Inteligencia Artificial en la academia y la industria

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Facultad de Ingeniería



tiene IA?



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Al according to Wikipedia

"Colloquially, the term "artificial intelligence" is often used to describe machines (or computers) that mimic "cognitive" functions that humans associate with the human mind, such as "learning" and "problem solving"."

Inteligencia Artificial según Wikipedia

A medida que las máquinas se vuelven cada vez más capaces, tecnología que alguna vez se pensó que requería de inteligencia se elimina de la definición. Por ejemplo, el reconocimiento óptico de caracteres ya no se percibe como un ejemplo de la «inteligencia artificial» habiéndose convertido en una tecnología común.³ Avances tecnológicos todavía clasificados como inteligencia artificial son los sistemas de conducción autónomos o los capaces de jugar al ajedrez o al Go.<u>4</u>

General AI

A machine capable of do what humans

Conscious machines

Narrow Al

Solve field specific problems

Take advantage of existent data

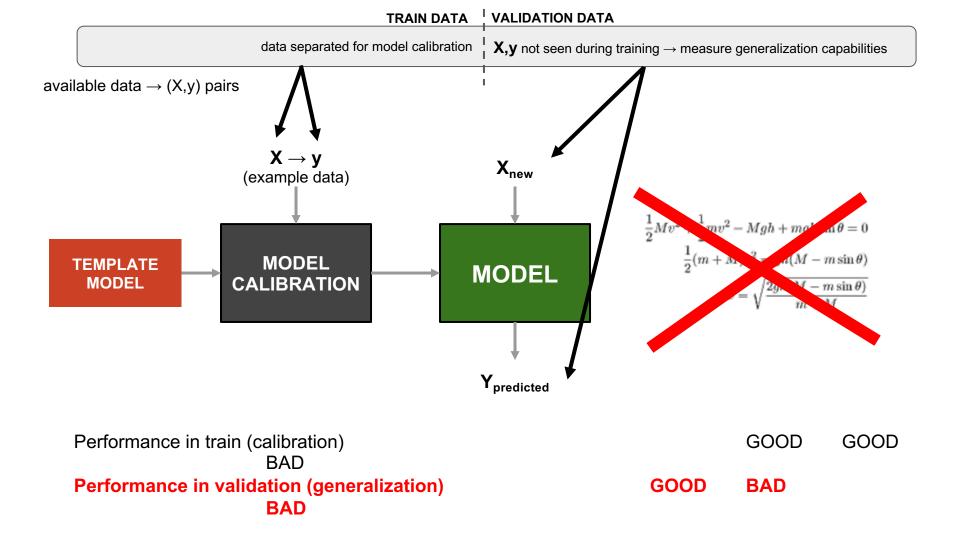
Correlate multiple source

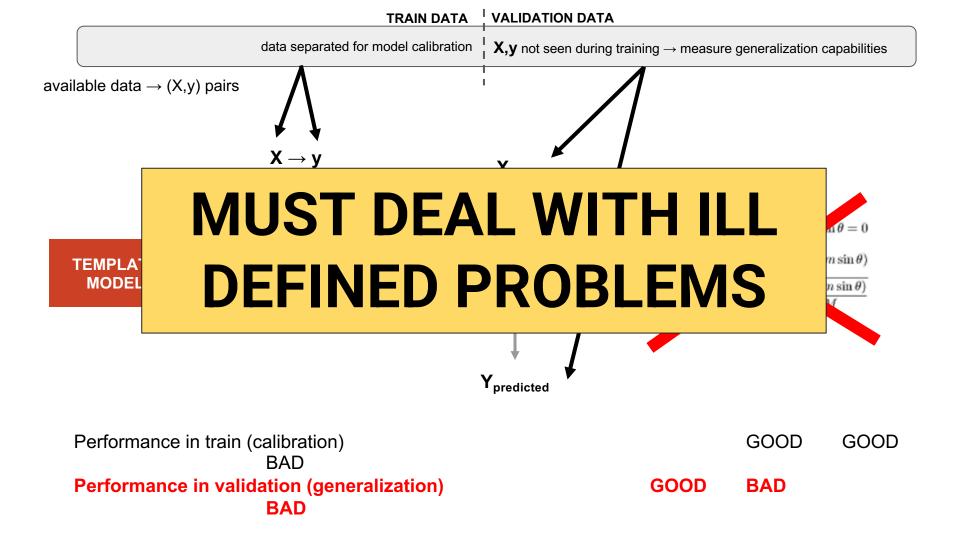
Combine Low Level and high level information

