

# INTRODUCTION TO MACHINE LEARNING AND TOOLKIT

# **OVERVIEW OF COURSE**

#### **Topics include:**

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

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#### **Topics include:**

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

#### **Each week:**

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

Accelerated performance from Intel's Math Kernel Library (MKL)

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- Also contains Data Analytics Acceleration Library (DAAL), Message Passing Interface (MPI), and Threading Building Blocks (TBB)

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**INSTALLATION OPTIONS** 

#### software.intel.com/

Monolithic Distribution

intel-distribution-for-python

Anaconda Package Manager

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

- Accelerated performance from Intel's Math Kernel Library (MKL)
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**INSTALLATION OPTIONS** 

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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

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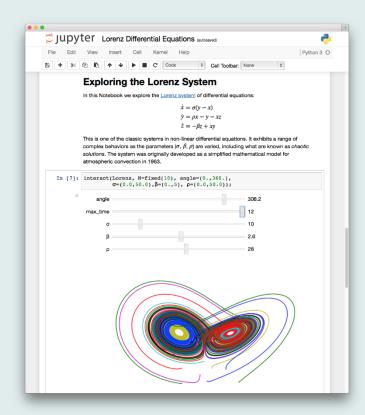
#### Scikit-learn:

Machine Learning

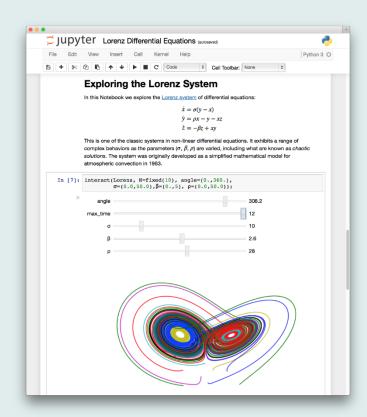
**WEEKS 2-12** 

# JUPYTER NOTEBOOK

 Polyglot analysis environment blends multiple languages

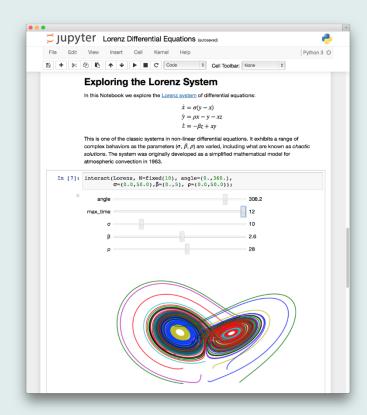


- Polyglot analysis environment blends multiple languages
- Jupyter is an anagram of: Julia, Python, and R



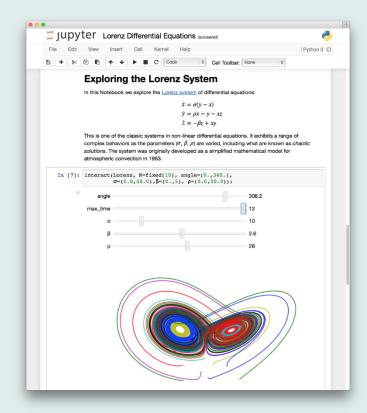
Source: http://jupyter.org/

- 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.

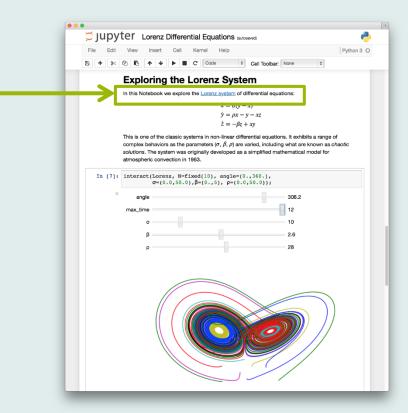


Source: http://jupyter.org/

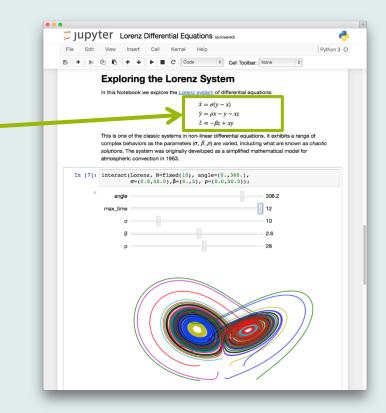
- HTML & Markdown
- LaTeX (equations)
- Code



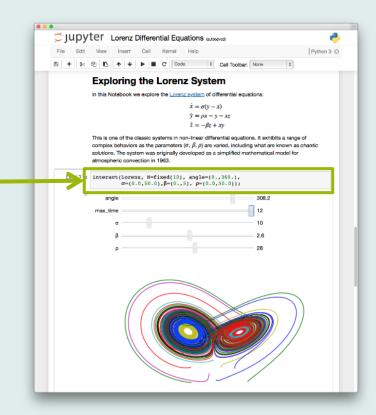
- HTML & Markdown
- LaTeX (equations)
- Code



