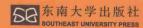


Spark机器学习 (影印版)

Machine Learning with Spark

ick Pentreath 著





Spark 机器学习(影印版)

Nick Pentreath 著

图书在版编目(CIP)数据

Spark 机器学习:英文/(英)彭特里思(Pentreath,

N.)著.一影印本.一南京:东南大学出版社,2016.1

书名原文:Machine Learning with Spark

ISBN 978 - 7 - 5641 - 6091 - 3

I. ①S… II. ①彭… III. ①数据处理软件—机器学习—英文 IV. ①TP274②TP181

中国版本图书馆 CIP 数据核字(2015)第 256607 号

© 2015 by PACKT Publishing Ltd

Reprint of the English Edition, jointly published by PACKT Publishing Ltd and Southeast University Press, 2016. Authorized reprint of the original English edition, 2015 PACKT Publishing Ltd, the owner of all rights to publish and sell the same.

All rights reserved including the rights of reproduction in whole or in part in any form.

英文原版由 PACKT Publishing Ltd 出版 2015。

英文影印版由东南大学出版社出版 2016。此影印版的出版和销售得到出版权和销售权的所有者—— PACKT Publishing Ltd 的许可。

版权所有,未得书面许可,本书的任何部分和全部不得以任何形式重制。

Spark 机器学习(影印版)

出版发行: 东南大学出版社

地 址:南京四牌楼 2号 邮编:210096

出版人: 江建中

网 址: http://www.seupress.com

电子邮件: press@seupress.com

印刷:常州市武进第三印刷有限公司

开 本: 787 毫米×980 毫米 16 开本

印 张: 21

字 数: 411 千字

版 次: 2016年1月第1版

印 次: 2016年1月第1次印刷

书 号: ISBN 978-7-5641-6091-3

定 价: 68.00元

Credits

Author

Nick Pentreath

Project Coordinator

Milton Dsouza

Reviewers

Andrea Mostosi

Hao Ren

Krishna Sankar

Proofreaders

Simran Bhogal

Maria Gould

Ameesha Green

Paul Hindle

Commissioning Editor

Rebecca Youé

Indexer

Priya Sane

Acquisition Editor

Rebecca Youé

Graphics

Sheetal Aute

Abhinash Sahu

Content Development Editor

Susmita Sabat

Production Coordinator

Nitesh Thakur

Technical Editors

Vivek Arora

Pankaj Kadam

Cover Work

Nitesh Thakur

Copy Editor

Karuna Narayanan

About the Author

Nick Pentreath has a background in financial markets, machine learning, and software development. He has worked at Goldman Sachs Group, Inc.; as a research scientist at the online ad targeting start-up Cognitive Match Limited, London; and led the Data Science and Analytics team at Mxit, Africa's largest social network.

He is a cofounder of Graphflow, a big data and machine learning company focused on user-centric recommendations and customer intelligence. He is passionate about combining commercial focus with machine learning and cutting-edge technology to build intelligent systems that learn from data to add value to the bottom line.

Nick is a member of the Apache Spark Project Management Committee.

此为试读,需要完整PDF请访问: www.ertongbook.com

Acknowledgments

Writing this book has been quite a rollercoaster ride over the past year, with many ups and downs, late nights, and working weekends. It has also been extremely rewarding to combine my passion for machine learning with my love of the Apache Spark project, and I hope to bring some of this out in this book.

I would like to thank the Packt Publishing team for all their assistance throughout the writing and editing process: Rebecca, Susmita, Sudhir, Amey, Neil, Vivek, Pankaj, and everyone who worked on the book.

Thanks also go to Debora Donato at StumbleUpon for assistance with data- and legal-related queries.

Writing a book like this can be a somewhat lonely process, so it is incredibly helpful to get the feedback of reviewers to understand whether one is headed in the right direction (and what course adjustments need to be made). I'm deeply grateful to Andrea Mostosi, Hao Ren, and Krishna Sankar for taking the time to provide such detailed and critical feedback.

I could not have gotten through this project without the unwavering support of all my family and friends, especially my wonderful wife, Tammy, who will be glad to have me back in the evenings and on weekends once again. Thank you all!

Finally, thanks to all of you reading this; I hope you find it useful!

About the Reviewers

Andrea Mostosi is a technology enthusiast. An innovation lover since he was a child, he started a professional job in 2003 and worked on several projects, playing almost every role in the computer science environment. He is currently the CTO at The Fool, a company that tries to make sense of web and social data. During his free time, he likes traveling, running, cooking, biking, and coding.

