

Theory & Algorithms

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"education

is the kindling of **a flame**.

not the filling of a vessel." Socrates



A teacher who is attempting to teach without inspiring the pupil with a desire to learn is hammering on cold iron.

(Horace Mann)

izquotes.com



Technology Advancement

Data storage has grown significantly, shifting markedly from analog to digital after 2000

Global installed, optimally compressed, storage



NOTE: Numbers may not sum due to rounding.

SOURCE: Hilbert and López, "The world's technological capacity to store, communicate, and compute information," Science, 2011

Technology Advancement

Computation capacity has also risen sharply

Global installed computation to handle information



NOTE: Numbers may not sum due to rounding.

SOURCE: Hilbert and López, "The world's technological capacity to store, communicate, and compute information," Science, 2011



Data Rich, Information Poor





<section-header>

International Conference on Data Mining International Conference on Data Engineering International Conference on Machine Learning International Joint Conference on Artificial Intelligence Pacific-Asia Conference on Knowledge Discovery and Data Mining ACM SIGKDD Conference on Knowledge Discovery and Data Mining

11

Learning Resources

IEEE TRANSACTIONS ON



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Benjamin Franklin

"The value of a college education is not the learning of many facts but the training of the mind to think"

~Albert Einstein

-EmilysQuotes.Com-



Data

Definition

 "Data are pieces of information that represent the qualitative or quantitative attributes of a variable or set of variables. Data are often viewed as the lowest level of abstraction from which information and knowledge are derived."

Data Types

- Continuous, Binary
- Discrete, String
- Symbolic
- Storage
 - Physical
 - Logical
- Major Issues
 - Transformation
 - Errors and Corruption









- * "Big data is high-volume, high-velocity and high-variety information assets that demand cost-effective, innovative forms of information processing for enhanced insight and decision making." — Gartner
- **"Big data** refers to datasets whose size is beyond the ability of typical database software tools to capture, store, manage, and analyze." *Mckinsey & Company*











Health Care Application



Effectiveness Research



Personalized Medicine

Location Data: Urban Planning



Location Data: Mobile User

Mobile location-based services (LBS) and applications have proliferated



Revenue through the "Freemium" model

Revenue model for these mobile LBS applications will be a mix of

- Free services/applications supported by advertising revenue
 - Sponsor links for mobile location-enabled (e.g., nearby point of interest) search
 - Advertising embedded in mobile applications
- Mobile apps requiring premiums for download or subscription
 - Onetime charge to download apps from mobile marketplaces
 - Recurring subscription fees for services/content
 - Add-on charges, e.g., purchase of virtual items in mobile games

Location Data: Shopper How does location tracking work? Output Input **RFID Tag** Path Tracker beta test store + Mobile phones Video Shopper distribution Traffic flow A AND A CELL Personal tracking

SOURCE: Press and literature search

Retail Data: Targeted Marketing



Retail Data: Sentiment Analysis











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Where to find data?

Data repositories

- AWS (Amazon Web Services) Public Data Sets, provides a centralized repository of public data sets that can be seamlessly integrated into AWS cloud-based applications.
- BigML big list of public data sources.
- Bioassay data, described in Virtual screening of bioassay data, by Amanda Schierz, J. of Cheminformatics, with 21 Bioassay datasets (Active / Inactive compounds) available for download.
- Bitly 1.usa.gov data, anonymized clicks on gov links.
- Canada Open Data, pilot project with many government and geospatial datasets.
- Causality Workbench data repository.
- Corral Big Data repository at Texas Advanced Computing Center, supporting data-centric science.
- Data Source Handbook, A Guide to Public Data, by Pete Warden, O'Reilly (Jan 2011).
- Datacatalogs.org, open government data from US, EU, Canada, CKAN, and more.
- Data.gov.uk, publicly available data from UK (also London datastore.)
- Data.gov/Education, central guide for education data resources including high-value data sets, data visualization tools, resources for the classroom, applications created from open data and more.
- DataMarket, visualize the world's economy, societies, nature, and industries, with 100 million time series from UN, World Bank, Eurostat and other important data providers.
- · Datamob, public data put to good use.
- DataSF.org, a clearinghouse of datasets available from the City & County of San Francisco, CA.
- DataFerrett, a data mining tool that accesses and manipulates TheDataWeb, a collection of many on-line US Government datasets.
- Delve, Data for Evaluating Learning in Valid Experiments
- EconData, thousands of economic time series, produced by a number of US Government agencies.
- Enron Email Dataset, data from about 150 users, mostly senior management of Enron.
- Europeana Data, contains open metadata on 20 million texts, images, videos and sounds gathered by Europeana - the trusted and comprehensive resource for European cultural heritage content.
- FEDSTATS, a comprehensive source of US statistics and more
- FIMI repository for frequent itemset mining, implementations and datasets.

