

Introduction to Machine Learning and Toolkit

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Topics include:

- Introduction and exploratory analysis (Week 1)
- Supervised machine learning (Weeks 2 10)
- Unsupervised machine learning (Weeks 11 12)



Audience includes:

- University level professors who may wish to use this content in their courses
- University level students or others who want to prepare for using machine learning and applying machine learning principles to data



Prerequisites:

- Python* programming
- Calculus
- Linear algebra
- Statistics



Each week:

- Lecture
- Exercises with solutions
- Time commitment: ~3 hours per week

Total Time: 12 weeks of lectures and exercises. Each week requires three hours to complete.



Intel[®] Extension for Scikit-learn*



Learning Objectives

- Demonstrate supervised learning algorithms
- Explain key concepts like under- and over-fitting, regularization, and cross-validation
- Classify the type of problem to be solved, choose the right algorithm, tune parameters, and validate a model
- Apply Intel[®] Extension for Scikit-learn* to leverage underlying compute capabilities of hardware



Installation options

https://software.intel.com/ai

Monolithic Distribution

intel-distribution-for-python

Anaconda Package Manager

articles/using-intel-distribution-for-python-with-anaconda



Our Toolset: Intel® Distribution for Python

Installation options

https://software.intel.com/ai

Monolithic Distribution

intel-distribution-for-python

Anaconda Package Manager

articles/using-intel-distribution-for-python-with-anaconda

Seaborn is also required: conda install seaborn



- Jupyter notebooks: interactive coding and visualization of output
- NumPy, SciPy, Pandas: numerical computation
- Matplotlib, Seaborn: data visualization
- Scikit-learn: machine learning



Jupyter notebooks: interactive coding and visualization of output

Week 1

- NumPy, SciPy, Pandas: numerical computation
- Matplotlib, Seaborn: data visualization
- Scikit-learn: machine learning



- Jupyter notebooks: interactive coding and visualization of output
- NumPy, SciPy, Pandas: numerical computation
- Matplotlib, Seaborn: data visualization
- Scikit-learn: machine learning

Weeks 2 – 12



Polyglot analysis

 environment—blends multiple
 languages

JUDYTET Lorenz Differential Equations (autosaved) Python 3 O Cell Toolbar: None **Exploring the Lorenz System** In this Notebook we explore the Lorenz system of differential equations: $\dot{x} = \sigma(y - x)$ $\dot{y} = \rho x - y - xz$ $\dot{z} = -\beta z + xy$ This is one of the classic systems in non-linear differential equations. It exhibits a range of complex behaviors as the parameters (σ, β, ρ) are varied, including what are known as *chaotic* solutions. The system was originally developed as a simplified mathematical model for atmospheric convection in 1963. In [7]: interact(Lorenz, N=fixed(10), angle=(0.,360.), $\sigma = (0.0, 50.0), \beta = (0., 5), \rho = (0.0, 50.0));$ max time

S:

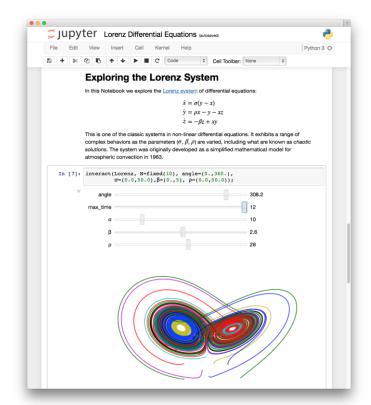




- Polyglot analysis

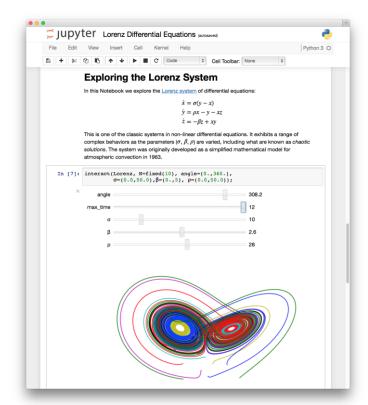
 environment—blends multiple
 languages
- Jupyter is an anagram of: Julia, Python, and R

