

Siam Innovation District

DESIGN THINKING FOR BUSINESS INNOVATION

IDEATE

EMPATHIZE

DEFINE

PROTOTYPE

Kaweeuwut Temphuwapat
Team Lead, Innovation Lab and CVC,
PTT Group Design Leader,
MBA, Stanford University d.leader, Stanford d.school

Apply Now – Aug 31, 2017 : Open for Public

Course : SEP 9 – OCT 7, Every Saturday, 09.00 - 12.00
Room Rajakumari 60 Building (Chamchuri 10 Bldg), Fl 4
Selected seats! Selected candidates will be fully-funded towards the course fee, worth 35,000 baht

CONTACT US

093-725-0808
02-218-3106-7

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cu.innovationhub@gmail.com

CU INNOVATION HUB

ION

MACHINE LEARNING

Siam Innovation District Tech Talent

Machine Learning

- Essential tools and libraries: Python, Jupyter Notebook, NumPy, Pandas, SciPy, Scikit-Learn, Matplotlib, and Seaborn
- Data collection through API and web scraping
- Machine Learning Algorithms reviews

Warodom Khamphanchai, Ph.D.
Bangkok AI Ambassador,
Ex-Software Developer at
Samsung SmartThings in Palo Alto,
CA. Ex-Full Stack Developer at

Sorawit Saengkyongam
Data Scientist at Agoda,
Google Developer Expert in
Machine Learning.

Agenda ครับ -----

1. Meet guest developers from Silicon Valley
2. What you need to know to convince your prospective CTO or developer?
3. How can you communicate your ideas to your CTO or developer?

24 Steps to Successful Startup Course

I want to make happen? Join this comprehensive startup course to take your startup idea from idea to product in 6-weeks!

Tareef Jaffer
Ex-teaching staff at MIT,
Ex-Goolger, Serial Entrepreneur

MARTIN TRUST CENTER FOR MIT ENTREPRENEURSHIP

http://bit.ly/cueDE



Warodom Khamphanchai, PhD

- LEAD SMART HOME/BUILDING PLATFORM DEVELOPER @ PEA
- EX-SOFTWARE DEVELOPMENT ENGINEER @ SAMSUNG SMARTTHINGS

Interests: Home/Building Automation, Internet of Things, Smart Grid, Multi-Agent systems, Data Analytics, Machine Learning, Deep Learning, AI, Energy Audit, and Technology Entrepreneurship.

Education:

- [2011-2016] Ph.D. in Electrical and Computer Engineering,
Virginia Tech

Dissertation: An Agent-based Platform for Demand Response Implementation in Smart Buildings

- [2009-2011] M.E. in Energy (Area of Specialization: Electric Power System Management), Asian Institute of Technology
Thesis: A Multi-Agent Based Power System Restoration

