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Office Hours: Friday 1:30-2:30

IDS 701
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Tuesday / Thursday 1:45-3:00

Unifying Data Science: Asking and Answering Questions with Data

1 Course Description

The first portion of the course will provide an application-focused introduction to *causal inference*, the art and science of using statistical data to make causal statements about the world. Our approach will be rooted in the potential outcomes framework, and will cover a range of methods of statistical inference including randomized experiments, pre-post analysis, differences-in-differences, and instrumental variables. In addition, we will also discuss concepts like the distinction between internal and external validity, and the limitations of estimating Average Treatment Effects.

In the second portion of the course, we will turn to the fundamental task of the data scientist: executing a full data science project from conceptualization through planning and execution. In particular, we will introduce a question-first, backwards design framework for systematically designing a data science project. Through exercises, students will practice each step of this approach, from working with stakeholders to properly articulate the problem they are seeking to address, to picking a question (which, if answered, will help the stakeholder solve their problem), selecting the appropriate methodological approach to answering that question, and developing a concrete strategy for generating an answer.

In addition to completing a number of exercises related to project design, over the semester students will conduct a complete data science project themselves. Data science is a fundamentally applied field, and there is no substitute for learning to put these project design principles into action through practice. These projects will be developed incrementally over the course of the semester with instructor guidance. By the end of the semester, students will have picked a topic area, developed a (tractable) question, decided what an answer to that question would actually look like, developed a work plan for generating that answer, and executed and presented their project, and then iterated the project based on feedback from their initial presentation. For MIDS students, this will serve as a "capstone-project with training wheels" to prepare students for their second-year Capstone projects with external partners. And this project should provide all students with a portfolio piece they can present to potential future employers.

Throughout the course, we will also be consistently returning to a few themes, chief among them the importance of developing a skeptical mindset. This is a core data science skill, but one that students do not always have the opportunity to practice. In this course, we will discuss *and practice* approaching our data, our code, our statistical models, our problem statements, and the work of others from a constructive but skeptical perspective.

1.1 Pre-Requisites for Non-MIDS Students

This course is primarily designed for students in the Duke Masters in Interdisciplinary Data Science (MIDS) program, but students from other programs are more than welcome if they have the appropriate pre-requisite training. Data Science is a fundamentally interdisciplinary field, so the more perspectives we have represented in the classroom the better!

This course will assume that enrolled students have a good grasp of inferential statistics and statistical modelling (e.g. a course in linear models), though no prior experience with causal inference is expected. In addition, MIDS students will be taking a concurrent course in applied machine learning, and so incoming students will also be expected to have some basic experience with machine learning, or be concurrently enrolled in an applied machine learning course.

This course will also assume students are comfortable manipulating real-world data in either Python or R. The substantive content of this course is language-independent, but because students will be required to work on their projects in teams, comfort with one of these two languages will be required to facilitate collaboration (MIDS students are, generally, "bilingual" in R and Python). Where code examples are provided in class, they will use Python ('pandas'), but both the instructor and our TAs are also capable of providing support in R.

Finally, students will also be expected to be comfortable collaborating using git and github. If you meet the other requirements for this course but are not familiar with git and github, this is a skill you should be able to pickup on your own in advance of the course without too much difficulty. You can read more about git and github [here](#). The Duke Center for Data and Visualization Science also hosts git and github workshops for Duke students.

2 The Big Ideas: Developing and Answering Questions

A core idea of this course is that converting your task into a question should be both the first step of your work, and perhaps the most important. The question you seek to answer is what motivates everything you do with your data. And if you haven't clearly defined the question you're seeking to answer, I can absolutely guarantee that when you turn to your data, you will find yourself unsure of what to look at, and you will not be able to use your time efficiently.

With that in mind, in this course we will focus on using *backwards design* to develop your data science projects, in which you:

- begin by identifying a topic area of interest (if you're a researcher) or a problem to be solved (if you're of a more applied mindset),
- decide what question, if answered, would either improve your understanding of the topic that motivates you (if you're a researcher) or allow you to solve the problem you identified (if you're in an applied setting),
- decide what an answer to your question would look like in concrete terms (what figure, regression, or machine learning output would constitute an "answer" to your question),
- figure out what data you need to generate that answer, and finally
- figure out where you will find the data you need and merge / manipulate it to allow you to generate your answer.

But wait, I thought the job of a data scientist was to make recommendations, not

answer questions?