S:





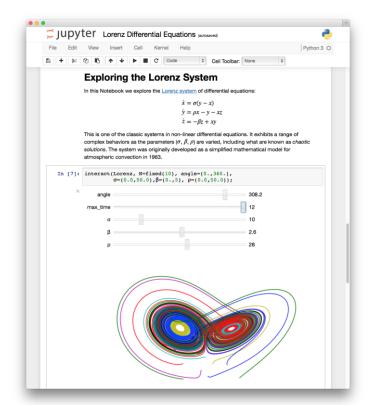
- Polyglot analysis
 environment—blends multiple
 languages
- Jupyter is an anagram of: Julia, Python, and R
- Supports multiple content types: code, narrative text, images, movies, etc.







- HTML & Markdown
- LaTeX (equations)
- Code

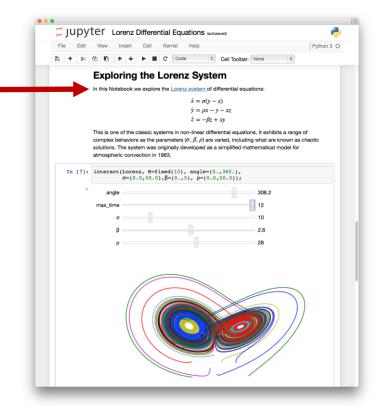




HTML & Markdown

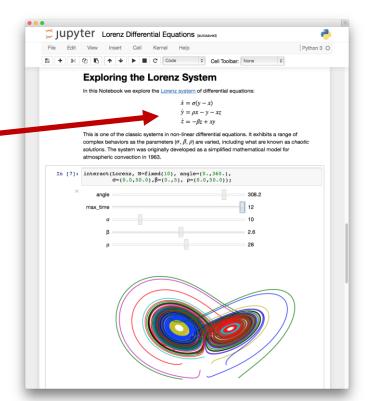
LaTeX (equations)

• Code



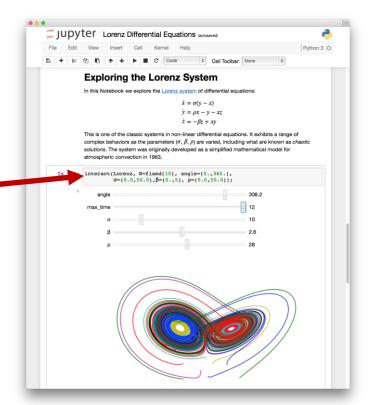


- HTML & Markdown
- LaTeX (equations)
- Code



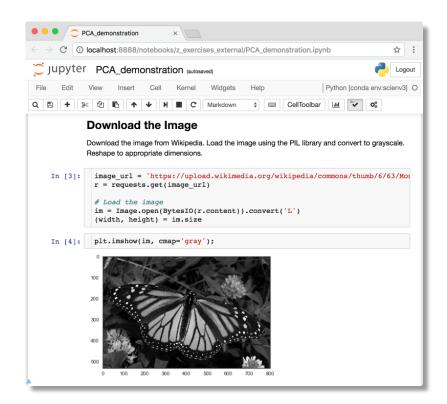


- HTML & Markdown
- LaTeX (equations)
- Code



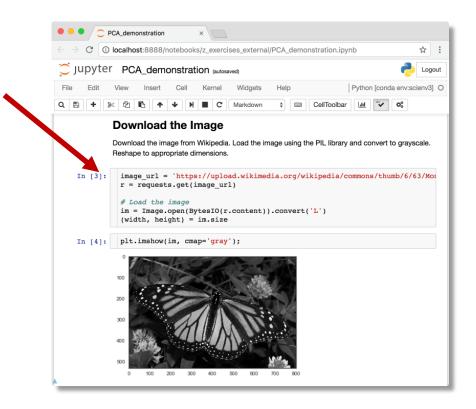


- Code is divided into cells to control execution
- Enables interactive development
- Ideal for exploratory analysis and model building





