

Sonpvh

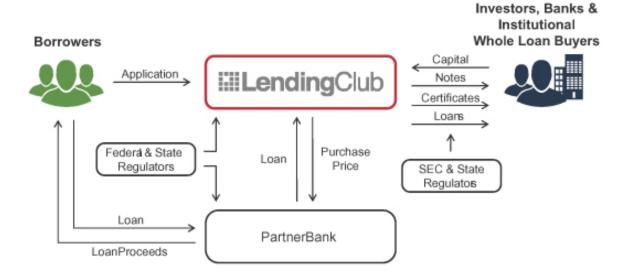


OUTLIER

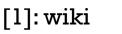
- 1. Introduction: Data Science Applications
- 2. History
- 3. Data science
- 4. Outlier of course







- President: Scott Sanborn
- Founded: 2006
- Valuing the company: 8.5 bn







[2]: Trusting social

Next Gen Credit Intelligence For Faster, Cheaper, Friendlier Lending

Nguyen Nguyen CEO

(and		
J		el
	do a color de la	2009
100	NETFLIX	DATE 09.21-09
	CREATER BellKor's Pragmatic Chaos	\$1,000,000 @
		0/100
A.	FOR The Netflix Prize Reed 7	Hattings_

Everything is a Recommendation

NETFLIX

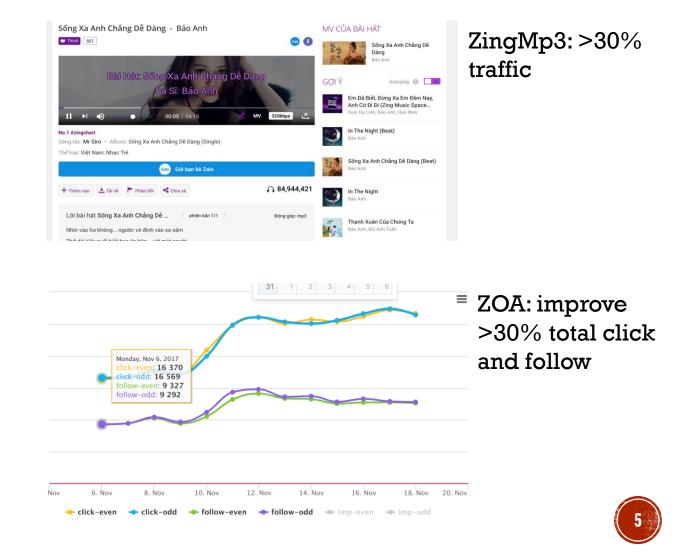


Over 80% of what people watch comes from our recommendations

Recommendations are driven by Machine Learning

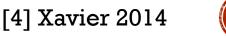


- Netflix: 2/3 of the movies watched are recommended
- Google News: recommendations generate 38% more clickthrough
- Amazon: 35% sales from recommendations
- Choicestream: 28% of the people would buy more music if they found what they liked.



THE AGE OF DISCOVERY

- Chris Anderson in "The Long Tail"
 - "We are leaving the age of information and entering the age of recommendation"
- CNN Money, "The race to create a 'smart' Google":
 - "The Web, they say, is leaving the era of search and entering one of discovery. What's the difference? Search is what you do when you're looking for something. Discovery is when something wonderful that you didn't know existed, or didn't know how to ask for, finds you."



THE PERSONAL EXPERIENCES

MAN

From people: friends, co-workers, family, acquaintances, anything person to person.

TOP TEN ALBUM RECOMMENDATIONS

1 2 3 4 5 6 7 8 9

10

Number of Recommendations



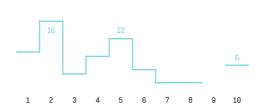
MEDIA

From media sources: social media, music blogs, musicians, live shows, TV, movies.

Number of Recommendations



TOP TEN ALBUM RECOMMENDATIONS



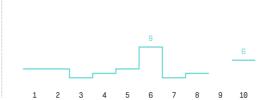
MACHINE

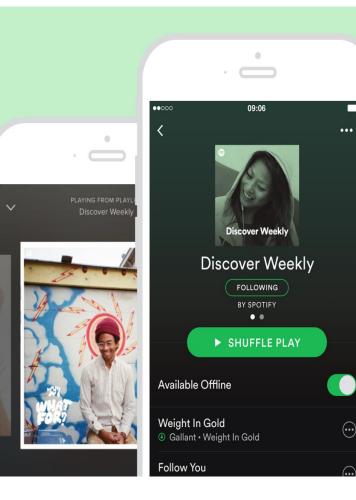
From algorithms: personalized playlists on Spotify like Release Radar.