If you are working in the public policy or private sector realms, making a recommendation is often the last step of your data science project. However, I will posit that the key to making a good recommendation is to ask yourself:

What question, if answered, would make deciding what to do next easy?

Suppose, for example, you are hired by a company that gives you its customer data and says “we want you to use machine learning to help us target customers.” That certainly doesn’t sound like a question.

But if you think about it for a little while, you come to realize that there is a question implicit in the task you’ve been given: *Which of our customers are most likely to respond positively to targeting?* If you can answer that question, then making your recommendation (“target the customers I’ve identified”) is almost trivial.

If this seems strange, don’t worry: question generation is something we’ll practice repeatedly in this class.

3 The Big Ideas: Types of Questions

Once a question has been clearly articulated, it is the job of the data scientist to develop a practical strategy for generating an answer to that question that is useful for the stakeholder. Key to generating a *useful* answer to a question is understanding (a) the *type* of question that’s being asked, (b) the method that is most appropriate for answering the question, and (c) the considerations that go into ensuring one generates an answer that is relevant to the stakeholder.

To aid in this, we will use a three-fold taxonomy of questions: Descriptive Questions, Causal Questions, and Predictive Questions.

3.1 Descriptive Questions

Descriptive questions are often the least respected in the data science realm, but in my view good descriptive analyses are both one of the hardest things to do well, and also are often the most important to generating new knowledge.

In this course, we will discuss a range of different methods for descriptive analysis, ranging from summary statistics (means, medians, standard deviations), to data visualization, and to unsupervised machine learning algorithms (such as tools clustering and dimensionality reduction).

As we explore these tools, we will continually come back to the fundamental problem of descriptive analysis: descriptive analysis is about summarizing data, but the process of summarization requires discarding information, and it is *always* up to the data scientist to determine what information can be discarded as extraneous, and what data cannot. Descriptive analysis tools will always provide “an answer,” but it is up to the data scientist to know if that answer is a faithful representation of the structure of the data.

3.2 Causal Questions

[Note that this section is stolen shamelessly (but with permission) from the syllabus of [Adriane Fresh](#)]

A few big ideas and enduring understandings will facilitate our exploration of causal inference in this course. The first big idea is that *causality is fundamentally unknowable, and we must therefore approximate an unobserved and unobservable outcome* in order to draw causal inferences. This is sometimes referred to as the fundamental problem of causal inference — the idea that an understanding of cause and effect depends on our ability to understand outcomes that never happened. In this way, I (personally) think the study and application of causality is about as close as science gets to magical thinking, which, when you think about it deeply, is pretty cool. Thus, our work as empirical data scientists is in how we *approximate* the unobserved counterfactual outcome, with the understanding that it will *always be* an approximation.

The second big idea is that *causal inference is a logical process of making comparisons, not a quantitative nor a qualitative process*. Regardless of which type of evidence you are utilizing, causality depends on making thoughtful comparisons that allow you the best opportunity to approximate an unobservable occurrence. In understanding what this means, we will hopefully dispel (or ward off) notions that one type of research is inherently better than another, and see that the choice of evidentiary approach, and research design more broadly, are question-driven rather than ideological.

Finally, the third big idea is that *causal inference always requires assumptions, and evaluating those assumptions requires judgement*. The extent to which we think the necessary assumptions are *true* will dictate how confident we are in a given causal inference. But we will always need assumptions, because our approaches are only approximating the counterfactual. Yet evaluating those assumptions is an inherently subjective process — there is no test, no summary statistic, no one number or set of numbers that will tell you exactly whether an assumption is true or not.¹ And although some of the assumptions we'll study have statistical analogues, we'll learn the importance of recognizing (in the vein of the big idea above) that assumptions for causal inference are logical assumptions, not necessarily statistical assumptions.

3.3 Predictive Questions

Making predictions is perhaps the hottest corner of data science today. Supervised machine learning – in which one feeds an algorithm examples of the predictive behavior one wishes the algorithm to emulate, then points the algorithm at new sources of data and asks it to make novel predictions – is viewed by some as synonymous with “data science.”