- HTML & Markdown
- LaTeX (equations)
- Code

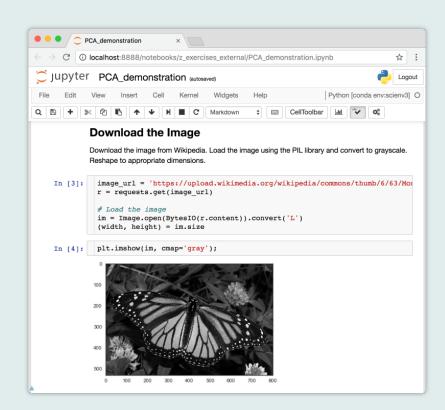


- HTML & Markdown
- LaTeX (equations)
- Code

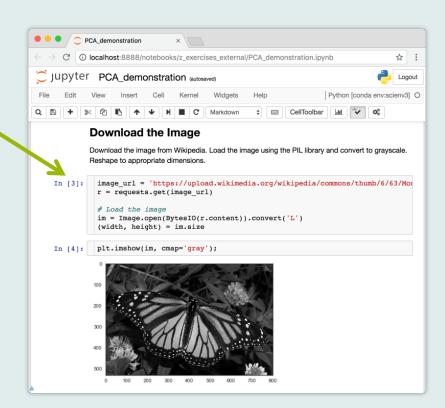


Source: http://jupyter.org/

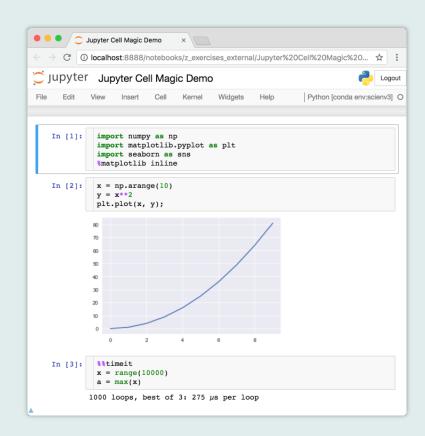
- Code is divided into cells to control execution
- Enables interactive development
- Ideal for exploratory analysis and model building



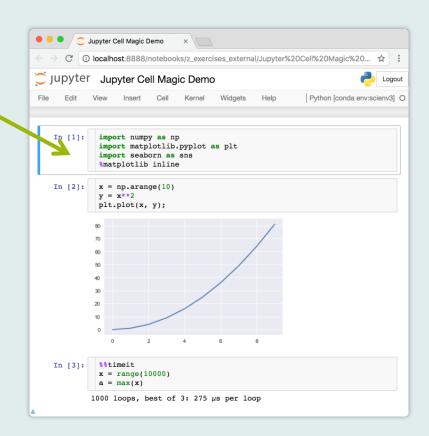
- Code is divided into cells to control execution
- Enables interactive development
- Ideal for exploratory analysis and model building



%matplotlib inline: display plots inline in Jupyter notebook



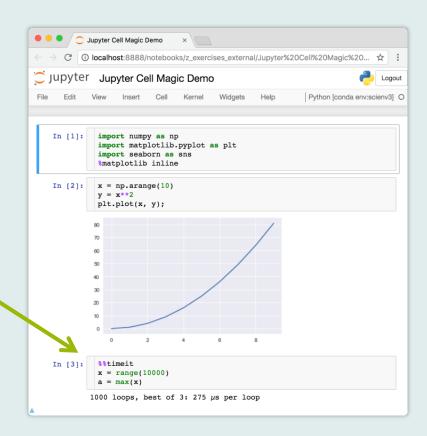
%matplotlib inline: display plots inline in Jupyter notebook



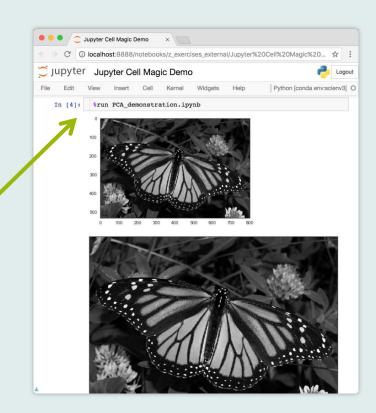
%matplotlib inline: display plots inline in Jupyter notebook



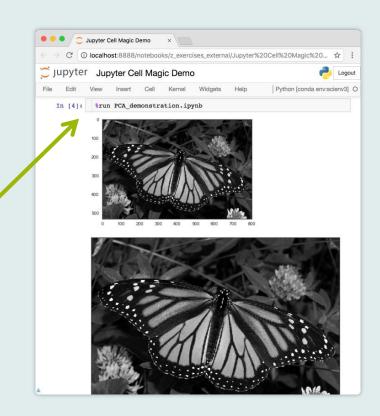
- %matplotlib inline: display plots inline in Jupyter notebook
- %%timeit: time how long a cell takes to execute