Number of Recommendations



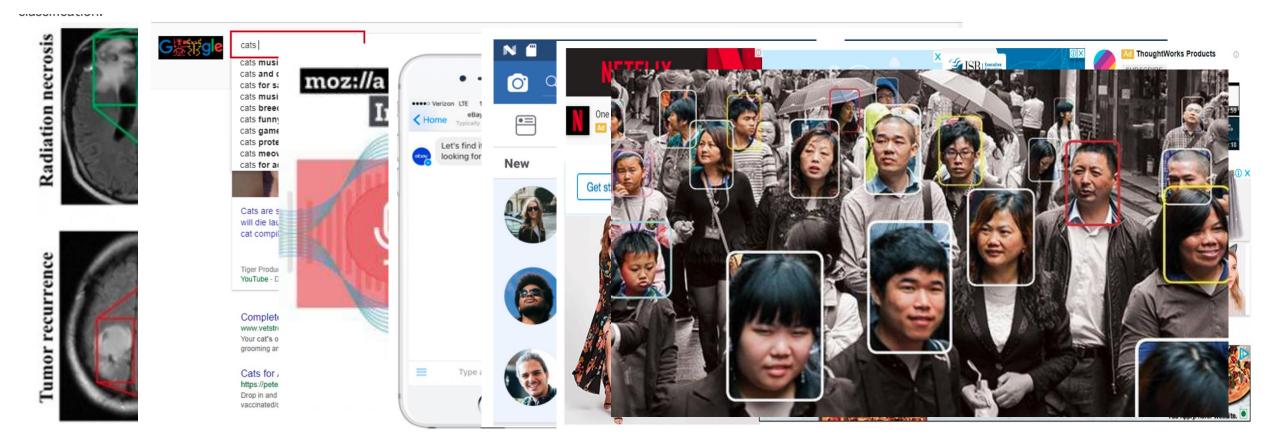
TOP TEN ALBUM RECOMMENDATIONS







 \odot





Final project for "How to win a data scien

3134

Learn computer vision fundamentals with the famous MNIST data Getting Started - Ongoing - % tabular data, image data, multiclass classification, object identification



Titanic: Machine Learning from Disaster Start here! Predict survival on the Titanic and get familiar with ML basics Getting Started - Ongoing - % tutorial, tabular data, binary classification



House Prices: Advanced Regression Techniques Predict sales prices and practice feature engineering, RFs, and gradient boosting Getting Started • Ongoing • The tabular data, regression

IM ... GENET

ImageNet Object Localization Challenge Identify the objects in images Research • 11 years to go • % image data, object detection

nizer



Predict Future Sales Final project for "How to win a data science competition" Coursera course Playground - 9 months to go



iNaturalist 2019 at FGVC6 Fine-grained classification spanning a thousand species Research + 2 months to go



iWildCam 2019 - FGVC6 Categorize animals in the wild Playground - 2 months to go - % image data, multiclass classification Knowledge 2,577 teams

Knowledge 10,433 teams

Knowledge

4,322 teams

Knowledge

36 teams

Kudos

Kudos

1 team

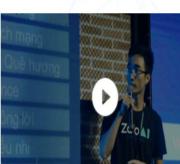
Kudos

27 teams

2.630 teams

Music Genre Classification Nguyen Ba Dung Voice Gender Classification Team VietAl Landmark Identification Team Phoenixxx

Zalo Challenge













"Data scientist is the sexiest job," of the 21st century."

Harvard Business Review





2. HISTORY - STATISTICS



1763 – Thomas Bayes – English statistician

$$P(A \mid B) = rac{P(B \mid A) P(A)}{P(B)}$$
 Bayes theorem

1763 – Carl Friedrich Gauss (1809) (1821) & Lengendre (1805)

Regression – Method of least squares – predict the movement of planet

[10] – regression analysis



2. HISTORY - STATISTIC



1962 - John W. Tukey – US mathematician
"The Future of data analytics" - "I have come to feel that my central interest is in data analysis... Data analysis, and the parts of statistics ..."



1976 - Peter Naur – Danish Computer Scientist

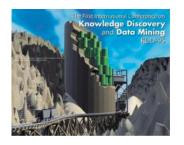
"Datalogy, the science of data and of data processes and its place in education" -"Data Science - The science of dealing with data, once they have been established, while the relation of the data to what they represent is delegated to other fields and sciences."



1977 <u>The International Association for Statistical Computing</u>
"It is the mission of the IASC to link traditional statistical methodology, modern computer technology, and the knowledge of domain experts in order to convert data into information and knowledge."