(Note that throughout this course, I will use the term “predictive” not to refer specifically to trying to make a guess about what will happen *in the future*, but rather as a general term for the behavior that we ask a supervised machine learning model to exercise. That is because on some level, what a machine learning model is trying to do is predict *what the agent that generated*

¹As an aside, this is the same as statistical inference in the frequentist tradition of statistics. The choice, for instance, of which *p-value* one is willing to accept in order to believe that an estimate of a parameter is different from some null hypothesis value is a personal, subjective choice. It is a choice that balances the probability of two types of opposing errors — Type I and Type II. While there may be *norms* that see groups converge on being willing to accept a particular value — say, 5% — there is no objective truth that makes that choice of a value “better” than another.

its training data (usually a person) would do if the agent were to do it itself. For example, if you wanted a machine learning algorithm to identify cats in pictures, you would likely start by training the algorithm by showing it lots of pictures that have already been labeled as containing cats or not by humans. The algorithm would then do its best to build a model that accurately predicts, for a new set of pictures that haven't been labeled by humans, what label a human would apply if humans were to also label the new pictures.)

As we will discuss in this portion of the class, however, the scope for supervised machine learning is often much more narrow than is generally assumed, and *mis-application* of machine learning can have disastrous (and often extremely discriminatory) results.

With that in mind, we will split our discussion of predictive questions into two halves: predictive questions in stable contexts and predictive questions in *unstable* contexts.

Stable contexts are situations where we plan to make predictions in situations where the behavior observed during training is nearly identical to the context in which we will apply our algorithm. For example, a stable context is one in which we might use machine learning to predict the likely future value of new customers at a big box store (like Target) on the basis of the behavior of current customers. In these contexts, supervised machine learning algorithms can be very helpful.

In unstable contexts, by contrast, supervised machine learning algorithms struggle, and better predictions may often come from more robust causal analyses. For example, any time we want to understand the effect of a change or manipulation of the environment – e.g. if we want to plan a major change to US insurance subsidies – it is unlikely that a machine algorithm would be able to predict how Americans would respond to this kind of novel change.

Finally, we will also discuss what makes a context stable or unstable, which is not always obvious. One major problem with the use of machine learning algorithms, for example, is that they sometimes fail not because the context in which agents operate is unstable, but because the subjects of machine learning algorithms (i.e. people) may change their behavior once they are aware that they are interacting with algorithms (so called “adversarial users”), a phenomenon that comes up not only in information security, but also when algorithms are used to grade elementary student essays.

4 Assignments & Grading

4.1 Participation (20% of Grade)

A major component of good participation is good *preparation*. Because we will often use class time for exercises, it is absolutely critical that students do their assigned readings before *every* class. Students who do not work through the instructional materials they have been assigned before class will not only get very little out of in-class exercises designed to reinforce the assigned materials, but they will also undermine the learning of the students they are asked to work with. With that in mind, students who do not complete their assigned readings before every class should be expected to see this reflected in their participation grades.

Cold calling: In the interest of creating an interactive learning experience, I will often “cold call” students with questions about the material we are discussing. To be clear my goal with

cold calling is not to “catch” students who haven’t done the reading, but rather to ensure that everyone is getting an opportunity to participate in the discussion. However, students who regularly demonstrating *unfamiliarity with readings* can expect to receive lower participation scores (not having the right answer will not get you a low score, to be clear! The material in this course is difficult, so I don’t always expect everyone to have the right answers on the tip of their time, but it’s pretty easy for an instructor to recognize the difference between somebody who is really wrestling with the material and a student who just hasn’t done the reading).

Participation will be graded as follows:

A range. You are fully *and consistently* engaged in class discussion and exercises. You both listen and contribute actively. You are well-prepared for class. Having done more than merely read the material, you have spent time thinking *carefully and deeply* about the material’s relationship to other materials and ideas presented in previous classes. You are not only able to answer questions about the material, but also come to class with thoughtful questions. When working in teams, you work *with* your partner. If your partner is struggling with an exercise, you help them understand the material rather than just completing the material on your own. If you are struggling with material, you ask for help (both from the instructor and your fellow students) and do not simply lean on your partner to complete the exercise.

B range. You are engaged in class discussion and exercises. You listen and contribute regularly. You come well-prepared to class having read the material and your contributions show your familiarity, but your level of engagement lacks the depth accumulated through extra time spent thinking about the material. When working in teams, you work *with* your partner when they have a similar level of understanding, but do not always invest in helping a struggling partner to understand the material. You often ask for help when you are struggling, but other times you let your partner just complete the exercise.

C range. You have met the minimum requirements of participation. You are usually, but not always prepared. You participate sometimes, but not regularly. The comments that you offer show a basic familiarity with the materials, but do not help to build a coherent or productive discussion. When working in teams, you only sometimes work *with* your partner. When your partner is struggling, you often just do the exercise yourself. If you are struggling, you often do not ask for help and allow your partner to take over the exercise.

