

SDSC HPC/DS Summer Institute 2024

Deep Learning



Scalable Machine Learning Agenda

2:00 - 2:15 – Machine Learning Overview

2:15 - 2:45 – R on HPC

2:45 - 3:00 – Break

3:00 - 4:30 – Spark Concepts & Hands-On

4:30 - 4:45 – Q&A

Machine Learning Overview

Mai H. Nguyen, Ph.D.

What is Machine Learning?

- **Machine learning is ...**
 - “... a subfield of computer science that ... explores the study and construction of algorithms that can learn from and make predictions on data.” ([wikipedia.org](https://en.wikipedia.org))
 - “... a type of artificial intelligence that provides computers with the ability to learn without being explicitly programmed.” ([whatis.techtarget.com](https://www.techtarget.com/whatis/definition/artificial-intelligence))
 - “... a method of data analysis that automates analytical model building and ... allows computers to find hidden insights to produce ... predictions that can guide better decisions and smart actions...” (www.sas.com)

What is Machine Learning?

learning from data

no explicit programming

discover hidden patterns

data-driven decisions

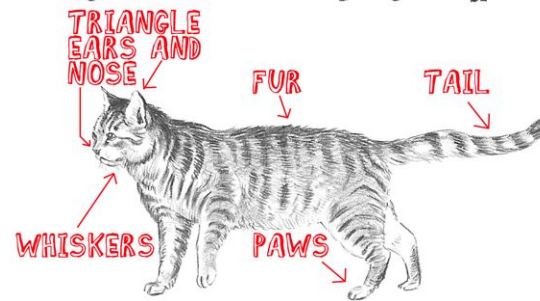
What is Machine Learning?

learning from data

no explicit programming



What Characteristics Do Cats Have



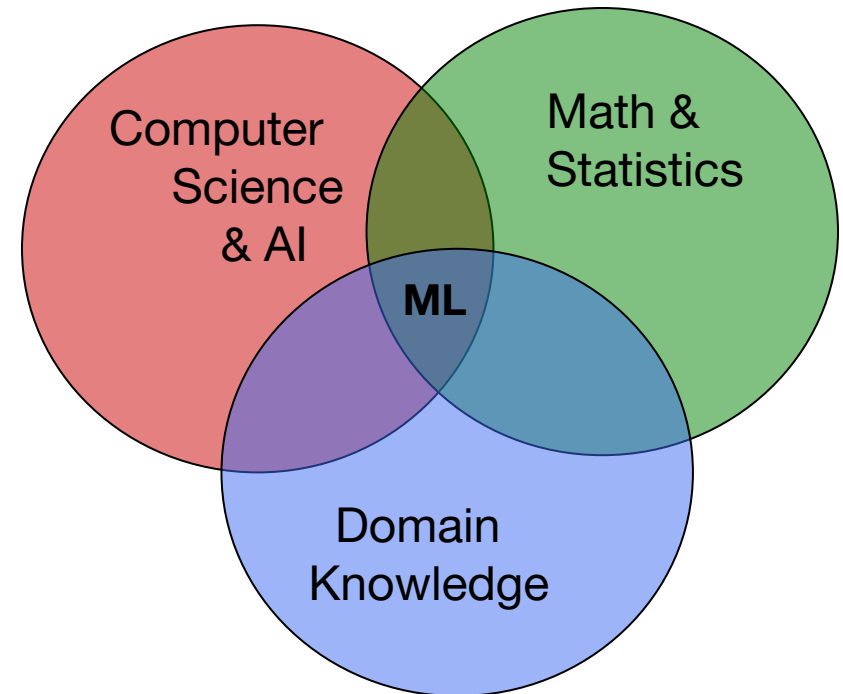
What is Machine Learning?

- **Working Definition**

- The field of machine learning focuses on the study and construction of computer systems that can learn from data without being explicitly programmed. Machine learning algorithms and techniques are used to build models to discover hidden patterns and trends in the data, allowing for data-driven decisions to be made.

