CSE 590 Data Science Fundamentals

DATA SCIENCE COMPONENTS AND TASKS

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Lecture	Торіс	Projects						
1	Intro, schedule, and logistics							
2	Data Science components and tasks							
3	Data types	Project #1 out						
4	Introduction to R, statistics foundations							
5	Introduction to D3, visual analytics							
6	Data preparation and reduction							
7	Data preparation and reduction	Project #1 due						
8	Similarity and distances	Project #2 out						
9	Similarity and distances							
10	Cluster analysis							
11	Cluster analysis							
12	Pattern miming	Project #2 due						
13	Pattern mining							
14	Outlier analysis							
15	Outlier analysis	Final Project proposal due						
16	Classifiers							
17	Midterm							
18	Classifiers							
19	Optimization and model fitting							
20	Optimization and model fitting							
21	Causal modeling							
22	Streaming data	Final Project preliminary report due						
23	Text data							
24	Time series data							
25	Graph data							
26	Scalability and data engineering							
27	Data journalism							
	Final project presentation	Final Project slides and final report due						

TASK #1: CLASSIFICATION

Predict which class a member of a certain population belongs to

- absolute
- probabilistic

Require a classification model

- absolute
- probabilistic (likelihood)

Scoring with a model

- each population member gets a score for a particular class/category
- sort each class or member scores to assign
- scoring and classification are related







TASK #2: REGRESSION

Regression = value estimation

Fit the data to a function

- often linear, but does not have to be
- quality of fit is decisive

Regression vs. classification

- classification predicts that something will happen
- regression predicts how much of it will happen



TASK #3: SIMILARITY MATCHING

Identify similar individuals based on data known about them

- need a measure of similarity
- features that define similarity
- characteristics

Similarity often part of

- classification
- regression
- clustering





TASK #4: CLUSTERING

Group individuals in a population together by their similarity

preliminary domain exploration to see which natural groups exist





- this includes outlier detection
- outliers are the data that do not cluster

TASK #5: CO-OCCURRENCE GROUPING

Find associations between entities based on transactions involving them

 what products are commonly purchased together?

Applications

- basket analysis
- recommender systems

Difference to clustering

- in clustering similarity is based on the object's attributes
- in co-occurrence similarity is based on objects appearing together



TASK #6: PROFILING

Also known as behavior description

 attempts to characterize the typical behavior of an individual, group, or population

Often used to establish behavioral norms for **anomaly** detection

- fraud detection
- intrusion detection

Examples:

- credit card fraud
- airport security



TASK #7: LINK PREDICTION

Predict connections between data items

- usually works within a graph
- predict missing links
- estimate link strength

Applications

- in recommendation systems
- friend suggestion in Facebook (social graph)
- link suggestion in LinkedIn (professional graph)
- movie suggestion in Netflix (bipartite graph people movies)





Time T

Time T+1

TASK #8: DATA REDUCTION

Take a large dataset and substitute it with a smaller one

- keep loss of information minimal
- clustering and cleaning
- importance sampling
- dimension reduction
- data abstraction
- big data → small data
- find latent variables



Example – Movie Taste

- not directly measurable latent variable
- derive from movie viewing preferences
- can reveal genre, etc.

TASK #9: CAUSAL MODELING

Understand what events or actions influence others

Different from predictive modeling

tries to explain why the predictive model worked (or not)

Potentially unreliable when done from observational data

- conducting a targeted experiment is better
- even with big data...

Builds on counterfactual analysis

- an event is causal if mutating it will lead to undoing the outcome
- "If only I hadn't been speeding, my car wouldn't have been wrecked"
- downward vs. upward counterfactual thinking
- can explain happiness of bronze medalists vs. silver medalists
- just making the grade vs. just missing the grade

CASE STUDY: WHAT CAUSES LOW MPG

THE CAR DATA SET

Consider the salient features of a car (not really big data):

- miles per gallon (MPG)
- top speed
- acceleration (time to 60 mph)
- number of cylinders
- horsepower
- weight
- country origin

