



Day10 实时AI:StreamingML和实时可视化实践

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机器学习应用广泛，在线机器学习是空白

机器学习算法：回归、分类、聚类

监督学习、非监督学习、半监督学习

离线训练模型，训练一次模型，使用模型做预测。

但，

模型的训练集在持续增加，而模型一直不变，模型越旧，预测结果越难匹配最新数据

什么是在线机器学习StreamingML

定义：模型训练和预测同时进行，模型更新频率为秒级或分钟级

描述：不同于离线训练，模型在窗口时间内做迭代训练，增量更新模型

擅长：在实时场景，离线模型比较之后，实时模型能最大程度适应最新的流数据

StreamingML的优势

- 模型秒级更新
- 支持监督、非监督、半监督模型
- StreamSQL实现ML算法

最强StreamSQL，智能流计算



实时流计算服务

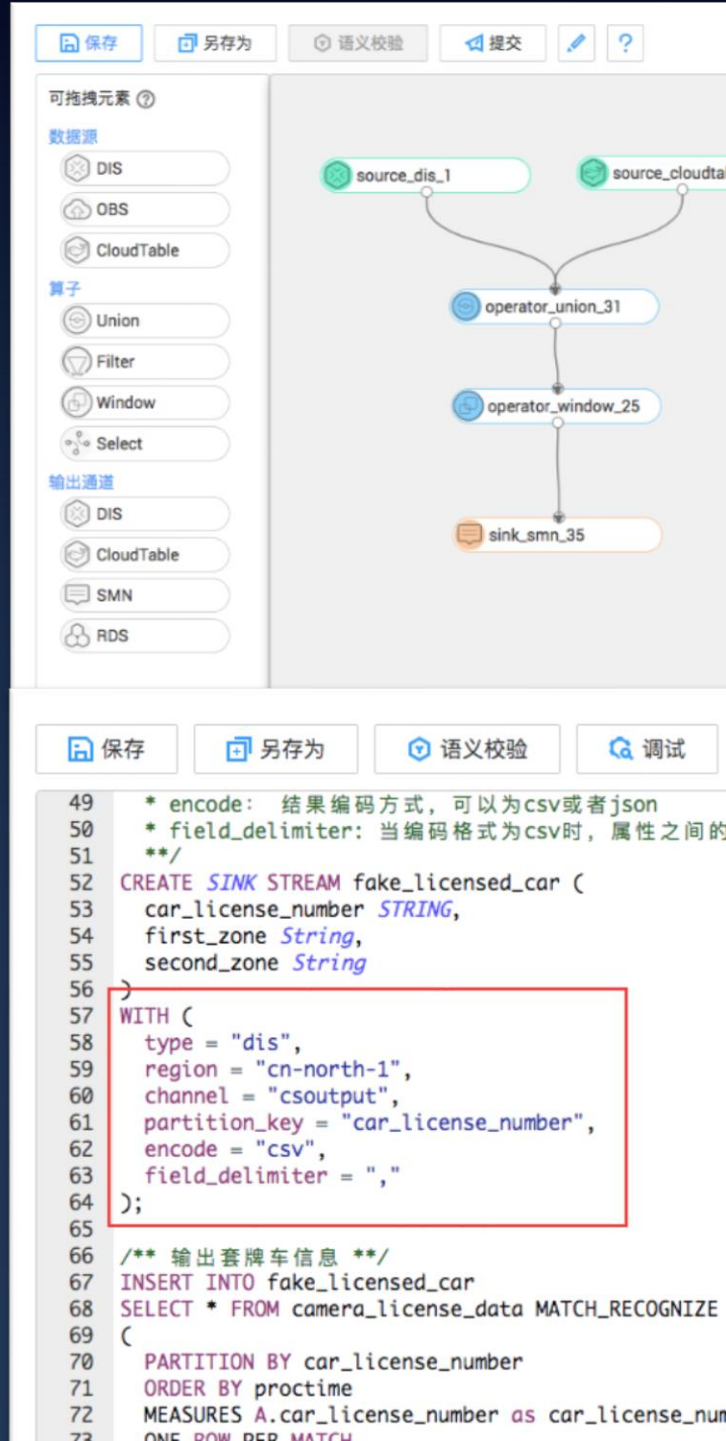
Flink CEP SQL : 规则引擎

Time GeoSpatial : 时间+地理位置分析

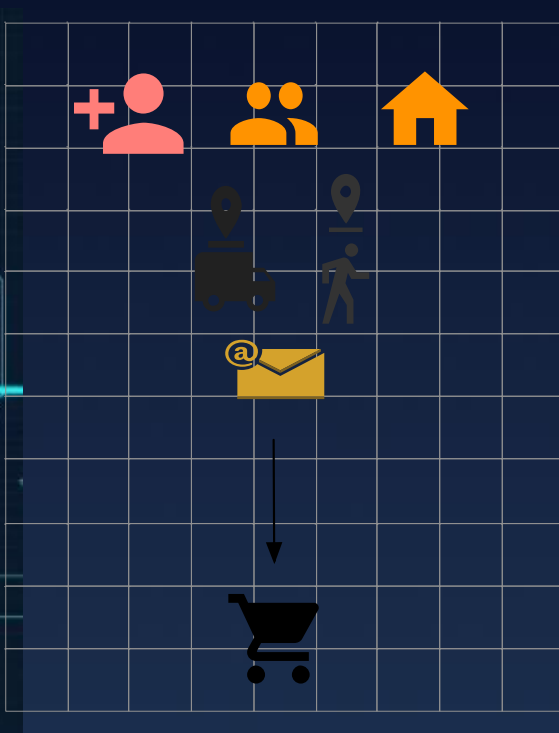
