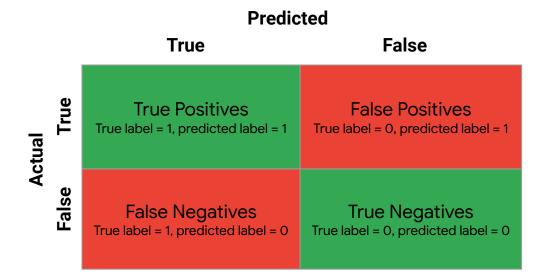




## Model performance: Confusion Matrix

Ideally, we want high values in the green cells and low values in the red cells.

But: often, we have consider trade-offs between those four outcomes.

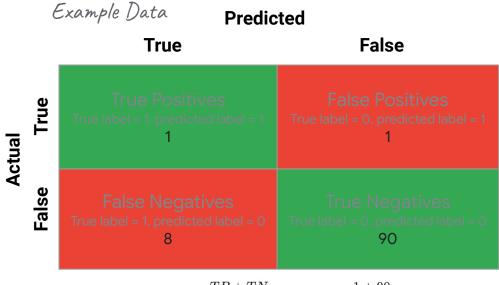




## Model Performance: Accuracy

Accuracy is one metric for evaluating classification models. Informally, accuracy is the fraction of predictions our model got right. Formally, accuracy has the following definition:

$$Accuracy = \frac{Number\ of\ correct\ predictions}{Total\ number\ of\ predictions}$$



Accuracy = 
$$\frac{TP + TN}{TP + TN + FP + FN} = \frac{1 + 90}{1 + 90 + 1 + 8} = 0.91$$

Which problem could we have with Accuracy as a metric?



## Model Performance: Precision and Recall

#### **Precision**

What proportion of positive identifications was actually correct?

$$\text{Precision} = \frac{TP}{TP + FP}$$

#### Recall

What proportion of actual positives was identified correctly?

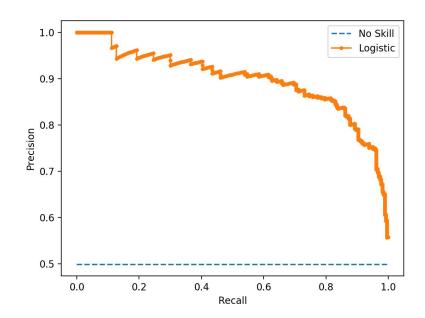
$$\text{Recall} = \frac{TP}{TP + FN}$$



## Model Performance: Precision and Recall

Both metrics need to be examined to fully evaluate the effectiveness of a model.

Usually, they are in tension: improving precision reduces recall and vice versa.



https://machinelearningmastery.com/roc-curves-and-precision-recall-curves-for-imbalanced-classification/

## Model Performance: ROC curve and AUC

#### Receiver operator characteristic (ROC) curve:

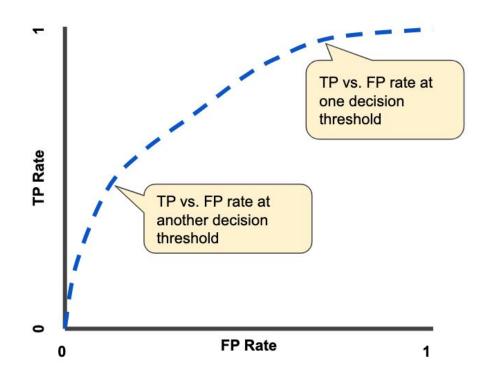
Performance of a classification model at all classification thresholds, by plotting **True Positive Rate** (TPR) and **False Positive Rate** (FPR)

$$TPR = \frac{TP}{TP + FN}$$

$$FPR = rac{FP}{FP + TN}$$

#### **Area under the ROC Curve (AUC)**

measures the **entire two-dimensional area** underneath the entire ROC curve (think integral calculus) from (0,0) to (1,1)





## Regression Deep-Dive

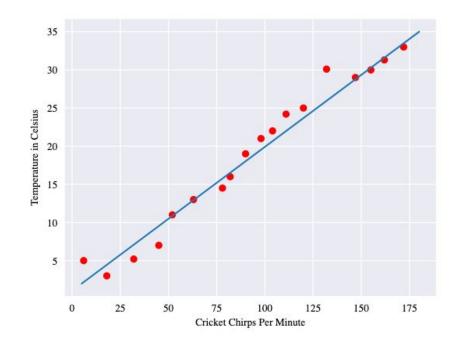


## Regression Problems

Regression: predicting continuous target values (e.g. temperature, costs, height)

