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Scalable Machine Learning Using H2O

Tom Kraljevic
October 22, 2015
Las Vegas, NV @ innevation

Outline for today's talk

About H2O (10 minutes)

Demo of Scalability and H2O Flow (10 minutes)

Demo of R with H2O (Loan app) (15 minutes)

Demo of Python with H2O (Notebook) (10 minutes)

Demo of Sparkling Water (Spark + H2O)

(Ask Craig) (15 minutes)

Q & A (up to 30 minutes)

Content for today's talk can be found at:

https://github.com/h2oai/h2o-meetups/tree/master/2015_10_22_H2O_LV



What is H2O?

Math Platform

Open source in-memory prediction engine

- Parallelized and distributed algorithms making the most use out of multithreaded systems
- GLM, Random Forest, GBM, Deep Learning, etc.

API

Easy to use and adopt

- Written in Java perfect for Java Programmers
- Spark and Scala integration via Sparkling Water
- REST API (JSON) drives H2O from R, Python, Excel, Tableau

Big Data

More data? Or better models? BOTH

- Use all of your data model without down sampling
- Run a simple GLM or a more complex GBM to find the best fit for the data
- More Data + Better Models = Better Predictions



Stephen Boyd

Professor of EE Engineering Stanford University

Rob Tibshirani

Professor of Health Research and Policy, and Statistics Stanford University

Trevor Hastie

Professor of Statistics Stanford University



Algorithms on H₂O

Supervised Learning

Statistical Analysis

Ensembles

Deep Neural Networks

- Generalized Linear Models: Binomial, Gaussian, Gamma, Poisson and Tweedie
- Naïve Bayes
- Distributed Random Forest: Classification or regression models
- Gradient Boosting Machine: Produces an ensemble of decision trees with increasing refined approximations
- Deep learning: Create multi-layer feed forward neural networks starting with an input layer followed by multiple layers of nonlinear transformations

Algorithms on H₂O

Unsupervised Learning

Clustering

• **K-means**: Partitions observations into k clusters/groups of the same spatial size

Dimensionality Reduction

 Principal Component Analysis: Linearly transforms correlated variables to independent components

Anomaly Detection

 Autoencoders: Find outliers using a nonlinear dimensionality reduction using deep learning