Approach in Distributed Smart Grid

- [2005-2009] B.E. in Electrical Engineering, Chulalongkorn University



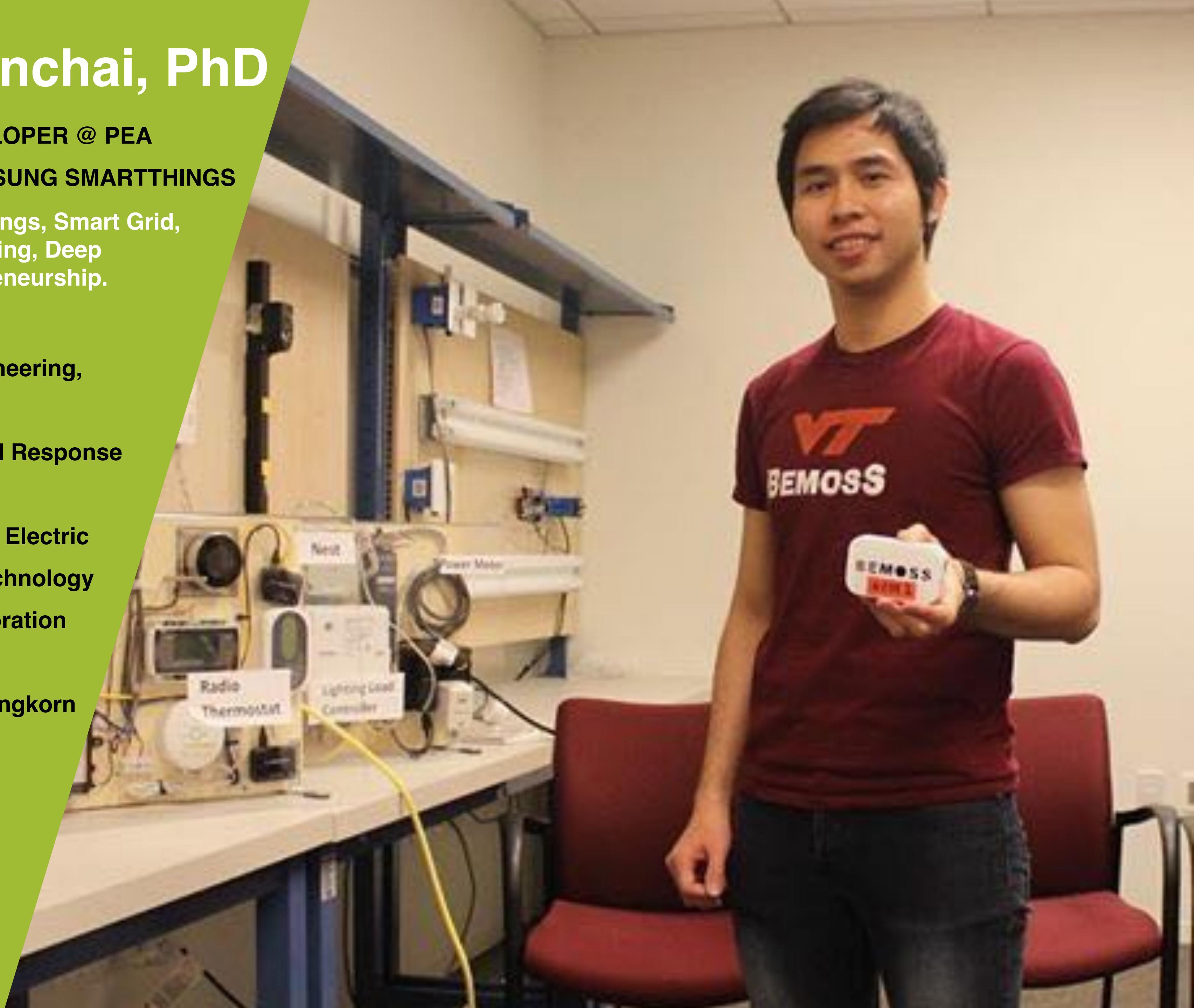
Line: kwarodom

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Web: kwarodom.wordpress.com

Email: kwardom@vt.edu

Tel: +6695-161-5011 Github: kwarodom



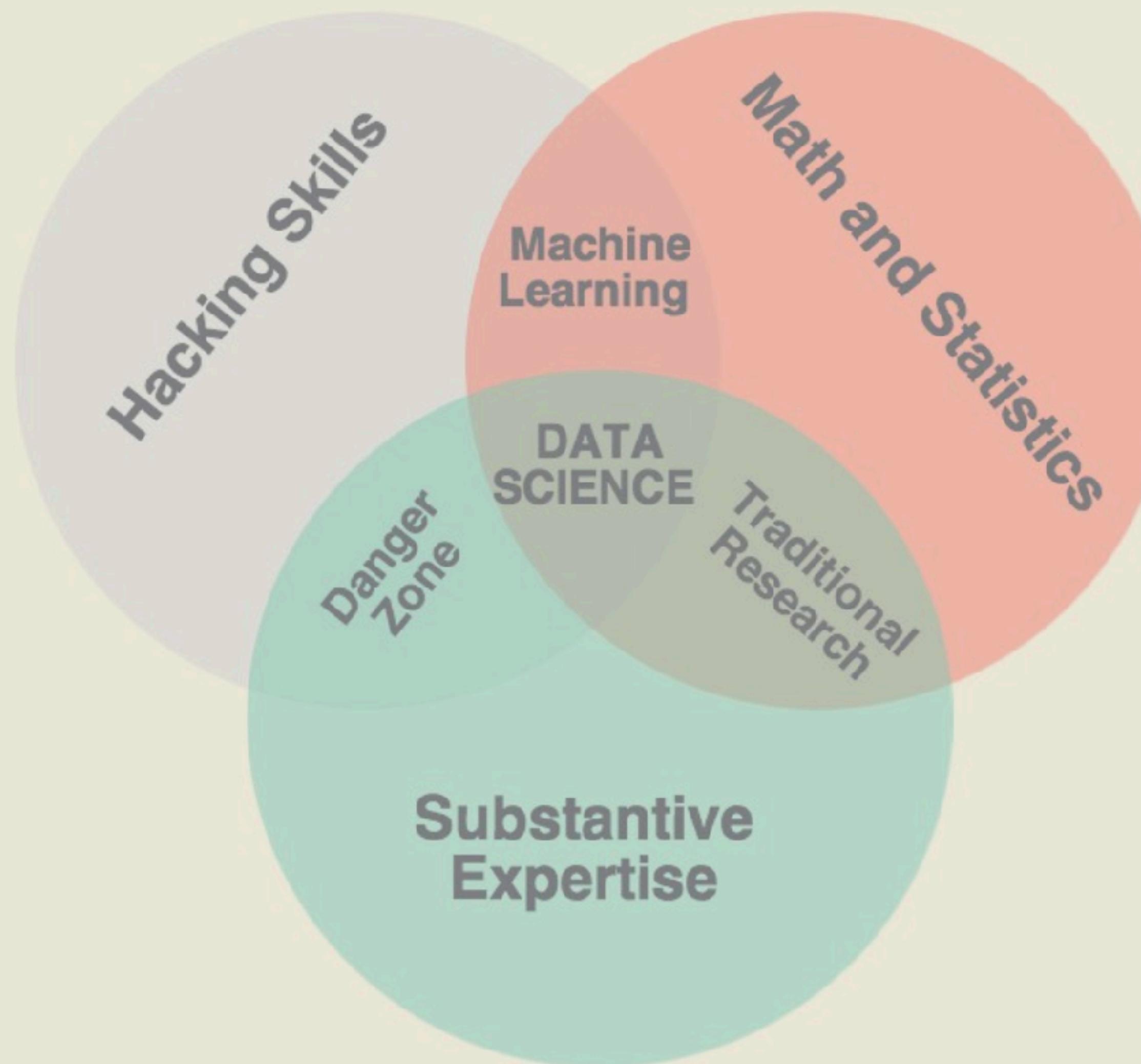


Profile

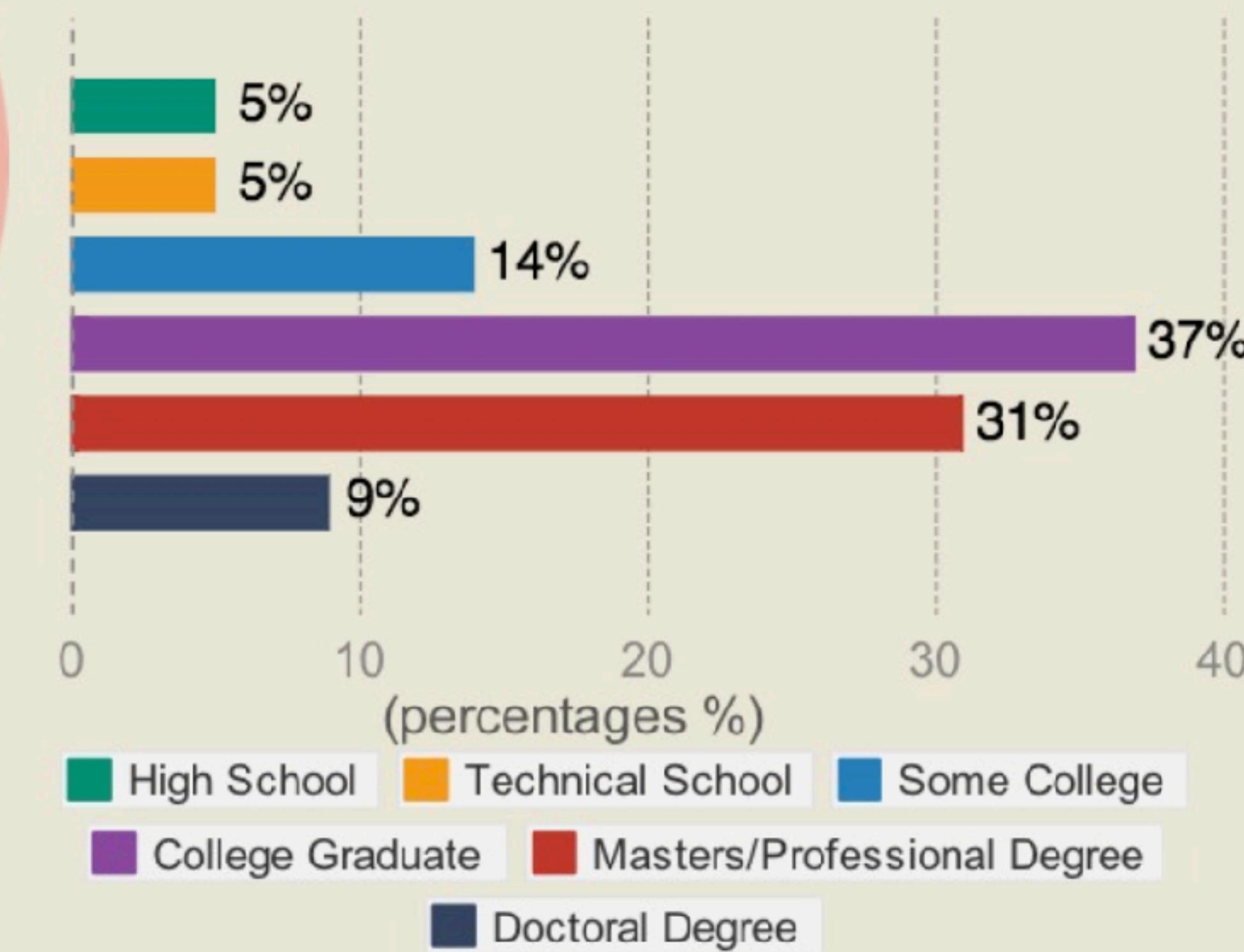
Sorawit Saengkyongam (James)

- Data Scientist at Agoda where he works on research and development of personalization algorithms and recommendation systems
- Google Developer Expert in Machine Learning.
- Organize Bangkok Machine Learning Meetup
- Graduated with a major in Mathematical Statistics from Chulalongkorn University (with first class honours)

What's a data scientist?



Typical Background



A data scientist is someone who is better at statistics than any software engineer and better at software engineering than any statistician.

Gareth James