data science mining

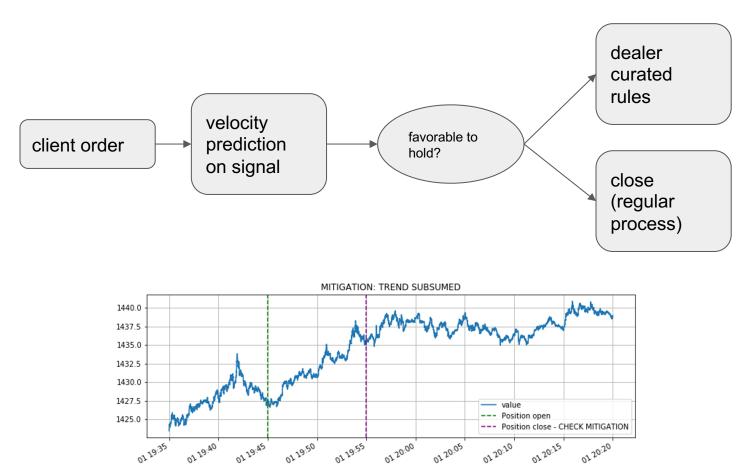
machine learning

big data business intelligence data





Hedging strategies on commodities



HSS AI ASSISTED TRADING STRATEGY - details - from simulation 2019 data

AI MODEL trained with 10 hours of previous data

retrained every 10 min to adjust to new trends

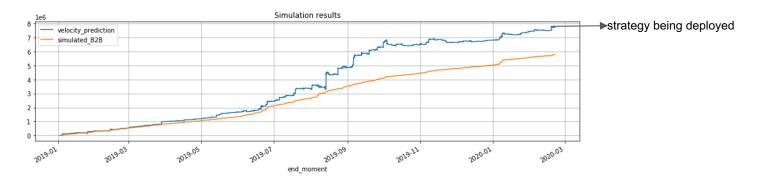
MOMENTUM is VELOCITY on statistically smoothed signal on [-35mins, +35mins]

TRAILING STOPtrailing stop = current spread percentile wrt historic / 10
Current spread percentile = $15 \rightarrow$ trailing stop = $15/10 \rightarrow$ trailing stop = 1.5

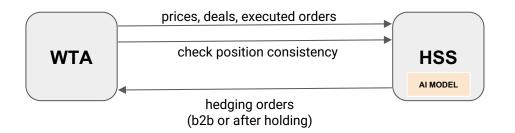
VOLATILITY as standard deviation 10 mins before

MOMENTUM ZERO is interval (-1.85, 1.85) USD/hour

all parameters tuned with simulations on data 2019-2020



WTA control on HSS, custom protocol



WTA checks regularly that → HSS is alive and responding timely → HSS keeping track of **position** is consistent

If checks fail \rightarrow switch to WTA4 BACK 2 BACK automatically which will close any open position

> min val

WTA reports back to HSS on order executions (slippage, rejections)