400 cars from the 1980s

SHOWN IN A SPREADSHEET

	A1 • 💿 🏂 Urban population															
	A	В	С	D	E	F	G	Н	1	J	K	L	M	N	0	P
1	Urban population	1960	1961	1962	1963	1964	1965	1966	1967	1968	1969	1970	1971	1972	1973	1974
2	Afghanistan	769308	811389	855131	900646	948060	997499	1053104	1110728	1170961	1234664	1302370	1391081	1483942	1579748	1676656
3	Albania	494443	511637	529182	547024	565117	583422	601897	620508	639234	658062	676985	698179	719561	741149	762972
4	Algeria	3293999	3513320	3737362	3969886	4216744	4483048	4644898	4822860	5015071	5218184	5429743	5618190	5813978	6017932	6231383
5	American Samoa				-						92					-
6	Andorra		8		-			-	2 2		8 5			8 -		-
7	Angola	521205	552777	585121	618345	652638	688181	729595	772643	817418	863993	912486	982944	1056617	1133936	1215437
8	Antigua and Barbuda	21699	21737	21878	22086	22309	22513	22717	22893	23053	23218	23394	24046	24718	25342	25826
9	Argentina	15224096	15588864	15957125	16328045	16700303	17073371	17432905	17793789	18160868	18540720	18938137	19335571	19750609	20180707	20621674
10	Armenia	957974	1008899	1061551	1115546	1170414	1225785	1281346	1337060	1393199	1450241	1508526	1565054	1622558	1680709	1739019
11	Aruba	24996	25514	26019	26498	26941	27337	27683	27984	28247	28491	28726	28959	29188	29409	29610
12	Australia	8375329	8585577	8840666	9055650	9279777	9508980	9770529	9937118	10157212	10416192	10668471	11050785	11271606	11461308	11771589
13	Austria	4560057	4589541	4621666	4653194	4685421	4715750	4754585	4778506	4798552	4817322	4849178	4871380	4904030	4932109	4939292
14	Azerbaijan	1857673	1929429	2004258	2080816	2157307	2232355	2306310	2378380	2448728	2517815	2586000	2660687	2734631	2807879	2880491
15	Bahamas	65457	69655	74179	78961	83902	88918	93931	98974	103944	108721	113219	117339	121142	124761	128393
16	Bahrain	128480	133815	139791	146052	152097	157596	162844	167630	172373	177677	183997	191379	199768	209201	219678
17	Bangladesh	2761049	2947191	3141372	3344120	3556037	3777716	4047121	4329144	4624445	4933701	5257558	5710277	6184871	6682073	7202503
18	Barbados	84884	85284	85761	86285	86797	87259	87707	88117	88526	88986	89532	90518	91596	92713	93796
19	Belarus	2656152	2774166	2896449	3022217	3150553	3280410	3415984	3554673	3695363	3836802	3977600	4131179	4285735	4439788	4591705
20	Belgium	8435075	8489549	8548773	8620194	8709437	8796088	8865259	8924327	8968568	9003536	9040444	9086816	9134227	9175144	9217085
21	Belize	49165	50608	52156	53734	55226	56561	57756	58820	59746	60532	61186	61883	62445	62984	63665
22	Benin	211033	229172	248065	267765	288321	309788	337282	366019	396065	427482	460341	500355	542251	586179	632320
23	Bermuda	44400	45500	46600	47700	48900	50100	51000	52000	53000	54000	55000	54600	54200	53800	53400
24	Bhutan	8064	8778	9526	10311	11137	12010	13089	14230	15445	16750	18158	19926	21827	23858	26008
25	Bolivia	1233398	1271250	1310294	1350615	1392328	1435536	1480255	1526529	1574517	1624419	1676370	1730434	1786553	1844596	1904355
26	Bosnia and Herzegovi	604204	637337	671124	705395	739884	774380	812856	851325	890011	929301	969514	1008688	1048890	1089898	1131315
27	Botswana	16240	17379	18583	19855	21203	22631	28191	34090	40352	46995	54038	61638	69689	78254	87422
28	Brazil	32662018	34463344	36353068	38320171	40346703	42418482	44548227	46722996	48945984	51223962	53563179	56042505	58587770	61207586	63913385
29	Brunei	35501	38753	42173	45802	49699	53916	58461	63355	68595	74157	80024	83802	87671	91616	95629
30	Bulgaria	2918659	3085061	3251675	3418610	3588246	3756058	3889518	4022040	4159890	4301340	4440270	4554810	4667059	4782931	4907107
31	Burkina Faso	221872	230199	238713	247472	256558	266039	275958	286311	297074	308196	319642	332556	345877	359655	373966
32	Burundi	58810	61055	63344	65696	68137	70683	73370	76186	79034	81779	84324	90879	97308	103757	110494
33	Cambodia	559631	578678	598248	618631	640243	663272	747219	835638	927177	1019449	1110079	962037	806676	645287	479631
34	Cameroon	751711	801009	852578	906523	962928	1021891	1088521	1158289	1231375	1307967	1388275	1522958	1664410	1813278	1970385
35	Canada	12375125	12764121	13145207	13536503	13941055	14345262	14727261	15108962	15470875	15800439	16142268	16381341	16640381	16920220	17221765
36	Cape Verde	32791	34353	35972	37672	39487	41435	43592	45884	48200	50383	52314	54103	55620	56940	58184
37	Cayman Islands		-		-						9			4		-
38	Central African Rep.	302157	317715	333986	351001	368787	387357	408129	429825	452326	475441	499036	526414	554452	583376	613530
39	Chad	198777	213406	228652	244499	260903	277834	305390	333898	363523	394530	427153	467662	510348	554973	601045
40	Channel Islands	42565	42665	42792	42941	43102	43269	43437	43604	43765	43916	44051	44028	43987	43907	43762