Daniela Witten
Trevor Hastie
Robert Tibshirani

An Introduction to Statistical Learning

with Applications in R



□ Programming

- R programming language
- Python programming language
- Spreadsheet tools (like Excel)
- JavaScript and HTML
- C/C++

□ Statistics

- Descriptive and Inferential statistics
- Experimental design

□ Mathematics

- College Algebra
- Functions and Graphing
- Multivariable Calculus
- Linear Algebra

□ Machine Learning

- Supervised Learning
- Unsupervised Learning
- Reinforcement Learning

□ Data Wrangling

- Python
- Database Systems
- SQL

□ Communication and Data Visualization

- Visual Encoding
- Data Presentation
- Knowing Your Audience

□ Data Intuition (Thinking like a data scientist)

- Project Management
- Industry Knowledge

05

07

09

10

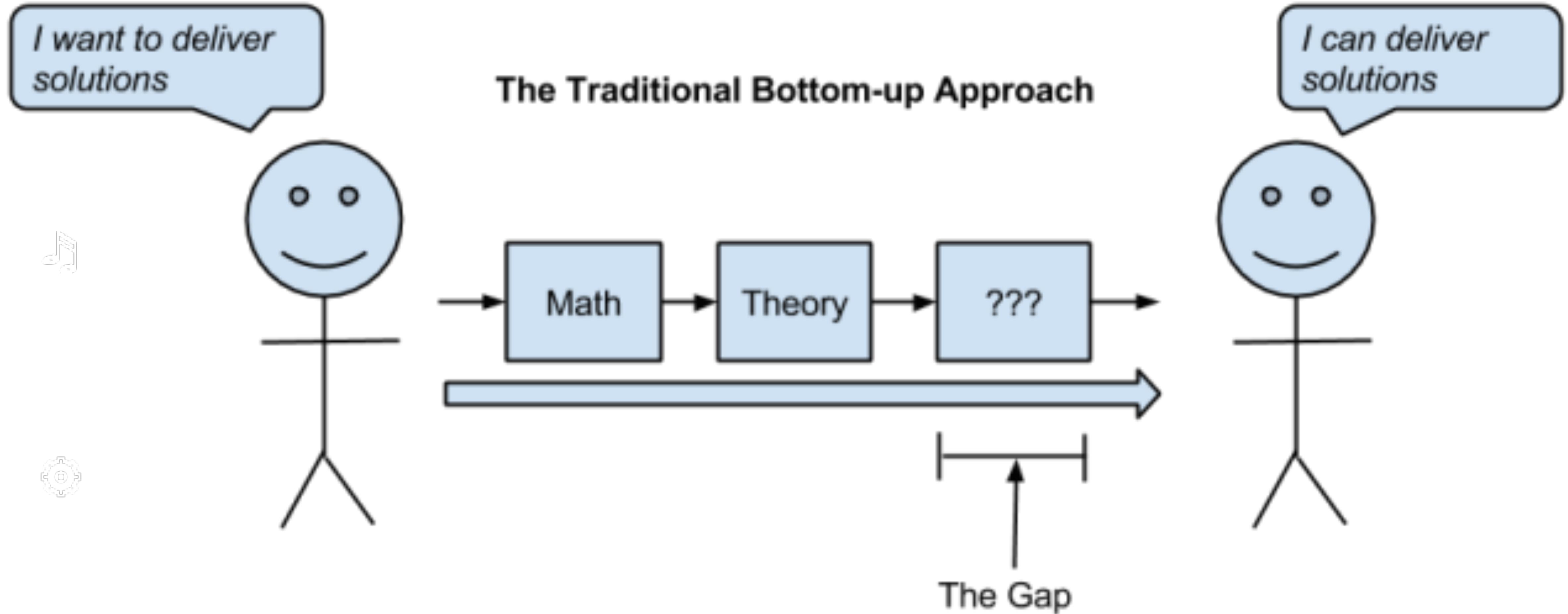
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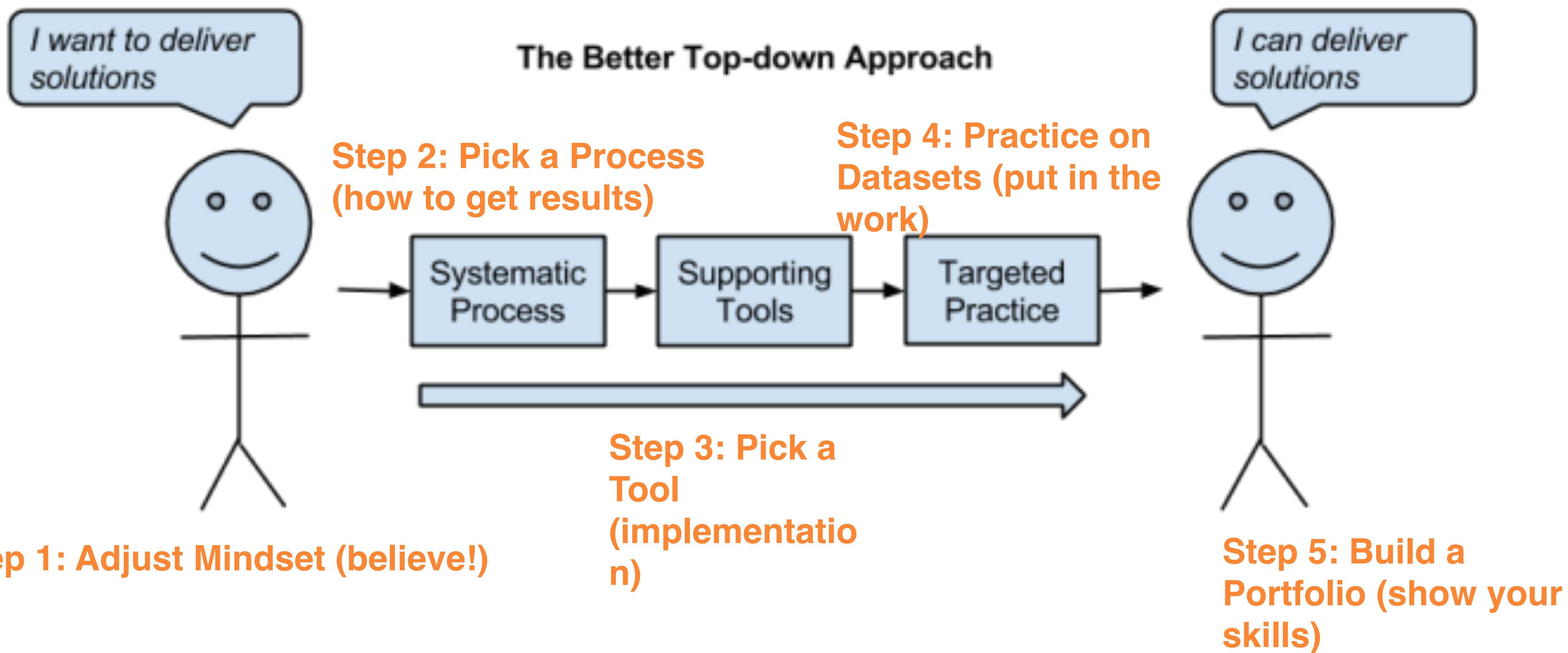
MACHINE LEARNING PRACTITIONER