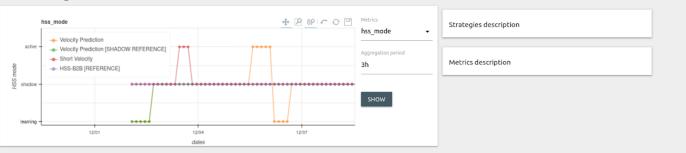
ONLINE TRACKING DASHBOARD

XAU/USD HSS strategies explorer

refresh automatically REFRESH DATA HOME

Showing data from 12/2/2019, 00:01:50 to 12/9/2019, 00:10:20

HSS strategies mode behavior



active strategies



shadow strategies

OFFLINE ANALYSIS

velocity_prediction Totalpnl by prediction result and close_criterion

TRAILINGSTOP -	462.540USD	-15108.673USD	-14646.132USD
	Profit: 29 deals 6463.29USD	Profit: 3 deals 152.44USD	Profit: 32 deals 6615.74USD
	Loss: 58 deals -6000.75USD	Loss: 41 deals -15261.11USD	Loss: 99 deals -21261.87USD
NO_VOLATILITY -	1185.166USD	-2279.001USD	-1093.835USD
	Profit: 15 deals 1675.72USD	Profit: 30 deals 902.10USD	Profit: 45 deals 2577.83USD
	Loss: 10 deals -490.56USD	Loss: 52 deals -3181.10USD	Loss: 62 deals -3671.66USD
TREND_CAPTURED_LATE	4973.280USD	-3553.999USD	-8527.279USD
	Profit: 15 deals 131.86USD	Profit: 2 deals 25.54USD	Profit: 17 deals 157.39USD
	Loss: 69 deals -5105.14USD	Loss: 19 deals -3579.53USD	Loss: 88 deals -8684.67USD
TREND_SUBSUMED	52068.821USD	386-995USD	52455.816USD
	• Profit: 233 deals 53095.24USD	Profit: 36 deals 1202.79USD	Profit: 269 deals 54298.04USD
	Loss: 41 deals -1026.42USD	Loss: 34 deals -815.80USD	Loss: 75 deals -1842.22USD
TRADE_DURATION	68995,748USD	-12790.662USD	56205.086USD
	Profit: 288 deals 77605.62USD	Profit: 18 deals 2579.58USD	Profit: 306 deals 80185.20USD
	Loss: 150 deals -8609.87USD	Loss: 54 deals -15370.25USD	Loss: 204 deals -23980.12USD
TOTAL -	117738 995USD	-33345.340USD	84393.655USD
	Profit: 580 deals 138971.74USD	Profit: 89 deals 4862.46USD	Profit: 669 deals 143834.20USD
	Loss: 328 deals -21232.74USD	Loss: 200 deals -38207.80USD	Loss: 528 deals -59440.54USD
	PREDICTION_OK	PREDICTION_ERROR	TOTAL

velocity_prediction Totalpnl for deals closed as B2B

45196.724USD Profit: 1991 deals || 49443.12USD Loss: 833 deals || -4246.39USD

-50000

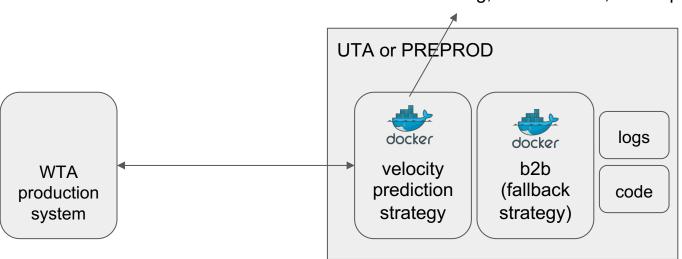
- -100000

- 100000

- 50000

- 0

Deployment, deployment, deployment



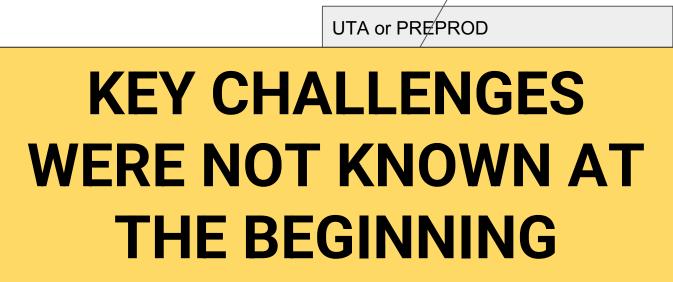
retraining, data streams, online prediction, etc.

deployment IS THE MAYOR technical challenge

- restricted access to envs
- real time prediction \rightarrow optimization of code
- very long trial+error cycle
- +6 months delays
- interruptions by maintenances, etc.
- need to develop tools to enable **agile** process

Deployment, deployment, deployment

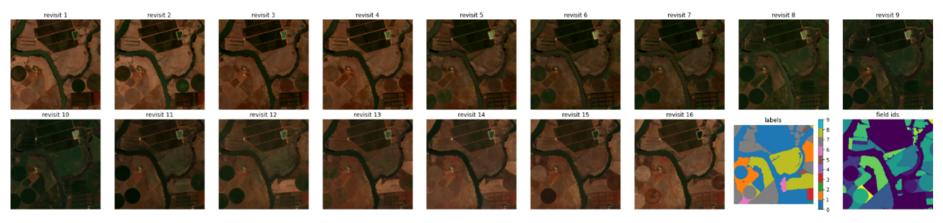
retraining, data streams, online prediction, etc.



