CS109 – Data Science

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Announcements

- Grades for HW2 are getting out tonight
- Final Projects:
 - 3-4 persons per team

(10/12-10/18)	JB	Similarities, recommendations - VK	telecom churn dataset		
Week 8	Amazon EC2, AWS Datastore,	Similarities, recommendations - VIC	telecom cham dataset		
(10/19-10/25)	MapReduce - VK	Spark RD	Ensemble Methods	HW4	HW3
(10/13-10/23)	Act 3: Bayes, Clustering & Text	Spairk IVD	Liiseinbie Metrious	11117-4	11443
	Analysis				
	Bayesian thinking and methods. Prior				
Week 9	distributions, likelihood. Naive Bayes				
(10/26-11/1)	JB	Advanced Bayesian Thinking JB	EC2 and Spark		
Week 10					
(11/2-11/8)	Text Analysis. LDA. Topic Modeling JB	Interactive Visualizations. Vega HP	Bayesian Thinking	HW5	HW4
					PROJECT
Week 11	Clustering. k-means. Mean Shift.		Text Analysis: From Naive		PROPOSALS
(11/9-11/15)	Hierarchical Clustering VK	Effective Presentations HP / JB	Bayes to LDA		DUE
					HW5,
			Wrapup: Completely worked		PROJECT
Week 12	Experimental Design. A/B		example: Chicago Inspections		REVIEW
(11/16-11/22)	testing. Tirthankar Dasgupta	Deep Learning VK	Dataset		WEEK
Week 13	No class	<u> </u>	No class		
1					

Proposal: final project aspect —> Review is meeting with TF who likes project

Next Topics

- ML best practices
 - imbalanced data
 - missing values

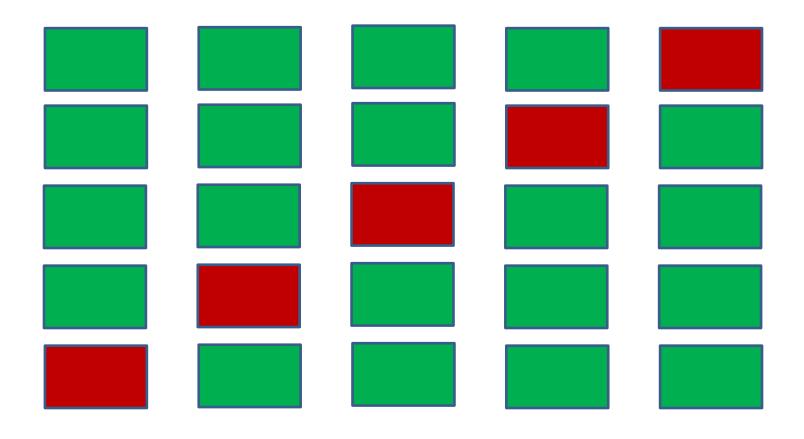
- Recommender systems
 - collaborative filtering
 - content-based filtering
- Map Reduce

Cross Validation



- Training data: train classifier
- Validation data: estimate hyper parameters
- Test data: estimate performance
- Be mindful of validation and test set, validation set might refer to test set in some papers.

5 – Fold Cross Validation



5 – Fold Cross Validation

remove test data

Last Step of Each Fold

1. Take best parameters



from validation set.

- 2. Train on training data and validation data together
- 3. Test performance on test data Only in last step do you touch test data.



This is the **final** result of your method.

Things to Keep in Mind

How do you aggregate the parameters?

What if the hyperparameters are all over the place?

 What if the hyperparameters are at the border of your grid search window?

Test beyond the window then.

This is wrong: used whole data, including test data for feature selection.

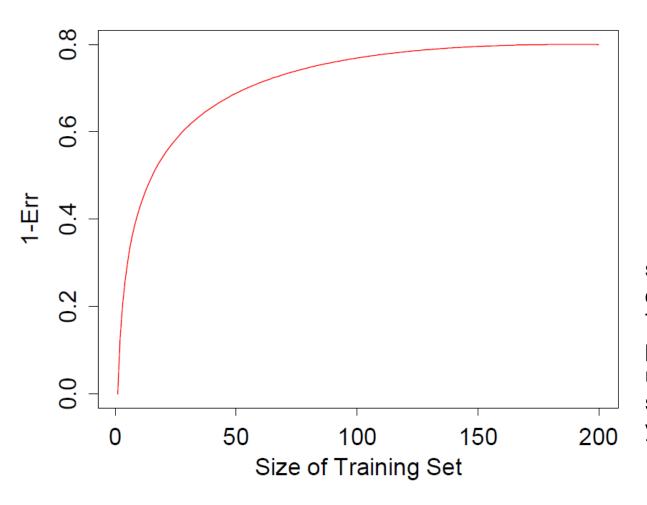
Scenario - 1

- 1. Screen the predictors: find a subset of "good" predictors that show fairly strong (univariate) correlation with the class labels
- 2. Using just this subset of predictors, build a multivariate classifier.
- 3. Use cross-validation to estimate the unknown tuning parameters and to estimate the prediction error of the final model.

Scenario - 2

- 1. Divide the samples into K cross-validation folds (groups) at random.
- 2. For each fold k = 1, 2, ..., K
 - Find a subset of "good" predictors that show fairly strong (uni-variate) correlation with the class labels, using all of the samples except those in fold k.
 - Using just this subset of predictors, build a multivariate classifier, using all of the samples except those in fold k.
 - Use the classifier to predict the class labels for the samples in fold k.