I would like to thank my geek friends: Simone M, Daniele V, Luca T, Luigi P, Michele N, Luca O, Luca B, Diego C, and Fabio B. They are the smartest people I know, and comparing myself with them has always pushed me to be better.

Hao Ren is a software developer who is passionate about Scala, distributed systems, machine learning, and Apache Spark. He was an exchange student at EPFL when he learned about Scala in 2012. He is currently working in Paris as a backend and data engineer for ClaraVista—a company that focuses on high-performance marketing. His work responsibility is to build a Spark-based platform for purchase prediction and a new recommender system.

Besides programming, he enjoys running, swimming, and playing basketball and badminton. You can learn more at his blog http://www.invkrh.me.

Krishna Sankar is a chief data scientist at BlackArrow, where he is focusing on enhancing user experience via inference, intelligence, and interfaces. Earlier stints include working as a principal architect and data scientist at Tata America International Corporation, director of data science at a bioinformatics start-up company, and as a distinguished engineer at Cisco Systems, Inc. He has spoken at various conferences about data science (http://goo.gl/9pyJMH), machine learning (http://goo.gl/sSem2Y), and social media analysis (http://goo.gl/D9YpVQ). He has also been a guest lecturer at the Naval Postgraduate School. He has written a few books on Java, wireless LAN security, Web 2.0, and now on Spark. His other passion is LEGO robotics. Earlier in April, he was at the St. Louis FLL World Competition as a robots design judge.

www.PacktPub.com

Support files, eBooks, discount offers, and more

For support files and downloads related to your book, please visit www.PacktPub.com.

Did you know that Packt offers eBook versions of every book published, with PDF and ePub files available? You can upgrade to the eBook version at www.PacktPub.com and as a print book customer, you are entitled to a discount on the eBook copy. Get in touch with us at service@packtpub.com for more details.

At www.PacktPub.com, you can also read a collection of free technical articles, sign up for a range of free newsletters and receive exclusive discounts and offers on Packt books and eBooks.



https://www2.packtpub.com/books/subscription/packtlib

Do you need instant solutions to your IT questions? PacktLib is Packt's online digital book library. Here, you can search, access, and read Packt's entire library of books.

Why subscribe?

- · Fully searchable across every book published by Packt
- · Copy and paste, print, and bookmark content
- On demand and accessible via a web browser

Free access for Packt account holders

If you have an account with Packt at www.PacktPub.com, you can use this to access PacktLib today and view 9 entirely free books. Simply use your login credentials for immediate access.

Table of Contents

Preface	1
Chapter 1: Getting Up and Running with Spark	7
Installing and setting up Spark locally	8
Spark clusters	10
The Spark programming model	11
SparkContext and SparkConf	11
The Spark shell	12
Resilient Distributed Datasets	14
Creating RDDs	15
Spark operations Caching RDDs	15 18
Broadcast variables and accumulators	19
The first step to a Spark program in Scala	21
The first step to a Spark program in Java	24
The first step to a Spark program in Python	28
Getting Spark running on Amazon EC2	30
Launching an EC2 Spark cluster	31
Summary	35
Chapter 2: Designing a Machine Learning System	37
Introducing MovieStream	38
Business use cases for a machine learning system	39
Personalization	40
Targeted marketing and customer segmentation	40
Predictive modeling and analytics	41
Types of machine learning models	41
The components of a data-driven machine learning system	42
Data ingestion and storage	42
Data cleansing and transformation	43

Model training and testing loop Model deployment and integration	45 45
Model monitoring and feedback	45
Batch versus real time	47
An architecture for a machine learning system	48
Practical exercise	49
Summary	50
Chapter 3: Obtaining, Processing, and Preparing Data	
with Spark	51
Accessing publicly available datasets	52
The MovieLens 100k dataset	54
Exploring and visualizing your data	55
Exploring the user dataset	57
Exploring the movie dataset	62
Exploring the rating dataset	64
Processing and transforming your data	68
Filling in bad or missing data	69
Extracting useful features from your data	70
Numerical features	71
Categorical features	71
Derived features	73
Transforming timestamps into categorical features	73
Text features	75
Simple text feature extraction	76
Normalizing features	80
Using MLlib for feature normalization	81
Using packages for feature extraction	82
Summary	82
Chapter 4: Building a Recommendation Engine with Spark	83
Types of recommendation models	84
Content-based filtering	85
Collaborative filtering	85
Matrix factorization	86
Extracting the right features from your data	92
Extracting features from the MovieLens 100k dataset	92
Training the recommendation model	96
Training a model on the MovieLens 100k dataset	96
Training a model using implicit feedback data	98
Using the recommendation model	99
User recommendations	99
Generating movie recommendations from the MovieLens 100k dataset	99