Machine Learning as Interdisciplinary Field

- **ML combines concepts & methods from many disciplines:**
 - Mathematics, statistics, computer science, artificial intelligence, etc.
- **ML is being used in various fields:**
 - Science, engineering, business, medical, law enforcement, etc.



Why the Increased Interest in ML?

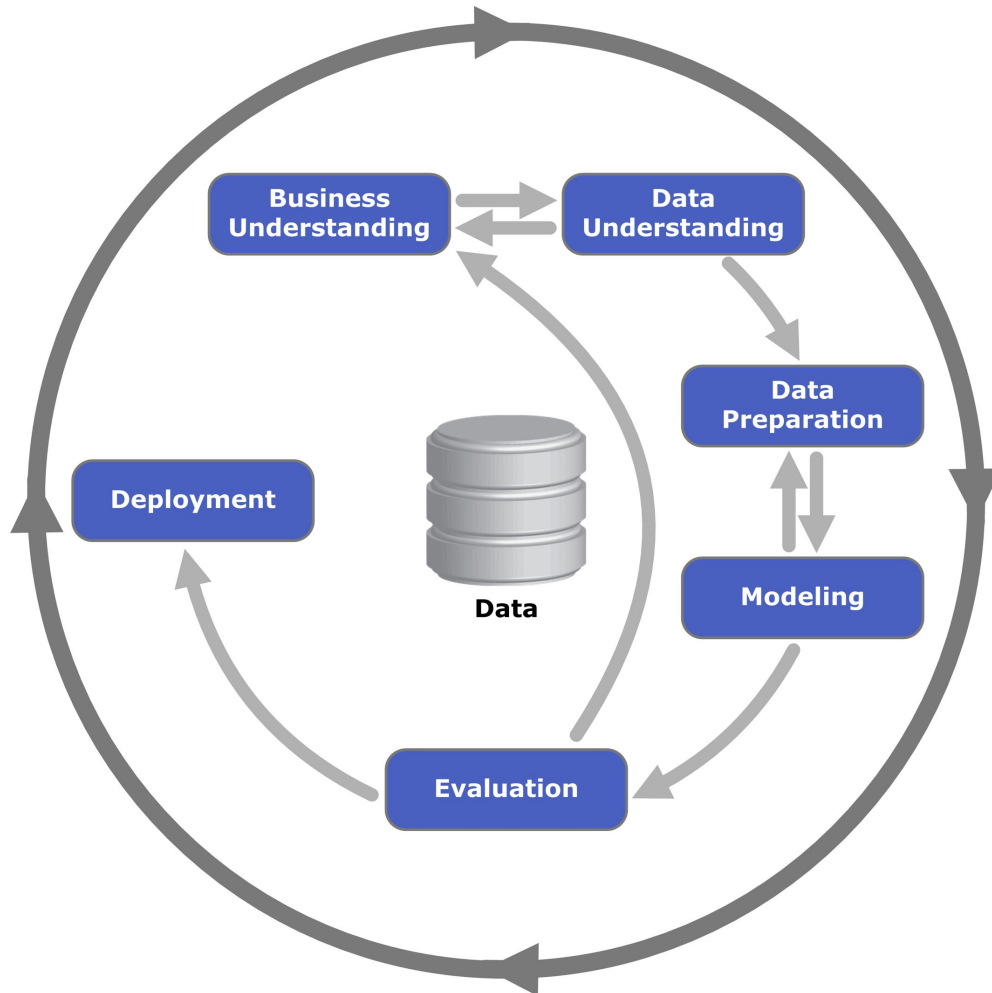
- **Advances in processing power, storage capacity, mobile computing, and interconnectivity**
 - Create unprecedented data
 - Can store and process more data
- **Data-driven applications in many areas**
 - Science: bioinformatics, image analysis, remote sensing
 - Personal health data from wearable devices
 - Medicine: drug design, healthcare, data from wearable devices
 - Retail: targeted advertisement, dynamic pricing
 - Finance: fraud detection, risk analysis
 - Manufacturing: preventive maintenance, supply chain management
 - Social media data related to customer satisfaction, political trends, health epidemics, law enforcement, terrorist activities