- Code is divided into cells to control execution
- Enables interactive development
- Ideal for exploratory analysis and model building





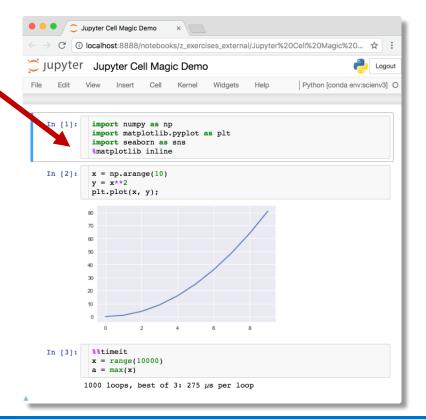
- %matplotlib inline: display plots inline in Jupyter notebook
- %%timpit. time how long a call





%matplotlib inline: display plots inline in Jupyter notebook

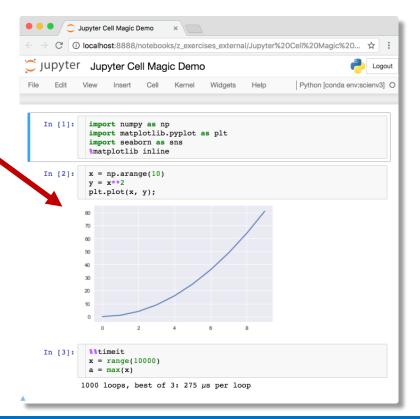
• %%timpit, timp how land a call





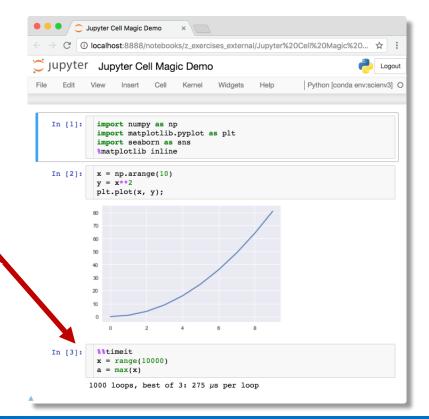
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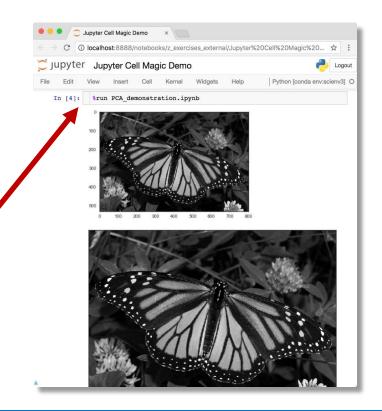


- %matplotlib inline: display plots inline in Jupyter notebook
- %%timeit: time how long a cell takes to execute



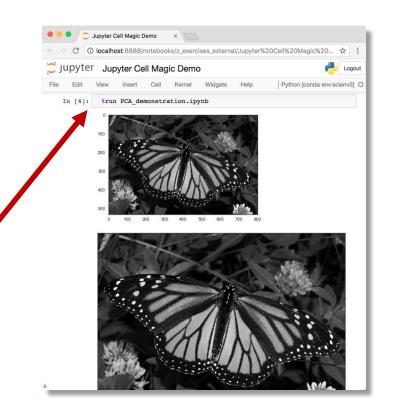


- %matplotlib inline: display plots inline in Jupyter notebook
- %%timeit: time how long a cell takes to execute
- %run filename.ipynb: execute code from another notebook or python file