Item recommendations	102
Generating similar movies for the MovieLens 100k dataset	103
Evaluating the performance of recommendation models	106
Mean Squared Error	107
Mean average precision at K	109
Using MLlib's built-in evaluation functions	113
RMSE and MSE	113 113
Summary	115
Chapter 5: Building a Classification Model with Spark	117
Types of classification models	120
Linear models Logistic regression	120 122
Linear support vector machines	123
The naïve Bayes model	124
Decision trees	126
Extracting the right features from your data	128
Extracting features from the Kaggle/StumbleUpon	
evergreen classification dataset	128
Training classification models	130
Training a classification model on the Kaggle/StumbleUpon	
evergreen classification dataset	131
Using classification models	133
Generating predictions for the Kaggle/StumbleUpon	
evergreen classification dataset	133
Evaluating the performance of classification models	134
Accuracy and prediction error	134
Precision and recall	136
ROC curve and AUC	138
Improving model performance and tuning parameters	140
Feature standardization	141
Additional features	144
Using the correct form of data	147
Tuning model parameters	148
Linear models	149
Decision trees The naïve Bayes model	154 155
Cross-validation	156
Summary	159
we will interest of	100

Chapter 6: Building a Regression Model with Spark	161
Types of regression models	162
Least squares regression	162
Decision trees for regression	163
Extracting the right features from your data	164
Extracting features from the bike sharing dataset	164
Creating feature vectors for the linear model	168
Creating feature vectors for the decision tree	169
Training and using regression models	170
Training a regression model on the bike sharing dataset	171
Evaluating the performance of regression models	173
Mean Squared Error and Root Mean Squared Error Mean Absolute Error	173
	174
Root Mean Squared Log Error	174
The R-squared coefficient	175 175
Computing performance metrics on the bike sharing dataset Linear model	175
Decision tree	176
Improving model performance and tuning parameters	177
Transforming the target variable	177
Impact of training on log-transformed targets	180
Tuning model parameters	183
Creating training and testing sets to evaluate parameters The impact of parameter settings for linear models	183 184
The impact of parameter settings for the decision tree	192
Summary	195
Chapter 7: Building a Clustering Model with Spark	197
Types of clustering models	198
K-means clustering	198
Initialization methods	202
Variants	203
Mixture models	203
Hierarchical clustering	203
Extracting the right features from your data	204
Extracting features from the MovieLens dataset	204
Extracting movie genre labels	205
Training the recommendation model Normalization	207
Training a clustering model	208
Training a clustering model on the MovieLens dataset	208
Making predictions using a clustering model	210
Interpreting cluster predictions on the MovieLens dataset	211
Interpreting the movie clusters	212

Evaluating the performance of clustering models	216
Internal evaluation metrics	216
External evaluation metrics	216
Computing performance metrics on the MovieLens dataset	217
Tuning parameters for clustering models	217
Selecting K through cross-validation	217
Summary	219
Chapter 8: Dimensionality Reduction with Spark	221
Types of dimensionality reduction	222
Principal Components Analysis	222
Singular Value Decomposition	223
Relationship with matrix factorization	224
Clustering as dimensionality reduction	224
Extracting the right features from your data	225
Extracting features from the LFW dataset	225
Exploring the face data	226
Visualizing the face data	228
Extracting facial images as vectors Normalization	229 233
Training a dimensionality reduction model	234
Running PCA on the LFW dataset	235
Visualizing the Eigenfaces	236
Interpreting the Eigenfaces	238
Using a dimensionality reduction model	238
Projecting data using PCA on the LFW dataset	239
The relationship between PCA and SVD	240
Evaluating dimensionality reduction models	242
Evaluating k for SVD on the LFW dataset	242
Summary	245
Chapter 9: Advanced Text Processing with Spark	247
What's so special about text data?	247
Extracting the right features from your data	248
Term weighting schemes	248
Feature hashing	249
Extracting the TF-IDF features from the 20 Newsgroups dataset	251
Exploring the 20 Newsgroups data	253
Applying basic tokenization	255
Improving our tokenization	256
Removing stop words Excluding terms based on frequency	258 261
A note about stemming	264
Training a TF-IDF model	264
Analyzing the TF-IDF weightings	266