Can be formulated as **linear** or **non-linear** models

Output: (usually) predicted target values





## Common Algorithms

#### **Linear Regression**

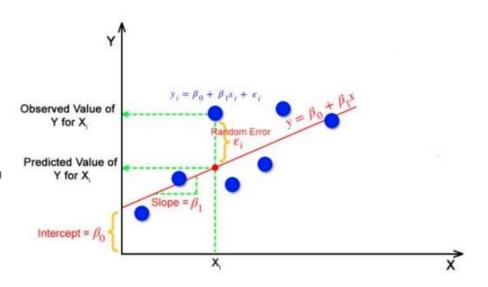
Estimate target value with a linear function of intercept and other predictors

#### Tree based models

Random forest regression, Gradient boosted regression

#### **Neural Networks**

Deep Neural Network: Train a network with multiple hidden (transformation) layers to predict target value

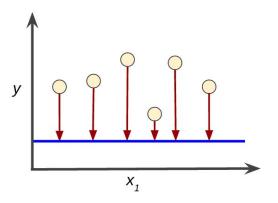


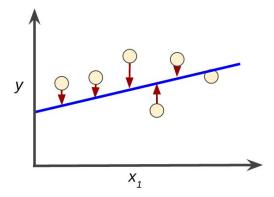


## Model Performance | Minimizing Loss

**Goal**: find model parameters so that predicted values are most similar to actual values, i.e. that **minimize the loss**.

$$MSE = rac{1}{N} \sum_{(x,y) \in D} (y - prediction(x))^2$$





The arrows represent loss.

The blue lines represent predictions.

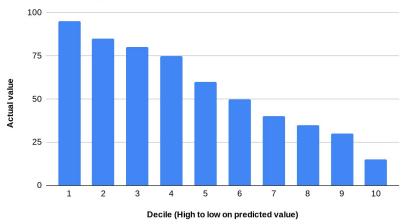


## Model Performance | Other Metrics

#### **Decile Lift Chart:**

Average of actual value within each predicted decile

#### Actual value by predicted decile



#### **Mean Average Percentage of Error:**

$$MAPE = \frac{100 \%}{n} \sum_{t=1}^{n} \left| \frac{Actual \ value - Predicted \ value}{Actual \ value} \right|$$

Measure of prediction accuracy in forecasting model



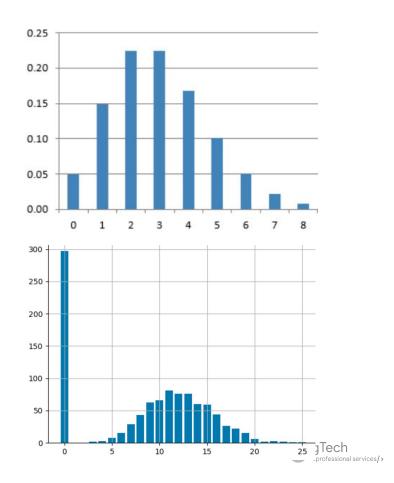
## **Special Regression Cases**

#### **Poisson regression:**

Poisson regression is applied when response variable are count data Example: # of ER visits, # of car accident each year

#### **Tweedie Loss/Zero-inflation regression:**

Zero-inflated model is applied when you data contain excess zero-count data



Thank you!

Questions?



Colab Demo on this year's Datathon problem (We will go over the problem on colab notebook)

## Colab Demo to solve this year's datathon problem



**Yi Chao** Speaker

Yi Chan Lata scientist...

## Colab Demo to solve this year's datathon problem



**Luyang Yu** Speaker

8:20 -9:05 GMT 20 - 17:05 PST)

Datathon Co with Luyang Yu

Luyar ata Scientist from the gTech DS team at and has over four years of experience in DS/ML ain cross Finance, E-learning and Tech industries.

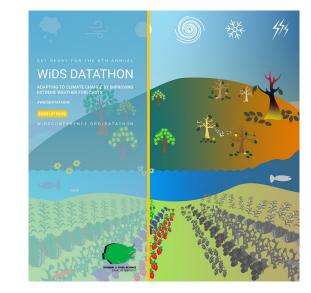
She is now specializing on custom data solutions for leading advertisers within the AMER region.