Job as a Service : Sink流数据订阅推送

StreamingML : 20+流式ML算法

独享集群 : 物理隔离，按需付费，弹性伸缩



应用场景



车联网
物联网

电子围栏
偏航检测
超速检测
频繁轨迹
危险驾驶行为分析
...

金融
交易所

实时风控
拉抬打压
异常监控
K线计算
实时指标

交通智能体

信号优化
车辆管理
故障检测
在线机器学习

通用场景

ETL数据清洗
特征工程
在线机器学习
实时推荐
日志分析



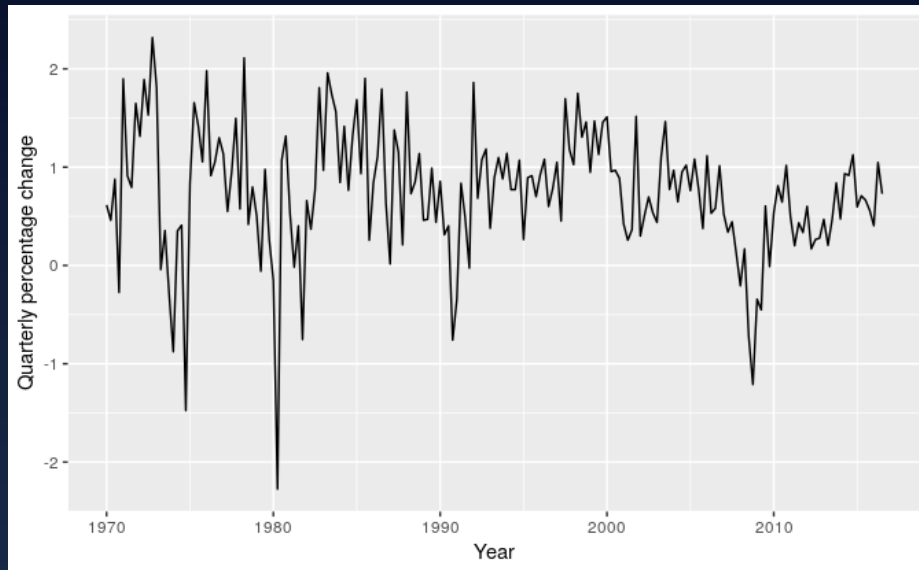
常见的StreamingML算法

1. 时间序列预测
2. 异常检测
3. 实时聚类
4. 统计分析

StreamingML - 时间序列预测

ARIMA

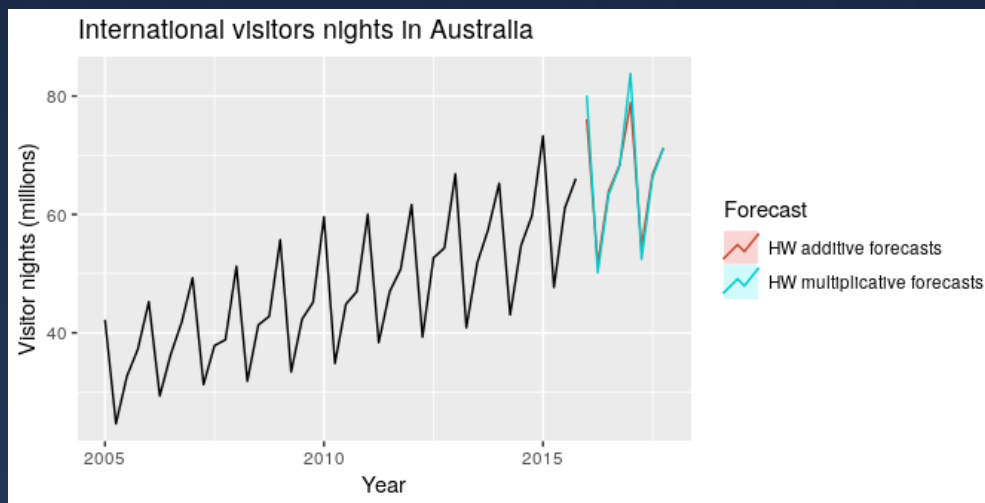
非季节性序列预测



```
SELECT  
ARIMA_PRED(b) OVER (ORDER BY rowtime ROWS BETWEEN 5  
PRECEDING AND CURRENT ROW) AS arima  
FROM MyTable
```

