

Computational Data Science

Week 1 – Intro to Big Data

Introduction to Data Science

KDD Data Process:

- Understand goals
- Create dataset for study
- Data cleaning & preprocessing
- Data reduction & projection
- Choose Data Analytics task & algorithms
- Use algorithms to perform task
- Iterate through if necessary

SEMMA Methodology:

- Sample from dataset
- Explore dataset (visualization)
- Modify data (create/transform features)
- Model
- Assess: compare models, test datasets, evaluate reliability/usefulness

“No Free Lunch Theorem” -> no one algorithm works best for every problem, especially relevant for supervised learning

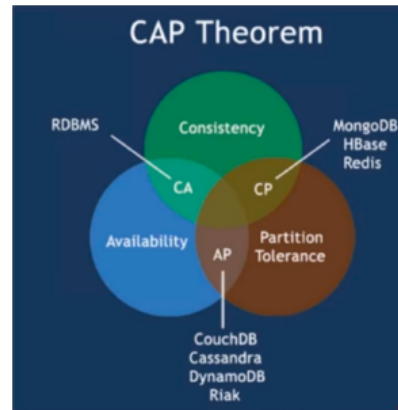
Big Data

- **Why:** Increase of data
- **What:** Too big to be processed on a single machine
 - o Challenges: Data is created fast, data from different sources in different formats
- **3V's**
 - o **Volume:** size of data
 - Most data are useful, so want to keep as much as possible
 - o **Variety:** data comes from different sources & different formats
 - Estimated 90% of data is unstructured or semi-structured
 - Types of data:
 - Structured: e.g. SQL
 - Unstructured e.g. text, numbers, files can be all mixed -> Hadoop
 - Semi-structured: may have a certain structure but not all data has necessarily identical structure -> xml, json -> MongoDB
 - o **Velocity:** speed at which it is being generated & needs to be able to be processed
 - o 4th V? **veracity:** trustworthiness of data
 - Various data uncertainty & unreliability
 - Imprecision of data e.g. text message can have double meaning
- **CAP theorem:**

Impossible for a distributed data store to simultaneously provide more than 2 out of the following 3 guarantees:

- **Consistency:**
Every read received the most recent write or an error
- **Availability:**
Every request receives a non-error response (without guarantee that it's the most recent write)
- **Partition Tolerance:**
System continues to operate despite an arbitrary # of messages being dropped (or delayed) by network between nodes (Partition = communications break)
- **Hadoop -> AP.** Consistency not supported because only name node has the information of where the replicas are placed

- **CA:** Single cluster, all nodes are always in contact. When a partition between nodes should be created the data is out of sync until partition is resolved.
- **CP:** Some data may not be accessible, but the rest is still consistent/accurate
- **AP:** System is still available under partitioning, but some of the data returned may be inaccurate. Will resync data once the partition is resolved



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- **PACELC Theorem:**
"if there is a **partition** (P), how does the system trade off **availability** and **consistency** (A and C); **else** (E), when the system is running normally in the absence of partitions, how does the system trade off **latency** (L) and **consistency** (C)?"
 - A high availability requirement implies that the system must replicate data. As soon as a distributed system replicates data, a tradeoff between consistency and latency arises.

Hadoop

- 2 Parts:
 - **Storage:** Hadoop Distributed File System (HDFS)
 - **Processing:** MapReduce (manipulates data where it is stored, data locality principle)
- Name node: stores meta data (where each block is stored)
- Data node: actual data blocks
- **Replication** (3) -> so if disk failure on a data node, there are backups on other data nodes
- What if disk failure on name node -> have a **standby** name node
- **MapReduce**
 - Why? – Processing documents top-bottom -> slow
 - MR -> parallel processing
 - Mappers -> give intermediate records <key, value>
 - Reducers get assigned a key -> ask for the stack of that key at each Mapper: **shuffle**
 - Reducer **alphabetically** go through their stacks: sort & process them
- MapReduce jobs submitted to **Job Tracker**
- **Job Tracker** splits work to mappers & reducers
- **Task Tracker:** runs on each data node, executes the actual mapping & reducing
 - On the same machine as data node so saves network traffic

- **Mappers** perform filtering & sorting and pass the intermediate data to reducers
- **Reducers** process this (summary operation) & write final output to hdfs

Week 2 – Features & Data Processing

Features

Properties:

- **Distinctness:** $= \neq$
 - E.g., Cat \neq Dog
- **Order:** $< > \leq \geq$
 - E.g., A+ $>$ B-
- **Meaningful differences:** + -
 - E.g., 08 Oct 2018 is three days after 05 Oct 2018
- **Meaningful ratios:** $\times \div$
 - E.g., Tom (18 years) is two times older than John (9 years)

Type of Features:

- **Nominal**
 - Property: Distinctness
 - Examples: gender, eye colour, postal codes
- **Ordinal**
 - Properties: Distinctness and ordered
 - Examples: school level (primary/secondary), grades
- **Interval**
 - Properties: Distinctness, ordered and meaningful differences
 - Examples: calendar dates, temperatures (Celsius or Fahrenheit)
- **Ratio**
 - Properties: Distinctness, ordered and meaningful differences/ratios
 - Examples: length, time, counts

- All 4 of them can be represented by discrete or continuous values

Categorical Qualitative: Nominal & Ordinal

Numeric Quantitative: Interval & Ratio

Feature	Binary, Discrete, or Continuous?	Nominal, Ordinal, Interval, or Ratio?
Postal code	Discrete	Nominal
Gender	Binary	Nominal
Height / Weight	Continuous	Ratio
Student ID	Discrete	Nominal, Ordinal (if ID assigned by sequence)
Grading system	Binary (P/F), Discrete (A+,...,F), Continuous (Scores)	Ordinal, Ratio (Scores)
Date	Discrete (MM/YY), Continuous (time)	Interval

Data

Dataset Characteristics:

- **Dimensionality** (number of features)
 - Challenges of high-dimensional data, “Curse of dimensionality”
- **Sparsity**
 - E.g., In bag-of-words, most words will be zero (not used)
 - Advantage for computing time and space
- **Resolution**
 - Patterns depend on the scale
 - E.g., travel patterns on scale of hours, days, weeks

Possible Issues with Dataset

- Low quality dataset/features lead to poor models
 - E.g., a classifier build with poor data/features may incorrectly diagnose a patient as being sick when he/she is not
- Possible issues with dataset/features
 - Noise
 - Outliers
 - Missing values
 - Duplicate data
 - Wrong/Inconsistent data