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# Applied Machine Learning

## ML 101 & Course Introduction



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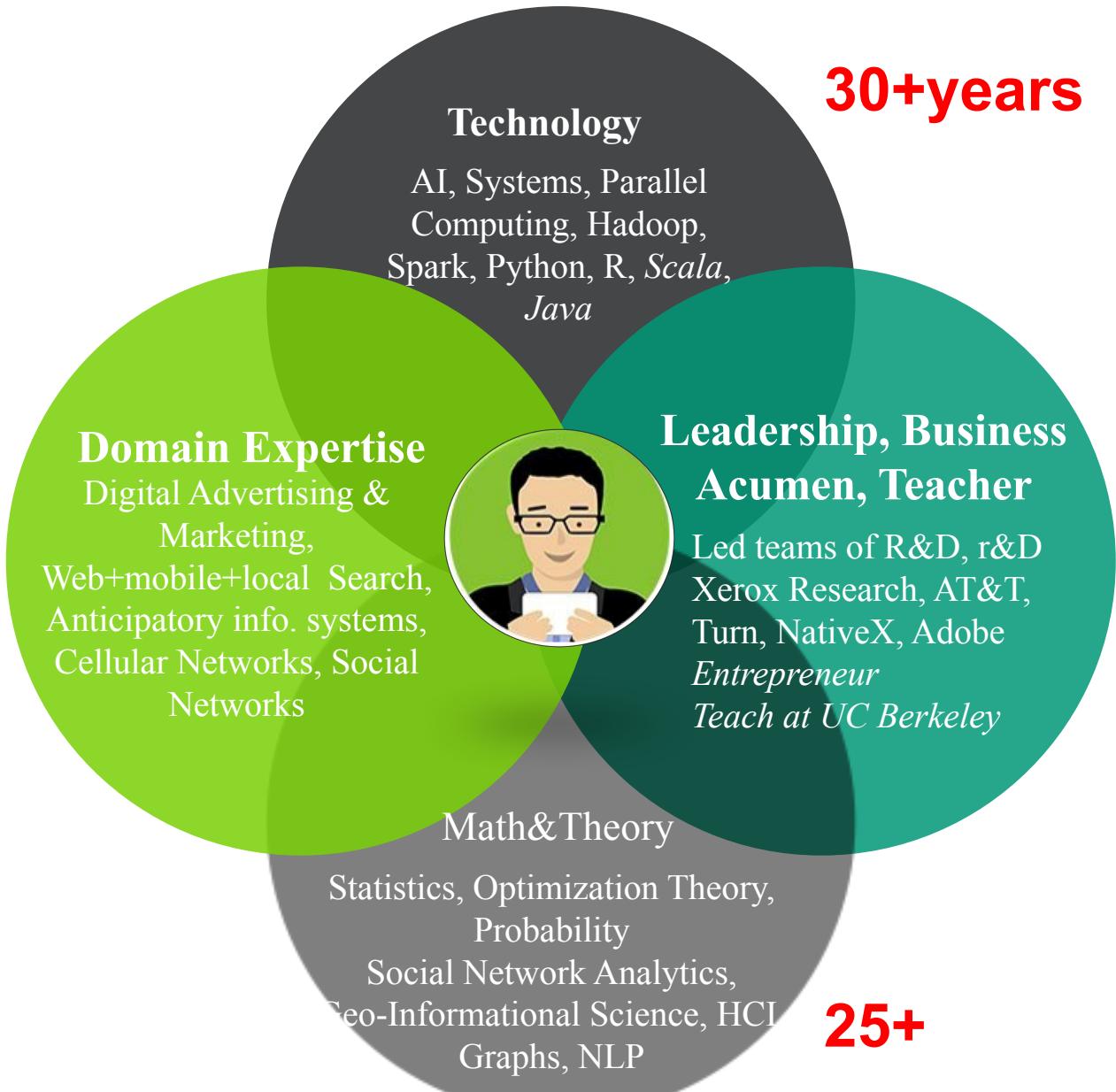
# Outline

- **AI/ML 101:**
  - Introduction
  - Linear Regression
  - Beyond linear regression
- **Top AI market trends** to watch in 2017 and beyond
  - Key technical developments
  - Case studies
- **ML investor or entrepreneur**
- **Short Case Study in a Python Notebook**
- **Conclusions**
- **Course Logistics**

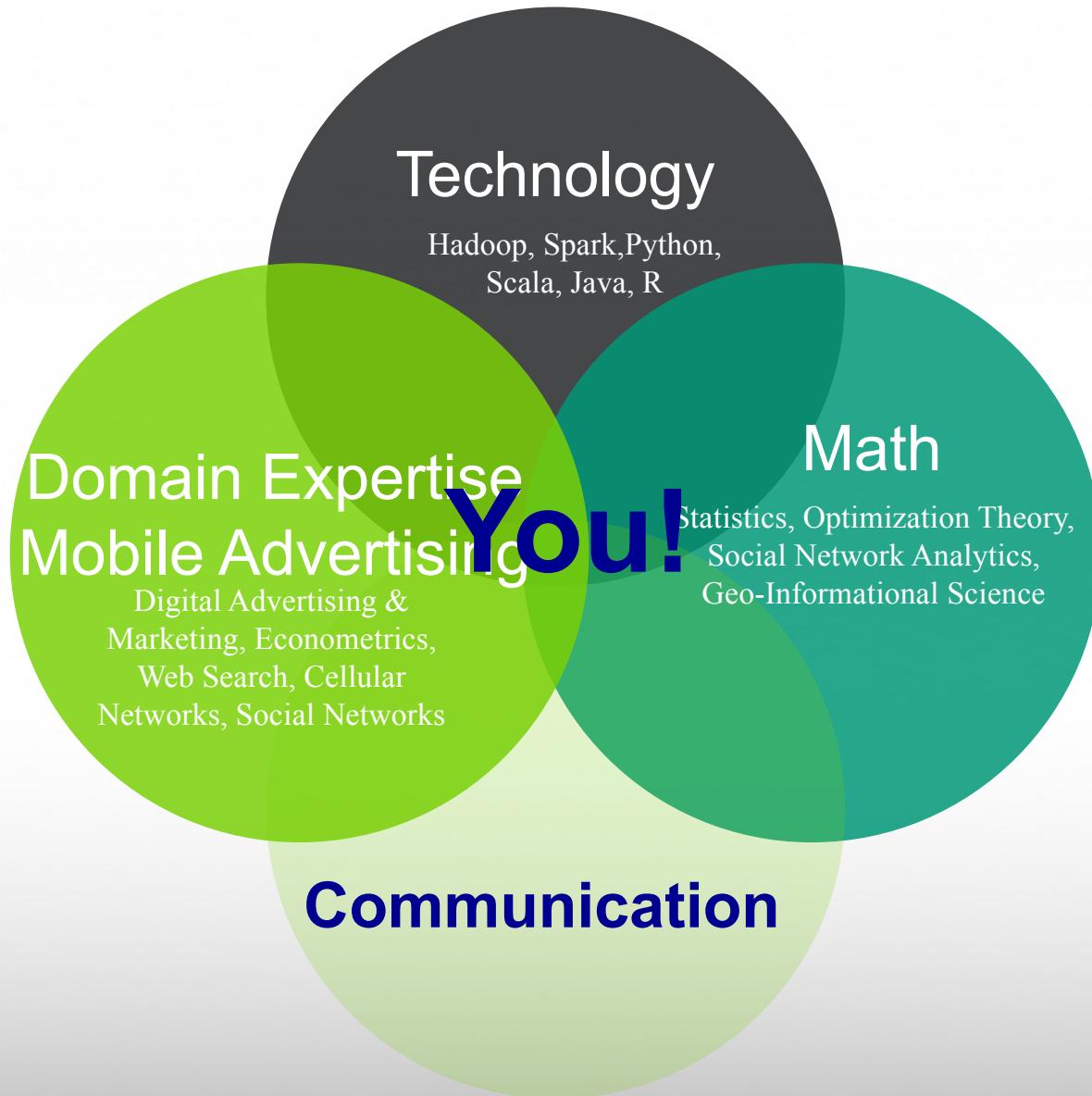
# James G. Shanahan 30+ years in data science



16+



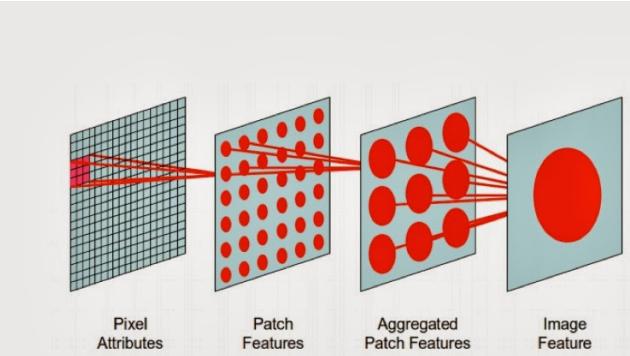
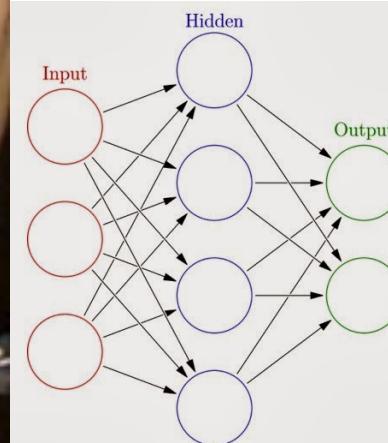
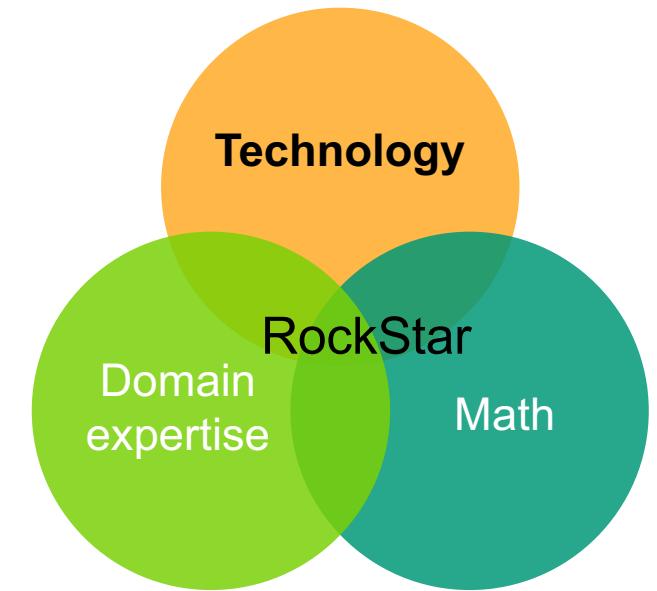
# Data Scientist



# AI via machine learning at scale



## RockStars and Super Models



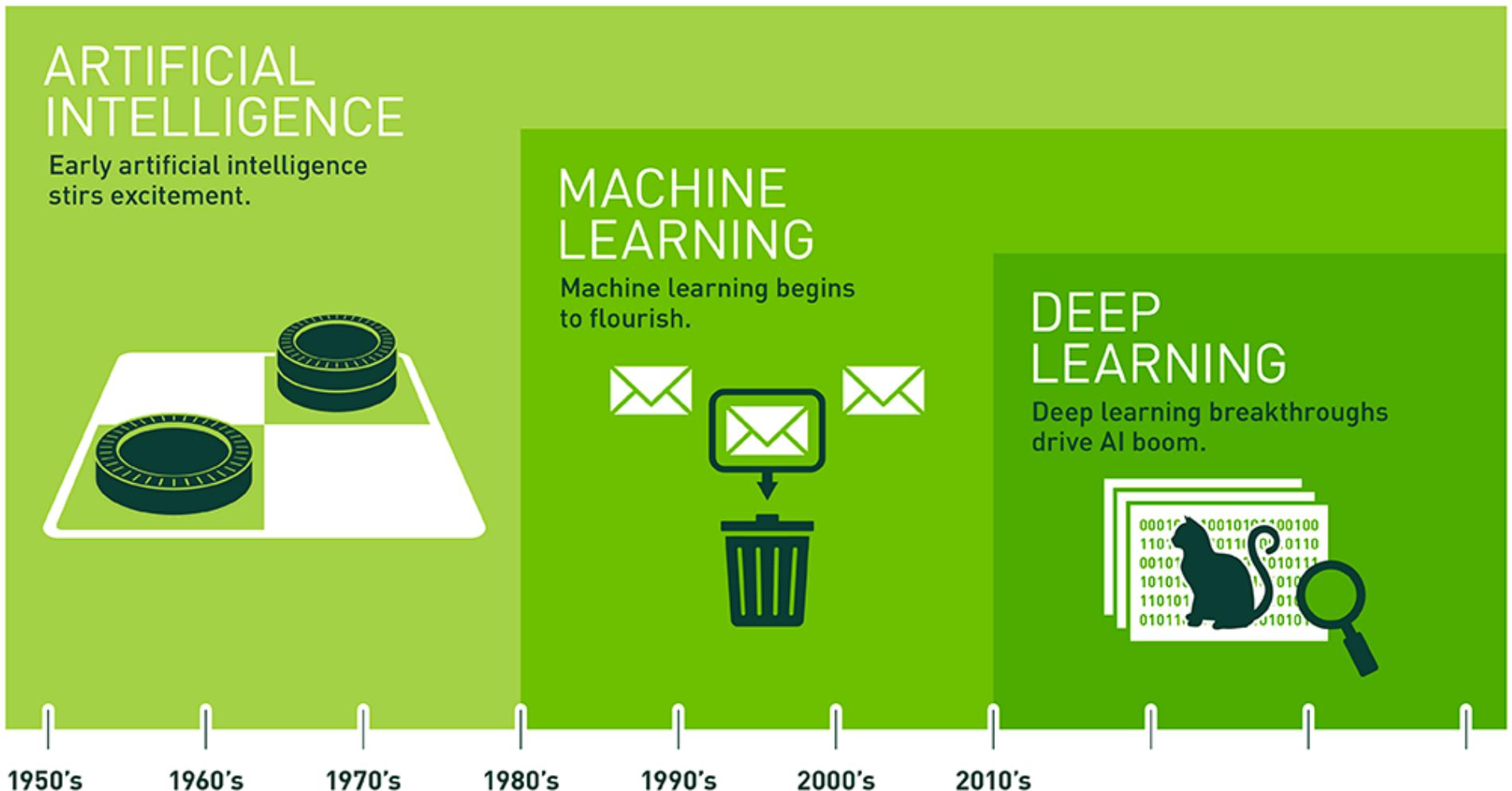
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# Artificial intelligence

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- **AI, in its simplest definition, is an umbrella term for technologies that are**
  - inspired by biological systems,
  - giving computers human-like abilities related to seeing, reasoning, hearing, and learning (and maybe things like empathy and introspection).
- **AI encompasses technologies like**
  - machine learning, deep learning,
  - natural language processing (NLP), computer vision,
  - machine reasoning, and strong AI.
- **As an engineer**
  - any device that perceives its environment and takes actions that maximizes its chance of success at some goal
- **AI (software, services, hardware) is a burgeoning industry**
  - Generating over USD 6.5 billion (WorldWide) in revenue in 2015, growing to \$300B by 2025s



Since an early flush of optimism in the 1950s, smaller subsets of artificial intelligence – first machine learning, then deep learning, a subset of machine learning – have created ever larger disruptions.

<https://blogs.nvidia.com/blog/2016/07/29/whats-difference-artificial-intelligence-machine-learning-deep-learning-ai/>

# AI: 4 Hypecycles and 3 winters



**1. 1960s-1969 AI**  
– Top-down

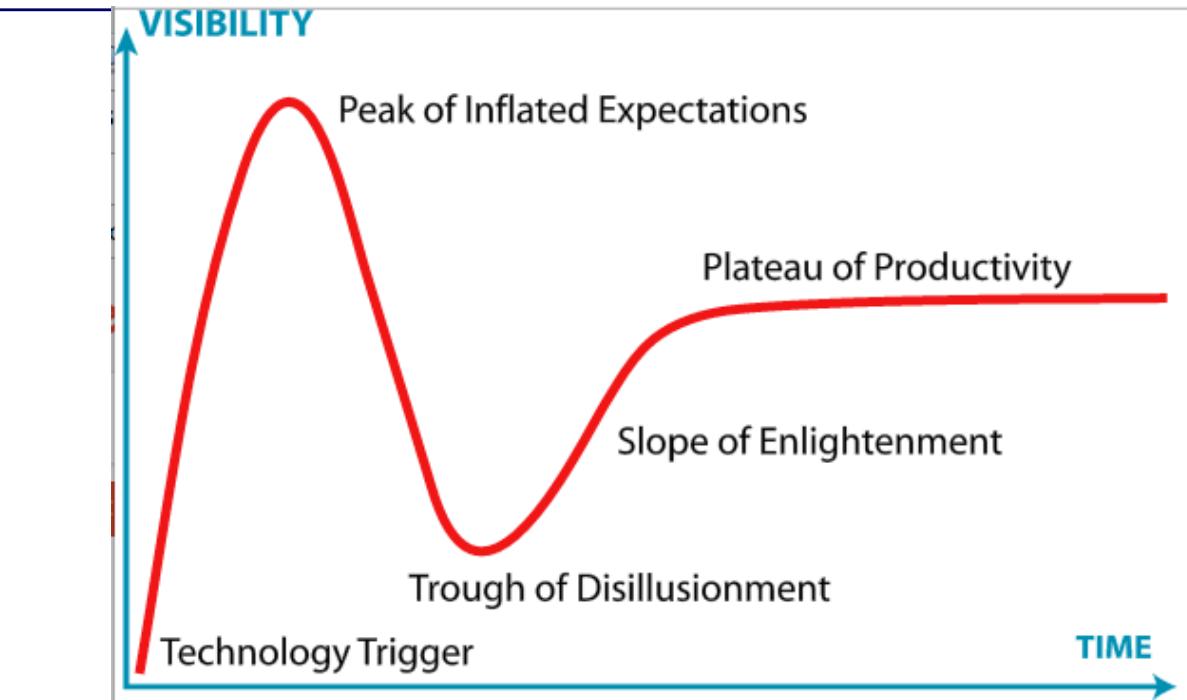


**2. 1980-1991 AI**  
– Top-down



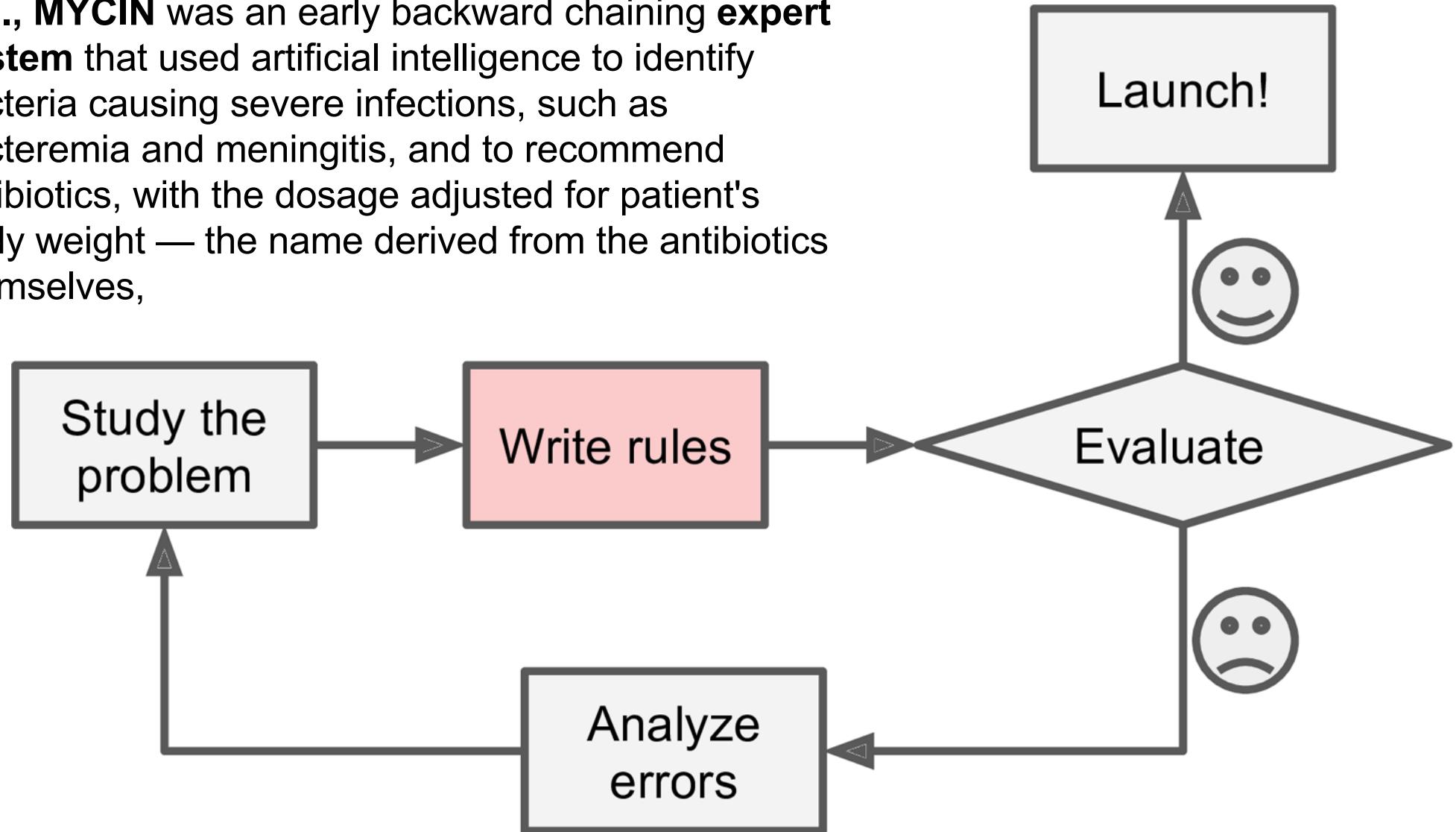
**3. 2000-2008**  
– Internet companies, Wall Street

**4. 2010s - Present**  
– Bottom up, data driven, industry-society wide

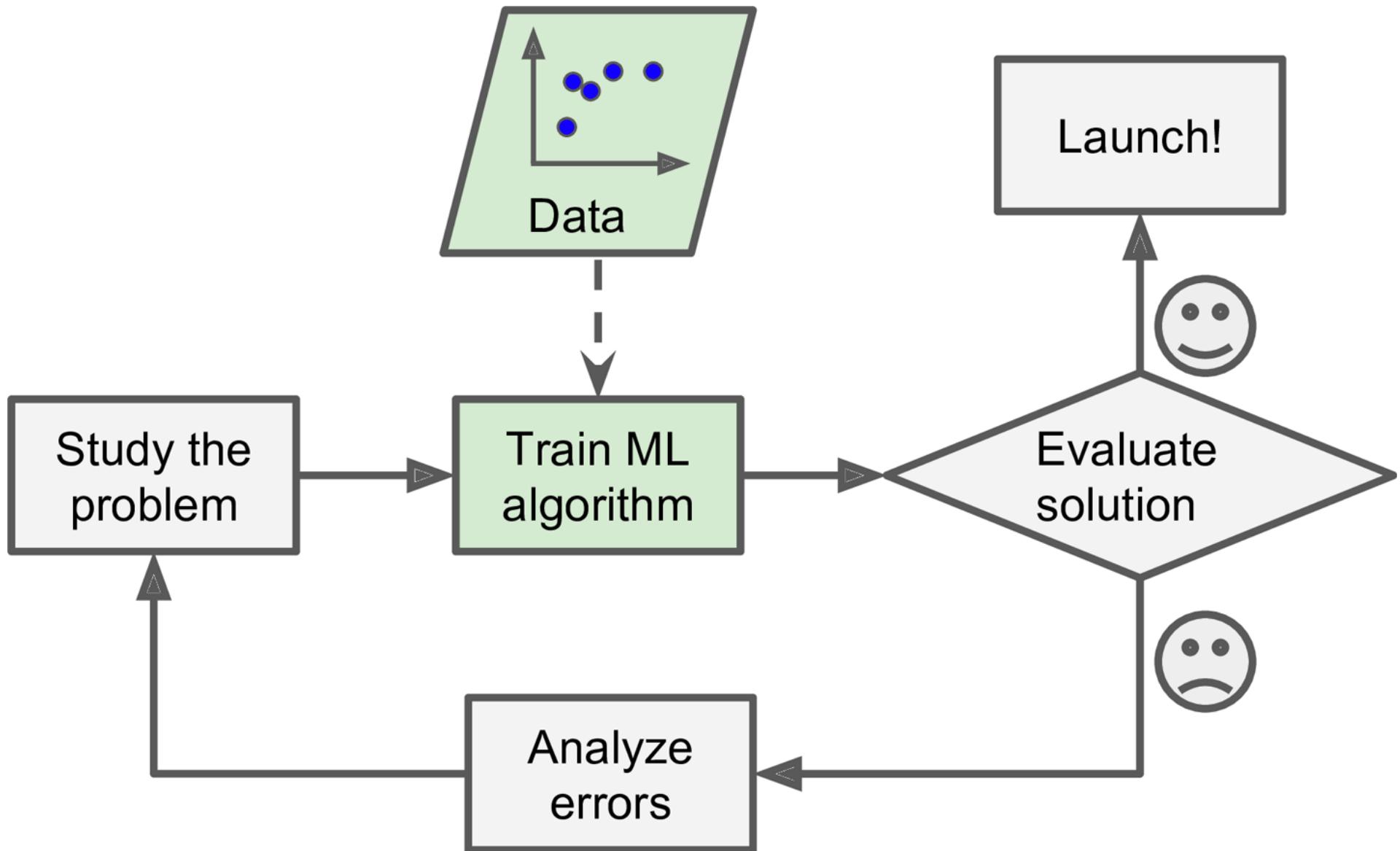


# Expert Systems [1980s]

E.g., MYCIN was an early backward chaining **expert system** that used artificial intelligence to identify bacteria causing severe infections, such as bacteremia and meningitis, and to recommend antibiotics, with the dosage adjusted for patient's body weight — the name derived from the antibiotics themselves,