Applications of Machine Learning

- Recommendations on websites
- Targeted ads on mobile apps
- Handwriting recognition
- Fraud detection
- Sentiment analysis
- Network intrusion detection
- Drug effectiveness analysis
- Crime pattern detection
- Self-driving cars



MACHINE LEARNING PROCESS



Cross Industry Standard Process for Data Mining

<ftp://ftp.software.ibm.com/software/analytics/spss/support/Modeler/Documentation/14/UserManual/CRISP-DM.pdf>

https://en.wikipedia.org/wiki/Cross_Industry_Standard_Process_for_Data_Mining

Phase 1: Business Understanding

- **Define problem or opportunity**
 - What is the problem of interest? Why is it interesting?
- **Assess situation**
 - Resources
 - Requirements, assumptions, and constraints
 - Risks and contingencies; costs and benefits
- **Formulate goals and objectives**
 - Goals and objectives
 - Success criteria
- **Create project plan**
 - Steps to achieve goals

Phase 2: Data Understanding

- **Data Acquisition**

- Collect available data related to problem
- Consider all sources: flat files, databases, sensors, websites, etc.
- Integrate data from multiple sources

- **Exploratory Data Analysis**

- Preliminary exploration of data
- To become familiar with data



<http://www.greenbookblog.org/2013/08/04/50-new-tools-democratizing-data-analysis-visualization/>

Phase 3: Data Preparation

- **Goal:**

- Prepare data to make it suitable for modeling
- Also referred to as 'data preprocessing', 'data munging', 'data wrangling'

- **Activities:**

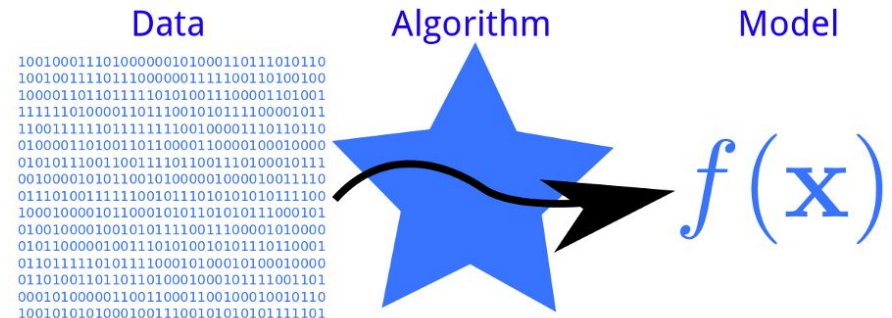
- Identify and address quality issues
- Select features to use
- Create data for modeling



<http://www.datasciencecentral.com/profiles/blogs/5-data-cleansing-tools>

Phase 4: Modeling

- **Determine type of problem**
 - Classification
 - Regression
 - Cluster analysis
- **Build model(s)**
 - Select modeling technique(s) to use
 - Construct model(s)
 - Train model(s)



<http://phdp.github.io/posts/2013-07-05-dtl.html>

Phase 5: Evaluation

- **Assess model performance**

- Determine metrics & methods to assess model results
 - Accuracy measures, confusion matrix, etc.
- Evaluate model results w.r.t. success criteria
 - Does model's performance meet success criteria?
 - Have all requirements been met?

