Data Analysis / Data Science on Hadoop

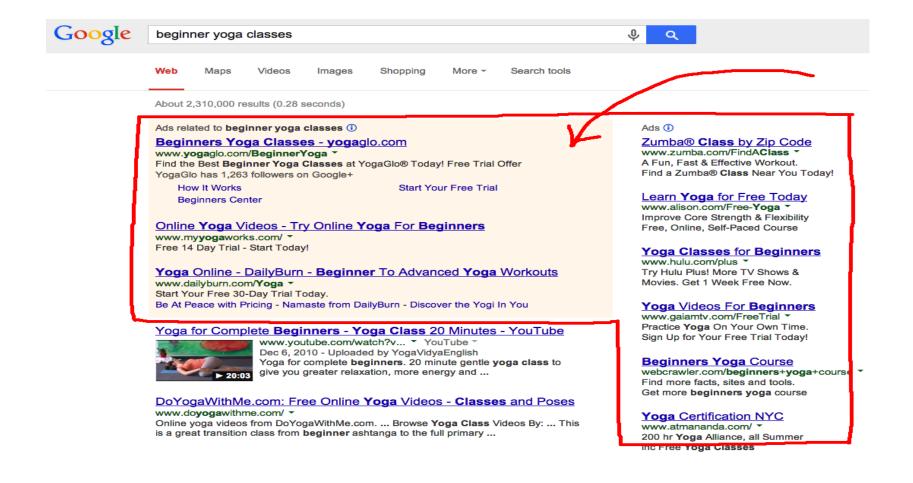
Agenda

- Data Science and Data Scientist
- High level understanding of Machine Learning
- Introduction to Data Analysis using Pig and Hive
- Data Science using Python
- Hands on Tutorials

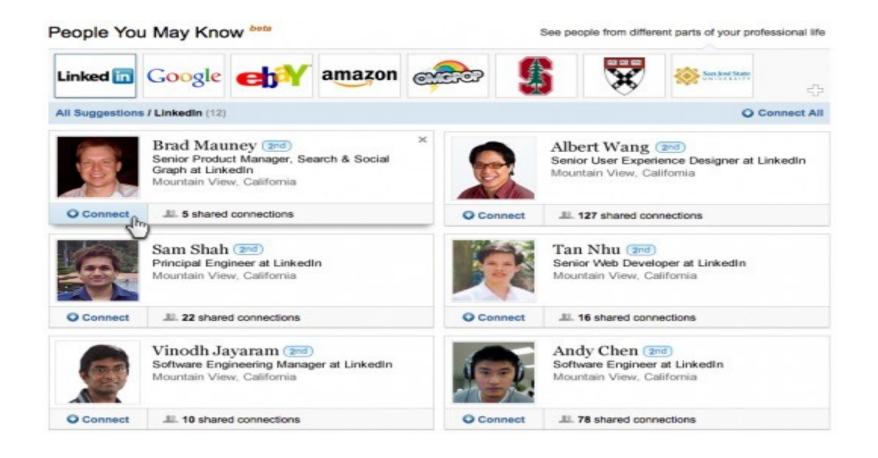
Data Science, Business Intelligence,

and Data Scientist

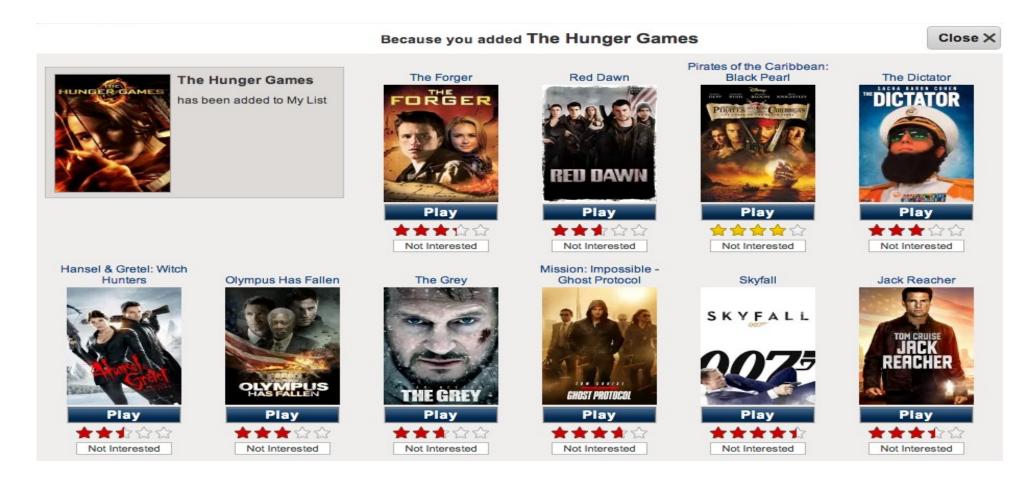
Google transformed advertising with AdWords



