



Preprocessing

By

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Data Preprocessing

- Data Preprocessing: An Overview
 - Data Quality
 - Major Tasks in Data Preprocessing
- Data Cleaning
- Data Integration
- Data Reduction
- Data Transformation and Data Discretization
- Summary

Reference: Chapter-3 - Data Mining Concepts and Techniques, Jiawei Han, Micheline Kamber, Jian Pei

Data Quality: Why Preprocess the Data?

- Measures for data quality: A multidimensional view
 - Accuracy: correct or wrong, accurate or not
 - Completeness: not recorded, unavailable, ...
 - Consistency: some modified but some not, dangling, ...
 - Timeliness: timely update?
 - Believability: how trustable the data are correct?
 - Interpretability: how easily the data can be understood?

Major Tasks in Data Preprocessing

Data cleaning

- Fill in missing values, smooth noisy data, identify or remove outliers, and resolve inconsistencies

Data integration

- Integration of multiple databases, data cubes, or files

Data reduction

- Dimensionality reduction
- Numerosity reduction
- Data compression

Data transformation and data discretization

- Normalization
- Concept hierarchy generation

Data Cleaning

- Data in the Real World Is Dirty: Lots of potentially incorrect data, e.g., instrument faulty, human or computer error, transmission error
 - incomplete: lacking attribute values, lacking certain attributes of interest, or containing only aggregate data
 - e.g., *Occupation*="" (missing data)
 - noisy: containing noise, errors, or outliers
 - e.g., Salary="-10" (an error)
 - inconsistent: containing discrepancies in codes or names, e.g.,
 - *Age*="42", *Birthday*="03/07/2010"
 - Was rating "1, 2, 3", now rating "A, B, C"
 - discrepancy between duplicate records
 - Intentional (e.g., disguised missing data)
 - Jan. 1 as everyone's birthday?

Incomplete (Missing) Data

- Data is not always available
 - E.g., many tuples have no recorded value for several attributes, such as customer income
 in sales data
- Missing data may be due to
 - equipment malfunction
 - inconsistent with other recorded data and thus deleted
 - data not entered due to misunderstanding
 - certain data may not be considered important at the time of entry
 - not register history or changes of the data
- Missing data may need to be inferred

How to Handle Missing Data?

- **Ignore the tuple:** usually done when class label is missing (when doing classification)—not effective when the % of missing values per attribute varies considerably
- Fill in the missing value manually: tedious + infeasible?
- Fill in it automatically with
 - a global constant : e.g., "unknown", a new class?!
 - the attribute mean
 - the attribute mean for all samples belonging to the same class: smarter
 - the most probable value: inference-based such as Bayesian formula or decision tree or other ML algorithm.

Noisy Data

- Noise: random error or variance in a measured variable
- Incorrect attribute values may be due to
 - faulty data collection instruments
 - data entry problems
 - data transmission problems
 - technology limitation
 - inconsistency in naming convention
- Other data problems which require data cleaning
 - duplicate records
 - incomplete data
 - inconsistent data

How to Handle Noisy Data?

- Binning
 - first sort data and partition into (equal-frequency) bins
 - then one can smooth by bin means, smooth by bin median, smooth by bin boundaries, etc.
- Regression
 - smooth by fitting the data into regression functions
- Clustering
 - detect and remove outliers
- Combined computer and human inspection
 - detect suspicious values and check by human (e.g., deal with possible outliers)

Data Cleaning as a Process

- Data discrepancy detection
 - Use metadata (e.g., domain, range, dependency, distribution)
 - Check field overloading
 - Check uniqueness rule, consecutive rule and null rule
 - Use commercial tools
 - Data scrubbing: use simple domain knowledge (e.g., postal code, spell-check) to detect errors and make corrections
 - Data auditing: by analyzing data to discover rules and relationship to detect violators (e.g., correlation and clustering to find outliers)
- Data migration and integration
 - Data migration tools: allow transformations to be specified
 - ETL (Extraction/Transformation/Loading) tools: allow users to specify transformations through a graphical user interface
- Integration of the two processes
 - Iterative and interactive (e.g., Potter's Wheels)