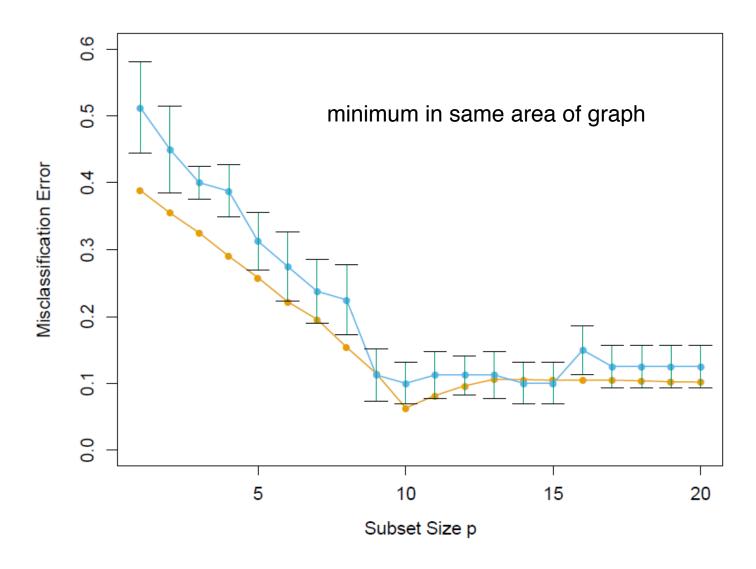
Effect of Sample Size



5-fold cross validation:

- n=200 => 160 samples
- n=50 => 40 samples small dataset, get big diff in error,
 This is ok because underpromised, but perhaps using fewer folds -> set aside less for test and you can use more in training

Cross Validation Over Estimates Error

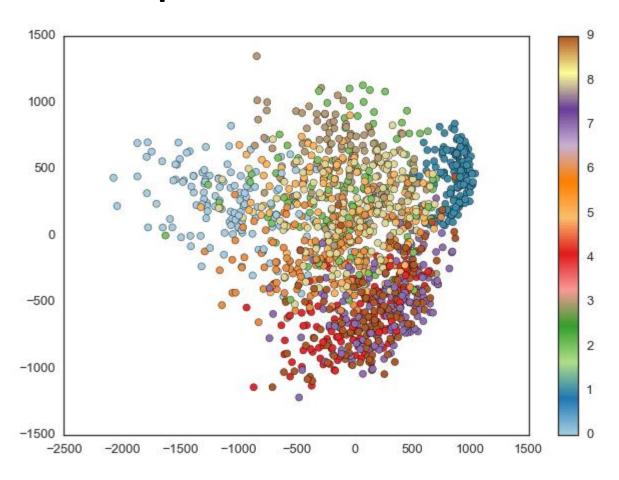


Normalization

- Be very careful.
- Do not leak into the test data.
- Think about what is useful.

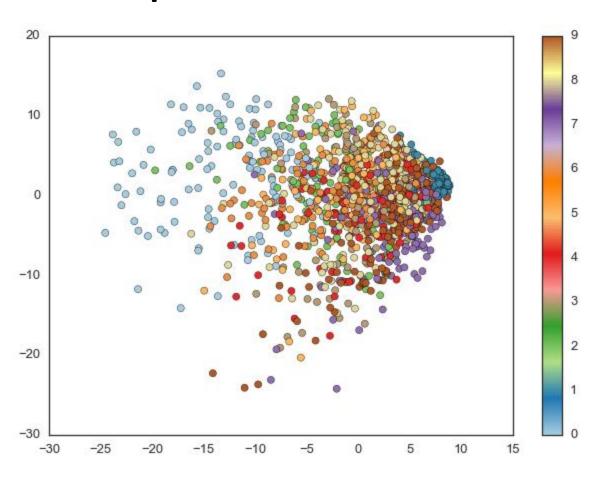
Units, standard deviation, range of data?

Example PCA on MNIST



Worse than above: visualization ruined.

Example PCA on MNIST



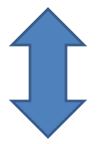
PCA with normalized std dev

normalize all parts of data seperately. —> this is fine assumes all data from same distribution: and it's ok to have small validation and test sets

Normalization - 1



training



Estimate mean values and normalize.



validation



Estimate mean values and normalize.



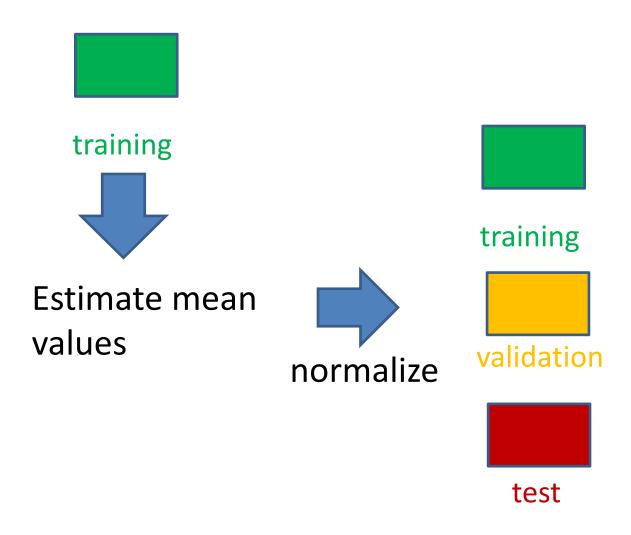
test



Estimate mean values and normalize.

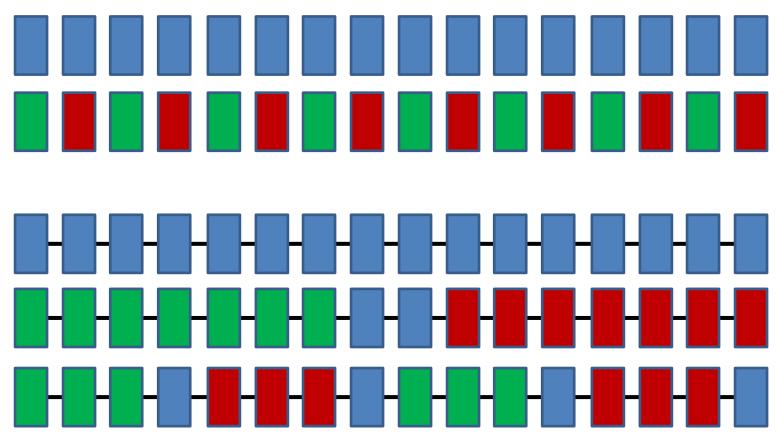
Use largest chunk of data: training to get out mean, then normalize seperately Now we don't assume same distribution.

Normalization - 2



This cross validation scheme meant for independent samples. What if the data are correlated to each other, even if randomly selected out?

Know Your Data



Correlated test and train: well your test data isn't helpful now?