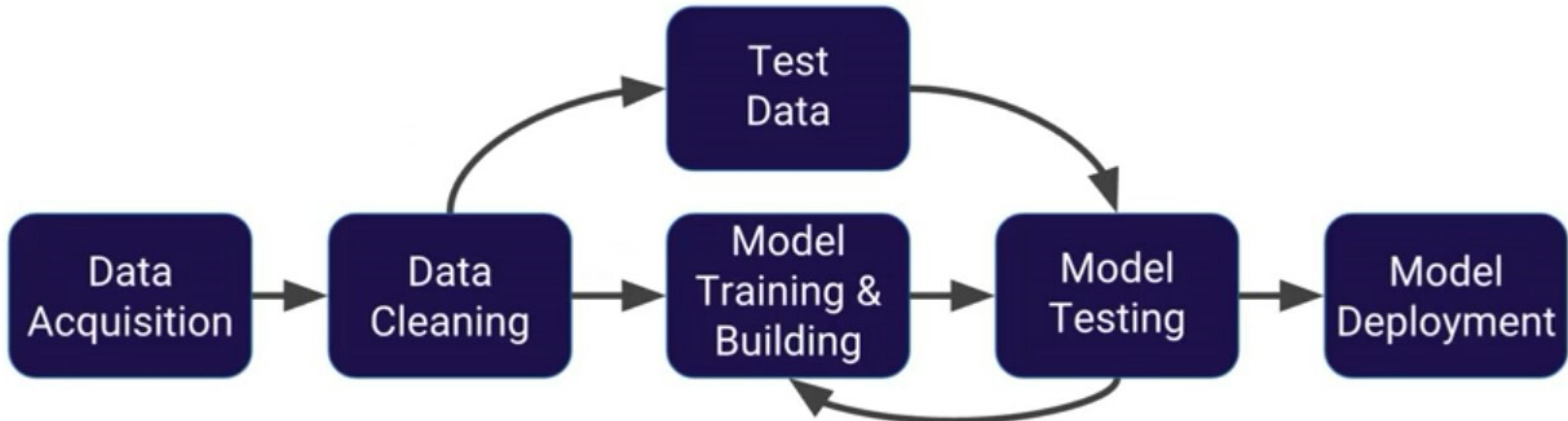
MACHINE LEARNING PRACTITIONER

5-Steps To Get Started and Get Good at Machine Learning



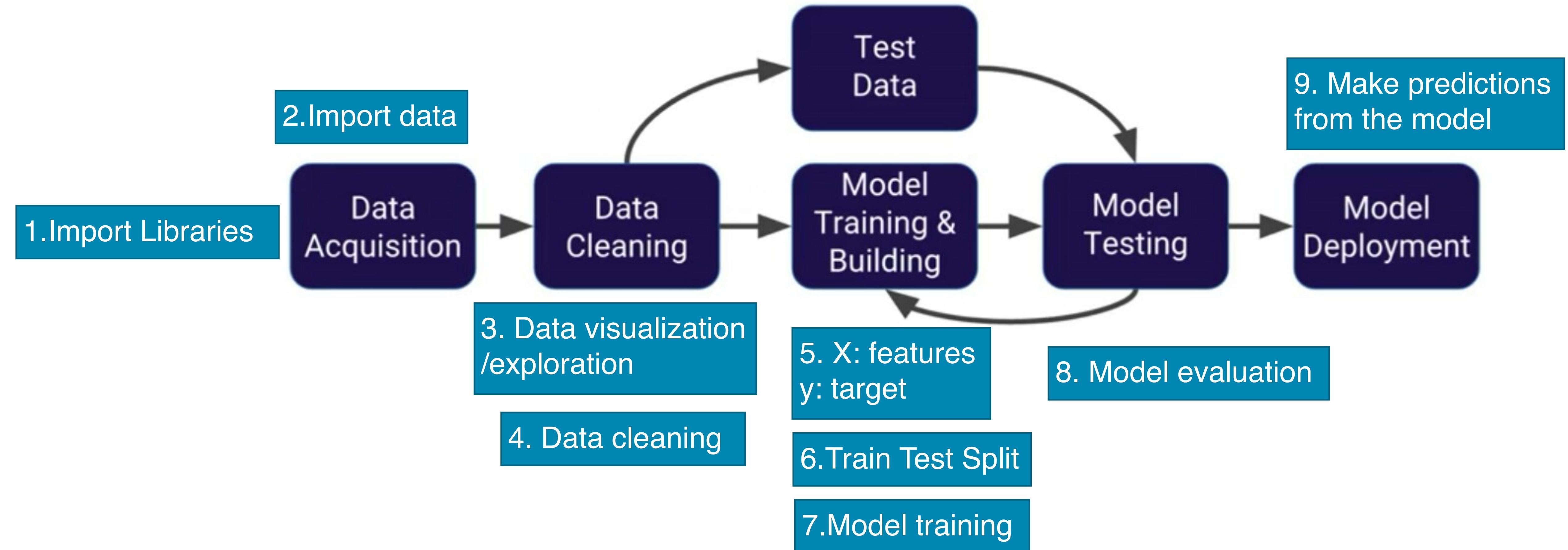


MACHINE LEARNING PROCESS





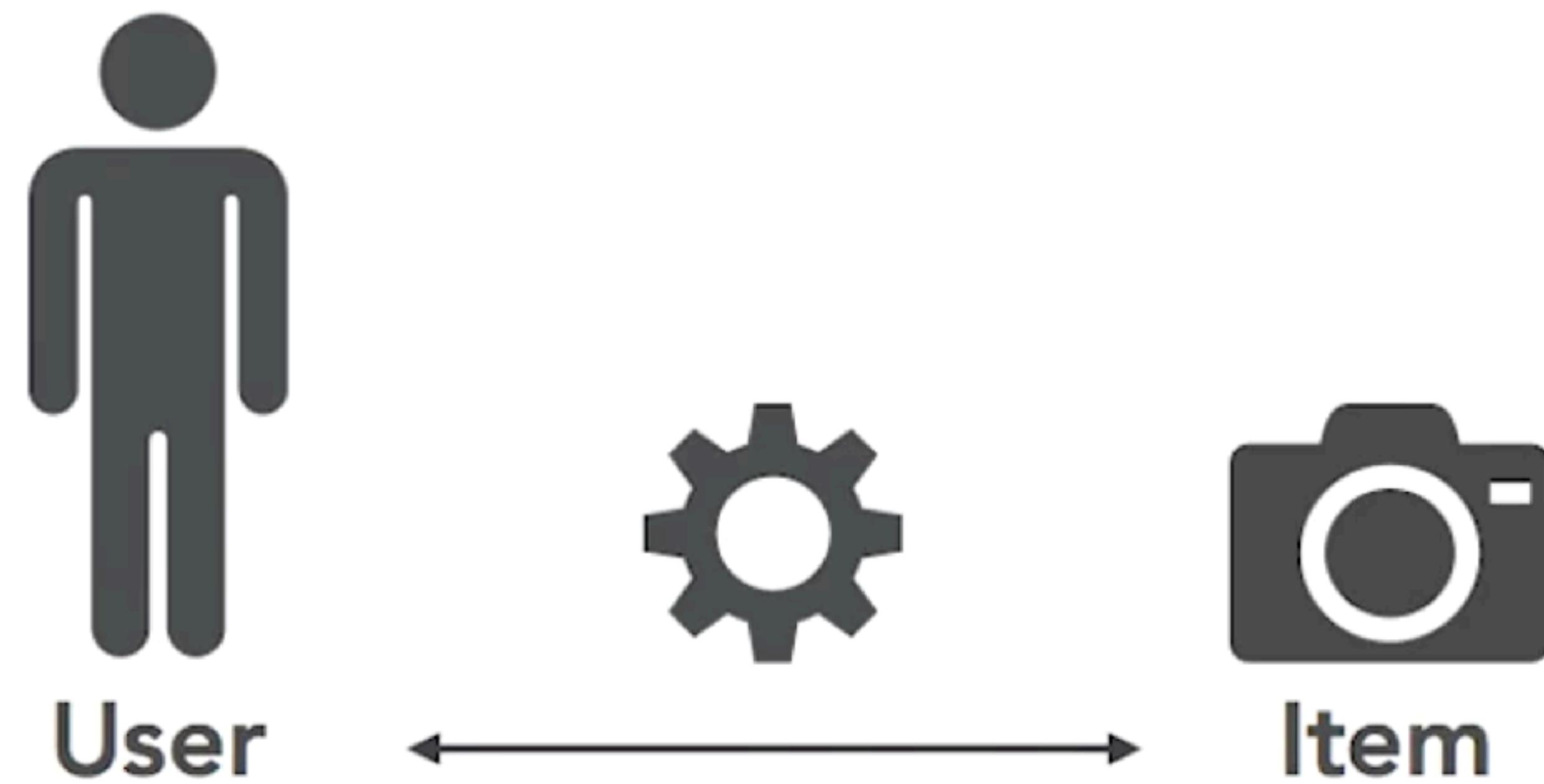
MACHINE LEARNING PROCESS





Introduction to Python Recommendation System

Purpose: to find and recommend items that a user is most likely to be interested in





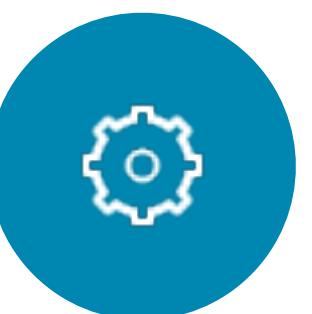
Introduction to Python Recommendation System

1. Popularity-Based Recommender Systems
2. Correlation-Based Recommender Systems
3. Classification-Based Collaborative Filtering
4. Model-Based Collaborative Filtering
5. Content-Based Recommender Systems
6. Evaluating of Recommender Systems



Examples of Recommendation Engines

- Product recommendations: Amazon and Etsy
- Movie recommendation: Netflix
- Music recommendation: Apple Music
- Social connection recommendations: Facebook, LinkedIn, and Instagram



Collaborative Filtering Systems

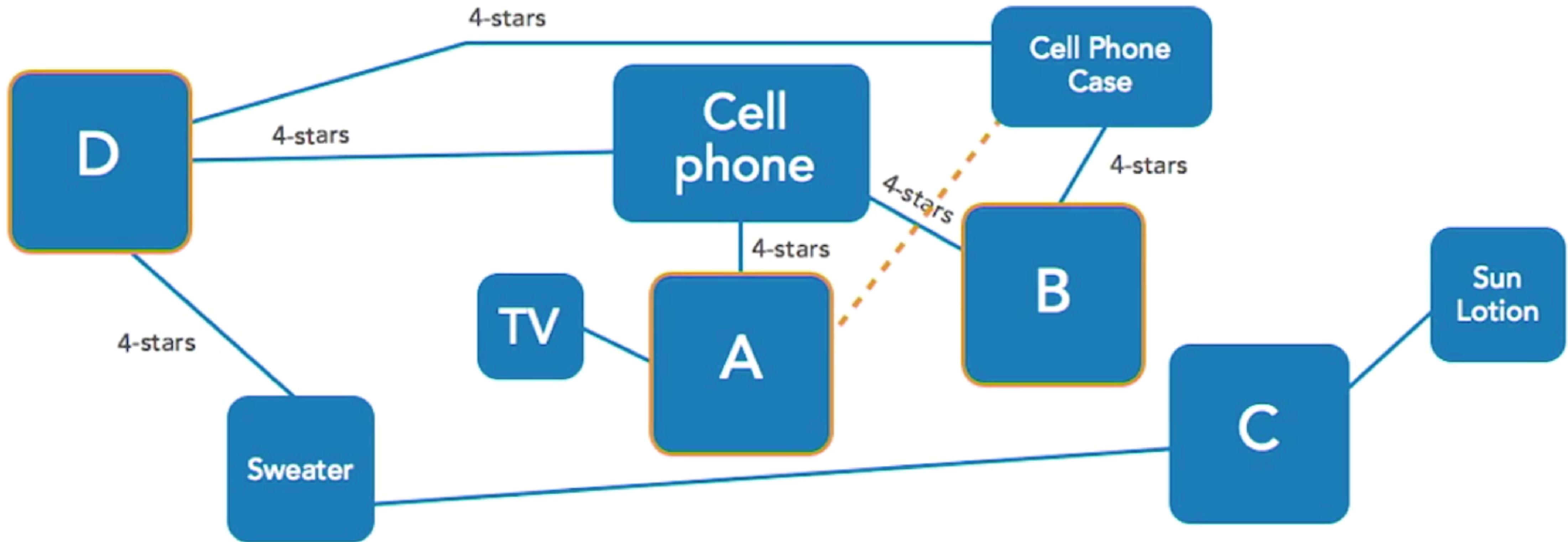
Collaborative filtering systems recommend items based on crowdsourced information about users' preferences for items.

Two approaches:

- User based
- Item based



Conceptualizing Item-Based Filtering



User B and User D both gave high ratings to the cell phone and the cell phone case. Since User A also likes the cell phone, let's recommend to her the cell phone case also.



Conceptualizing User-Based System

| User | Age | Net Worth (\$) | Marital Status |
|--------|-----|----------------|----------------|
| User A | 32 | 25,000 | Divorced |
| User B | 64 | 250,000 | Married |
| User C | 19 | 3,000 | Single |
| User D | 71 | 135,000 | Married |



Based on known user attributes, we know that User B is similar to User D. User D really likes his life insurance policy, so let's recommend it to User B also.



Content-Based Recommender System

Content-based recommenders recommend items based on similarities between features.

| City Name | Average Temperature (F) in Winter | Average Cost of Living (\$) | Average Wi-Fi Speed (MBPS) |
|---------------------|-----------------------------------|-----------------------------|----------------------------|
| Austin, Texas | 65.1 | 2,147 | 165 |
| Spokane, Washington | 51.8 | 3,059 | 40 |
| Miami, Florida | 67 | 2,520 | 125 |

A user who loves Miami might also love Austin, based on the similarities between the temperature, cost of living, and Wi-Fi speeds at both places.



Popularity-Based Recommender Systems

Based on simple count statistics

| User | Place | Rating |
|--------|---------|--------|
| User A | Place 1 | 10 |
| User B | Place 1 | 8 |
| User C | Place 2 | 8 |
| User D | Place 2 | 7 |
| User E | Place 1 | 8 |
| User F | Place 1 | 7 |
| User G | Place 1 | 10 |



| Place | Rating Count |
|---------|--------------|
| Place 1 | 5 |
| Place 2 | 2 |



Popularity-Based Recommender Systems



- Rely on purchase history data
- Are often used by online news site like Bloomberg
- Cannot produce personalized results

More popular



Correlation-Based Recommendation Systems

- Use Pearson's r correlation to recommend an item that is most similar to the item a user has already chosen
- Item-based similarity: How correlated are two items based on user ratings?