Data Integration

- Data integration:
 - Combines data from multiple sources into a coherent store
- Schema integration: e.g., A.cust-id \equiv B.cust-#
 - Integrate metadata from different sources
- Entity identification problem:
 - Identify real world entities from multiple data sources, e.g., Bill Clinton = William Clinton
- Detecting and resolving data value conflicts
 - For the same real world entity, attribute values from different sources are different
 - Possible reasons: different representations, different scales, e.g., metric vs. British units

1

11

Handling Redundancy in Data Integration

- Redundant data occur often when integration of multiple databases
 - *Object identification*: The same attribute or object may have different names in different databases
 - Derivable data: One attribute may be a "derived" attribute in another table, e.g., annual revenue
- Redundant attributes may be able to be detected by *correlation analysis* and *covariance* analysis
- Careful integration of the data from multiple sources may help reduce/avoid redundancies and inconsistencies and improve mining speed and quality

12

12

Correlation Analysis (Nominal Data)

• X² (chi-square) test

$$\chi^2 = \sum \frac{(Observed - Expected)^2}{Expected}$$

- The larger the X^2 value, the more likely the variables are related
- The cells that contribute the most to the X^2 value are those whose actual count is very different from the expected count
- Correlation does not imply causality
 - # of hospitals and # of car-theft in a city are correlated
 - Both are causally linked to the third variable: population

Chi-Square Calculation: An Example

	Play chess	Not play chess	Sum (row)
Like science fiction	250(90)	200(360)	450
Not like science fiction	50(210)	1000(840)	1050
Sum(col.)	300	1200	1500

• X² (chi-square) calculation (numbers in parenthesis are expected counts calculated based on the data distribution in the two categories)

$$\chi^2 = \frac{(250 - 90)^2}{90} + \frac{(50 - 210)^2}{210} + \frac{(200 - 360)^2}{360} + \frac{(1000 - 840)^2}{840} = 507.93$$

• It shows that like_science_fiction and play_chess are correlated in the group

Correlation Analysis (Numeric Data)

 Correlation coefficient (also called Pearson's product moment coefficient)

$$r_{A,B} = \frac{\sum_{i=1}^{n} (a_i - \overline{A})(b_i - \overline{B})}{(n-1)\sigma_A \sigma_B} = \frac{\sum_{i=1}^{n} (a_i b_i) - n \overline{A} \overline{B}}{(n-1)\sigma_A \sigma_B}$$

where n is the number of tuples, and are the respective means of A and B, σ_A and σ_B are the respective standard deviation of A and B, and $\Sigma(a_ib_i)$ is the sum of the AB cross-product.

- If $r_{A,B} > 0$, A and B are positively correlated (A's values increase as B's). The higher, the stronger correlation.
- $r_{A,B} = 0$: independent; $r_{AB} < 0$: negatively correlated

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Covariance (Numeric Data)

Covariance is similar to correlation

$$Cov(A,B) = E((A-\bar{A})(B-\bar{B})) = \frac{\sum_{i=1}^{n}(a_i-\bar{A})(b_i-\bar{B})}{n}$$

Correlation coefficient: $r_{A,B} = \frac{Cov(A,B)}{\sigma_A\sigma_B}$

where n is the number of tuples, and are the respective mean or **expected values** of A and B, σ_A and σ_B are the respective standard deviation of A and B.