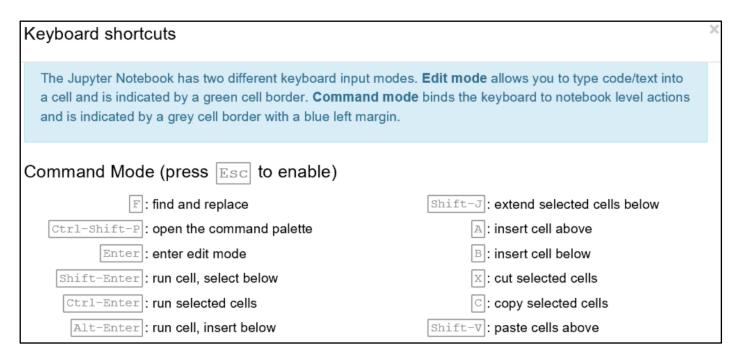


- %matplotlib inline: display plots inline in Jupyter notebook
- %%timeit: time how long a cell takes to execute
- %run filename.ipynb: execute code from another notebook or python file
- %load filename.py: copy contents of the file and paste into the cell





Jupyter Keyboard Shortcuts



Keyboard shortcuts can be viewed from Help → Keyboard Shortcuts



Making Jupyter Notebooks Reusable

To extract Python code from a Jupyter notebook:

Convert from Command Line

```
>>> jupyter nbconvert --to python
notebook.ipynb
```



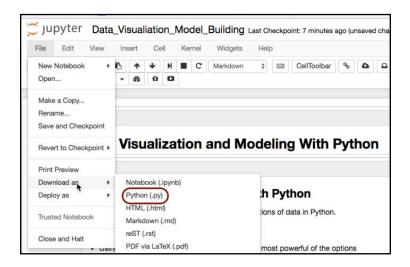
Making Jupyter Notebooks Reusable

To extract Python code from a Jupyter notebook:

Convert from Command Line

>>> jupyter nbconvert --to python notebook.ipynb

Export from Notebook





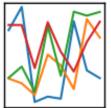
Introduction to Pandas

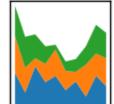
- Library for computation with tabular data
- Mixed types of data allowed in a single table
- Columns and rows of data can be named
- Advanced data aggregation and statistical functions

pandas

$$y_{it} = \beta' x_{it} + \mu_i + \epsilon_{it}$$





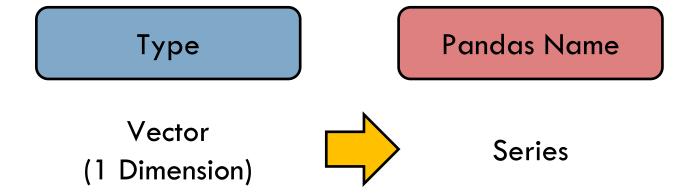


Source: http://pandas.pydata.org/



Introduction to Pandas

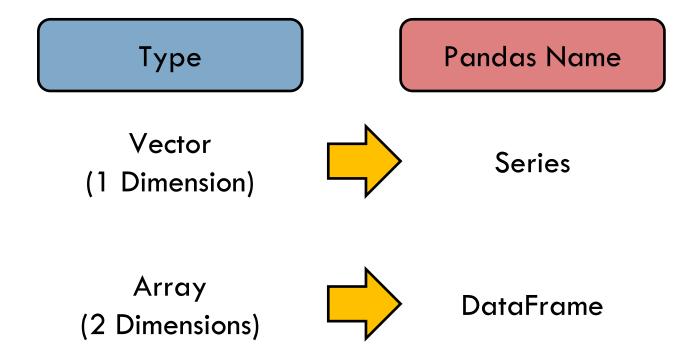
Basic data structures





Introduction to Pandas

Basic data structures





Pandas Series Creation and Indexing

Use data from step tracking application to create a Pandas Series

Code

Output



Pandas Series Creation and Indexing

Use data from step tracking application to create a Pandas Series

Code

Output

```
>>> 0 3620
1 7891
2 9761
3 3907
4 4338
5 5373
Name: steps, dtype: int64
```



