ORIE 4741: Learning with Big Messy Data

Introduction

Professor Udell
Operations Research and Information Engineering
Cornell

September 10, 2019
want to take this class?

▶ ASAP:
  ▶ enroll (or drop) (or get on wait list)
  ▶ fill out course survey

▶ before next lecture: post a question or comment to piazza about this lecture

▶ Thursday 9/5/19: homework 0

▶ no section on Monday 9/2/19 (Labor Day)

links on course website:
https://people.orie.cornell.edu/mru8/orie4741/
Course staff

- Prof. Madeleine Udell
- TA: Chengrun Yang (ECE PhD)
- TA: Artem Bolshakov (Physics PhD)
- TA: Anthonia Carter (InfoSci PhD)
- TA: Jamie Wong (ORIE MEng + Undergraduate)
- TA: Sijia Fan (ORIE MEng)
Outline

Stories

Definitions

Kinds of learning

Syllabus

Logistics
Oh, you work with big messy data? Maybe you could help us out...?
## Data table: politics

<table>
<thead>
<tr>
<th>age</th>
<th>gender</th>
<th>state</th>
<th>income</th>
<th>education</th>
<th>voted?</th>
<th>support</th>
</tr>
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<td>masters</td>
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<td>Trump</td>
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<td>41</td>
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**goals:**

- detect demographic groups?
- find typical responses?
- identify related features?
- impute missing entries?
<table>
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<th>heart disease</th>
<th>statins?</th>
<th></th>
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Medicine: predicting lung cancer

Computers trounce pathologists in predicting lung cancer type, severity

Automating the analysis of slides of lung cancer tissue samples increases the accuracy of tumor classification and patient prognoses, according to a new study.

Computers can be trained to be more accurate than pathologists in assessing slides of lung cancer tissues, according to a new study by researchers at the Stanford University School of Medicine.

The researchers found that a machine-learning approach to identifying critical disease-related features accurately differentiated between two types of lung cancers and predicted patient survival times better than the standard approach of pathologists classifying tumors by grade and stage.

“Pathology as it is practiced now is very subjective,” said Michael Snyder, PhD, professor

Assessing a biopsied slice of tissue to determine the grade and severity of a tumor can be highly subjective, but Stanford researchers found that computers could be trained to make accurate assessments of lung cancer tissue.
AI can help radiologists learn from past, provide better care in future

Machine learning models can be trained to learn from how radiologists make decisions when interpreting screening mammograms, according ...

2 weeks ago

AI boosts accuracy of DBT, slashes radiologists' reading times

Utilizing an AI system for digital breast tomosynthesis (DBT) can improve radiologists' accuracy while dramatically reducing reading times, ...

1 month ago

AI can triage screening mammograms, save radiologists time

Using deep learning models to triage screening mammograms can improve radiologist specificity without hurting sensitivity, according to new ...

3 weeks ago

AI may be the future of radiology as clinicians struggle to meet demand

The Independent
Marketing
<table>
<thead>
<tr>
<th>customer</th>
<th>product 1</th>
<th>product 2</th>
<th>product 3</th>
<th>⋯</th>
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</thead>
<tbody>
<tr>
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<td>yes</td>
<td>?</td>
<td>yes</td>
<td>⋯</td>
</tr>
<tr>
<td>2</td>
<td>yes</td>
<td>yes</td>
<td>?</td>
<td>⋯</td>
</tr>
<tr>
<td>3</td>
<td>?</td>
<td>?</td>
<td>yes</td>
<td>⋯</td>
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</table>
Finance
## Finance

<table>
<thead>
<tr>
<th>ticker</th>
<th>$t_1$</th>
<th>$t_2$</th>
<th>\cdots</th>
</tr>
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<tbody>
<tr>
<td>AAPL</td>
<td>.05</td>
<td>-.21</td>
<td>\cdots</td>
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<tr>
<td>GOOG</td>
<td>-.11</td>
<td>.24</td>
<td>\cdots</td>
</tr>
<tr>
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<td>.07</td>
<td>-.18</td>
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Environmental, social and governance (ESG) data

- one row for each asset at each time
- one column per key performance indicator (KPI)
  - carbon emissions
  - e-waste management
  - climate change risk
  - worker safety
  - ...
- values: numerical ratings 1, ..., 10 or boolean \{0, 1\}
- triangular missing pattern: KPI/asset coverage increases with time

goals for ESG analysis:

- impute missing items?
- audit/improve on vendor data quality?
- predict long term returns?
Big data in every industry

Data stored per firm by industry

Firms with >1,000 employees, data in terabytes, 2009

- Securities and Investment Services
- Communications and Media
- Manufacturing
- Healthcare
- Education
- Construction
- Consumer and Recreational Services

Data volume is growing fast
My career in big data

academic

- B.S. in Mathematics and Physics at Yale
- Ph.D. in Computational and Mathematical Engineering at Stanford
- postdoctoral fellow at the Center for the Mathematics of Information at Caltech
- professor in ORIE at Cornell

applied work

- finance: Goldman Sachs, BlackRock, Capital One, Schönfeld, Two Sigma, . . .
- cybersecurity: DARPA, Expanse (formerly Qadium)
- healthcare: Apixio
- solar: Aurora
- commerce: Retina.ai
- politics: Obama 2012
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Syllabus

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Big

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\[\text{image courtesy of Kim Minor @ IBM}\]
Big

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- OED, 2015: “data of a very large size, typically to the extent that its manipulation and management present significant logistical challenges”

\[1\text{image courtesy of Kim Minor @ IBM}\]
Big

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- OED, 2015: “data of a very large size, typically to the extent that its manipulation and management present significant logistical challenges”
- 4 Vs:

1. **Volume**
   - Data at rest: Terabytes to exabytes of existing data to process

2. **Velocity**
   - Data in motion: Streaming data, milliseconds to seconds to respond

3. **Variety**
   - Data in many forms: Structured, unstructured, text, and multimedia

4. **Veracity**
   - Data in doubt: Uncertainty due to data inconsistency, and incompleteness, ambiguities, latency, deception and model approximations

^1 image courtesy of Kim Minor @ IBM
Big

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- 5th V: value

1 Image courtesy of Kim Minor @ IBM
**Definition**

An algorithm for **big data** is one with computational and memory requirements that scale **linearly** (or nearly linearly) in the size of the data.
Big: our definition

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why this definition? independent of

- hardware
- business
Big: our definition

**Definition**

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why this definition? independent of

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- business

if you use only algorithms for **big data**, then you’re working with **big data**
noisy: some (or all) values suffer errors, inaccuracies, or malicious corruption
Messy

- **noisy**: some (or all) values suffer errors, inaccuracies, or malicious corruption
- **missing**: some values are missing, inconsistent, not recorded, or lost
Messy

- noisy: some (or all) values suffer errors, inaccuracies, or malicious corruption
- missing: some values are missing, inconsistent, not recorded, or lost
- heterogeneous: values of many different types
  - continuous values (e.g., 4.2, $\pi$)
  - discrete values (e.g., 0, 4, 994)
  - nominal values (e.g., apple, banana, pear)
  - ordinal values (e.g., rarely, sometimes, often)
  - graphs or networks (e.g., person 1 is friends with person 2)
  - text (e.g., doctor’s note describing symptoms)
  - sets (e.g., items purchased)
Learning
Learning

- machine learning?
Learning

- machine learning?
- human learning?
Learning

- machine learning?
- human learning?
- when data is **big** and **messy**, machine help is essential for human learning!
Data table

\( n \) examples (patients, respondents, households, assets)
\( d \) features (tests, questions, sensors, times)

\[
A = \begin{bmatrix}
a_{11} & \cdots & a_{1d} \\
\vdots & \ddots & \vdots \\
a_{n1} & \cdots & a_{nd}
\end{bmatrix}
\]

- \( a_i \) is \( i \)th row of \( A \): feature vector for \( i \)th example
- \( a_{i}^j \) is \( j \)th column of \( A \): values for \( j \)th feature across all examples
- \( a_{ij} \) is \( j \)th feature of \( i \)th example
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Kinds of learning

Syllabus

Logistics
Supervised learning

- identify one column of data that we want to predict

\[
\begin{bmatrix}
A \\
\end{bmatrix}
= \begin{bmatrix}
x_{11} & \cdots & x_{1,d-1} & y_1 \\
\vdots & \ddots & \vdots & \vdots \\
x_{n1} & \cdots & x_{n,d-1} & y_n
\end{bmatrix}
= \begin{bmatrix}
X & y
\end{bmatrix}
\]

- \( x_i \in \mathcal{X} \) for \( i = 1, \ldots, n \) are rows of \( X \)
- \( y_i \in \mathcal{Y} \) for \( i = 1, \ldots, n \) are entries of \( y \)
Supervised learning

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- we believe there is a mapping \( f : \mathcal{X} \rightarrow \mathcal{Y} \)

\[ y_i \approx f(x_i) \]

- our goal is to learn \( f \)
Example: supervised learning for credit decisioning

- goal: decide which credit card applicants should be approved
- input space: entries of $X \in \mathbb{R}^d$ correspond to fields in credit application
  - e.g., salary, years in residence, outstanding debt, number of credit lines, ...
- output space: $Y = \{+1, -1\}$
  - $+1$ means approve
  - $-1$ means reject
- data: $D = (x_1, y_1), \ldots, (x_n, y_n)$ applications of previous customers, and credit approval decisions made by humans
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Q: what are potential problems with using a model built with this data?
A: wrong objective: human decision may not be correct decision; covariate shift: future data may look unlike past data; ...
Exercise: formalizing real problems

- identify a prediction goal
- identify the input space $\mathcal{X}$
- identify the output space $\mathcal{Y}$
- identify the data $\mathcal{D} = (x_1, y_1), \ldots, (x_n, y_n)$ you’d like to use
- what kinds of noise do you expect in the data?
Kinds of learning

- **Unsupervised learning**: given $x_1, \ldots, x_n$, learn patterns or structure.

- **Supervised learning**: given $(x_1, y_1), \ldots, (x_n, y_n)$, learn $f(x) = y$.

- **Online learning**: for $i = 1, \ldots, n$, given $x_i$, predict and observe $y_i$, learn $f(x) = y$.

- **Active learning**: for $i = 1, \ldots, n$, choose $x_i$, predict and observe $y_i$, learn $f(x) = y$.

- **Reinforcement learning**: for $i = 1, \ldots, n$, choose action $a_i$, move to new state $x_i$, observe reward $r_i$, learn to maximize rewards.

**Exercise:**

- What kinds of learning might be effective for autonomous driving?
- What data is needed? This class: mostly supervised and unsupervised learning.
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Course objectives (I)

- plot
- predict
- cluster
- impute
- denoise
- recommend
- understand
at the end of the course, you should have learned

▶ at least one method to solve any problem
▶ machine learning is not magic; it’s math
▶ when not to trust your solution
Course objectives (II)

at the end of the course, you should have learned

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- machine learning is not magic; it’s math
- when **not** to trust your solution

the rest you can learn online...
This class

- algorithms for big messy data
- learning to ask the right questions

**course website:**
(grading, course requirements, lectures, homework, etc)
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