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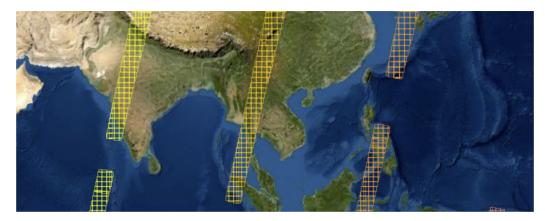
FDL NASA/ESA Self Supervised learning for World Food Programme

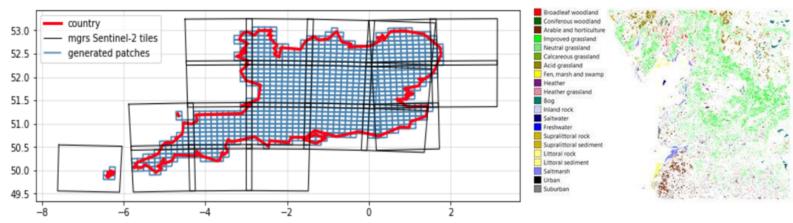


crop detection? yield prediction? field segmentation?



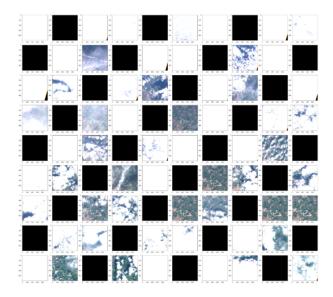
FDL NASA/ESA Self Supervised learning for crop detection

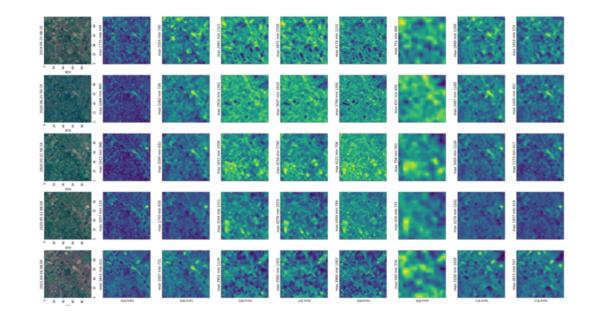






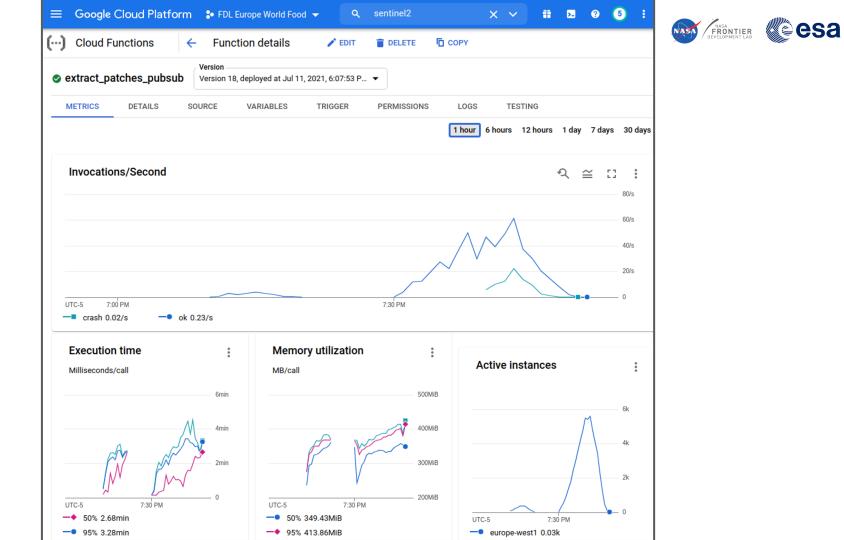
Sentinel-2 example chip (1km²) with revisits and multiple bands





Multiband time series data is **large and complex**

1 km² 11 bands 2.5 years time series \rightarrow **5Gb** on disk **5D** [chip, time, band, W, H]





FDL NASA/ESA Self Supervised learning for crop detection



SatExtractor

Build, deploy and extract satellite public constellations with one command line.