Add a date range to the Series

Code



Add a date range to the Series

Code

```
>>> 2015-03-29 3620
2015-03-30 7891
2015-03-31 9761
2015-04-01 3907
2015-04-02 4338
2015-04-03 5373
Freq: D, Name: steps,
dtype: int64
```



Select data by the index values

Code

```
# Just like a dictionary
print(step_counts['2015-04-01'])
```



Select data by the index values

Code

Just like a dictionary print(step counts['2015-04-01'])

Output

>>> 3907



Select data by the index values

Code

```
# Just like a dictionary
print(step_counts['2015-04-01'])
# Or by index position--like an array
print(step counts[3])
```

Output

>>> 3907



Select data by the index values

Code

```
# Just like a dictionary
print(step_counts['2015-04-01'])
# Or by index position--like an array
print(step_counts[3])
```

```
>>> 3907
```



Select data by the index values

Code

```
# Just like a dictionary
print(step_counts['2015-04-01'])

# Or by index position--like an array
print(step_counts[3])

# Select all of April
print(step_counts['2015-04'])
```

Output

>>> 3907

>>> 3907



Select data by the index values

Code

```
# Just like a dictionary
print(step_counts['2015-04-01'])

# Or by index position--like an array
print(step_counts[3])

# Select all of April
print(step_counts['2015-04'])
```

Output

```
>>> 3907
```

Freq: D, Name: steps,

dtype: int64



Data types can be viewed and converted

Code

```
# View the data type
print(step_counts.dtypes)
```



Data types can be viewed and converted

Code

```
# View the data type
print(step_counts.dtypes)
```

Output

>>> int64



Data types can be viewed and converted

Code

```
# View the data type
print(step_counts.dtypes)

# Convert to a float
step_counts = step_counts.astype(np.float)

# View the data type
print(step_counts.dtypes)
```

Output

>>> int64



Data types can be viewed and converted

Code

View the data type print(step counts.dtypes)

```
# Convert to a float
```

step_counts = step_counts.astype(np.float)

```
# View the data type
```

print(step_counts.dtypes)

Output

```
>>> int64
```

>>> float64



Invalid data points can be easily filled with values

Code

```
# Create invalid data
step_counts[1:3] = np.NaN

# Now fill it in with zeros
step_counts = step_counts.fillna(0.)
# equivalently,
# step_counts.fillna(0., inplace=True)

print(step_counts[1:3])
```



Invalid data points can be easily filled with values

Code

```
# Create invalid data
step_counts[1:3] = np.NaN

# Now fill it in with zeros
step_counts = step_counts.fillna(0.)
# equivalently,
# step_counts.fillna(0., inplace=True)
print(step_counts[1:3])
```

```
>>> 2015-03-30 0.0
2015-03-31 0.0
Freq: D, Name: steps,
dtype: float64
```



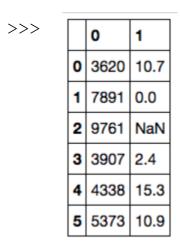
DataFrames can be created from lists, dictionaries, and Pandas Series

Code



DataFrames can be created from lists, dictionaries, and Pandas Series

Code





Labeled columns and an index can be added

Code

```
# Add column names to dataframe
activity_df = pd.DataFrame(
    joined_data,
    index=pd.date_range('20150329', periods=6),
    columns=['Walking','Cycling'])
print(activity_df)
```



Labeled columns and an index can be added

Code

Dutput

>>>

>		Walking	Cycling
	2015-03-29	3620	10.7
	2015-03-30	7891	0.0
	2015-03-31	9761	NaN
	2015-04-01	3907	2.4
	2015-04-02	4338	15.3
	2015-04-03	5373	10.9



DataFrame rows can be indexed by row using the 'loc' and 'iloc' methods

Code

```
# Select row of data by index name
print(activity_df.loc['2015-04-01'])
```



