Why Scala for Data Science?

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Data Science

- "Data Science" seeks to provide systems, methodologies and procedures for deriving insight from data

- Much of data science current focuses on processing and making sense of "big data"

Some Sources of "Big Data"

- Twitter (feeds)
- Facebook (status updates)
- Environmental sensors (weather, municipal, building)
- Lab test results
- Point of sale and online sales records
- Administrative data
- Questionnaire responses (mobile, web)
- Sequence data
- Supply chain data feeds
- Voice audio
- Incoming/outgoing calls
- Communication infrastructure proximity data
- Health information browsing behavior
- Consumer electronic devices sensors (physical activity, proximity, location, etc.)

Four key "V's" of "Big Data" (Google)

- **Volume**: Lots of evidence

- **Velocity**: High temporal resolution longitudinal data

- **Variety**: Cross-linked data sources support can "triangulation" of understanding

- **Veracity**: Physical measures are less subject to self-report, on-device self-reporting is more temporally proximate to phenomena of interest event (exposures, symptoms,…)

Volume

- Consider
  - N participants
  - # of records per participant (M)
- Traditional epidemiologic studies: N >> M
- "Big data": M >> N common
- Common: Dozens of MB per participant/day
- This volume of data will often require different handling techniques than for traditional systems: Different
  - Storage
  - Analysis
  - Visualization

Volume & Variety: Some Statistics

Velocity

- Electronic data sources often update frequently
    - Low rates: Lab data, administrative data
    - Medium Low rate: multiple times/day e.g.,
        - Facebook updates
        - Twitter
        - browsing behavior
        - app use
        - Ecological momentary assessment (EMA) responses
        - Weather
        - Point of sale
    - Medium rate: on order of seconds (e.g., GPS, building sensors)
    - Higher rates: Many times per second (e.g., accelerometers, gyroscopes)
- Such velocity provides high temporal resolution into micro-behaviours and exposures

Variety

- A given electronic data sources often provide multiple lines of evidence
  - Smartwatch (e.g., Empatica E4): stress responses via electrodermal activity & Heart Rate Variability, heart rate, acceleration, skin temperature
  - Smartphone with Ethica iEpi: location, physical activity, proximity, posture, humidity, EMA responses, etc.

- For a given participant, we increasingly have multiple sources of electronic data available – both quantitative and qualitative
  - Smartphone (context and state via sensors, ecological momentary assessments)
  - Smartwatch
  - Weather
  - Point of sale
  - Facebook updates

- This evidence is **cross-linked** by **participant** and **time** (i.e., for a given participant & time, we can find the relevant information applying then across all data sources

- We can often **triangulate** state of a given participant using many lines of evidence

Need for *Scalability* in Data Science

Very large amounts of data, but limited resources

>   Memory (often data far outpaces physical memory)

>   CPU speed

Opportunities for speed come from using many computational resources rather than speeding up our processors directly

Capacity to robustly handle exceptional situations while conducting large-scale processing

>   Failure across machines

>   Missing values (e.g., NAs)

>   Error conditions in processing (e.g., divide by 0)

Translating solutions readily across spectrum of needs

Why Scala?

Support for functional programming benefits (next slide)

Multiple key Data Science needs supported (some via FP)

Much data, Limited MEMORY => want to avoid materializing data structures => **laziness, recomputation**

Much data to process => want to use many processors concurrently to handle => **clear dependencies, parallel data structures, parallelizable higher order functions**

Capacity to robustly handle exceptional situations -- even for parallel code => **Type-checked handling of errors, missing values, failure**

Scalable from data exploration to large scale rigour

Data exploration => need for flexibility in processing => modular pipelines of operations

Rich type system supporting subtyping and parameterized types

Mix of

Compiled

Rigorous static type checking

Benefits of Functional Programming

- Equational reasoning => transparency in understanding code
- Composition of simple mechanisms yield powerful results
- Modular -- orthogonality via higher order functions
- More transparent error handling, clear values
- Clear dependencies
- Easier means of specifying asynchronous operations
- In theory (but less clear at a practical level): potential for pipelining
- Ability to send code to different machines with minimal trouble
- Immutability rules out many common errors
- Support for transparent, simple-to-use higher-order functions to process in ways that can be parallelized/vectorized