Linkedin network growth: People You May Know



Netflix: 75% of streaming video from recommendations



Amazon: 35% of sales from product recommendations



Retail: Market Basket Analysis

Question

Which products are very frequently purchased together

Solution approach

Determine frequent item sets from transaction logs
Use to design physical store layout accordingly
Use to design special offers and coupon strategy

Example:

The urban legend of Diapers & Beer

Finance: Customer Profiling

Question

How likely is this customer to pay back the loan?

Solution approach

Collect information about customer (e.g. FICO score)

Build predictive model based on historical data

Use model to price loan products based on risk

Finance: Fraud Detection

Question

How can I detect fraudulent credit card activity?

Solution approach

Track spending habits

Build model of typical spending

Alert when abnormal transaction occurs

Example:

A transaction for the purchase of \$10K worth of Jewelery from Mongolia

What is a Data Scientist?

"I keep saying that the sexy job in the next 10 years will be statisticians," said **Hal Varian**, chief economist at Google. "And I'm not kidding"

The Data Science Skillset Continuum

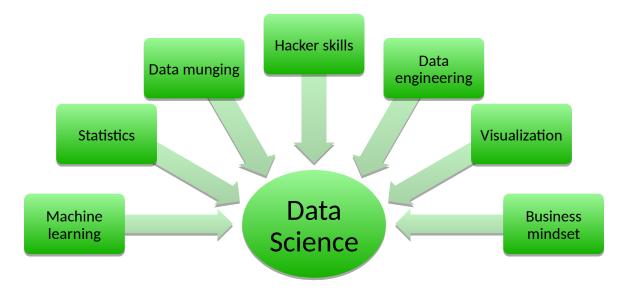
Software Data Data Applied Research engineer Engineer Scientist Scientist Scientist

Role **Data Engineer Applied Scientist Function** Build production-grade data products Find signal/meaning in the data Applies statistical/ML models and tunes the algorithm Good at.... Data and Systems architecture Statistics, Machine learning Hadoop, PIG/HIVE, MapReduce, ops/admin Text processing, NLP Java, Python, Perl, SQL, C++, R, Python, Matlab, SAS, SQL NoSQL (Hbase, Cassandra, Mongo) Scripting Visualization / telling the story

Skill set for a data scientist

Our perspective:

- It's a hybrid role: data engineer + applied scientist
- Combines many disciplines:



Machine Learning

"The study of systems that can learn from data"

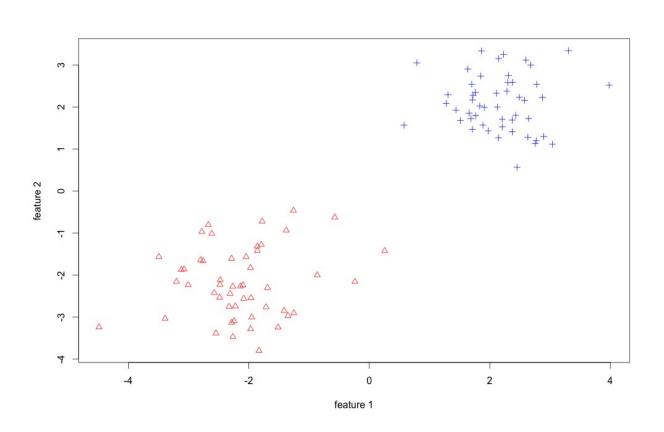
Machine Learning and Big Data

- Learning from large datasets (terabytes, petabytes)
- Distributed algorithms for machine learning, compatible with MapReduce

Six Machine Learning Tasks

- Unsupervised
 - Clustering
 - Outlier Detection
 - Affinity Analysis
- Supervised
 - Classification
 - Regression
 - Recommendation

Clustering



Clustering Example





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Top 169 results of at least 266,000,000 retrieved for the query data science (details)

CODATA, The Committee on **Data for Science** and Technology $\Box \ \bigcirc \ \bigcirc$

International Council for Science: Committee on Data for Science and ... CODATA. The Committee on Data for Science and Technology. 5 rue Auguste ... The mission of CODATA is to strengthen international science for the benefit ...

www.codata.org - [cache] - Additional Sources, Yippy Sources II

Science & Data - SCAR (Scientific Committee on Antarctic ... 🗀 🔍 💿

You are in: Home » Science & Data . Science & Data . Antarctic Climate Change and the Environment. ACCE Report published by SCAR; ACCE Expert Group; Scientific ...

www.scar.org/researchgroups - [cache] - Additional Sources

CODATA Data Science Journal 🗎 🔍 💿

The Data Science Journal is a peer-reviewed electronic journal publishing papers on the management of data and databases in Science and Technology.

www.codata.org/dsj/index.html - [cache] - Additional Sources

Building Data Science Teams: DJ Patil: Amazon.com: Kindle Store

Start reading Building Data Science Teams on your Kindle in under a minute. Don't have a Kindle? Get vour Kindle here.