	it-extractor ~/repos/sat-extractor python src/satextractor/cli.py
2021-10-20 15:13:48.630 INFO	main:main:179 - Running tasks ['stac', 'tile', 'schedule']
2021-10-20 15:13:48.630 INFO	<pre>main:stac:33 - using satextractor.stac.gcp_region_to_item_collection stac creator.</pre>
2021-10-20 15:14:01.917 INFO	<pre>main :tiler:57 - using satextractor.tiler.split_region_in_utm_tiles tiler</pre>
2021-10-20 15:14:01.919 INFO	
2021-10-20 15:14:01.956 INFO	<pre>main :tiler:67 - {'_target_': 'satextractor.tiler.split_region_in_utm_tiles', 'bbox_size': 10000}</pre>
2021-10-20 15:14:02.275 INFO	Main :tiler:71 - Generated tile patches: 240
2021-10-20 15:14:02.277 INFO	main :scheduler:79 - using satextractor.scheduler.get_scheduler scheduler
2021-10-20 15:14:02.278 INFO	main :scheduler:87 - Loading tiles and generating tasks
2021-10-20 15:14:02.295 INFO	satextractor.scheduler.scheduler:create tasks by splits:58 - Loading items geoison
2021-10-20 15:14:02.474 INFO	satextractor.scheduler.scheduler:cluster tiles in utm:153 - Creating multipolygon of the tiles geomet
ries	
2021-10-20 15:14:02.583 INFO	satextractor.scheduler.scheduler:create tasks by splits:05 - Creating extraction tasks for each const
ellations, date, and band	
2021-10-20 15:14:02.584 INFO	satextractor.scheduler.scheduler:create_tasks_by_splits:92 - Getting cluster item indexes for sentine
l-2 in parallel	· · · · · · · · · · · · · · · · · · ·
Extraction Tasks creation.: 100%	27/27 [00:01<00:00, 15.90it/s]

Table of Contents

About The Project

tldr: SatExtractor gets all revisits in a date range from a given geojson region from any public satellite
constellation and store it in a cloud friendly format.

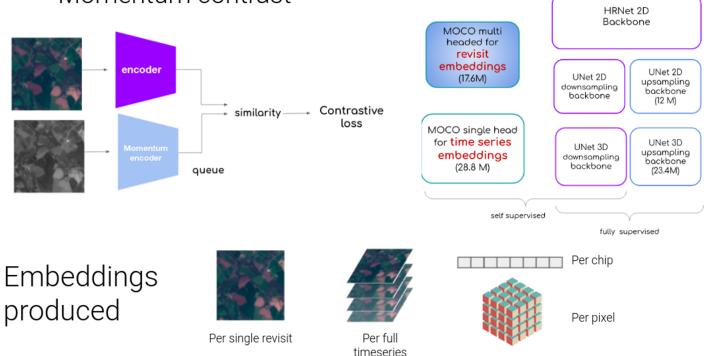
https://github.com/FrontierDevelopmentLab/sat-extractor



