Machine Learning From Scratch

Collin Prather

April 25th, 2018

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Make sure that everyone launches binder or colab.google first!!

Also, give them a walkthrough of the whole presentation and tell them what we'll be building and what we'll be predicting!

Machine Learning Overview

Steps in the Machine Learning Process

Step 0: Identify The Problem

Step 1: Get the Data

Step 2: Data Exploration

Step 3: Data Preparation

Step 4: Model Selection

Step 5: Cross-validation/Hyper-parameter tuning

Building a Support Vector Machine from Scratch

Exploring Scikit-Learn and applying to GR Crash dataset

Machine Learning From Scratch ☐ Machine Learning Overview

Machine Learning Overview

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Step 2: Data Exploration Step 3: Data Preparation

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Pull a graph of google search trends indicating how terms like "Data Science" and "Machine Learning" have blown up.

Try to form talk around hitting on the theoretical mathematical side of ML as well as the difficluties/complexities faced in Applied ML data + algorithms = predicting the future (it's really a lot more than this - understanding context and how to frame the question (usually) from a business perspective is huge)

classification v. regression

supervised/unsupervised/reinforcement learning when talking on reinforcement learning, mention and recommend AlphaGo documentary (it's on netflix!)

considerations/complexities in building ML models

What is Machine Learning?



Machine Learning

Arthur Samuel:

Machine learning is "Field of study that gives computers the ability to learn without being explicitly programmed".

Machine Learning From Scratch

Machine Learning Overview

└─What is Machine Learning?



What is Machine Learning?

Arthur Samuel: Machine learning is "Field of study that gives computers the ability to learn without being explicitly programmed".

Even according to the experts, the exact definition of the field of machine learning is a bit fuzzy, but As early as 1959, Arthur Samuel quote. \cdot

also, include Ng's explanation from MLYearning!

What is Machine Learning

data + algorithms = predicting the future combo of statistics, calculus, etc...

Machine Learning From Scratch Machine Learning Overview

└─What is Machine Learning

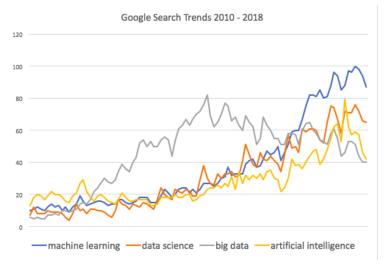
What is Machine Learning

data + algorithms = predicting the future combo of statistics, calculus, etc...

ML techniqes can be applied to a wide range of problems in diverse industries. In fact, ML has become ubiquitous in our everyday lives * Siri/ Amazon Alexa

- * Recommendation systems (amazon, netflix)
- * Fraud Detection
- * Disease diagnosis
- * Supply Chain Optimization

According to Google...



What has caused this spike?

- 1. Data Availability
 - ecommerce
 - lot (sensor data)
- 2. Computational Scale
 - Moore's Law

Machine Learning From Scratch ☐ Machine Learning Overview

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1. Data Availability

• semmerse

• lot (winsor data)

2. Computational Scale

• Moore's Law

The math that powers machine learning algorithms has been around for quite a few years... so what's changed?

- 1. Data Availability
- 2. Computational Scale (NG MLY 01 pg 10)

The rise of the big data era has given us access to astounding amounts of data. That phenomenon paired with with the exponential growth we've experienced in computational advances, has created the perfect storm for the emergence of the field of machine learning.

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Steps in the Machine Learning Process

Step 0: Identify The Problem



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—Steps in the Machine Learning Process

—Step 0: Identify The Problem



Let's say that you work for the city of Grand Rapids, and you find that there are an increased number of hit and runs when the driver 1 was drinkin.

Do some research, maybe find a way to graph this?? You can do it!

Get the Data

This may look like:

- SQL query
- CSV download
- Web-scraping
- Designing experiments/surveys and collecting data yourself

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- SQL query
- CSV download
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In our case, we'll head to GRData.

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Steps in the Machine Learning Process

Step 1: Get the Data

Get the Data

Get the Data

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SQL query
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In our case, we'll head to GRData

Obtaining the data you'll need looks very different depending on what domain you're working in. In some instances, it can be fairly simple and straightforward, for example, In a business context, most often it will require querying some sort of internal database. Could also be downloading a csv file. In other instances, it may require a bit more creativity – For particular social research, you may need to scrape the web. In some cases, you may even need to collect some data yourself! Here are two examples:

- 1. You're developing a new data product at your company and are collecting data to fuel it
- 2. You're in public health and are working to make healthcare accessible to all residents of the greater GR area. You may need to conduct your own research to identify what may be inhibitting people from reaching healthcare.