- **Make Go/No-Go decision**

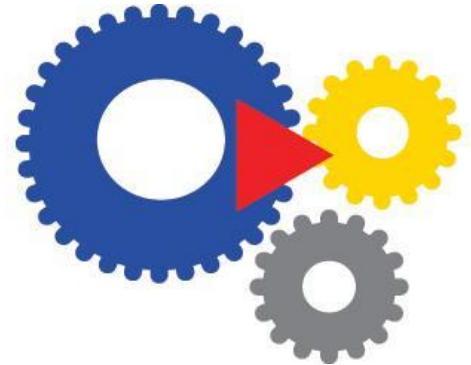
- Go: Deploy model
- No-Go: Determine next steps



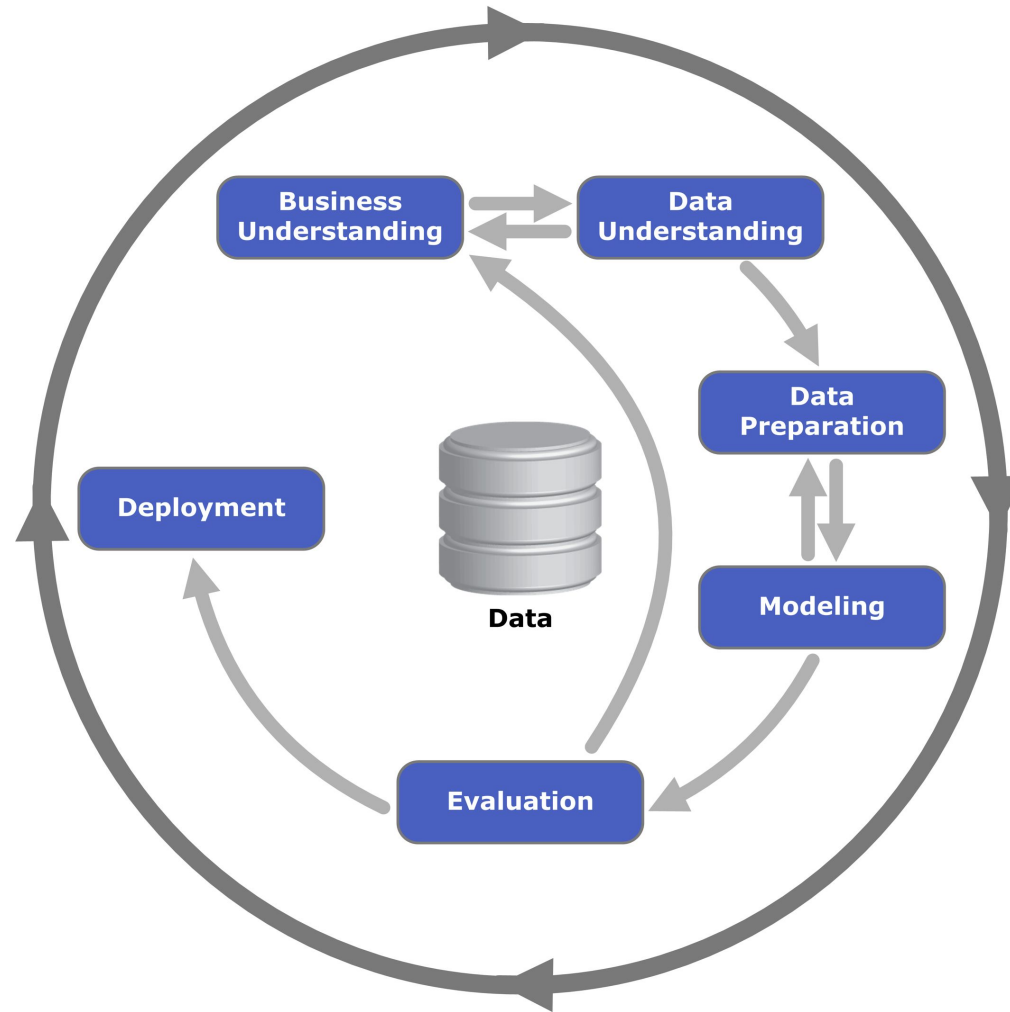
<http://www.impactptac.com/?id=10>

Phase 6: Deployment

- **Documentation**
 - Summarize findings and recommend uses
- **Model Deployment**
 - Optimize model for inference
 - Integrate model into decision-making process in production
 - Package model
 - Make model available for inference
- **Model monitoring & maintenance**
 - Monitor model performance
 - Plan for updating/correcting model