- **Positive covariance**: If $Cov_{A,B} > 0$, then A and B both tend to be larger than their expected values.
- Negative covariance: If $Cov_{A,B} < 0$ then if A is larger than its expected value, B is likely to be smaller than its expected value.
- **Independence**: $Cov_{A,B} = 0$ but the converse is not true:
 - Some pairs of random variables may have a covariance of 0 but are not independent. Only under some additional assumptions (e.g., the data follow multivariate normal distributions) does a covariance of 0 imply independence

Co-Variance: An Example

$$Cov(A, B) = E((A - \bar{A})(B - \bar{B})) = \frac{\sum_{i=1}^{n} (a_i - A)(b_i - B)}{n}$$

It can be simplified in computation as

$$Cov(A, B) = E(A \cdot B) - \bar{A}\bar{B}$$

- Suppose two stocks A and B have the following values in one week: (2, 5), (3, 8), (5, 10), (4, 11), (6, 14).
- Question: If the stocks are affected by the same industry trends, will their prices rise or fall together?

$$- E(A) = (2 + 3 + 5 + 4 + 6)/5 = 20/5 = 4$$

$$- E(B) = (5 + 8 + 10 + 11 + 14) / 5 = 48 / 5 = 9.6$$

$$-\text{Cov}(A,B) = (2 \times 5 + 3 \times 8 + 5 \times 10 + 4 \times 11 + 6 \times 14)/5 - 4 \times 9.6 = 4$$

• Thus, A and B rise together since Cov(A, B) > 0.

Data Reduction Strategies

- **Data reduction**: Obtain a reduced representation of the data set that is much smaller in volume but yet produces the same (or almost the same) analytical results
- Why data reduction? A database/data warehouse may store terabytes of data. Complex data analysis may take a very long time to run on the complete data set.
- Data reduction strategies
 - Dimensionality reduction, e.g., remove unimportant attributes
 - Wavelet transforms
 - Principal Components Analysis (PCA)
 - Feature subset selection, feature creation
 - Numerosity reduction (some simply call it: Data Reduction)
 - Regression and Log-Linear Models
 - Histograms, clustering, sampling
 - Data cube aggregation
 - Data compression

Data Reduction 1: Dimensionality Reduction

Curse of dimensionality

- When dimensionality increases, data becomes increasingly sparse
- Density and distance between points, which is critical to clustering, outlier analysis, becomes less meaningful
- The possible combinations of subspaces will grow exponentially

Dimensionality reduction

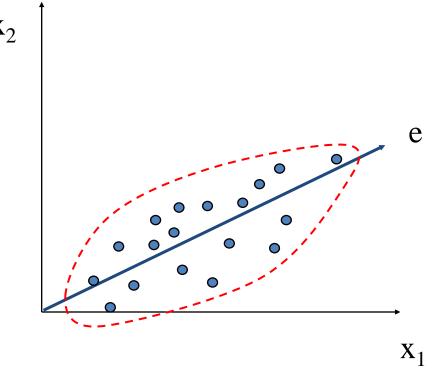
- Avoid the curse of dimensionality
- Help eliminate irrelevant features and reduce noise
- Reduce time and space required in data science
- Allow easier visualization

• Dimensionality reduction techniques

- Wavelet transforms
- Principal Component Analysis
- Supervised and nonlinear techniques (e.g., feature selection)

Principal Component Analysis (PCA)

- It is a dimensionality reduction technique for **continuous attributes** that finds new attributes (*principal components*) that
 - (1) are linear combinations of the original attributes
 - (2) are **orthogonal** (perpendicular) to each other
 - (3) capture the maximum amount of variation in the data.



GOALS OF PCA

• The goal of PCA is **to find a new set of dimensions** (attributes) that better captures the variability of the data.

- More specifically,
 - the first dimension is chosen to capture as much of the variability as possible.
 - The **second dimension is orthogonal to the first**, and, subject to that constraint, *captures as much of the remaining variability as possible*, and so on.

ASSUMPTIONS

• When choosing the principal component, we assume that the regression plane varies along the line and doesn't vary in the other orthogonal direction.

• By choosing one component and not the other, we're ignoring the second direction.