- NASDAQ Data Store, provides access to market data.
- National Government Statistical Web Sites, data, reports, statistical yearbooks, press releases, and more from about 70 web sites, including countries from Africa, Europe, Asia, and Latin America.
- National Space Science Data Center (NSSDC), NASA data sets from planetary exploration, space and solar physics, life sciences, astrophysics, and more.
- · Open Data Census, assesses the state of open data around the world.
- OpenData from Socrata, access to over 10,000 datasets including business, education, government, and fun.
- Open Source Sports, many sports databases, including Baseball, Football, Basketball, and Hockey.
- · Peter Skomoroch dataset Bookmarks
- PubGene(TM) Gene Database and Tools, genomic-related publications database
- Quandl, a collaboratively curated portal to millions of financial and economic time-series datasets.
- · qunb, a platform to find and visualize quantitative data.
- Robert Schiller data on housing, stock market, and more from his book Irrational Exuberance.
- SMD: Stanford Microarray Database, stores raw and normalized data from microarray experiments.
- Jerry Smith dataset collection, with Finance, Government, Machine Learning, Science, and other data.
- SourceForge.net Research Data, includes historic and status statistics on approximately 100,000 projects and over 1 million registered users' activities at the project management web site.
- StatLib, CMU Datasets Archive.
- STATOO Datasets part 1 and STATOO Datasets part 2
- Time Series Data Library
- Visual Analytics Benchmark Repository.
- UCI KDD Database Repository for large datasets used in machine learning and knowledge discovery research.
- UCI Machine Learning Repository.
- UCR Time Series Data Archive, offering datasets, papers, links, and code.
- · United States Census Bureau.
- Wikiposit, a (virtual) amalgamation of (mostly financial) data from many different sites, allowing users to merge data from different sources
- · Wolfram Alpha disease and patient level dat.
- Yahoo Sandbox datasets, Language, Graph, Ratings, Advertising and Marketing, Competition
- Yelp Academic Dataset, all the data and reviews of the 250 closest businesses for 30 universities for students and academics to explore and research.




If you are looking for a career where your services will be in high demand, you should find something where you provide a scarce, complementary service to something that is getting ubiquitous and cheap. So what's getting ubiquitous and cheap? Data. And what is complementary to data? Analysis. So my recommendation is to take lots of courses about how to manipulate and analyze data: databases, machine learning, econometrics, statistics, visualization, and so on."



An interview with Google Chief Economist Hal Varian from the New York Times















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DM Techniques - Classification

- Classification is a procedure in which individual items are placed into groups based on quantitative information on one or more characteristics (referred to as variables) and based on a training set of previously labeled items."
- Given a training set: {(x_1, y_1), ..., (x_n, y_n)}, produce a classifier (function) that maps any unknown object x_i to its class label y_i .
- Algorithms
 - Decision Trees
 - K-Nearest Neighbours
 - Neural Networks
 - Support Vector Machines
- Applications
 - Churn Prediction
 - Medical Diagnosis









Confusion Matrix

Confusion Matrix								
		Actual						
		Positive	Negative	Total				
Predicted Value	Positive	True Positive	False Positive	P'				
	Negative	False Negative	True Negative	N'				
Total		Р	N					

TPR=TP/(TP+FN)



TNR=TN/(TN+FP)

Accuracy=(TP+TN)/(P+N)

52





Lift Analysis









DM Techniques - Clustering

- "Clustering is the assignment of a set of observations into subsets (called *clusters*) so that observations in the same cluster are similar in some sense."
- Distance Metrics
 - Euclidean Distance
 - Manhattan Distance
 - Mahalanobis Distance
- Algorithms
 - K-Means
 - Sequential Leader
 - Affinity Propagation
- Applications
 - Market Research
 - Image Segmentation
 - Social Network Analysis

What is the difference between classification and clustering?



