CS60021: Scalable Data Mining

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COURSE BACKGROUND

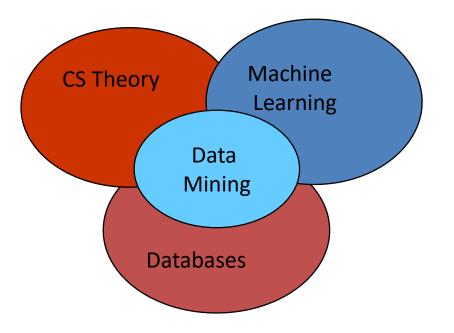
What is Data Mining?

- Given lots of data
- Discover patterns and models that are:
 - Valid: should hold on new data with some certainty
 - Useful: should be possible to act on the item
 - Unexpected: non-obvious to the system
 - Understandable: humans should be able to interpret the pattern

 A lot of the Data Mining Techniques are borrowed from Machine Learning / Deep Learning techniques.

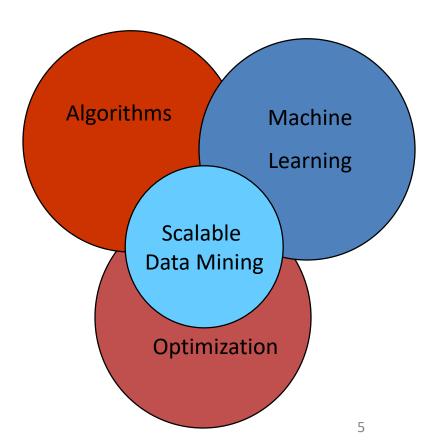
Data Mining: Cultures

- Data mining overlaps with:
 - Databases: Large-scale data, simple queries
 - Machine learning: Small data, Complex models
 - CS Theory: (Randomized) Algorithms
- In this course,
 we will explore
 scalable algorithms
 and systems for Data
 Mining.



This Course

- This class overlaps with machine learning, statistics, artificial intelligence, databases but more stress on
 - Algorithms
 - Online / Streaming
 - Optimization
 - Computing architectures



Pre-requisites

- Algorithms.
- Machine Learning / Data Analytics / Information Retrieval.

- Linear Algebra
- Probability, statistics, calculus

EXAMPLE APPLICATIONS

Word Count Distribution

- Compute word-bigram count distribution for wikipedia corpus.
- 5 million documents
- 1.9 million unique words, ? bigrams
- Problem: Input, output and intermediate results are large.
- Algorithm is simple.
- Spark: Map-reduce framework.
- Sketching algorithms for finding frequency of most frequent items:
 - Misra-Gries Sketching
 - Count-min and Count sketch.

Large Scale Machine Learning

- Train Massive deep learning models on massive datasets.
- Dataset too large:
 - Speed up train by speeding up optimization
 - Acceleration techniques
 - Distributed optimization.
- Model size too big:
 - Reduce redundant parameters using LSH
 - Change model architecture.

Nearest Neighbor Search (LSH)

- Active learning / Subset selection
 - Calculate pairwise similarity between examples
 - Select examples which provide highest improvement in loss function and are most similar to other non-selected examples.
- Compute similarity to all existing examples in dataset and pick the top ones.
 - Fast nearest neighbor seach.

Syllabus

- Optimization and Machine learning algorithms:
 - Optimization algorithms: Stochastic gradient descent,
 Variance reduction, Momentum algorithms, ADAM. Dual-coordinate descent algorithms.
 - Algorithms for distributed optimization: Stochastic gradient descent and related methods. ADMM and decomposition methods, Federated Learning.

Syllabus

Software paradigms:

- Big Data Processing: Motivation and Fundamentals. Mapreduce framework. Functional programming and Scala.
 Programming using map-reduce paradigm. Example programs.
- Deep Learning Frameworks (Pytorch): Motivation,
 Computation graphs, Tensors, Autograd, Modules,
 Example programs.

Syllabus

Algorithmic techniques:

- Subset Selection: Formulations, Coresets, Submodular optimization, Orthogonal Matching Pursuit, Convexoptimization.
- Finding similar items: Shingles, Minhashing, Locality
 Sensitive Hashing families.
- Stream processing: Motivation, Sampling, Bloom filtering,
 Count-distinct using FM sketch, Estimating moments using
 AMS sketch.

COURSE DETAILS

Venue

• Classroom: CSE - 119

- Slots:
 - Monday (10:00 10:55)
 - Wednesday (12:00 12:55)
- Website:

http://cse.iitkgp.ac.in/~sourangshu/coursefiles/cs60021 2022a.html

Moodle (for assignment submission):

https://moodlecse.iitkgp.ac.in/moodle/

Teaching Assistants

- Kiran Purohit
- Shubhadip Nag

Evaluation

- Grades:
 - Midsem, Endsem: 60 70
 - Term Project (optional): 30-40
 - Class Test: 30-40
- Assignments (not graded): 2 3
- Both Term Project and assignment will require you to write code.

THANKS!