ORIE 5355: People, Data, & Systems

Lecture 1: Introduction

Nikhil Garg

Course webpage: https://orie5355.github.io/Fall_2021/

Plan for today

- Content overview
- Syllabus/Course structure
- Questions
- Time permitting, move on to first content lecture
- Hopefully end a few minutes early for specific questions

Please interrupt with questions at anytime

(but raise your hand)

Who are we?

Instructor: Nikhil Garg

Asst Professor, Cornell Tech, ORIE

Research on the application of algorithms, data science, and mechanism design to the study of democracy, markets, & societal systems

Past experiences/collabs: Uber, Upwork, other marketplaces, campaign data science

TA: Zhi Liu

PhD Student, Cornell, ORIE

Ithaca-based this semester

Research on mechanism design and machine learning with strategic data sources

Content overview

What is this class *not* about

Intro to data science → **Urban Data**

How to train many types of cool prediction models → **Applied Machine Learning**

Deep learning → many other courses

How to scale data science → **Data Science in the Wild**

Theoretical analysis of markets (pricing, queuing) → **Service Systems and Online Markets**

What *is* this class about?

Let's assume you know the machinery for training **prediction** models

Then, how do you make (algorithmic) **decisions**, in the presence of

- User incentives, strategic behavior, adversarial behavior
- Data constraints – censoring, selection effects, limited data
- (Perceived) fairness and ethical constraints
- Business/resource constraints – capacities, communication limits
- Competition
- Changing environments

Who is this course for?

You know (or are learning right now) how to train and evaluate (basic) prediction models

You want to learn how to actually use such these models in:

- Online marketplaces (Uber, Upwork, Etsy, Netflix, Stitchfix…)
- Government (transportation, polling, census, providing services)

…any data science setting about people

Organization

Data (~2-3 weeks): What is it, how to collect it, and common challenges

Analysis (~5 weeks): Common tasks in people-centric systems

- Recommendation (~2 weeks)
- Pricing (~2 weeks)

Experimentation (~2-3 weeks): How do we know a model is good?

Miscellaneous (~2-3 weeks)

Data collection and processing

- What *is* data? Where does it come from? What does it *represent?*
- Common challenges in data collection

  Selection biases, censoring, and other challenges
- Polling/surveys as an extended example
  - What goes wrong in measuring opinions (mean estimation)
  - Some techniques that somewhat work
  - US 2016 election polls as a case study
- Other challenges and contexts: online ratings, privacy, etc.

Guest lecture from long-time FiveThirtyEight data journalist and now Columbia professor, Dhrumil Mehta

Analysis: Recommendation

- Basics of recommendation: collaborative filtering and matrix factorization
- Individual- vs demographic-based personalized recommendations – tackling the cold start or low data regime in practice
- Other challenges for recommendation in practice:
  - Matching and capacity constraints
  - Two sided fairness
  - How censored data + feedback loops affect recommendations

Guest lecture from Amy Zhang, PhD student and with a lot of real-world recommendation system experience

Analysis: Pricing

At what price do I sell my items?

- Optimal pricing given market data
- Personalized pricing – individual vs demographic based
- Dynamic pricing – pricing over time
- Exercise on when personalized and dynamic pricing is ethical
- Case studies:
  - prices and wages in online marketplaces
  - congestion pricing

Experimentation

How do I know if my product/intervention/action/treatment works?

- A/B testing basics: clinical trials, standard experimentation
- Why standard techniques fail in people-centric systems: interference
- Experimentation in practice
  - Dealing with networks and interference
  - Experimentation over time
  - Experiments in 2-sided marketplaces
  - Running many experiments
- Case studies: Covid/clinical trials, online marketplaces

Miscellaneous

[Exact topics TBA]

- Differential privacy: how do I share personal data in a “optimally” private manner?
- Deeper dive into fairness audits: how do I measure whether my algorithm is “unfair”?
- Algorithmic explainability and transparency
- “Human-in-the-loop” machine learning

Guest lecture from Lily Xu, PhD student who applies data science + game theory to anti-poaching efforts

Class themes

- The right data and interpretation beats modeling sophistication
- The solution is not (always) technical
- You’re not done after training a model, and you don’t start there either
- Most mistakes are made in understanding and applying the basics
- Domain expertise is essential
- Design with privacy, ethics, and fairness in mind – not as an afterthought
- Historical performance on training set is often a terrible measure
- Concepts, not (just) methods
- Be curious!

Syllabus

https://orie5355.github.io/Fall_2021/syllabus/

Assignments + Grading

Homework: 40%. Each HW is an equal part of the homework grade. Lowest score replaced by project grade.

Final project: 30%.

Biweekly quizzes: 20%. 4-5 biweekly quizzes. Lowest score dropped.

Participation: 10%.

Note the late day policy in the syllabus

Final project

https://orie5355.github.io/Fall_2021/project/

- Most fun part of the class – a chance to apply everything we've learned
- You'll take the role of one entity in a marketplace competing to sell items against other students

Prediction, pricing, recommendations with capacities, competition, experimentation

- Winner(s) prize TBA

Attendance and Covid

- **Don’t come to class sick or if you suspect you’re sick**
- This semester is all about flexibility
- Class recordings will be available, but no live remote participation
- With the exception of extended sickness/family emergencies/life events, I expect you in class and participating
  - If you have to miss more than 20% of classes, please contact me and we’ll work with student services/SDS to make a plan
- Office hours will be partially remote, but will not be recorded
- **Everything subject to change with external events**

Course communication

Ed Discussion: First resource for any question

Office hours: You are strongly encouraged to come to office hours for any reason.

Email: Only for private questions and concerns. Technical questions will not be answered over email – please use Ed Discussion.

Classroom norms

- Take space, make space: allow others to join the conversation.
- Embrace a growth mindset. Mistakes are a valuable learning opportunity.
- Ask questions!
- Be willing to give and receive feedback respectfully.
- Recognize that we come from different disciplines and have different academic experiences. Be ready to explain concepts and terms.

Important links

- Course website
  - Where lecture notes, homeworks, and most materials will be posted
- Canvas
- Ed Discussion – Primary communication tool
  - Non-public announcements will be posted
  - Ask almost all your questions here
- Gradescope – Place to turn in all assignments

Announcements

- This week: my office hours Wednesday, 4:30 pm, outside café
- Watch out for the course pre-survey, posted on Ed discussion today
  - https://docs.google.com/forms/d/e/1FAIpQLSdzUEolXFhTaQtuCw0Rtot1BHEO94BO_Awj7ljDJ0gLF1F9Rg/viewform
  - Office hours preference form: http://whenisgood.net/tr9taci
- TA office hours start next week
- Homework 1 will be posted by Friday

Questions?