Machine Learning Process



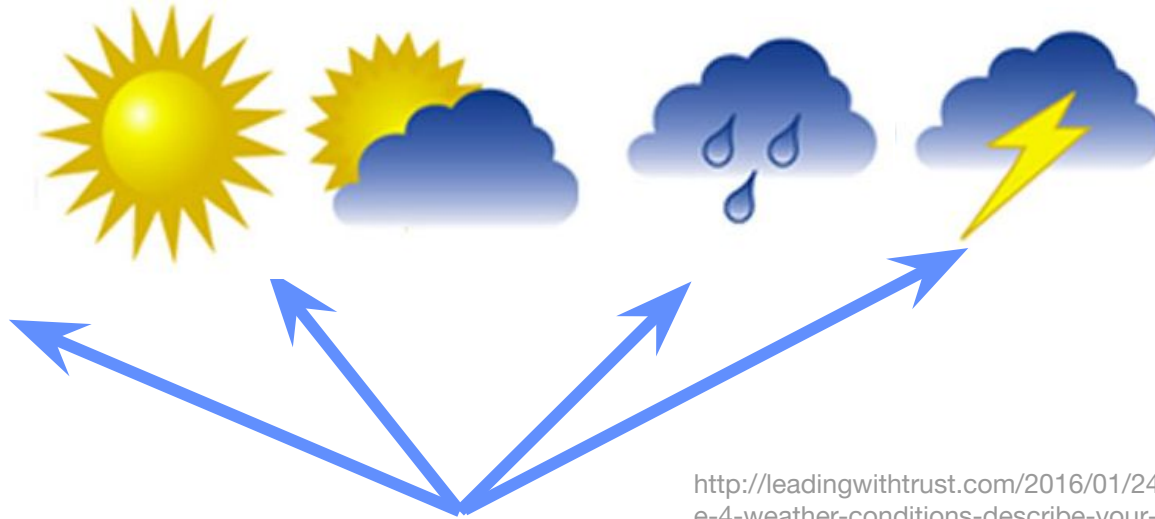
Iterative

Main Machine Learning Approaches

- **Classification**
- **Regression**
- **Cluster Analysis**

CLASSIFICATION

- **Goal: Predict category given input data**
 - Target is categorical variable



<http://leadingwithtrust.com/2016/01/24/which-of-these-4-weather-conditions-describe-your-leadership/>

- **Examples**

- Classify tumor as benign or malignant
- Determine if credit card transaction is legitimate or fraudulent
- Identify customer as residential, commercial, public
- Predict if weather will be sunny, cloudy, windy, or rainy

REGRESSION

- **Goal: Predict numeric value given input data**
 - Target is numeric variable



www.wallstreetpoint.com

- **Examples**
 - Predict price of stock
 - Estimate demand for a product based on time of year
 - Determine risk of loan application
 - Predict amount of rain

CLUSTER ANALYSIS

- **Goal:** Organize similar items into groups



<http://www.bostonlogic.com/blog/2014/01/segment-your-leads-to-get-better-results/>

- **Examples**

- Group customer base into segments for effective targeted marketing
- Identify areas of similar topography (desert, grass, etc.)
- Categorize different types of tissues from medical images
- Discover crime hot spots