GLOBAL LAYOUT OF THE CAR DATA



SEEKING THE CAUSE OF LOW MPG



Isolating MPG

Causal Chain



<u>video</u>

GARTNER HYPE CURVE



PRESCRIPTIVE ANALYTICS

Prescriptive analytics – much related to data science

- suggests actions to benefit from the predictions
- shows decision makers the implications of each decision option
- synthesizes big data, math & business rules, machine learning to make predictions



TWO DISTINCT PROCESSES



THE CRISP DATA MINING PROCESS

CRISP = Cross Industry Standard Process for Data Mining

It's an iterative process

BU and DU cast the application domain problems into one more Data Science (DS) problems/tasks

Knowledge of DS fundamentals is very important to come up with novel solutions



EVALUATION AND DEPLOYMENT

Repeated evaluation with new data gains confidence

it also readies the system for deployment

Deployment

- usually the evaluated system/model is just a prototype
- deploying a model into a production system typically requires that the model be recoded for the production environment
- usually for greater speed or compatibility with an existing system.
- this may incur substantial expense and investment
- usually the data science team is responsible for producing a working prototype, along with its evaluation
- then the development team takes over

Some Sample Business Questions

WHO ARE THE MOST PROFITABLE CUSTOMERS?

If "profitable" can be defined clearly based on existing data

- then this is a straightforward database query
- use a standard query tool to retrieve a set of customer records from a database
- **sort the results** by indicator of profitability
- select the highest ranked customers

So not really data science



IS THERE REALLY A DIFFERENCE BETWEEN THE PROFITABLE CUSTOMERS AND THE AVERAGE CUSTOMER?

This is a question about a hypothesis

"There is a difference in value to the company between the profitable customers and the average customer"

This can be statistically tested with confidence intervals

- can use the list derived before
- need to define *value* and *profitable* and score each customer
- they might be different
- then run the hypothesis test

BUT WHO REALLY ARE THESE CUSTOMERS? CAN I CHARACTERIZE THEM?

Data Mining:

- extract the characteristics of individual customers from a database via queries
- the WHAT, WHERE, and WHEN

Data Science:

- determine what characteristics differentiate profitable customers from unprofitable ones
- the WHY and HOW

WILL SOME PARTICULAR NEW CUSTOMER BE PROFITABLE? HOW MUCH REVENUE SHOULD I EXPECT THIS CUSTOMER TO GENERATE?

Use data mining to retrieve historical data records

Produce predictive models of profitability

Apply to the new customer to generate the prediction

Subject of this course