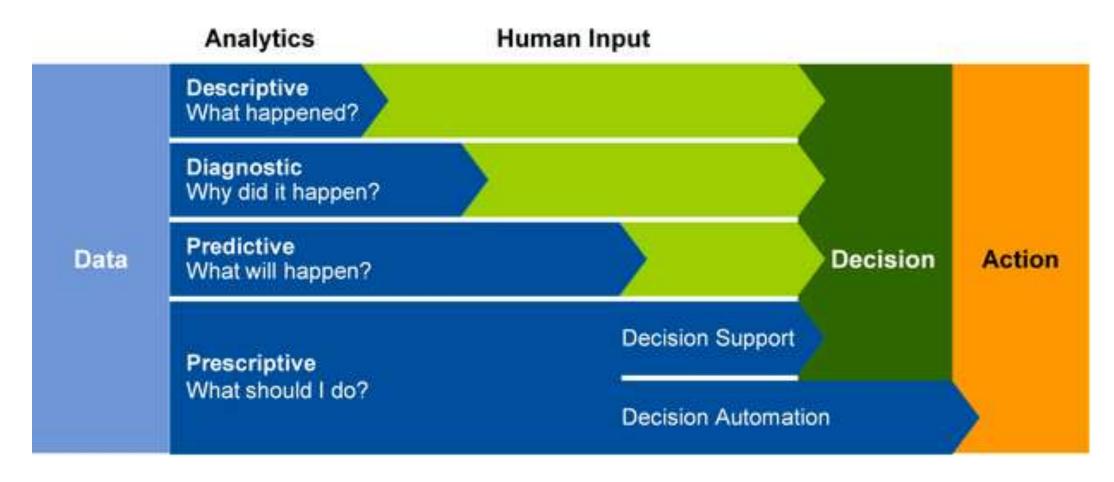
# MATLAB EXPO 2017

Big Data and Machine Learning Using MATLAB

Seth DeLand & Amit Doshi MathWorks



### **Data Analytics**



Turn large volumes of complex data into actionable information source: <u>Gartner</u>



### **Customer Example: Gas Natural Fenosa**

## **Energy Production Optimization**

### **Opportunity**

 Allocate demand among power plants to minimize generation costs

### **Analytics Use**

- Data: Central database for historical power consumption and price data, weather forecasts, and parameters for each power plant
- Machine Learning: Develop price simulation scenarios
- Optimization: minimize production cost

#### **Benefit**

- Reduced generation costs
- White-box solution for optimizing power generation

### **User Story**

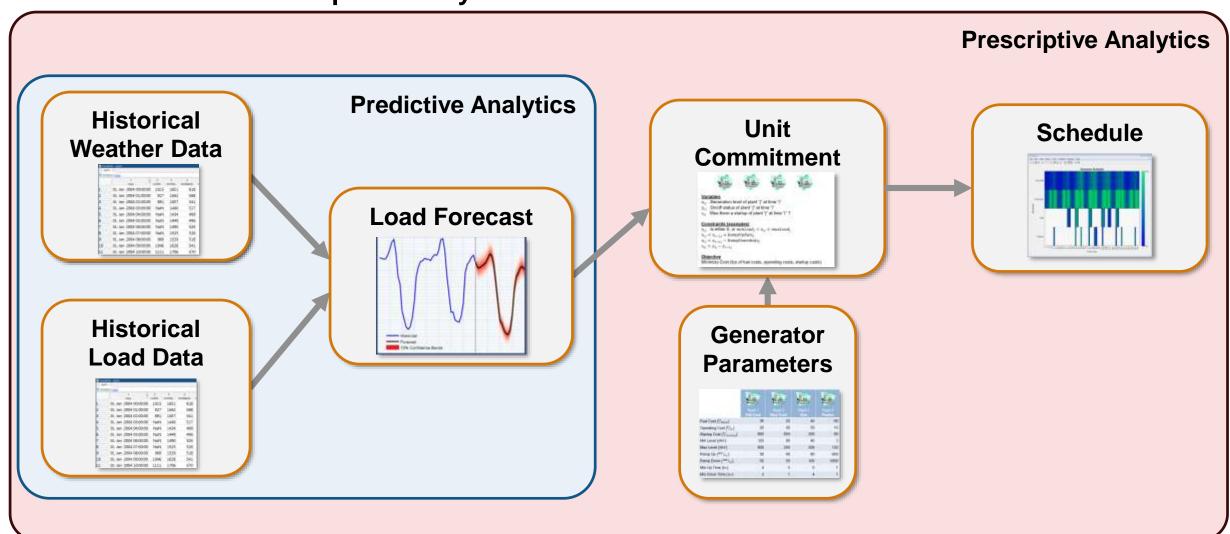






### **Unit Commitment**

**Predictive and Prescriptive Analytics** 



MATLAB EXPO 2017



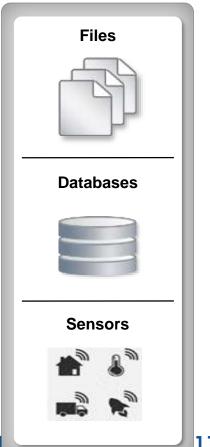
### **Big Data Analytics Workflow**

Access and Explore Data

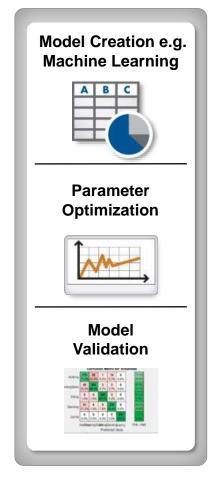
**Preprocess Data** 

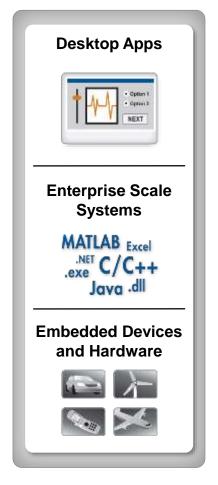
Develop Predictive Models

Integrate Analytics with Systems











### **Example: Working with Big Data in MATLAB**

Objective: Create a model to predict the cost of a taxi ride in New York City

### Inputs:

- Monthly taxi ride log files
- The local data set is small (~20 MB)
- The full data set is big (~21 GB)

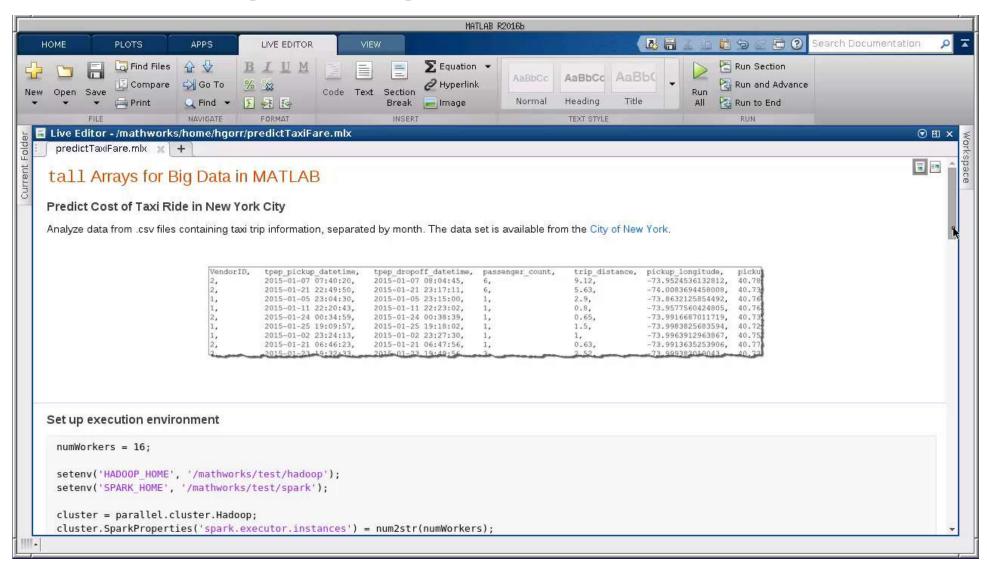
### Approach:

- Access Data
- Preprocess and explore data
- Develop and validate predictive model (linear fit)
  - Work with subset of data for prototyping and then run on spark enabled hadoop with full data
- Integrate analytics into a webapp





### **Example: Working with Big Data in MATLAB**





### **Demo: Taxi Fare Predictor Web App**



## **Taxi Fare Estimator**

Origin:	,
Destination:	





Estimate Fare >

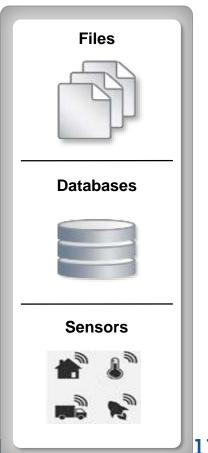




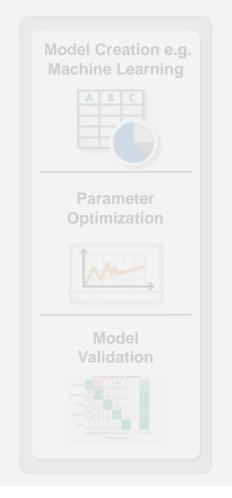
## Big Data Analytics Workflow: Data Access and Pre-process

**Access and Explore** Data

**Preprocess Data** 







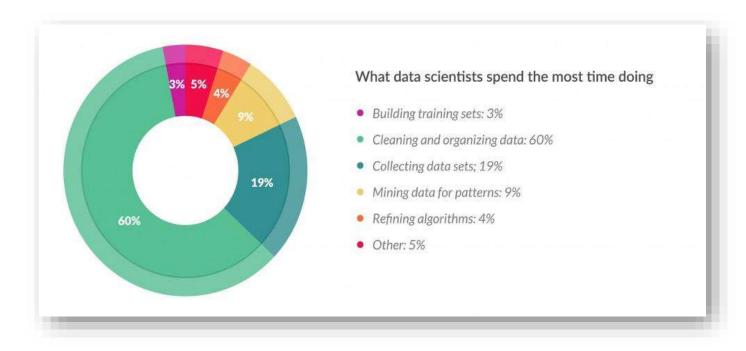




### **Data Access and Pre-processing – Challenges**

#### **Challenges**

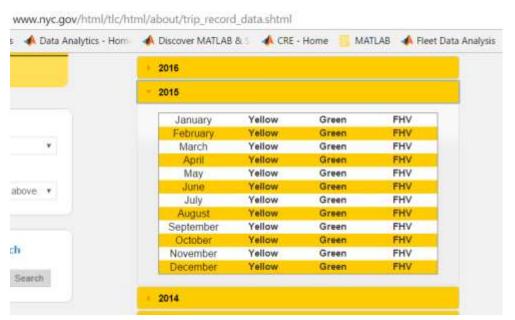
- Data aggregation
  - Different sources (files, web, etc.)
  - Different types (images, text, audio, etc.)
- Data clean up
  - Poorly formatted files
  - Irregularly sampled data
  - Redundant data, outliers, missing data etc.
- Data specific processing
  - Signals: Smoothing, resampling, denoising, Wavelet transforms, etc.
  - Images: Image registration, morphological filtering, deblurring, etc.
- Dealing with out of memory data (big data)

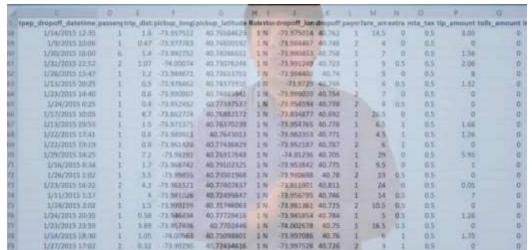


Data preparation accounts for about 80% of the work of data scientists - Forbes



### Data Analytics Workflow: Big Data Access and Pre-processing





### Download 2015 Taxi Data from Web using 'websave' in parallel

```
parfor i=1:12
    fileName = ['taxiData2015_', num2str(i)]
    url = ['https://s3.amazonaws.com/nyc-tlc/trip+data/yellow_tripdata_2016-0',num2str(i), '.csv']
    websave fileName, url)
end
```

MATLAB EXPO \_\_\_.



## **Next: Access Big Data from MATLAB**

### datastore

Tabular text files

Images

Excel spreadsheets

– (SQL) Databases

HDFS (Hadoop)