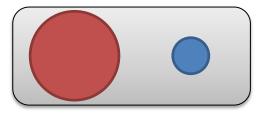
Imbalanced Data

- subsample
- oversample
- re-weight sample points
- use clustering to reduce majority class

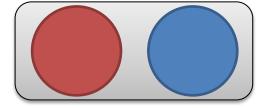
- re-calibrate classifier output ie, change threshold.
- Beware the easy true negatives

Imbalanced Classes

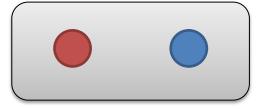
• The Problem:



Oversample:

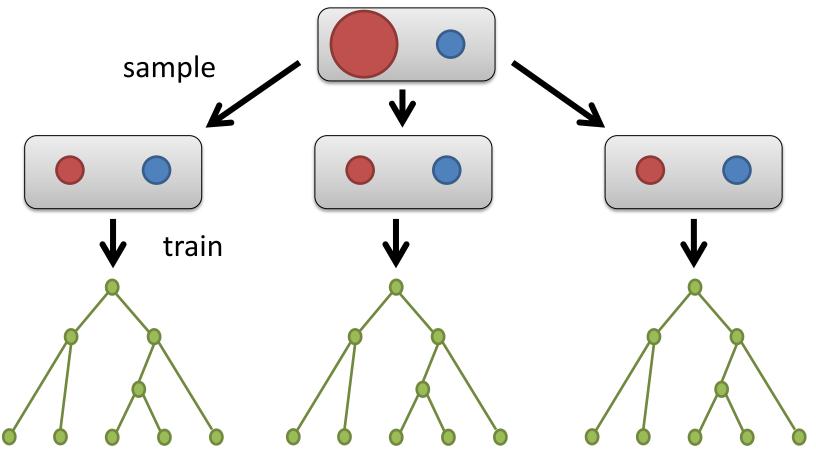


• Subsample:



Subsample for each tree in a random forest

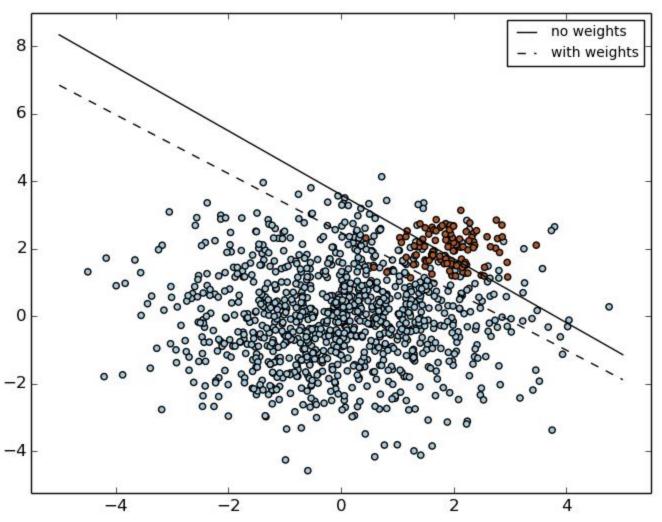
Example: Random Forest Subsampling



bootstrap: slightly different subsamples each time. Each tree sees balanced sample.

Reweight points. le, boosting. Similar to counting parts of bootstrap sample more.

Class Weights



http://scikit-learn.org/stable/_images/plot_separating_hyperplane_unbalanced_0011.png

Cross Validation with Imbalanced Classes

- Think about using stratified sampling to generate the folds
- The goal is to have the same class ratio in training, validation and test set.

Missing data

- Delete data points
 - Can cause sample size to be way too small
- Use the mean of the feature
 - Does not change the sample mean, but is independent of the other features. destroyed correlation within one observation and other features.
- Use regression to estimate the value
 - Values will be deterministic interpolating

I think you'd like to buy X given you've bought Y before.

Recommender Systems

We are already surrounded by them







PANDORA°



Good Resources (also for this lecture)

Survey on recommender systems by Michael D. Ekstrand et al.

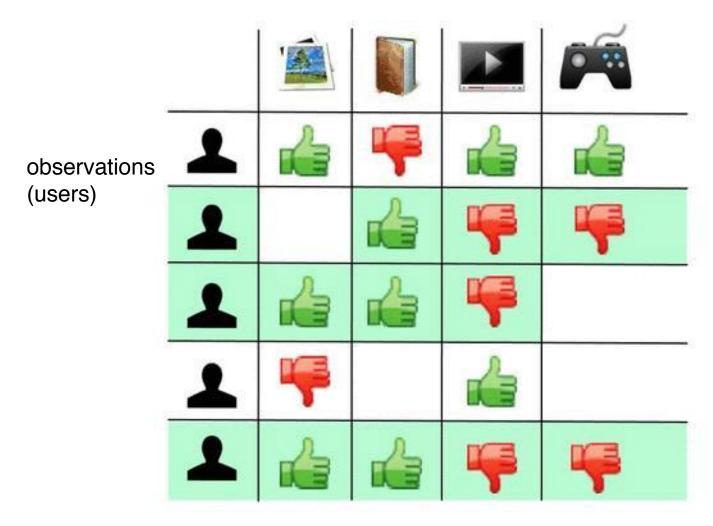
http://files.grouplens.org/papers/FnT%20CF%
 20Recsys%20Survey.pdf

Good slides from Stanford lecture by Lester Mackey

 http://web.stanford.edu/~lmackey/papers/cf slides-pml09.pdf recommendation system: want to fill in blanks based on other: want to use users similar to the one predicting on based on past preferences.

Rating Matrix Completion Problem

features



Collaborative Filtering

Insight: Personal preferences are correlated

 If Jack loves A and B, and Jill loves A, B, and C, then Jack is more likely to love C

 Does not rely on item or user attributes (e.g. demographic info, author, genre)

May recommend diff category (ie movie genre) based on preferences of other —> move outside comfort zone.

Netflix: genre, actors, screen writer, etc. Recommend movies that are similar along these features if user has liked something similar before.

Content-based Filtering

- Each item is described by a set of features
- Measure similarity between items
- Recommend items that are similar to the items the User liked

Keeps user in comfort zone: similar items.

Comparison

- Collaborative filtering:
 - Items entirely described by user ratings
 - Good for new discoveries
 - People who like SciFi maybe also like Fantasy
- Content-based filtering:
 - Predictions are in users comfort zone
 - Can start with a single item
- Can do a hybrid approach

User Based Collaborative Filtering

Intuition:

- I like what people similar to me like
- Users give ratings
- People with similar ratings in the past assumed to have similar ratings in the future

cold start problem: new user, no information.