Architectures

FDL NASA/ESA Self Supervised learning for crop detection

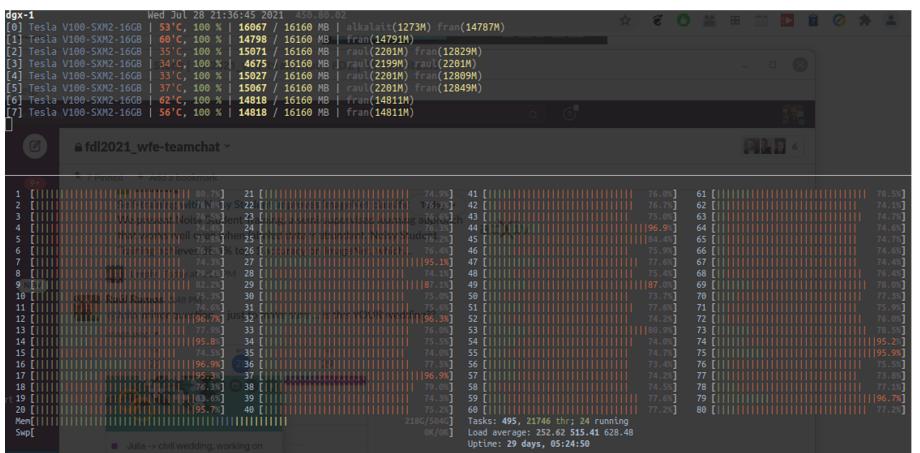
OUTCOME



Momentum contrast



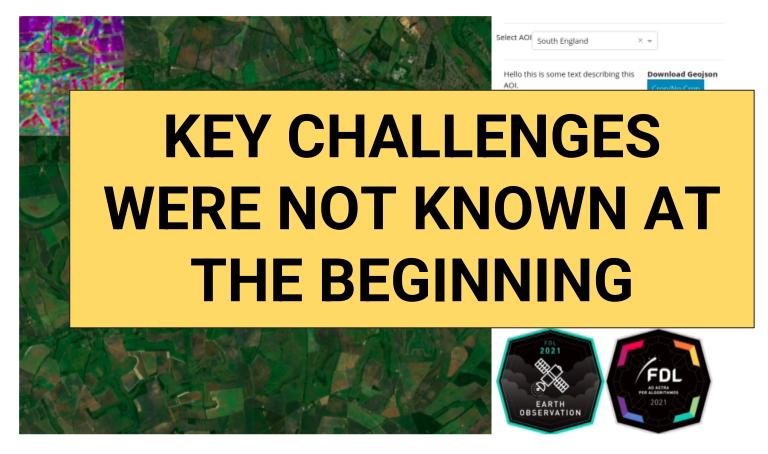
NASA/FDL Self Supervised learning for crop detection



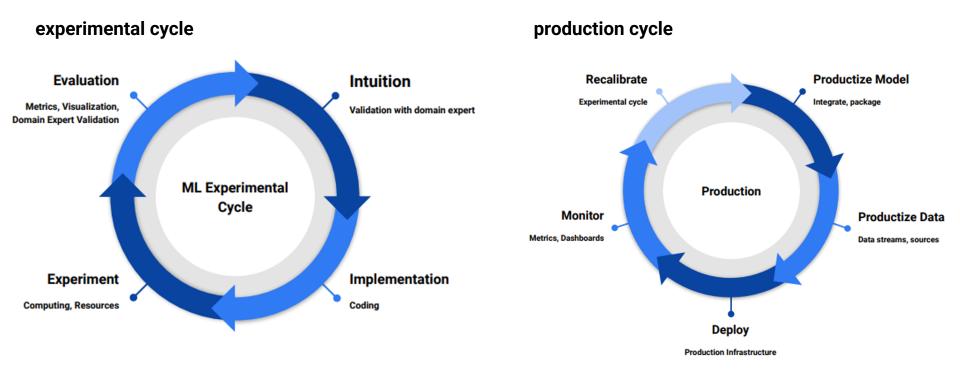
FDL NASA/ESA Self Supervised learning for crop detection

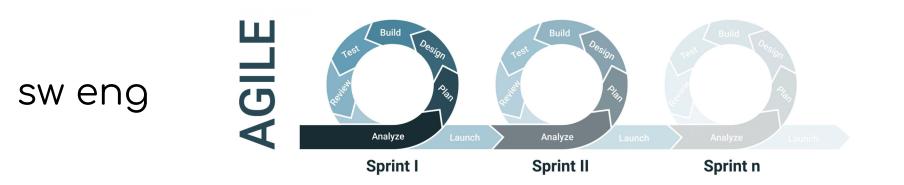


FDL NASA/ESA Self Supervised learning for crop detection

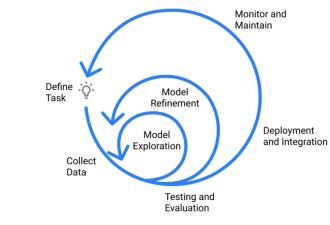


integración soluciones IA en la organización

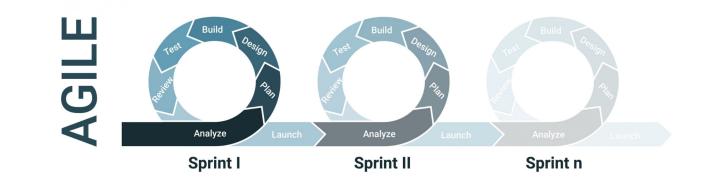




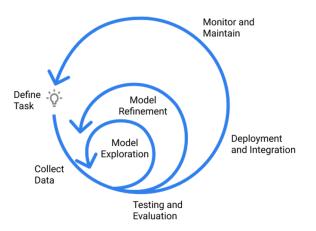
Machine Learning Development Lifecycle



AI/ML



Machine Learning Development Lifecycle



ai companies understand this kind of experimentation

ai customers still not so much!!!