- S3 - Amazon

R2014b

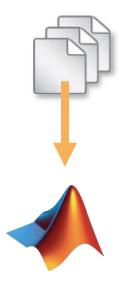
R2015a

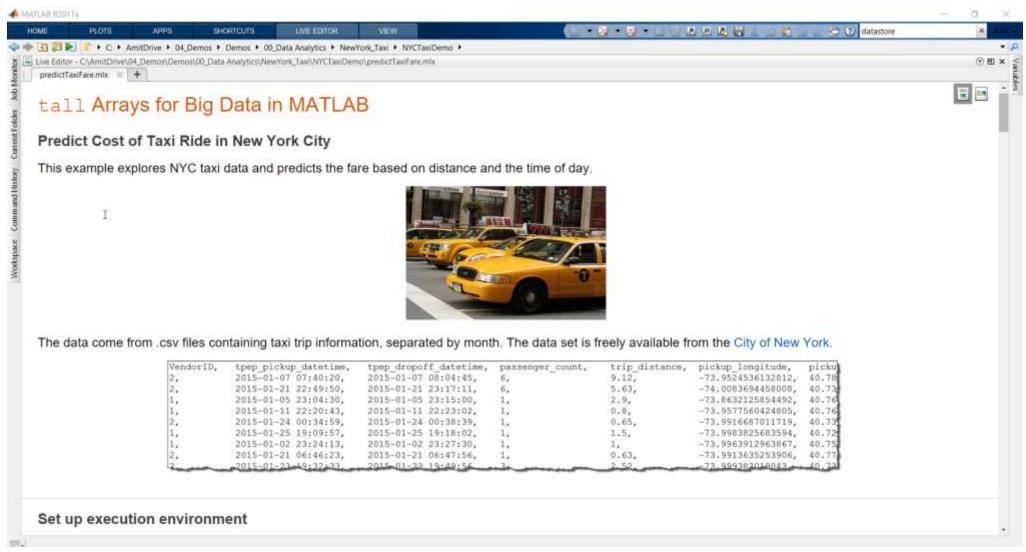
R2015b

R2016a



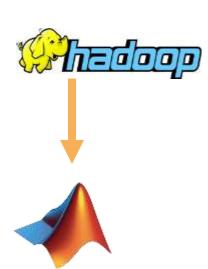
### **Get data in MATLAB**

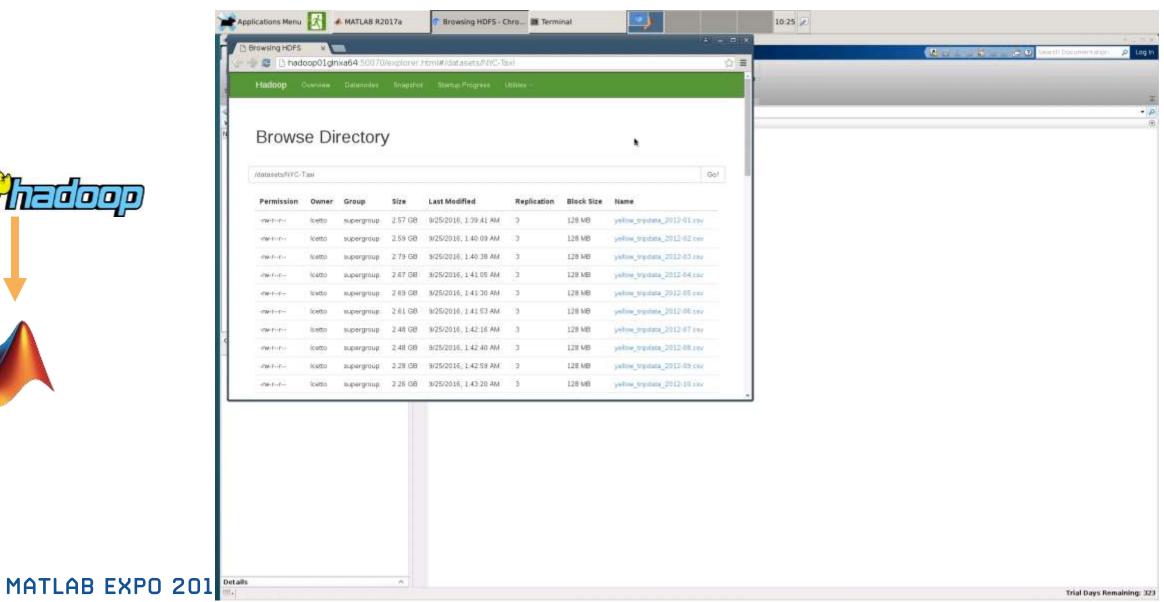






### What if the data is saved in HDFS?







### Or Data is stored in a Database



### Connect to the database application

```
conn = database('taxiDemo', 'root', 'matlab', ...
'Vendor', 'MYSQL', ...
'Server', 'localhost', ...
'PortNumber', 3306);
```

### Create a database datastore and import data of interest

```
sqlquery = ['select pickuptime, dropofftime, trip_distance,'...
    'payment_type, fare_amount from taxiData'];
ds = databaseDatastore(conn,sqlquery, 'ReadSize',100000);
```



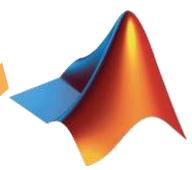
**Data Access: Summary** 





Servers and Databases





#### **Business and Transactional Data**

- Repositories SQL, NoSQL, etc.
- File I/O Text, Spreadsheet, etc.
- Web Sources RESTful, JSON, etc.

### **Engineering, Scientific and Field Data**

- Real-Time Sources Sensors,GPS, etc.
- File I/O Image, Audio, etc.
- Communication Protocols OPC
   (OLE for Process Control), CAN
   (Controller Area Network), etc.



Software



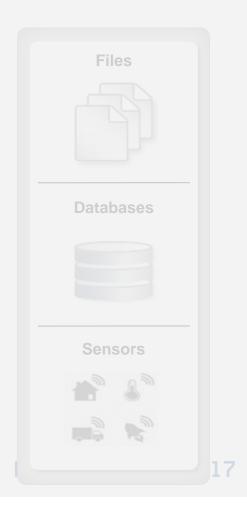
### Process data which doesn't fit into memory

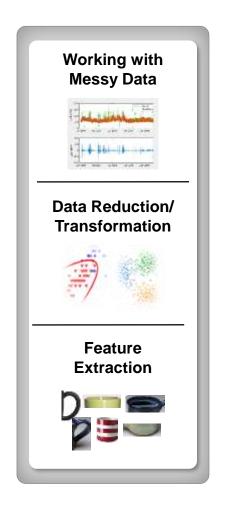
Access and Explore
Data

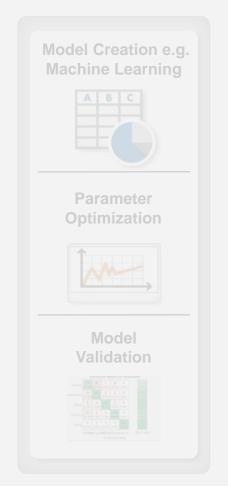
**Preprocess Data** 

Develop Predictive Models

Integrate Analytics with Systems













## **Pre-processing Big Data**

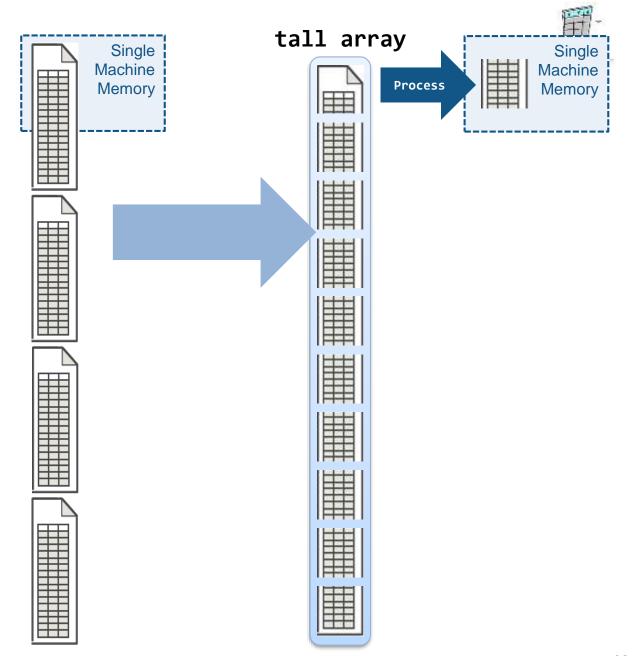
## tall arrays in R2016b

- New data type designed for data that doesn't fit into memory
- Lots of observations (hence "tall")
- Looks like a normal MATLAB array
  - Supports numeric types, tables, datetimes, strings, etc...
  - Supports several hundred functions for basic math, stats, indexing, etc.
  - Statistics and Machine Learning Toolbox support (clustering, classification, etc.)



## tall arrays R2016b

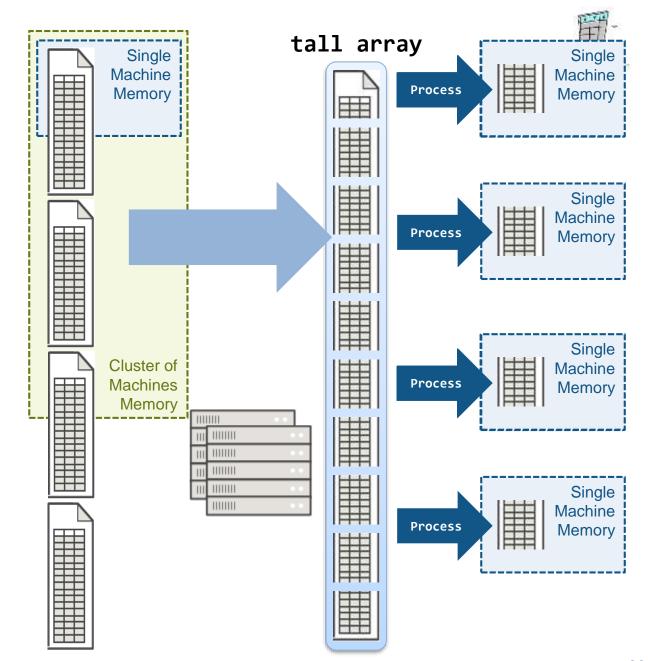
- Automatically breaks data up into small "chunks" that fit in memory
- Tall arrays scan through the dataset one "chunk" at a time
- Processing code for tall arrays is the same as ordinary arrays