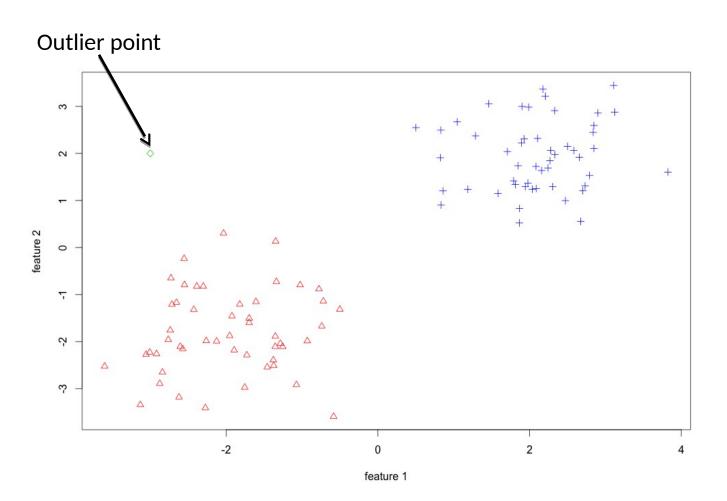
www.amazon.com/Building-Data-Science-Teams-ebook/dp/B005O4U3ZE - [cache] - Additional Sources, Yippy Sources

nsf.gov - National Center for **Science** and Engineering ...

Data and Tools SESTAT WebCASPAR Data Files: Errata: Site Features: ... The National Science Foundation, 4201 Wilson Boulevard, Arlington, Virginia 22230, ...

www.nsf.gov/statistics - [cache] - Additional Sources

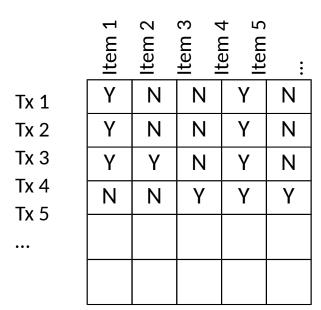
Outlier Detection



Example: Credit Card Fraud Detection



Affinity Analysis

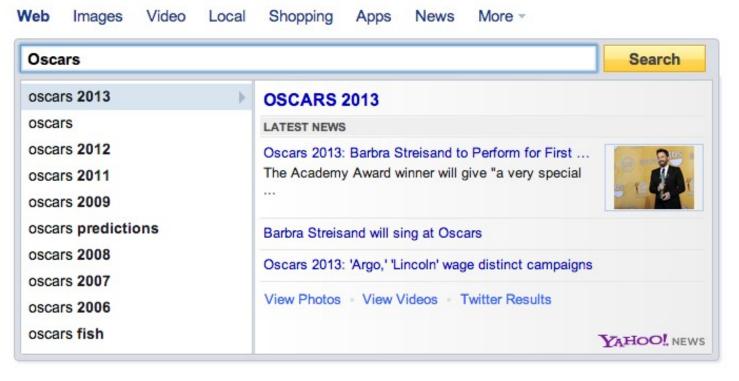


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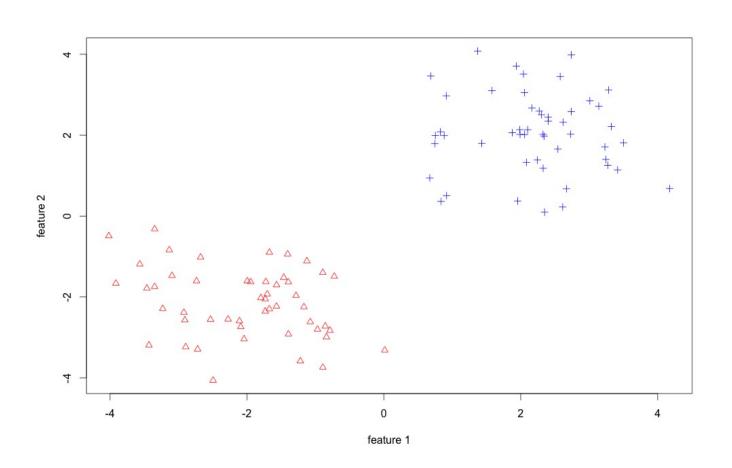
Item 1	Item 2	Item 3	Item 5	:
Υ	N	N	Υ	N
Υ	N	N	Υ	N
Υ	Υ	N	Υ	N
N	N	Υ	Υ	Υ