H₂O.ai Machine Intelligence

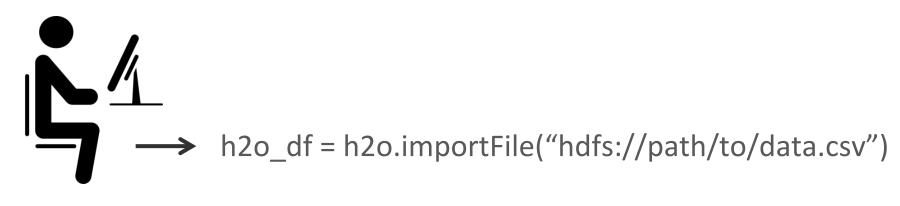
Demo of H2O Flow

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H2O and R / Python

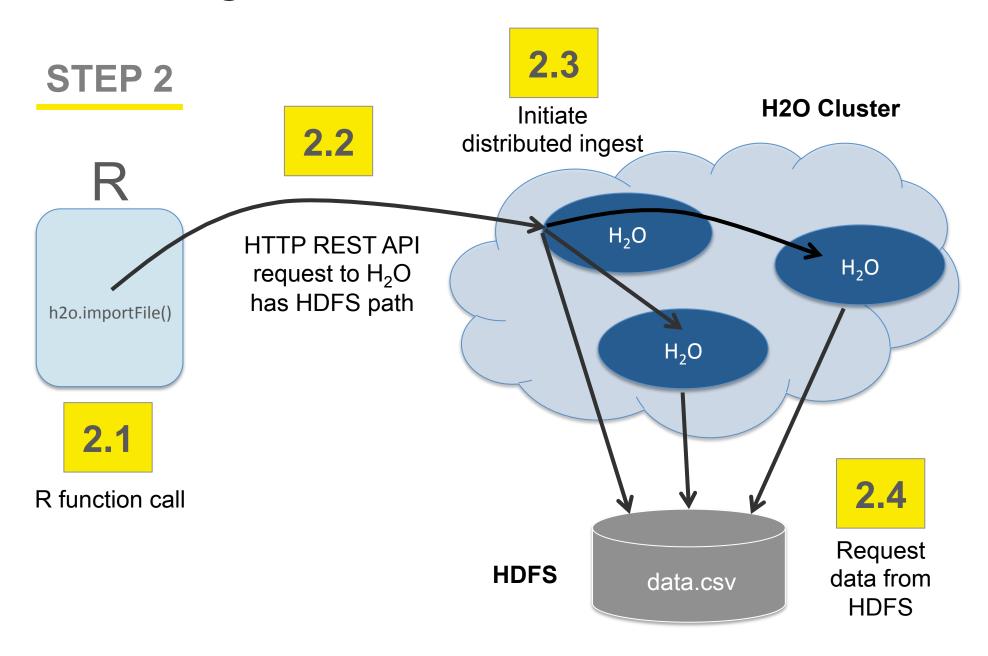
Reading Data from HDFS into H2O with R

STEP 1

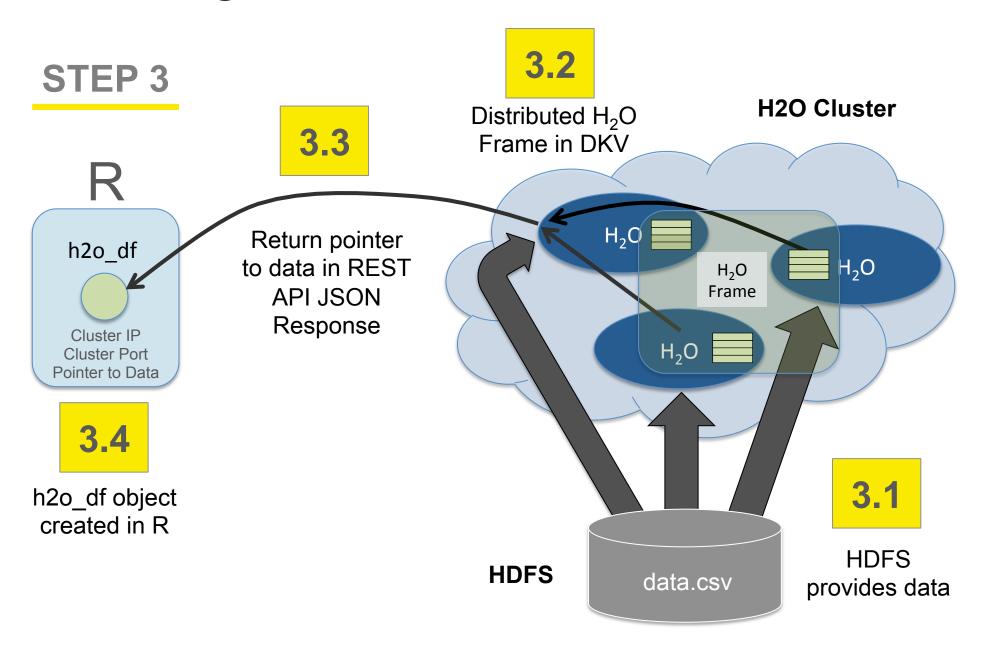


R user

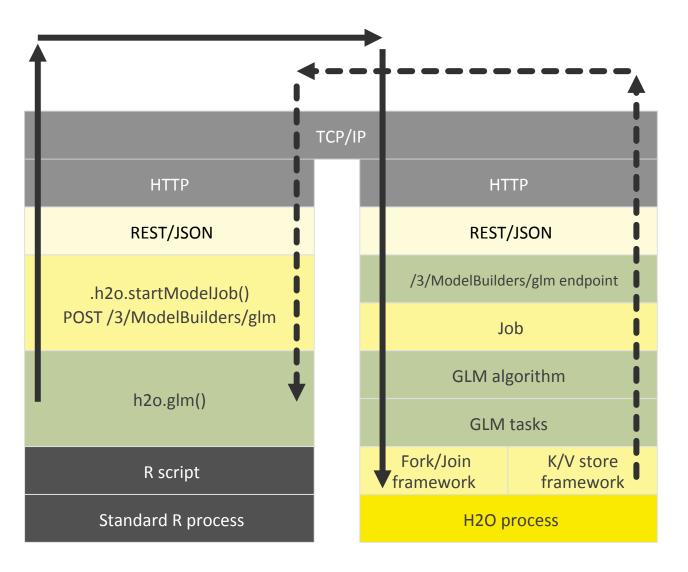
Reading Data from HDFS into H2O with R

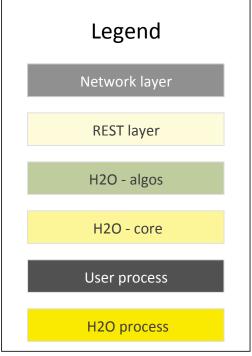


Reading Data from HDFS into H2O with R



R Script Starting H2O GLM