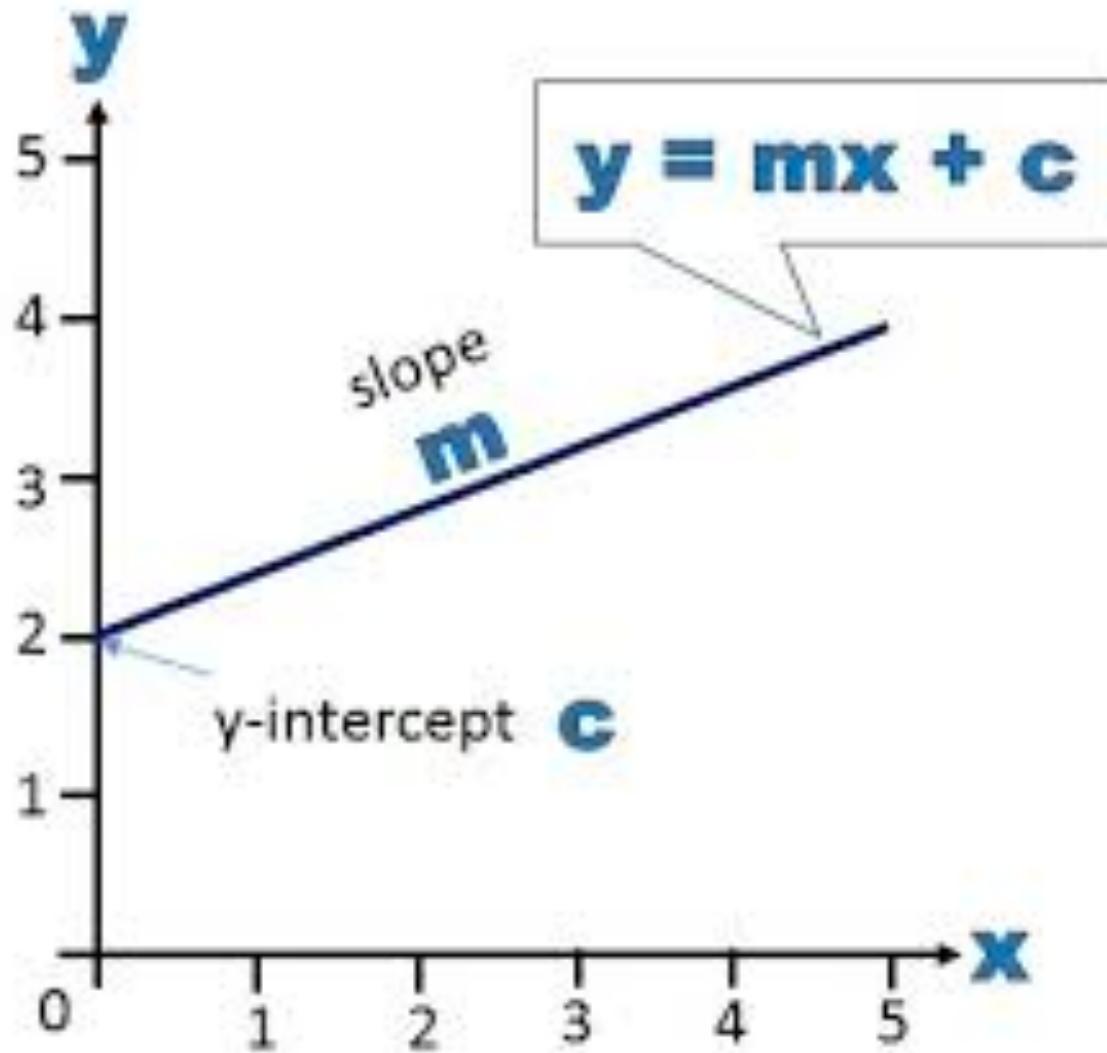
# Machine Learning



# Outline

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# Equation of a line



$$f(x) = mx + b$$

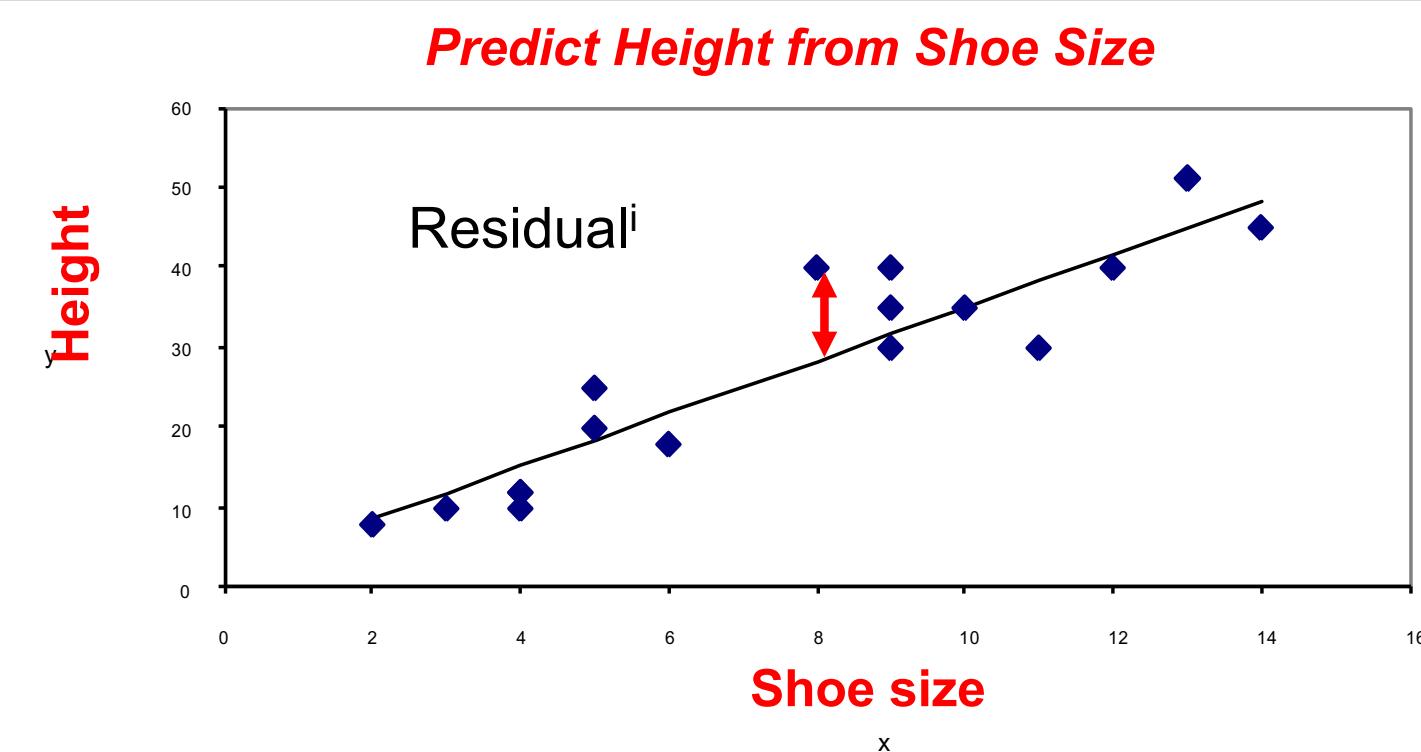


In math an Equation says 1,000 words

# Equation of a line

$$\text{Residual}^i = (WX^i - y^i) \longrightarrow \text{Residual}^i = (WX^i - y^i)^2$$

Squared error loss gives us a twice differentiable function and thus we can use convex optimization



$$y = mx + b$$
$$y = w_1 * x + w_0$$

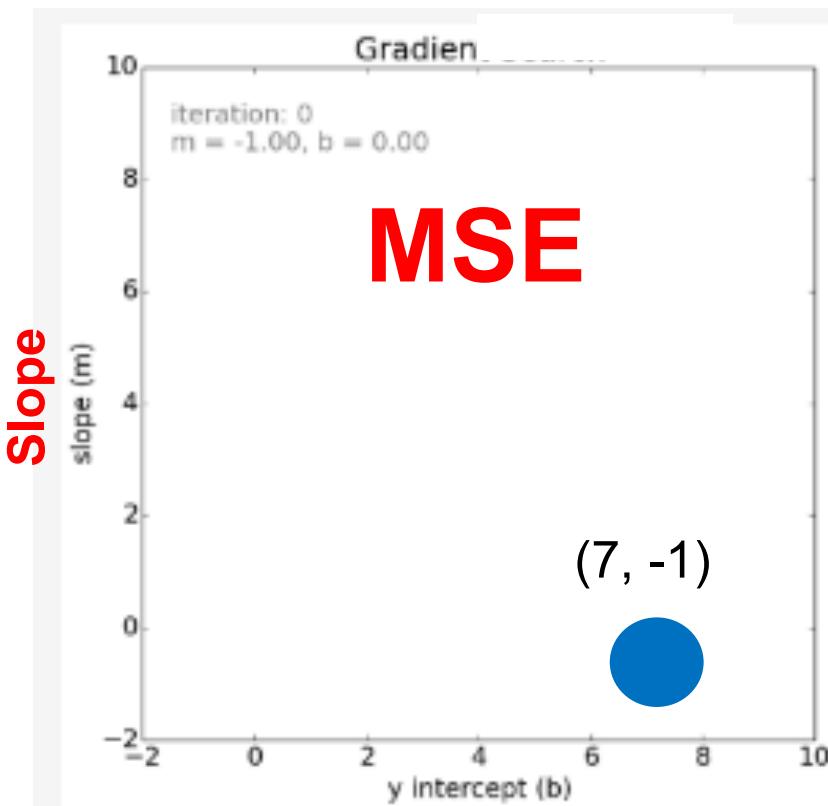
Where  $w_1$ ,  $w_0$ , slope, intercept

are model parameters

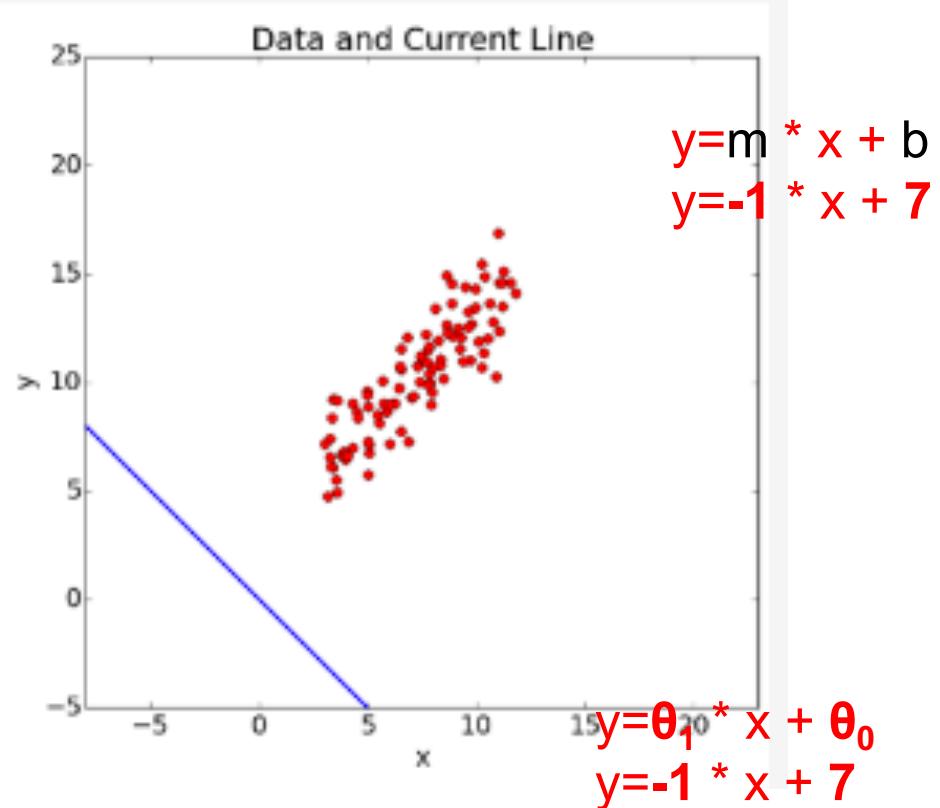
Each pair yields a different sum of squares error

# Version Space for linear regression

Model Space  
 $F(W)$  aka  $F(\theta)$

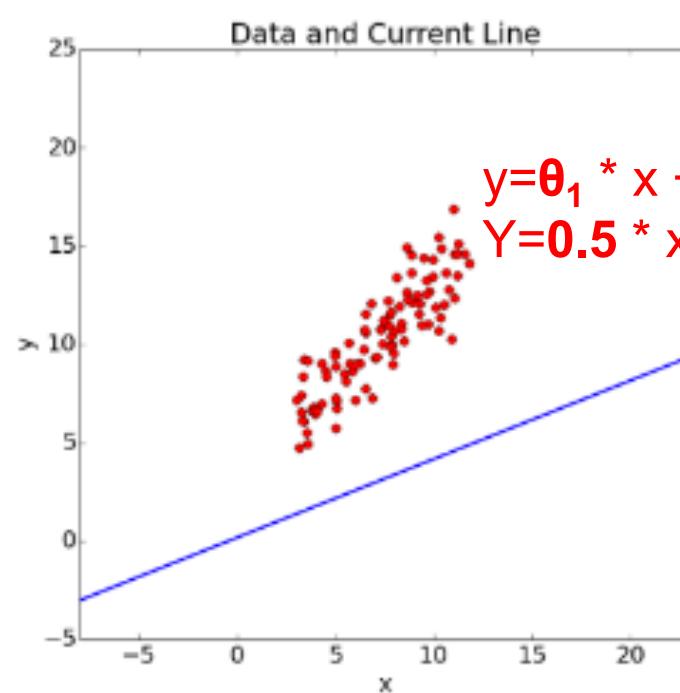
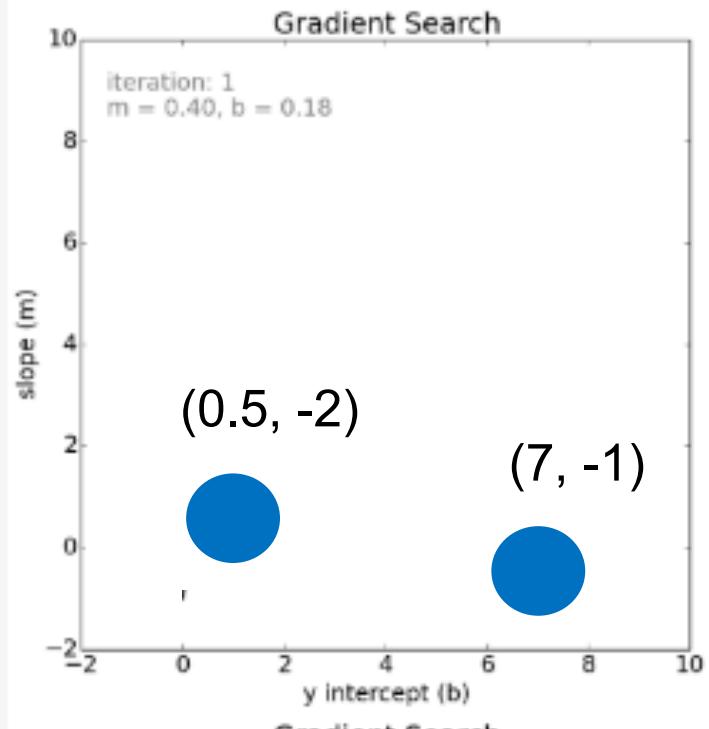
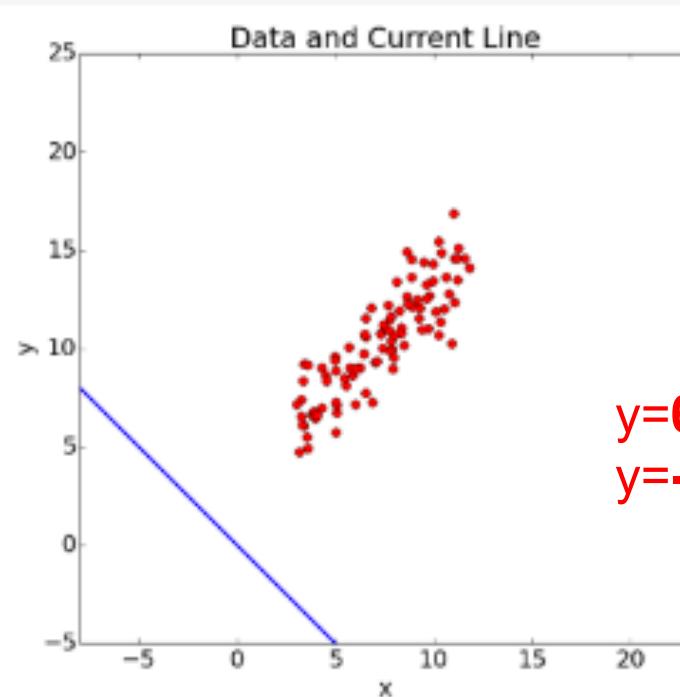
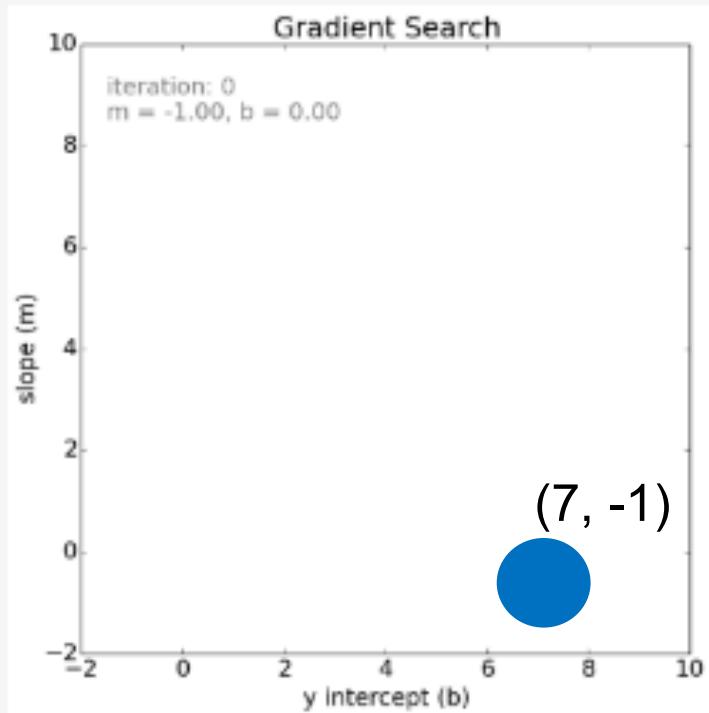


Problem Space  
 $F(X)$

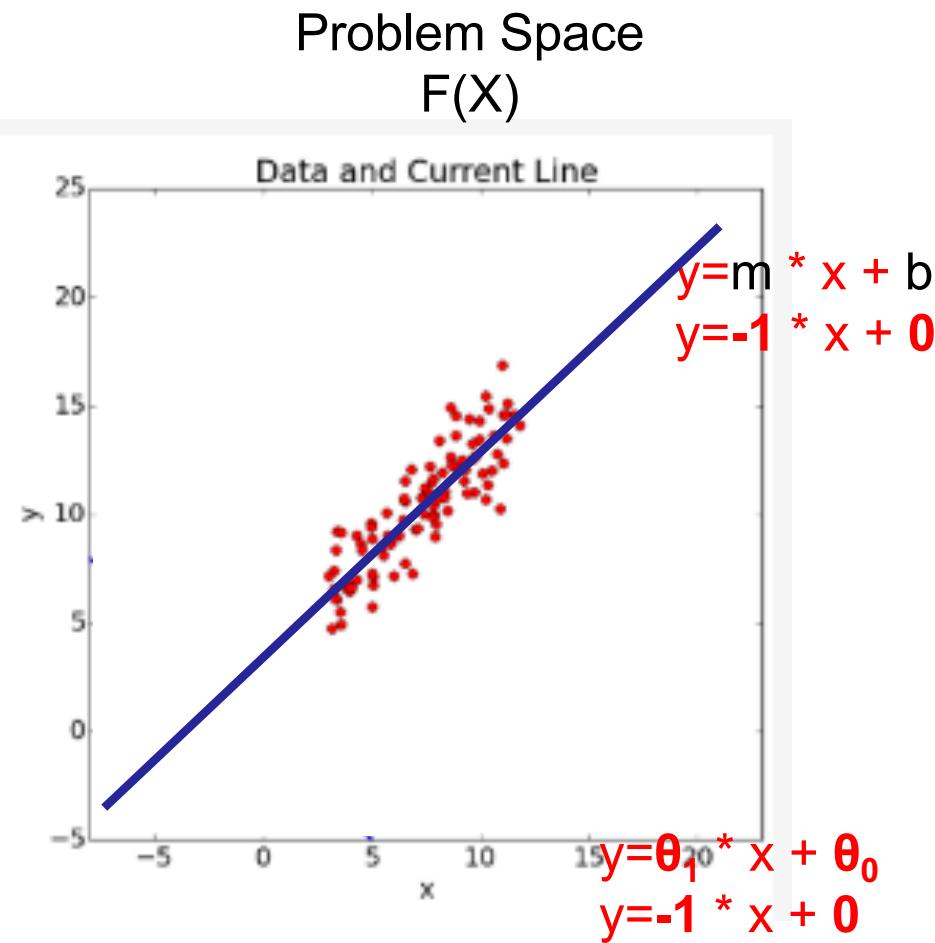
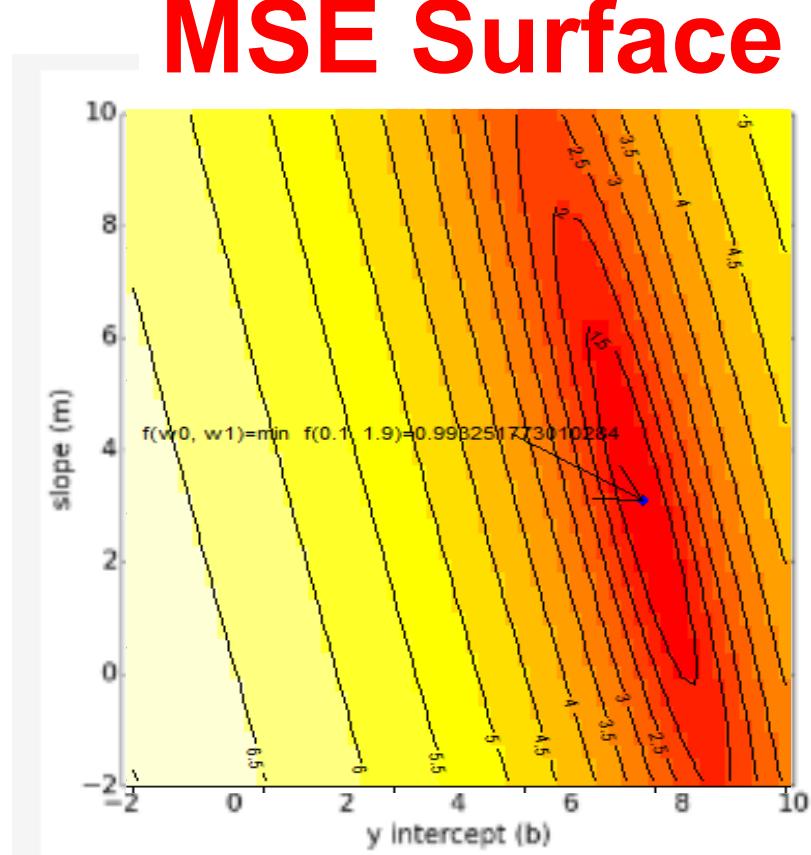


Intercept

$$MSE = \frac{1}{n} \sum \text{Residual}^i = \frac{1}{n} \sum (WX^i - y^i)^2$$



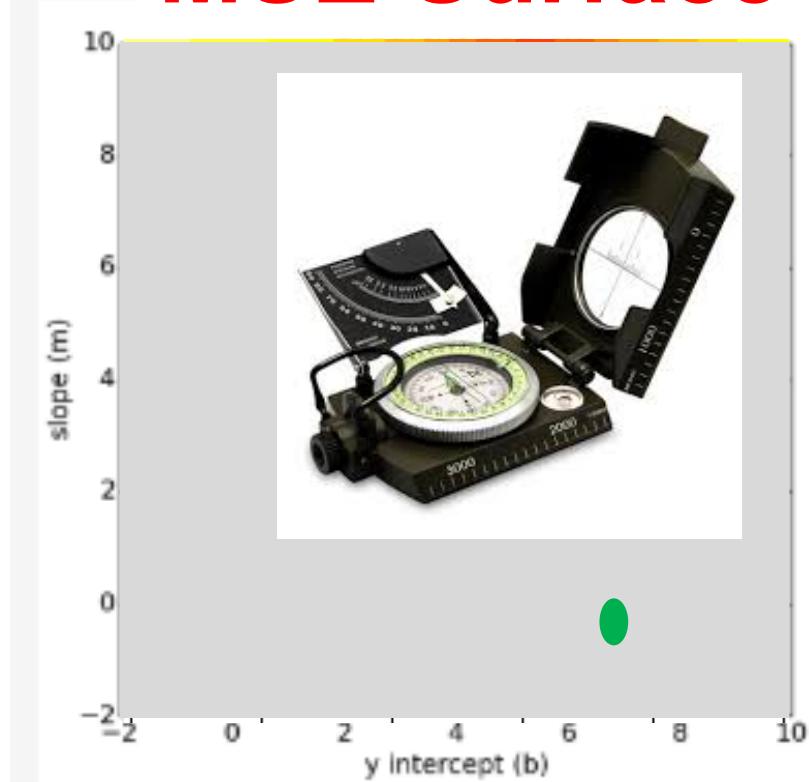
# Plot the error for different slopes and intercepts



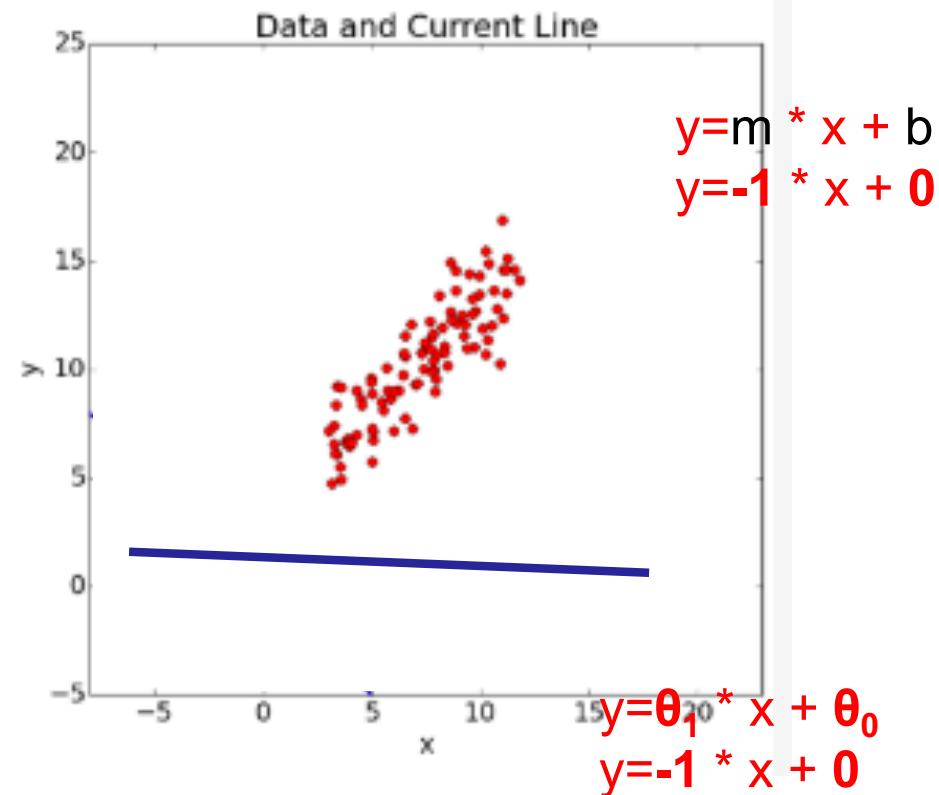
Search the MSE Error surface using Calculus (gradient descent):  
Tensorflow, Caffe, Torch, Theano, etc