Supervised vs. Unsupervised

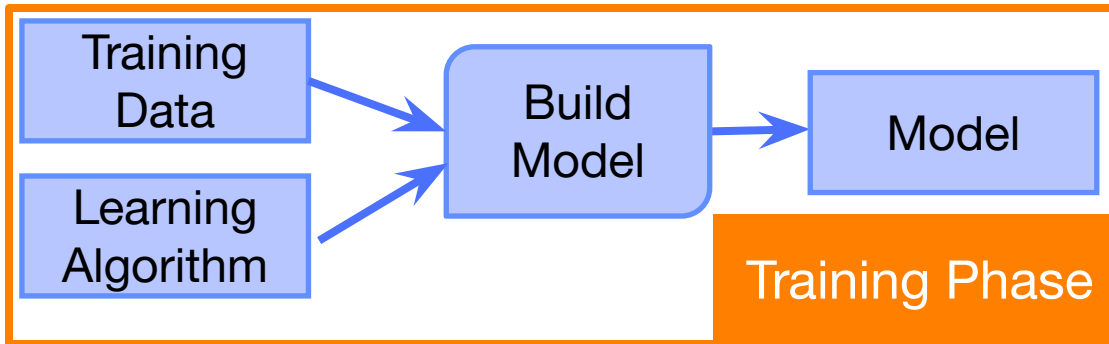
- **Supervised Approaches**

- Target (what you're trying to predict) is provided
 - 'Labeled' data
- Classification and regression approaches are supervised

- **Unsupervised Approaches**

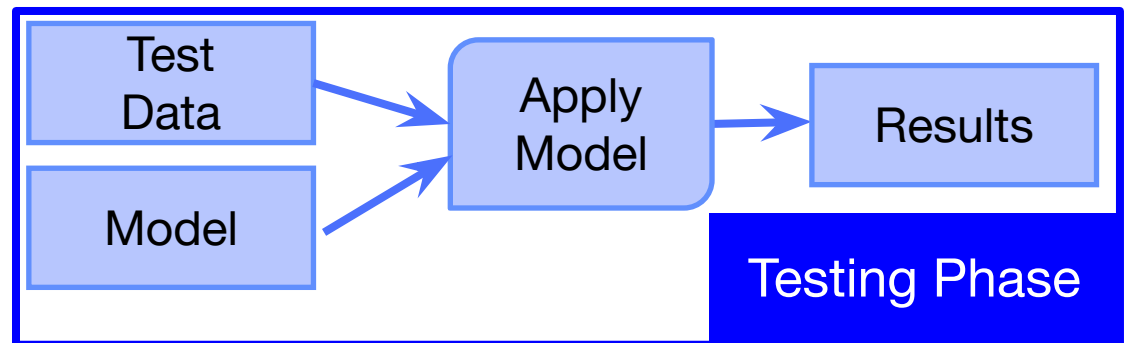
- Target is unknown or unavailable
 - 'Unlabeled' data
- Cluster analysis is unsupervised

