

Streaming Machine Learning (SML)

Alessio Bernardo & Emanuele Della Valle

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About us



Emanuele Della Valle

emanueledellavalle.org

- Associate Professor at DEIB Politecnico di Milano
- Expert in semantic technologies and stream computing
- Brander of stream reasoning: an approach to master the velocity and variety dimension of Big Data
- 20+ years experience in research and innovation projects
- Serial startupper

About us



Alessio Bernardo

alessiobernardo.github.io

Ph.D. Student in Data Science:

- Politecnico di Milano
- Research on Streaming Machine Learning

M.Sc. & B.Sc. Computer Engineering:

- Politecnico di Milano

Part I

Introduction

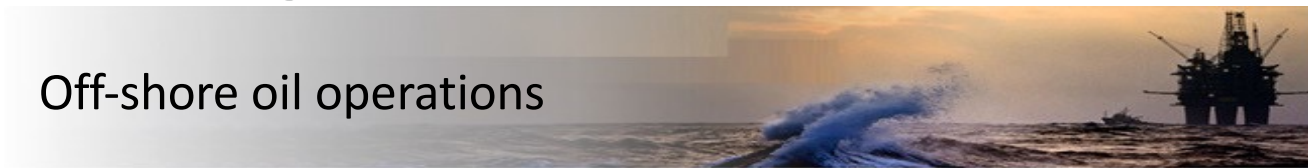
Credits

- Albert Bifet DATA STREAM MINING 2020-2021 course at Telecom Paris
- Alessio Bernardo & Emanuele Della Valle

It's a streaming world!

It's a streaming world ...

Off-shore oil operations



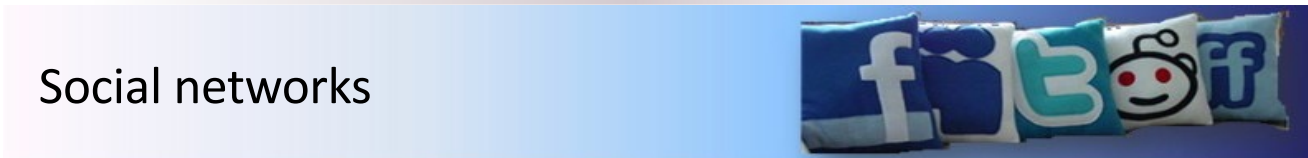
Smart Cities



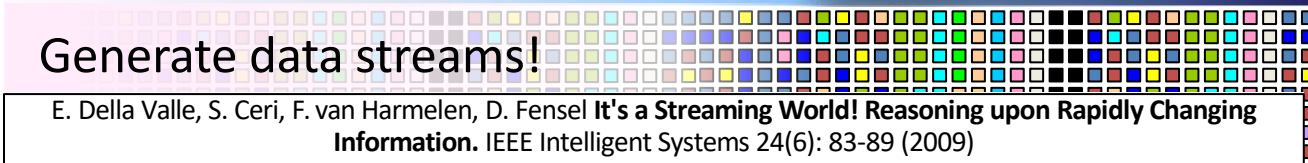
Power turbine



Social networks



Generate data streams!



E. Della Valle, S. Ceri, F. van Harmelen, D. Fensel **It's a Streaming World! Reasoning upon Rapidly Changing Information.** IEEE Intelligent Systems 24(6): 83-89 (2009)

... looking for reactive answers ...

When a sensor on a drill in an oil-rig indicates that it is about to get stuck, how long can I keep drilling?



Where am I likely going to run into a traffic jam during my commute tonight?



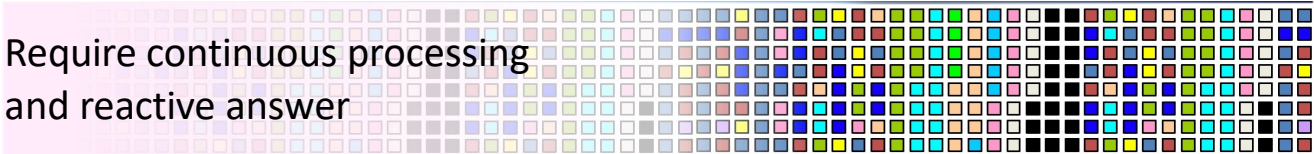
Which electricity-producing turbine has sensor readings similar to any turbine that subsequently had a critical failure?



Who is driving the discussion about the top 10 emerging topics ?