Item-based Collaborative Filtering

- Similar to user-based, but looks at the items instead of the users
- Useful if the user base is way larger than the number of items.
- More useful: Items are relatively stable in their rating, users vary more.

We Could Use Missing Data Strategies

All that we talked about earlier:

- Omitting samples
- Using the mean rating of an item
- Doing regression



CF as Regression

- Choose favorite regression algorithm
- Train a predictor for each item
- Each user who rated that item provides one sample
- To predict rating of an item A, apply predictor for A to the user's incomplete ratings vector.

Recommendation by Regression

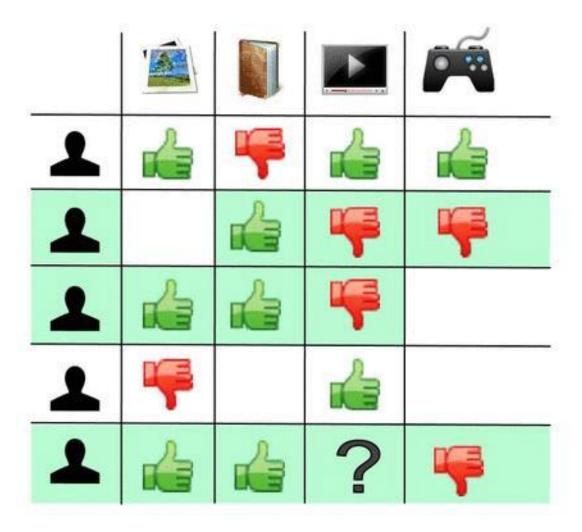
Pros:

- Reduces recommendations to a well-studied problem
- Many good prediction algorithms available

Cons:

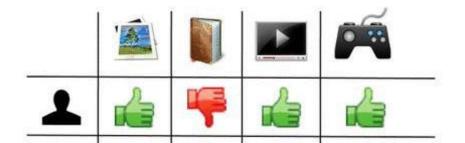
- Have to handle tons of missing data
- Training M predictors is expensive

KNN



KNN for Collaborative Filtering

- Widely used
- Item-based and User-based focus
- Represent each user as incomplete vector of item ratings
- Compute similarity between query user and all other users similarity = prozimity
- Find K most similar users who rated the query item
- Predict weighted average of ratings



Similarity Measures

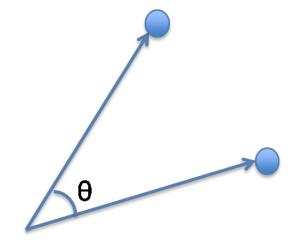
- Pearson Correlation Coefficient
 - bound between 1 and -1
 - suffers from computing high similarity between users with few ratings in common If too many missing values
 - set threshold for minimum number of co-rated itemssuffers from computing high similarity between users with few ratings in common threshold: at least n common ratings.

$$s(u,v) = \frac{\sum_{i \in I_u \cap I_v} (r_{u,i} - \bar{r}_u)(r_{v,i} - \bar{r}_v)}{\sqrt{\sum_{i \in I_u \cap I_v} (r_{u,i} - \bar{r}_u)^2} \sqrt{\sum_{i \in I_u \cap I_v} (r_{v,i} - \bar{r}_v)^2}}$$

Similarity Measures

- Cosine similarity
 - vector-space approach based on linear algebra
 - Unknown ratings are considered to be 0
 - this causes them to effectively drop out of the numerator

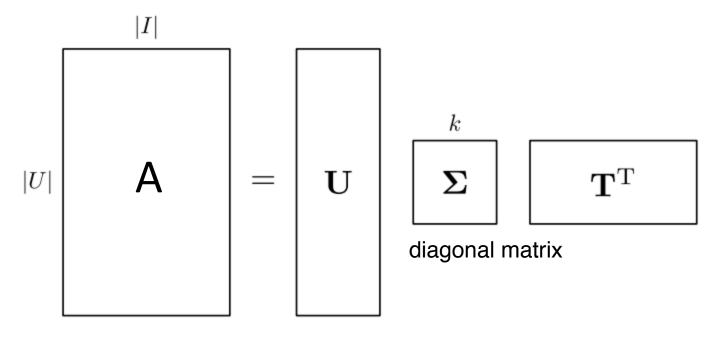
$$sim(A, B) = cos(\theta) = \frac{A \cdot B}{\|A\| \|B\|}$$



Netflix Prize

- Remember when we saw the Netflix prize video they mentioned SVD
- SimonFunk did this publicly on his blog with the title "Try this at home"
- http://sifter.org/~simon/journal/20061027.2.
 html

Singular Value Decomposition



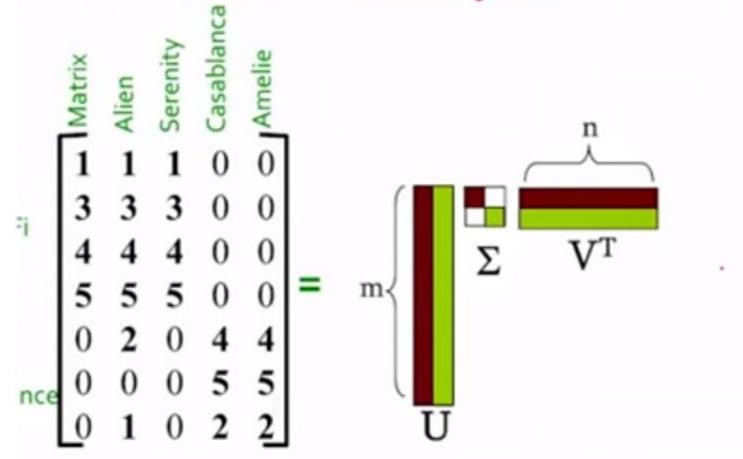
- If we know the SVD, we could compute the missing values in R.
- Try to infer SVD from matrix with missing data, and reconstruct full matrix R

Best SVD Explanation I have seen!