Example: Yahoo! Search Assist

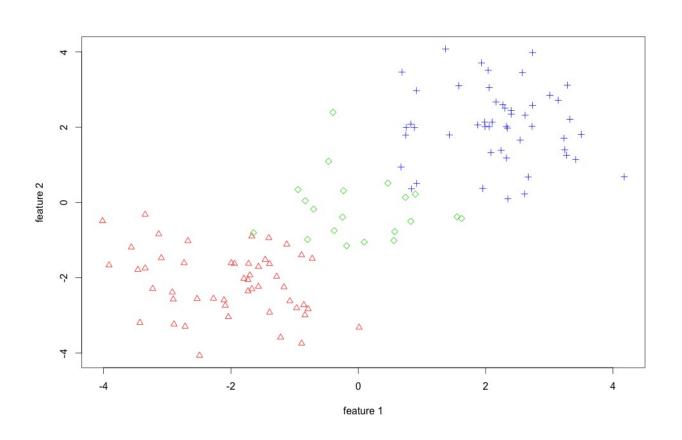




Classification



Using the model to classify new points



Classification Techniques

- Naive Bayesian
- Support Vector Machines
- Logistic regression
- ... many more ...

Example: Email Spam Detection



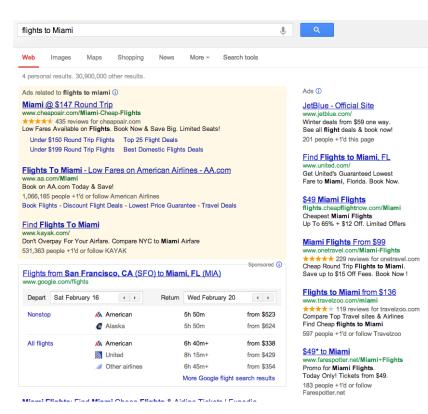
2 classes: Spam or Not-Spam

Features: words that appear (or not) in the email text

Regression Analysis

"In statistics, regression analysis is a statistical process for estimating the relationships among variables. It includes many techniques for modeling and analyzing several variables, when the focus is on the relationship between a dependent variable and one or more independent variables."

Regression Example: Click-Through Rate Prediction



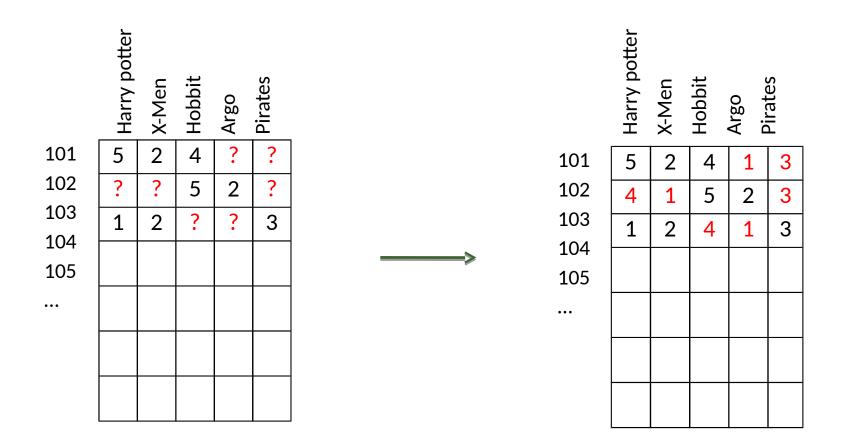
Rank = bid * CTR

Predict CTR for each ad to determine placement, based

on:

- Historical CTR
- Keyword match
- Etc...