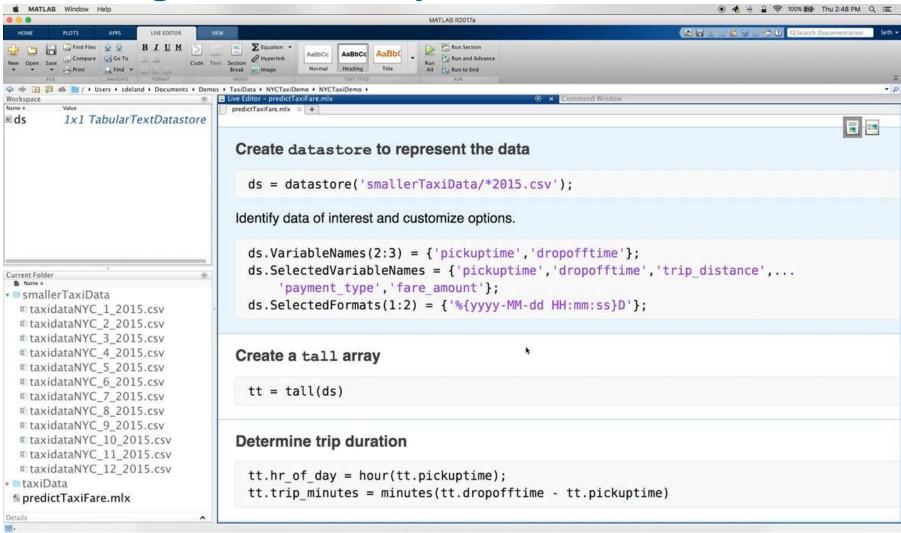
## tall arrays R2016b

- With Parallel Computing Toolbox, process several "chunks" at once
- Can scale up to clusters with MATLAB Distributed Computing Server





**Demo: Working with Tall Arrays** 



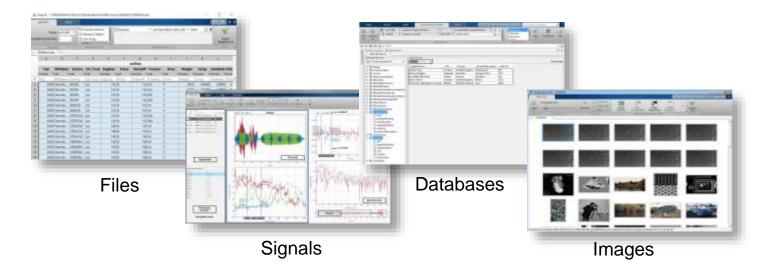


## Data Access and pre-processing – challenges and solution

#### **Challenges**

- Data aggregation
  - Different sources (files, web, etc.)
  - Different types (images, text, audio, etc.)
- Data clean up
  - Poorly formatted files
  - Irregularly sampled data
  - Redundant data, outliers, missing data etc.
- Data specific processing
  - Signals: Smoothing, resampling, denoising, Wavelet transforms, etc.
  - Images: Image registration, morphological filtering, deblurring, etc.
- Dealing with out of memory data (big data)

MATLAB makes it easy to work with business and engineering data



- Point and click tools to access variety of data sources
- High-performance environment for big data
- Built-in algorithms for data preprocessing including sensor, image, audio, video and other real-time data



## Data Analytics Workflow: Develop Predictive Models using Big Data

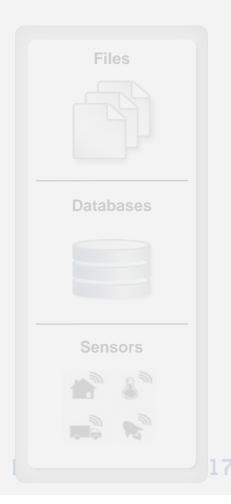
Access and Explore

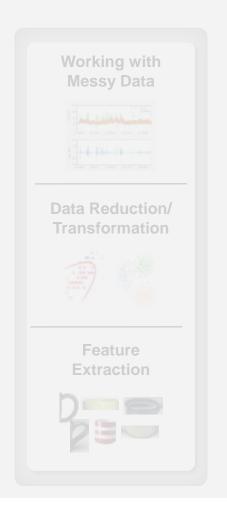
Data

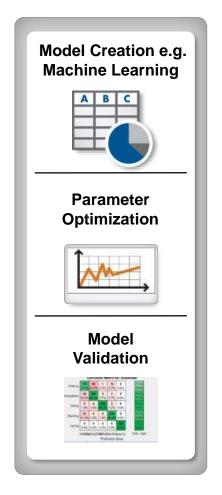
Preprocess Data

Develop Predictive Models

Integrate Analytics with Systems







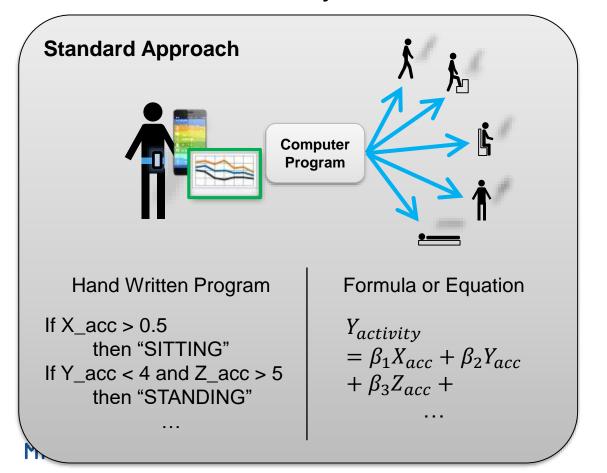


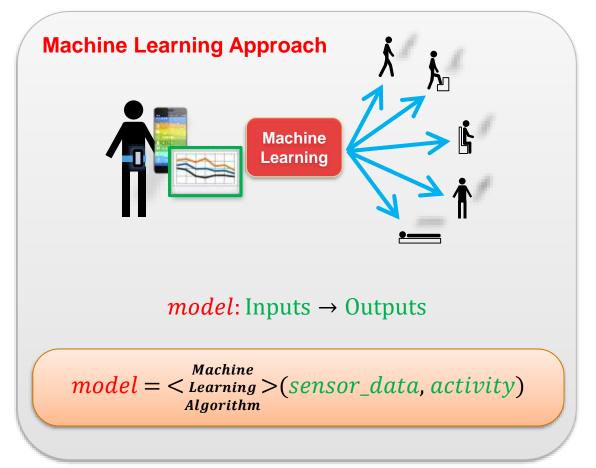


### **Machine Learning**

Machine learning uses data and produces a program to perform a task

### Task: Human Activity Detection







### Consider Machine/Deep Learning When

## Problem is too complex for hand written rules or equations **Object Recognition** Speech Recognition **Engine Health Monitoring**