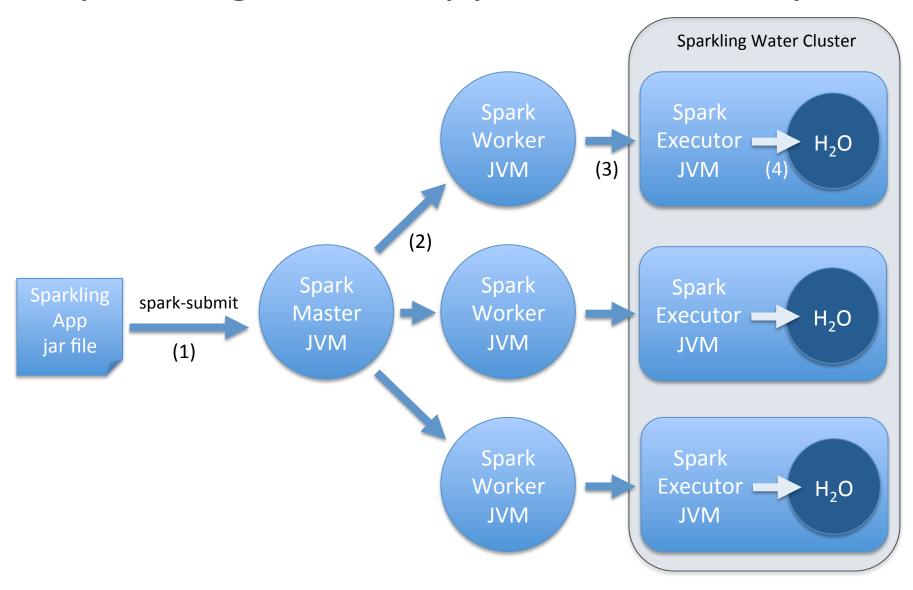
Demo of Consumer Loan App

Demo of iPython Notebook

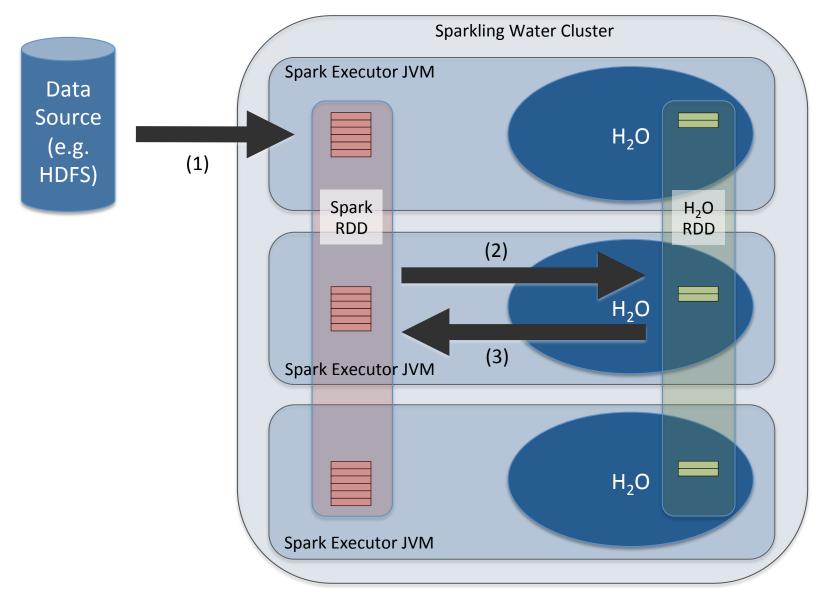
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Sparkling Water (H2O and Spark)

Sparkling Water Application Life Cycle



Sparkling Water Data Distribution



Demo of Ask Craig App

Q & A

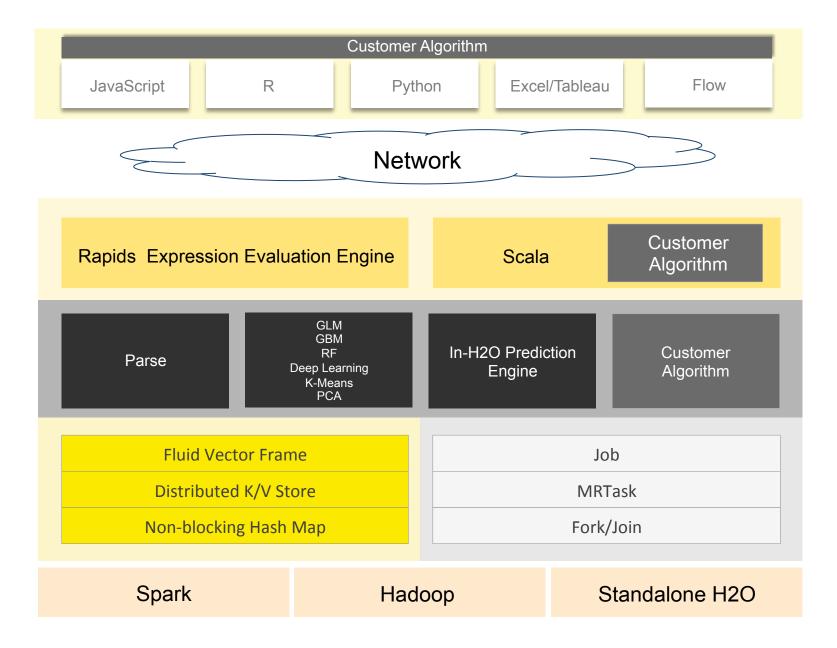
Thanks for attending!

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H2O Software Stack



R Script Retrieving H2O GLM Result