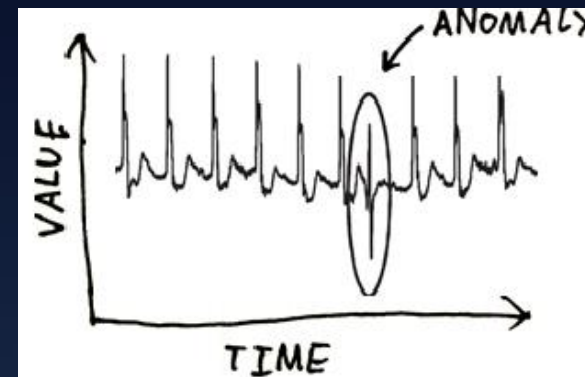
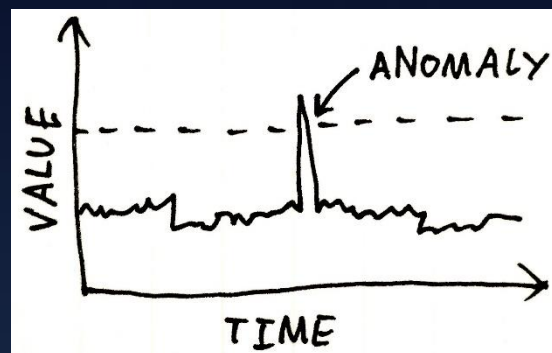
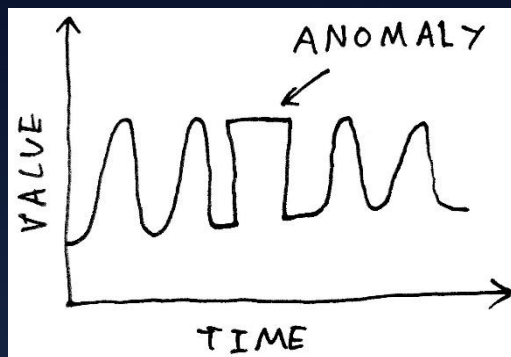
HOLT-WINTERS

季节性序列预测



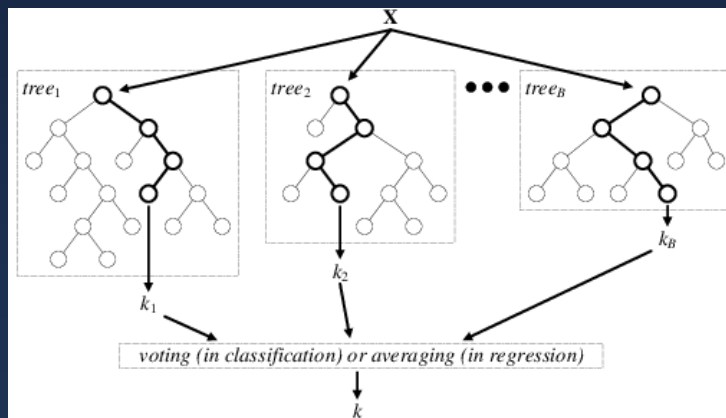
```
SELECT  
HOLT_WINTERS(b, 5, 2) OVER (ORDER BY rowtime ROWS BETWEEN  
5 PRECEDING AND CURRENT ROW) AS hw2,  
FROM MyTable
```

