Predicting Customer Behavior Using Big Data Analytics with MATLAB in the Cloud

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Key Takeaways

- Fast scalability and broad community support
- Integration with other languages
- Calculations up to 20x faster
- Make the impossible possible
- Use a tool (including MATLAB) where it’s good at!
NLE (formerly known as: Nederlandse Energie Maatschappij)

- Largest independent energy and utility service provider in NL (Energy/Broadband/Boiler services, etc)
- Migrating to a multi-utility service provider

My role:
- Data Science department
- 5 people
- Small and lean organization
Innovation Challenges and Achievements

- **Goal:** inference about customer behavior in response to actions by company
  - Predictions on customer level instead of group
  - Fast iterations for quick model optimization
  - Maximum level of granularity
- Calculations became slow
- Could not forecast long periods due to memory limitations (on-disk caching makes things very slow)
- Achieved boundaries of local optimization (changed data-types where possible to lower precisions etc.)

**Result:**
- We can now run the calculations in 10-15 minutes instead of the 5-8 hours we had before
How did we get there and leverage MathWorks

- Maximum parallelization and unlimited scalability
- Low cost due to the usage of EC2
- Only pay for what we use to keep costs low but performance high
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- Maximum parallelization and unlimited scalability
- Low cost due to the usage of EC2
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- MATLAB spark integration very easy
- Approximately 20x faster runs
- Converting to Spark took 3 days thanks to MATLAB toolkit
Lessons Learned

• Make sure to read the documentation thoroughly before starting
• Spark configuration can be quite difficult, make sure to understand the concepts
• First optimize locally then parallelize in Spark
• Only use Spark when you really need it, MATLAB out of the box performance is enough for most usage
Concluding Remarks

Tips

• Start off by trying some small things
• Read the documentation thoroughly
• Understand the spark concepts

Future plans

• MATLAB full PySpark (Python-Spark) integration for full leverage of spark platform. (f.e. Spark SQL to MATLAB)