D range. You have not met the minimum requirements of participation. You are unprepared for class. You have not read with the material with sufficient engagement to know even the most basic elements. When working in teams, you do not attempt to work *with* your partner. When your partner is struggling, you just do the exercise yourself. If you are struggling, you do not ask for help and allow your partner to take over the exercise.

As should be clear from this rubric, above all it is important to emphasize that participation is evaluated on the basis of *quality* and *consistently*, *not* quantity. Moreover, when completing in-class exercises, good participation is not about finishing first or without ever asking for help; good participation in in-class exercises

is about helping your partner understand the material, and asking for help when you need it.

4.2 Causal Inference Mid-Term (20% of Grade)

At the completion of the causal inference portion of our course we will have a mid-term exam.

4.3 Interim Assignments (20% of Grade)

Over the course of the semester, students will be asked to complete a number of small assignments as homework. These assignments will, in total, be worth 20% of student grades.

4.4 Reading Reflections (20% of Grade)

Both to provide the instructor and teaching assistants with information about what topics students have found difficult, and also to ensure that students are doing the required readings (a necessity for a flipped classroom designed to be effective), students will be required to submit answers to a set of prompts about the required readings by 9am on the morning of each class.

4.5 Team Data Science Project (20% of Grade)

Over the course of the semester, you and your team will develop a full data science project – from conception to execution and presentation. Your scores on the various components of this project – including graded drafts, intermediate work, teamwork, and project management skills – will jointly constitute 20% of your overall grade.

4.6 Late Assignments, Make Up Exams and Extra Credit

Grading

All assignments will be given a numerical score on a 0-1 scale. These scores will then be combined and weighted to form your final course grade.

Late Assignment

All students get one “freebie” – they may submit *one* assignment *one* school day late without penalty (so an assignment due Friday may be submitted Monday without penalty).

Freebie’s may be used for team assignments, but only if all team members have a freebie to use, and all agree to use their freebie for the team assignment.

After that, because of the difficulty associated with managing late assignment in large classes, all late assignments will be penalized 10% per school day the assignment is late, up to a maximum penalty of 50%. The final deadline for accepting assignments that are more than five school days late is at the discretion of the instructor, and may vary by assignment. Exceptions may be made for students dealing with exceptional circumstances (illness for themselves or family, etc.) – if you are dealing with a difficult situation, please feel free to contact me to discuss your situation.

5 Submitting Homework

Homework will generally be submitted through Gradescope. When submitting your homework please **do not** put your name on the assignment itself – when you submit your homework, Gradescope will ask you to identify the submitting students, but does not show this data during grading. Thus not putting your name on your paper means that grading is relatively anonymous, improving the objectivity of grading.²

6 Honor Policy

Duke University is a community dedicated to scholarship, leadership, and service and to the principles of honesty, fairness, respect, and accountability. Citizens of this community commit to reflect upon and uphold these principles in all academic and nonacademic endeavors, and to protect and promote a culture of integrity.

Remember the Duke Community Standard that you have agreed to abide by:

- I will not lie, cheat, or steal in my academic endeavors;
- I will conduct myself honorably in all my endeavors; and
- I will act if the Standard is compromised.

Cheating on exams or plagiarism on homework assignments, lying about an illness or absence and other forms of academic dishonesty are a breach of trust with classmates and faculty, violate the Duke Community Standard, and will not be tolerated. Such incidences will result in a 0 grade for all parties involved. Additionally, there may be penalties to your final class grade along with being reported to the MIDS program directors.

7 Disability Policy

In an effort to prevent students with disabilities from having to explain and justify their condition separately to each of their various instructors, Duke has centralized disability management in the Student Disabilities Access Office. If you think there is a possibility you may need an accommodation during this course, please reach out to their office as soon as possible (processing can take a little time).

Medical information shared with the SDAO are strictly confidential, and if SDAO determines an accommodation is appropriate, faculty members will simply be informed of the accommodation they are required to provide, not the underlying medical reason for the accommodation.

If you have any problems with SDAO, please let me know as soon as possible.

²Obviously neither my TA nor I would ever knowingly grade in a less-than-objective manner. For example, we'd never knowingly let what we know about students' past performance influence grading of assignments. But human biases are pernicious, and even the best intentioned graders can be influenced by biases (like the "halo effect," in which graders are more generous with students who have previously performed well). Blind grading helps reduce the opportunity for bias.

8 Final

While this course does not have a final exam, we may use our “final” time slot for group presentations, so please keep it open.

9 Student Signature

I have read and understand this syllabus.

Name:

Signature: