Elements Of Data Science - F2023

Week 8: Data Cleaning and Feature Engineering

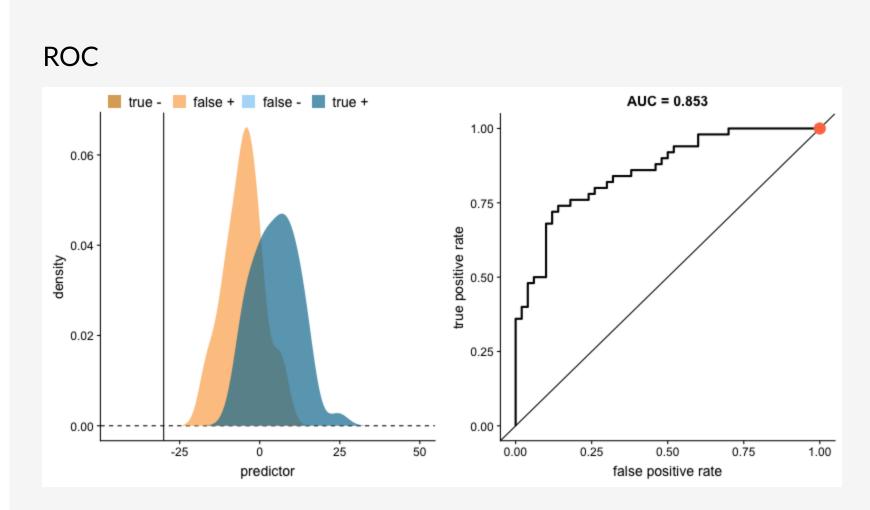
11/11/2024

TODOs

- Readings:
 - PML Ch4.5 : Selecting Meaningful Features
 - PML Ch5.1: Unsupervised dimensionality reduction via principal component analysis
 - [Recommended] <u>Pandas: Merge, join, concatenate and compare</u>
 - [Additional] PDSH 5.9 : <u>PCA</u>
 - [Optional]: Nice ROC visualization (http://www.navan.name/roc/)

Precision & Recall and ROC visualizations

Precision & Recall relevant elements false negatives true negatives 0 true positives false positives selected elements How many selected How many relevant items are relevant? items are selected? Precision = -Recall =



This and more at https://github.com/dariyasydykova/open-projects/tree/master/ROC animation

Also see the interactive viz at http://www.navan.name/roc/

https://www.wikiwand.com/en/Precision_and_recall

Notes from Quiz 7

- LinearRegression (regression) vs LogisticRegression (classification)
- using a model "with default settings"

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- LinearRegression (regression) vs LogisticRegression (classification)
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```
In [1]: 1  from sklearn.ensemble import GradientBoostingClassifier
2  gbc = GradientBoostingClassifier()
```

Today

- Data Cleaning
 - Duplicates
 - Missing Data
 - Dummy Variables
 - Rescaling
 - Dealing With Skew
 - Removing Outliers
- Feature Engineering
 - Binning
 - One-Hot encoding
 - Derived
 - string functions
 - datetime functions

Questions?

Environment Setup

Environment Setup

```
In [2]: 1 import numpy
2 import numpy as np
3 import pandas as pd
4 import matplotlib.pyplot as plt
5 import seaborn as sns
6
7 from mlxtend.plotting import plot_decision_regions
8
9 sns.set_style('darkgrid')
10
11 %matplotlib inline
```

Data Cleaning

Why do we need clean data?

- To remove duplicates Want one row per observation
- To remove/fill missing Most models cannot handle missing data
- To engineer features Most models require fixed length feature vectors

- Different models require different types of data (transformation)
 - Linear models: real valued features with similar scale
 - **Distance based**: real valued features with similar scale
 - Tree based: can handle unscaled real and categorical (sklearn requires real)

Example Data

Example Data

```
In [3]: | 1 # read in example data
         2 df_shop_raw = pd.read_csv('../data/flowershop_data_with_dups_week8.csv',
         3
                                     header=0,
                                     delimiter=',')
         5 df_shop_raw['purchase_date'] = pd.to_datetime(df_shop_raw.purchase_date)
         7 # make a copy for editing
         8 df shop = df shop raw.copy()
        10 df_shop.info()
        <class 'pandas.core.frame.DataFrame'>
        RangeIndex: 1001 entries, 0 to 1000
        Data columns (total 6 columns):
                              Non-Null Count Dtype
             Column
             purchase id
                             1001 non-null
                                              int64
                             1001 non-null
                                              object
             lastname
             purchase date
                            1001 non-null
                                              datetime64[ns]
                              1001 non-null
             stars
                                              int64
                              979 non-null
             price
                                              float64
             favorite flower 823 non-null
                                              object
        dtypes: datetime64[ns](1), float64(1), int64(2), object(2)
        memory usage: 47.0+ KB
```

- Only drop duplicates if you know data should be unique
 - Example: if there is a unique id per row

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 - Example: if there is a unique id per row

```
In [4]: 1 df_shop.duplicated().iloc[-3:] # are any of the last 3 rows duplicates?
Out[4]: 998
                  False
         999
                  False
         1000
                   True
         dtype: bool
In [5]: 1 df_shop[df_shop.duplicated(keep='first')] # default: keep 'first' duplicated row
Out[5]:
               purchase_id
                           lastname purchase_date stars price favorite_flower
          1000 1010
                         FERGUSON 2017-05-04
                                                   21.02 daffodil
In [6]:
           df_shop[df_shop.duplicated(keep=False)] # keep=False to show all duplicated rows
Out[6]:
                           lastname purchase_date stars price favorite_flower
               purchase_id
               1010
                         FERGUSON 2017-05-04
                                                   21.02 daffodil
               1010
                         FERGUSON 2017-05-04
                                              2
                                                   21.02 daffodil
          1000
```

Duplicated Data for Subset of Columns

Duplicated Data for Subset of Columns

```
In [7]: 1 # if it's important that a subset of columns is not duplicated
         2 (
                df_shop
                .sort_values(by='purchase_id')
                .loc[df_shop.duplicated(subset=['purchase_id'],keep='first')]
         7)
Out[7]:
               purchase_id
                          lastname purchase_date stars price favorite_flower
          1000 1010
                         FERGUSON 2017-05-04
                                                   21.02 daffodil
          101 1101
                                  2017-08-16
                                                   18.56 daffodil
                         BURKE
```

Duplicated Data for Subset of Columns