BUILDING VS APPLYING MODEL

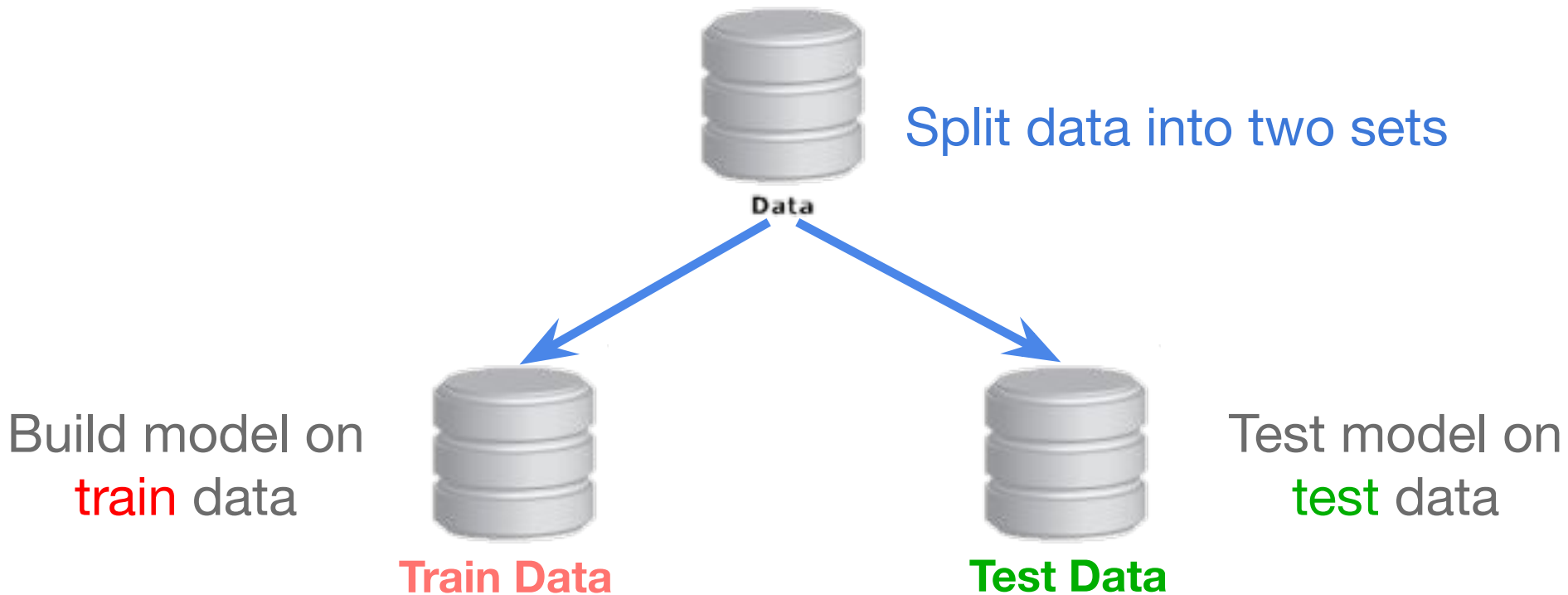


Adjust model
parameters
“Train”

Test model on
new data
“Inference”

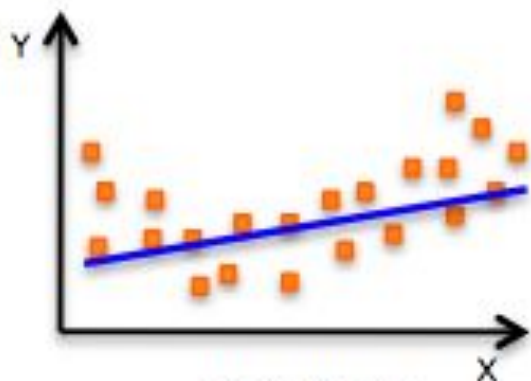


GENERALIZATION

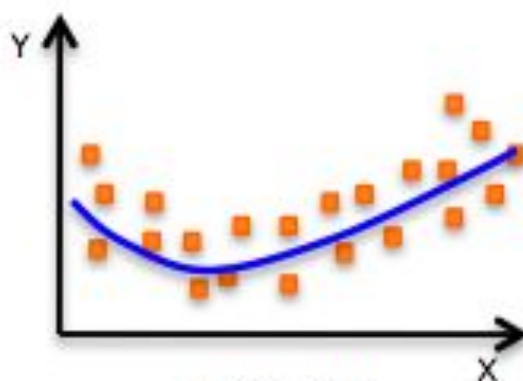


Goal: Want model to perform well on data it was not trained on, i.e., to **generalize** well to unseen data

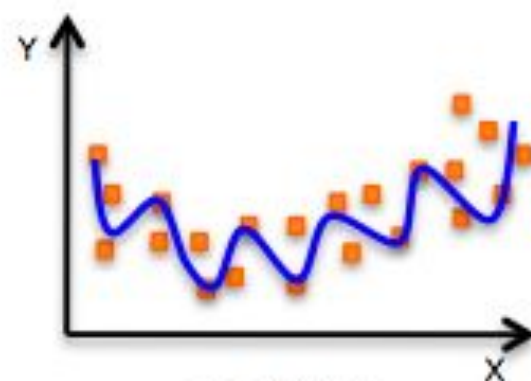
OVERFITTING



Underfitting



Just right!