Require continuous processing and reactive answer



... and conflicting requirements

A system able to answer those queries must be able to

- handle **volume**
- handle **velocity**
- handle **variety**
- cope with **incompleteness**
- cope with **noise**
- provide **reactive answers**
- support **fine-grained access**
- integrate **complex domain models**
- offer **high-level languages**

Stream Reasoning

- Research question
 - is it possible to **make sense in real time of multiple, heterogeneous, gigantic** and inevitably **noisy** and **incomplete data streams** in order **to support the decision processes** of extremely large numbers of concurrent users?

Emanuele Della Valle: On Stream Reasoning. PhD thesis, Vrije Universiteit Amsterdam, 2015. Available online at <http://dare.uvu.vu.nl/handle/1871/53293> .

Big Data Trend

Big Data Trend



Source: @LoriLewis and @OfficiallyChadd

Big Data Trend

Data is growing, and the rate of growth is accelerating. The sum of data generated by 2025 is set to accelerate exponentially to 175 zettabytes, an order of magnitude bigger than the storage production capability.

Dave Mosley,
CEO of SEAGATE TECHNOLOGY

Big Data Trend

*Innovation is **not** driven **by trends**, but **by the need** to create **more value** under constraints. This exponential inflation will thus require **analysing** almost **30%** of global data in **real-time**.*

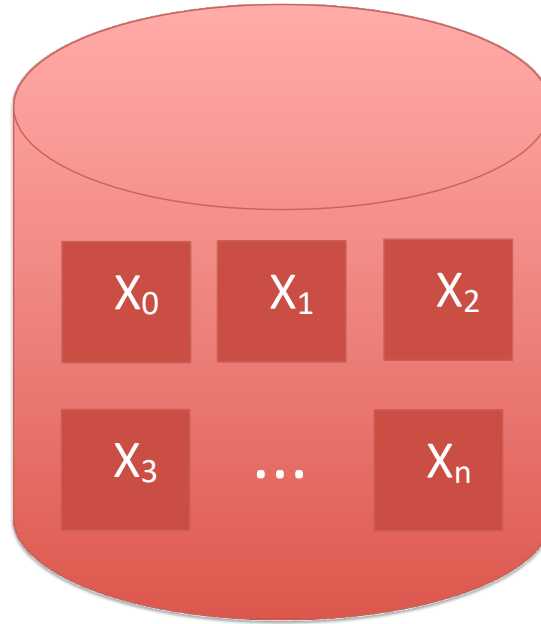
Dave Mosley,
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Batch vs Data Stream