# Gradient Compass: tells which way is up/down Without a map

## MSE Surface



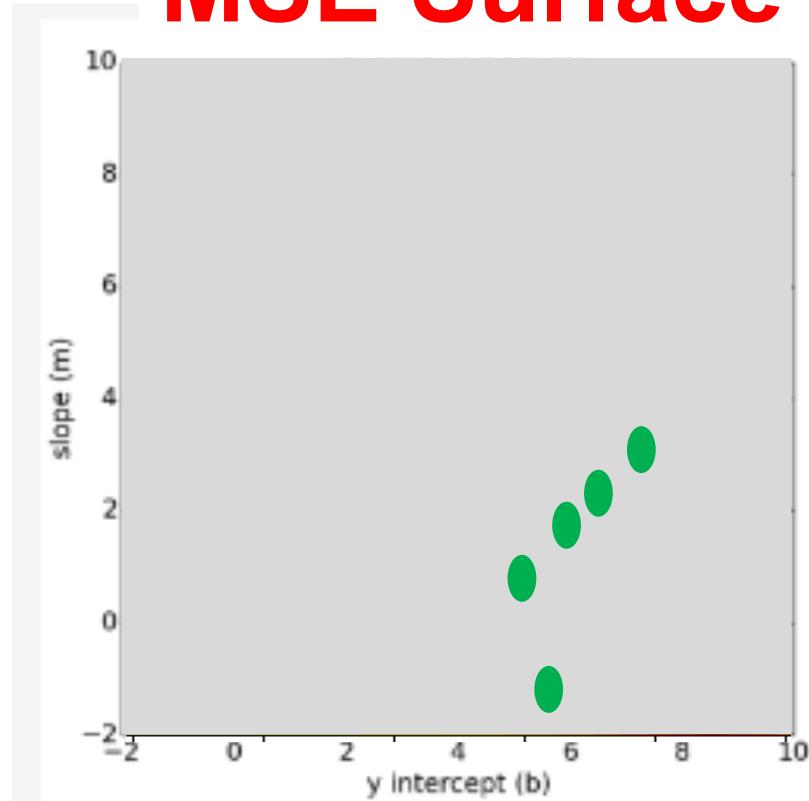
Problem Space  
 $F(X)$



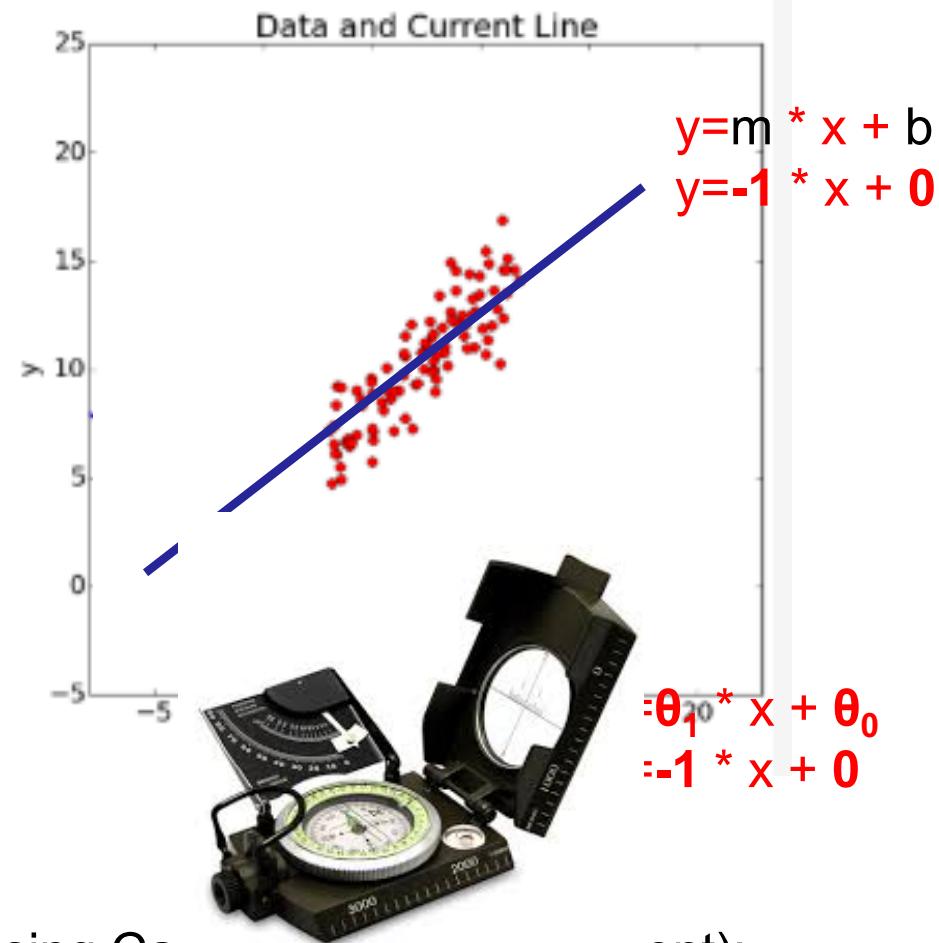
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# Using a gradient compass chase down the minimum

## MSE Surface



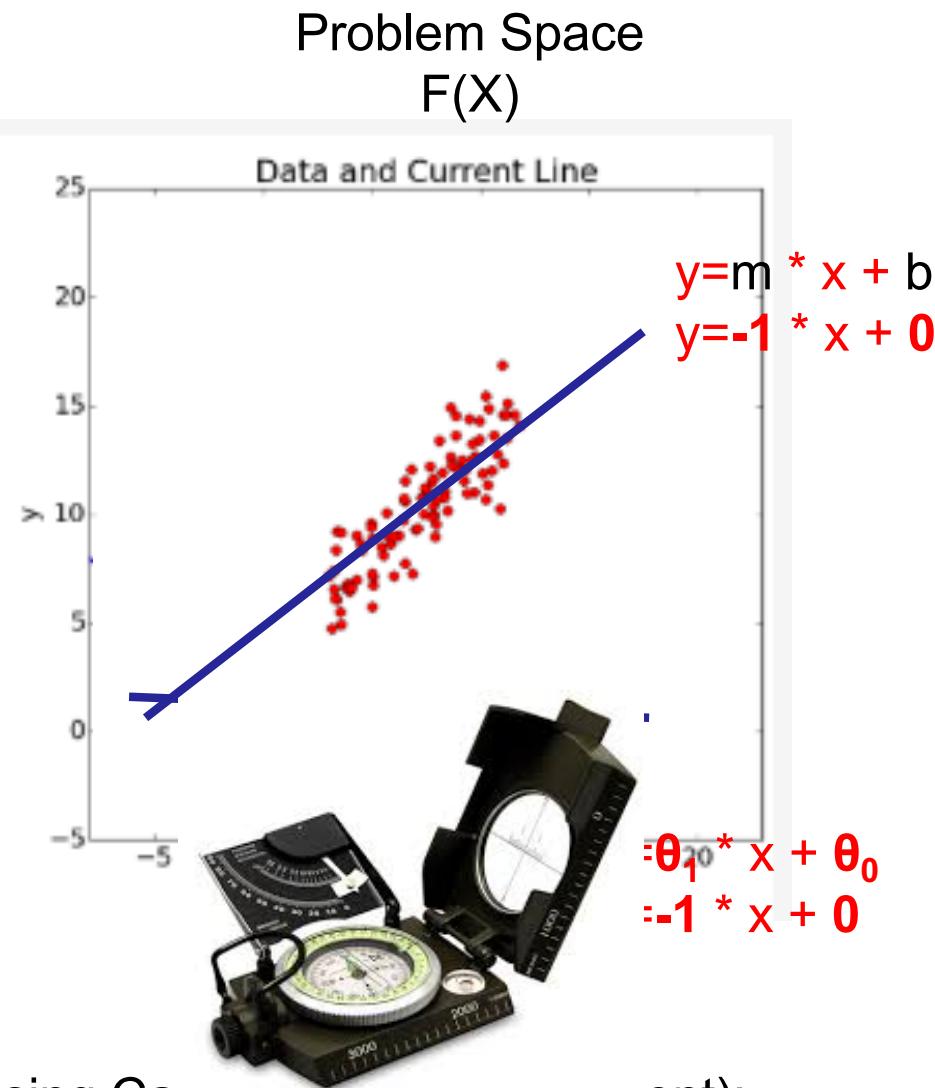
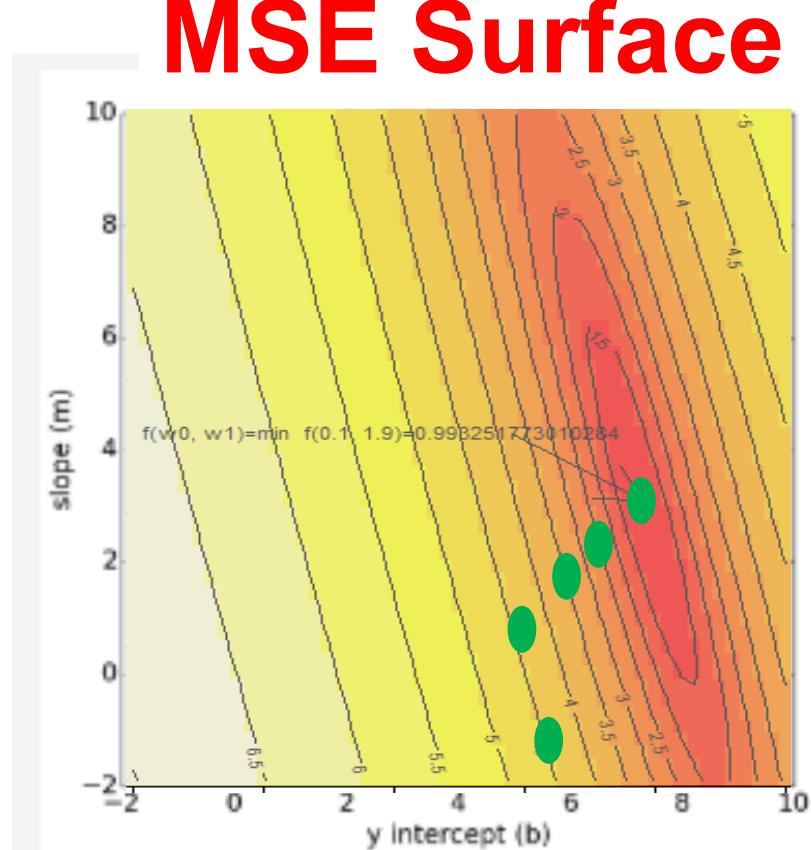
Problem Space  
 $F(X)$



Search the MSE Error surface using Ca  
Tensorflow, Caffe, Torch, Theano, etc

ent):

# Plot the error for different slopes and intercepts



Search the MSE Error surface using Ca  
Tensorflow, Caffe, Torch, Theano, etc

ent):



# ▽ the gradient chorus

- What is the gradient for linear regression?

*weight example*

$$\frac{\partial E}{\partial w} = (O - t) \times X$$
$$W = W - \alpha \times \frac{\partial E}{\partial w}$$
$$\begin{bmatrix} 4.32 \\ 3.98 \\ 7.92 \end{bmatrix} = \begin{bmatrix} 5 \\ 4 \\ 8 \end{bmatrix} - 0.01 \times 2 \times \begin{bmatrix} 34 \\ 1 \\ 4 \end{bmatrix}$$

$4.32 = 5 - 0.01 \times (2 \times 34)$  for  $i = 1$

- Chorus

- The gradient is the weighted sum of the training data, where the weights are proportional to the error (for each example) !



# Machine Learning: Regression

**Machine Learning (ML):** "a computer program that improves its performance at some task through experience" [Mitchell 1997]

**GIVEN:** Input data is a table of attribute values and associated class values (in the case of supervised learning)

**GOAL:** Approximate  $f(x_1, \dots, x_n) \rightarrow y$

Mimimize  $MSE = \frac{1}{n} \sum \text{Residual}^i = \frac{1}{n} \sum (WX^i - y^i)^2$  Y is real valued

<i>Instance\Attr</i>	$x_1$	$x_2$	...	$x_n$	$y$
1	3	0	..	7	73
2					76
...	...	...	...	...	...
L (aka m)	0	4	...	8	97

# ML in a Nutshell

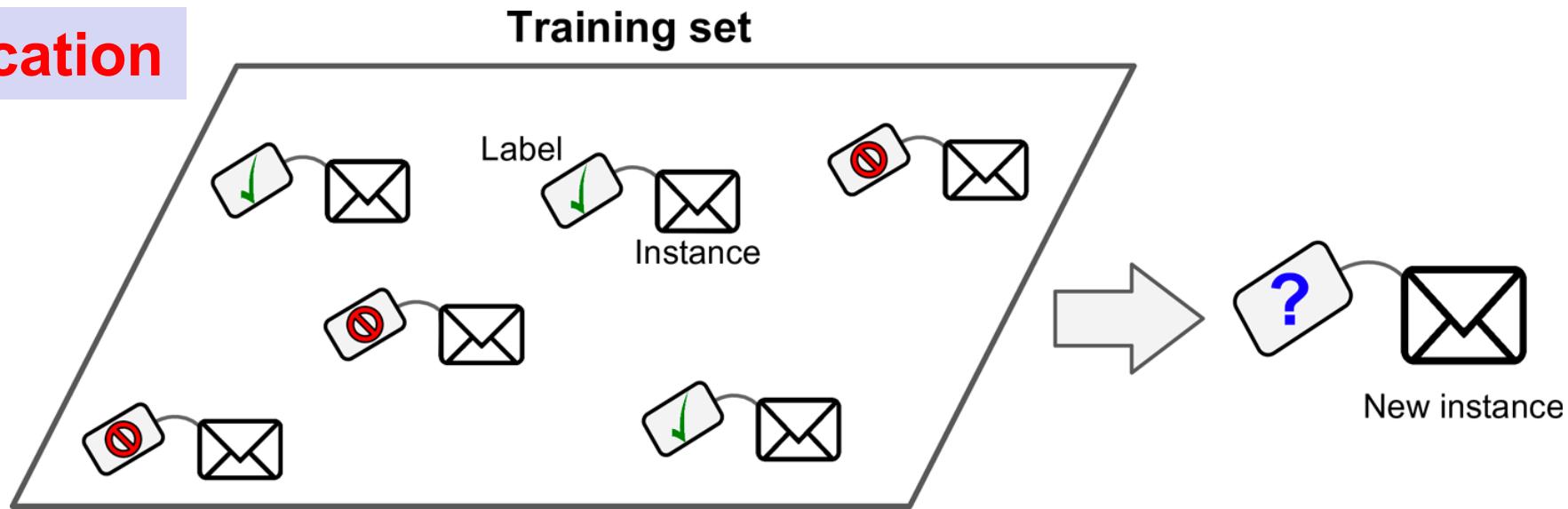
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- **Tens of thousands of machine learning algorithms**
- **Hundreds new every year**
- **Every machine learning algorithm has three components:**
  - Representation: *Slope, intercept*
  - Objective function  $MSE(\mathbf{X}, h_{\theta}) = \frac{1}{m} \sum_{i=1}^m (\theta^T \cdot \mathbf{x}^{(i)} - y^{(i)})^2$
  - Optimization
    - Random
    - Brute force
    - Numerical: Gradient descent
    - Analytical: Closed form via Normal Equation

# Outline

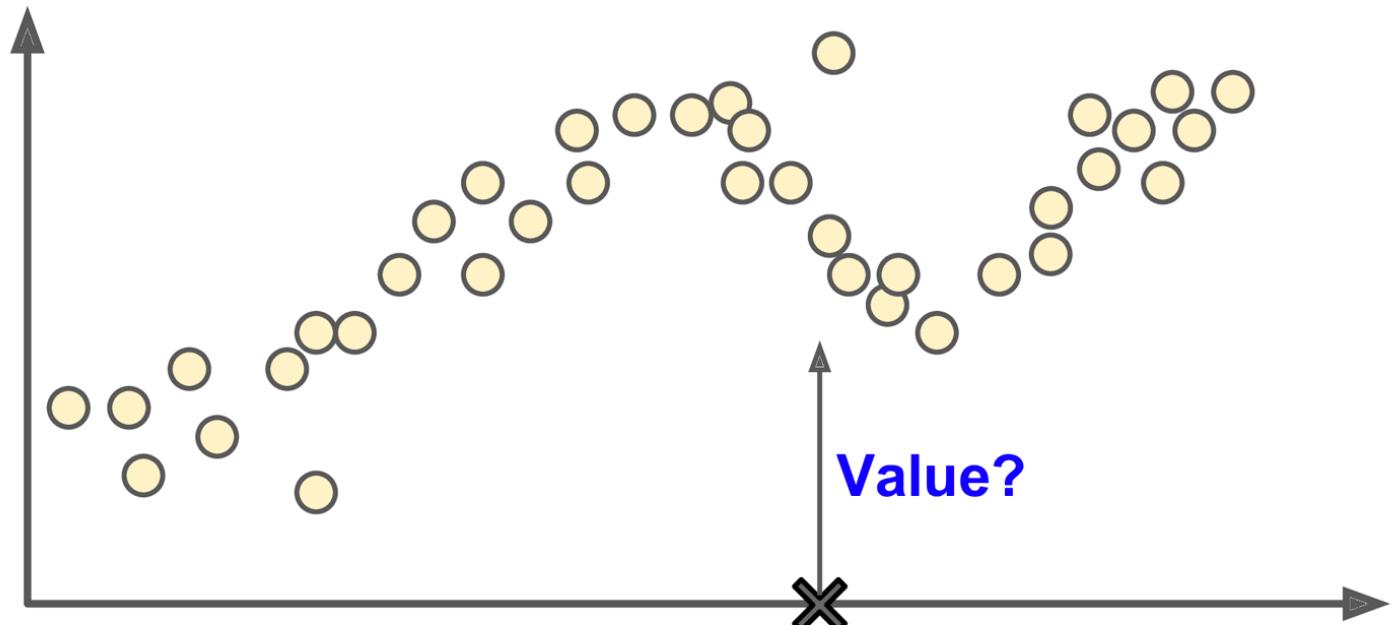
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## Classification



Value

## Regression



# Email: SPAM versus Ham

The screenshot shows a Gmail inbox search results page with the query "in:spam". The results list several spam messages from various senders, each with a preview of the message content.

From	Subject
Ivan	Looking forward to see you in Xiamen,China for attending MMSTA2017
MR. BENJAMIN UDEVIS	Attention - CONTACT DHL COURIER COMPANY LIMITED Attention I am
Canadian-Pharmacy-24h	Free shipping on any order of \$40 or more! Hurry up to buy best qualit
Fr. John Fontana	Send us your All Souls petitions - If you can't see this message please us
UNITED BANK FOR AFRICA	VERY URGNET ATTENTION - BARRISTER MAURICE DEPARTMENT ATI
Credit one card	You may qualify for a platinumvisa - Follow these instructions to opt-out h
ALLPOINTS	Reservas em hotéis? Cadastre-se no programa ALLPOINTS e ganhe ag
BROWN Z.M	30/9/2017 acknowledge receipt - Good day, This is a letter of Intent for Inv
STEVE PATEMAN	Notification. - Ordering beneficiary, Be informed that we've been able to fru
Mr.DR WILLIAMS MORGAN	Attn, beneficiary - Attn, beneficiary This is to notify you that your fund has l
Peter Gaynor	ATTENTION ATTENTION ATTENTION!!! - Dear Friend, Greetings,I know y
Carlos Slim Helu	Donation for you!! - GREETINGS, My name is Carlos Slim Helu, A philant
Editor IJETTCS	Research Article are invited for Best Quality Journal IJETTCS (www.ije

# Learning from tagged data (supervised)



Coffee mug



Coffee mug



Coffee mug



Coffee mug



Coffee mug



Coffee mug



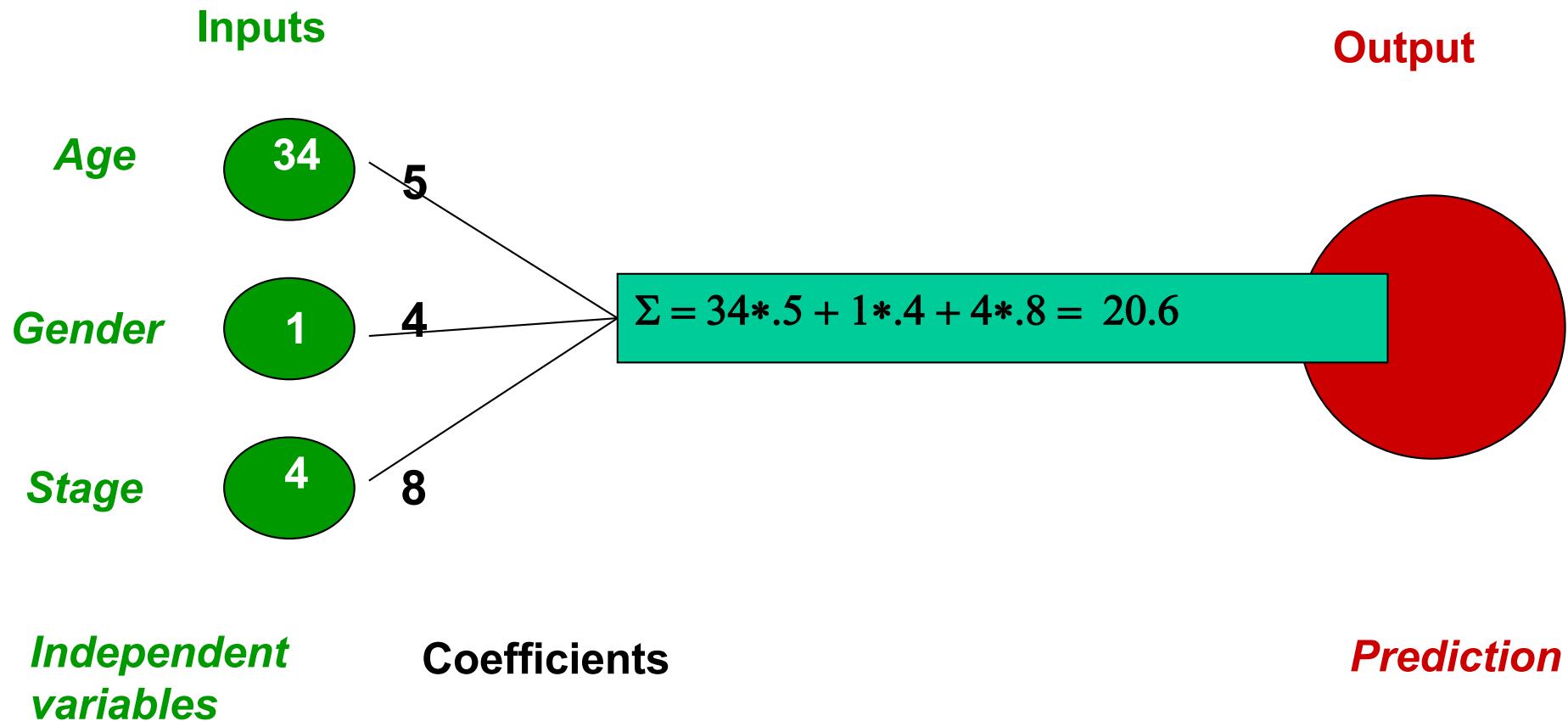
Testing: What is this?

# Supervised Learning Algorithms

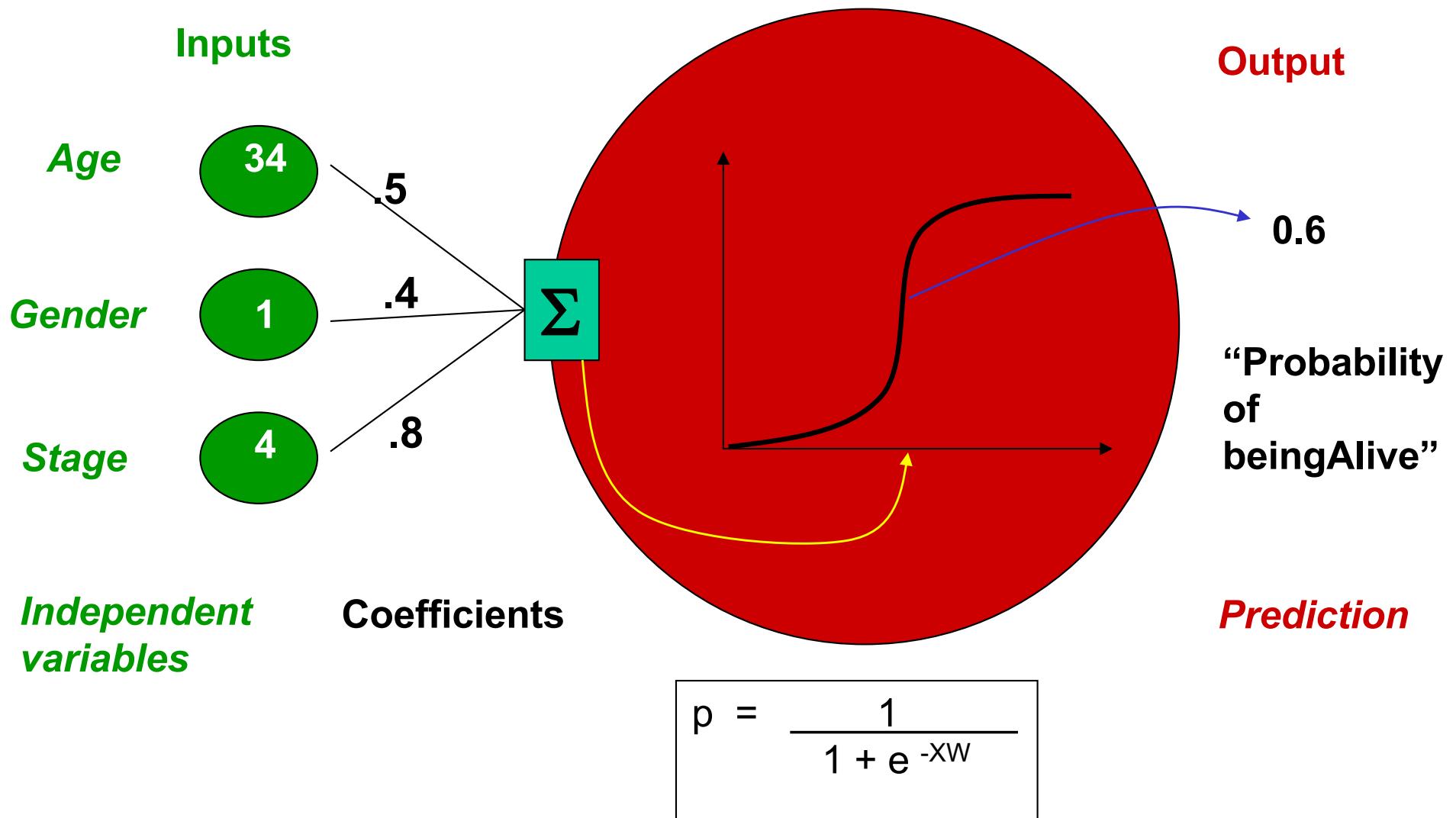
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- **k-Nearest Neighbors**
- **Linear Regression**
- **Logistic Regression**
- **Support Vector Machines (SVMs)**
- **Decision Trees and Random Forests**
- **Neural networks → deep learning**