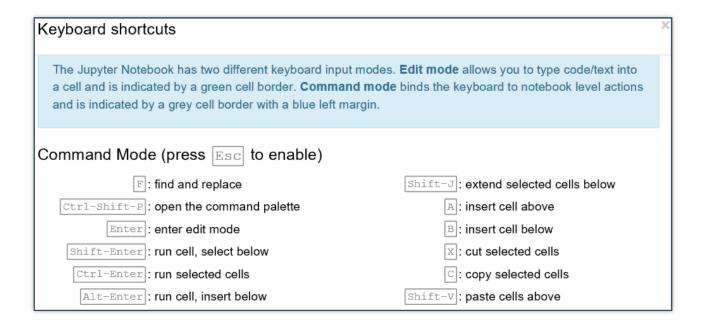
- %matplotlib inline: display plots inline in Jupyter notebook
- %%timeit: time how long a cell takes to execute
- %run filename.ipynb: execute code from another notebook or python file



- %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

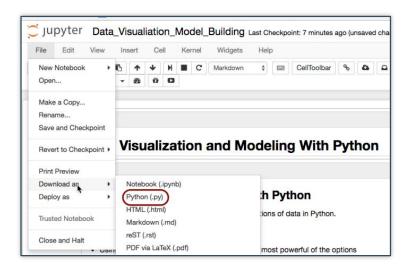
#### MAKING JUPYTER NOTEBOOKS REUSABLE

To extract Python code from a Jupyter notebook:

#### **Convert from Command Line**

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

#### **Export from Notebook**



# PANDAS

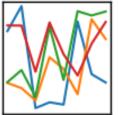
# INTRODUCTION TO PANDAS

- 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** 

Type

**Pandas Name** 

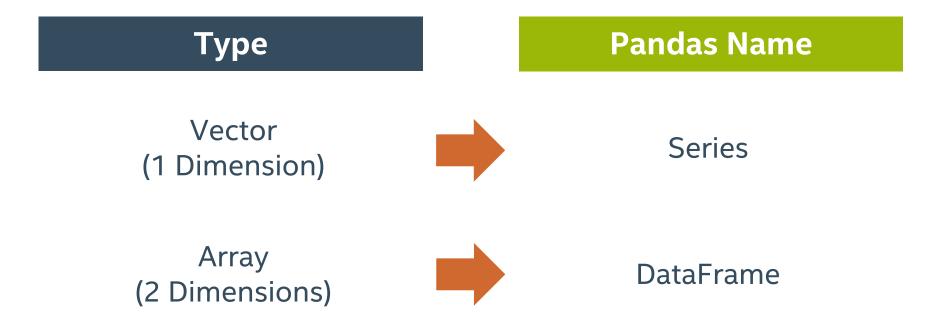
Vector (1 Dimension)



Series

# 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
```

# PANDAS SERIES CREATION AND INDEXING

Add a date range to the Series

#### CODE

#### **OUTPUT**

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**

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**

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])

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

### **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])

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

#### **OUTPUT**

>>> 3907

>>> 3907

>>> 2015-04-01 3907 2015-04-02 4338 2015-04-03 5373

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

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step_counts = step_counts.fillna(0.)
# equivalently,
# step_counts.fillna(0., inplace=True)

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

#### **OUTPUT**

>>> 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

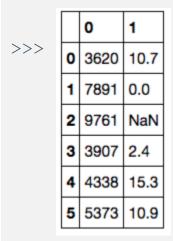
### **CODE**

```
# Cycling distance
cycling data = [10.7, 0, None, 2.4, 15.3,
               10.9, 0, Nonel
# Create a tuple of data
joined data = list(zip(step data,
                       cycling data))
# The dataframe
activity df = pd.DataFrame(joined data)
print(activity df)
```

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

### **CODE**

```
# Cycling distance
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# Create a tuple of data
joined data = list(zip(step data,
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# The dataframe
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print(activity df)
```



Labeled columns and an index can be added

### **CODE**

Labeled columns and an index can be added

#### **CODE**

### **OUTPUT**

|            | 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)
```

### **OUTPUT**

```
>>> 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,
```

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])
```

### **OUTPUT**

|   | 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**