Batch

Random access
to data

No restrictions on
memory/time for
training

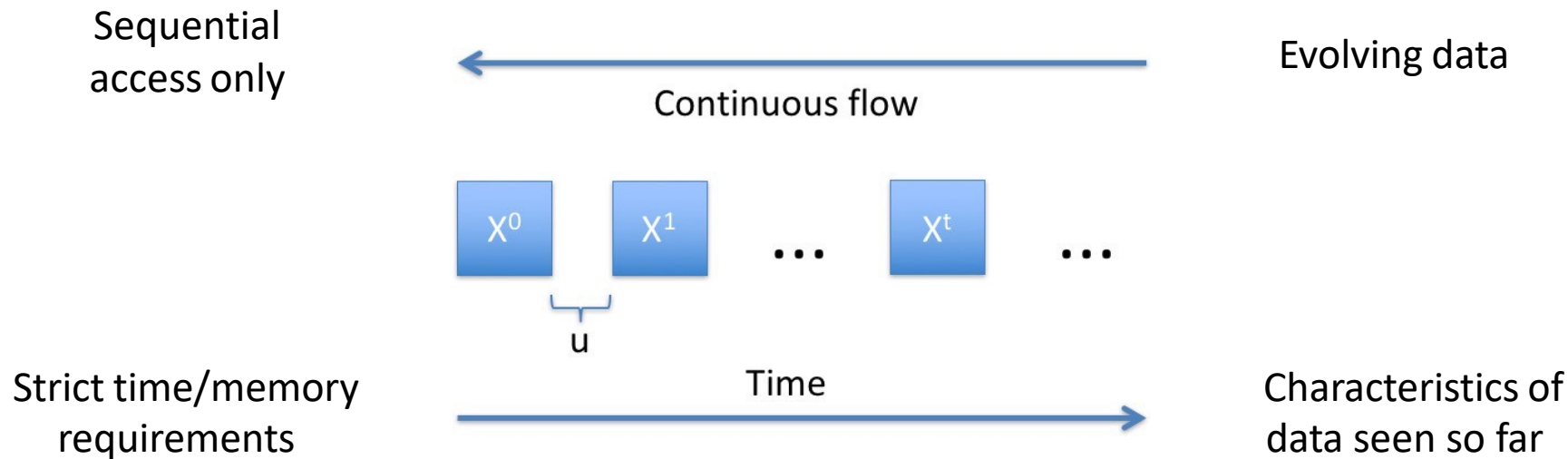


Well defined
training phase

Access to all labeled
data used for training

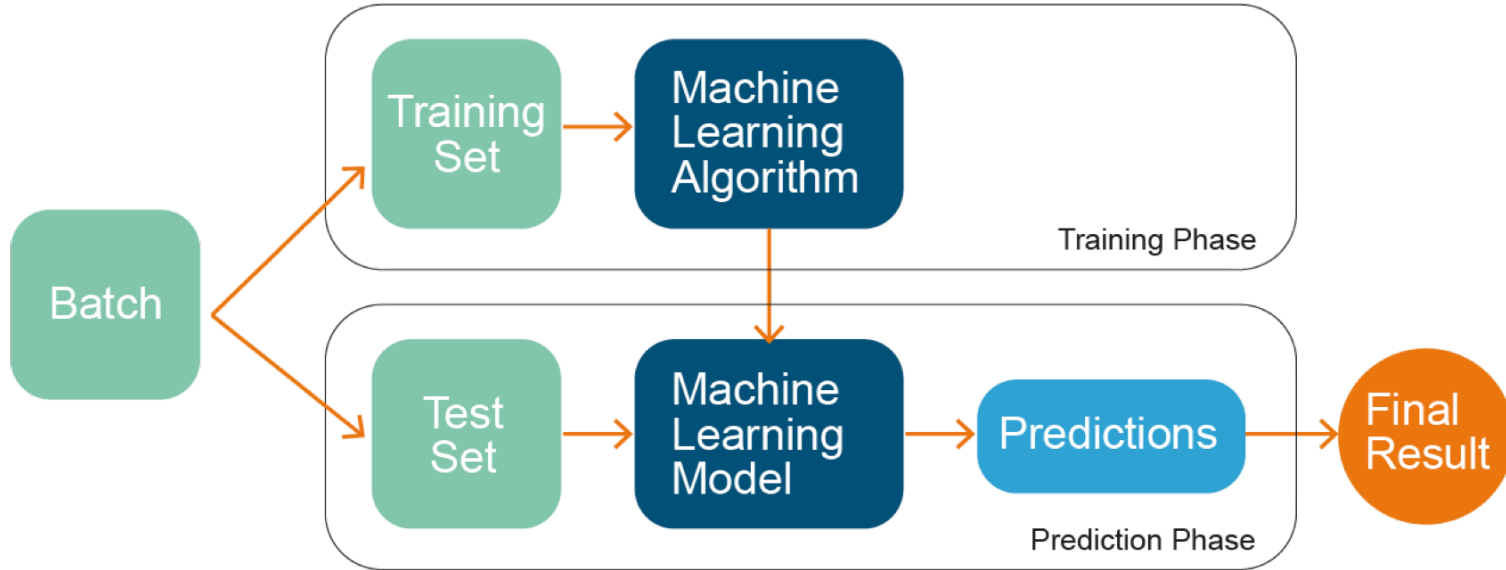
Data Stream

Continuous flow of data generated at **high-speed** in **dynamic, time-changing** environments.