- 1) Standardize the range of continuous initial variables.
- 2) Compute the covariance matrix to identify correlations.
- 3) Compute the eigenvectors and eigenvalues of the covariance matrix to identify the principal components.
- 4) Create a feature vector to decide which principal components to keep.
- 5) Recast the data along the principal components axes.

1) Standardize the range of continuous initial variables.

- ✓ The aim of this step is to standardize the range of the continuous initial variables so that each one of them contributes equally to the analysis.
- ✓ It is essential the latter is quite sensitive regarding the variances of the initial variables. That is, if there are large differences between the ranges of initial variables, those variables with larger ranges will dominate over those with small ranges (for example, a variable that ranges between 0 and 100 will dominate over a variable that ranges between 0 and 1), which will lead to biased results. So, transforming the data to comparable scales can prevent this problem. Once the standardization is done, all the variables will be transformed to the same scale.
- ✓ Mathematically, this can be done by subtracting the mean and dividing by the standard deviation for each value of each variable.

$$z = \frac{value - mean}{standard\ deviation}$$

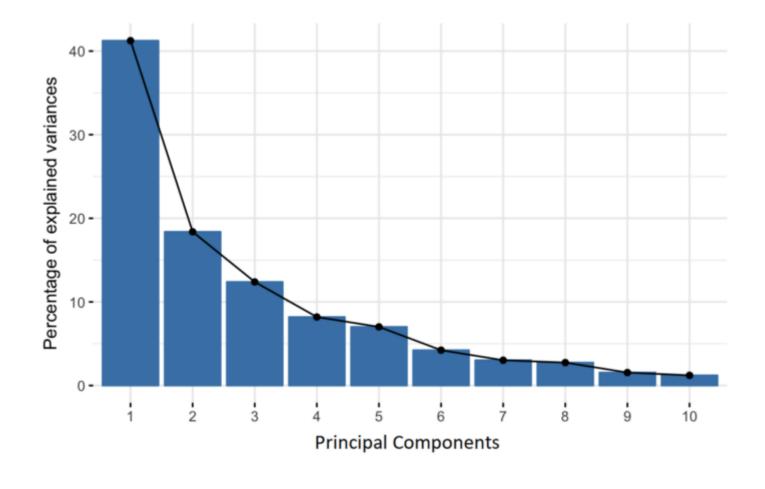
- 2) Compute the covariance matrix to identify correlations.
- ✓ The aim of this step is to understand how the variables of the input data set are varying from the mean with respect to each other.
 - \checkmark So, in order to identify these correlations, we compute the <u>covariance matrix</u>.

$$\left[\begin{array}{cccc} Cov(x,x) & Cov(x,y) & Cov(x,z) \\ Cov(y,x) & Cov(y,y) & Cov(y,z) \\ Cov(z,x) & Cov(z,y) & Cov(z,z) \end{array} \right]$$

- 2) Compute the covariance matrix to identify correlations.
- **✓** What do the covariances that we have as entries of the matrix tell us about the correlations between the variables?
 - It's actually the sign of the covariance that matters:
 - If positive then: the two variables increase or decrease together (correlated)
 - If negative then: one increases when the other decreases (Inversely correlated)
 - Now that we know that **the covariance matrix** is not more than <u>a table that summarizes the</u> <u>correlations between all the possible pairs of variables</u>.

- 3) Compute the eigenvectors and eigenvalues of the covariance matrix to identify the principal components.
- ✓ Eigenvectors and eigenvalues are the <u>linear algebra</u> concepts that we need to compute from the covariance matrix in order to determine the *principal components* of the data.
- ✓ Principal components are new variables that are constructed as linear combinations or mixtures of the initial variables.
 - ✓ These combinations are done in such a way that the new variables (i.e., principal components) are uncorrelated
 - ✓ and most of the information within the initial variables is squeezed or compressed into the first components.