Recommendation Engine



Example: Netflix Movie Recommendations



Machine Learning and Hadoop

- Parallel training of multiple models:
 - We want to build multiple models
 - Example: build CTR model per keyword
- Ensemble training models:
 - We want to build one model by the voting of many sub-models
 - Example: random forest
- Distributed learning algorithms:
 - We want to build a compute-heavy model using MapReduce
 - Good when: few iterations, and not much data b/w iterations
 - Examples: linear regression, Naïve Bayes, k-means clustering, ALS, frequent item-set mining
 - Mahout implements many of these

Mahout Algorithms

```
[root@sandbox ~]# mahout
MAHOUT LOCAL is not set; adding HADOOP CONF DIR to classpath.
Running on hadoop, using /usr/lib/hadoop/bin/hadoop and HADOOP_CONF_DIR=/etc/hadoop/conf
MAHOUT-JOB: /usr/lib/mahout/mahout-examples-0.8.0.2.0.6.0-76-job.jar
An example program must be given as the first argument.
Valid program names are:
 arff.vector: : Generate Vectors from an ARFF file or directory
 baumwelch: : Baum-Welch algorithm for unsupervised HMM training
 canopy: : Canopy clustering
 cat: : Print a file or resource as the logistic regression models would see it
 cleansvd: : Cleanup and verification of SVD output
 clusterdump: : Dump cluster output to text
 clusterpp: : Groups Clustering Output In Clusters
 cmdump: : Dump confusion matrix in HTML or text formats
 concatmatrices: : Concatenates 2 matrices of same cardinality into a single matrix
```

Introduction to Apache Pig



Youtube: Hadoop Tutorial: Apache Pig

Introduction to Hive



Youtube: Hadoop Tutorial: Apache Hive

Python and Data Analysis

The Scientific Python Ecosystem

 The following commonly-used Python modules are a part of an ecosystem referred to as SciPy:



NumPy
Base N-dimensional
array package



SciPy library
Fundamental library
for scientific
computing



Matplotlib
Comprehensive 2D
Plotting



IPython
Enhanced Interactive
Console



Sympy Symbolic mathematics



pandas
Data structures &
analysis

Overview of NumPy



- NumPy (Numerical Python) is the fundamental package for scientific computing with Python. It contains:
 - N-dimensional array object called *ndarray*
 - Routines for working with arrays
 - Linear algebra routines
 - Other capabilities like Fourier transforms, financial functions, random sampling, and matrices

Overview of pandas

- pandas is an open-source library with easy-to-use data structures and functions that simplifies data analysis and modeling in Python, including:
 - DataFrame and Series data structures
 - tools for reading and writing data in CSV format, Excel, and SQL databases
 - "group by" operator on data sets
 - merging and joining data sets
- pandas data structures are used in many other Python libraries, so it is a good library to be familiar with.

The SciPy Library

- SciPy is a collection of mathematical algorithms and functions built on NumPy, including:
 - scipy.cluster: clustering algorithms
 - scipy.interpolate: spline functions and interpolation classes
 - scipy.odr: orthogonal distance regression
 - scipy.sparse: for working with sparse matrices
 - scipy.spatial: spatial algorithms and data structures
 - scipy.stats: large collection of statistical functions

Options for Running Python on Hadoop

 If you are going to develop Data Science solutions in Python, then you need the ability to run those solutions on your Hadoop cluster.

- This unit demonstrates two techniques:
 - Pig User Defined Functions (UDFs): Invoking Python code from within a Pig script
 - Pig Streaming: Using the Pig STREAM command

Overview of Pig UDFs

- Pig provides extensive support for user defined functions (UDFs) as a way to specify custom processing.
- UDFs can be written in:
 - Java
 - Jython: a Python implementation that runs on a JVM
 - Python (Python UDFs do not work on Hadoop 2.x)
 - JavaScript, Ruby and Groovy (experimental)
- HDP 2.x uses Jython for UDFs written in Python

UDF Libraries

- There are some open source Pig UDFs that are packaged and available for use, including:
 - Piggy Bank: a popular collection of commonly-used functions for Pig.
 - DataFu: created by LinkedIn, DataFu is a collection of Pig UDFs for data analysis on Hadoop.
 - ElephantBird: Twitter's open source library of InputFormats, OutputFormats, Writables, Pig LoadFuncs, Hive SerDe, and more.

An Example of Using a UDF

```
register 'datafu-1.2.0.jar';
define Quintile datafu.pig.stats.Quantile('5');
```

```
temps_filter = FILTER temperatures
               BY hightemp is not null;
temps_group = GROUP temps_filter
              BY location;
quintiles = FOREACH temps_group {
    sorted = ORDER temps_filter BY hightemp;
    GENERATE group AS location,
        Quintile(sorted.hightemp) AS quant;
```

Hadoop Map Reduce Streaming

 A Streaming job is a MapReduce job defined in the hadoop-streaming.jar file:

hadoop jar \$HADOOP_HOME/lib/hadoop-streaming.jar

- -input input_directories
- -output output_directories
- -mapper mapper_script
- -reducer reducer_script

Tutorials