2. HISTORY - STATISTICS



- 1989 KDD SIGKDD Conference on Knowledge Discovery and Data Mining First conference about data mining
- 1994 Business week "Databased Marketing"

Companies are collecting mountains of information about you, crunching it to predict how likely you are to buy a product, and using that knowledge to craft a marketing message precisely calibrated to get you to do so...

1997 – Professor C. F. Jeff Wu - University of Michigan
calls for statistics to be renamed data science and statisticians to be renamed data scientists.



1999 - Prof. Moshe Zviran

" Conventional statistical methods work well with small data sets. Today's databases, however, can **involve millions of rows and scores of columns of data** ... "





2. HISTORY – DATA MINING

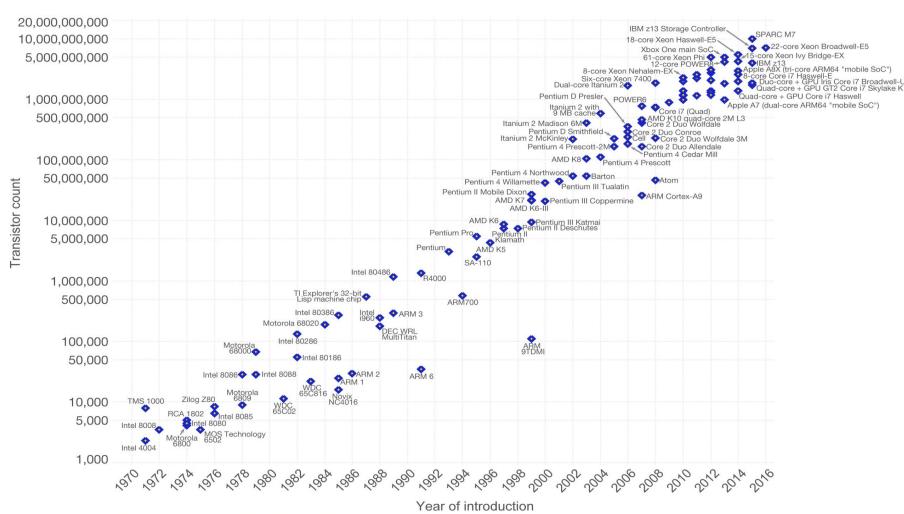
Minsky criticism Pattern Recognition emerged	Symbolic concept induction Multi strategy lear NN, GA, EBL, CBL Abduction, Analogy		Successful applie Data mining Active & online learning Kernel meth	IR & ranking MIML Transfer learning ods Sparse learning		
	Revival	of non	-symbolic learning	Bayesian methods		
PAC	learning ILP		Semi-supervised learn	ing Deep learning		
Math discovery AM	Experimental comp	arison	ns Dimensionality reduction			
Neural modeling	Supervised learning Unsupervised learning		Pro Statistical learning Ensemble methods	oabilistic graphical models Nonparametric Bayesian		
Rote learning	Reinforcement learn	ing	Structured	prediction		
1950 1960 1970	1980 ICML (1982) ECML (198	199 89) K	0 2000 DD (1995) PAKDD (1997)	2010 ACML (2009)		
enthusiasm dark age	e renaissance	(explosion fa	st development		



2. THE HISTORY - COMPUTATION

Moore's Law – The number of transistors on integrated circuit chips (1971-2016) Our World in Data

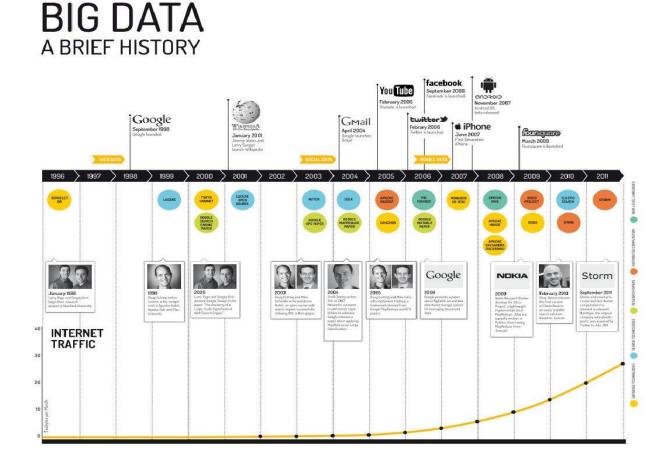
Moore's law describes the empirical regularity that the number of transistors on integrated circuits doubles approximately every two years. This advancement is important as other aspects of technological progress – such as processing speed or the price of electronic products – are strongly linked to Moore's law.