DataFrame rows can be indexed by row using the 'loc' and 'iloc' methods

Code

```
# Select row of data by index name
print(activity df.loc['2015-04-01'])
```

Output

>>> Walking 3907.0 Cycling 2.4

Name: 2015-04-01,

dtype: float64



DataFrame rows can be indexed by row using the 'loc' and 'iloc' methods

Code

```
# Select row of data by integer position
print(activity_df.iloc[-3])
```



DataFrame rows can be indexed by row using the 'loc' and 'iloc' methods

Code

```
# Select row of data by integer position
print(activity df.iloc[-3])
```

Output

>>> Walking 3907.0 Cycling 2.4

Name: 2015-04-01,

dtype: float64



DataFrame columns can be indexed by name

Code

```
# Name of column
print(activity_df['Walking'])
```



DataFrame columns can be indexed by name

Code

```
# Name of column
print(activity_df['Walking'])
```

```
>>> 2015-03-29 3620
2015-03-30 7891
2015-03-31 9761
2015-04-01 3907
2015-04-02 4338
2015-04-03 5373
Freq: D, Name: Walking,
dtype: int64
```



DataFrame columns can also be indexed as properties

Code

```
# Object-oriented approach
print(activity_df.Walking)
```



DataFrame columns can also be indexed as properties

Code

```
# Object-oriented approach
print(activity_df.Walking)
```

```
>>> 2015-03-29 3620
2015-03-30 7891
2015-03-31 9761
2015-04-01 3907
2015-04-02 4338
2015-04-03 5373
Freq: D, Name: Walking,
dtype: int64
```



DataFrame columns can be indexed by integer

Code

```
# First column
print(activity_df.iloc[:,0])
```



DataFrame columns can be indexed by integer

Code

```
# First column
print(activity df.iloc[:,0])
```

```
>>> 2015-03-29 3620
2015-03-30 7891
2015-03-31 9761
2015-04-01 3907
2015-04-02 4338
2015-04-03 5373
Freq: D, Name: Walking,
dtype: int64
```



Reading Data with Pandas

CSV and other common filetypes can be read with a single command

Code

```
# The location of the data file
filepath = 'data/Iris_Data/Iris_Data.csv'

# Import the data
data = pd.read_csv(filepath)

# Print a few rows
print(data.iloc[:5])
```



Reading Data with Pandas

CSV and other common filetypes can be read with a single command

Code

```
# The location of the data file
filepath = 'data/Iris_Data/Iris_Data.csv'

# Import the data
data = pd.read_csv(filepath)

# Print a few rows
print(data.iloc[:5])
```



	sepal_length	sepal_width	petal_length	petal_width	species
0	5.1	3.5	1.4	0.2	Iris-setosa
1	4.9	3.0	1.4	0.2	Iris-setosa
2	4.7	3.2	1.3	0.2	Iris-setosa
3	4.6	3.1	1.5	0.2	Iris-setosa
4	5.0	3.6	1.4	0.2	Iris-setosa



Assigning New Data to a DataFrame

Data can be (re-)assigned to a DataFrame column

Code



Assigning New Data to a DataFrame

Data can be (re-)assigned to a DataFrame column

Code

Output

>>>

>		petal_width	species	sepal_area
	0	0.2	Iris-setosa	17.85
	1	0.2	Iris-setosa	14.70
	2	0.2	Iris-setosa	15.04
	3	0.2	Iris-setosa	14.26
	4	0.2	Iris-setosa	18.00