In our case, we're lucky enough to have access to a meticulously maintained public database on the city of GR: GRData. Scroll through,

Get the Data

In our case, we'll head to GRData

٠	WORKZNEACT	CRASHTYPE	CRASHSEVER	CRASHDATE	CITY	BIKE	ROADSOFTID	OBJECTID	Y	X
	Uncoded & Errors	Side-Swipe Same	Property Damage Only	2007-02-16	Grand Rapids	No	929923	6001	42.927216	o _{-85.639647}
	Uncoded & Errors	Side-Swipe Same	Property Damage Only	2007-06-22	Grand Rapids	No	935745	6002	42.927213	1 -85.639487
	Work on Shoulder / Median	Head-on	Property Damage Only	2007-01-08	Grand Rapids	No	926813	6003	42.927212	2 -85.639387
	Uncoded & Errors	Side-Swipe Same	Property Damage Only	2007-11-12	Grand Rapids	No	943813	6004	42.927210	3 -85.639288
	Uncoded & Errors	Parking	Property Damage Only	2007-11-09	Grand Rapids	No	943791	6005	42.927210	4 -85.639288

```
| Second Second
```

After downloading the csv file, we can read the file into a pandas dataframe and explore it in our Jupyter notebook.

Explore the Data

- Verify data
- Visualize data
- Identify patterns
- Give direction to analysis

Machine Learning From Scratch Steps in the Machine Learning Process Step 2: Data Exploration Explore the Data

Explore the Data

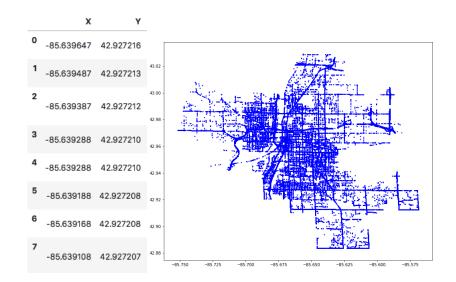
+ Verify data
+ Visualize data
+ Identify patterns
- Give direction to analysis

This is kind of an unstructured approach to understanding initial patterns in the data and potentially points of interest. This process isnt meant to reveal every bit of information a dataset holds, but rather give you direction in your analysis and potentially give you clues in how to process/model the data. [1] Now, if you're just emailed a csv file, this step is especially crucial, and it may take you some time to explore the data, get a feeling for what you're dealing with. If you are analyzing data that you work with day in and day out, this "exploration" process may be a bit more implicit.

The main idea hear is to build an understanding of your data. Without an appreciation for the context of the data, it's just numbers. But when you see the data in context, it's fascinating, it's a story.

More often than not, your exploration of the data leads to more questions than answers.

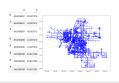
	x	Υ
0	-85.639647	42.927216
1	-85.639487	42.927213
2	-85.639387	42.927212
3	-85.639288	42.927210
4	-85.639288	42.927210
5	-85.639188	42.927208
6	-85.639168	42.927208
7	-85.639108	42.927207



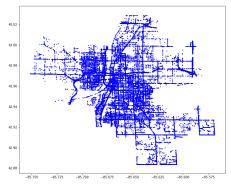
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Steps in the Machine Learning Process

Step 2: Data Exploration



With our dataset, on car crashes, a logical place to begin would be the first two columns, containing latitudes and longitudes of each crash. This is just a snapshot of the data on the left side, and on the right, each dot represents a car crash.





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Steps in the Machine Learning Process

Step 2: Data Exploration

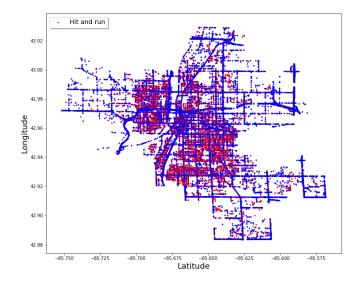


Now, this is pretty telling about our data, remember, there is nearly 73,000 crashes recorded, and if we juxtapose this plot with the city of GR, we actually see that the plot of crashes outline the city boundaries!

Machine Learning From Scratch

Steps in the Machine Learning Process

Step 2: Data Exploration



Machine Learning From Scratch
Steps in the Machine Learning Process
Step 2: Data Exploration



We may be interested in hit and runs... I should add a caption or title to this plot