DM Techniques – Association Rule





















59

Association Rule

Transaction ID	Milk	Bread	Butter	Beer
1	1	1	0	0
2	0	1	1	0
3	0	0	0	1
4	1	1	1	0
5	0	1	0	0

 $\{Milk, Bread\} \Rightarrow \{Butter\}$





Seeing is Knowing



Performance Dashboard





Data Preprocessing

- Real data are often surprisingly dirty.
 - A Major Challenge for Data Mining
- Typical Issues
 - Missing Attribute Values
 - Different Coding/Naming Schemes
 - Infeasible Values
 - Inconsistent Data
 - Outliers
- Data Quality
 - Accuracy
 - Completeness
 - Consistency
 - Interpretability
 - Credibility
 - Timeliness





Data Preprocessing

- Data Cleaning
 - Fill in missing values.
 - Correct inconsistent data.
 - Identify outliers and noisy data.
- Data Integration
 - Combine data from different sources.

Data Transformation

- Normalization
- Aggregation
- Type Conversion
- Data Reduction
 - Feature Selection
 - Sampling











Privacy Protection

- Data: A Double-Edged Sword
 - People can benefit greatly from data analysis.
 - The consequence of information leakage can be catastrophic.
- People may be reluctant to give sensitive information due to privacy concerns.
 - Drug, Tax, Sexuality ...
- How to find out the percentage of people with a certain attribute?
 - The interviewer should not know the true answer of each respondent.
- Randomized Response
 - Used in structured survey research.
 - Can maintain the confidentiality of respondents.



Privacy Protection

- Two questions are presented:
 - Q1: I have the attribute A.
 - Q2: I do not have the attribute A.



- The respondent uses a random device to:
 - Answer Q1 with probability p.
 - Answer Q2 with probability 1-p.
 - The interviewer has no idea about which question is answered.

 $P^{*}(True) = p \times P(True) + (1 - p) \times P(False)$

$$P(True) = \frac{P^*(True) + p - 1}{2p - 1}$$
 $p \neq 0.5$




Parallel Computing











Mobile Supercomputing















Just in Case Someone Asks ...





Just in Case Someone Asks ...

号码走势图		号码走势图	会会分析表。 1999年1999年1999年1999年1999年1999年1999年199		
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09076	03 09 11 18 24 + 04 05	3 9 11 18 24	4 5		
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09078	11 23 26 31 34 + 05 11	11 23 26	31 34 5 11		
09079	01 02 07 13 34 + 04 10	1 2 7 13	34 4 10		
09080	07 16 19 29 35 + 02 11	7 16 19 29	35 2 11		
09081	02 15 20 25 33 + 03 06	2 15 20 25	33 3 6		
09082	05 11 26 29 32 + 08 11	5 11 26 29	32 8 11		
09083	02 05 28 34 35 + 01 07	2 5 28	34 35 1 7		
09084	05 09 19 26 35 + 02 10	5 9 19 26	35 2 10		
期号	号码	1 02 03 04 05 06 07 08 09 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30	31 32 33 34 35 01 02 03 04 05 06 07 08 09 10 11 12		



Violent Crime vs. Video Game









格力:市场起步阶段,竞争不激烈。经营格力品牌的商家,单店交易额随着商家数量的不断增长而增长,r值呈现正相关关系,说明该品牌在天猫市场竞争中处于起步阶段,尚未白热化。





九阳:很饱和,竞争惨烈。经营九阳品牌的商家,单店交易额随着商家 数量的不断增长而下降,r值呈现负相关关系,说明该品牌在天猫市场中已