## Introduction to Datathon

## WiDS 2023 Datathon Challenge on Kaggle

#### Improve extreme weather forecast to adapt to climate change

- The goal of the challenge is to improve longer-range weather forecasts to help people prepare and adapt to extreme weather events caused by climate change.
- Each row in the <u>data</u> corresponds to a single location (in the US) and a single start date for the two-week period.
- Target: Predict arithmetic mean of max and min temperature over the next 14 days.
- Features: Temperature, Global & US precipitation, Sea surface temperature and sea ice concentration, Geopotential height, zonal wind, and longitudinal wind, etc.





Evaluation Criteria : RMSE.



[Placeholder] Time Series Forecasting

# WiDS Datathon Hands-on exercise

## Important Datathon Rules

- The datathon is open to all individuals or teams of up to 4 participants; At least half of each team must be individuals who identify as women.
- Submission Limits (Click <u>here</u> for more details)
  - You may submit a maximum of 15 entries per day.
  - You may select up to 2 final submissions for judging.
- Competition Timeline (Click <u>here</u> for more details)
  - Entry and Team Merger Deadline: February 26,
     2023 11:59 PM UTC
  - End Date: March 1, 2023, 2022 11:59 PM UTC
  - Winner will be announced on March 8, 2023.

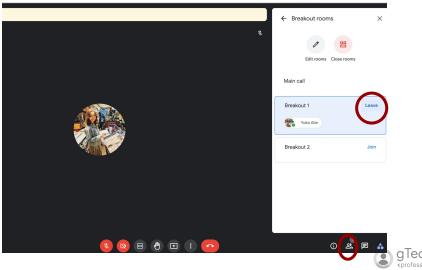




## Group Assignment & Hands-on exercise

- We will use breakout rooms to divide you into groups
- A dedicated mentor will come to your rooms to help you with team formation.
- This is the end of the workshop, you do not need to come unless you have any questions or needs our assistance for group exercise. :) We will stay here for a bit longer to answer any questions about the event.





## Group Assignment & Hands-on exercise

#### Hands-on exercises resources:

- Colab notebook for code demo on github
- Instruction document on github covers how to use Google colab notebook, how to access all the slides and notebooks and how to attend Kaggle competition.

Remember to register for the competition <u>here!</u>



## Hands-on exercise session is a great opportunity to connect with our mentors! Proprietary + Confidential



Bhaktipriya R. Software Engineer Lead Responsible ML Infra





Elizabeth Lapo Software Engineer Youtube Knowledge Graph



JL Maréchaux Marketing Science Lead Google Marketing Platform



Kun Chang Data Scientist gTech



Lekshmi Santhosh **Product Analyst** MI Fleet Metrics



**Megan Godfrey** Marketing Science Lead Google Marketing Platform



### Hands-on exercise session is a great opportunity to connect with our mentors!



Mike Anderson Data Scientist gTech



nine Learning Engineer Google Al



Sabina Przioda Data Scientist Data Science Trust & Safety



Sara Mourad Software Engineer Corp Eng Dev Infrastructure & ML



Simon Holgate Technical Program Manager Geo Data Operations MI



**Zoe Zhang** Data Scientist gTech



## Top tips from 2 Kaggle Wizards in our team



**Dirk Nachbar** Head of Applied Data Science gTech



Alessandro Mariani Applied Data Scientist gTech

#### How to do well in competitive ML?

- Invest time.
- 2. Learn from others (improve on other people's solutions).
- Be explorative, spend good time on engineering features. Do some reading on the domain.
- 4. Try many diverse approaches, later you can average/ensemble them.
- 5. Start simple (linear) and then add complexity incrementally.
- 6. Partition your data to mirror the competition setup. Use the loss/objective function to select models.
- 7. If the data is big and slow, play with samples.



## Tips to succeed on Kaggle (advice from Ale & Dirk\*)

#### How to do well in competitive ML?

- 1. Invest time.
- 2. Learn from others (improve on other people's solutions).
- 3. Be explorative, spend good time on engineering features. Do some reading on the domain.
- 4. Try many diverse approaches, later you can average/ensemble them.
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- 6. Partition your data to mirror the competition setup. Use the loss/objective function to select models.
- 7. If the data is big and slow, play with samples.

#### Others

- 1. Perseverance (invest time) I used to dedicated ~3 hours a day when competing
- 2. Understand what you're doing forget the competition and focus on learning how trees, neural networks and linear models works and how you need to prepare data differently. You can come back to competition later.
- 3. You need to have a solid cross-validation setup to understand if your experiments works (don't rely on public leaderboard feedback, this is how I won my first competition!)
- 4. Team up but don't team up before you ran out of ideas! Teaming up is great way to share what each other learnt
- 5. Read the forum especially past competitions! Threads are full of knowledge