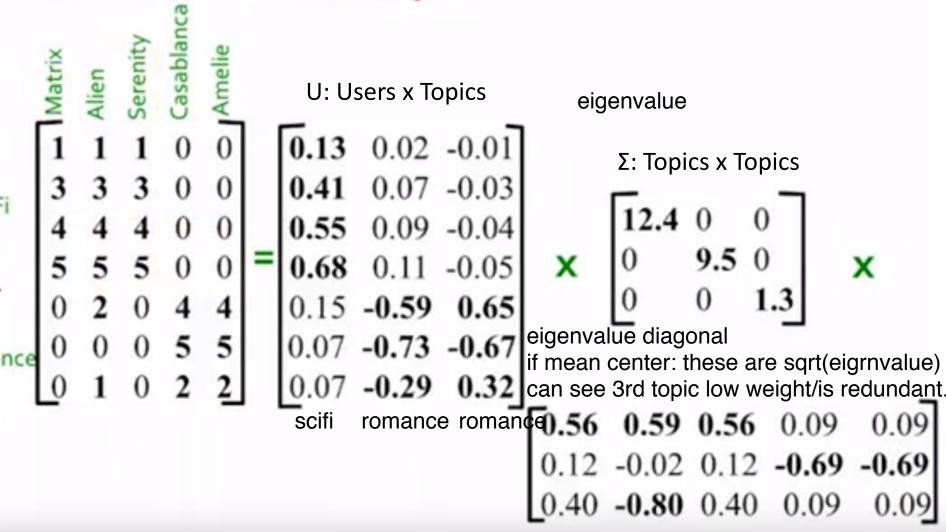
• Leskovec, Rajaraman, Ullman

 https://www.youtube.com/watch?v=YKmkAol UxkU

• A = U Σ V^T - example: Users to Movies



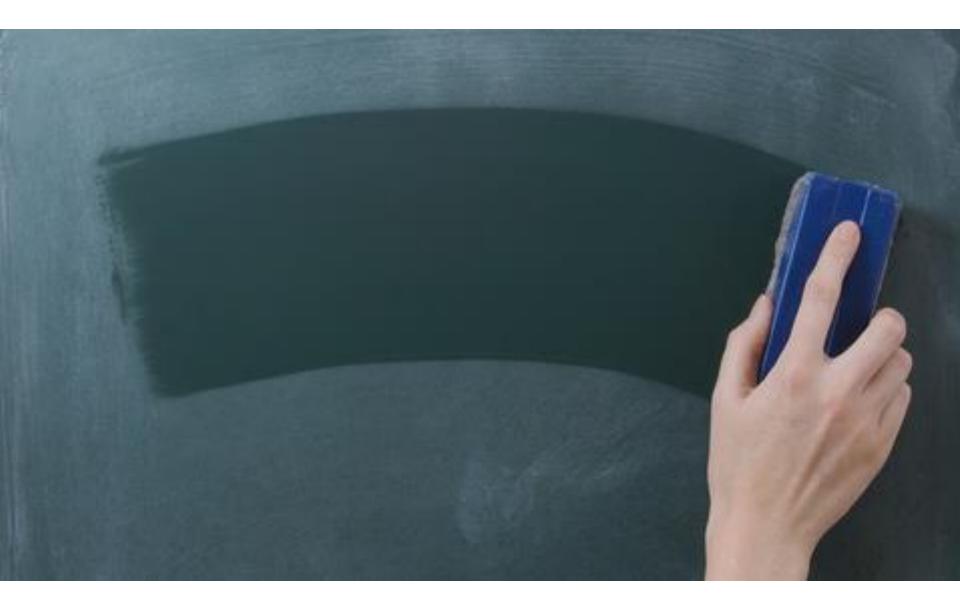
• A = U Σ V^T - example: Users to Movies



V^T: Topics x Movies

SVD for Recommender Systems

- Not only good for estimating missing data
- We might actually care about the topics more Find decomposition for incomplete A, then reconstruct A.



HW 4 Map Reduce HW 5 Spark.

What is Map Reduce

- programming model
- addressing large data sets very large: pentabytes of data.
- parallel and distributed algorithms
- cluster framework

It also is a way of thinking!

Map Reduce Background

- Originally developed by Google
- Apache Hadoop is open source implementation in Java
- MrJob is a Python interface to Hadoop Does not run from an iPython notebook.



The Map and the Reduce

- Map:
 - performs filtering and sorting

- Reduce:
 - summary operation

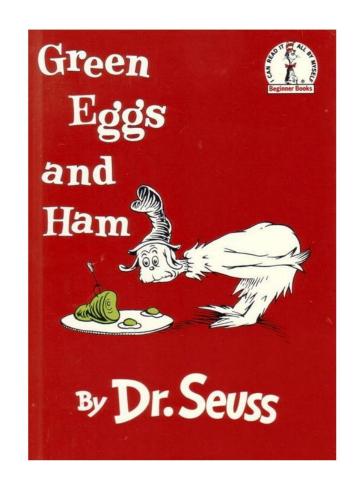
key, value pair. k_4 V_3 k_5 V_5 **V**₆ program mapper map map map map shuffle done autmatically **Shuffle and Sort:** aggregate values by keys 5 9 8 2 2 we implement reduce ie, reduce is sum reduce reduce reduce of the values. 19

The Famous Word Count Example

```
from mrjob.job import MRJob
class mrWordCount(MRJob):
    def mapper(self, key, line):
        for word in line.split(' '):
            yield word.lower(),1
    def reducer(self, word, occurrences):
        yield word, sum(occurrences)
if name == ' main ':
    mrWordCount.run()
```

Green Eggs and Ham

- Result of a bet:
- Can Dr. Seuss write a book using only 50 words?
- Bennett Cerf (Dr. Seuss's publisher) lost.
- It is the fourth best selling English-language children's hardcover book of all time.

