Project in Practical Machine Learning

Johannes Verwijnen

Department of Computer Science
University of Helsinki

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Outline

Guest Lecture 1

Course Lecture 1
  Administrative Issues

Guest Lecture 2

Course Lecture 2
  Data
  Tools & Libraries
  Expected outcomes
Janne Sinkkonen, PhD
Senior Data Scientist at Reaktor
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 I’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)
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.
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
Why?

- It's fun!
- Credit points (2-6)
  - 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
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)
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
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!
As a calendar
As a calendar

- **Work on implementation**
- **Book 1st meeting**
- **Work on implementation**
- **Run System**
- **Start writing report**
- **Book 2nd meeting**
- **Run System**
- **Freeze changes**
- **Book 2nd meeting**
- **Submit report**
- **Demo?**
A Machine Learning System

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
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