Project in Practical Machine Learning

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Spring 2015

Project in Practical Machine Learning

> Johannes Verwijnen

Guest Lecture 1

Course Lecture 1 Administrative Issues

Guest Lecture 2

Course Lecture 2

Outline

Guest Lecture 1

Course Lecture 1 Administrative Issues

Guest Lecture 2

Course Lecture 2 Data Tools & Libraries Expected outcomes Project in Practical Machine Learning

> Johannes Verwijnen

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Data Tools & Libraries Expected outcomes

Janne Sinkkonen, PhD Senior Data Scientist at Reaktor

Project? in Practical? Machine Learning

- Welcome to the first iteration of this new project/lab course
- I'm your lecturer, Johannes Verwijnen (a mouthful I know). If you want to talk to me, you can
 - visit me in B333 (very unlikely I'm there)
 - visit me at Ekahau offices in Salmisaari (more likely l'm there, better reserve time beforehand)
 - email me at jverwijn@cs.helsinki.fi
 - find me on IRC as duvin
 - call/SMS me on 0505731020
 - book a time using doodle https://doodle.com/duvin (better book several alternative times)

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Project in Practical? Machine Learning

- This course counts as advanced studies in the Algorithms and machine learning subprogram
- The idea of this course is to introduce you to a more "realistic" setting of doing machine learning than what we're currently offering in other courses
- Realism here refers to problematics with
 - live data
 - choice & parametrization of ML method
 - running a system in the networked world
- Prerequisites: Intro to ML, Scientific Writing (or similar knowledge), programming knowledge in chosen environment

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How?

You will

- find a result that you wish to predict periodically
- find the data that you wish to use for prediction
- choose a suitable ML technique
- implement and run an online system that will create periodic predictions and follow their accuracy
- write a report of all that with reflection
- in a group of 1-4 students
- There will be two general lectures (today and next week) with common content for all students
- Later, each group will have 2 formal meetings with the lecturer about their project to ensure mutual understanding of the tasks
- Peer support is available on IRC channel #tkt-ppml

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Why?

- It's fun!
- Credit points (2-6)
 - \blacktriangleright Each credit point should represent ${\sim}27$ hours of work
 - 4 hours of lectures
 - 4 hours of meetings with lecturer
 - Project work (needs to be documented)
- Grading (0-5)
 - Based on report & presentation
 - Weight on reflection and result presentation rather than prediction accuracy
 - Report is needed for a pass (1) grade

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Lectures

- 2 lectures with visiting guest lecturers:
 - Wed 14.1. 16-18 C222
 - Guest lecturer: Janne Sinkkonen, PhD, Senior Data Scientist at Reaktor
 - Course lecture on administrative issues
 - Wed 21.1. 16-18 C222
 - Guest lecturer: Matti Aksela, DSc. (Tech), VP, Analytics and Technology at Comptel
 - Course lecture on data sources, dirtiness and context, existing tools & libraries and expected outcomes
- guest lectures are "motivational" in nature, giving context and ideas around usage of ML in the industry
- we'll start with the guest lecture, having a break after it for networking
- attendance is voluntary, although course lecture content is expected to be known to all students (slides available on course page)

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Group meetings

- 2 group meetings with the lecturer:
- First meeting once the group has roughly worked out what it wants to do
 - You should have
 - your target variable (what to predict)
 - data source
 - programming environment
 - figured out. You should also have looked at
 - what ML & web frameworks to use
 - where to host your system
 - what ML algorithm could work
 - You will get
 - feedback on your choices
 - an idea of what is needed for the amount of credit points you are targeting
- Please book this meeting from my doodle ASAP (remember to give several alternative options, length: 2 hours) https://doodle.com/duvin

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Group meetings (2)

- Second meeting roughly halfway through the project
 - You should have
 - selected your ML algorithm and parametrized it
 - a working implementation of the whole system
 - an idea on how well you are doing
 - notes on how you selected your tools
 - be ready to "let go" of the system
 - You will get
 - to know what more is needed (if anything) that the system is acceptable
 - discussion around how to measure the "goodness" of your system
 - input on what to include in report and presentation, grading hints
- Please book this meeting from my doodle once you feel you are ready for it!

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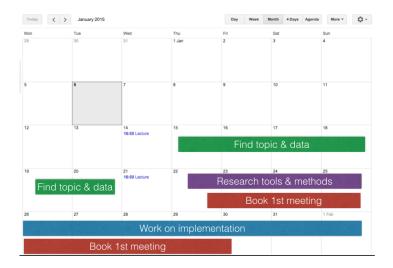
Guest Lecture 1

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As a calendar



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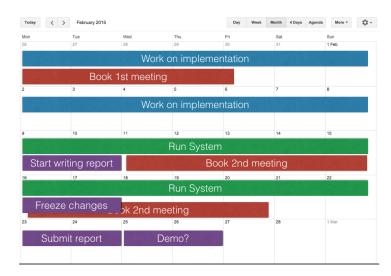
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As a calendar



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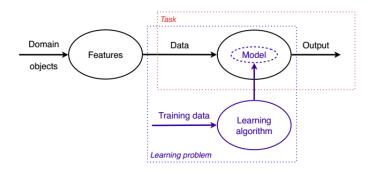
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A Machine Learning System



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uest Lecture 1

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Course Lecture 2

¹Graphic from Peter Flach. *Machine Learning: The Art and Science of Algorithms That Make Sense of Data.* Cambridge University Press, New York, NY, USA, 2012

What the product should look like

- Concentrating on integration of a ML technique with periodic data in/output
- Handling live incoming data
- Storing and analyzing predictions
- Not concentrating on
 - Feature selection/extraction
 - Level of accuracy
 - Efficiency of implementation

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Examples

- Predict stock markets (or indices or whatever)
 - Training data: old stock value data
 - Input: stock price, calculated features
 - Predict: index/stock up/down, individual stock scores
- Predict traffic data
 - Training data: old weather and traffic data
 - Input: daily weather measurements, calculated features
 - Predict: percentage of trains running, road traffic problems

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