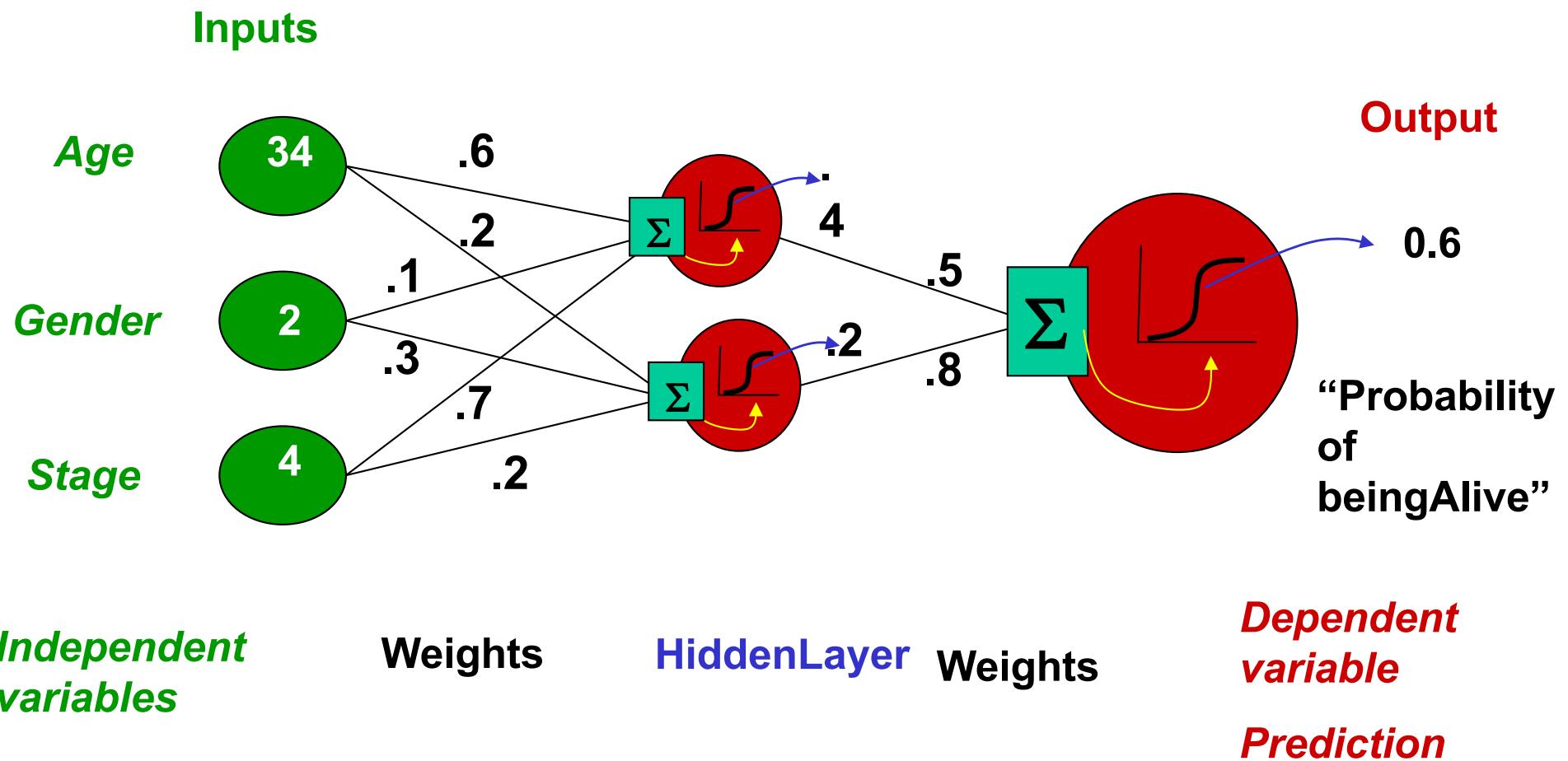
# $\Sigma$ is the sum of inputs \* weights



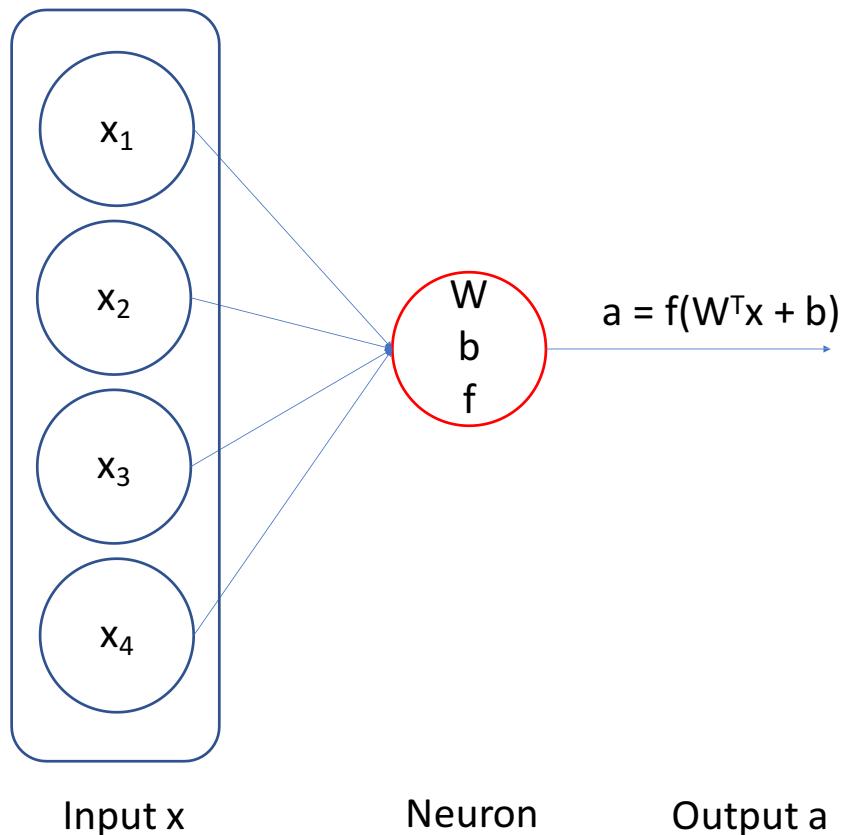
# Logistic function



# Neural Network Model



# Neuron: Computational Unit



- Input vector:  $x = [x_1, x_2, \dots, x_n]$

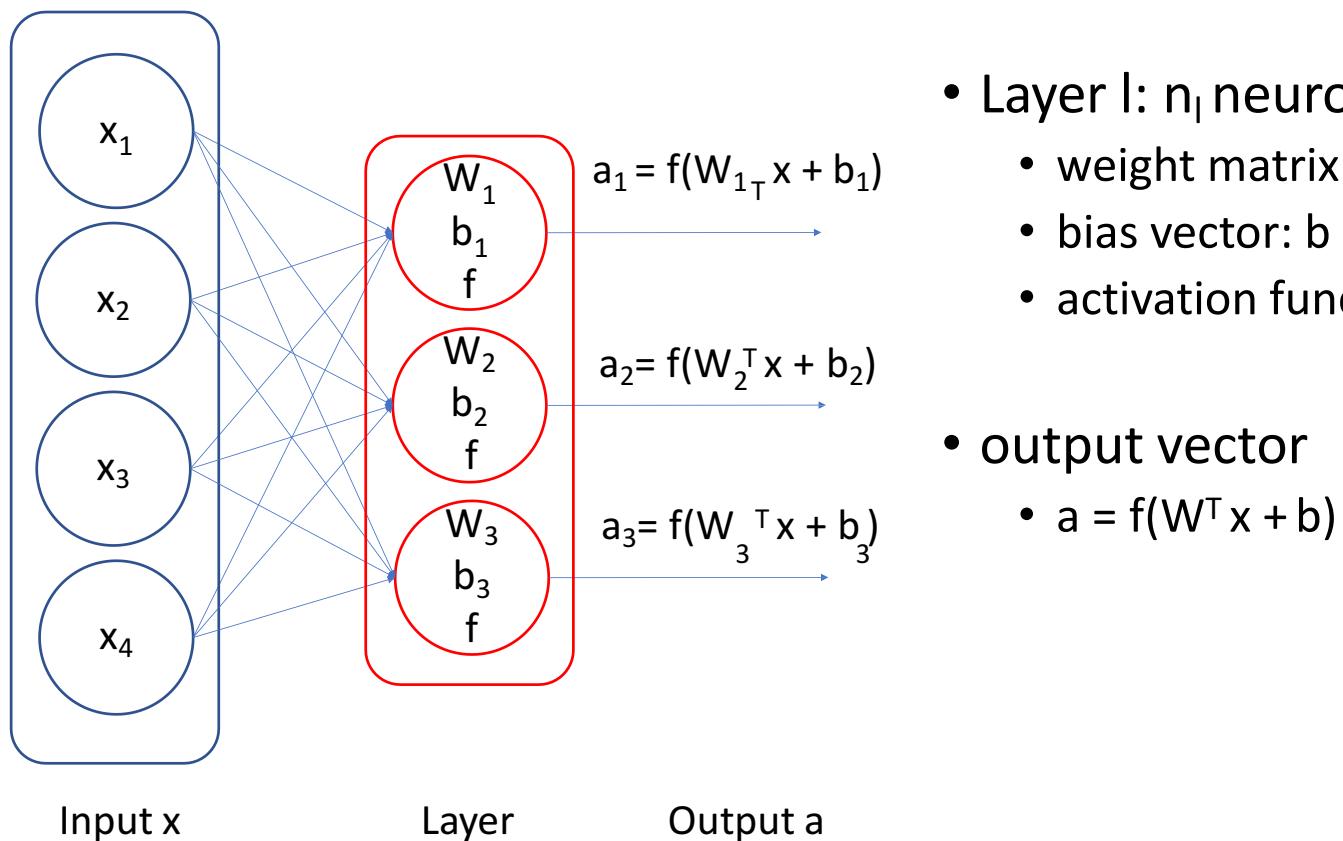
- Neuron

- Weight vector:  $W$
- Bias:  $b$
- Activation function:  $f$

- Output

$$a = f(W^T x + b)$$

# Layer



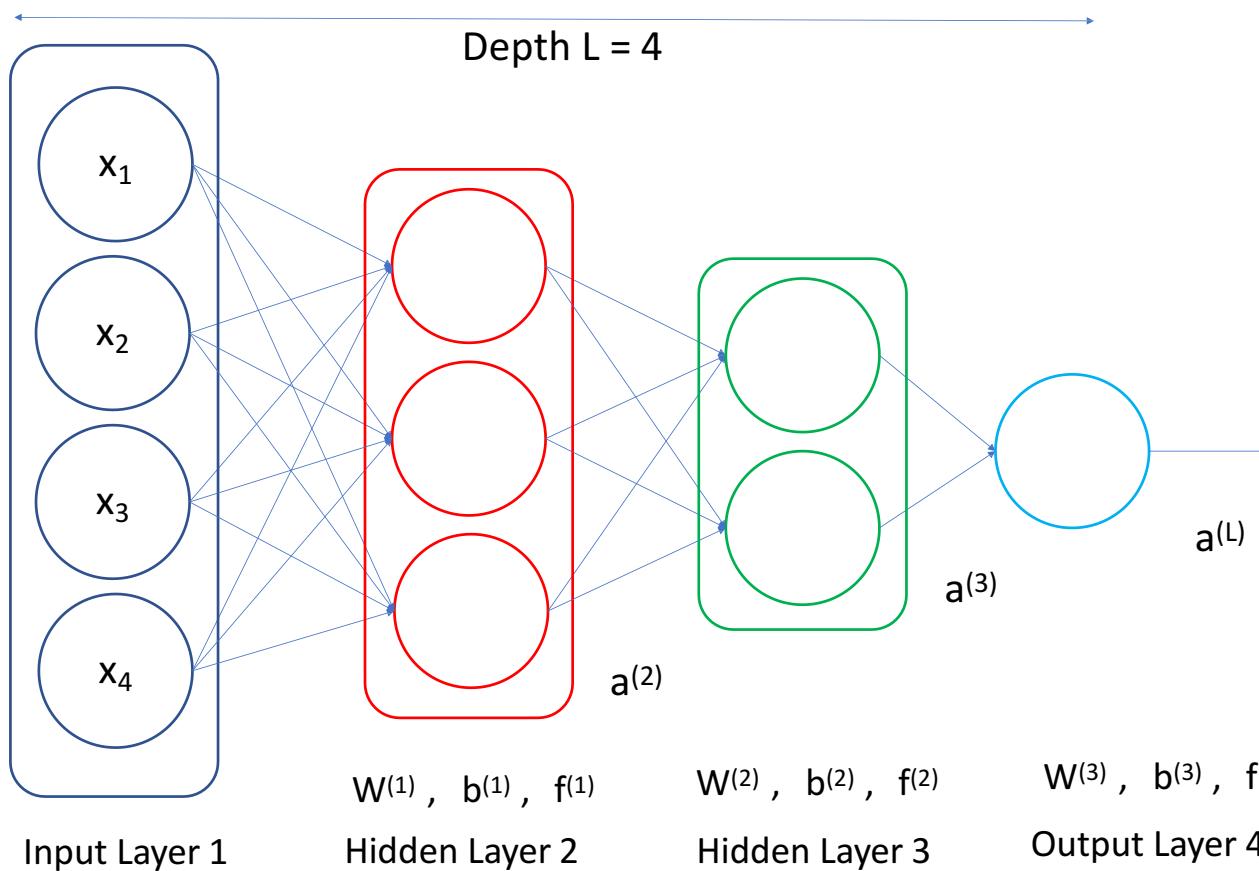
- Layer  $l$ :  $n_l$  neurons

- weight matrix:  $W = [W_1, \dots, W_{n_l}]$
- bias vector:  $b = [b_1, \dots, b_{n_l}]$
- activation function:  $f$

- output vector

- $a = f(W^T x + b)$

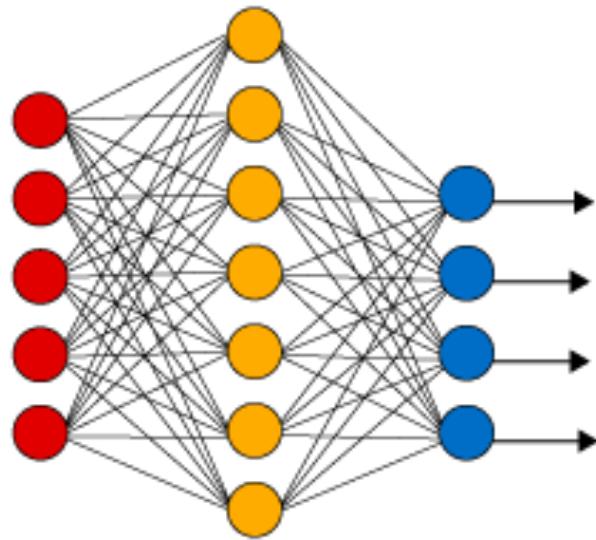
# Feed Forward Network



- Depth  $L$  layers
- Activation at layer  $l+1$   $a^{(l+1)} = f(W^{(l)T} a^{(l)} + b^{(l)})$
- Output: prediction in supervised learning
- goal: approximate  $y = F(x)$

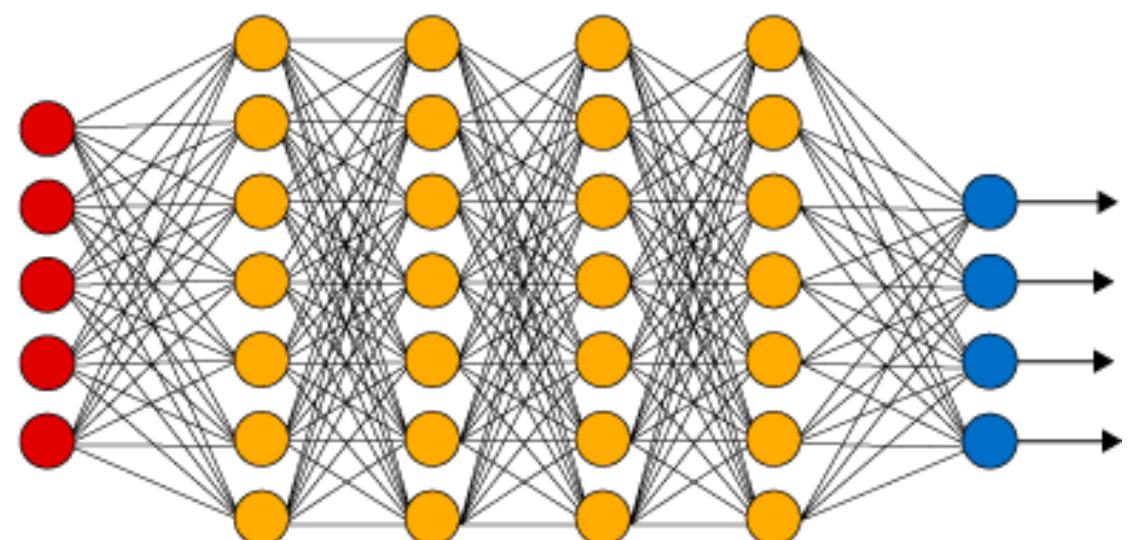
# Deeper neural networks

**Simple Neural Network**



● Input Layer

**Deep Learning Neural Network**

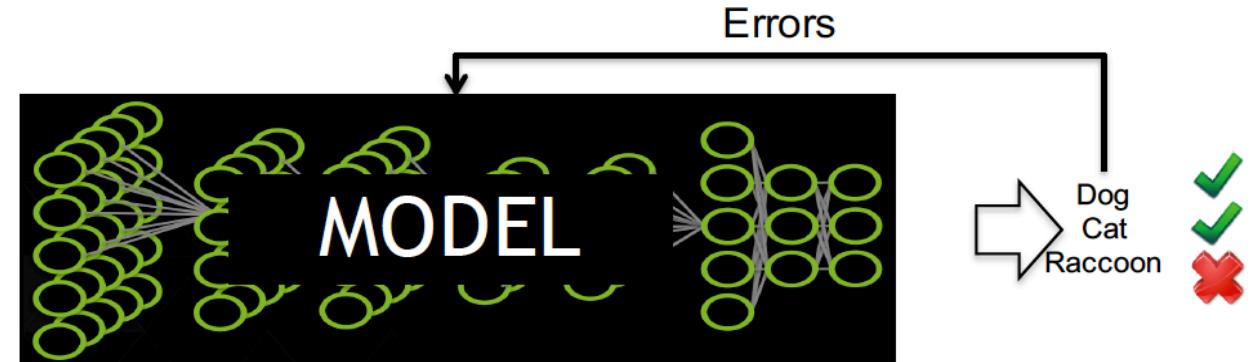
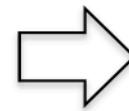


● Hidden Layer

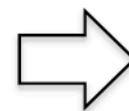
● Output Layer

# Deep Learning vs Machine Learning

Train:



Deploy:



Raw data

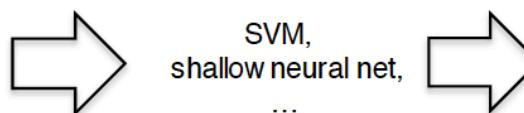


Feature extraction



Classifier/  
detector

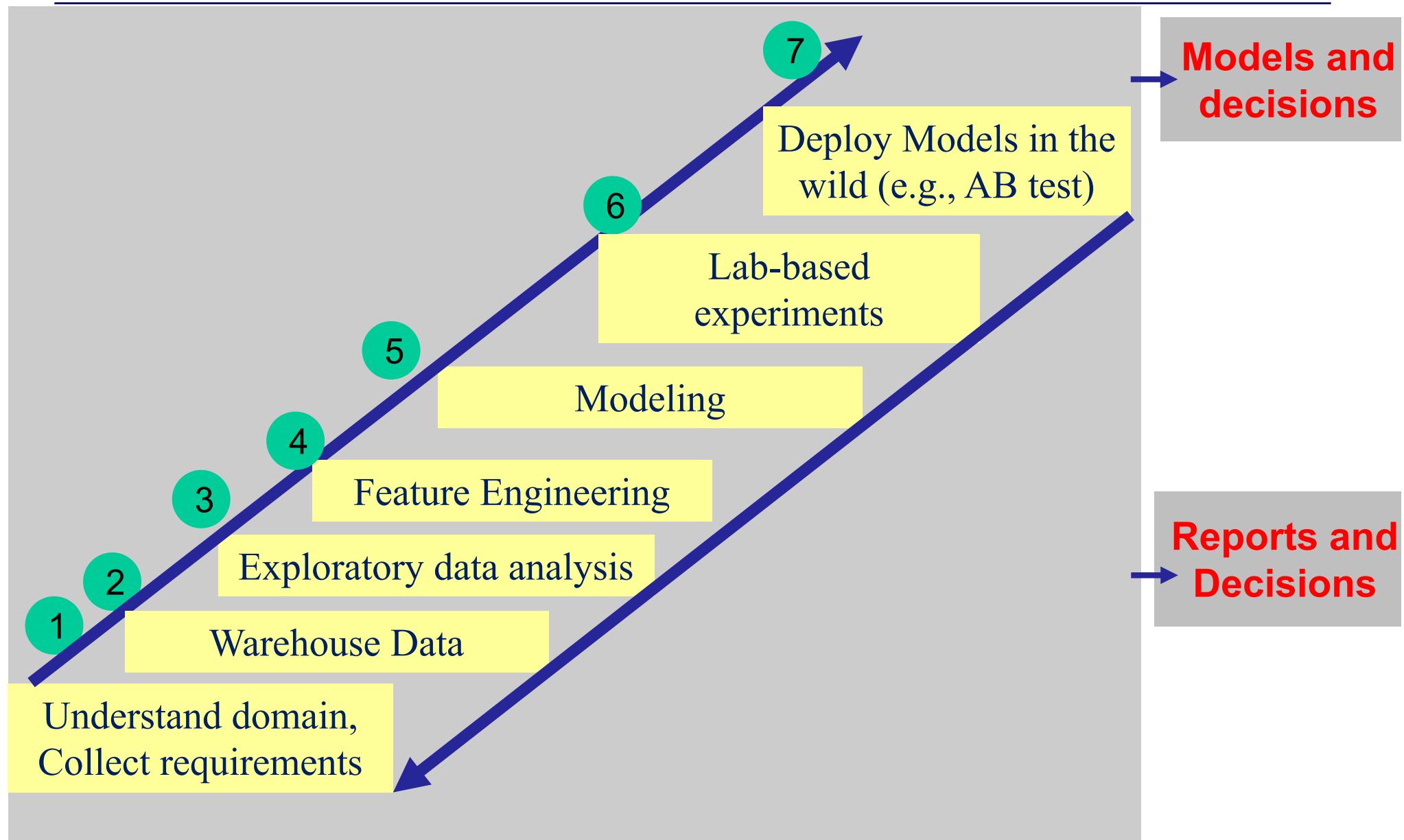
SVM,  
shallow neural net,  
...