Gordon Earle Moore US Businessman

2. HISTORY – BIG DATA



90% OF THE AVAILABLE DATA HAS BEEN CREATED IN THE LAST TWO YEARS

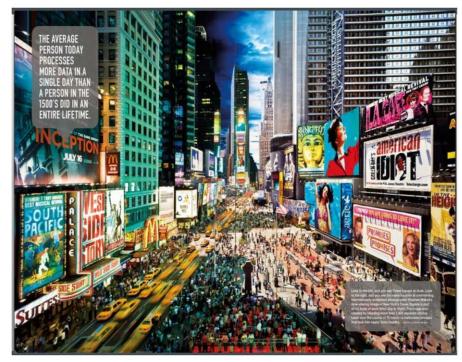


Universe were represented by the memory in a stack of tablets, in 2013 it would have two-thirds the way to the Moon*

By 2020, there would be 6.6 stacks from the Earth to

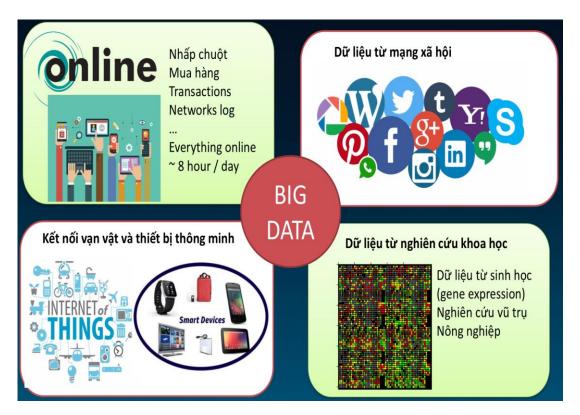


2. HISTORY – BIG DATA



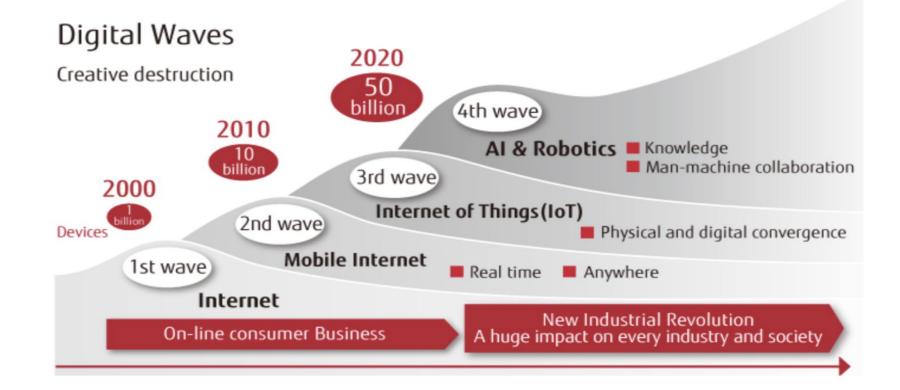
"The average person today processes more data <u>in a single day</u> than a person in the 1500's did in <u>an entire life time</u>"