```
In [7]: 1 # if it's important that a subset of columns is not duplicated
         2 (
                df shop
                .sort values(by='purchase id')
                .loc[df_shop.duplicated(subset=['purchase_id'],keep='first')]
         7)
Out[7]:
                          lastname purchase_date stars price favorite_flower
               purchase_id
          1000 1010
                         FERGUSON 2017-05-04
                                                   21.02 daffodil
          101 1101
                         BURKE
                                   2017-08-16
                                                   18.56 daffodil
```

Missing Data

- Reasons for missing data
 - Sensor error (random?)
 - Data entry error (random?)
 - Survey-subject decisions (non-random?)
 - etc.

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- Reasons for missing data
 - Sensor error (random?)
 - Data entry error (random?)
 - Survey-subject decisions (non-random?)
 - etc.
- Dealing with missing data
 - Drop rows
 - Impute from data in the same column
 - Infer from other features
 - Fill with adjacent data

• Missing values represented by np.nan: Not A Number

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```
In [12]: 1 # Earlier, we saw missing values in the dataframe summary
2 # df_shop.info()
```

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2 # df_shop.info()
In [13]: 1 # can we check for NaN using "x == np.nan"? No!
np.nan == np.nan
Out[13]: False
```

Missing values represented by np.nan: Not A Number

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2 # df_shop.info()

In [13]: 1 # can we check for NaN using "x == np.nan"? No!
2 np.nan == np.nan
3
Out[13]: False
```

== operator compares the values of both the operands and checks for value equality. *is* operator, on the other hand, checks whether both the operands refer to the same object or not.

Missing values represented by np.nan: Not A Number

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2 np.nan == np.nan
3
Out[13]: False
```

== operator compares the values of both the operands and checks for value equality. *is* operator, on the other hand, checks whether both the operands refer to the same object or not.

```
In [18]: 1 # some missing data
2 df_shop.loc[20:21,'price']

Out[18]: 20 NaN
21 10.53
Name: price, dtype: float64
```

```
In [18]: 1 # some missing data
2 df_shop.loc[20:21,'price']

Out[18]: 20     NaN
21     10.53
     Name: price, dtype: float64

In [19]: 1 # .isna() returns True where data is missing, False otherwise
2 df_shop.loc[20:21,'price'].isna()

Out[19]: 20     True
21     False
Name: price, dtype: bool
```

```
In [18]: | 1 # some missing data
         2 df_shop.loc[20:21,'price']
Out[18]: 20
                 NaN
         21
               10.53
         Name: price, dtype: float64
In [19]: | 1 # .isna() returns True where data is missing, False otherwise
         2 df shop.loc[20:21, 'price'].isna()
Out[19]: 20
                True
               False
         Name: price, dtype: bool
In [20]: 1 # .notna() returns True where data is NOT missing, False otherwise
         2 df_shop.loc[20:21,'price'].notna()
Out[20]: 20
               False
                True
         Name: price, dtype: bool
```

```
In [18]: 1 # some missing data
          2 df shop.loc[20:21, 'price']
Out[18]: 20
                  NaN
          21
                10.53
          Name: price, dtype: float64
In [19]: | 1 # .isna() returns True where data is missing, False otherwise
          2 df shop.loc[20:21, 'price'].isna()
Out[19]: 20
                 True
                False
          Name: price, dtype: bool
In [20]: | 1 # .notna() returns True where data is NOT missing, False otherwise
          2 df shop.loc[20:21, 'price'].notna()
Out[20]: 20
                False
          21
                 True
          Name: price, dtype: bool
In [21]: 1 # find rows where price is missing
          2 df shop[df shop.price.isna()].head()
Out[21]:
              purchase_id lastname purchase_date stars price favorite_flower
                                2017-01-05
          20 1020
                        CLARK
                                                NaN NaN
                                2017-02-01
          41 1041
                        PETERS
                                                NaN orchid
          54 1054
                        GREEN
                                2017-02-13 5
                                                NaN daffodil
                                                NaN gardenia
          63 1063
                        BARNETT 2017-08-27
          145 1145
                        CARROLL 2017-07-29
                                                NaN tulip
```

Counting NaNs

Counting NaNs

```
In [22]: 1 # How many nan's in a single column?
2 df_shop.price.isna().sum()
Out[22]: 22
```

Counting NaNs

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```
In [22]: 1 # How many nan's in a single column?
         2 df_shop.price.isna().sum()
Out[22]: 22
In [23]: 1 # How many nan's per column?
         2 df_shop.isna().sum()
Out[23]: purchase_id
         lastname
         purchase_date
         stars
         price
         favorite_flower
                           178
         dtype: int64
In [24]: 1 # How many total nan's?
         2 df_shop.isna().sum().sum()
Out[24]: 200
```

```
In [25]: 1 df_shop.shape
Out[25]: (999, 6)
```

```
In [25]: 1 df_shop.shape
Out[25]: (999, 6)
In [26]: 1 # drop rows with nan in any column
2 df_shop.dropna().shape
Out[26]: (801, 6)
In [27]: 1 # drop only rows with nan in price using subset
2 df_shop.dropna(subset=['price']).shape
Out[27]: (977, 6)
```

```
In [25]: 1 df_shop.shape
Out[25]: (999, 6)
In [26]: 1 # drop rows with nan in any column
2 df_shop.dropna().shape
Out[26]: (801, 6)
In [27]: 1 # drop only rows with nan in price using subset
2 df_shop.dropna(subset=['price']).shape
Out[27]: (977, 6)
In [28]: 1 # drop only rows with nans in all columns (a row of all nans)
2 df_shop.dropna(how='all').shape
Out[28]: (999, 6)
```

Missing Data: Drop Rows Cont.

Missing Data: Drop Rows Cont.

```
In [29]: 1 # save a new dataframe with dropped rows
2 df_shop = df_shop_raw.dropna().copy()
3 df_shop.shape
Out[29]: (803, 6)
```

Missing Data: Drop Rows Cont.

```
In [29]: 1 # save a new dataframe with dropped rows
2 df_shop = df_shop_raw.dropna().copy()
3 df_shop.shape

Out[29]: (803, 6)

In [30]: 1 # drop rows in current dataframe with inplace
2 df_shop = df_shop_raw.copy()
3 df_shop.dropna(inplace=True)
5 df_shop.shape

Out[30]: (803, 6)
```

- Pros:
 - easy to do
 - simple to understand
- Cons:
 - potentially large data loss

- Use .fillna()
- Common filler: 0, -1

```
In [31]: 1 df_shop = df_shop_raw.drop_duplicates().copy() # make a new copy of the data
```

- Use .fillna()
- Common filler: 0, -1

```
In [31]: 1 df_shop = df_shop_raw.drop_duplicates().copy() # make a new copy of the data
In [32]: 1 df_shop.price[20:22]
Out[32]: 20 NaN
21 10.53
Name: price, dtype: float64
```

- Use .fillna()
- Common filler: 0, -1

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- Common filler: 0, -1

```
In [31]: 1 df_shop = df_shop_raw.drop_duplicates().copy() # make a new copy of the data
In [32]: 1 df_shop.price[20:22]
Out[32]: 20
                 NaN
               10.53
         Name: price, dtype: float64
In [33]: 1 df_shop.price[20:22].fillna(0)
Out[33]: 20
                0.00
               10.53
         Name: price, dtype: float64
In [34]: 1 print(df_shop.price.mean().round(2))
         2 print(df_shop.price.fillna(0).mean().round(2))
         23.4
         22.89
```

Pros:

- easy to do
- simple to understand

Cons:

• values may not be realistic

• Impute: fill with value infered from existing values in that column

• Use .fillna() or sklearn methods

- Common filler values:
 - mean
 - median
 - "most frequent" aka mode

```
In [35]: 1 print(df_shop.price.mean().round(2))
2 print(df_shop.price.fillna(df_shop.price.mean()).mean().round(2))
23.4
23.4
```

```
In [35]: 1 print(df_shop.price.mean().round(2))
2 print(df_shop.price.fillna(df_shop.price.mean()).mean().round(2))
23.4
23.4
In [36]: 1 # make a copy to keep our original df
2 df_shop_impute = df_shop.copy()
```

```
In [35]: 1 print(df_shop.price.mean().round(2))
2 print(df_shop.price.fillna(df_shop.price.mean()).mean().round(2))

23.4
23.4

In [36]: 1 # make a copy to keep our original df
2 df_shop_impute = df_shop.copy()

In [37]: 1 # fill missing price with mean of price
2 df_shop_impute['price'] = df_shop.price.fillna(df_shop.price.mean())
```

```
In [35]: 1 print(df_shop.price.mean().round(2))
         2 print(df_shop.price.fillna(df_shop.price.mean()).mean().round(2))
         23.4
         23.4
In [36]: | 1 # make a copy to keep our original df
         2 df_shop_impute = df_shop.copy()
In [37]: | 1 # fill missing price with mean of price
         2 df shop impute['price'] = df shop.price.fillna(df shop.price.mean())
In [38]: 1 # check to make sure all nulls filled
         2 assert df_shop_impute.price.isna().sum() == 0
         3 assert df_shop_impute.price.notna().all()
         5 # also, that our mean hasn't changed
         6 assert df_shop.price.mean() == df_shop_impute.price.mean()
```

```
In [35]: 1 print(df_shop.price.mean().round(2))
         2 print(df_shop.price.fillna(df_shop.price.mean()).mean().round(2))
         23.4
         23.4
In [36]: | 1 # make a copy to keep our original df
         2 df shop impute = df shop.copy()
In [37]: | 1 # fill missing price with mean of price
         2 df shop impute['price'] = df shop.price.fillna(df shop.price.mean())
In [38]: 1 # check to make sure all nulls filled
         2 assert df_shop_impute.price.isna().sum() == 0
         3 assert df_shop_impute.price.notna().all()
         5 # also, that our mean hasn't changed
         6 assert df shop.price.mean() == df shop impute.price.mean()
In [39]: 1 # inplace works here as well
         2 df_shop_impute.price.fillna(df_shop_impute.price.mean(),inplace=True)
```

Missing Data: Impute Cont.

if data is cathegorical?

Missing Data: Impute Cont.

if data is cathegorical?

```
In [40]: 1 df_shop.favorite_flower.mode() # may be more than 1!
Out[40]: 0 lilac
    Name: favorite_flower, dtype: object
```

Missing Data: Impute Cont.

if data is cathegorical?

```
In [40]: 1 df_shop.favorite_flower.mode() # may be more than 1!
Out[40]: 0
              lilac
         Name: favorite flower, dtype: object
In [41]: 1 # Note that we have to index into the DataFrame returned by mode to get a value
         2 df shop impute.favorite flower.fillna(df shop impute.favorite flower.mode().iloc[0],inplace=True)
         4 df shop impute.info()
         <class 'pandas.core.frame.DataFrame'>
         Int64Index: 1000 entries, 0 to 999
         Data columns (total 6 columns):
                              Non-Null Count Dtype
              Column
             purchase id
                             1000 non-null
                                             int64
                              1000 non-null
                                              object
              lastname
             purchase date
                                              datetime64[ns]
                             1000 non-null
              stars
                              1000 non-null
                                              int64
                              1000 non-null
              price
                                              float64
             favorite flower 1000 non-null
                                              object
         dtypes: datetime64[ns](1), float64(1), int64(2), object(2)
         memory usage: 87.0+ KB
```

```
In [42]: 1 df shop[['price', 'stars']].loc[20:22]
Out[42]:
             price stars
          20 NaN 3
          21 10.53 2
          22 19.77 1
In [43]: 1 from sklearn.impute import SimpleImputer
         3 imp = SimpleImputer(strategy='mean').fit(df_shop[['price','stars']])
         4 print(f'fill values = {imp.statistics_.round(2)}')
         5 imp.transform(df_shop.loc[20:22,['price','stars']]).round(2)
         fill values = [23.4 3.6]
Out[43]: array([[23.4 , 3. ],
                [10.53, 2.],
                [19.77, 1. ]])
In [44]: 1 df_shop.favorite_flower[:3]
Out[44]: 0
                   iris
                    NaN
              carnation
         Name: favorite flower, dtype: object
```

```
In [42]: 1 df shop[['price', 'stars']].loc[20:22]
Out[42]:
             price stars
          20 NaN 3
          21 10.53 2
          22 19.77 1
In [43]: 1 from sklearn.impute import SimpleImputer
         3 imp = SimpleImputer(strategy='mean').fit(df_shop[['price','stars']])
         4 print(f'fill values = {imp.statistics .round(2)}')
         5 imp.transform(df shop.loc[20:22,['price','stars']]).round(2)
         fill values = [23.4 3.6]
Out[43]: array([[23.4 , 3. ],
                [10.53, 2.],
                [19.77, 1. ]])
In [44]: 1 df_shop.favorite_flower[:3]
Out[44]: 0
                   iris
                    NaN
              carnation
         Name: favorite flower, dtype: object
In [45]: 1 imp = SimpleImputer(strategy='most_frequent').fit(df_shop[['favorite_flower']])
         2 imp.transform(df shop.loc[:2,['favorite flower']])
Out[45]: array([['iris'],
                ['lilac'],
                ['carnation']], dtype=object)
```

- Pros:
 - easy to do
 - simple to understand
- Cons:
 - may missing feature interactions

Missing Data: Infer

- Predict values of missing features using a model
- Ex: Can we predict price based on any of the other features?
- Additional feature engineering may be needed prior to this

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- Ex: Can we predict price based on any of the other features?
- Additional feature engineering may be needed prior to this

Missing Data: Infer

- Pros:
 - better estimate (based on other data)
- Cons:
 - have to train another model
 - colinear features!

Missing Data: Adjacent Data

- Use .fillna() with method:
 - ffill: propagate last valid observation forward to next valid
 - bfill: use next valid observation to fill gap backwards
- Use when there is reason to believe data not i.i.d. (eg: timeseries)

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 - ffill: propagate last valid observation forward to next valid
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- Use when there is reason to believe data not i.i.d. (eg: timeseries)

```
In [47]: 1 df_shop.price.loc[19:21]
Out[47]: 19     20.45
          20     NaN
          21     10.53
          Name: price, dtype: float64
```

Missing Data: Adjacent Data

- Use .fillna() with method:
 - ffill: propagate last valid observation forward to next valid
 - bfill: use next valid observation to fill gap backwards
- Use when there is reason to believe data not i.i.d. (eg: timeseries)

- Data may be missing for a reason!
- Capture "missing" before filling

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- Data may be missing for a reason!
- Capture "missing" before filling

```
In [49]: 1 df shop = df shop raw.drop duplicates().copy()
         3 # storing a column of 1:missing, 0:not-missing
         4 df_shop['price_missing'] = df_shop.price.isna().astype(int)
         6 # can now fill missing values
         7 df shop['price'] = df shop.price.fillna(df shop.price.mean())
In [50]: 1 # finding where data was missing
         2 np.where(df shop.price missing == 1)
Out[50]: (array([ 20, 41, 54, 63, 145, 186, 194, 203, 212, 360, 367, 382, 429,
                 469, 522, 570, 595, 726, 792, 821, 974, 978]),)
In [51]: 1 df_shop[['price','price_missing']].iloc[20:23]
Out[51]:
                 price price_missing
          20 23.403384 1
          21 10.530000 0
          22 19.770000 0
```

Rescaling

- Often need features to be in the same scale
- Methods of rescaling
 - Standardization (z-score)
 - Min-Max rescaling
 - others...

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 - others...

765.03

496.83

2.00

min

2.41

1.55

0.01

Rescaling: Standardization

- rescale to 0 mean, standard deviation of 1
 - X_scaled = (X X.mean()) / X.std()

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 - X_scaled = (X X.mean()) / X.std()

Rescaling: Standardization

- rescale to 0 mean, standard deviation of 1
 - X_scaled = (X X.mean()) / X.std()

```
In [54]:
          1 from sklearn.preprocessing import StandardScaler
          3 # instantiate
          4 ss = StandardScaler(with_mean=True, with_std=True) # default is center and scale
          6 # fit to the data
          7 ss.fit(df taxi[['trip duration','tip amount']])
          9 # transform the data
         10 X ss = ss.transform(df taxi[['trip duration','tip amount']])
         11 X ss[:2].round(2)
Out [54]: array([-0.5, -0.48],
                 [-0.17, -0.9111)
In [55]: 1 df_taxi_ss = pd.DataFrame(X_ss,columns=['trip_duration_scaled','tip_amount_scaled'])
          2 df_taxi_ss.agg(['mean','std','min','max'],axis=0).round(2)
Out[55]:
               trip_duration_scaled tip_amount_scaled
          mean 0.00
                              -0.00
               1.00
                              1.00
               -1.54
                              -1.54
               5.62
                              4.88
```

Rescaling: Min-Max

- rescale values between 0 and 1
- X_scaled = (X X.min()) / (X.max() X.min())
- removes negative values

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- X_scaled = (X X.min()) / (X.max() X.min())
- removes negative values

Dealing with Skew

- Many models expect "normal", symmetric data (ex: linear models)
- Highly skewed: tail has larger effect on model (outliers?)
- Transform with log or sqrt

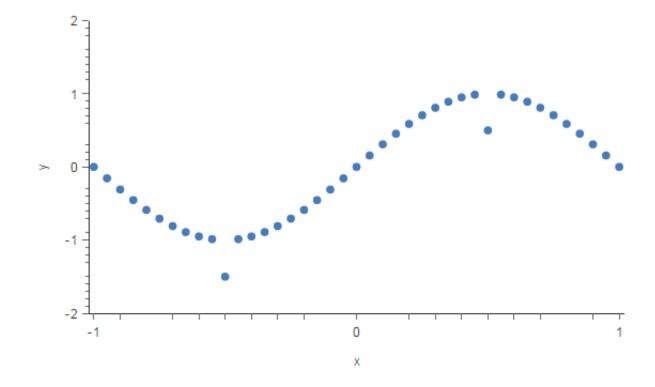
Dealing with Skew

- Many models expect "normal", symmetric data (ex: linear models)
- Highly skewed: tail has larger effect on model (outliers?)
- Transform with log or sqrt

```
In [57]: 1 fig,ax = plt.subplots(1,3,figsize=(16,4))
          2 sns.histplot(x=df_taxi.total_amount, ax=ax[0]);
          3 sns.histplot(x=df_taxi.total_amount.apply(np.sqrt), ax=ax[1]); ax[1].set_xlabel('sqrt transform');
          4 sns.histplot(x=df_taxi.total_amount.apply(np.log), ax=ax[2]); ax[2].set_xlabel('log transform');
                                                     500
             500
                                                    400
             400
                                                300 annt
           300
                                                     200
             200
                                                                                             100
                                                     100
             100
                             total_amount
                                                                    sgrt transform
                                                                                                            log transform
```

Outliers

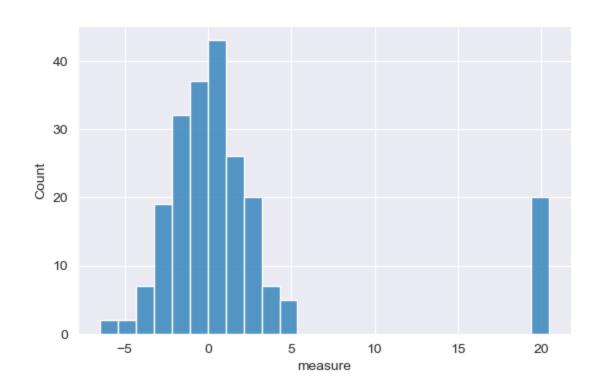
- Similar to missing data:
 - human data entry error
 - instrument measurement errors
 - data processing errors
 - natural deviations

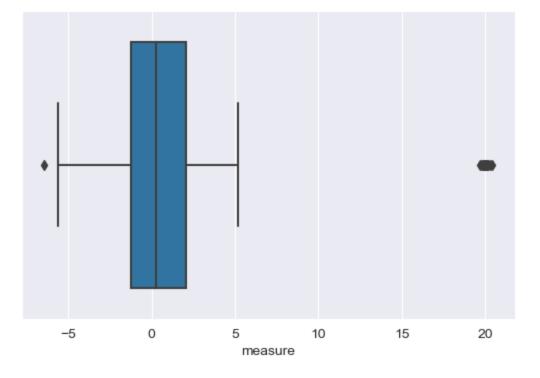


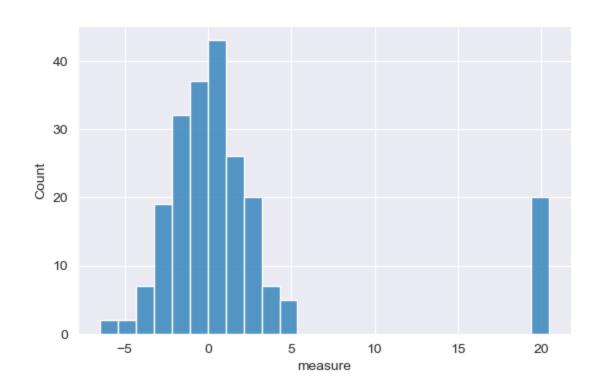
Outliers

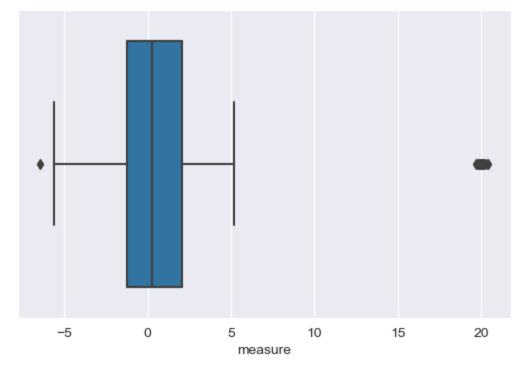
- Why worry about them?
 - can give misleading results
 - can indicate issues in data/measurement
- Detecting Outliers
 - understand your data!
 - visualizations
 - 1.5*IQR
 - z-scores
 - etc..

```
In [58]: 1 np.random.seed(123)
          2 data_rand = np.concatenate([np.random.normal(0,2,200),np.random.normal(20,.2,20)])
          3 df_rand = pd.DataFrame({'measure':data_rand})
          5 fig,ax = plt.subplots(1,2, figsize=(14,4))
          6 sns.histplot(x=df_rand.measure,ax=ax[0]);sns.boxplot(x=df_rand.measure,ax=ax[1]);
            30
            10
                                              15
                                                     20
                                                                    -5
                                                                                                        20
                                 measure
                                                                                    measure
```









```
In [59]: 1 # Calculating IQR
2 p25,p75 = df_rand.measure.quantile([.25,.75])
3 iqr = p75 - p25
4 round(iqr,2)
```

Out[59]: 3.3

Detecting Outliers with z-score

Detecting Outliers with z-score

```
In [61]:  # zscore
df_rand['measure_zscore'] = (df_rand.measure - df_rand.measure.mean()) / df_rand.measure.std()

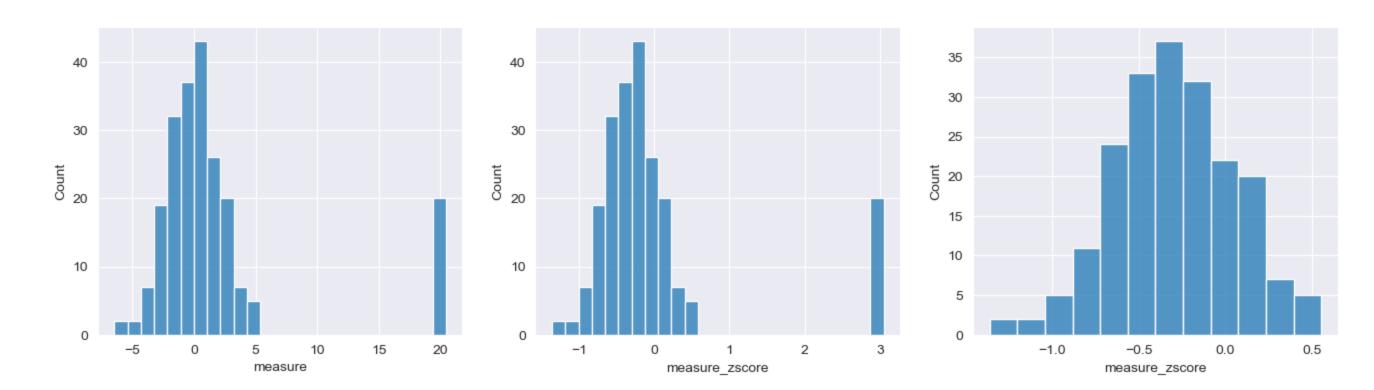
fig, ax = plt.subplots(1,3,figsize=(16,4))
sns.histplot(x=df_rand.measure,ax=ax[0]);
sns.histplot(x=df_rand.measure_zscore, ax=ax[1]);

keep_idx = np.abs(df_rand.measure_zscore) < 2
sns.histplot(x=df_rand[keep_idx].measure_zscore, ax=ax[2]);

# sample of points getting dropped
df_rand[np.abs(df_rand.measure_zscore) >= 2].sort_values(by='measure').head(3).round(2)
```

Out[61]:

	measure	measure_zscore
213	19.72	2.93
207	19.82	2.94
218	19.85	2.95



Other Outlier Detection Methods

- Many more parametric and non-parametric methods
 - Standardized Residuals
 - DBScan
 - ElipticEnvelope
 - IsolationForest
 - other Anomoly Detection techniques
 - See <u>sklearn docs on Outlier Detection</u> for more details

Dealing with Outliers

- How to deal with outliers?
 - drop data
 - treat as missing
 - encode with dummy variable first

```
In [62]: 1  df_shop1 = pd.read_csv('../data/flowershop_data_with_dups_week8.csv')
2  df_shop1 = df_shop1.drop_duplicates()
3  df_shop1['purchase_date'] = pd.to_datetime(df_shop1.purchase_date)
4  df_shop1['price_missing'] = df_shop1.price.isna().astype(int)
5  df_shop1['price'] = df_shop1.price.fillna(df_shop1.price.mean())
6  df_shop1['price_scaled'] = StandardScaler().fit_transform(df_shop1[['price']])
7  df_shop1['favorite_flower_missing'] = df_shop1.favorite_flower.isna().astype(int)
8  df_shop1['favorite_flower'] = SimpleImputer(strategy='most_frequent').fit(df_shop1[['favorite_flower']])
```

```
In [62]: 1 df_shop1 = pd.read_csv('../data/flowershop_data_with_dups_week8.csv')
         2 df_shop1 = df_shop1.drop_duplicates()
         3 df shop1['purchase date']
                                               = pd.to datetime(df shop1.purchase date)
         4 df shop1['price missing']
                                              = df shop1.price.isna().astype(int)
         5 df shop1['price']
                                               = df shop1.price.fillna(df shop1.price.mean())
         6 df shop1['price scaled']
                                               = StandardScaler().fit transform(df shop1[['price']])
         7 df shop1['favorite flower missing'] = df shop1.favorite flower.isna().astype(int)
         8 df shop1['favorite flower']
                                               = SimpleImputer(strategy='most frequent').fit(df shop1[['favorite flower']])
In [63]:
         1 df shop2 = (
                pd.read csv('../data/flowershop data with dups week8.csv')
                .drop duplicates()
                .assign(
                    purchase date
                                            = lambda df : pd.to datetime(df .purchase date),
                                            = lambda df : df .price.isna().astype(int),
                    price missing
                    price
                                            = lambda df : df .price.fillna(df .price.mean()),
                                            = lambda df_ : StandardScaler().fit_transform(df_[['price']]),
                    price scaled
                    favorite flower missing = lambda df : df .favorite flower.isna().astype(int),
                    favorite flower
                                            = lambda df_ : (SimpleImputer(strategy='most_frequent')
         10
         11
                                                            .fit transform(df shop1[['favorite flower']])
         12
        13
        14)
```

```
In [62]: 1 df shop1 = pd.read csv('../data/flowershop data with dups week8.csv')
         2 df shop1 = df shop1.drop duplicates()
         3 df_shop1['purchase_date']
                                               = pd.to datetime(df shop1.purchase date)
         4 df_shop1['price_missing']
                                              = df shop1.price.isna().astype(int)
         5 df shop1['price']
                                               = df shop1.price.fillna(df shop1.price.mean())
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                                               = StandardScaler().fit transform(df shop1[['price']])
         7 df shop1['favorite flower missing'] = df shop1.favorite flower.isna().astype(int)
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In [63]:
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                .assign(
                    purchase date
                                            = lambda df : pd.to datetime(df .purchase date),
                                            = lambda df : df .price.isna().astype(int),
                    price missing
                    price
                                            = lambda df : df .price.fillna(df .price.mean()),
                                            = lambda df_ : StandardScaler().fit_transform(df_[['price']]),
                    price scaled
                    favorite flower missing = lambda df : df .favorite flower.isna().astype(int),
                                            = lambda df_ : (SimpleImputer(strategy='most_frequent')
                    favorite flower
         10
         11
                                                            .fit transform(df shop1[['favorite flower']])
         12
        13
        14)
```

In [64]: 1 pd.testing.assert_frame_equal(df_shop1,df_shop2) # throws an exeption when data frames are not the same

Data Cleaning Review

- duplicate data
- missing data
- rescaling
- dealing with skew
- outlier detection

Feature Engineering

- Binning
- One-Hot encoding
- Derived Features

Binning

- Transform continuous features to categorical
- Use:
 - pd.cut
 - sklearn.preprocessing.KBinsDiscretizer (combined binning and one-hot-encoding)

Binning

- Transform continuous features to categorical
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Binning

- Transform continuous features to categorical
- Use:
- pd.cut
- sklearn.preprocessing.KBinsDiscretizer (combined binning and one-hot-encoding)

```
In [65]: 1 trip_duration_bins = [df_taxi.trip_duration.min(),
                                   df_taxi.trip_duration.median(),
                                   df_taxi.trip_duration.quantile(0.75),
                                   df_taxi.trip_duration.max(),]
In [66]: 1 df_taxi_bin = df_taxi_raw.copy()
          2 df_taxi_bin['trip_duration_binned'] = pd.cut(df_taxi_bin.trip_duration,
                                                           bins=trip_duration_bins,
                                                                                              # can pass bin edges or number of bins
                                                           labels=['short','medium','long'],
                                                           right=True,
                                                                                              # all bins right-inclusive
                                                           include lowest=True
                                                                                              # first interval left-inclusive
          8 df_taxi_bin[['trip_duration','trip_duration_binned']].iloc[:10]
Out[66]:
             trip_duration trip_duration_binned
             516
                       short
             683
                       medium
          7 834
                       medium
          8 298
                       short
```

- Encode categorical features for models that can't handle categorical (eg. Linear)
- One column per category, '1' in only one column per row
- Use pd.get_dummies() or sklearn.preprocessing.OneHotEncoder

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- One column per category, '1' in only one column per row
- Use pd.get_dummies() or sklearn.preprocessing.OneHotEncoder

```
In [67]: 1 pd.get_dummies(df_taxi_bin.trip_duration_binned, prefix='trip_duration').iloc[:2]

Out[67]: trip_duration_short trip_duration_medium trip_duration_long
1 1 0 0
0
2 0 1 0
```

- Encode categorical features for models that can't handle categorical (eg. Linear)
- One column per category, '1' in only one column per row
- Use pd.get_dummies() or sklearn.preprocessing.OneHotEncoder

```
In [67]: 1 pd.get_dummies(df_taxi_bin.trip_duration_binned, prefix='trip_duration').iloc[:2]

Out[67]: 

trip_duration_short trip_duration_medium trip_duration_long
1 1 0 0 0
2 0 1 0

In [68]: 1 # to add back to dataframe, use join (will discuss .join() next time)
2 df_taxi_bin.join(pd.get_dummies(df_taxi_bin.trip_duration_binned, prefix='trip_duration')).iloc[:2,-6:] # not saved

Out[68]: 

total_amount trip_duration trip_duration trip_duration_binned trip_duration_short trip_duration_medium trip_duration_long
1 9.96 516 short 1 0 0
2 10.30 683 medium 0 1 0
```

- Encode categorical features for models that can't handle categorical (eg. Linear)
- One column per category, '1' in only one column per row
- Use pd.get dummies() or sklearn.preprocessing.OneHotEncoder

```
In [67]: 1 pd.get dummies(df taxi bin.trip duration binned, prefix='trip duration').iloc[:2]
Out[67]:
              trip_duration_short trip_duration_medium trip_duration_long
In [68]: | 1 # to add back to dataframe, use join (will discuss .join() next time)
           2 df taxi bin.join(pd.get dummies(df taxi bin.trip duration binned, prefix='trip duration')).iloc[:2,-6:] # not saved
Out[68]:
              total_amount trip_duration trip_duration_binned trip_duration_short trip_duration_medium trip_duration_long
           1 9.96
                         516
                                    short
                                                     0
           2 10.30
                         683
                                    medium
In [69]: 1 # or let pandas determine which columns to one-hot
           2 pd.get dummies(df taxi bin).iloc[:2,-6:] # not being saved
Out[69]:
              trip_duration store_and_fwd_flag_N store_and_fwd_flag_Y trip_duration_binned_short trip_duration_binned_medium trip_duration_binned_long
           1 516
                         1
                                                                                                       0
                                          0
                                                           0
                                                                                                       0
           2 683
                         1
```

```
In [70]: 1 from sklearn.preprocessing import OneHotEncoder
         3 ohe = OneHotEncoder(categories=[['short', 'medium', 'long']], # or leave as 'auto'
                               sparse=True,
                               handle unknown='ignore')
                                                                        # will raise error otherwise
         7 ohe.fit(df taxi bin[['trip duration binned']])
         8 ohe.categories
Out[70]: [array(['short', 'medium', 'long'], dtype=object)]
In [71]: 1 ohe.transform(df taxi_bin[['trip_duration_binned']])[:3] # returns a sparse matrix!
Out[71]: <3x3 sparse matrix of type '<class 'numpy.float64'>'
                 with 3 stored elements in Compressed Sparse Row format>
In [72]: 1 ohe.transform(df taxi bin[['trip duration binned']])[:3].todense() # use .todense() to convert sparse to dense
Out[72]: matrix([[1., 0., 0.],
                 [0., 1., 0.],
                 [0., 1., 0.]])
```

```
In [73]: 1 from sklearn.preprocessing import KBinsDiscretizer
          3 # NOTE: We're not setting the bin edges explicitly
                  For control over bin edges, use Binarizer
          5 kbd = KBinsDiscretizer(n_bins=3,
                                   encode="onehot", # or onehot (sparse), ordinal
                                   strategy="quantile", # or uniform or kmeans (clustering)
                                  ).fit(df_taxi[['trip_duration']])
          9 print(kbd.bin_edges_)
         10 print(kbd.bin_edges_[0].astype(int))
         [array([2.000e+00, 4.780e+02, 8.700e+02, 3.556e+03])]
            2 478 870 3556]
In [74]: 1 df taxi[['trip duration']].tail(3)
Out[74]:
              trip_duration
          9994 905
          9995 296
          9997 2089
```

```
In [73]:
          1 from sklearn.preprocessing import KBinsDiscretizer
          3 # NOTE: We're not setting the bin edges explicitly
                    For control over bin edges, use Binarizer
          5 kbd = KBinsDiscretizer(n bins=3,
                                                       # or onehot (sparse), ordinal
                                   encode="onehot",
                                   strategy="quantile", # or uniform or kmeans (clustering)
                                  ).fit(df taxi[['trip duration']])
          9 print(kbd.bin edges )
         10 print(kbd.bin edges [0].astype(int))
         [array([2.000e+00, 4.780e+02, 8.700e+02, 3.556e+03])]
             2 478 870 3556]
In [74]: 1 df_taxi[['trip_duration']].tail(3)
Out[74]:
              trip_duration
          9994 905
          9995 296
          9997 2089
In [75]: 1 kbd.transform(df taxi[['trip duration']])[-3:]
Out[75]: <3x3 sparse matrix of type '<class 'numpy.float64'>'
                 with 3 stored elements in Compressed Sparse Row format>
```

[1., 0., 0.],

```
In [73]:
          1 from sklearn.preprocessing import KBinsDiscretizer
          3 # NOTE: We're not setting the bin edges explicitly
                    For control over bin edges, use Binarizer
          5 kbd = KBinsDiscretizer(n bins=3,
                                                       # or onehot (sparse), ordinal
                                   encode="onehot",
                                   strategy="quantile", # or uniform or kmeans (clustering)
                                  ).fit(df taxi[['trip duration']])
          9 print(kbd.bin edges )
         10 print(kbd.bin edges [0].astype(int))
         [array([2.000e+00, 4.780e+02, 8.700e+02, 3.556e+03])]
             2 478 870 3556]
In [74]: 1 df_taxi[['trip_duration']].tail(3)
Out[74]:
               trip_duration
          9994 905
          9995 296
          9997 2089
In [75]: 1 kbd.transform(df_taxi[['trip_duration']])[-3:]
Out[75]: <3x3 sparse matrix of type '<class 'numpy.float64'>'
                 with 3 stored elements in Compressed Sparse Row format>
In [76]: 1 kbd.transform(df_taxi[['trip_duration']])[-5:].todense()
Out[76]: matrix([[0., 0., 1.],
                 [0., 0., 1.],
                 [0., 0., 1.],
```

Dealing with Ordinal Variables

Dealing with Ordinal Variables

Dealing with Ordinal Variables

```
In [77]: 1 df_pml = pd.DataFrame([['green','M',10.1,'class2'],
                                   ['red','L',13.5,'class1'],
                                   ['blue','XL',15.3,'class2']],
                                  columns=['color','size','price','classlabel'])
         5 df_pml
Out[77]:
            color size price classlabel
          0 green M 10.1 class2
                     13.5 class1
          1 red
          2 blue XL 15.3 class2
In [78]: 1 # if we know the numerical difference between ordinal values
          2 \# eg XL = L+1 = M+2
          4 size_mapping = {'XL':3,
          5
                             'L':2,
          6
                             'M':1}
          8 df_pml_features = pd.DataFrame()
         10 df_pml_features['size'] = df_pml['size'].map(size_mapping)
         11 df pml features
Out[78]:
          2 3
```

Dealing with Ordinal Variables Cont.

Dealing with Ordinal Variables Cont.



Dealing with Ordinal Variables Cont.

```
In [79]: 1 df_pml
Out[79]:
             color size price classlabel
          0 green M 10.1 class2
                     13.5 class1
          1 red L
          2 blue XL 15.3 class2
In [80]: 1 # if we don't know the numerical difference between ordinal values
          2 # generate threshold features
          3 df_pml_features = pd.DataFrame()
          4 df_pml_features['x > M'] = df_pml['size'].apply(lambda x: 1 if x in ['L','XL'] else 0)
          5 df_pml_features['x > L'] = df_pml['size'].apply(lambda x: 1 if x == 'XL' else 0)
          6 df pml features
Out[80]:
            x > M \quad x > L
          2 1
```

Derived Features

- Anything that is a transformation of our data
- This is where the money is!
- Examples:
 - "is a high demand pickup location"
 - "is a problem house sale"
 - "high-performing job candidate"

Polynomial Features

Polynomial Features

```
In [81]: 1 from sklearn.preprocessing import PolynomialFeatures
            pf = PolynomialFeatures(degree=2,
                                      include_bias=False)
          5 X_new = pf.fit_transform(df_taxi[['passenger_count','trip_duration']])
          7 new_columns = ['passenger_count','trip_duration','passenger_count^2','passenger_count*trip_duration','trip_duration^2']
          8 pd.DataFrame(X_new[3:5],columns=new_columns)
Out[81]:
             passenger_count trip_duration passenger_count^2 passenger_count*trip_duration trip_duration^2
          0 3.0
                          298.0
                                    9.0
                                                   894.0
                                                                          88804.0
           1 1.0
                          396.0
                                    1.0
                                                   396.0
                                                                         156816.0
```

```
In [82]: 1 doc = "D.S. is good!"
2 doc
Out[82]: 'D.S. is good!'
```

```
In [82]: 1 doc = "D.S. is good!"
Out[82]: 'D.S. is good!'

In [83]: 1 doc.lower(),doc.upper() # change capitalization
Out[83]: ('d.s. is good!', 'D.S. IS GOOD!')
```

```
In [82]: 1 doc = "D.S. is good!"
Out[82]: 'D.S. is good!'
In [83]: 1 doc.lower(),doc.upper()  # change capitalization
Out[83]: ('d.s. is good!', 'D.S. IS GOOD!')
In [84]: 1 doc.split() , doc.split('.') # split a string into parts (default is whitespace)
Out[84]: (['D.S.', 'is', 'good!'], ['D', 'S', ' is good!'])
```

```
In [82]: 1 doc = "D.S. is good!"

Out[82]: 'D.S. is good!'

In [83]: 1 doc.lower(),doc.upper()  # change capitalization

Out[83]: ('d.s. is good!', 'D.S. IS GOOD!')

In [84]: 1 doc.split() , doc.split('.') # split a string into parts (default is whitespace)

Out[84]: (['D.S.', 'is', 'good!'], ['D', 'S', ' is good!'])

In [85]: 1 '|'.join(['ab','c','d'])  # join items in a list together

Out[85]: 'ab|c|d'
```

```
In [82]: 1 doc = "D.S. is good!"
         2 doc
Out[82]: 'D.S. is good!'
In [83]: 1 doc.lower(),doc.upper()
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In [85]: 1 '|'.join(['ab','c','d'])
                                         # join items in a list together
Out[85]: 'ab|c|d'
In [86]: 1 ' '.join(doc[:5])
                                         # a string itself is treated like a list of characters
Out[86]: 'D|.|S|.| '
```

```
In [82]: 1 doc = "D.S. is good!"
         2 doc
Out[82]: 'D.S. is good!'
In [83]: 1 doc.lower(),doc.upper()
                                         # change capitalization
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In [86]: 1 ' '.join(doc[:5])
                                         # a string itself is treated like a list of characters
Out[86]: 'D|.|S|.| '
In [87]: 1 ' test
                      '.strip()
                                         # remove whitespace from the beginning and end of a string
Out[87]: 'test'
```

```
In [82]: 1 doc = "D.S. is good!"
         2 doc
Out[82]: 'D.S. is good!'
In [83]: 1 doc.lower(),doc.upper()
                                         # change capitalization
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In [84]: 1 doc.split() , doc.split('.') # split a string into parts (default is whitespace)
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Out[86]: 'D|.|S|.| '
In [87]: 1 ' test
                     '.strip()
                                         # remove whitespace from the beginning and end of a string
Out[87]: 'test'
```

and more, see https://docs.python.org/3.8/library/string.html

```
In [88]: 1 df_shop.iloc[:2].loc[:,'lastname']
Out[88]: 0
               PERKINS
              ROBINSON
         Name: lastname, dtype: object
In [89]: 1 df_shop.loc[:,'lastname'].iloc[:2].str.lower()
Out[89]: 0
               perkins
              robinson
         Name: lastname, dtype: object
In [90]: 1 df_shop.lastname[:2].str.capitalize()
Out[90]: 0
               Perkins
              Robinson
         Name: lastname, dtype: object
In [91]: 1 df_shop.lastname[:2].str.startswith('ROB') # .endswith() , .contains()
Out[91]: 0
              False
               True
         Name: lastname, dtype: bool
```

```
In [88]: 1 df shop.iloc[:2].loc[:,'lastname']
Out[88]: 0
               PERKINS
              ROBINSON
         Name: lastname, dtype: object
In [89]: 1 df_shop.loc[:,'lastname'].iloc[:2].str.lower()
Out[89]: 0
               perkins
              robinson
         Name: lastname, dtype: object
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               Perkins
Out[90]: 0
              Robinson
         Name: lastname, dtype: object
In [91]: 1 df_shop.lastname[:2].str.startswith('ROB') # .endswith() , .contains()
Out[91]: 0
              False
               True
         Name: lastname, dtype: bool
In [92]: 1 df_shop.lastname[:2].str.replace('P','*')
Out[92]: 0
               *ERKINS
              ROBINSON
         Name: lastname, dtype: object
```

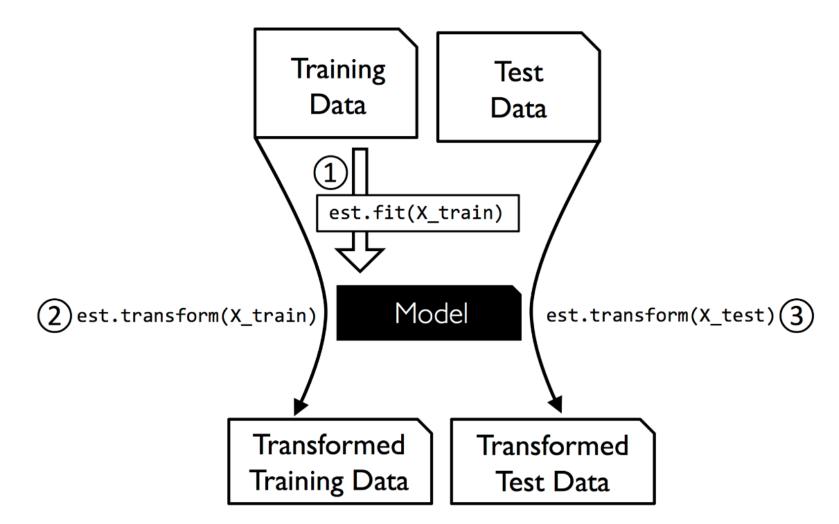
```
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Out[88]: 0
               PERKINS
              ROBINSON
         Name: lastname, dtype: object
In [89]: 1 df_shop.loc[:,'lastname'].iloc[:2].str.lower()
               perkins
Out[89]: 0
              robinson
         Name: lastname, dtype: object
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Out[90]: 0
               Perkins
              Robinson
         Name: lastname, dtype: object
In [91]: 1 df_shop.lastname[:2].str.startswith('ROB') # .endswith() , .contains()
Out[91]: 0
              False
               True
         Name: lastname, dtype: bool
In [92]: 1 df_shop.lastname[:2].str.replace('P','*')
Out[92]: 0
               *ERKINS
              ROBINSON
         Name: lastname, dtype: object
```

and more: https://pandas.pydata.org/pandas-docs/stable/user_guide/text.html#method-summary

and more: https://pandas.pydata.org/pandas-docs/stable/user_guide/timeseries.html#time-date-components

Transforming with Train/Test Split

- When performing data transformation



Next Time

- Dimensionality Reduction
 - Feature Selection
 - Feature Extraction

Questions?