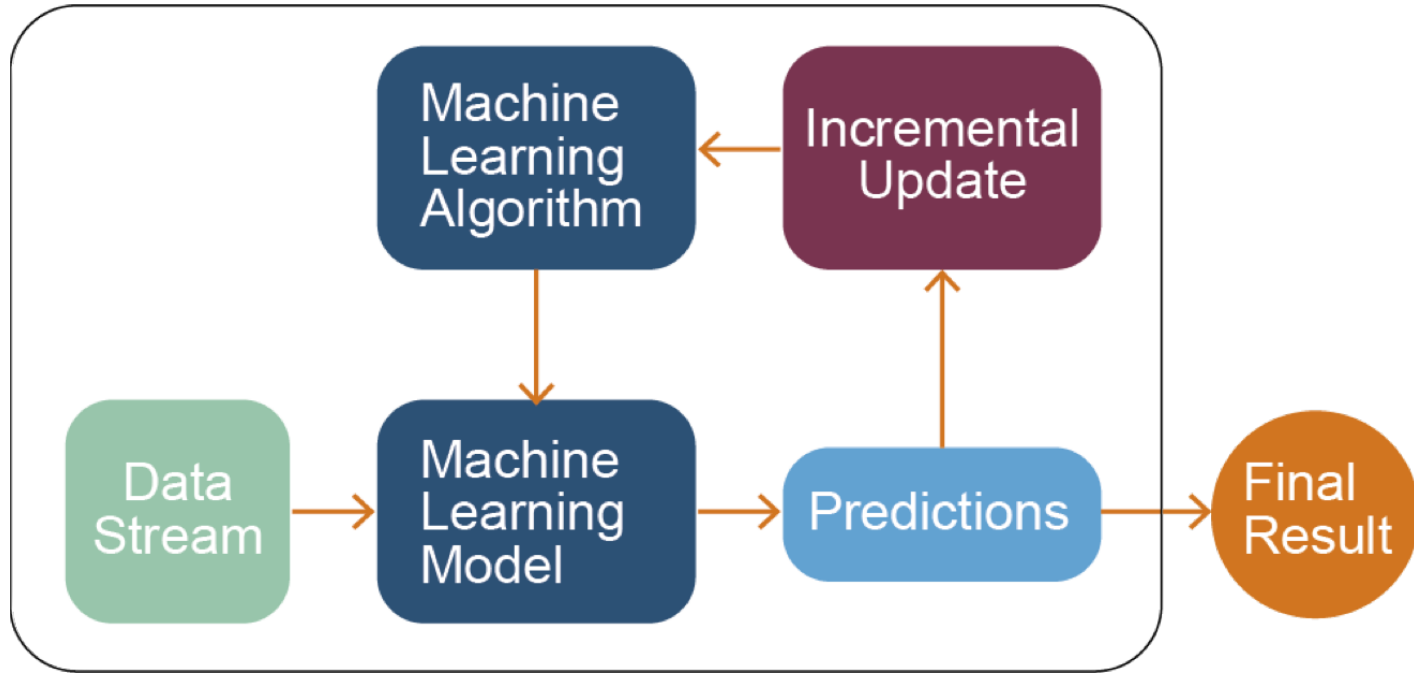


ML vs SML

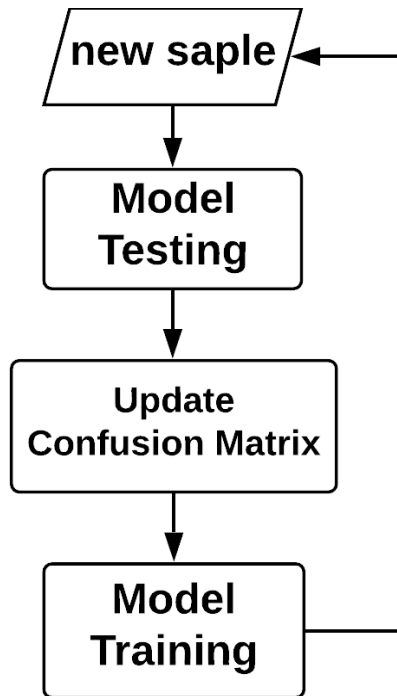
ML Models



SML Models

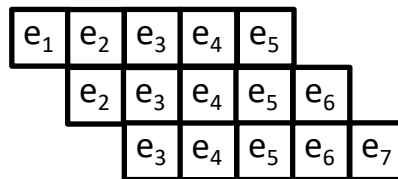


Prequential Evaluation



Estimate prequential error (PE):

- **Sliding window of size w**



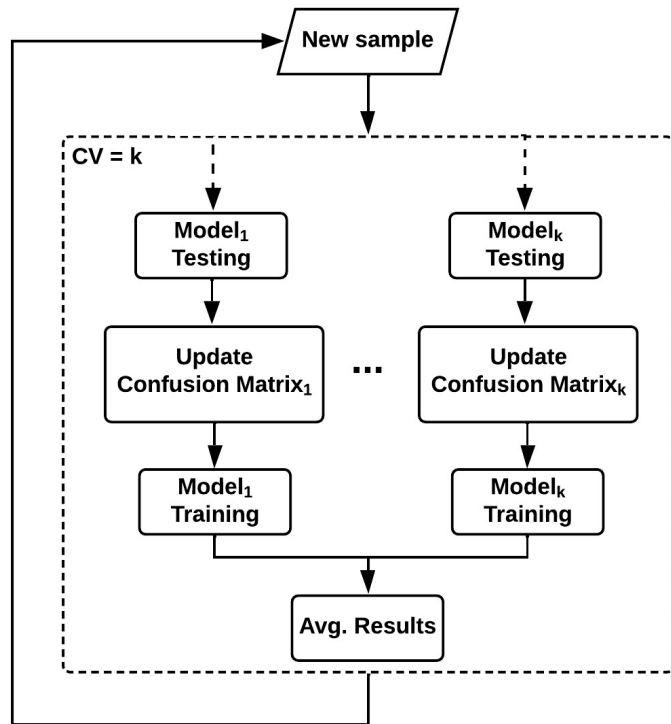
$$PE_i = \frac{1}{w} \sum_{k=i-w+1}^i e_k$$