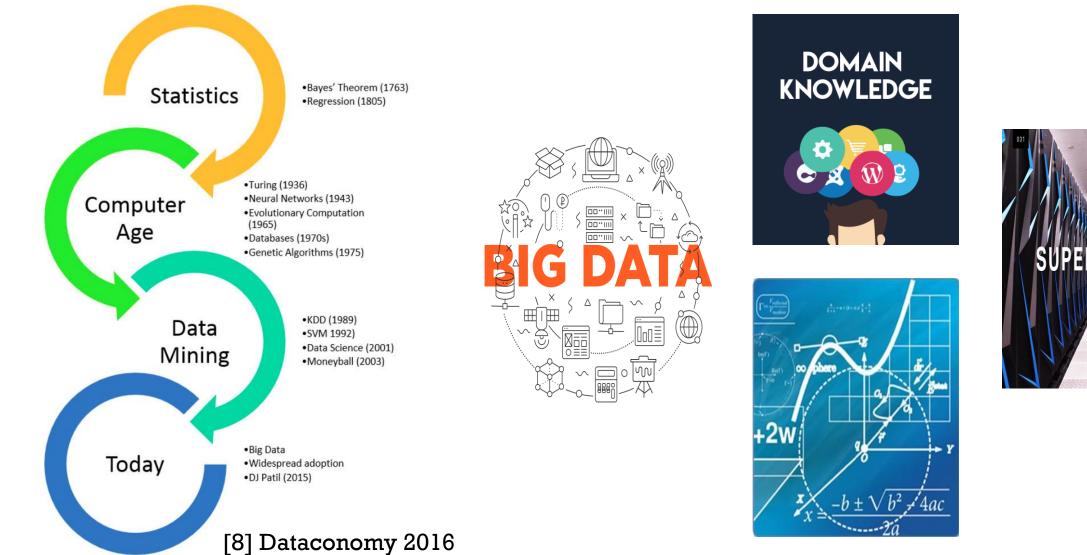


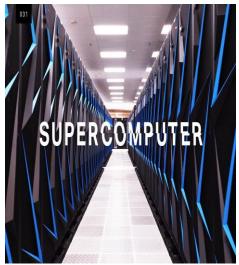
2. HISTORY- APPLICATION - DIGITAL WAVES



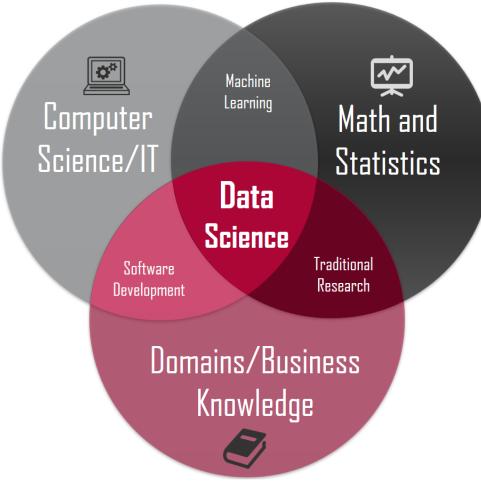


2. HISTORY

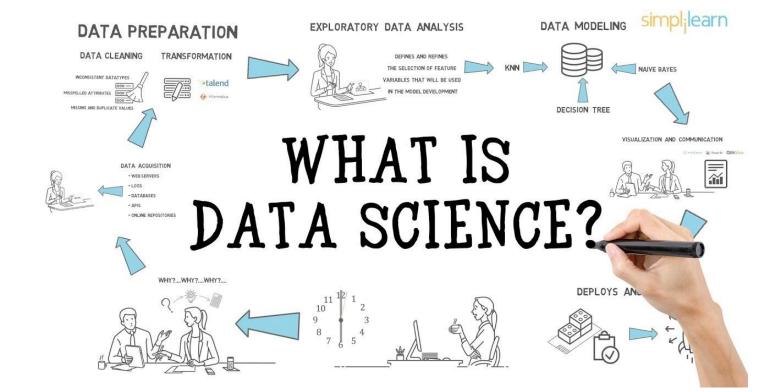




3. DATA SCIENCE & BIG DATA



[17] Towards Data Science 2018



[18] SimpliLearn



3. DATA SCIENCE & BIG DATA

Lịch sử tín dung của

user

Lịch sử của **DEBT** gói tín dụng

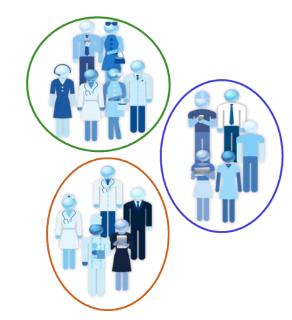
Thông tin khách hàng



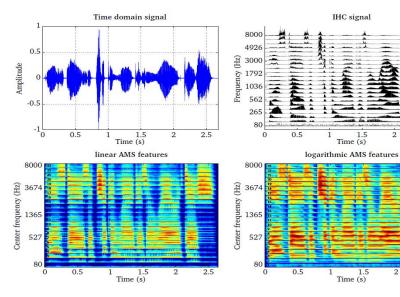


Credit scoring









25

TYPE OF DATA

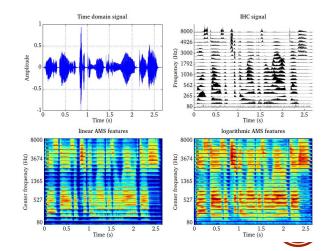
Structural data

¥	Import Data Filter	Sort Add Dele	te More				Search Data		Q	
0	Date Date	T Region	T Product Category	T Product	T Customer Name	Sales) Cost			
1	06 June, 2014	West	Grocery	Fruits and Vegetables	Vincent Herbert	\$1,682.39	\$200.05			
2	08 June, 2014	East	Furniture	Clocks	John Britto	\$272.34	\$14.58			
3	11 June, 2014	West	Grocery	Fruits and Vegetables	David Flashing	\$2,970.27	\$1,635.85			
4	13 June, 2014	East	Stationery	File Labels	Maxwell Schwartz	\$190.05	\$90.85			
5	16 June, 2014	West	Grocery	Fruits and Vegetables	Lela Donovan	\$5,342.57	\$1,929.65			