Because algorithms can

learn complex nonlinear relationships

#### Program needs to adapt with changing data



Weather Forecasting



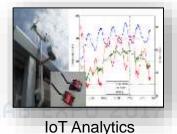
**Energy Load Forecasting** 

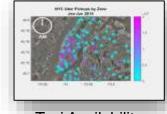


Stock Market Prediction

update as more data becomes available

### Program needs to scale





Taxi Availability

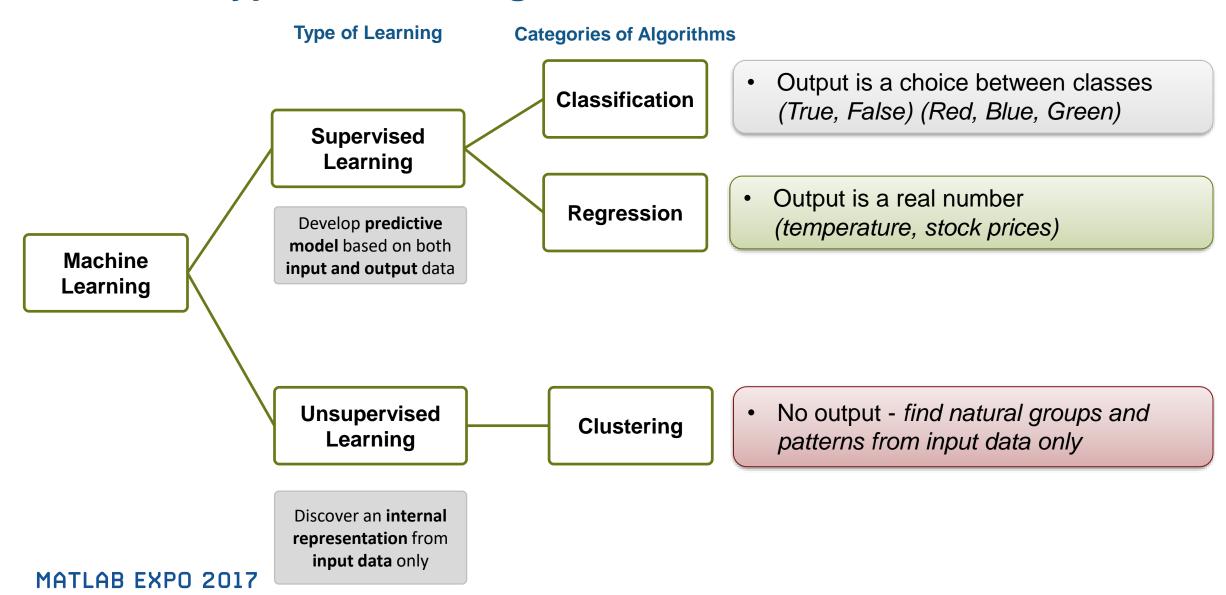


Airline Flight Delays

learn efficiently from very large data sets

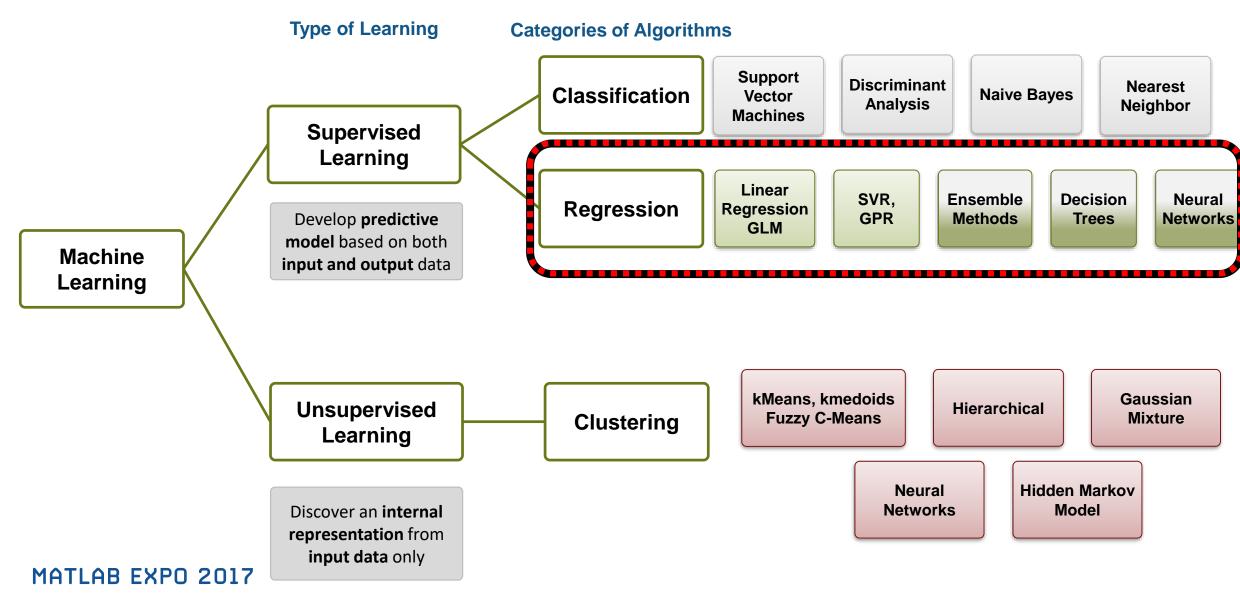


### **Different Types of Learning**





### **Different Types of Learning**





### **Machine Learning with Big Data**

## R2016b

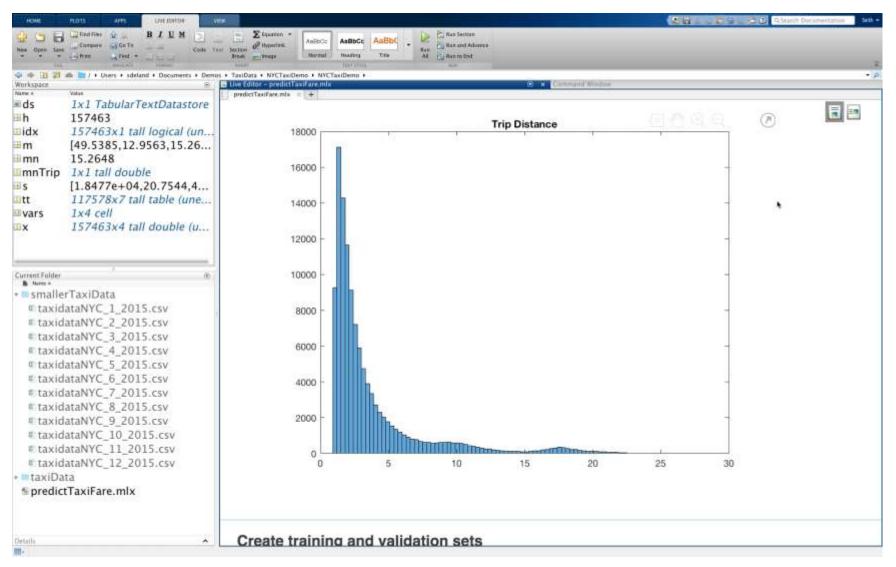
- Descriptive statistics (skewness, tabulate, crosstab, cov, grpstats, ...)
- K-means clustering (kmeans)
- Visualization (ksdensity, binScatterPlot; histogram, histogram2)
- Dimensionality reduction (pca, pcacov, factoran)
- Linear and generalized linear regression (fitlm, fitglm)
- Discriminant analysis (fitcdiscr)

## R2017a

- Linear classification methods for SVM and logistic regression (fitclinear)
- Random forest ensembles of classification trees (TreeBagger)
- Naïve Bayes classification (fitcnb)
- Regularized regression (lasso)
- Prediction applied to tall arrays