Correlation-Based Recommendation Systems

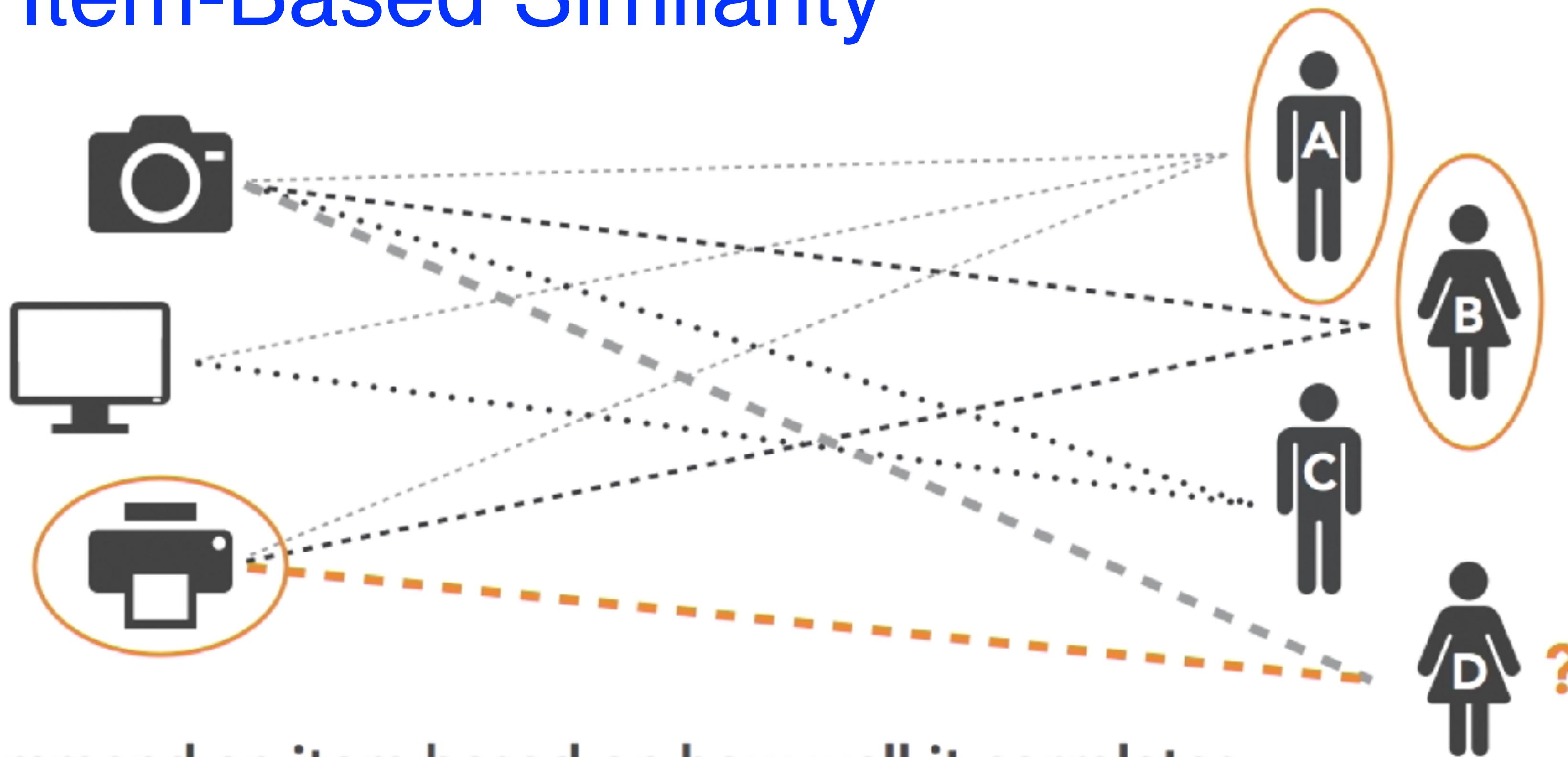
Pearson correlation coefficient (r)

- $r = 1 \rightarrow$ Strong positive *linear* relationship
- $r = 0 \rightarrow$ Not linearly correlated
- $r = -1 \rightarrow$ Strong negative *linear* relationship



Correlation-Based Recommendation Systems

Item-Based Similarity



**Recommend an item based on how well it correlates
with other items with respect to user ratings**



Classification-based Collaborative Filtering

- Naive Bayes classification
- Logistic regression



A simple machine learning method you can use to predict the value of a numeric categorical variable based on its relationship with predictor variables



Classification-based Collaborative Filtering

Provides personalization by accepting



User and item attribute data



Purchase history data



Other contextual data



YES
NO



Will she purchase?



A Logistic Regression Recommender

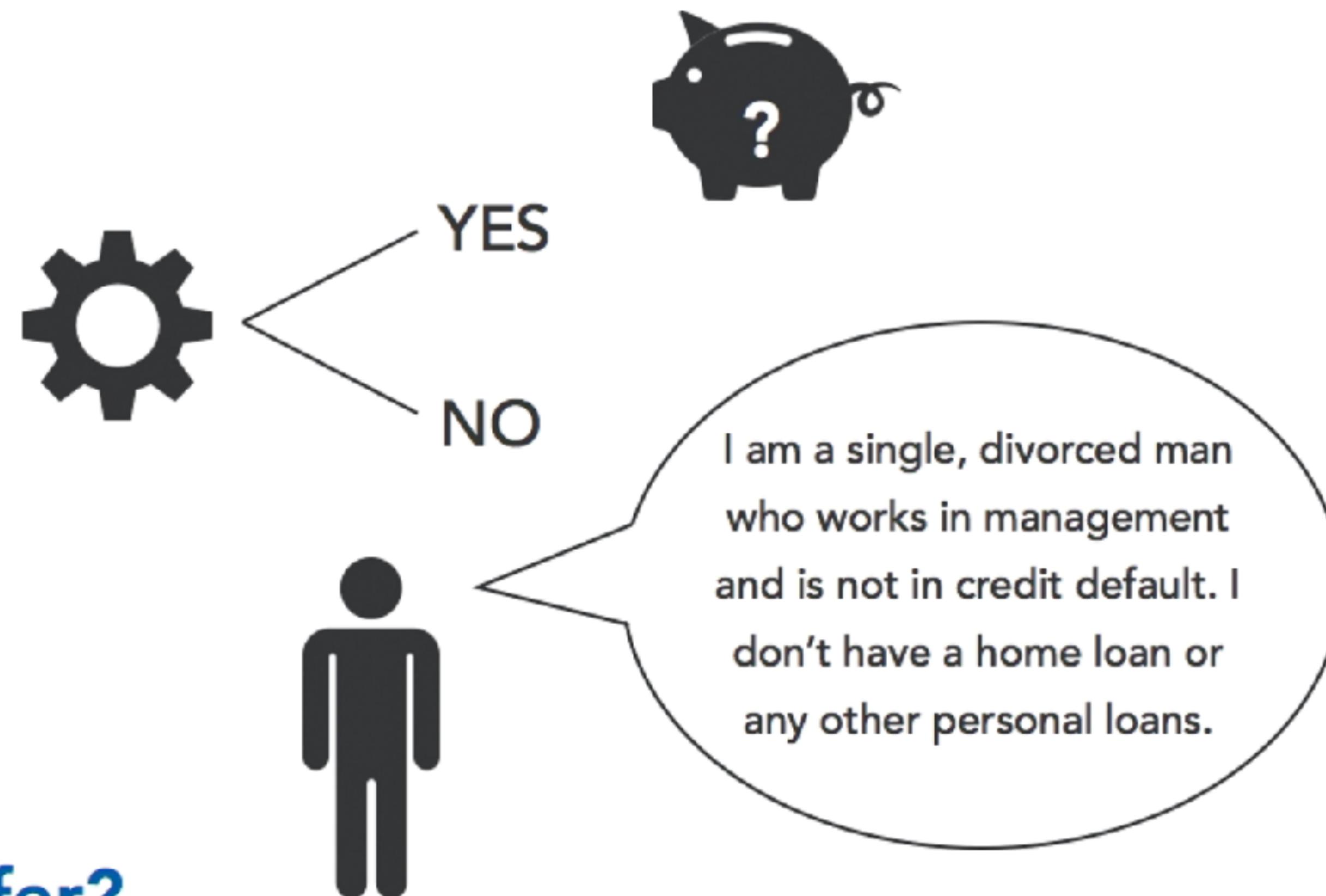


Transaction history



User attribute data

Will he accept the offer?





A Logistic Regression Recommender

"I am a single, divorced man who works in management and is not in credit default. I don't have a home loan or any other personal loans... Also, no one from your marketing department has ever solicited me before."

| housing_loan | credit_in_default | personal_loans | prev_failed_to_subscribe | prev_subscribed | job_management | job_tech | job_entrepreneur |
|--------------|-------------------|----------------|--------------------------|-----------------|----------------|----------|------------------|
| 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 |

| job_bluecollar | job_unknown | job_retired | job_services | job_self_employed | job_unemployed | job_maid | job_student |
|----------------|-------------|-------------|--------------|-------------------|----------------|----------|-------------|
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| married | single | divorced |
|---------|--------|----------|
| 0 | 1 | 1 |



[0, 0, 0, 0, 0, 1, 0, 0, 0, 0, 0, 0, 0, 0, 0, 1, 1]



Model-Based Collaborative Filtering

- With model-based collaborative filtering systems, you build a recommender model from user ratings, and then make recommendations based on that model.



Model-Based Collaborative Filtering

Utility Matrix

| Items | Item 1 | Item 2 | Item 3 | Item 4 | Item 5 | Item 6 |
|--------|--------|--------|--------|--------|--------|--------|
| Users | | | | | | |
| User A | | | | | | |
| User B | | | | | | |
| User C | | | | | | |
| User D | | | | | | |
| User E | | | | | | |

Sparse matrices!