overfitting

<http://stats.stackexchange.com/questions/192007/what-measures-you-look-at-the-determine-over-fitting-in-linear-regression>

Underfitting

Model has not learned
structure of data

High training error
High test error

Just Right

Model has learned
distribution of data

Low training error
Low test error

Overfitting

Model is fitting to
noise in data

Low training error
High test error

ADDRESSING OVERFITTING

- **Model complexity**
 - Number of parameters in model
 - Chance of overfitting increases with model complexity
- **Validation set**
 - Monitor error on training and validation data
 - To determine when to stop training
- **Regularization**
 - Constrain or shrink (“regularize”) model parameters
 - Add penalty term to error function used to train model
 - e.g., Add L1-norm and/or L2-norm regularization to linear regression model

Scalable Machine Learning

- What is scalable machine learning?
- Applying machine learning to 'big data'



https://infocus.emc.com/scott_burgess/15350/

Big Data



<http://www.digitalzenway.com/2011/12/data-diet-a-resolution-you-can-stick-to/>

- **“Growing torrent” of data**
- **Data**
 - Comes in large volumes
 - Continuous
 - Complex

V's of Big Data

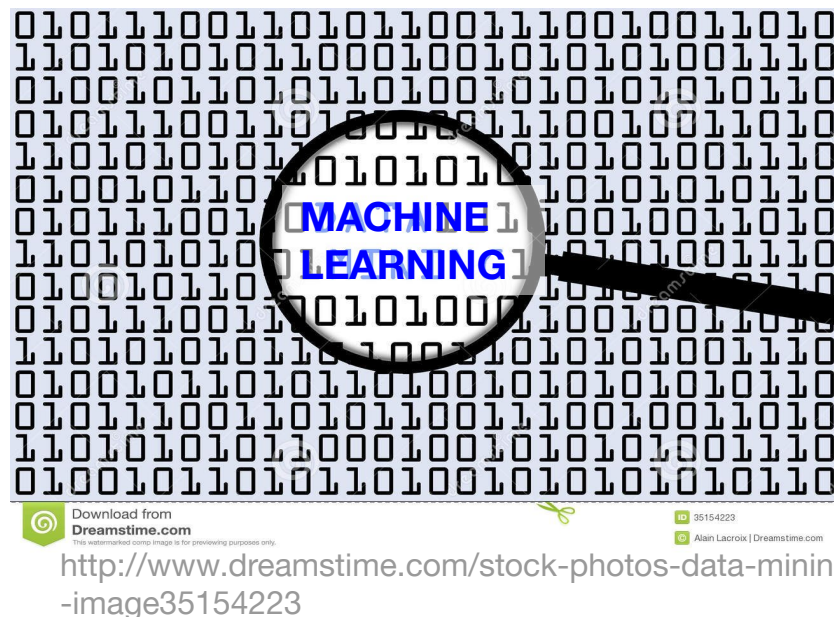
- **V's of Big Data (Doug Laney of Gartner)**
 - **Volume**
 - Vast amounts of data being generated
 - Petabytes (10^{15} bytes), exabytes (10^{18} bytes), and even more
 - **Velocity**
 - Speed at which data is being generated
 - Data is being generated continuously
 - **Variety**
 - Different forms of data
 - Numeric, text, images, voice, geospatial, etc.
 - **Veracity**
 - Quality of data

Fifth 'V' of Big Data: Value

- **Goal of processing Big Data is to extract value from data**
 - Fifth 'V' of Big Data: Value
- **Not sufficient to collect Big Data**
- **Need to analyze data to gain insights for decision-making**

Scalable Machine Learning

- **Extracting value is at the heart of analyzing any data**
 - This is done using machine learning
- **New technologies and approaches needed to address challenges (the V's) of Big Data**
 - Parallel processing
 - Scalable algorithms
 - Distributed platforms



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Questions?