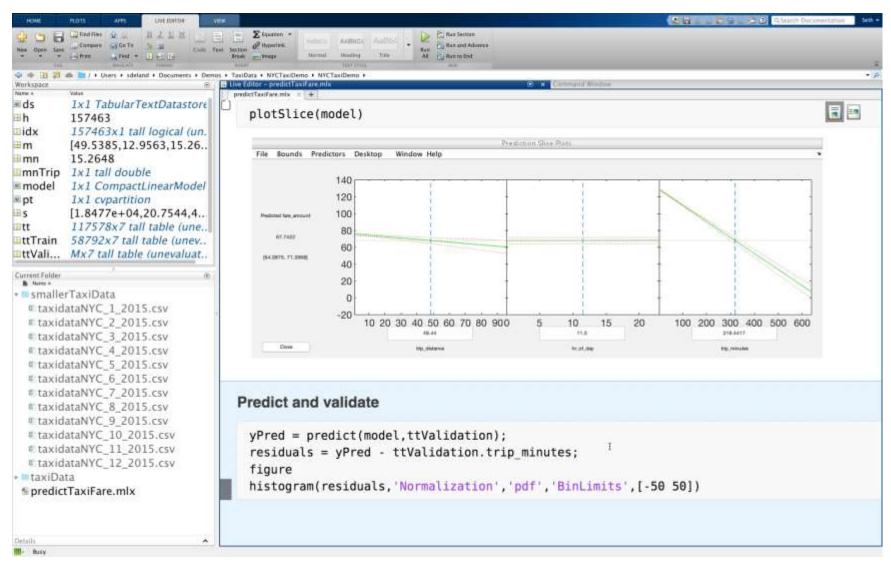


## **Demo: Training a Machine Learning Model**



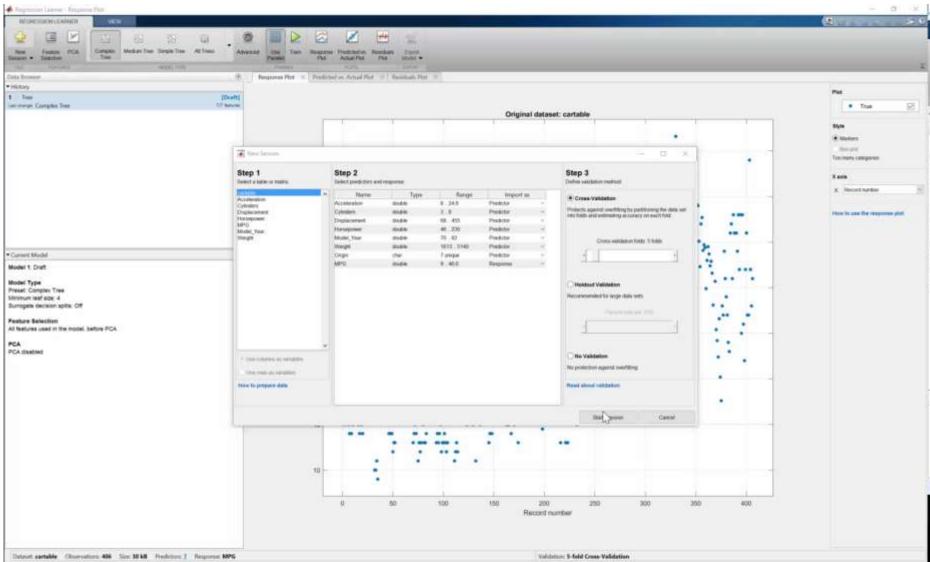


## **Demo: Training a Machine Learning Model**





## **Regression Learner**

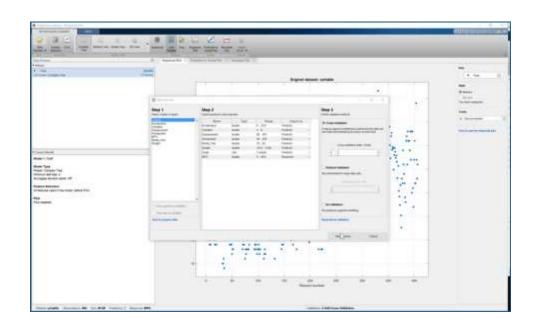




### **Regression Learner**

### App to apply advanced regression methods to your data

- Added to Statistics and Machine Learning Toolbox in R2017a
- Point and click interface no coding required
- Quickly evaluate, compare and select regression models
- Export and share MATLAB code or trained models

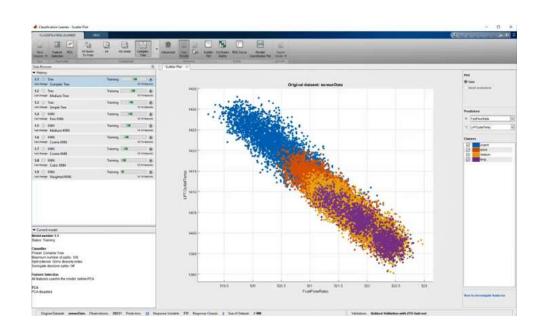




### **Classification Learner**

### App to apply advanced classification methods to your data

- Added to Statistics and Machine Learning Toolbox in R2015a
- Point and click interface no coding required
- Quickly evaluate, compare and select classification models
- Export and share MATLAB code or trained models





## and Many More MATLAB Apps for Data Analytics

**Distribution Fitting** 

**System Identification** 

**Signal Analysis** 

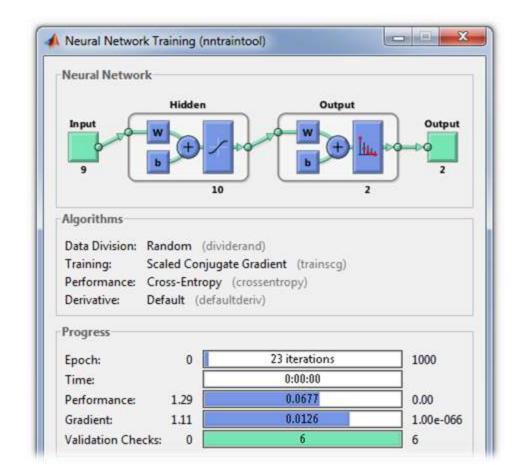
**Wavelet Design and Analysis** 

**Neural Net Fitting** 

**Neural Net Pattern Recognition** 

**Training Image Labeler** 

and many more...

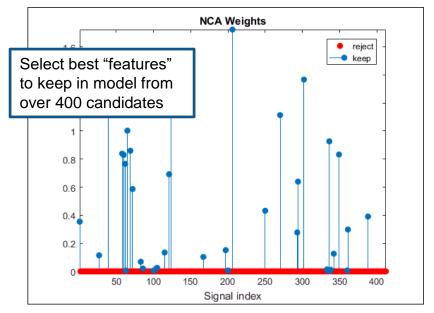




### **Tuning Machine Learning Models**

#### Get more accurate models in less time

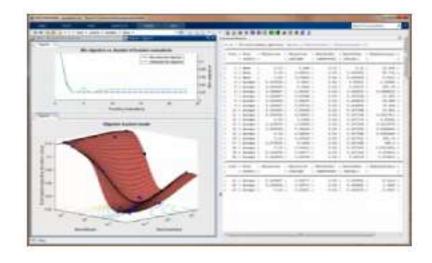
# Automatically select best machine leaning "features"



R2016b

NCA: Neighborhood Component Analysis

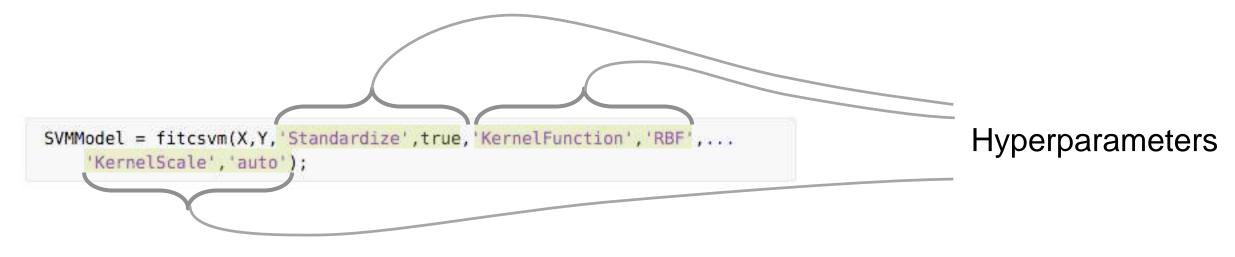
# Automatically fine-tune machine learning parameters