6	18 June, 2014	East	Stationery	Art Supplies	Susan Juliet	\$45.31	\$12.93			
7	20 June, 2014	East	Grocery	Fruits and Vegetables	Carl Lewis	\$2,974.81	\$986.08			
8	22 June, 2014	East	Stationery	Specialty Envelopes	Pete Zachriah	\$455.08	\$195.66			
9	23 June, 2014	West	Grocery	Fruits and Vegetables	Andy Roddick	\$3,928.38	\$1,386.98			
10	25 June, 2014	West	Stationery	Copy Paper	Venus Powell	\$409.51	\$40.92			
11	27 June, 2014	East	Stationery	Computer Paper	Pete Zachriah	\$27.69	\$9.51			
12	28 June, 2014	East	Grocery	Fruits and Vegetables	Hilary Holden	\$955.88	\$573.23			
13	29 June, 2014	West	Stationery	Highlighters	Joseph Aaron	\$37.48	\$0.13			
14	29 June, 2014	East	Stationery	Standard Labels	Patrick O'Brill	\$225.84	\$99.76			⊼ Rows: 755 ⊻



Unstructured data

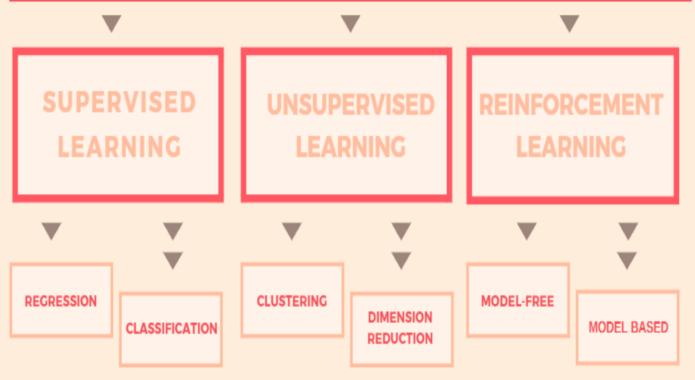


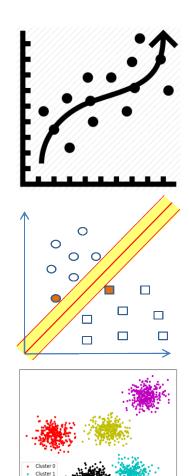


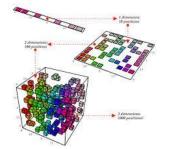
and ...

TYPE OF MACHINE LEARNING

MACHINE LEARNING







Cluster

Regression Income prediction Credit scoring

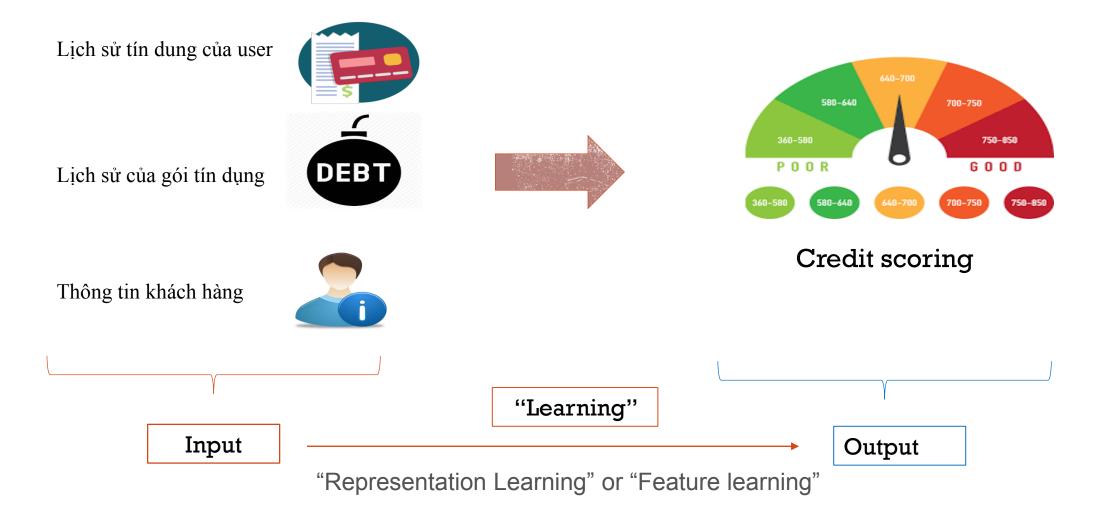
Classification Bad user detection Fraud detection

