

A Data Science Platform

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Prediction Problem Set

- Retail
 - Predict the demand for new products next quarter based on historical transactions, as well as product attributes
 - Predict the demand of products at stores that never carried them
 - Predict the daily demand of products at a store based on historical transactions
- Maritime
 - Predict likely paths for commercial shipping vessels based on AIS data
 - Predict the likely flag of a ship given its path
- Geopolitics
 - Predict future relations between countries along various axes based on an NLPgenerated dataset (e.g. GDELT)



Approach

- High-level data-driven decision making
 - Step 0. Identify the problem
 - Step 1. Identify the available data
 - Step 2. Identify the "prediction" question (to solve)
 - Step 3. Make predictions to support decisions



Status Quo





pDB: prediction DataBase



Movie Recommendation System

- Building a Movie Recommendations System
 - Step 0. Recommend movies to users that s/he likes
 - Step 1. MovieLens dataset
 - Step 2. Predict what a user will rate a movie
 - Step 3. Build pipelines in pDB



MovieLens Data

- Basics:
 - 27K movies, 138K users
- Ratings: (userId, movield, rating)
 - 20M ratings (0.53% density)
- Movies: (movield, title, genre)
 - 27K movies
- Tags: (userId, movield, tag)
 - 465K tags (free form text)

userld	movield	rating	timestamp			
1	2	3.5	1112486027			
1	151	4	1094785734			
91	3066	3	1111558027			



MovieLens Data

- Basics:
 - 27K movies, 138K users

			userId	movield	rating	g	timestamp				
movield		title			genres	;					
	1	Toy Story (1995)					Adventure Animation Children Comedy Fantasy				
	2	Jumanji (1995)					Adventure Children Fantasy				
	3	Grumpier Old Men (1995)			Come	Comedy Romance Comedy Drama Romance					
	4	Waiting to Exhale (1995)			Comed						
	5	Father of the Bride Part II (1995)			Comed	dy					
	-					•	•				

- Tags: (userId, movield, tag)
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MovieLens Data

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				use	erld	movield	ra	ating	tir	nestamp		
movield		title			genres							
	1	Toy Story (1995)						Adventure Animation Children Comedy Fantasy				
	2	lumanii (1995)	userId		movield	tag				timestamp		
	-			18	4141	Mark Waters				124059	7180	
	3	Grumpier Old Men (1995)		65	208	dark hero				136815	0078	
	4	Waiting to Exhale (1995)		65	353	dark hero				136815	0079	
	5	Father of the Bride Part II (199		65	521	noir thriller				136814	9983	
	-			65	592	dark hero				136815	0078	
•	•	Tags: (userId, movi		65	668	bollywood				136814	9876	
		0		65	898	screwball come	edy			136815	0160	
						1						

- 465K tags (free form text)

pDB Language

(operation, (id1, id2)) : value

Prediction

(operation, (id1, id2)): **?**



pDB Language

(rating, (user_1, movie_n)) : 5

Prediction

(rating, (user_1, movie_2)): ?





pDB Language

(*rating*, (*user_1*, *movie_n*)) : 5

Prediction

(rating, (user_1, movie_2)): ?

celeo



Crossvalidation





- The language can simply express typical data science problems
 - Regression
 - Classification
 - Time Series (Interpolation, Forecasting and Multiple)
 - Matrix Completion
 - Tensor Completion



- Prediction problem
 - 3-order tensor completion
 - with component being vector valued
- Non-parametric view
 - $T_{op,id1,id2} = f(x_{op}, y_{id1}, z_{id2})$
- Similarities through latent features
 - id1 vs id2 via y_{id1} vs z_{id2}





Solutions using pDB: Retail, Federal



Decision Making in Retail using pDB





Decision Making in Retail using pDB

• Use pDB to *stitch* data across people, products, locations, time





Maritime Domain Awareness: Anomaly Detection



Maritime Domain Awareness: Predicted Destination



Maritime Domain Awareness: Anomalous Behavior



Enterprise Grade Architecture

- Micro-services architecture leveraging gRPC and protobuf
- Stateless services with end-to-end fault recovery
- Datastores, models and Spark clusters managed seamlessly
- pDB deployed as Docker containers via Kubernetes



pDB is versatile

- High bandwidth connectors integrate in existing environment
 - You do not need to upload your data
- pDB language allows for solving *any* predictive problem
 - Using non-parametric solution, at scale
- Unstructured data is fully utilized
 - In-built "feature extractors" for image, text, geo
- Predictive models are built using ALL the available data
 - Overcomes data sparsity challenge using non-parametric methods
- Provenance of predictions explains answer
 - System is *not* a black-box