Model-Based Collaborative Filtering

Singular Value Decomposition (SVD)

- A linear algebra method that can decompose a utility matrix into three compressed matrices
- Model-based recommender – use these compressed matrices to make recommendations without having to refer back to the complete data set
- Latent variables – inferred, nonobservable variables that are present within, and affect the behavior of a data set



Model-Based Collaborative Filtering

The Anatomy of SVD

$$\mathbf{A} = \mathbf{u} \times \mathbf{S} \times \mathbf{v}$$
$$\begin{bmatrix} & \end{bmatrix} = \begin{bmatrix} & \end{bmatrix} \times \begin{bmatrix} & \end{bmatrix} \times \begin{bmatrix} & \end{bmatrix}$$

A **u** **S** **v**

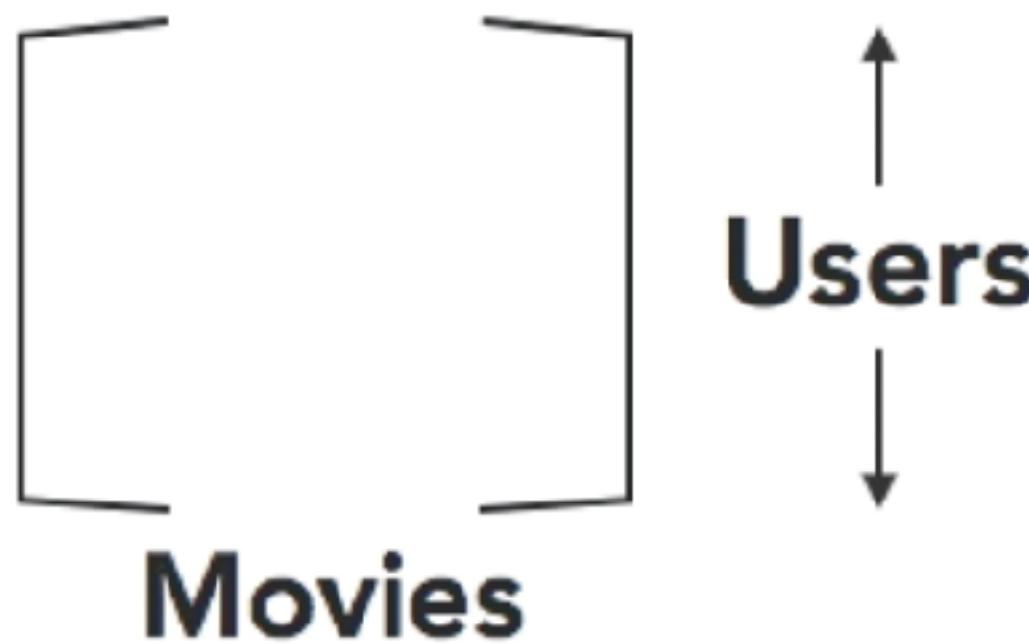
$$\mathbf{A} = \mathbf{u} \times \mathbf{S} \times \mathbf{v}$$

- **A** = Original matrix (utility matrix)
- **u** = Left orthogonal matrix – holds important, nonredundant information about users
- **v** = Right orthogonal matrix - holds important, non-redundant information on items.
- **S** = Diagonal matrix – contains all of the information about the decomposition processes performed during the compression