Clustering Topic modeling

Dimension reduction TSNE PCA

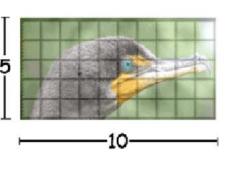






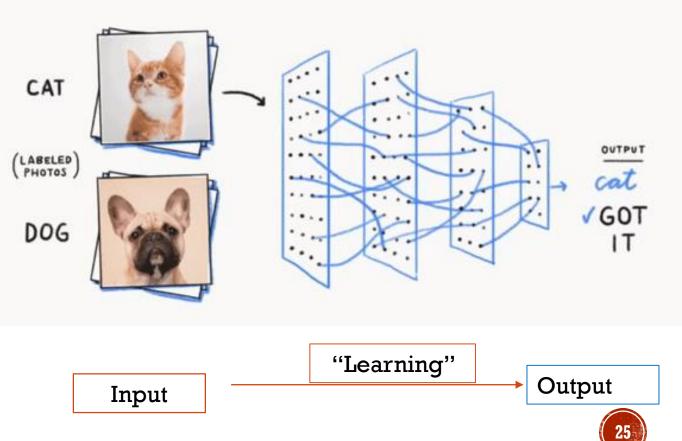
LEARNING PROCESSING

A Neural Network is a **function** that can learn

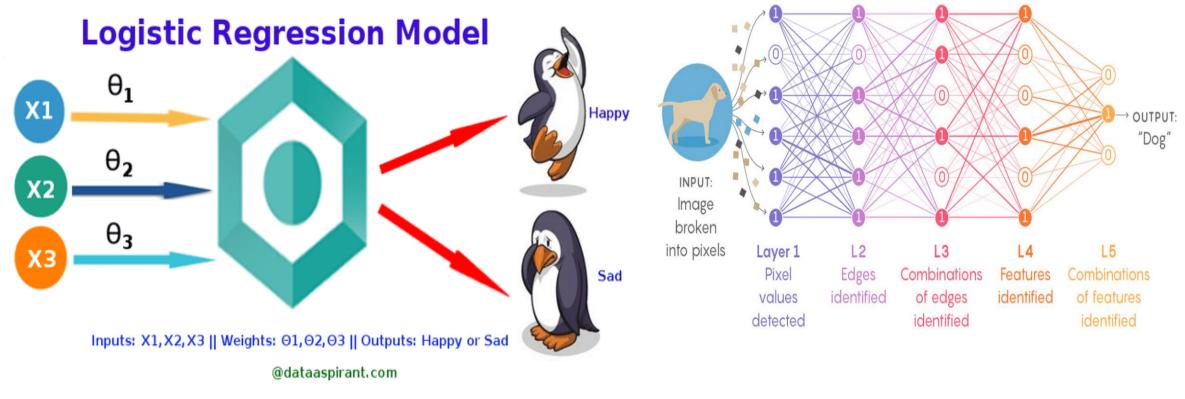


5 10 Matlab RGB Matrix

Original Color Image



SALLOW LEARNING VS DEEP LEARNING



"Feature Engineering" or "Feature Selection"

Deep learning

LEARNING PROCESSING



TRAIN (100k loans)

Features: User behaviors Thông tin gói vay Thông tin tín dụng

TEST (20k loans)





Bank Credit Scoring

> **Predicted** Outcome

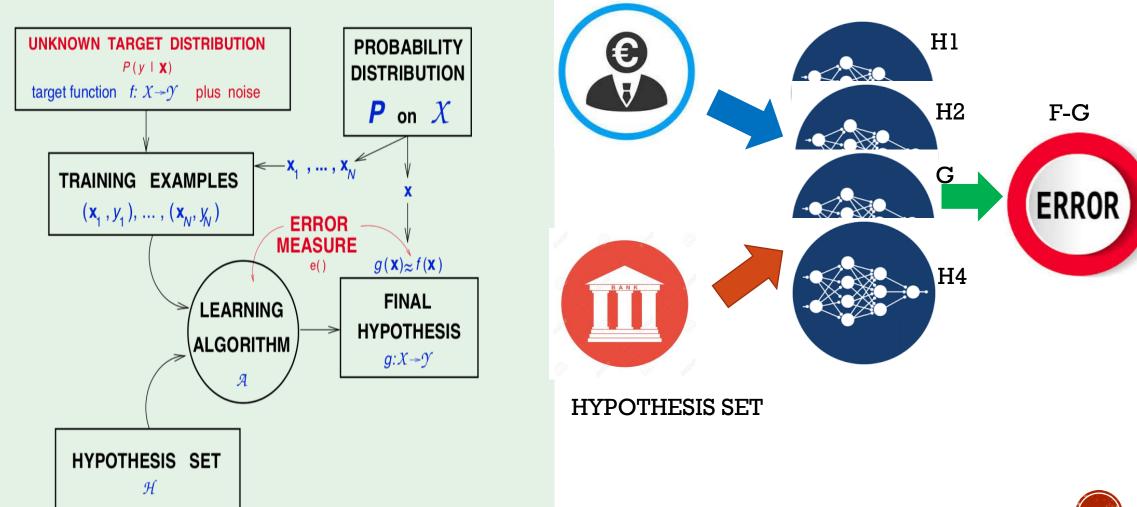
MODEL

validation

LEARNING PROCESSING

TRAIN (100k loans)