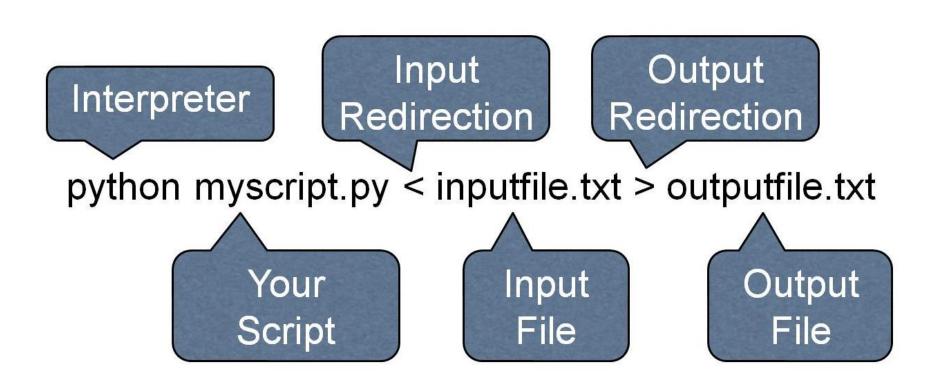


Example Input File

```
T am Sam
                         from mrjob.job import MRJob
T am Sam
Sam T am
                         class mrWordCount(MRJob):
That Sam T am
                             def mapper(self, key, line):
That Sam I am
                                 for word in line.split(' '):
I do not like
                                     yield word.lower(),1
that Sam T am
Do you like
                             def reducer(self, word, occurrences):
green eggs and ham
                                 vield word, sum(occurrences)
T do not like them
                         if name == ' main ':
Sam T am
                             mrWordCount.run()
I do not like
green eggs and ham
```

Test files go in: mapper sees row by row. Shuffle sort handles sorting and aggregating: reduced only sums.

Launching the Job



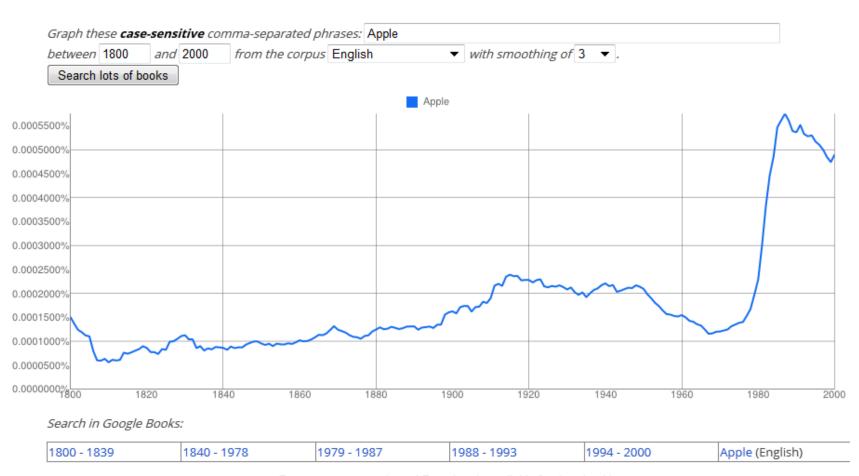
Output File

```
36
         60
"am"
         16
"and"
         24
"anywhere"
                  8
"are"
"be"
"boat"
"box"
"car"
"could"
         14
"dark"
"do"
         36
"eat"
         24
"eggs"
         10
"fox"
"goat"
"good"
"green"
"ĥam"
         10
"here"
         11
"house"
"i"
         84
"if"
"in"
         41
"let"
"liba"
         11
```

This word count on all of google books.

Culturomics





Anagram Finder

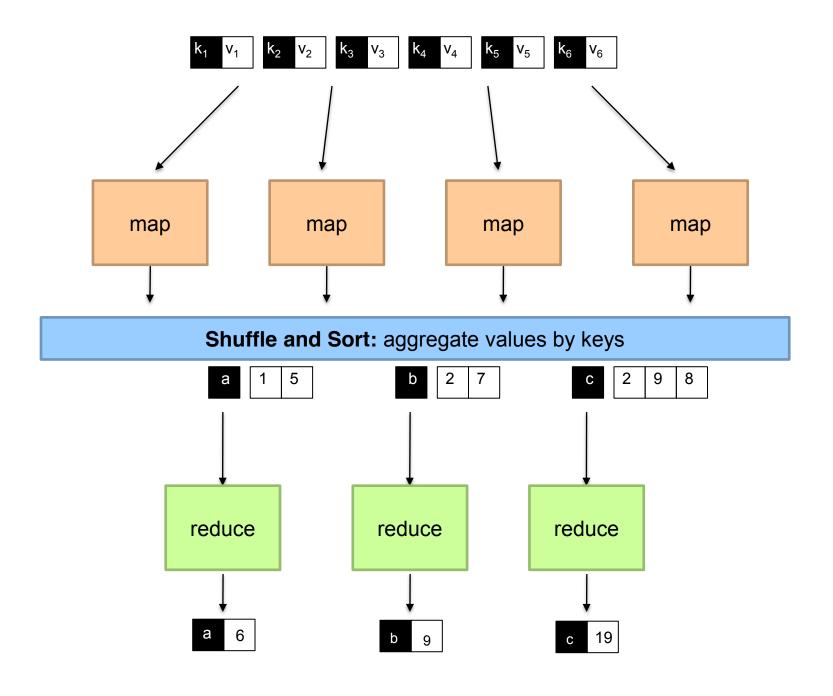
- Anagram: Words or phrases consisting of the same letters
- Examples:
 - Dormitory Dirty room
 - Astronomer Moon starer
 - Election results Lies let's recount

- Verifying anagrams with map reduce
- Input: file with one word per line

```
from mrjob.job import MRJob
class MRAnagram(MRJob):
    def mapper(self, _, line):
        # Convert word into a list of characters, sort them, and convert
        # back to a string.
        letters = list(line)
        letters.sort()
        # Key is the sorted word, value is the regular word.
        yield letters, line
    def reducer(self, , words):
        # Get the list of words containing these letters.
        anagrams = [w for w in words]
        # Only yield results if there are at least two words which are
        # anagrams of each other.
        if len(anagrams) > 1: If > 1 then word had anagrams
            yield len(anagrams), anagrams
```