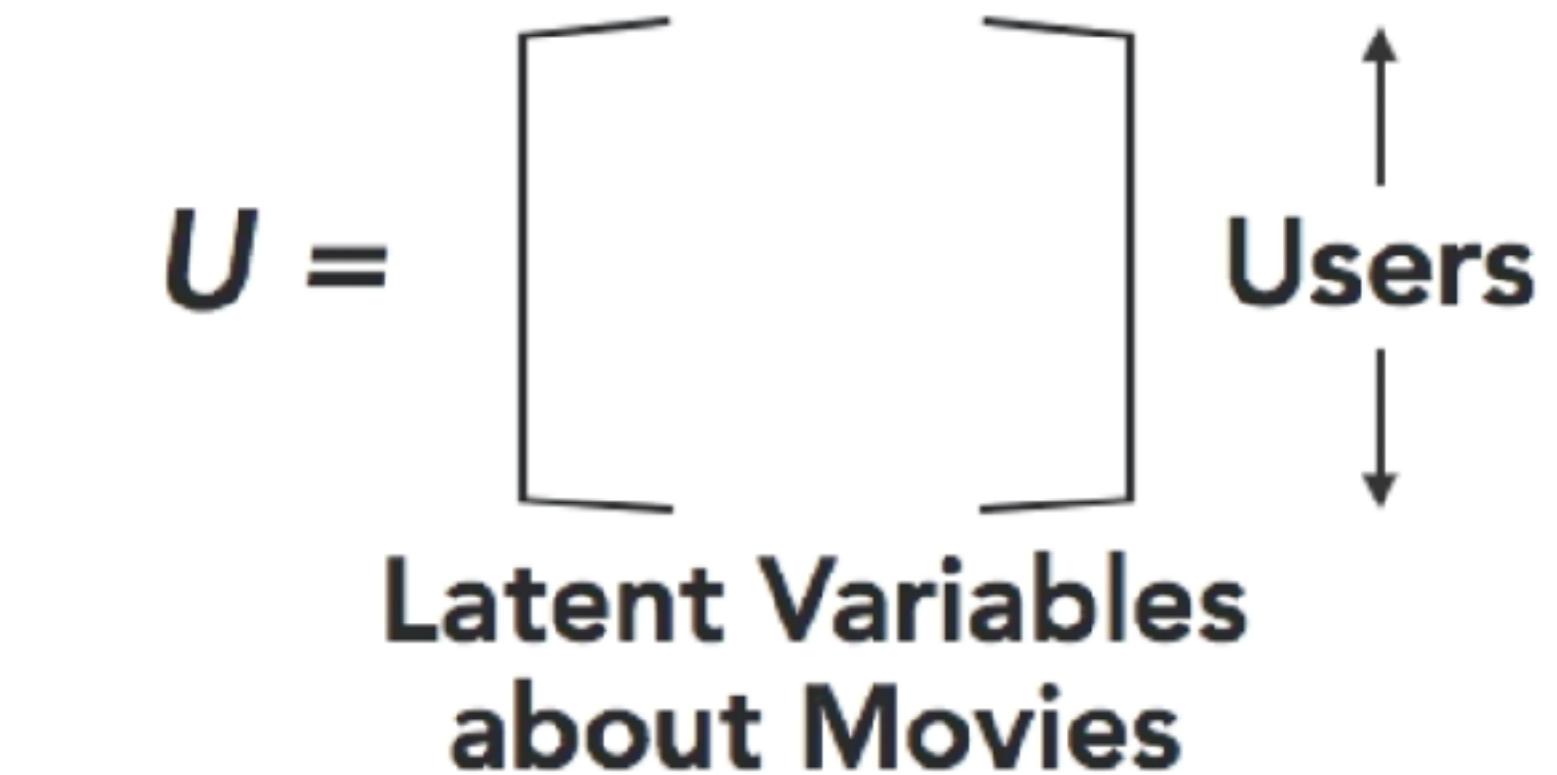
Model-Based Collaborative Filtering

943 x 1,664

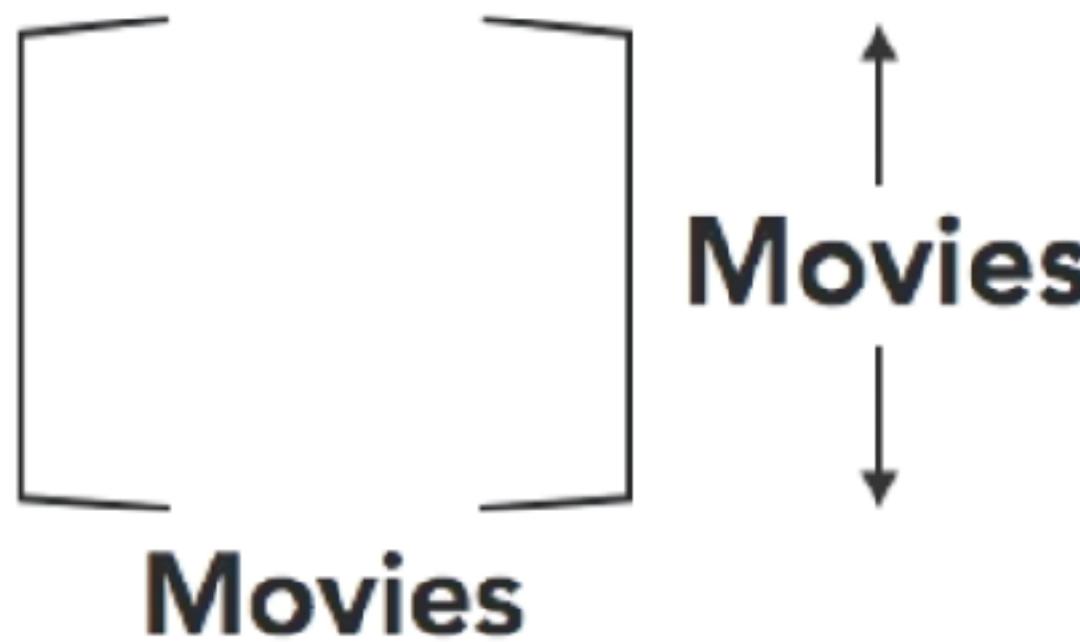


n_components=12

943 x 12

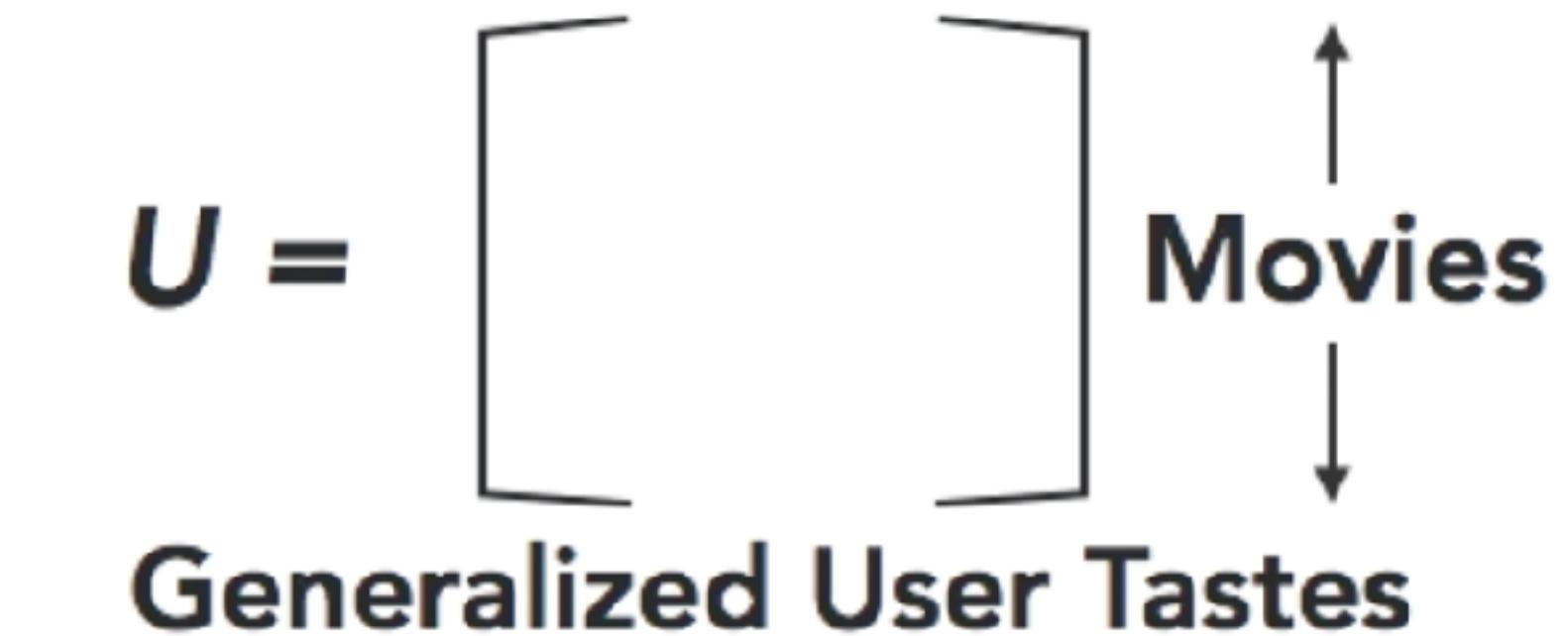


1,664 x 943



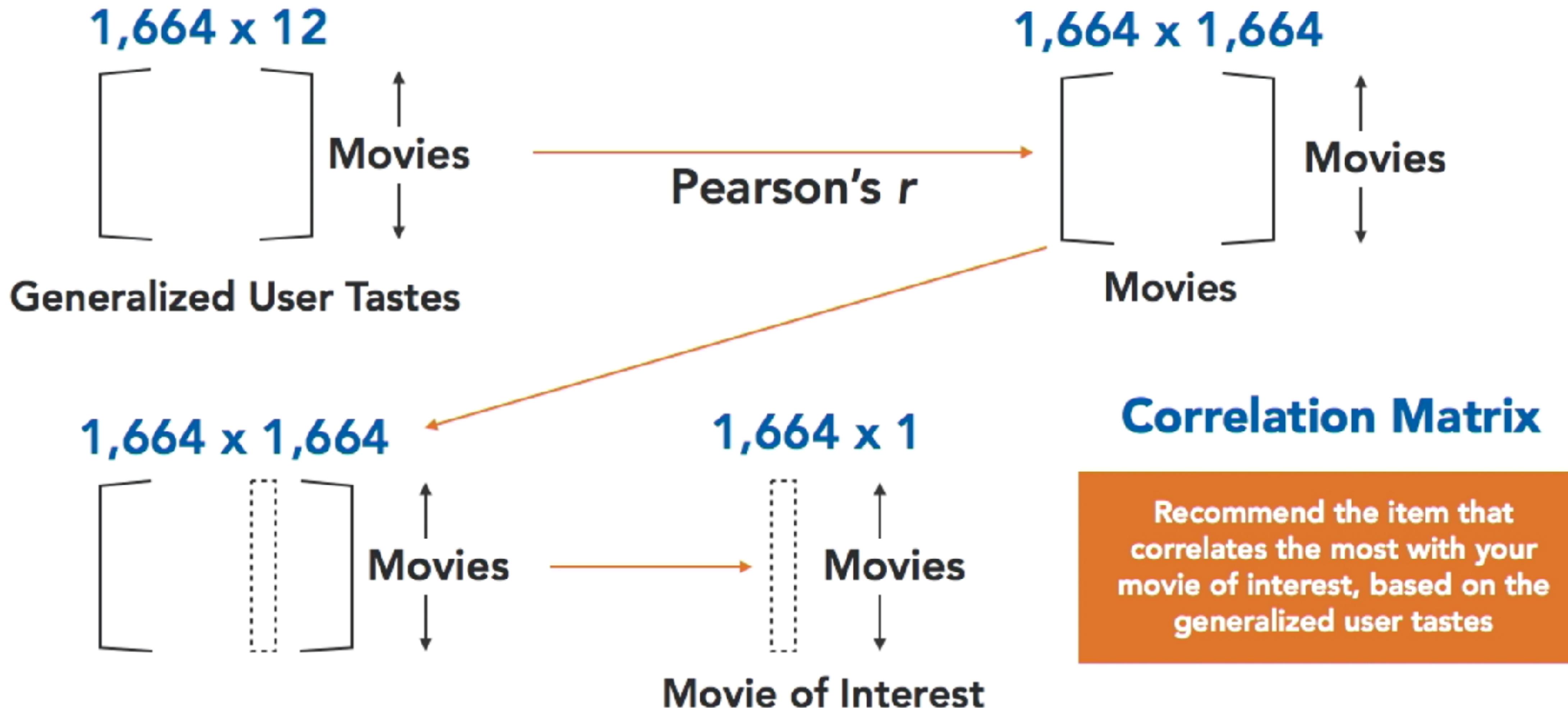
n_components=12

1,664 x 12





Model-Based Collaborative Filtering





Content-Based Recommender Systems

- Recommends an item based on its features and how similar they are to features of other items in the data set



Content-Based Collaborative Filtering

Nearest neighbor algorithm

- Unsupervised classifier
- Also known as a memory-based system
- Memorizes instances and then recommends an item (a single instance) based on how quantitatively similar it is to a new, incoming instance



Content-Based Collaborative Filtering



| car id no. | mpg | hp | engine size (L) |
|------------|-----|-----|-----------------|
| 1 | 39 | 184 | 2.4 |
| 2 | 20 | 449 | 4.7 |
| 3 | 31 | 185 | 2.4 |
| 4 | 16 | 454 | 4.7 |

I want to buy a car that gets 25 MPG, and has a 4.7 L engine with 425 HP.





Evaluating Recommender Systems

| | True Positive | True Negative |
|---------------------------|----------------------|----------------------|
| Predicted Positive | True Positive | False Positive |
| Predicted Negative | False Negative | True Negative |



Evaluating Recommender Systems

The number of items that I liked that were
also recommended to me

$$\text{Precision} = \frac{\text{The number of items that I liked that were also recommended to me}}{\text{The number of items that were recommended}}$$

How relevant were the recommendations?



Evaluating Recommender Systems

The number of items that I liked that were
also recommended to me

$$\text{Recall} = \frac{\text{The number of items that I liked that were also recommended to me}}{\text{The number of items that I liked}}$$

**How completely did the recommender system
predict the items I liked?**



Evaluating Recommender Systems

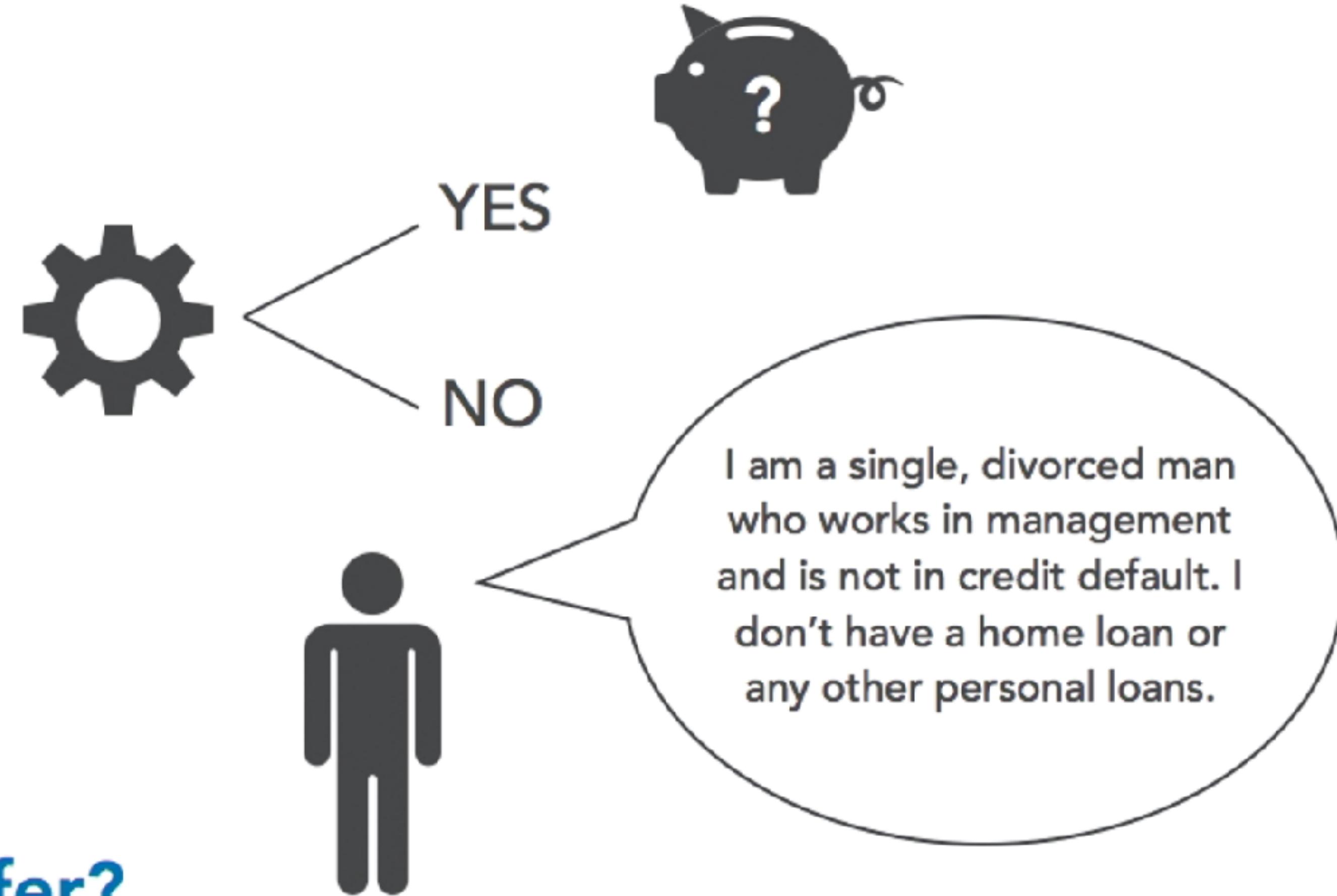


Transaction history



User attribute data

Will he accept the offer?