Using a TF-IDF model	268
Document similarity with the 20 Newsgroups dataset and	
TF-IDF features	268
Training a text classifier on the 20 Newsgroups dataset	
using TF-IDF	271
Evaluating the impact of text processing	273
Comparing raw features with processed TF-IDF features on the	
20 Newsgroups dataset	273
Word2Vec models	274
Word2Vec on the 20 Newsgroups dataset	275
Summary	278
Chapter 10: Real-time Machine Learning with Spark Streaming	279
Online learning	279
Stream processing	281
An introduction to Spark Streaming	281
Input sources	282
Transformations	282
Actions	284
Window operators	284 285
Caching and fault tolerance with Spark Streaming	286
Creating a Spark Streaming application	287
The producer application	
Creating a basic streaming application	290
Streaming analytics	293
Stateful streaming	296
Online learning with Spark Streaming	298
Streaming regression	298
A simple streaming regression program	299
Creating a streaming data producer Creating a streaming regression model	299 302
Streaming K-means	305
Online model evaluation	306
Comparing model performance with Spark Streaming	306
Summary	310
Index	311

Preface

In recent years, the volume of data being collected, stored, and analyzed has exploded, in particular in relation to the activity on the Web and mobile devices, as well as data from the physical world collected via sensor networks. While previously large-scale data storage, processing, analysis, and modeling was the domain of the largest institutions such as Google, Yahoo!, Facebook, and Twitter, increasingly, many organizations are being faced with the challenge of how to handle a massive amount of data.

When faced with this quantity of data and the common requirement to utilize it in real time, human-powered systems quickly become infeasible. This has led to a rise in the so-called big data and machine learning systems that learn from this data to make automated decisions.

In answer to the challenge of dealing with ever larger-scale data without any prohibitive cost, new open source technologies emerged at companies such as Google, Yahoo!, Amazon, and Facebook, which aimed at making it easier to handle massive data volumes by distributing data storage and computation across a cluster of computers.

The most widespread of these is Apache Hadoop, which made it significantly easier and cheaper to both store large amounts of data (via the Hadoop Distributed File System, or HDFS) and run computations on this data (via Hadoop MapReduce, a framework to perform computation tasks in parallel across many nodes in a computer cluster).

However, MapReduce has some important shortcomings, including high overheads to launch each job and reliance on storing intermediate data and results of the computation to disk, both of which make Hadoop relatively ill-suited for use cases of an iterative or low-latency nature. Apache Spark is a new framework for distributed computing that is designed from the ground up to be optimized for low-latency tasks and to store intermediate data and results in memory, thus addressing some of the major drawbacks of the Hadoop framework. Spark provides a clean, functional, and easy-to-understand API to write applications and is fully compatible with the Hadoop ecosystem.

Furthermore, Spark provides native APIs in Scala, Java, and Python. The Scala and Python APIs allow all the benefits of the Scala or Python language, respectively, to be used directly in Spark applications, including using the relevant interpreter for real-time, interactive exploration. Spark itself now provides a toolkit (called MLlib) of distributed machine learning and data mining models that is under heavy development and already contains high-quality, scalable, and efficient algorithms for many common machine learning tasks, some of which we will delve into in this book.

Applying machine learning techniques to massive datasets is challenging, primarily because most well-known machine learning algorithms are not designed for parallel architectures. In many cases, designing such algorithms is not an easy task. The nature of machine learning models is generally iterative, hence the strong appeal of Spark for this use case. While there are many competing frameworks for parallel computing, Spark is one of the few that combines speed, scalability, in-memory processing, and fault tolerance with ease of programming and a flexible, expressive, and powerful API design.

Throughout this book, we will focus on real-world applications of machine learning technology. While we may briefly delve into some theoretical aspects of machine learning algorithms, the book will generally take a practical, applied approach with a focus on using examples and code to illustrate how to effectively use the features of Spark and MLlib, as well as other well-known and freely available packages for machine learning and data analysis, to create a useful machine learning system.

What this book covers

Chapter 1, Getting Up and Running with Spark, shows how to install and set up a local development environment for the Spark framework as well as how to create a Spark cluster in the cloud using Amazon EC2. The Spark programming model and API will be introduced, and a simple Spark application will be created using each of Scala, Java, and Python.