- **Fading factor**

$$PE_i = \frac{\sum_{k=1}^i a^{i-k} * e_k}{\sum_{k=1}^i a^{i-k}} \quad \text{with } 0 < \alpha \leq 1$$

Gama, J., Sebastião, R. and Rodrigues, P.P.: **Issues in evaluation of stream learning algorithms**. In ACM KDD, 2009.

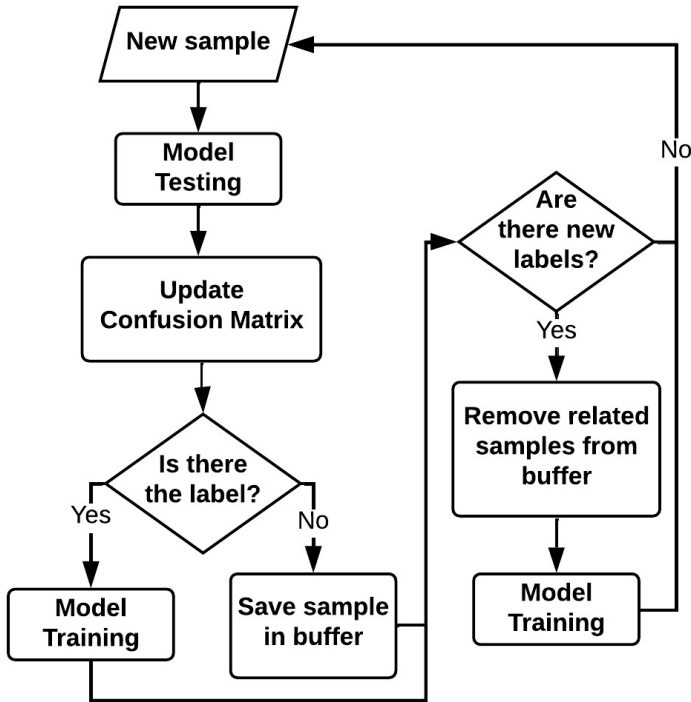
Prequential Evaluation – Cross Validation



- **K-fold distributed cross-validation:**
each sample is used for testing in one classifier selected randomly, and used for training and testing all the others
- **K-fold distributed split-validation:**
each sample is used for training in one classifier selected randomly, and for testing in all the classifiers
- **K-fold distributed bootstrap-validation:**
each sample is used for training in approximately $2/3$ of the classifiers, with a separate weight in each classifier, and for testing in all the classifiers

Bifet, A., et al: **Efficient Online Evaluation of Big Data Stream Classifiers**. In ACM SIGKDD, 2015.

Prequential Evaluation – Delayed



- In real environments, can happen that the label arrives **delayed** w.r.t. the features
- Test the model with the features and wait for the label to train it

Gomes, HM., et al: **Adaptive random forests for evolving data stream classification**. In Machine Learning, 2017.

SML Models

- Incorporate data on the fly
- Unbounded training sets
- Resource efficient
- Dynamic models



Benefits

- One sample at a time
- Incremental models
- Time and Memory management

Challenges

- Non-stationarity (Concept drift)
- Class imbalance
- Hyper-parameter Tuning

QUIZ

1. What are the data streams characteristics?
 - a. All data are available, non-stationary, bounded
 - b. One sample available at a time, non-stationary, unbounded
 - c. One sample available at a time, unbounded, access to old data
2. How do the SML models address the time and memory problem?
 - a. Updating the model with the new sample and then discarding it
 - b. Updating the model with the new sample and then saving it
 - c. Saving every time the new sample and retraining anew the model

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EXERCISE1: From batch to stream learning

LAB 1: Prequential error