3) Compute the eigenvectors and eigenvalues of the covariance matrix to identify the principal components.



- 3) Compute the eigenvectors and eigenvalues of the covariance matrix to identify the principal components.
- As eigenvectors of the Covariance matrix are actually the directions of the axes where there is the most variance (most information) and that we call Principal Components.
- Eigenvalues are simply the coefficients attached to eigenvectors, which give the *amount of variance carried in each Principal Component*.
- By ranking your eigenvectors in <u>order of their eigenvalues</u>, *highest to lowest*, you get the principal components in order of significance.

- 4) Create a feature vector to decide which principal components to keep.
- ✓ Feature vector is simply a matrix that has as columns the eigenvectors of the components that we decide to keep.
- \checkmark This makes it the first step towards dimensionality reduction, because if we choose to keep only p eigenvectors (components) out of n, the final data set will have only p dimensions.

- 5) Recast the data along the principal components axes.
- ✓ The aim is to use the feature vector formed using the eigenvectors of the covariance matrix, to reorient the data from the original axes to the ones represented by the principal components (hence the name Principal Components Analysis).
- ✓ This can be done by multiplying the transpose of the original data set by the transpose of the feature vector.

 $FinalDataSet = FeatureVector^{T} * StandardizedOriginalDataSet^{T}$

Attribute Subset Selection

- Another way to reduce dimensionality of data
- Redundant attributes
 - Duplicate much or all of the information contained in one or more other attributes
 - E.g., purchase price of a product and the amount of sales tax paid
- Irrelevant attributes
 - Contain no information that is useful for the data mining task at hand
 - E.g., students' ID is often irrelevant to the task of predicting students' GPA

Heuristic Search in Attribute Selection

- There are 2^d possible attribute combinations of d attributes
- Typical heuristic attribute selection methods:
 - Best single attribute under the attribute independence assumption: choose by significance tests
 - Best step-wise feature selection:
 - The best single-attribute is picked first
 - Then next best attribute condition to the first, ...
 - Step-wise attribute elimination:
 - Repeatedly eliminate the worst attribute
 - Best combined attribute selection and elimination
 - Optimal branch and bound:
 - Use attribute elimination and backtracking

Attribute Creation (Feature Generation)

- Create new attributes (features) that can capture the important information in a data set more effectively than the original ones
- Three general methodologies
 - Attribute extraction
 - Domain-specific
 - Mapping data to new space (see: data reduction)
 - E.g., Fourier transformation, wavelet transformation, manifold approaches (not covered)
 - Attribute construction
 - Combining features
 - Data discretization

Data Reduction 2: Numerosity Reduction

- Reduce data volume by choosing alternative, *smaller forms* of data representation
- Parametric methods (e.g., regression)
 - Assume the data fits some model, estimate model parameters, store only the parameters, and discard the data (except possible outliers)
 - Ex.: Log-linear models—obtain value at a point in *m*-D space as the product on appropriate marginal subspaces
- Non-parametric methods
 - Do not assume models
 - Major families: histograms, clustering, sampling, ...

Parametric Data Reduction: Regression and Log-Linear Models

Linear regression

- Data modeled to fit a straight line
- Often uses the least-square method to fit the line

Multiple regression

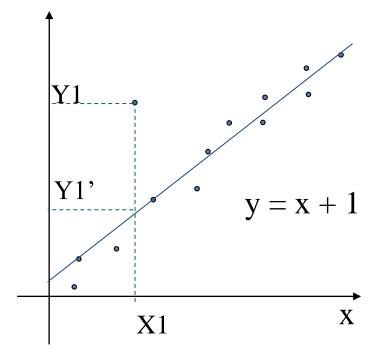
 Allows a response variable Y to be modeled as a linear function of multidimensional feature vector