Check the variable's distribution

```
In [34]: crash = pd.read_csv('Data/CGR_Crash_Data.csv')
          crash.head(3)
                                                                      CRASHDATE CRASHSEVER CRASHTYPE WORKZNEACT ...
Out[34]:
                                Y OBJECTID ROADSOFTID BIKE
                                                                Grand
                                                                                        Property
                                                                                                 Side-Swine
                                                                                                                Uncoded &
             -85.639647 42.927216
                                       6001
                                                                       2007-02-16
                                                  929923
                                                               Rapids
                                                                                   Damage Only
                                                                                                      Same
                                                                                                                    Errors
                                                                Grand
                                                                                        Property
                                                                                                 Side-Swipe
                                                                                                                Uncoded &
             -85.639487 42.927213
                                       6002
                                                  935745
                                                                       2007-06-22
                                                               Rapids
                                                                                    Damage Only
                                                                                                      Same
                                                                                                                    Errors
                                                                                                                  Work on
                                                                                        Property
             -85.639387 42.927212
                                       6003
                                                  926813
                                                                       2007-01-08
                                                                                                    Head-on
                                                                                                                Shoulder / ...
                                                               Rapids
                                                                                    Damage Only
                                                                                                                   Median
         3 rows x 77 columns
          crash.VEH3TYPE.value_counts()
Out[32]: Uncoded & Errors
                                         67212
          Passenger Car, SUV, Van
                                          4788
          Pickup Truck
                                           503
          Motorhome
                                           327
          Truck Under 10,000 lbs
                                            63
          Truck / Bus (Commercial)
                                            62
          Other Non-Commercial
                                            10
          Motorcycle
                                            10
          Go-cart / Golf Cart
          Name: VEH3TYPE, dtype: int64
```

```
Machine Learning From Scratch

Steps in the Machine Learning Process

Step 2: Data Exploration

Check the variable's distribution
```



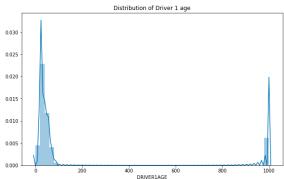
It's also often very helpful to check the distribution of the different variables. For example, our dataset contains many characteristics about what it defines as "DRIVER1", "DRIVER2", "DRIVER3". When I first came across that, I was impressed, like that's some seriously accurate data! But upon further examination, we find that many of the "DRIVER2" and "DRIVER3" columns are empty or contain errors. (This makes sense... not all crashes involve 3 driver!)

When we check the counts of the different values found in the "VEH3" column, we see that over 67,000 of them are errors! Now, this doesn't mean that the column is useless, but in terms of building a predictive model, this column probably won't be much help, so as we'll see in the data processing step, we'll end up dropping it.

Check the variable's distribution

```
In [41]: fig, ax = plt.subplots(figsize=(10,6))
ax.set_title('Distribution of Driver 1 age')
sns.distplot(crash.DRIVER1AGE)
```

Out[41]: <matplotlib.axes._subplots.AxesSubplot at 0x1a1a742080>

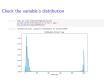


Machine Learning From Scratch

Steps in the Machine Learning Process

Step 2: Data Exploration

Check the variable's distribution



Continuing on, here we check the distribution of the age's of all the "DRIVER1"s recorded in the dataset. In my head, I would think that age would be an important feature in car crashes. And so we check it out, and i appears that there are a ton of instances bunched up between 1 and 100... that makes sense... then there is also a decent cluster of observations around 1000 years old... that does not make sense.

Step 2: Data Exploration

Check the variable's distribution

```
In [45]: fig, ax = plt.subplots(figsize=(10,6))
          ax.set title('Distribution of Driver 1 age')
          sns.distplot(crash.DRIVER1AGE)
         There are 8979 Driver 1's recorded as being 999 years-old.
                                         Distribution of Driver 1 age
          0.030
          0.025
          0.020
          0.015
          0.010
          0.005
          0.000
                               200
                                             400
                                                          600
                                                                        800
                                                                                     1000
                                                DRIVER1AGE
In [46]: print('There are', crash.DRIVER1AGE[crash.DRIVER1AGE == 999].count(), "driver 1's recorded as being 999 years-old.")
         There are 8979 driver 1's recorded as being 999 years-old.
```



Nearly 9,000 driver 1's are recorded as being 999 years-old.. That is a good thing to know before trying to build a predictive model, as it serously skews the data. We'll address that in our data processing stage.

Data Selection

Data Selection

Now, you could make an argument that preparing the data is the most important part of the machine learning workflow. After all it's the data that fuels the algorithm, garbage in, garbage out! It's been shown time and time again that more/bigger data beats a better algorithm everytime. Though it usually appears to be straightforward, this step can often regiure a lot of creativity.

The first step in preparing the data is simply choosing which features (you can think of as columns in the spreadsheet) you'll want to use in your model. As seen in our EDA some columns have a lot of missing data, and we'll drop them entirely.

IT's generally regarded as best practice to use as minimal amount of features as possible, such that your predictive model still predicts as accurately as you need it to.

- * computationally efficient
- * more easily interpretable
- * simpler is better

So how do we actually determine which features to use? We can use

Data Processing

the data preparation stage naturally diverges into two substeps: dealing with numerical variables, and dealing with categorical variables. It's important to note that some of the preprocessing steps we'll talk about here may actually be necessary for you to do to get the data in a format where you can explore it.

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https://www.sisense.com/glossary/data-exploration/