StreamingML – 异常检测



流式随机森林

入侵检测
金融欺诈检测
数据监控
医疗诊断

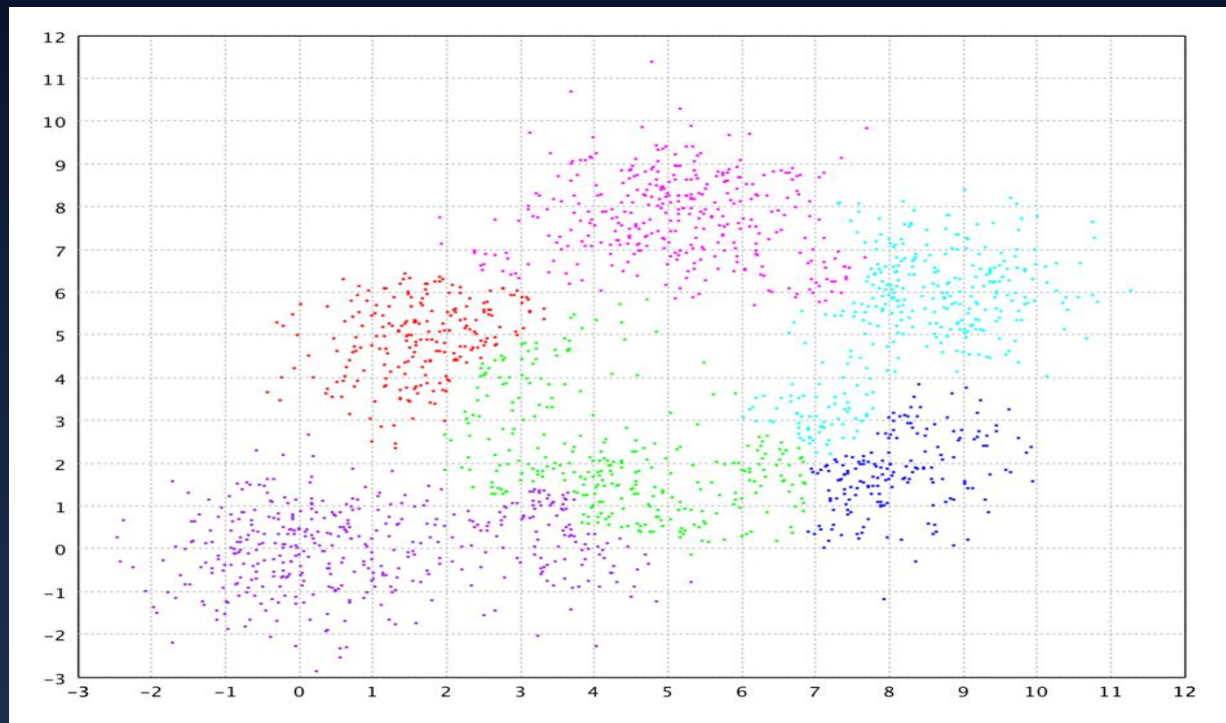


```
SELECT SRF_UNSUP(ARRAY[c]) OVER (  
    ORDER BY rowtime RANGE BETWEEN INTERVAL '3' SECOND PRECEDING AND CURRENT ROW) AS unsup  
FROM mytable
```

StreamingML – 实时聚类

Adaptive Clustering

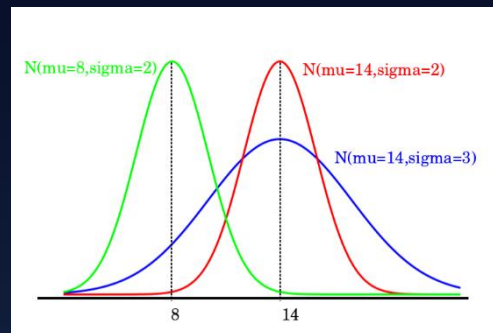
无需设定聚类数目
低延时



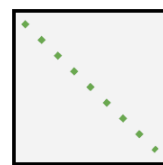
```
SELECT  
CENTROID(ARRAY[c,e], 1.0) OVER (ORDER BY proctime RANGE UNBOUNDED PRECEDING) AS centroid,  
CLUSTER_CENTROIDS(ARRAY[c,e], 1.0) OVER (ORDER BY proctime RANGE UNBOUNDED PRECEDING) AS centroids  
FROM MyTable
```

StreamingML – 统计分析

- `SUM(field_name)`
- `COUNT(field_name)`
- `AVG(field_name)`
- `MIN(field_name)`
- `MAX(field_name)`
- `STD(field_name)`
- `VAR(field_name)`
- `SUM_MULTI_ARG(field_name1, field_name2)`
- `COVAR(field_name1, field_name2)`
- `CORR_COEF(field_name, field_name)`
- `ARGMIN(field_name, UDF(field_name))`
- `ARGMAX(field_name, UDF(field_name))`



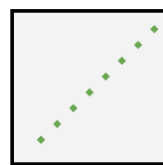
COVARIANCE



Large Negative Covariance

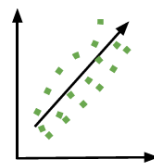


Nearly Zero Covariance

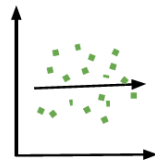


Large Positive Covariance

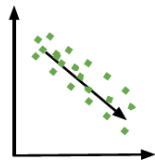
CORRELATION



Positive Correlation



Zero Correlation



Negative Correlation



实时流计算服务CS

Thank You.

<https://www.huaweicloud.com/product/cs.html>

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