Log-linear model

- Approximates discrete multidimensional probability distributions

Regression Analysis

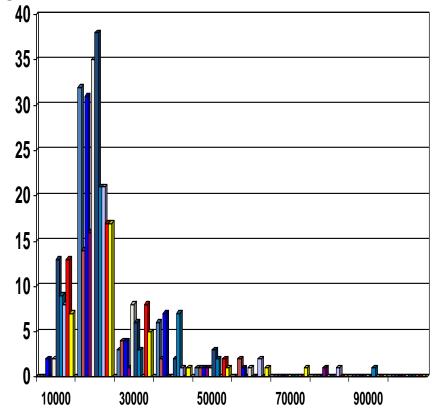
- Regression analysis: A collective name for techniques for the modeling and analysis of numerical data consisting of values of a *dependent variable* (also called *response variable* or *measurement*) and of one or more *independent variables* (aka. *explanatory variables* or *predictors*)
- The parameters are estimated so as to give a "best fit" of the data
- Most commonly the best fit is evaluated by using the *least squares method*, but other criteria have also been used



 Used for prediction (including forecasting of time-series data), inference, hypothesis testing, and modeling of causal relationships

Histogram Analysis

- Divide data into buckets and store average (sum) for each bucket
- Partitioning rules:
 - Equal-width: equal bucket range
 - Equal-frequency (or equal-depth)



Clustering

- Partition data set into clusters based on similarity, and store cluster representation (e.g., centroid and diameter) only
- Can be very effective if data is clustered but not if data is "smeared"
- Can have hierarchical clustering and be stored in multi-dimensional index tree structures
- There are many choices of clustering definitions and clustering algorithms

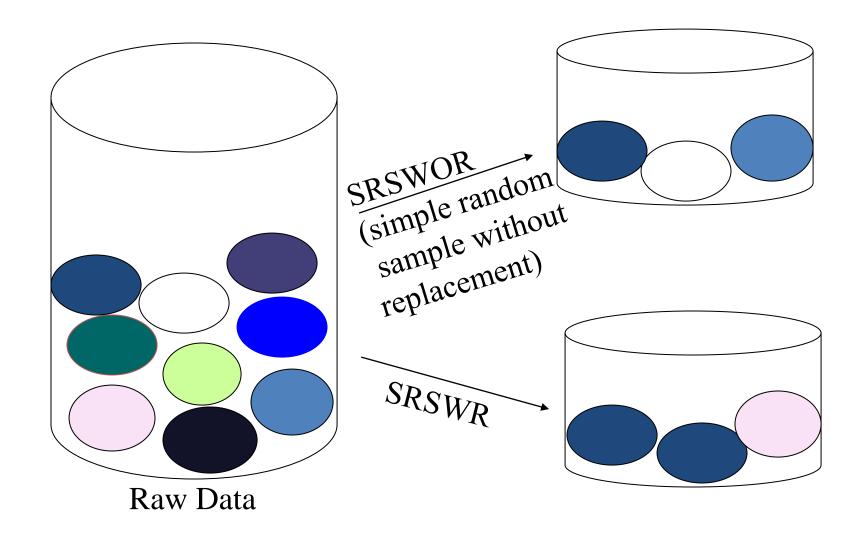
Sampling

- Sampling: obtaining a small sample s to represent the whole data set N
- Allow a mining algorithm to run in complexity that is potentially sub-linear to the size of the data
- Key principle: Choose a representative subset of the data
 - Simple random sampling may have very poor performance in the presence of skew
 - Develop adaptive sampling methods, e.g., stratified sampling:
- Note: Sampling may not reduce database I/Os (page at a time)