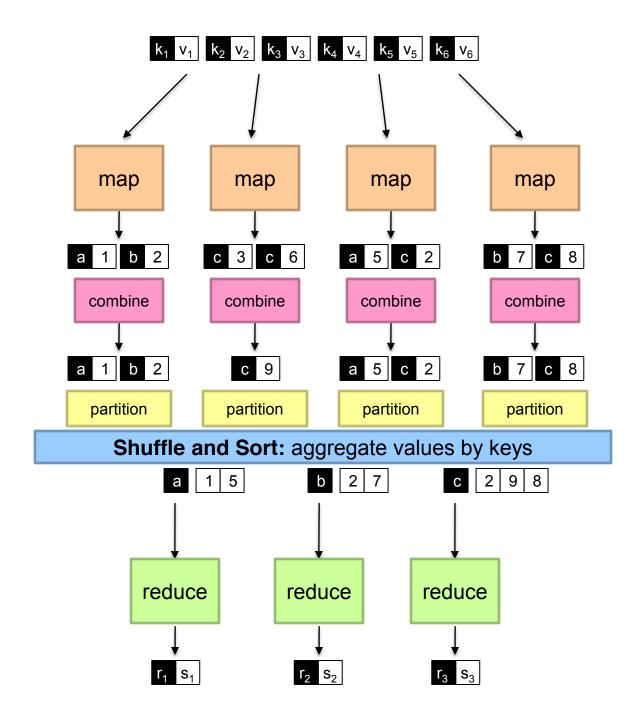
if __name__ == "__main__":

MRAnagram.run()



Importance of Local Aggregation

- Ideal scaling characteristics:
 - Twice the data, twice the running time
 - Twice the resources, half the running time
- Why can't we achieve this?
 - Synchronization requires communication
 - Communication kills performance
- Thus... avoid communication!
 - Reduce intermediate data via local aggregation
 - Two possibilities:
 - Combiners
 - In-mapper combining



Combiner

- "mini-reducers"
- Takes mapper output before shuffle and sort
- Can significantly reduce network traffic
- No access to other mappers
- Not guaranteed to get all values for a key
- Not guaranteed to run at all!
- Key and value output must match mapper

Why does the key and value output have to match the mapper output?

Word Count with Combiner

```
from mrjob.job import MRJob
class mrWordCount(MRJob):
    def mapper(self, key, line):
        for word in line.split(' '):
            yield word.lower(),1
    def combiner(self, word, occurrences):
        vield word, sum(occurrences)
    def reducer(self, word, occurrences):
        vield word, sum(occurrences)
if __name__ == ' main ':
    mrWordCount.run()
```

Combiner Design

- Combiners and reducers share same method signature
 - Sometimes, reducers can serve as combiners
 - Often, not...
- Remember: combiners are optional optimizations
 - Should not affect algorithm correctness
 - May be run 0, 1, or multiple times
- Example: find average of all integers associated with the same key

Computing the Mean: Version 1

```
1: class Mapper
       method Map(string t, integer r)
           Emit(string t, integer r)
3:
1: class Reducer.
       method Reduce(string t, integers [r_1, r_2, \ldots])
           sum \leftarrow 0
3:
           cnt \leftarrow 0
4:
           for all integer r \in \text{integers } [r_1, r_2, \ldots] do
5:
               sum \leftarrow sum + r
6:
               cnt \leftarrow cnt + 1
7:
           r_{avg} \leftarrow sum/cnt
8:
           Emit(string t, integer r_{ava})
9:
```

Why can't we use reducer as combiner?

Computing the Mean: Version 2

```
1: class Mapper
       method Map(string t, integer r)
           Emit(string t, integer r)
3:
1: class Combiner.
       method Combine(string t, integers [r_1, r_2, \ldots])
           sum \leftarrow 0
3:
     cnt \leftarrow 0
           for all integer r \in \text{integers } [r_1, r_2, \ldots] do
                sum \leftarrow sum + r
6:
               cnt \leftarrow cnt + 1
           EMIT(string t, pair (sum, cnt))

    Separate sum and count

1: class Reducer
       method Reduce(string t, pairs [(s_1, c_1), (s_2, c_2) \dots])
           sum \leftarrow 0
3:
           cnt \leftarrow 0
4:
           for all pair (s, c) \in \text{pairs } [(s_1, c_1), (s_2, c_2)...] do
                sum \leftarrow sum + s
6:
               cnt \leftarrow cnt + c
7:
           r_{avg} \leftarrow sum/cnt
8:
           Emit(string t, integer r_{avq})
9:
```

Why doesn't this work?

Computing the Mean: Version 3

```
1: class Mapper
       method Map(string t, integer r)
           EMIT(string t, pair (r, 1))
3:
1: class Combiner.
       method Combine(string t, pairs [(s_1, c_1), (s_2, c_2)...])
           sum \leftarrow 0
3:
           cnt \leftarrow 0
4:
           for all pair (s, c) \in \text{pairs } [(s_1, c_1), (s_2, c_2)...] do
5:
                sum \leftarrow sum + s
6:
                cnt \leftarrow cnt + c
7:
           Emit(string t, pair (sum, cnt))
8:
1: class Reducer
       method Reduce(string t, pairs [(s_1, c_1), (s_2, c_2) \dots])
           sum \leftarrow 0
3:
           cnt \leftarrow 0
4:
           for all pair (s, c) \in \text{pairs } [(s_1, c_1), (s_2, c_2)...] do
5:
                sum \leftarrow sum + s
6:
                cnt \leftarrow cnt + c
7:
           r_{avq} \leftarrow sum/cnt
8:
            Emit(string t, pair (r_{avq}, cnt))
9:
```

Fixed? What if combiner does not run?

In-Mapper Combining

 "Fold the functionality of the combiner into the mapper by preserving state across multiple map calls

```
1: class Mapper

2: method Initialize

3: S \leftarrow \text{new AssociativeArray}

4: C \leftarrow \text{new AssociativeArray}

5: method Map(string t, integer r)

6: S\{t\} \leftarrow S\{t\} + r

7: C\{t\} \leftarrow C\{t\} + 1

8: method Close

9: for all term t \in S do

10: Emit(term t, pair (S\{t\}, C\{t\}))
```

In-Mapper Combining

- Advantages
 - Speed
 - Why is this faster than actual combiners?
- Disadvantages
 - Explicit memory management required
 - Potential for order-dependent bugs

Word Count with In-Mapper-Comb.

```
from collections import defaultdict
from mrjob.job import MRJob
class mrWordCount(MRJob):
   def __init__(self, *args, **kwargs):
        super(mrWordCount, self).__init__(*args, **kwargs)
        self.localWordCount = defaultdict(int)
   def mapper(self, key, line):
        if False:
            vield
        for word in line.split(' '):
            self.localWordCount[word.lower()]+=1
   def mapper_final(self):
        for (word, count) in self.localWordCount.iteritems():
            yield word, count
   def reducer(self, word, occurrences):
        yield word, sum(occurrences)
if name == ' main ':
   mrWordCount.run()
```

Which is better?