Result

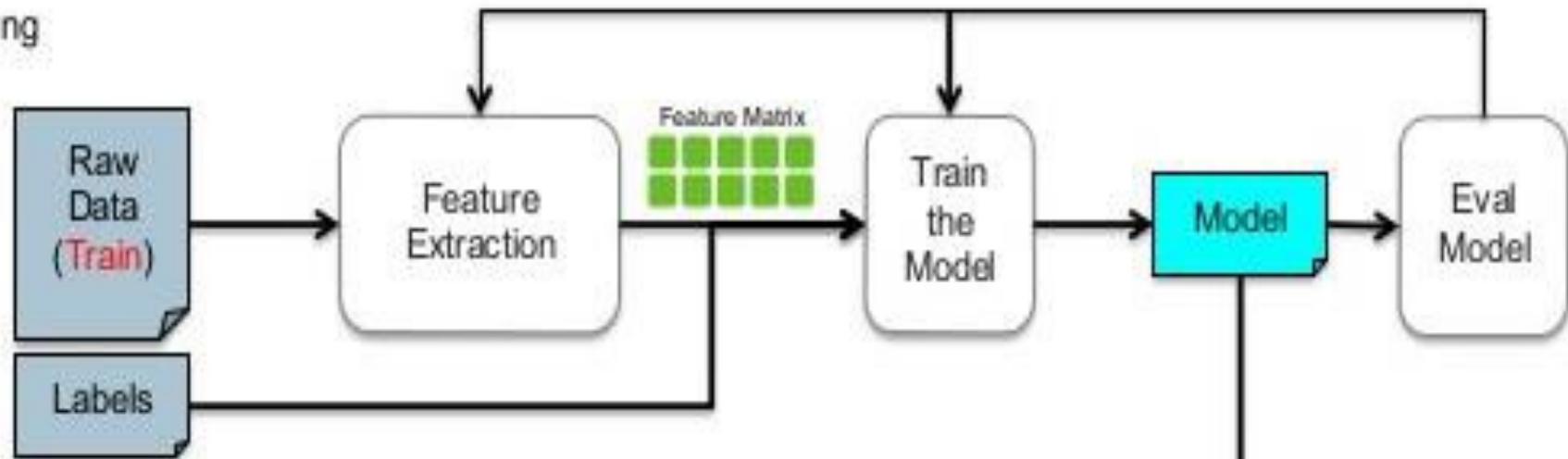


# Typical Abstract Data Analytics Pipeline

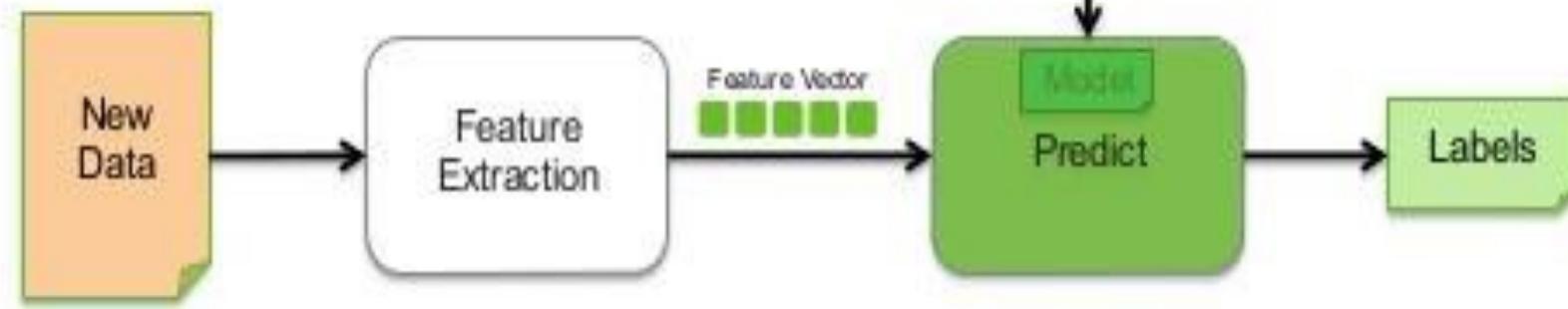


# Machine Learning Pipeline

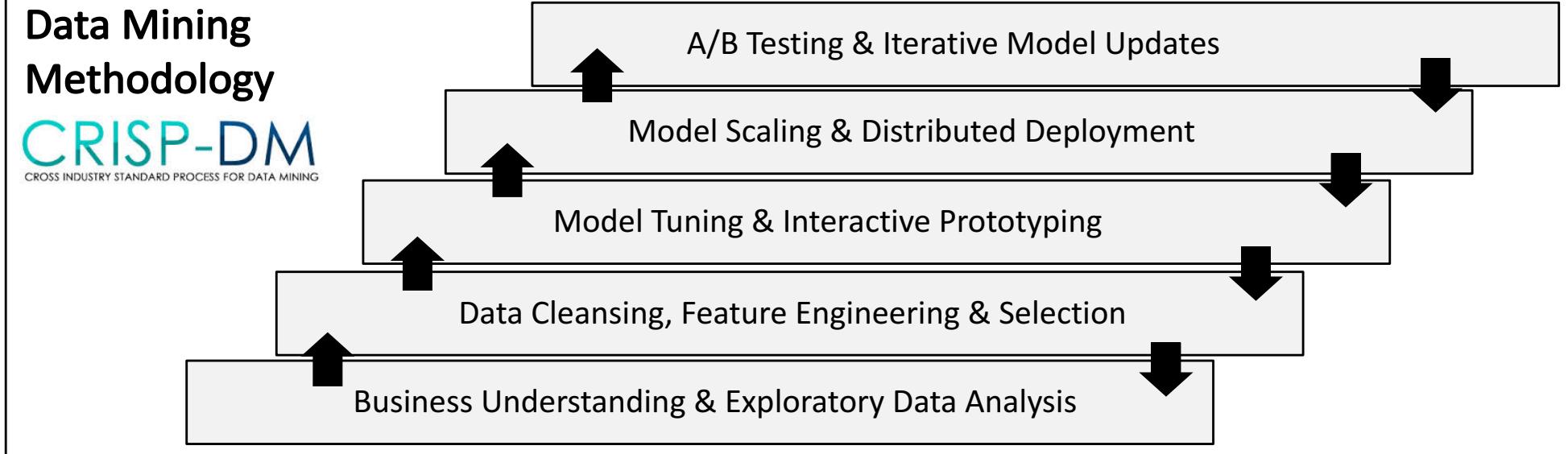
Training



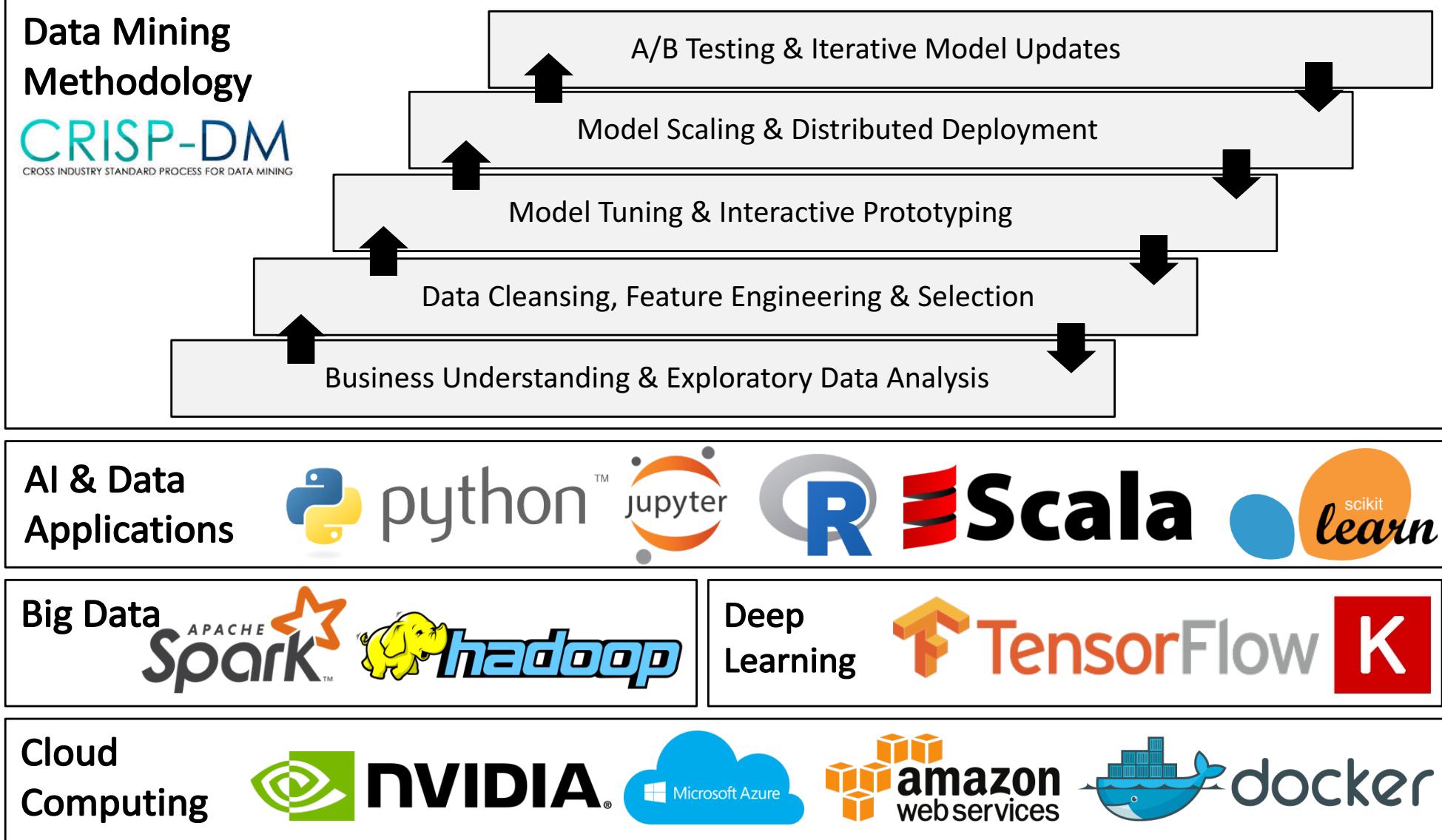
Predicting



# Data Mining



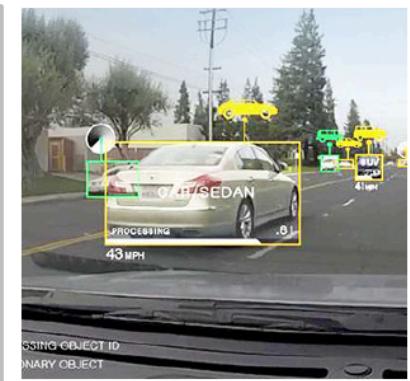
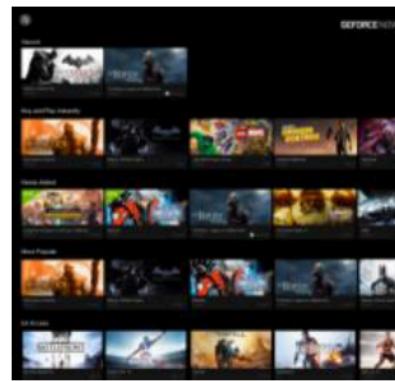
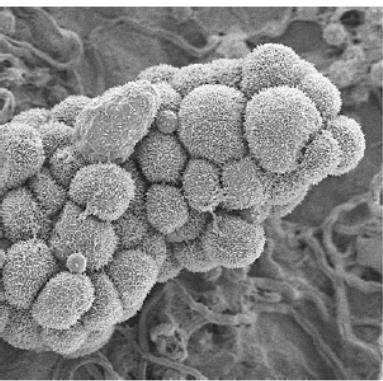
# Full-stack approach to data science



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# AI and Data science everywhere



## INTERNET & CLOUD

Image Classification  
Speech Recognition  
Language Translation  
Language Processing  
Sentiment Analysis  
Recommendation

## MEDICINE & BIOLOGY

Cancer Cell Detection  
Diabetic Grading  
Drug Discovery

## MEDIA & ENTERTAINMENT

Video Captioning  
Video Search  
Real Time Translation

## SECURITY & DEFENSE

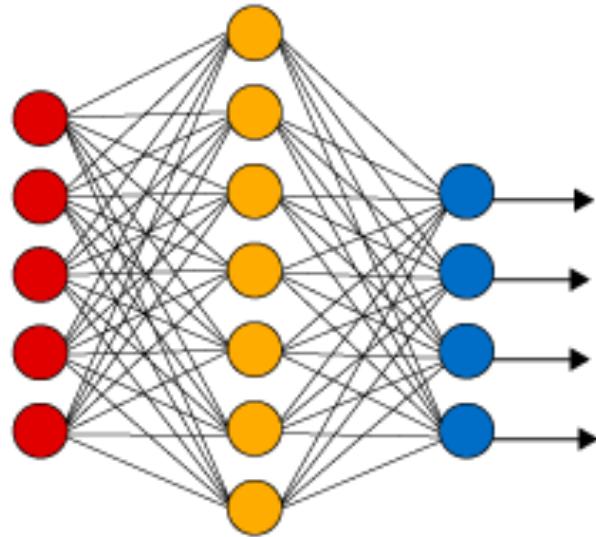
Face Detection  
Video Surveillance  
Satellite Imagery

## AUTONOMOUS MACHINES

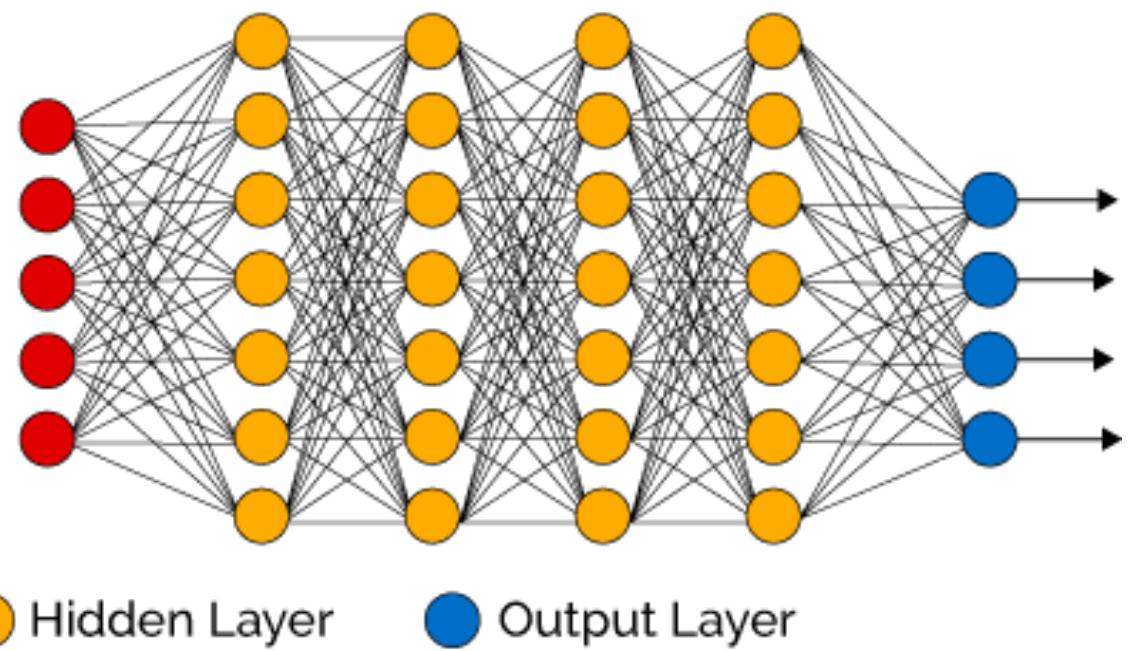
Pedestrian Detection  
Lane Tracking  
Recognize Traffic Sign

# Deeper neural networks

**Simple Neural Network**



**Deep Learning Neural Network**



● Input Layer

● Hidden Layer

● Output Layer

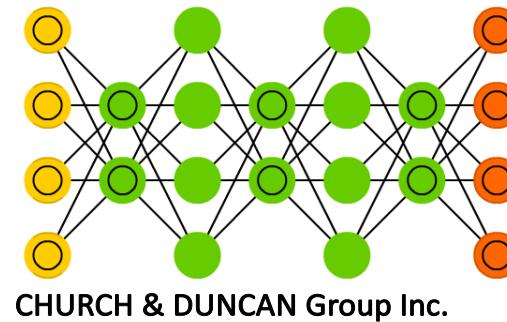
# GPU provide a 10X Speedup over CPU



# Some cool things that we can do with data

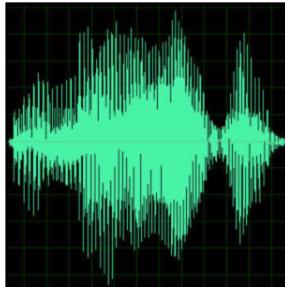


image

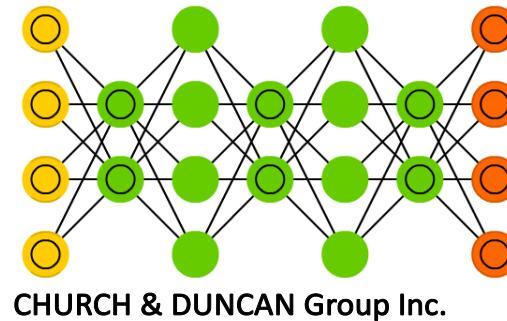


model

Label or generate  
a description for  
an image



audio signal

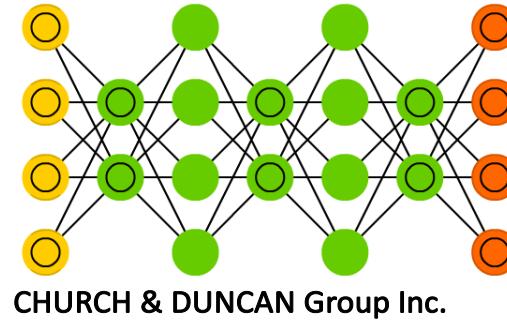


model

Speech  
transcription and  
emotion  
recognition



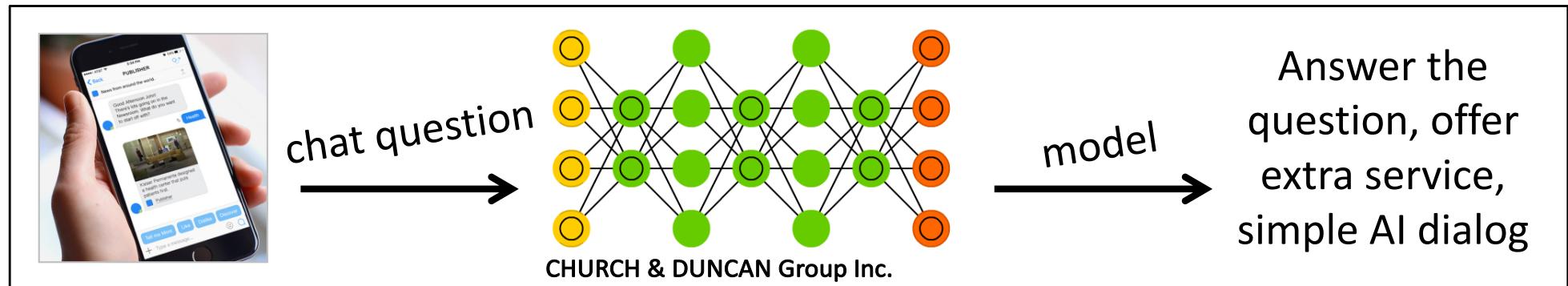
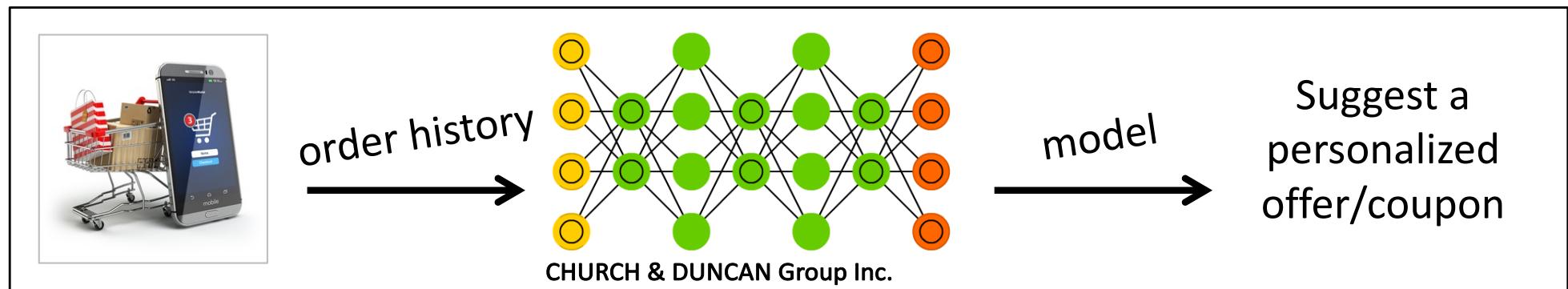
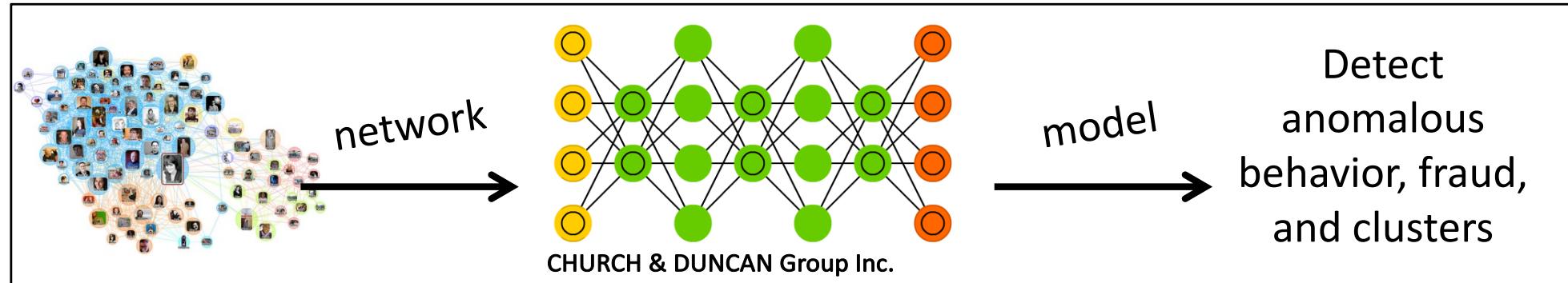
news article



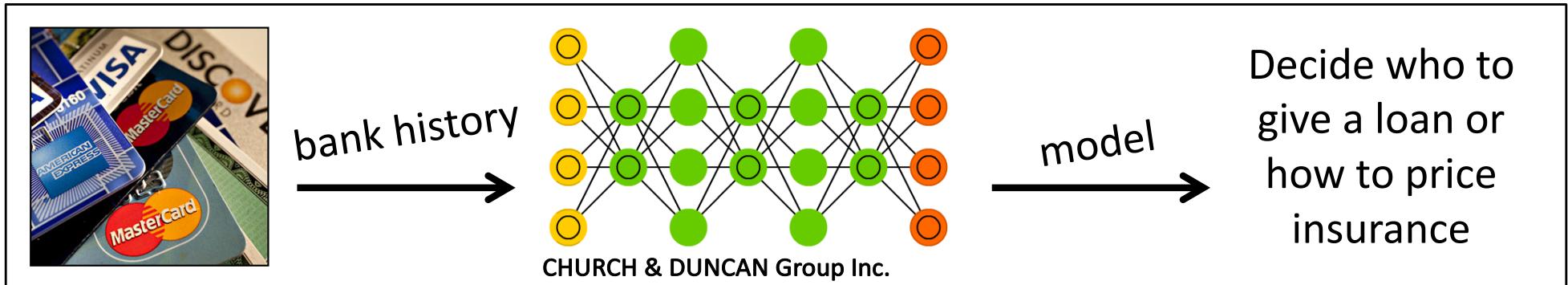
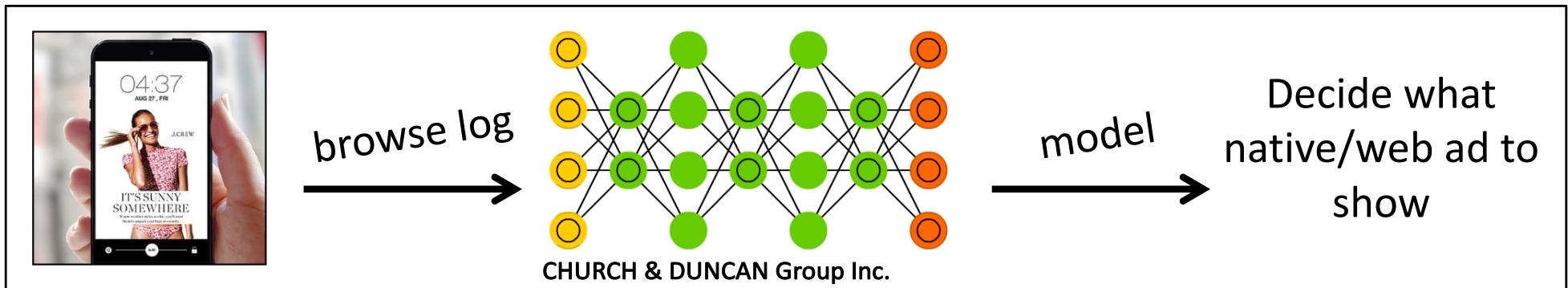
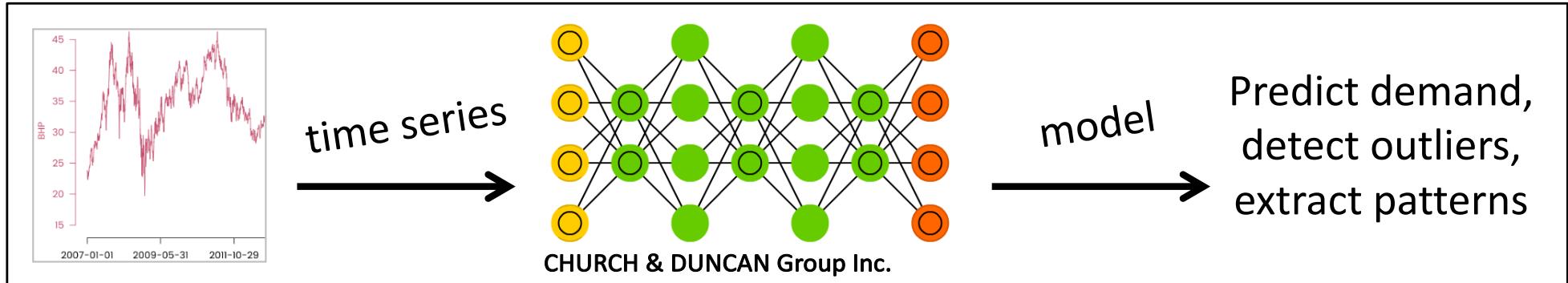
model

Extract entities,  
detect topics, find  
similar articles

# Some cool things that we can do with data



# Some cool things that we can do with data



# Outline

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- **AI/ML 101:**
  - Introduction
  - Linear Regression
  - Beyond linear regression
- **Top AI market trends** to watch in 2017 and beyond
  - Key technical developments
  - Case studies
- **ML investor or entrepreneur**
- **Short Case Study in a Python Notebook**
- **Conclusions**
- **Course Logistics**

# Case Studies

---

- **Advertising and marketing**
- **Playing games**
- **Autonomous vehicles**
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  - Counting Animals in Flickr vs in The Wild

# Mobile Ad Spend to Top \$100 Billion Worldwide in 2016, 51% of Digital Market

- US and China will account for nearly 62% of global mobile ad spending next year

**Mobile Internet Ad Spending Worldwide, 2013-2019**

	2013	2014	2015	2016	2017	2018	2019
Mobile internet ad spending (billions)	\$19.20	\$42.63	\$68.69	\$101.37	\$133.74	\$166.63	\$195.55
—% change	117.9%	122.1%	61.1%	47.6%	31.9%	24.6%	17.4%
—% of digital ad spending	16.0%	29.4%	40.2%	51.1%	59.4%	65.9%	70.1%
—% of total media ad spending	3.7%	7.8%	11.9%	16.5%	20.5%	24.1%	26.8%

Note: includes display (banners, video and rich media) and search; excludes SMS, MMS and P2P messaging-based advertising; ad spending on tablets is included

Source: eMarketer, March 2015

186887

www.emarketer.com

- <http://www.emarketer.com/Article/Mobile-Ad-Spend-Top-100-Billion-Worldwide-2016-51-of-Digital-Market/1012299#sthash.FBfZAlaC.dpuf>

# CPMs on Mobile are catching up

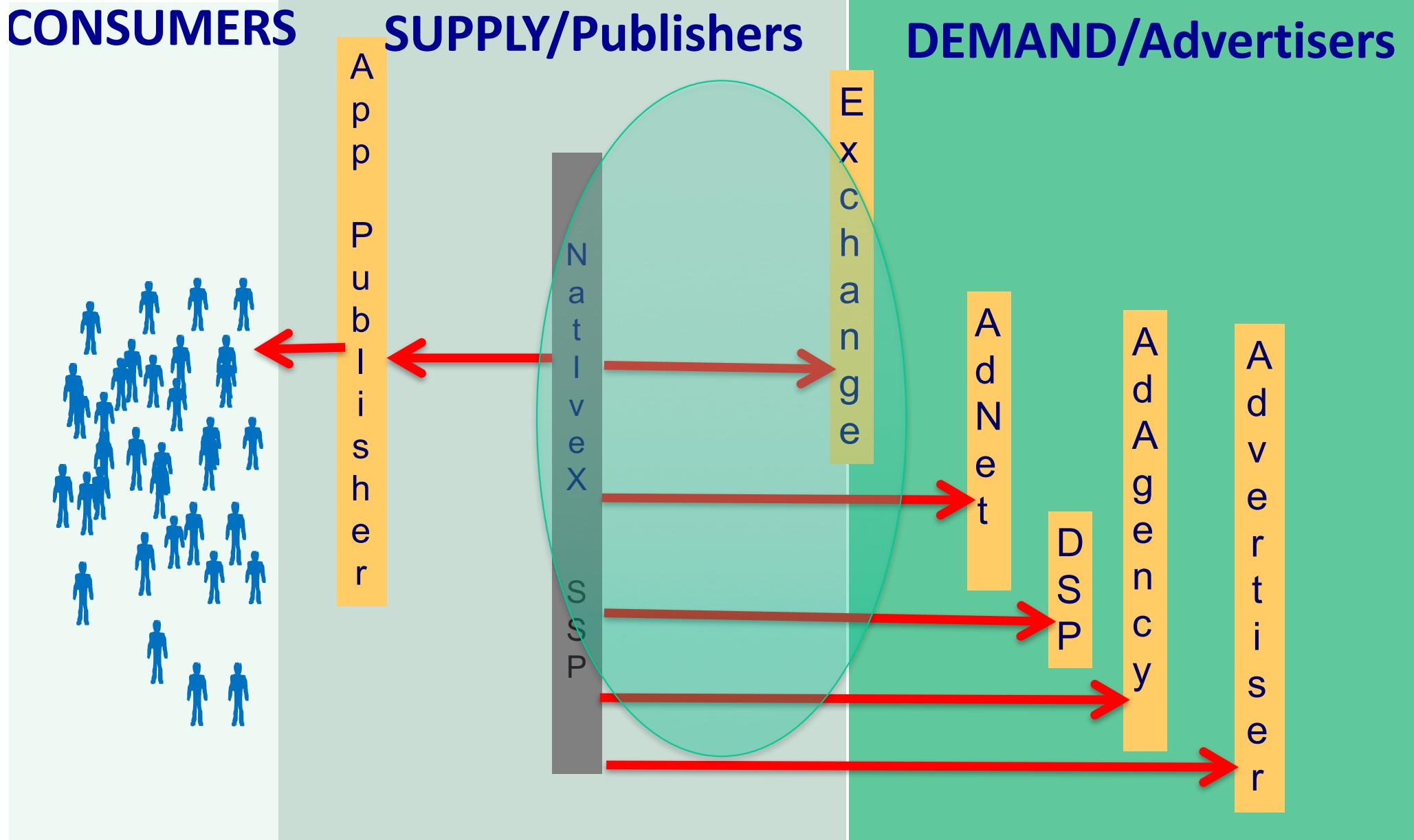
- **Mobile Advertising: What is the average CPM on mobile?**
  - The effective cost per thousand impressions (CPM) for desktop web ads is about \$3.50, while the CPM for mobile ads is just \$0.75.
  - Video-based CPMs typically > \$15