Evaluating Recommender Systems

| | precision | recall | f1-score | support |
|-------------|-----------|--------|----------|---------|
| 0 | 0.90 | 0.99 | 0.94 | 39922 |
| 1 | 0.67 | 0.17 | 0.27 | 5289 |
| avg / total | 0.87 | 0.89 | 0.86 | 45211 |

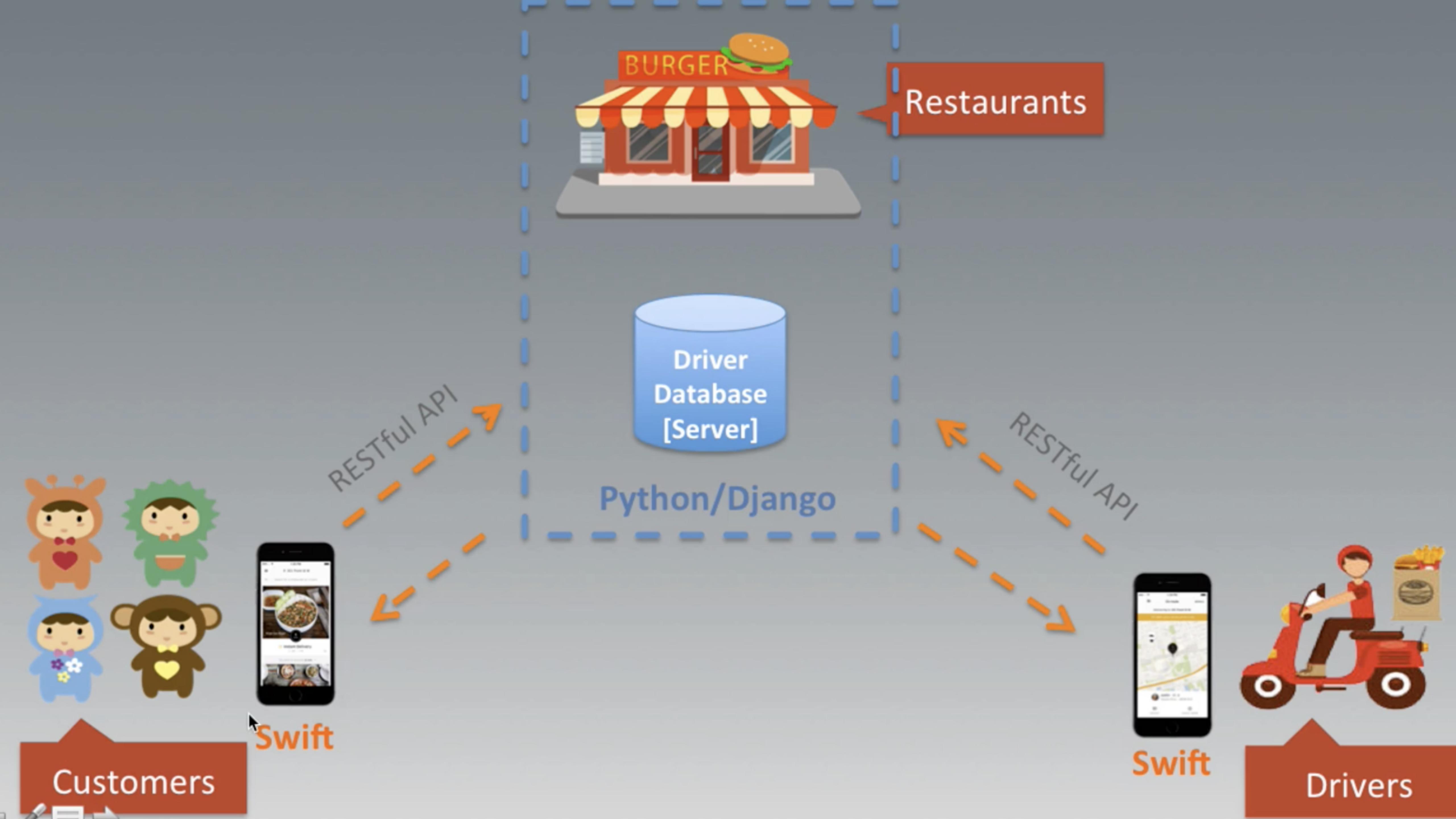
Precision: a measure of the model's relevancy

Of the entire data set, 87% of the recommended items were items that the user actually liked.

Recall: a measure of the model's completeness

Of the entire data set, 89% of the user's preferred items were recommended.

High precision + High recall = High accurate model results



SO, WHAT IF I WANT TO LEARN HOW TO BUILD DATA

Code4Startup



lynda.com

Udemy

treehouse™

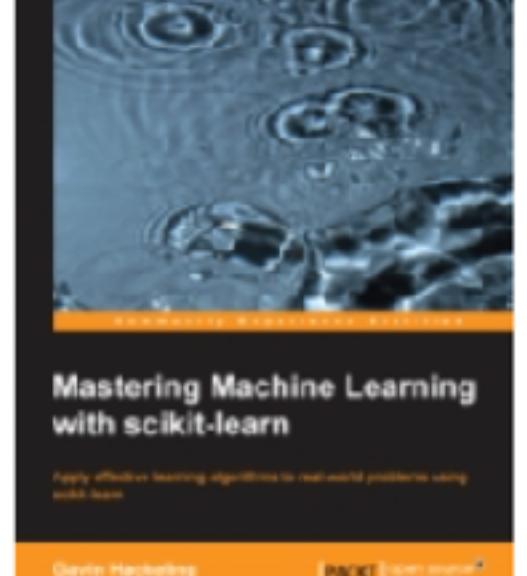
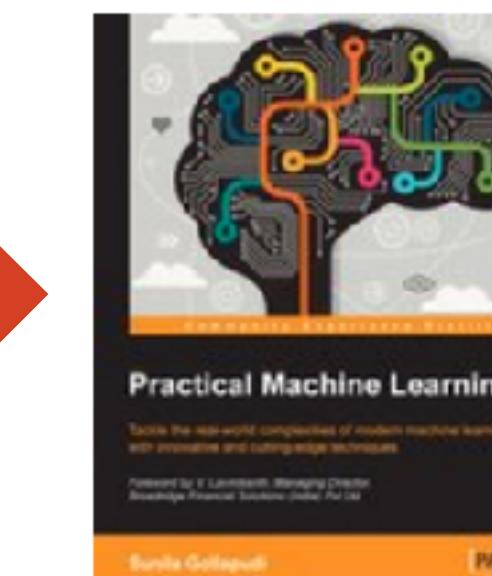
One Month



coursera

Code School
a Pluralsight company

codecademy



CHALLENGE YOURSELF WITH REAL-WORLD ML

kaggle

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Challenge yourself with real-world machine learning problems



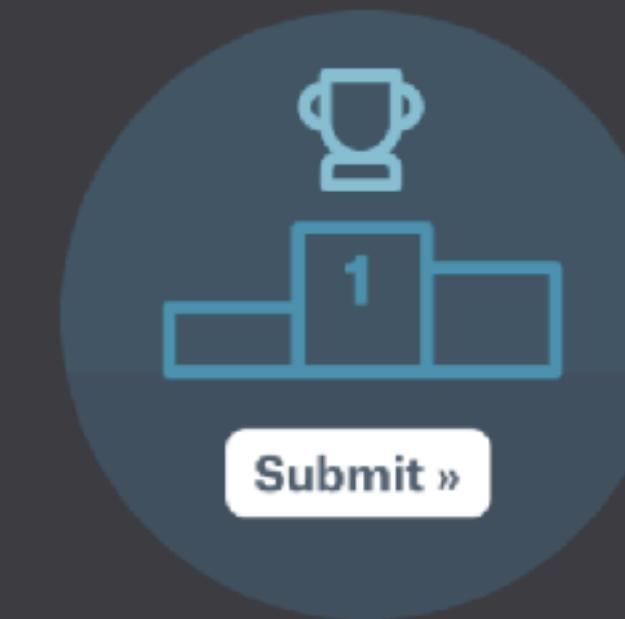
New to Data Science?

Get started with a tutorial on our most popular competition for beginners, [Titanic: Machine Learning from Disaster](#).



Build a Model

Get the data & use whatever tools or methods you prefer to make predictions.



Make a Submission

Upload your prediction file for real-time scoring & a spot on the leaderboard.