

## Chapter 2: Decision Trees and Random Forest (pp3-36)

p4: Data science workflow  
p5: Regression, classification, decision trees, random forests  
p6: Decision tree example  
p11: Decision tree  
pp.12-14: Precision, recall, accuracy  
p15: Issues with trees  
p16: Finding good splitting condition: gini purity and entropy  
p17: Algorithm to learn decision tree  
pp18, 19: Example: splitting conditions  
p20: Random forests  
p21: Decision trees for regression  
pp23-36: Decision trees in Spark's MLlib

Entropy as impurity measure: In the context of decision trees, entropy is used as a criterion to decide the best split at each node. Entropy here measures the impurity of a dataset before and after a split. If a dataset is completely pure (i.e., all data points belong to the same class), the entropy is 0. If the data is evenly distributed among different classes, the entropy is high.

Information gain: The decision tree algorithm aims to reduce entropy or impurity at each split. It calculates the information gain, which is the difference between the entropy of the parent node and the weighted sum of the entropies of the child nodes. The split that maximizes information gain is chosen as the best split.

## Chapter 3: Recommender Systems via Matrix Factorization (pp. 37-69)

p38: Recommender system definition  
p42: Matrix factorization  
pp43-44: Alternating least squares (ALS)  
p45: Distributed ALS: method 1  
p46: Distributed ALS: method 2  
p47: Distributed ALS: runtimes  
pp48-68: Recommender Systems in Spark's MLlib  
pp49-52: Preparing dataset  
p53: Broadcasting closure variables  
p54: Training data  
p55: Training recommender system  
pp58-61: Evaluating model: ROC, AUC, TRP (sensitivity), FPR (specificity)  
pp62-63: Cross-validation  
p64: Baseline selection  
pp65-66: Hyperparameters tuning

p67: Creating batch recommendations

## Chapter 4: Text processing with latent semantic analysis (pp69-108)

p70: How to analyze text data (+TF-IDF)  
p73: Latent semantic (LS) analysis vs LS indexing  
p74: SVD  
pp75-77: SVD + cosine similarity  
pp78-80: SVD reduced decomposition  
p81: Processing queries  
pp82-83: Finding SVD of a word-document matrix  
pp84-: Text analysis and SVD in Spark's MLlib  
p87: NLP pipeline  
p88: Filtering  
p89: From text to word lemmas  
p91: Computing TF weights  
pp93-95: Computing DF weights  
p96: Broadcasting term dictionary  
p97: Merging TF & IDF weights into sparse vectors  
p98 : Computing SVD  
p99: Finding top terms for latent concepts  
p100: Finding top documents for latent concepts  
p103: Finding most similar documents to a given query document  
p104: Finding top similar terms to a given query term  
p105: Finding top similar documents to a given query term  
pp106-107: Multi-term queries  
p108: Summary

## Chapter 5: K-Means Clustering & Anomaly Detection (pp109-141)

p110: Clustering  
p114: Clustering objective  
p115: Naive clustering algorithm  
p116: Basic clustering algorithm  
p117: K-means discussion  
pp118-: K-means in Spark's MLlib  
pp126-129: Finding good value for k  
pp130-132: Visualization in R  
pp133-136: Normalization  
p137: Translating categorical attributed into numerical  
pp138-140: Measuring entropy  
p141: Final anomaly detection (+ anomaly definition)

In information theory, entropy is a measure of uncertainty or randomness. In the context of clustering, entropy measures the uncertainty or randomness of the labels within each cluster. If all data points in

a cluster have the same label, the entropy is low, indicating high purity or homogeneity. Conversely, if the labels within a cluster are mixed or diverse, the entropy is high, indicating low purity or homogeneity.

## Chapter 6: Medical Network Analysis in GraphX (pp143-180)

p144: GraphX  
 pp147-150: Parsing XML data  
 p151: Absolute frequencies  
 p152: Co-Occurrences of topics + maximum amount of unique edges in undirected graphs  
 pp153-154: Hashing for vertices  
 p155: Vertices  
 p156: Edges  
 p157: Network analysis algorithms: - connected components - degree distribution - cliques/triangles & clustering coefficients - diameter & average path length  
 pp158-161: Connected components  
 pp162-163: Degree distribution  
 pp164-169: Digression: filtering out noisy edges (Chi-squared test)  
 pp170-171: Cliques, triangle counts & clustering coefficients  
 pp172-177: Average path length  
 pp178-179: PageRank algorithm  
 p180: Summary

## Chapter 7: Geospatial, Temporal & Streaming Data Analysis (pp181-210)

p182: Temporal & spatial data  
 p183: Spheres & polygons  
 p184: GeoJSON  
 p186: Date & time APIs  
 pp187-189: Geometric APIs  
 pp190-191: GeoJSON API  
 p192: Custom TaxiTrip data structure  
 p193: *parse* function  
 pp194-198: Safe parsing & filtering: *Either[left, right]*  
 pp199-200: Loading boroughs geometry  
 p201: Combining datasets  
 p203: “Sessionization” of taxi trips  
 pp204-205: Secondary sorting

p207: *Sliding* operator  
 p210: Summary

## Chapter 8: Financial Risk Analysis via Monte Carlo Simulations (pp212-242)

p213: Value-at-Risk estimation  
 p215: Stock markets & returns of investments  
 p216: Linear regression model  
 p217: Value-at-Risk & financial risk  
 p218: Portfolio, stocks, factors  
 p219: Time series data  
 p220: Monte Carlo simulations for market conditons & VaR  
 p221: Multivaraite normal  
 p222: Datasets for stocks and factors  
 pp223-224: Parsing time series files  
 p225: Trimming time series  
 p226: Auto-completing time series  
 p227: Sliding window & bi-weekly returns  
 pp228-229: Plotting factor returns  
 p230: Fitting the paramters: computing the factor means and co-variances  
 p231: “Featurizing” factor returns  
 p232: Training linear-regression model  
 p233: Parallel sampling  
 p234: Spark *Dataset* API  
 p235: Running the sampler  
 p236: Predicting the average stock return  
 p237: Calculating the VaR  
 p240: Conditional VaR  
 p241: Summary

Strongly typed data structures are those where types are explicitly declared and enforced. Type checking: In strongly typed languages, the compiler performs rigorous type checking at compile time. This prevents operations that are not type-safe, such as trying to add a string to an integer.

Weakly typed data structures allow more flexibility and implicit type conversion. Variables can change types, and operations can be performed on mismatched types through implicit coercion. Implicit Conversions: Weakly typed languages often perform implicit type conversions, which can lead to unexpected behavior and bugs that are harder to trace.