- For large dictionaries?
 - Combiner has no memory problems

- For skewed word distributions ("the")?
 - In-mapper reduces load on reducer

Word of Caution

```
from mrjob.job import MRJob
import sys
class SimpleTest(MRJob):
   def __init__(self, *args, **kwargs):
        super(SimpleTest, self). init (*args, **kwargs)
        self.test = 1
   def mapper(self, key, value):
        self.test = 2
       yield 1, self.test
    def mapper_final(self):
       yield 1, self.test
    def reducer(self, key, value):
        sys.stderr.write(str(self.test))
        yield 1, value
if name == ' main ':
   SimpleTest.run()
```

Pairs and Stripes:

- Term co-occurrence matrix for a text collection
 - $-M = N \times N \text{ matrix } (N = \text{vocabulary size})$
 - $-M_{ij}$: number of times i and j co-occur in some context
 - Context can be a sentence, sequence of m words, etc.
 - In this case co-occurrence matrix is symmetric

MapReduce: Large Counting Problems

- Term co-occurrence matrix for a text collection
 - = specific instance of a large counting problem
 - A large event space (number of terms)
 - A large number of observations (the collection itself)
 - Goal: keep track of interesting statistics about the events
- Basic approach
 - Mappers generate partial counts
 - Reducers aggregate partial counts

First Try: "Pairs"

- Each mapper takes a sentence:
 - Generate all co-occurring term pairs
 - For all pairs, emit $(a, b) \rightarrow count$
- Reducers sum up counts associated with these pairs
- Use combiners!

Pairs: Pseudo-Code

```
1: class Mapper.
       method MAP(docid a, doc d)
           for all term w \in \operatorname{doc} d do
3:
               for all term u \in \text{Neighbors}(w) do
4:
                   Emit count for each co-occurrence \triangleright Emit count for each co-occurrence
5:
1: class Reducer
       method Reduce(pair p, counts [c_1, c_2, \ldots])
2:
           s \leftarrow 0
3:
           for all count c \in \text{counts } [c_1, c_2, \ldots] do
4:
               s \leftarrow s + c

    Sum co-occurrence counts

5:
           EMIT(pair p, count s)
6:
```

"Pairs" Analysis

- Advantages
 - Easy to implement, easy to understand
- Disadvantages
 - Lots of pairs to sort and shuffle around
 - Not many opportunities for combiners to work

Another Try: "Stripes"

Idea: group together pairs into an associative array

```
(a, b) \rightarrow 1

(a, c) \rightarrow 2

(a, d) \rightarrow 5

(a, e) \rightarrow 3

(a, f) \rightarrow 2

a \rightarrow \{ b: 1, c: 2, d: 5, e: 3, f: 2 \}
```

- Each mapper takes a sentence:
 - Generate all co-occurring term pairs
 - For each term, emit a \rightarrow { b: count_b, c: count_c, d: count_d ... }
- Reducers perform element-wise sum of associative arrays

a
$$\rightarrow$$
 { b: 1, d: 5, e: 3 }
+ a \rightarrow { b: 1, c: 2, d: 2, f: 2 }
a \rightarrow { b: 2, c: 2, d: 7, e: 3, f: 2 }
Key: cleverly-constructed data structure cleverly-constructed data structure data

Stripes: Pseudo-Code

```
1: class Mapper
       method Map(docid a, doc d)
2:
           for all term w \in \operatorname{doc} d do
3:
               H \leftarrow \text{new AssociativeArray}
4:
               for all term u \in NEIGHBORS(w) do
5:
                  H\{u\} \leftarrow H\{u\} + 1
                                                           \triangleright Tally words co-occurring with w
6:
               Emit(Term w, Stripe H)
7:
  class Reducer
       method Reduce(term w, stripes [H_1, H_2, H_3, \ldots])
2:
           H_f \leftarrow \text{new AssociativeArray}
3:
           for all stripe H \in \text{stripes } [H_1, H_2, H_3, \ldots] do
4:
                                                                            ▷ Element-wise sum
               SUM(H_f, H)
5:
           Emit(term w, stripe H_f)
6:
```

"Stripes" Analysis

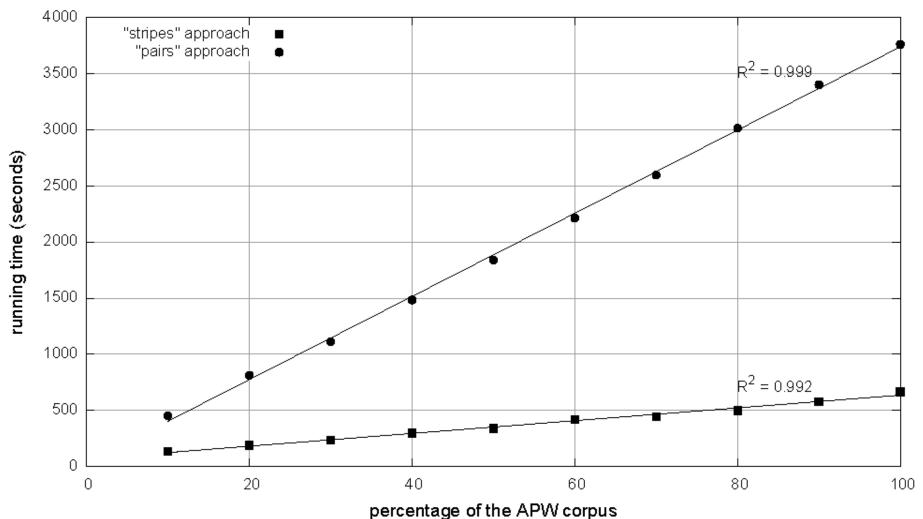
Advantages

- Far less sorting and shuffling of key-value pairs
- Keys are less unique than in pairs approach
- Can make better use of combiners

Disadvantages

- More difficult to implement
- Underlying object more heavyweight
- Fundamental limitation in terms of size of event space

Comparison of "pairs" vs. "stripes" for computing word co-occurrence matrices



Map Reduce for Machine Learning

- Random Forest?
- SVM?