AI/ML

sw eng

Example FDL NASA/ESA research sprint



Week -2 Countdown faculty and partner briefing	Week -1 Countdown researcher briefing	Week 0 Bootcamp establish strong structure, routines, procedures					
Week 1 Exploration domain and ML leads and researchers discuss opportunities and begin exploring the data tools onboarding	Week 2 Development test and evaluate directions with initial prototypes	Week 3 Development (MAX Q) close down to a core concept, scope why it would be a breakthrough	Week 4 Calibration review feedback and make assessments to steer progress	Week 5 Improvement refine ML models and pipelines	Week 6 Improvement produce working demo of the model or concept	Week 7 Write up polish deliverables, presentation and technical paper	Week 8 Showcase prepare and deliver a TED-like style presentation and demo of the work

formal review (with external stakeholders)

Weeks 9 - 12 finalize tech memos, ensure reproducibility, finalize models and docs Example FDL NASA/ESA research sprint formal review 1



The underlying rationale or aim of this exercise is to enable you to get to know one another as a unit while working on an **applied project** and exploring the topic more together to:

- Explore best practice/state of the art research in the challenge area
- Understand the key areas within the topic
- Establish working practices
- Use the FDL tools

Your Mission...





Common pitfalls - misconceptions

- The customer has a precise idea of his needs
- Compete with experts vs. work with experts
- Al is a magical black box
- Focus on technology not on problems
- Sample data is representative for production data
- Deployment is trivial
- Metrics are known
- Lots of data is all we need
- Everyone will happily embrace AI
- We will be replaced by algorithms

THIS IS FUZZY BUSINESS \rightarrow SOFT SKILLS

Hints for innovation

mutually mystified academy and industry (shrinking)

For individual careers

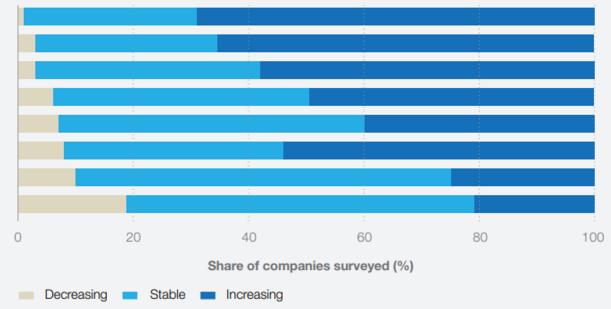
- Learn the fundamentals \rightarrow be good technically
- Show yourself \rightarrow kaggle, github
- Learn to solve not well defined problems
- Have initiative, take on any task, be modest, be bold
- Understand the big picture
- Become **TALENTED** in some specialty \rightarrow FOCUS

perfection vs. practicality

World Economic Forum - The Future of Jobs

http://www3.weforum.org/docs/WEF_Future_of_Jobs_2020.pdf

Critical thinking and analysis Problem-solving Self-management Working with people Management and communication of activities Technology use and development Core literacies Physical abilities



Hints for innovation

For organizations

- Get/train TALENTED problem-solving people
- Create an **ecosystem** of problems, people, resources, computing
 - Think long term \rightarrow learn to refine your opportunities!!
- Search **alliances** (specially for startups) tech + domain knowledge
- Encourage **agility**, encourage **rigour**, do not lose sight
- Seek **external** multidisciplinary interventions / reviews
- Establish motivational and collaborative mechanisms

TOP TECHNOLOGY without a "WHAT FOR" is USELESS!!!!

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THNX

rramosp.github.io/ai4eng.v1

rramosp.github.io/2021.deeplearning

extra

Lessons learnt

- Define metrics WITH customer !!!
- Quick first end-2-end workflow, then iterate
 - choose easy things first
 - iterate WITH customer
- Learn customer domain, vocabulary, culture
- Don't pre-judge, support/discard ideas ONLY with data driven evidence
- Identify level of maturity of customer (what do they think of IA)
- Identify who is who, internal teams
- Manage expectations \rightarrow build gradually metrics, target tasks
- Don't forget BUSINESS metrics