Applying a Function to a DataFrame Column

Functions can be applied to columns or rows of a DataFrame or Series

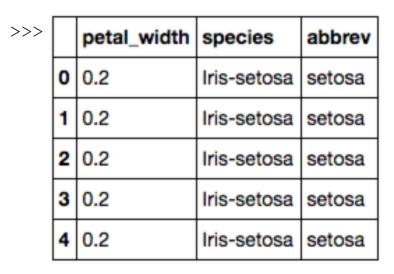
Code



Applying a Function to a DataFrame Column

Functions can be applied to columns or rows of a DataFrame or Series

Code





Concatenating Two DataFrames

Two DataFrames can be concatenated along either dimension

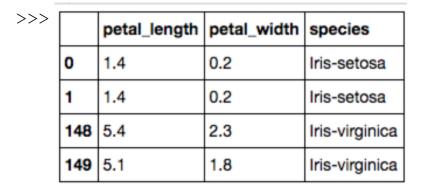
Code



Concatenating Two DataFrames

Two DataFrames can be concatenated along either dimension

Code





Aggregated Statistics with GroupBy

Using the groupby method calculated aggregated DataFrame statistics

Code



Aggregated Statistics with GroupBy

Using the groupby method calculated aggregated DataFrame statistics

Code

```
>>> species
   Iris-setosa 50
   Iris-versicolor 50
   Iris-virginica 50
   dtype: int64
```



Pandas contains a variety of statistical methods—mean, median, and mode

Code

```
# Mean calculated on a DataFrame
print(data.mean())
```



Pandas contains a variety of statistical methods—mean, median, and mode

Code

```
# Mean calculated on a DataFrame
print(data.mean())
```

Output

>>> sepal_length 5.843333
 sepal_width 3.054000
 petal_length 3.758667
 petal_width 1.198667
 dtype: float64



Pandas contains a variety of statistical methods—mean, median, and mode

Code

```
# Mean calculated on a DataFrame
print(data.mean())

# Median calculated on a Series
print(data.petal length.median())
```

```
>>> sepal_length 5.843333
    sepal_width 3.054000
    petal_length 3.758667
    petal_width 1.198667
    dtype: float64

>>> 4.35
```



Pandas contains a variety of statistical methods—mean, median, and mode

Code

```
# Mean calculated on a DataFrame
print(data.mean())

# Median calculated on a Series
print(data.petal_length.median())

# Mode calculated on a Series
print(data.petal_length.mode())
```

```
>>> sepal_length 5.843333
    sepal_width 3.054000
    petal_length 3.758667
    petal_width 1.198667
    dtype: float64

>>> 4.35

>>> 0 1.5
    dtype: float64
```



Standard deviation, variance, SEM and quantiles can also be calculated

Code



Standard deviation, variance, SEM and quantiles can also be calculated

Code

```
>>> 1.76442041995
3.11317941834
0.144064324021
```



Standard deviation, variance, SEM and quantiles can also be calculated

Code

```
>>> 1.76442041995
3.11317941834
0.144064324021

>>> sepal_length 4.3
sepal_width 2.0
petal_length 1.0
petal_width 0.1
Name: 0, dtype: float64
```



Multiple calculations can be presented in a DataFrame

Code

Output

print(data.describe())



Multiple calculations can be presented in a DataFrame

Code

print(data.describe())

Output

>>>

	sepal_length	sepal_width	petal_length	petal_width
count	150.000000	150.000000	150.000000	150.000000
mean	5.843333	3.054000	3.758667	1.198667
std	0.828066	0.433594	1.764420	0.763161
min	4.300000	2.000000	1.000000	0.100000
25%	5.100000	2.800000	1.600000	0.300000
50%	5.800000	3.000000	4.350000	1.300000
75%	6.400000	3.300000	5.100000	1.800000
max	7.900000	4.400000	6.900000	2.500000



Sampling from DataFrames

DataFrames can be randomly sampled from

Code



Sampling from DataFrames

DataFrames can be randomly sampled from

```
# Sample 5 rows without replacement
sample = (data)
          .sample (n=5,
                   replace=False,
                   random state=42))
print(sample.iloc[:,-3:])
```