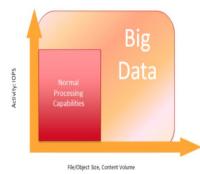


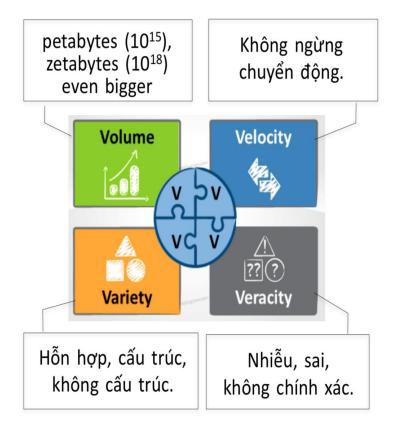


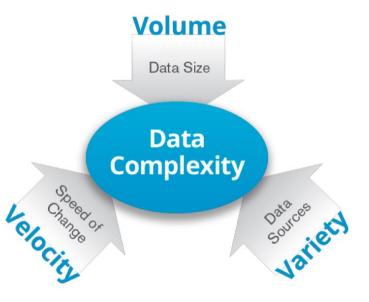
28

1. BIG DATA – WHAT IS BIG DATA?

Dữ liệu lớn nói về các tập **dữ liệu rất lớn** và/hoặc **rất phức tạp**, **vượt quá khả năng** xử lý của các kỹ thuật IT truyền thống (*View 1*).







"Big data is high-volume, high-velocity and/or high-variety information assets that demand cost-effective, innovative forms of information processing that enable enhanced insight, decision making, and process automation." -Gartner

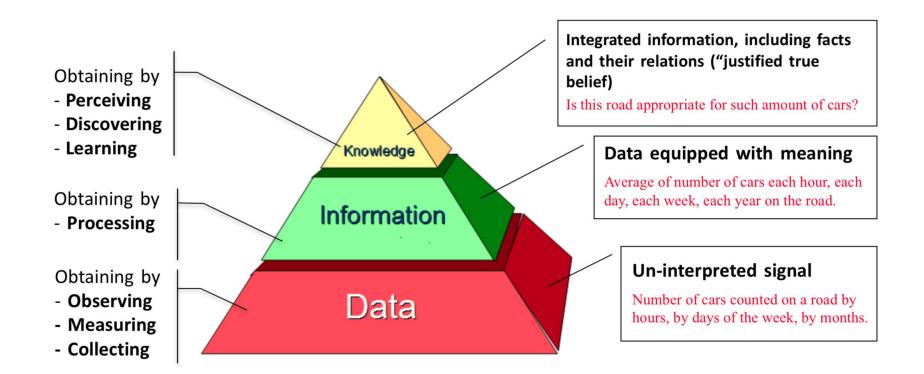




1. BIG DATA – VALUE OF BIG DATA ANALYTICS

"Big data is high-volume, high-velocity and/or high-variety information assets that demand cost-effective, innovative forms of information processing that enable **enhanced insight, decision making, and process automation**." - Gartner

Src: [5]







3. COURSE SCHEMA

- 1. Introduction (1st days)
- 2. The learning problems [Caltech, Microsoft (bitshop)] (2nd day)
- 3. Exploratory Data Analysis Data visualization [R] (2nd day)
- 4. Bias variance trade-off. [Caltech] (3rd day)
- 5. Overfitting vs Underfitting [Caltech, Stanford] (3rd day)
- 6. Learning curve (3rd day)
- 7. Running model [R] (3rd day)
- 8. Cross Validation [Caltech, Stanford] (4rd day)
- 9. Regularization (4rd day)
- 10. Tuning [R] (4rd day)
- 11. Learning Principal [Caltech] (5rd day)
- 12. Evaluation [sonpvh] (5rd day) [R]
- 13. Summary



- 31/3: outlier + 5 presentation
- 6/4: feedback (thầy Phú) + code R (sơn)
- 13/4: full code R (son)

REFERENCES:

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