R2016b
Hyperparameter Tuning



### **Machine Learning Hyperparameters**



```
SVMModel = fitcsvm(X,Y,'OptimizeHyperparameters','auto');
```

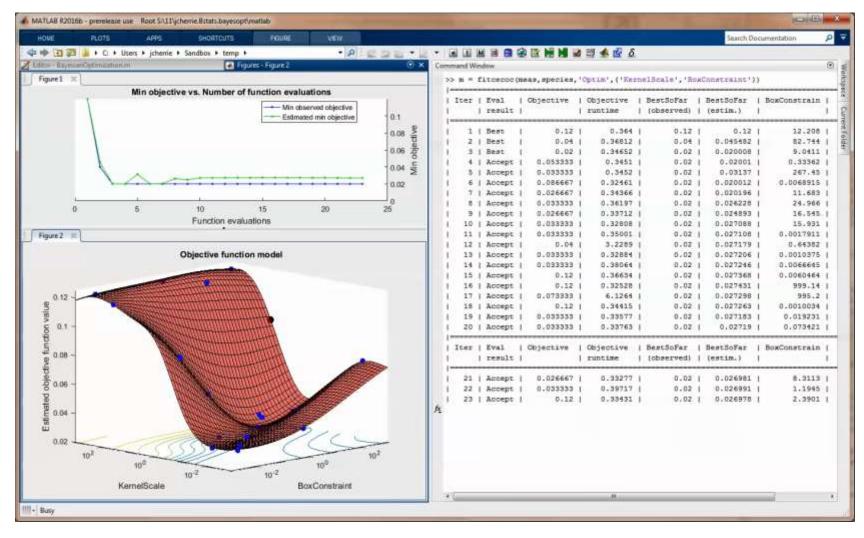
Tune a typical set of hyperparameters for this model

```
SVMModel = fitcsvm(X,Y,'OptimizeHyperparameters','all');
```

Tune all hyperparameters for this model



## **Bayesian Optimization in Action**



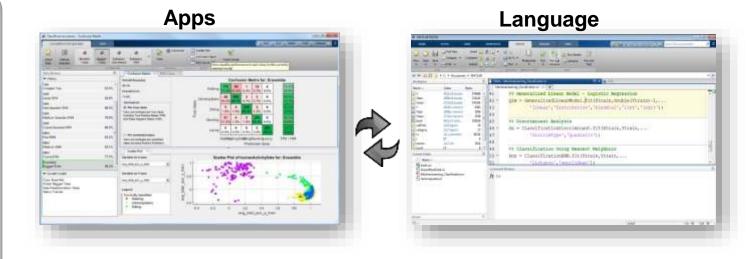


# **Big Data Analytics Workflow: Developing Predictive models**

MATLAB enables domain experts to do Data Science

#### **Challenges**

- Lack of data science expertise
- Feature Extraction How to transform data to best represent the system?
  - Requires subject matter expertise
  - No right way of designing features
- Feature Selection What attributes or subset of data to use?
  - Entails a lot of iteration Trial and error
  - Difficult to evaluate features
- Model Development
  - Many different models
  - Model Validation and Tuning
- Time required to conduct the analysis



- Easy to use apps
- Wide breadth of tools to facilitate domain specific analysis
- Examples/videos to get started
- Automatic MATLAB code generation
- High speed processing of large data sets



## Back to our example: Working with Big Data in MATLAB

Objective: Create a model to predict the cost of a taxi ride in New York City

#### Inputs:

- Monthly taxi ride log files
- The local data set is small (~20 MB)
- The full data set is big (~25 GB)

### Approach:

- Acecss Data
- Preprocess and explore data
- Develop and validate predictive model (linear fit)
  - Work with subset of data for prototyping
  - Scale to full data set on a cluster





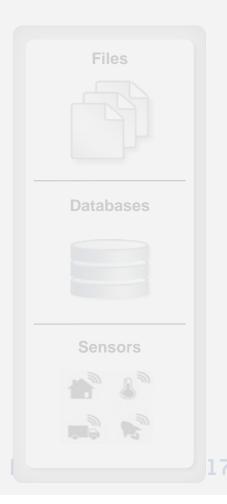
# Data Analytics Workflow: Develop Predictive Models using Big Data

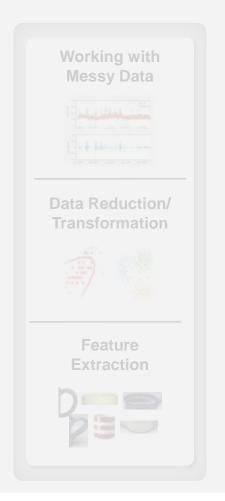
Access and Explore
Data

Preprocess Data

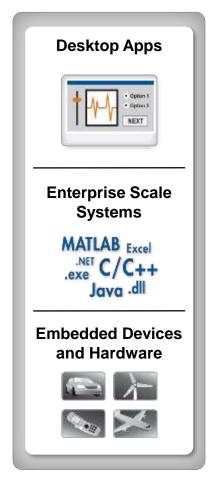
Develop Predictive Models

Integrate Analytics with Systems











## **Demo: Taxi Fare Predictor Web App**



# **Taxi Fare Estimator**

Origin:

Destination:





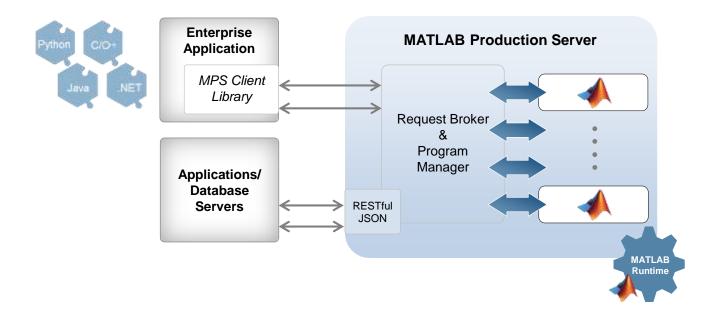
Estimate Fare





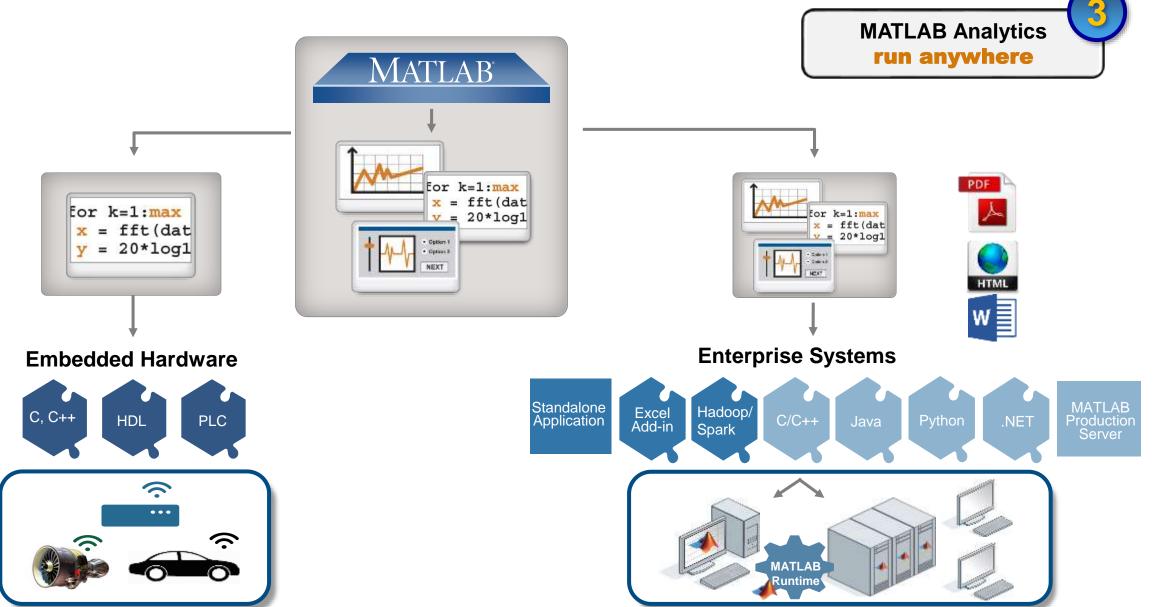
### **MATLAB Production Server**

- Server software
  - Manages packaged MATLAB programs and worker pool
- MATLAB Runtime libraries
  - Single server can use runtimes from different releases
- RESTful JSON interface
- Lightweight client libraries
  - C/C++, .NET, Python, and Java