>	petal_length	petal_width	species
73	4.7	1.2	Iris-versicolor
18	1.7	0.3	Iris-setosa
118	6.9	2.3	Iris-virginica
78	4.5	1.5	Iris-versicolor
76	4.8	1.4	Iris-versicolor



Sampling from DataFrames

DataFrames can be randomly sampled from

Code

Output

>>>		petal_length	petal_width	species
	73	4.7	1.2	Iris-versicolor
	18	1.7	0.3	Iris-setosa
	118	6.9	2.3	Iris-virginica
	78	4.5	1.5	Iris-versicolor
	76	4.8	1.4	Iris-versicolor

SciPy and NumPy also contain a variety of statistical functions.



Visualization Libraries

Visualizations can be created in multiple ways:

- Matplotlib
- Pandas (via Matplotlib)
- Seaborn
 - Statistically-focused plotting methods
 - Global preferences incorporated by Matplotlib



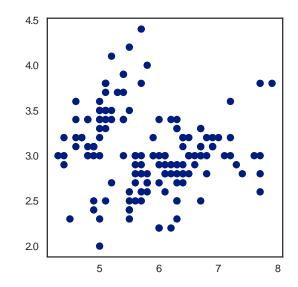
Scatter plots can be created from Pandas Series

Code



Scatter plots can be created from Pandas Series

Code





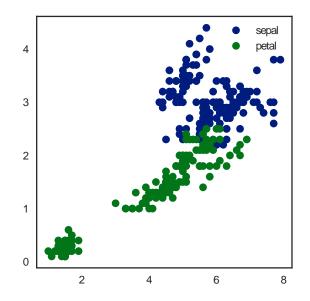
Multiple layers of data can also be added

Code



Multiple layers of data can also be added

Code





Histograms with Matplotlib

Histograms can be created from Pandas Series

Code

plt.hist(data.sepal_length, bins=25)

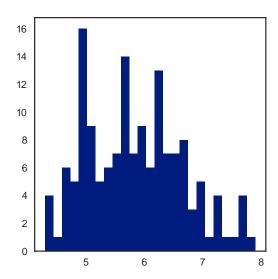


Histograms with Matplotlib

Histograms can be created from Pandas Series

Code

plt.hist(data.sepal_length, bins=25)





Customizing Matplotlib Plots

Every feature of Matplotlib plots can be customized

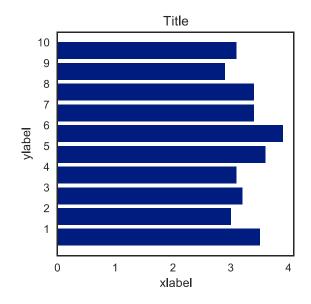
Code



Customizing Matplotlib Plots

Every feature of Matplotlib plots can be customized

Code





Incorporating Statistical Calculations

Statistical calculations can be included with Pandas methods

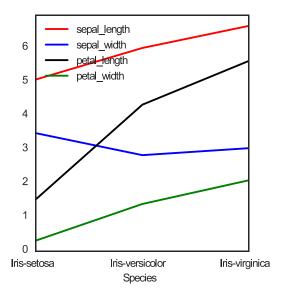
Code



Incorporating Statistical Calculations

Statistical calculations can be included with Pandas methods

Code





Joint distribution and scatter plots can be created

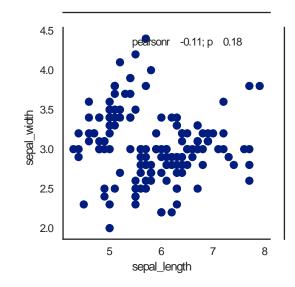
Code



Joint distribution and scatter plots can be created

Code

import seaborn as sns





Correlation plots of all variable pairs can also be made with Seaborn

Code

Output

sns.pairplot(data, hue='species', size=3)



Correlation plots of all variable pairs can also be made with Seaborn

Code

sns.pairplot(data, hue='species', size=3)