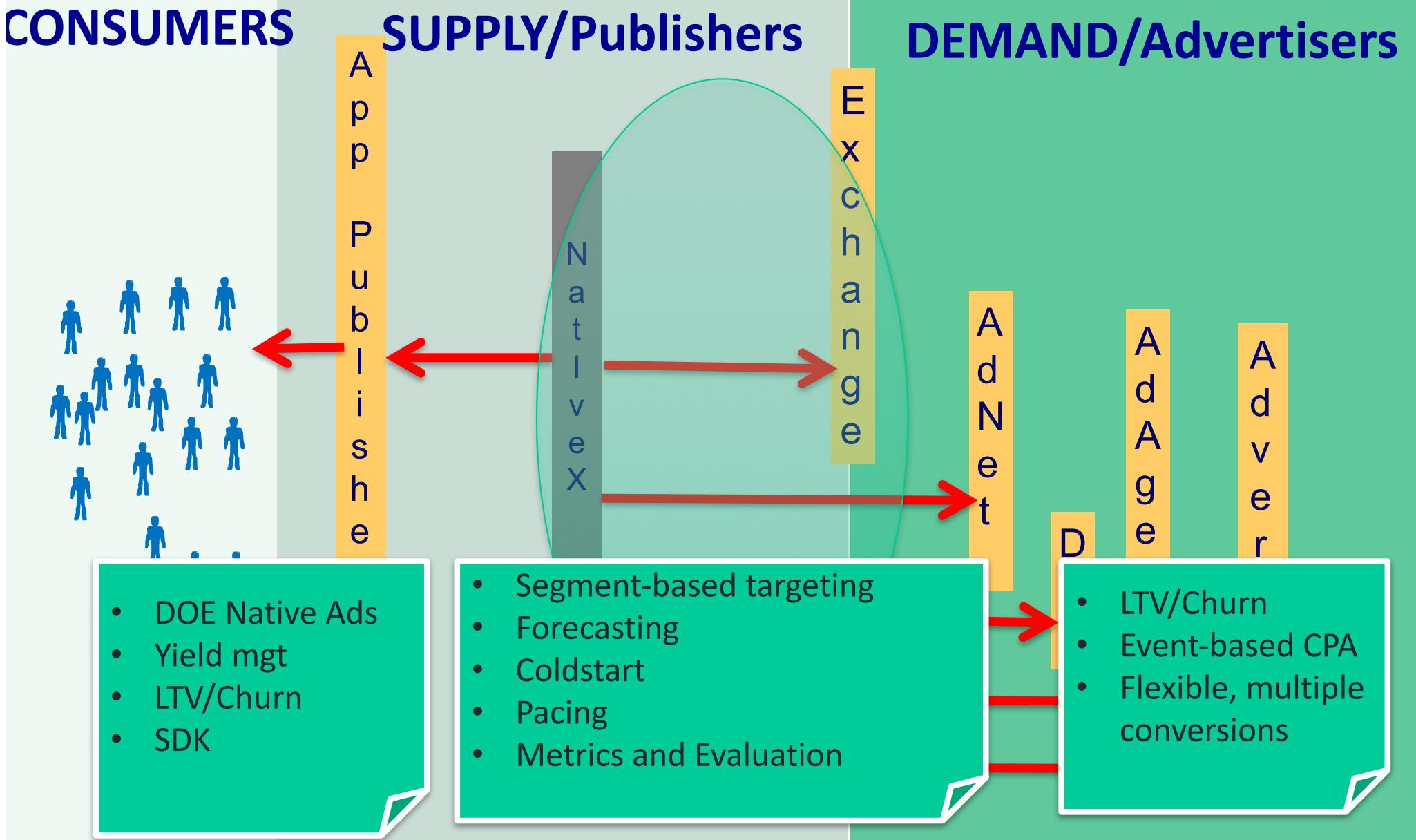
<http://www.quora.com/Mobile-Advertising/What-is-the-average-CPM-on-mobile>

<http://mashable.com/2012/10/23/mobile-ad-prices/>

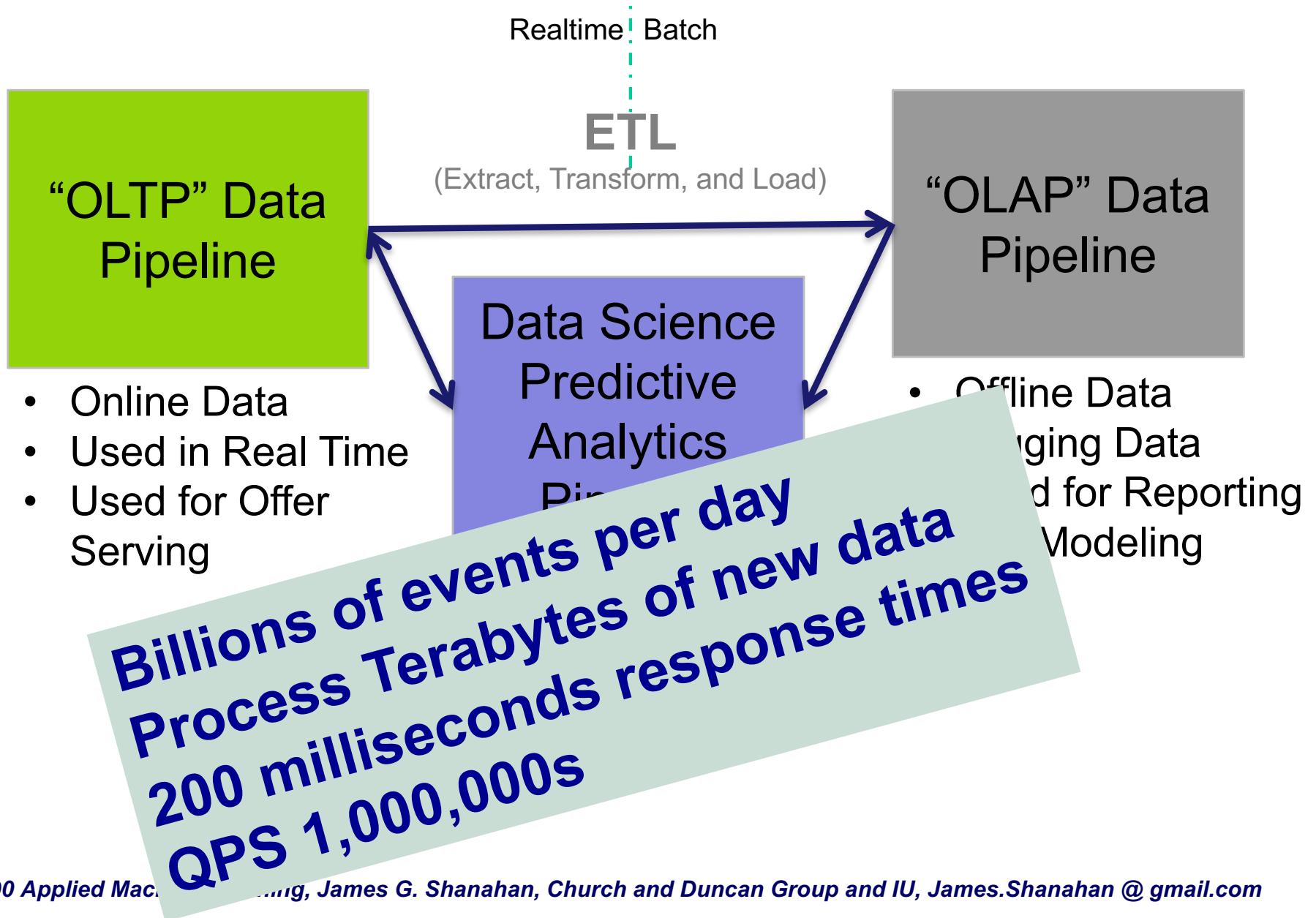
# NativeX: Art and Science of Native Mobile Advertising



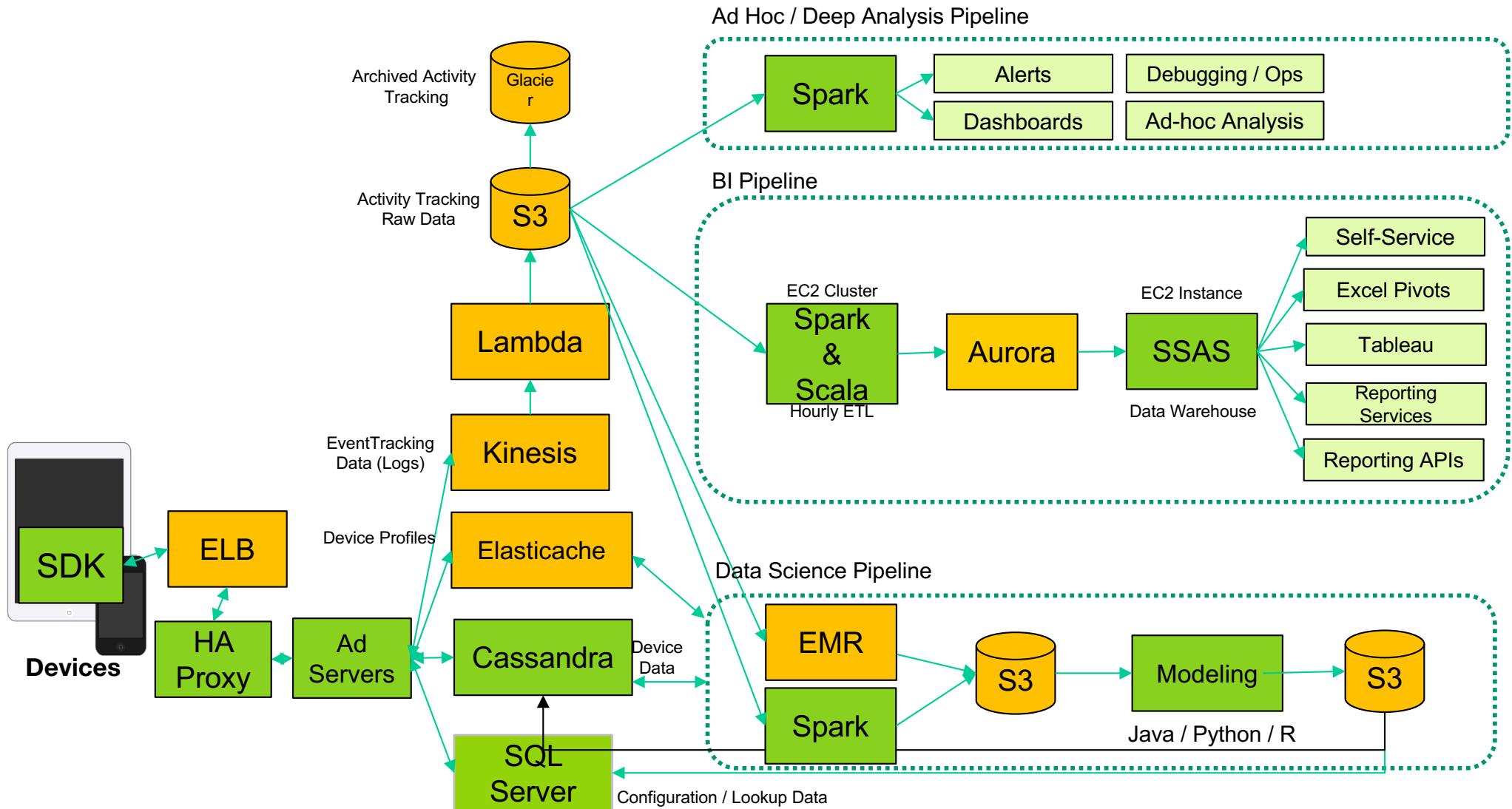
# NativeX: Art and Science of Native Mobile Advertising



# Ad serving data pipelines



# Ad serving architecture



# Case Studies

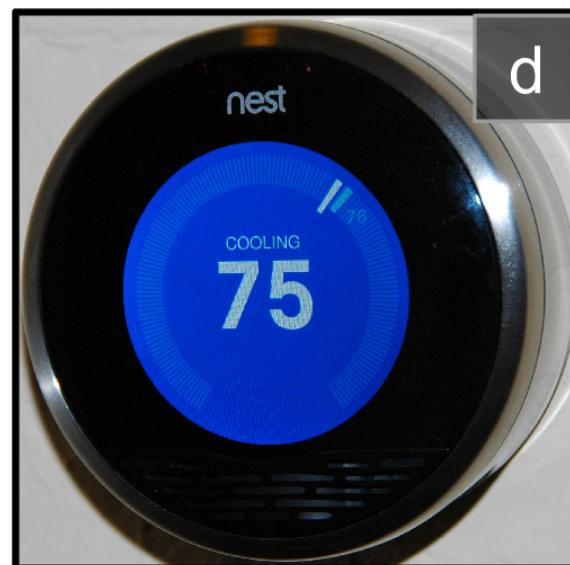
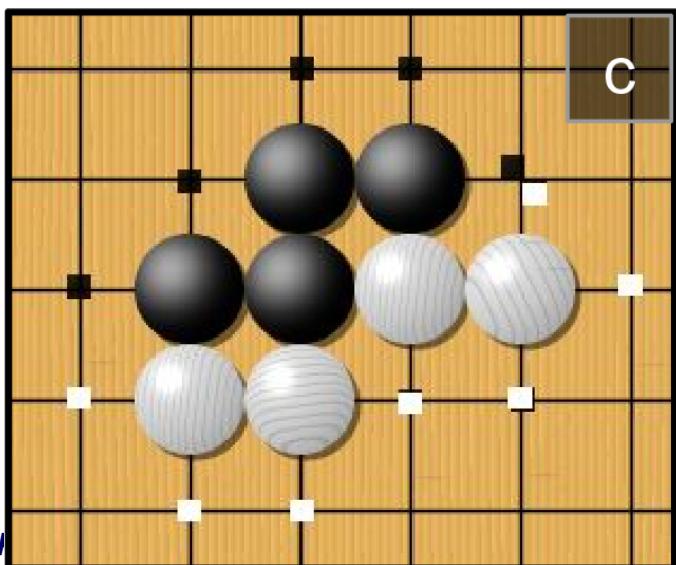
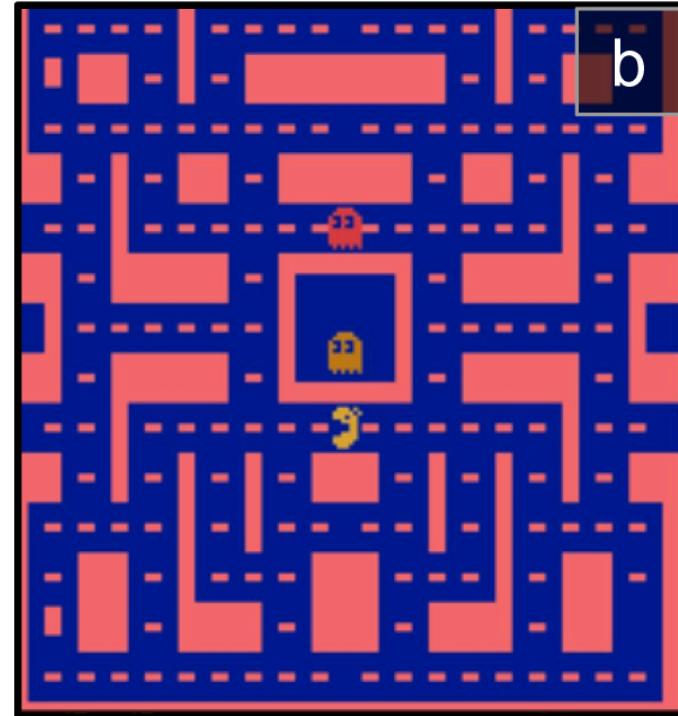
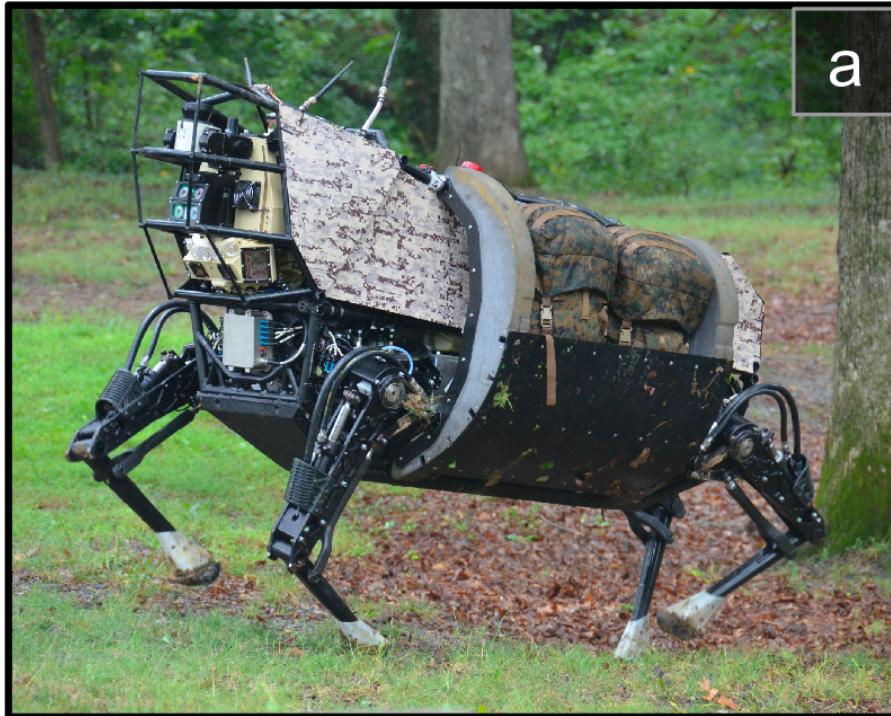
---

- **Advertising and marketing**
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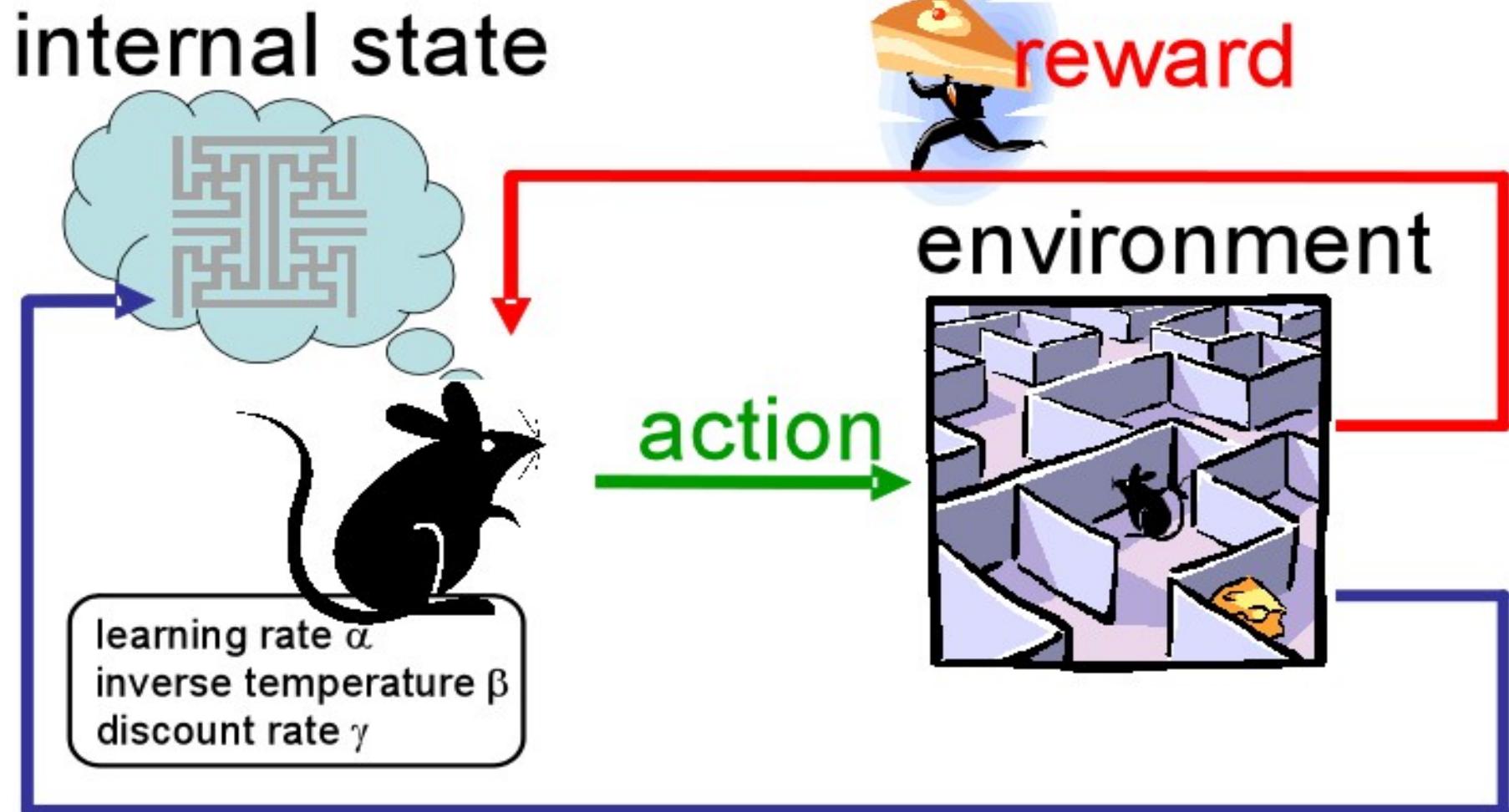
# Types of machine learning

- Supervised learning - Generates a function that maps inputs to desired outputs. For example, in a classification problem, the learner approximates a function mapping a vector into classes by looking at input-output examples of the function.
- Reinforcement learning - Learns how to act given an observation of the world. Every action has some impact in the environment, and the environment provides feedback in the form of rewards that guides the learning algorithm.
- Semi-supervised learning - Combines both labeled and unlabeled examples to generate an appropriate function or classifier.
- Unsupervised learning - Models a set of inputs: like clustering
- Transduction - Tries to predict new outputs based on training inputs, training outputs, and test inputs.

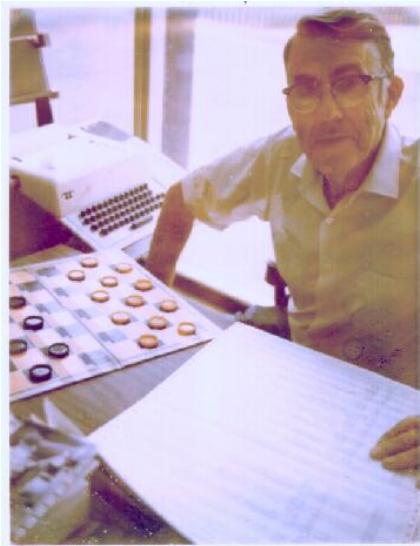
# Reinforcement Learning examples



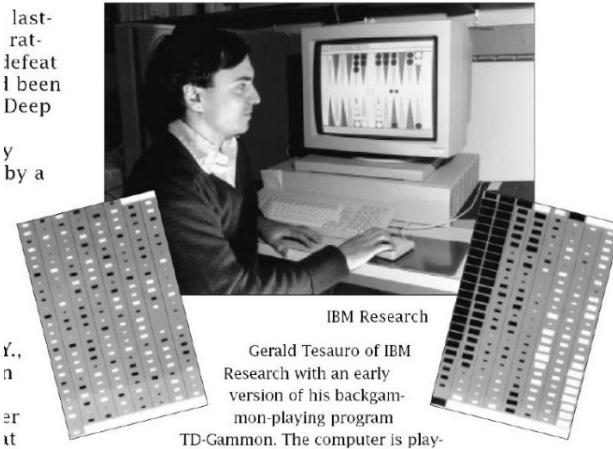
# Reinforcement Learning



# History of Games



Checkers [1950s]



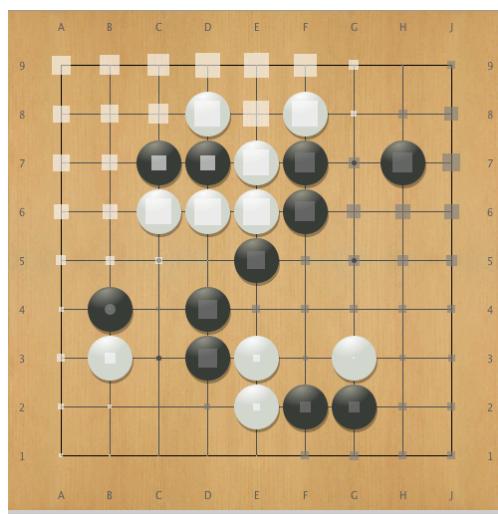
backgammon



Chess [1997]

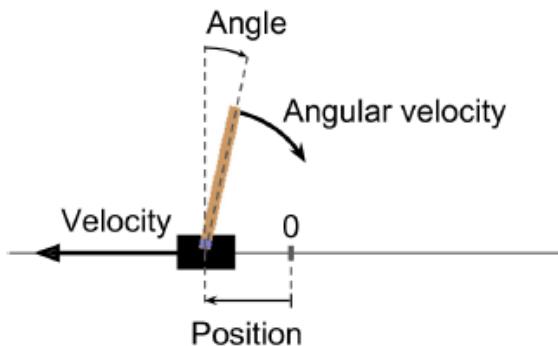


Jeopardy! [2012]



Go [2016]

# CartPole example



```
def basic_policy(obs):
    angle = obs[2]
    return 0 if angle < 0 else 1
```

**Simple policy**  
**Go left of the angle is left**  
**Go right if the angle is right**

```
totals = []
for episode in range(500):
    episode_rewards = 0
    obs = env.reset()
    for step in range(1000): # 1000 steps max, we don't want to run forever
        action = basic_policy(obs)
        obs, reward, done, info = env.step(action)
        episode_rewards += reward
        if done:
            break
    totals.append(episode_rewards)
```

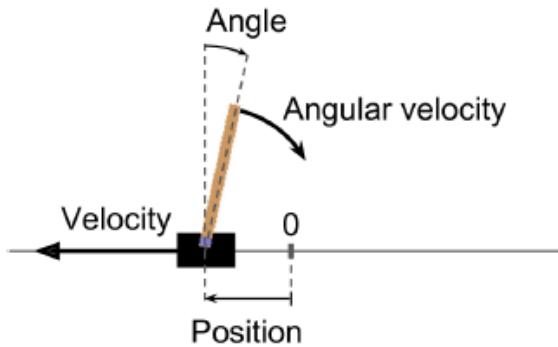
This code is hopefully self-explanatory. Let's look at the result:

```
>>> import numpy as np
>>> np.mean(totals), np.std(totals), np.min(totals), np.max(totals)
(42.12599999999998, 9.1237121830974033, 24.0, 68.0)
```

<https://github.com/ageron/handson-ml>

[https://www.dropbox.com/s/tyye9744fdf3xks/16\\_deep\\_reinforcement\\_learning.ipynb?dl=0](https://www.dropbox.com/s/tyye9744fdf3xks/16_deep_reinforcement_learning.ipynb?dl=0)

# CartPole example



<https://github.com/ageron/handson-ml>

[https://www.dropbox.com/s/tyye9744fdf3xks/16\\_deep\\_reinforcement\\_learning.ipynb?dl=0](https://www.dropbox.com/s/tyye9744fdf3xks/16_deep_reinforcement_learning.ipynb?dl=0)

```
def basic_policy(obs):
```

Even with 500 tries, this policy never managed to keep the pole upright for more than 68 consecutive steps. Not great. If you look at the simulation in the [Jupyter notebooks](#), you will see that the cart oscillates left and right more and more strongly until the pole tilts too much.