```
# The lambda function applies what
# follows it to each row of data
data['abbrev'] = (data
                 .species
                 .apply(lambda x:
                 x.replace('Iris-','')))
# Note that there are other ways to
# accomplish the above
print(data.iloc[:5, -3:])
```

# APPLYING A FUNCTION TO A DATAFRAME COLUMN

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

### **CODE**

#### **OUTPUT**

| _ |             |             |        |
|---|-------------|-------------|--------|
|   | petal_width | species     | abbrev |
| 0 | 0.2         | Iris-setosa | setosa |
| 1 | 0.2         | Iris-setosa | setosa |
| 2 | 0.2         | Iris-setosa | setosa |
| 3 | 0.2         | Iris-setosa | setosa |
| 4 | 0.2         | Iris-setosa | setosa |

# **CONCATENATING TWO DATAFRAMES**

Two DataFrames can be concatenated along either dimension

#### **CODE**

# **CONCATENATING TWO DATAFRAMES**

Two DataFrames can be concatenated along either dimension

#### **CODE**

### **OUTPUT**

|     | petal_length | petal_width | species        |
|-----|--------------|-------------|----------------|
| 0   | 1.4          | 0.2         | Iris-setosa    |
| 1   | 1.4          | 0.2         | Iris-setosa    |
| 148 | 5.4          | 2.3         | Iris-virginica |
| 149 | 5.1          | 1.8         | Iris-virginica |

# 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**

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())
```

#### **OUTPUT**

```
>>> 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 |
|-----------------------------------|--------|
| <pre>print(data.describe())</pre> |        |
|                                   |        |
|                                   |        |
|                                   |        |
|                                   |        |
|                                   |        |

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

### 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 |

# 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

# **VISUALIZATION LIBRARIES**

### Visualizations can be created in multiple ways:

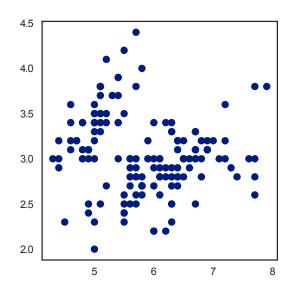
- Matplotlib
- Pandas (via Matplotlib)
- Seaborn
  - Statistically-focused plotting methods
  - Global preferences incorporated by Matplotlib

**Scatter plots can be created from Pandas Series** 

#### **CODE**

**Scatter plots can be created from Pandas Series** 

### CODE

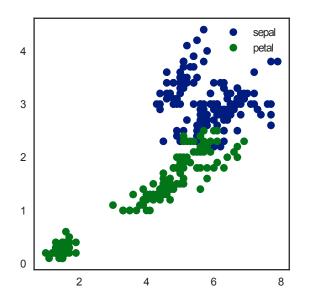


Multiple layers of data can also be added

#### **CODE**

Multiple layers of data can also be added

#### CODE



# HISTOGRAMS WITH MATPLOTLIB

**Histograms can be created from Pandas Series** 

### CODE

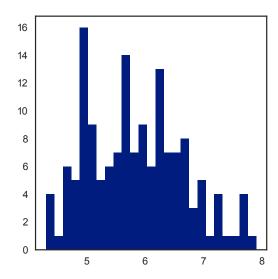
plt.hist(data.sepal\_length, bins=25)

# 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** 

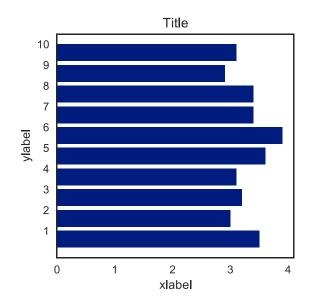
#### **CODE**

# **CUSTOMIZING MATPLOTLIB PLOTS**

**Every feature of Matplotlib plots can be customized** 

#### **CODE**

```
fig, ax = plt.subplots()
ax.barh(np.arange(10),
        data.sepal width.iloc[:10])
# Set position of ticks and tick labels
ax.set yticks(np.arange(0.4,10.4,1.0))
ax.set yticklabels(np.arange(1,11))
ax.set(xlabel='xlabel', ylabel='ylabel',
       title='Title')
```



# **INCORPORATING STATISTICAL CALCULATIONS**

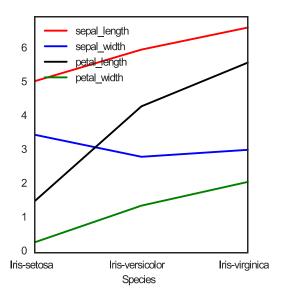
Statistical calculations can be included with Pandas methods

#### **CODE**

# **INCORPORATING STATISTICAL CALCULATIONS**

Statistical calculations can be included with Pandas methods

#### CODE



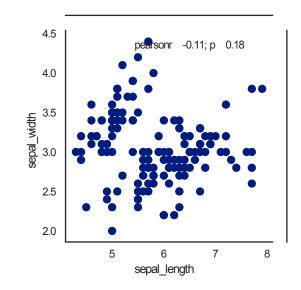
Joint distribution and scatter plots can be created

### CODE

Joint distribution and scatter plots can be created

### CODE

```
import seaborn as sns
sns.jointplot(x='sepal length',
              y='sepal width',
              data=data, size=4)
```



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

### CODE

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)