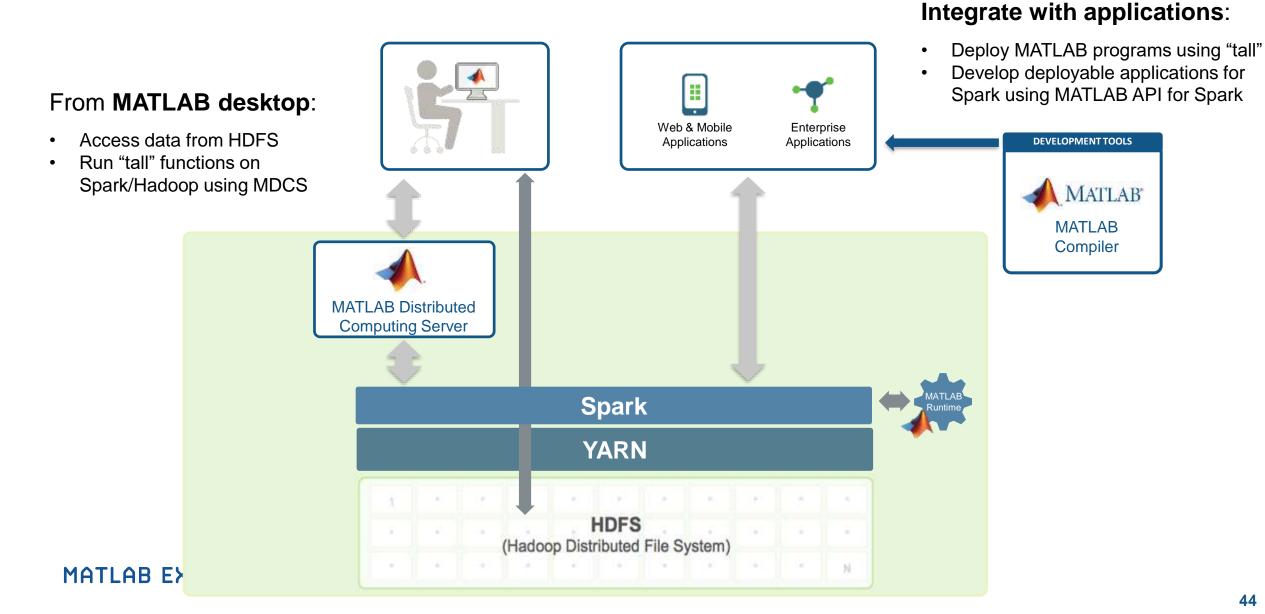


## **Integrate analytics with systems**





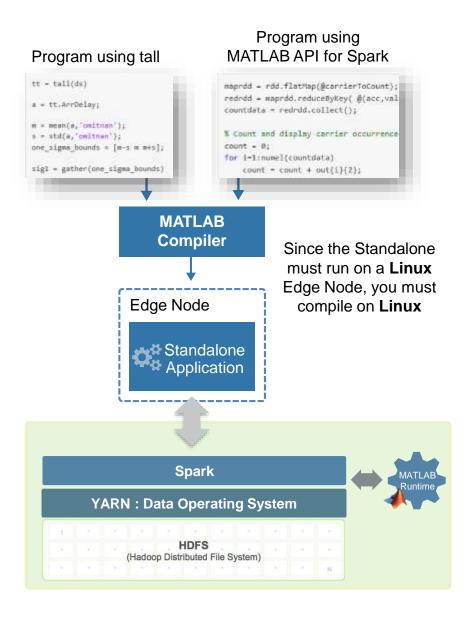
## **Product Support for Spark**





## **Deployment Offerings**

- Deploy "tall" programs
  - Create Standalone Applications: MATLAB Compiler
- MATLAB API for Spark
  - Create Standalone Applications: MATLAB Compiler
  - Functionality beyond tall arrays
  - For advanced programmers familiar with Spark
  - Local install of Spark to run code in MATLAB
    - Installed on same machine as MATLAB single node, Linux





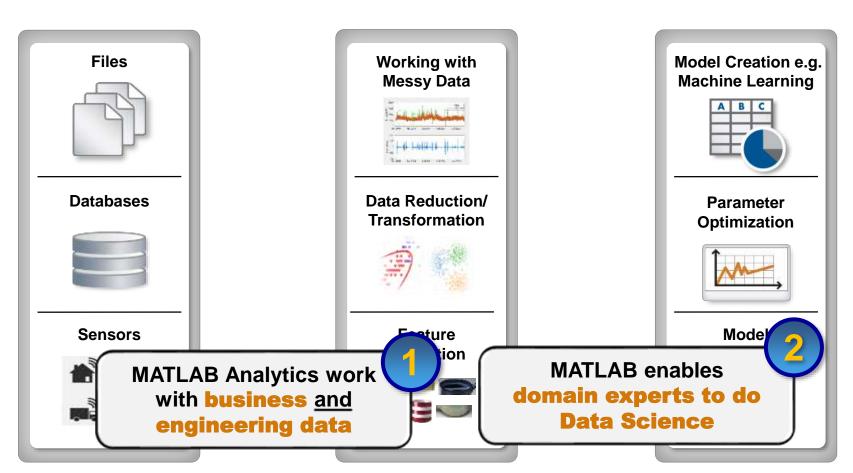
## **Data Analytics Workflow**

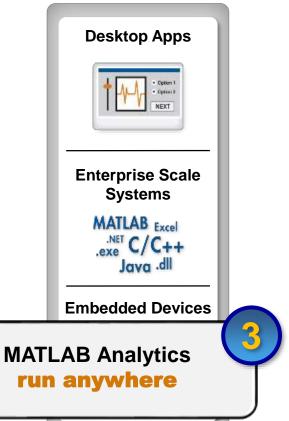
Access and Explore Data

**Preprocess Data** 

Develop Predictive Models

Integrate Analytics with Systems





MATLAB EXPO 2017



## Resources to learn and get started

#### mathworks.com/big-data



#### mathworks.com/machine-learning





### **MathWorks Services**

## Consulting

- Integration
- Data analysis/visualization
- Unify workflows, models, data

www.mathworks.com/services/consulting/

## Training

- Classroom, online, on-site
- Data Processing, Visualization, Deployment, Parallel Computing

www.mathworks.com/services/training/





## **MathWorks Training Offerings**

#### Machine Learning with MATLAB

#### **INTERMEDIATE**

This two-day course focuses on data analytics and machine learning techniques in MATLAB using functionality within Statistics and Machine Learning Toolbox™ and Neural Network Toolbox™. The course demonstrates the use of unsupervised learning to discover features in large data sets and supervised learning to build predictive models. Examples and exercises highlight techniques for visualization and evaluation of results. Topics include:

- Importing and organizing data
- Finding natural patterns in data
- Building predictive models
- Evaluating and improving the model

**Prerequisites:** MATLAB Fundamentals

#### Interfacing MATLAB with C Code

#### INTERMEDIATE

This one-day course covers details of interfacing MATLAB with user-written C code. Topics include:

- Source MEX-files
- Data exchange between MATLAB and MEX-files
- The MATLAB engine interface

**Prerequisites:** *MATLAB Fundamentals* and a basic working knowledge of the C programming language

http://www.mathworks.com/services/training/





Accelerating the pace of engineering and science

## **Speaker Details**

#### **Email:**

seth.deland@mathworks.com

amit.doshi@mathworks.in

LinkedIn:

https://in.linkedin.com/in/amit-doshi

https://www.linkedin.com/in/seth-deland

## **Contact MathWorks India**

Products/Training Enquiry Booth

Call: 080-6632-6000

Email: info@mathworks.in

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