Let's see if a neural network can come up with a better policy.

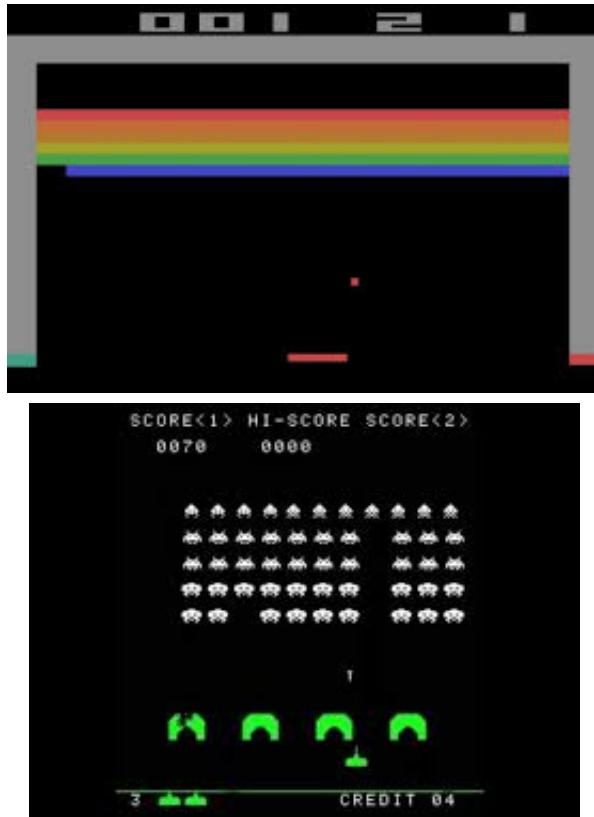
```
    obs, reward, done, info = env.step(action)
    episode_rewards += reward
    if done:
        break
    totals.append(episode_rewards)
```

This code is hopefully self-explanatory. Let's look at the result:

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>>> import numpy as np
>>> np.mean(totals), np.std(totals), np.min(totals), np.max(totals)
(42.12599999999998, 9.1237121830974033, 24.0, 68.0)
```

# Atari Games ... all of them

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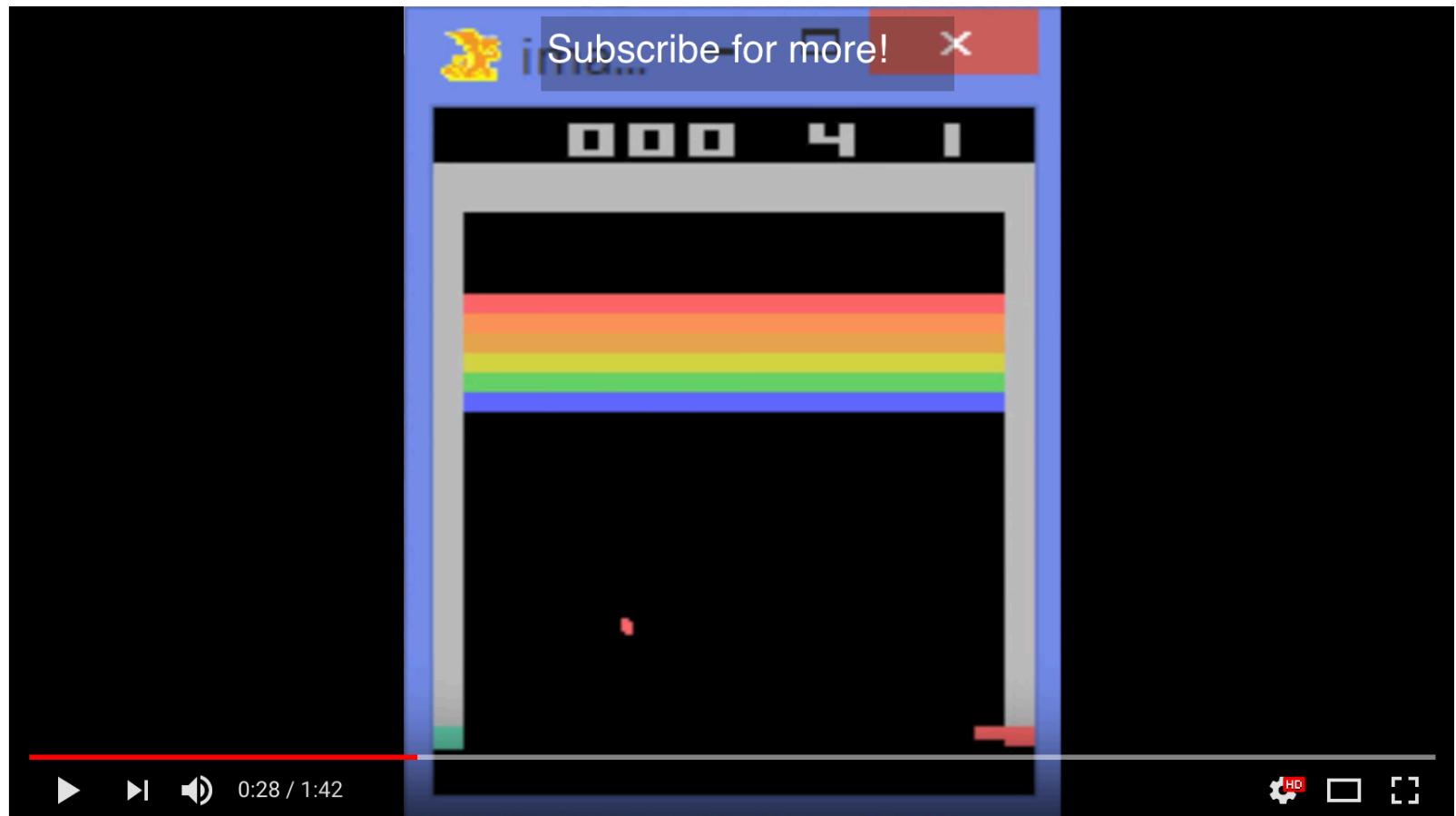
**What does \$500M look like?**

- **Goal:**
  - System that can play any game
  - Only use information human has
    - Raw pixel data
- **Success:**
  - Google's Deep Mind team
  - Used "Deep" Neural Network
  - Can learn any Atari 2600 game
- **Can we get more general?**

- **Video:** <https://youtu.be/V1eYniJ0Rnk>
- **Code:** <https://sites.google.com/a/deepmind.com/dqn/>

# Atari Breakout: Deep Q Networks

- <https://www.youtube.com/watch?v=V1eYniJ0Rnk>



Google DeepMind's Deep Q-learning playing Atari Breakout

703,352 views

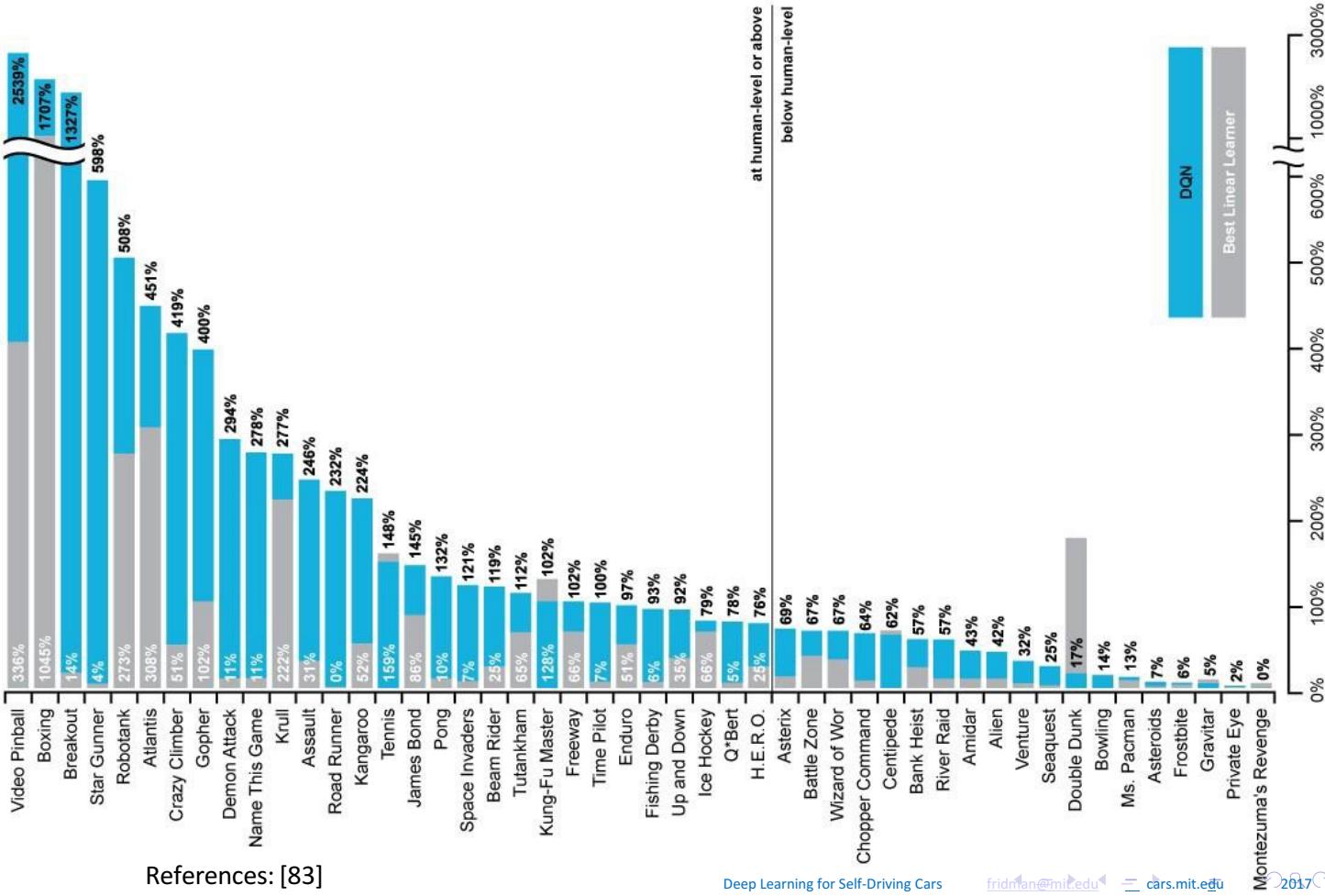
2K

32

SHARE

...

# DeepMind: DQN Results in Atari



References: [83]

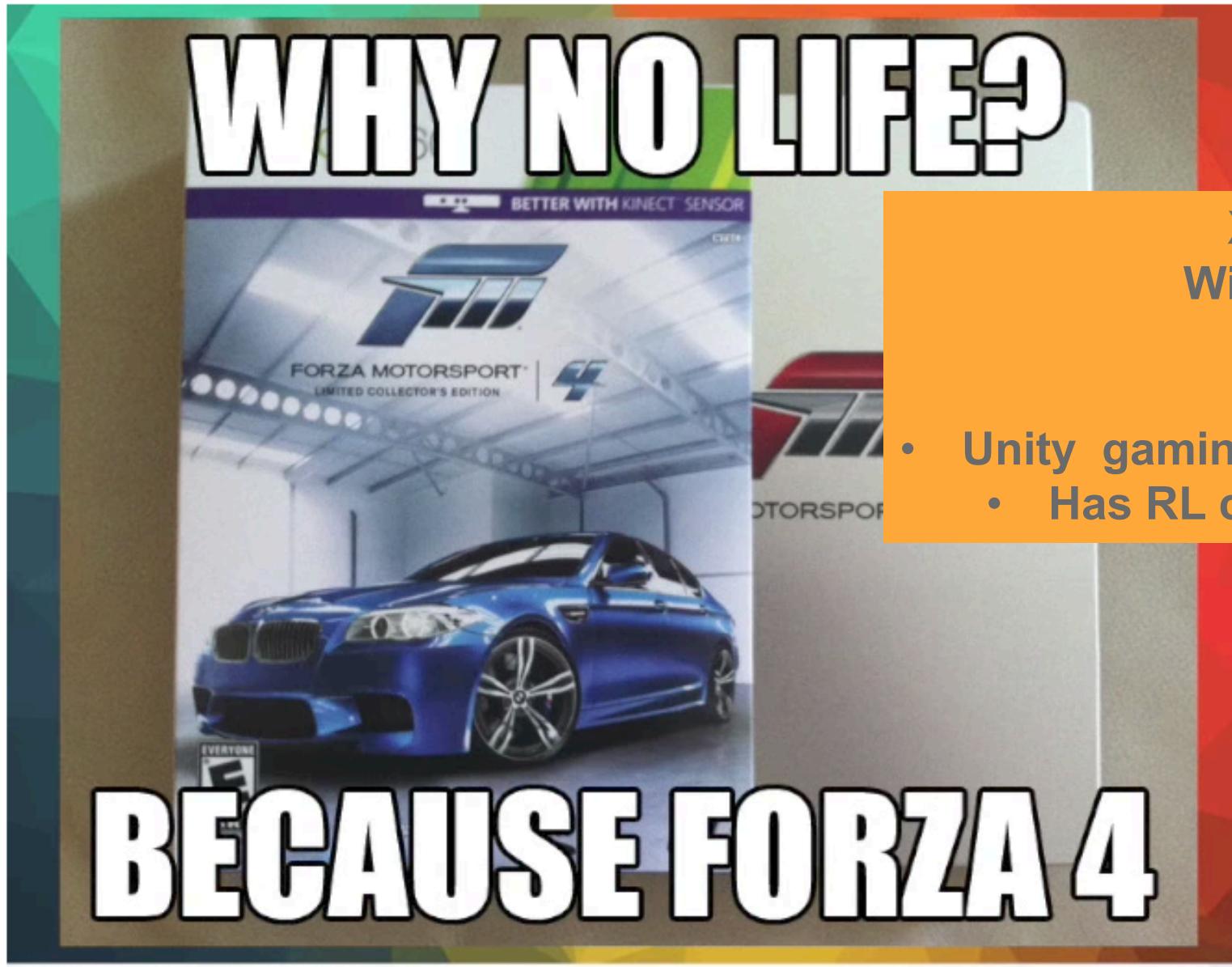
Deep Learning for Self-Driving Cars

fridman@mit.edu

cars.mit.edu

Montezuma's Revenge

# Train an Drive-atar (avatar) using deepQlearning (to imitate your driving style)



Xbox,  
Windows

- Unity gaming engine
  - Has RL capabilities [9/201

# Train an Drive-atar (avatar) using deepQlearning (to imitate your driving style)



# Case Studies

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- Advertising and marketing
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# Closing the loop with reinforcement: AI for cars

## Soon Self-driving Vehicles Should Be a Norm and Safer Than Conventional Vehicles

*“Google could boast that its self-driving cars had logged more than a million miles without causing a single accident. Google's cars had been involved in a few accidents, but all of them had been the fault of the other driver”.*



## Under the bonnet

How a self-driving car works

Signals from **GPS (global positioning system)** satellites are combined with readings from tachometers, altimeters and gyroscopes to provide more accurate positioning than is possible with GPS alone

Radar sensor

**Ultrasonic sensors** may be used to measure the position of objects very close to the vehicle, such as curbs and other vehicles when parking

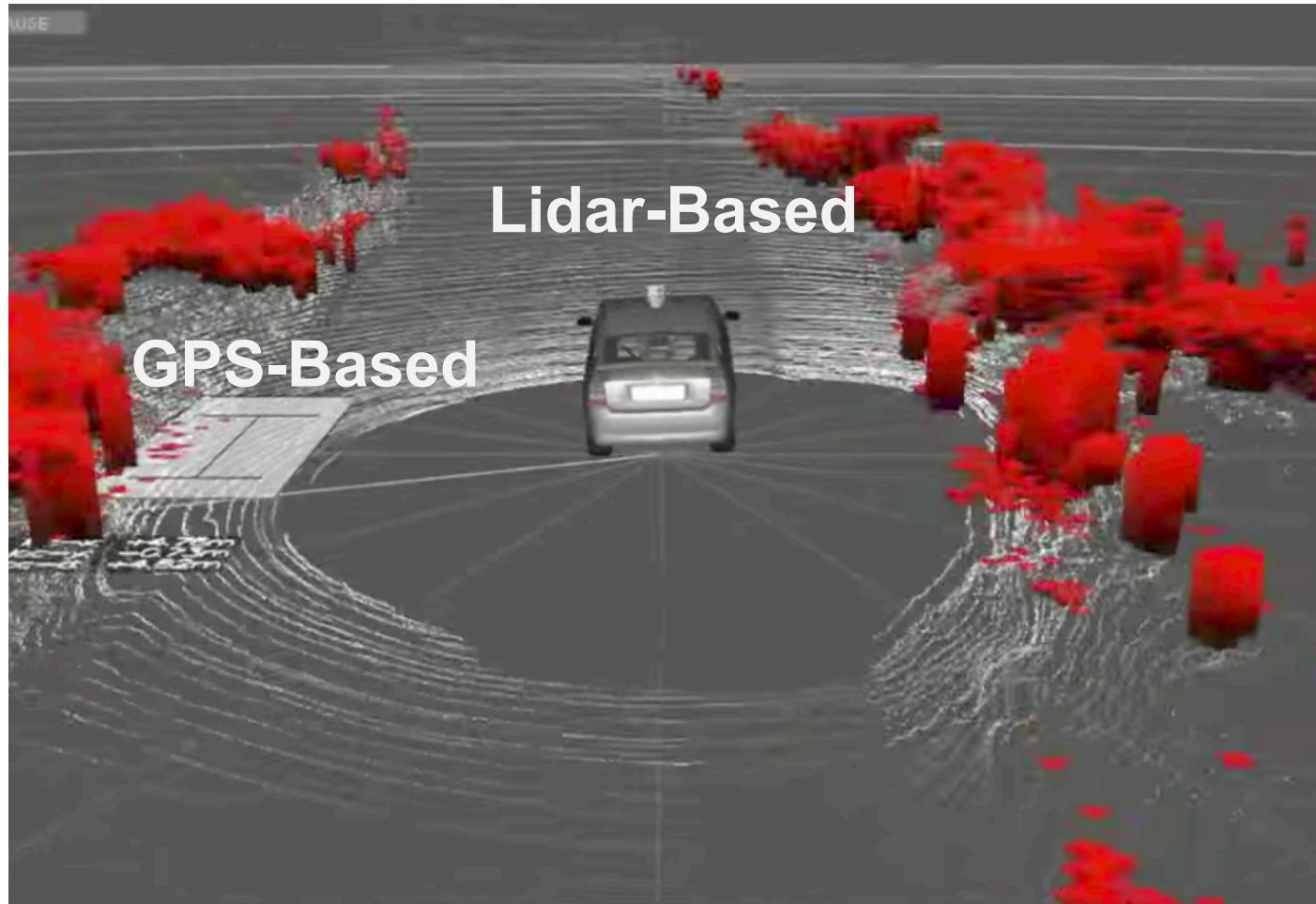
**Lidar (light detection and ranging)** sensors bounce pulses of light off the surroundings. These are analysed to identify lane markings and the edges of roads

**Video cameras** detect traffic lights, read road signs, keep track of the position of other vehicles and look out for pedestrians and obstacles on the road

The information from all of the sensors is analysed by a **central computer** that manipulates the steering, accelerator and brakes. Its software must understand the rules of the road, both formal and informal

**Radar sensors** monitor the position of other vehicles nearby. Such sensors are already used in adaptive cruise-control systems

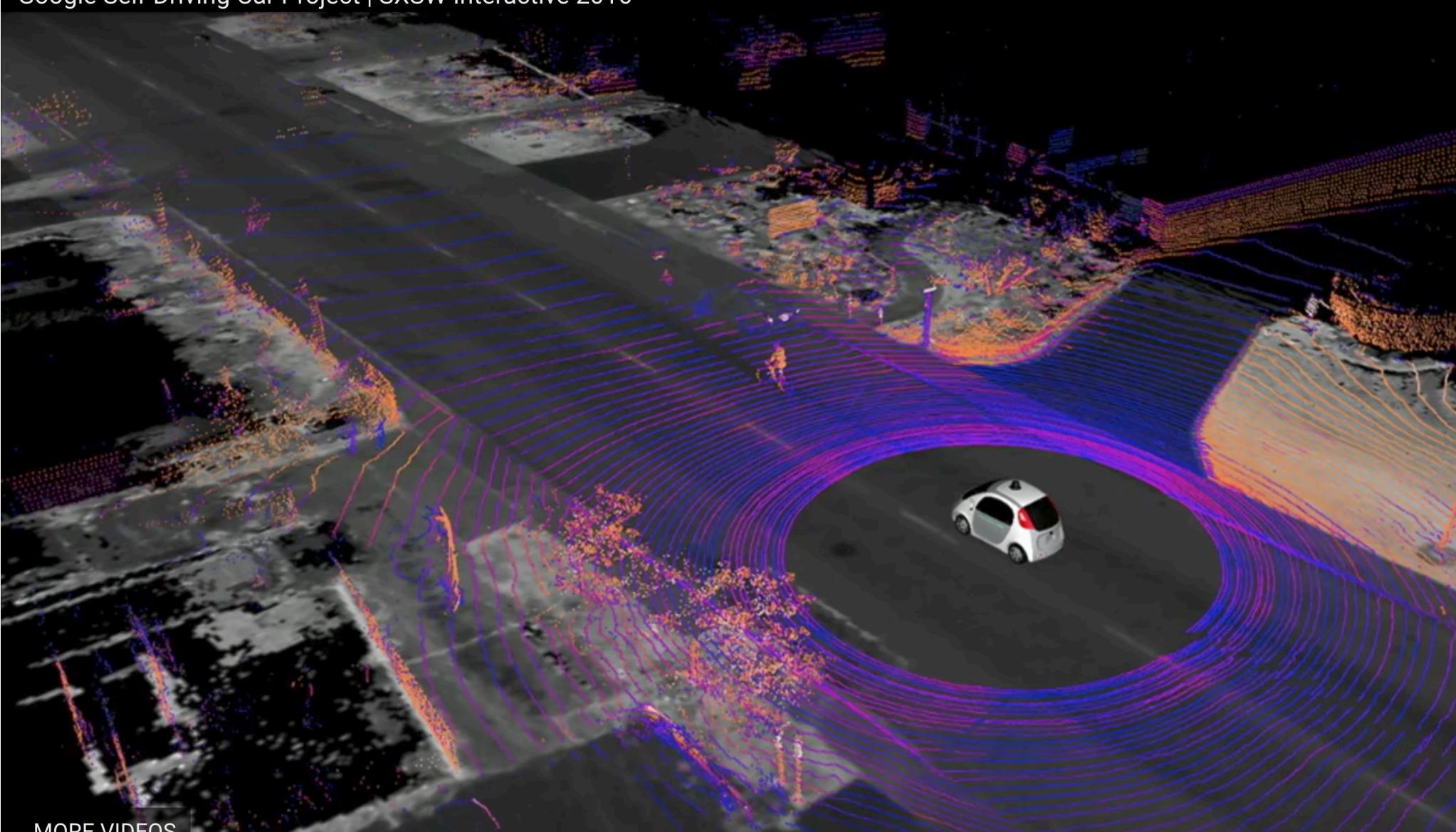
Source: *The Economist*



# Sensor-based data (millions of inputs)

## Radar, Laser, Map, Camera data

Google Self-Driving Car Project | SXSW Interactive 2016

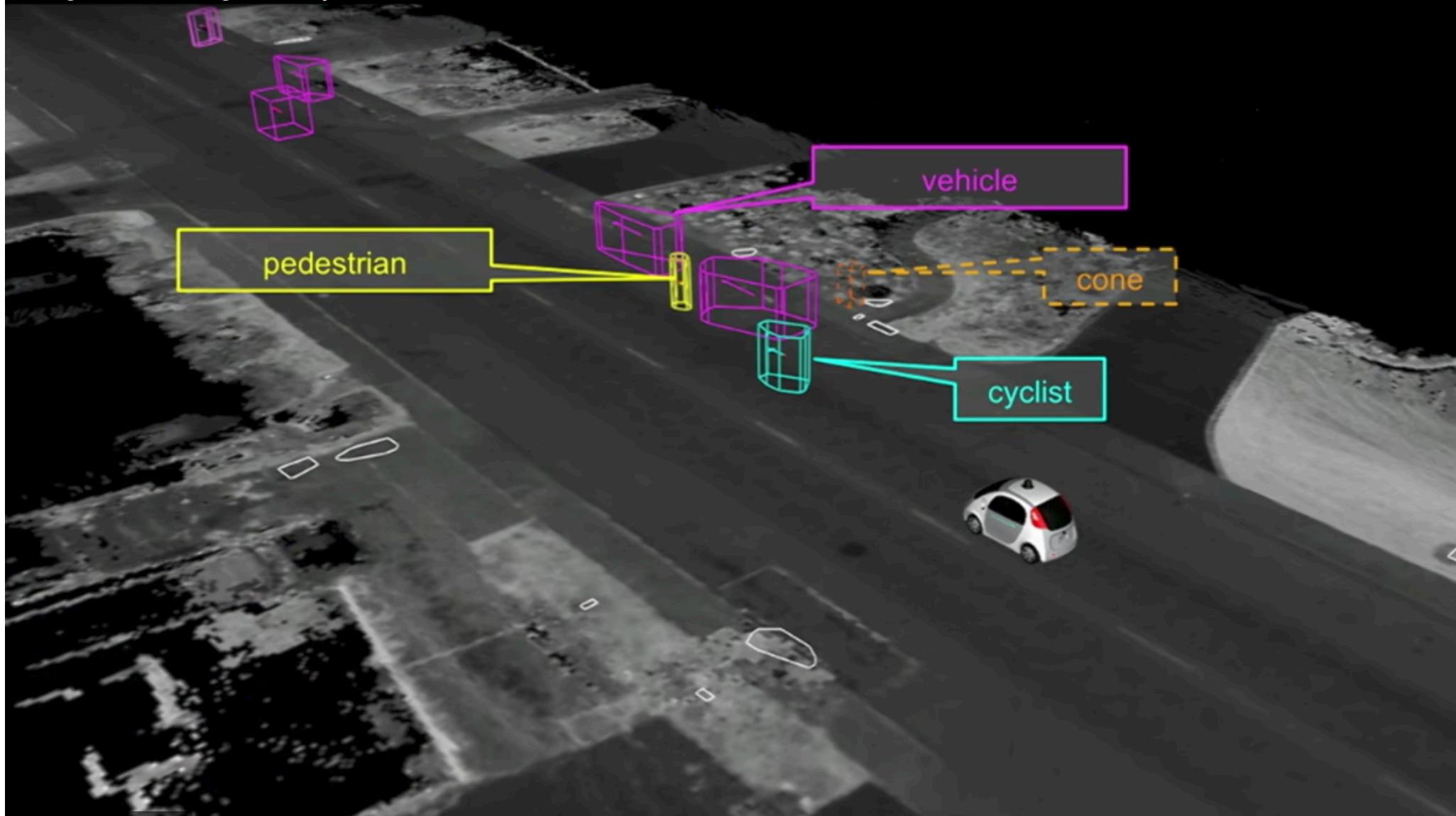


MORE VIDEOS

INFO 1590 Applied Machine Learning, James G. Shanahan, Church and Duncan Group and IU, James.Shanahan@gmail.com

# Highway perception

Google Self-Driving Car Project | SXSW Interactive 2016



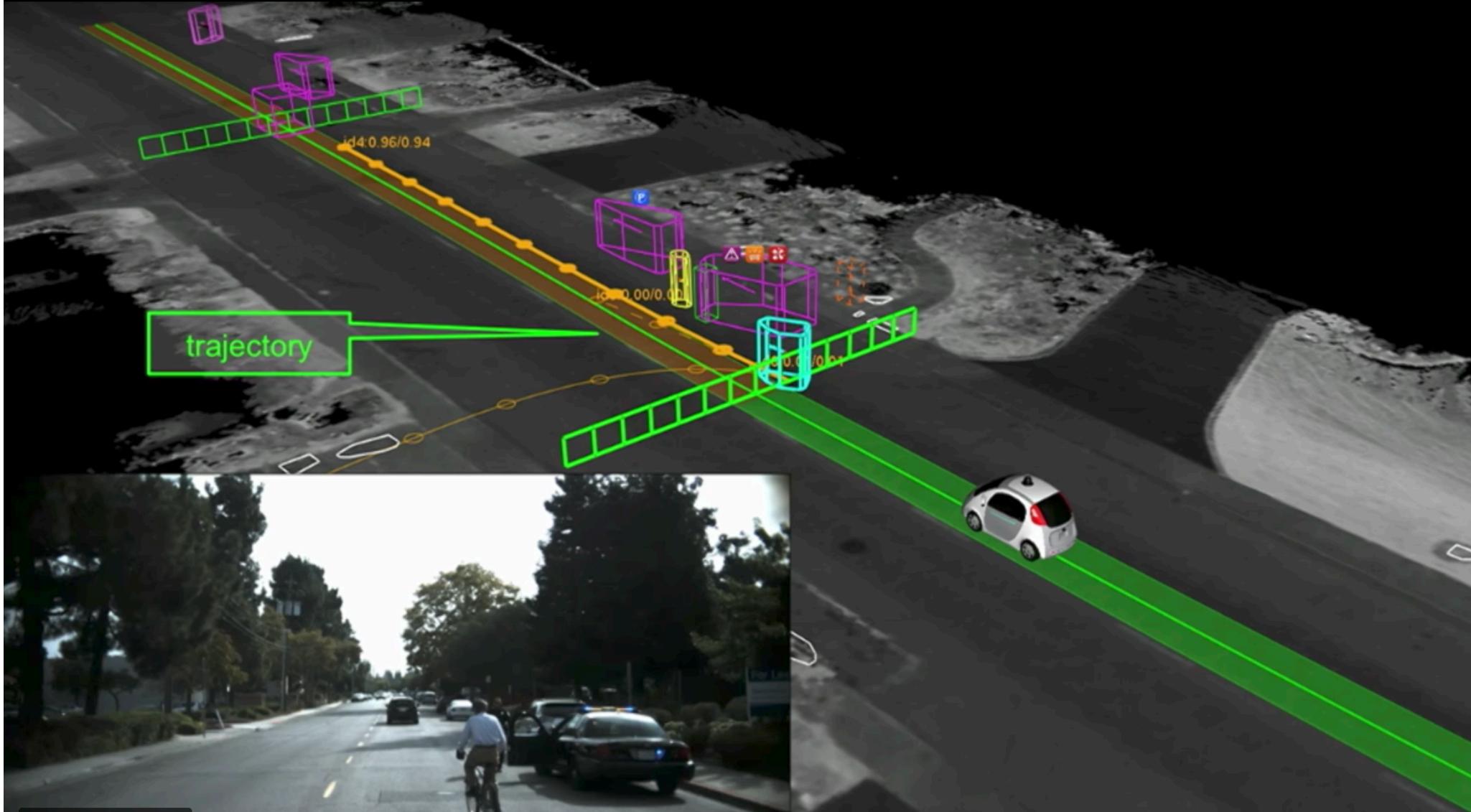
# Reason, plan and act

Google Self-Driving Car Project | SXSW Interactive 2016



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## Google Self-Driving Car Project | SXSW Interactive 2016



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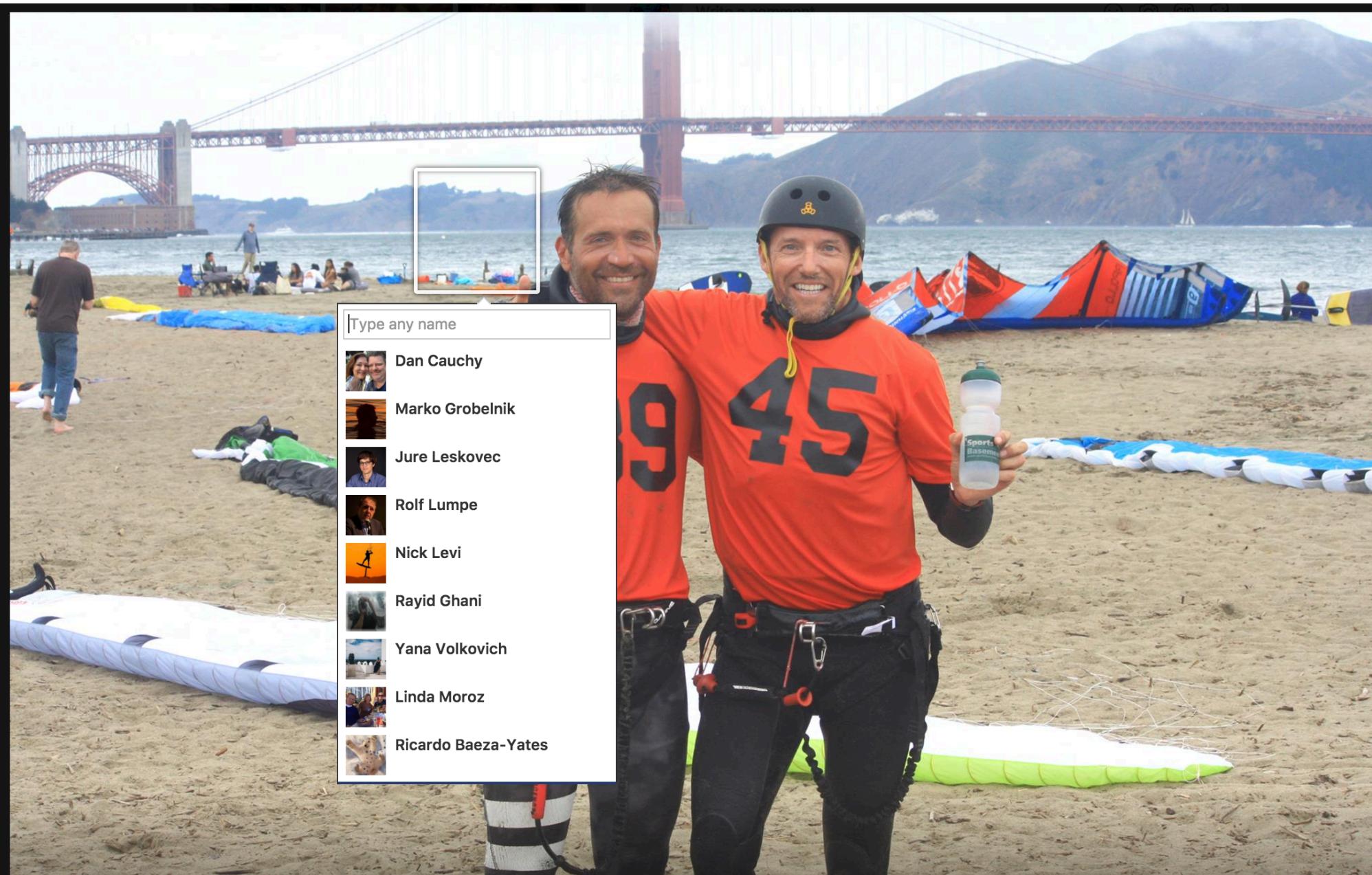
# Image classification

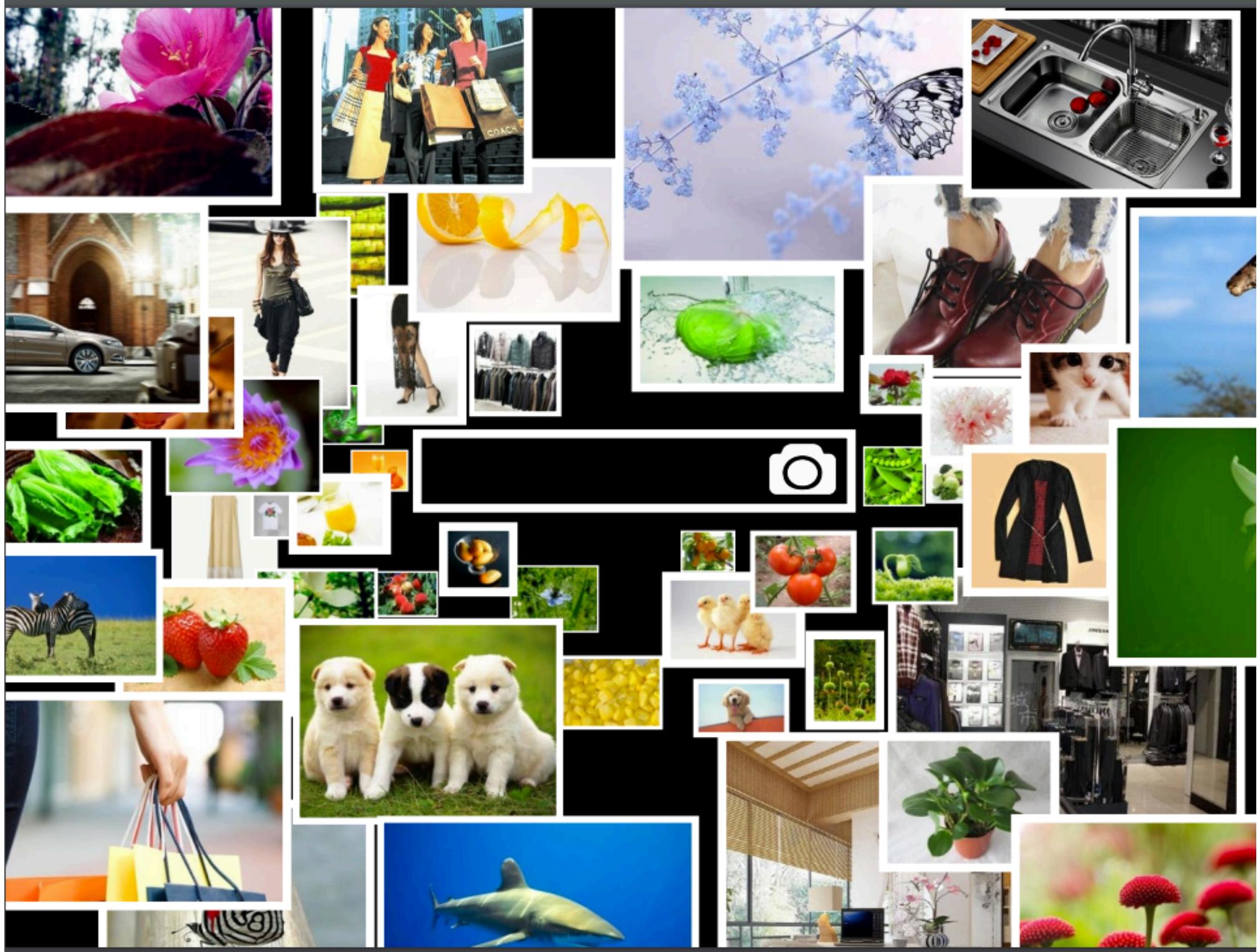
Object recognition

			
<b>mite</b> mite black widow cockroach tick starfish	<b>container ship</b> container ship lifeboat amphibian fireboat drilling platform	<b>motor scooter</b> go-kart moped bumper car golfcart	<b>leopard</b> leopard jaguar cheetah snow leopard Egyptian cat
			
<b>grille</b> convertible grille pickup beach wagon fire engine	<b>mushroom</b> agaric mushroom jelly fungus gill fungus dead-man's-fingers	<b>cherry</b> dalmatian grape elderberry ffordshire bulterrier currant	<b>Madagascar cat</b> squirrel monkey spider monkey titi indri howler monkey

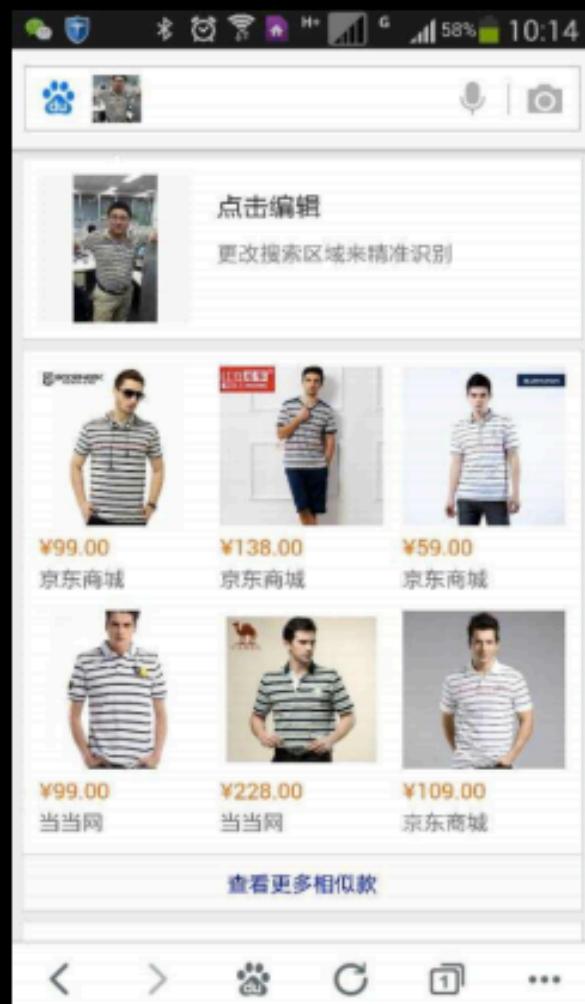
<http://www.image-net.org/challenges/LSVRC/>

# Face detection and recognition

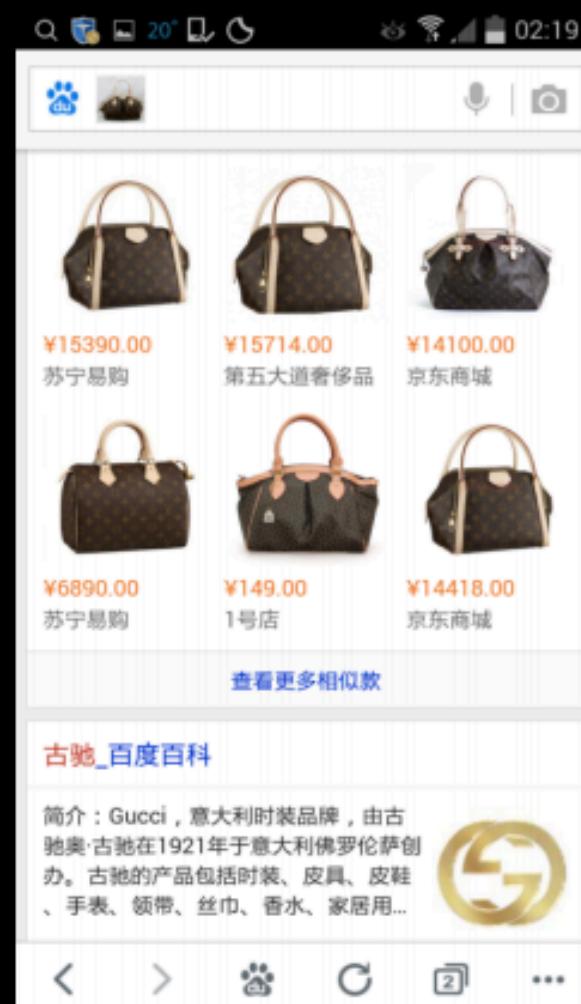




# Image queries



Clothing

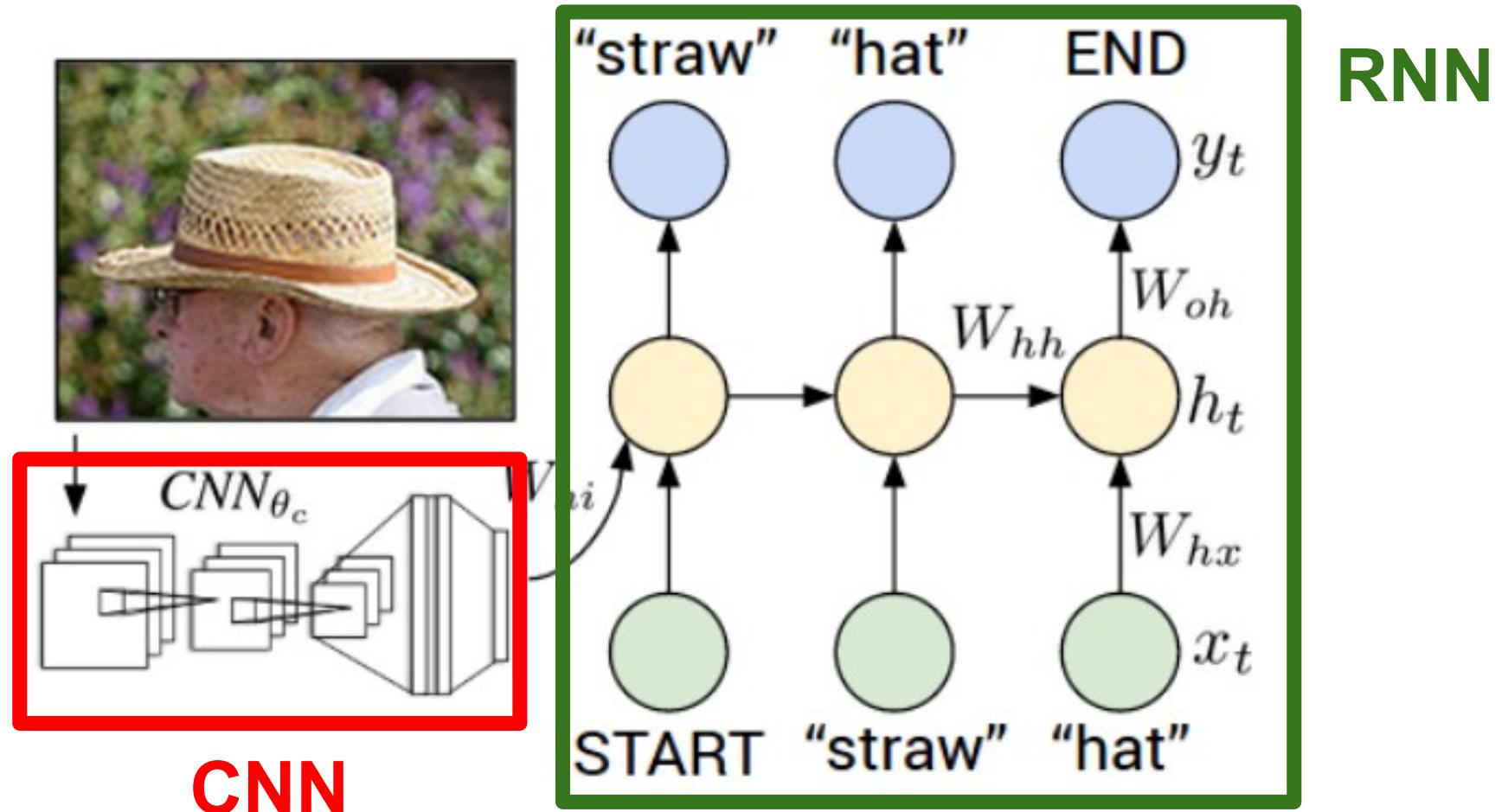


Bags



Fruits & Vegetables

# Generate the caption for an image



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# Virtual Assistants, Chatbots

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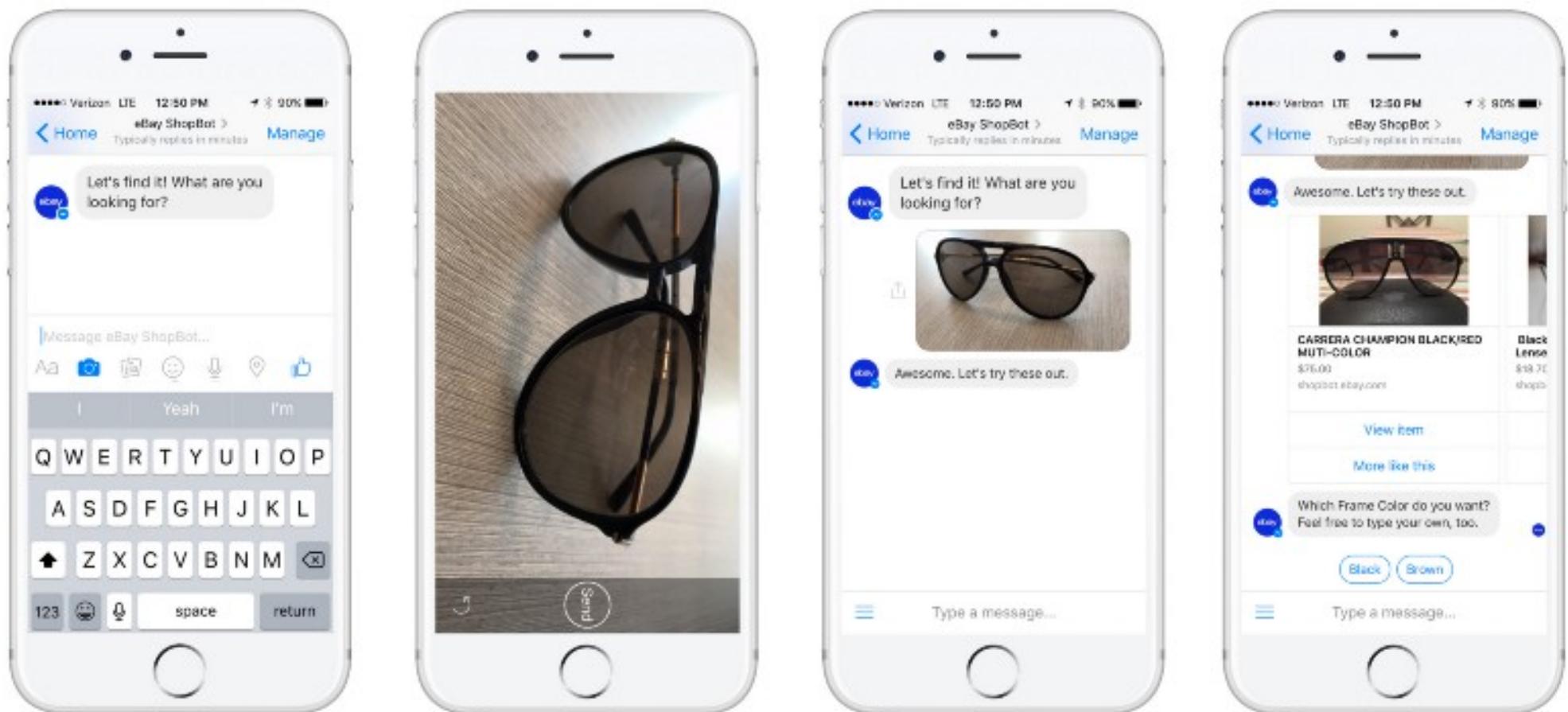
Virtual Assistants, Chatbots

Horizontal service: access to other apps and services

Siri, Alexa, Google Home, Cortana, etc.

# personalized shopping assistance

- eBay
- **Artificial intelligence + commerce = highly personalized shopping assistance for everyone**
  - **Embedded in chats platforms (FB Messenger); Alexa**



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# Numer.ai: Crowdsourced AI Hedge Fund

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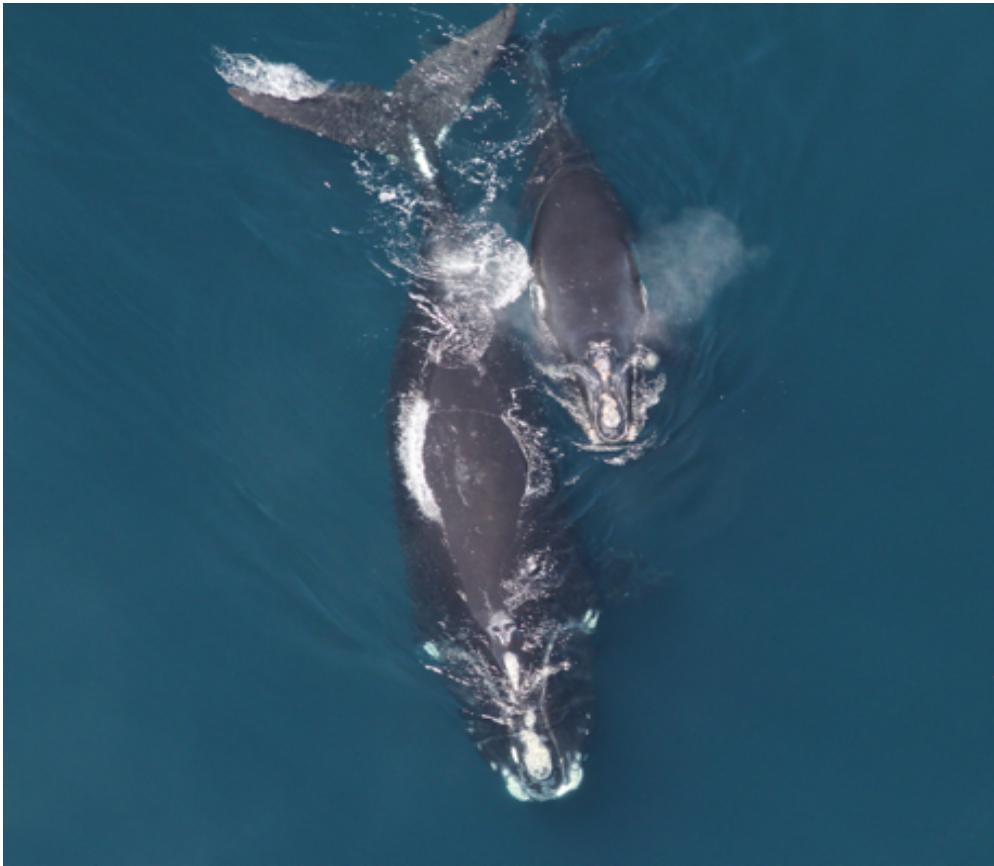
- Based in San Francisco, Numerai is a hedge fund in which an artificially intelligent system chooses all the trades.
- Several thousand anonymous data scientists compete to create the best trading algorithms—and win bitcoin for their efforts.
- But Numerai has been making trades in this way since 2016, and apparently it's making money.
- [Numerai](#), [Quantopian](#), [Pit.ai](#), a new machine learning-powered hedge fund, based on RL

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# Counting Animals in Flickr vs in The Wild



\$3,000 to deploy a Tracking device



*Whale recognition, Kaggle Challenge*

- S. Menon, T. Y. Berger-Wolf , E. Kiciman, L. Joppa, C. V. Stewart, J. Parham, J. Crall, J. Holmberg, J. Van Oast, “Animal Population Estimation Using Flickr Images”, 2nd International Workshop on the Social Web for Environmental and Ecological Monitoring (SWEEM 2017) .