Types of Sampling

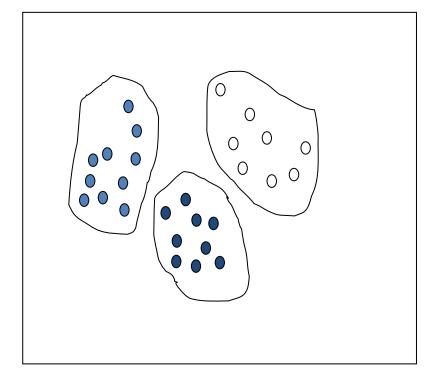
- Simple random sampling
 - There is an equal probability of selecting any particular item
- Sampling without replacement
 - Once an object is selected, it is removed from the population
- Sampling with replacement
 - A selected object is not removed from the population
- Stratified sampling:
 - Partition the data set, and draw samples from each partition (proportionally, i.e., approximately the same percentage of the data)
 - Used in conjunction with skewed data

Sampling: With or without Replacement

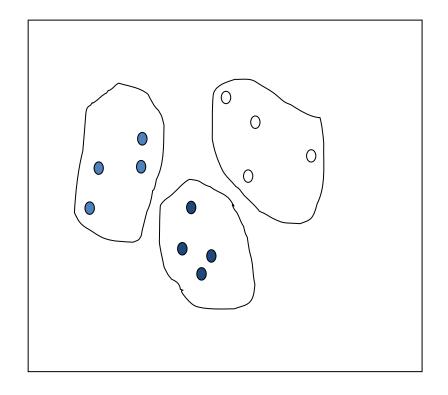


Sampling: Cluster or Stratified Sampling

Raw Data



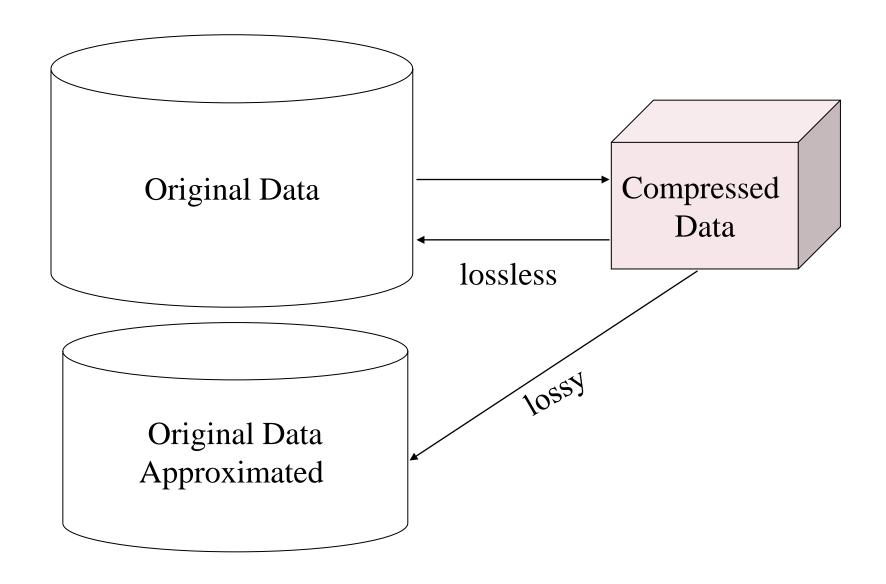
Cluster/Stratified Sample



Data Reduction 3: Data Compression

- String compression
 - There are extensive theories and well-tuned algorithms
 - Typically lossless, but only limited manipulation is possible without expansion
- Audio/video compression
 - Typically lossy compression, with progressive refinement
 - Sometimes small fragments of signal can be reconstructed without reconstructing the whole
- Time sequence is not audio
 - Typically short and vary slowly with time
- Dimensionality and numerosity reduction may also be considered as forms of data compression

Data Compression



Data Transformation

- A function that maps the entire set of values of a given attribute to a new set of replacement values s.t. each old value can be identified with one of the new values
- Methods
 - Smoothing: Remove noise from data
 - Attribute/feature construction
 - New attributes constructed from the given ones
 - Aggregation: Summarization, data cube construction
 - Normalization: Scaled to fall within a smaller, specified range
 - min-max normalization
 - z-score normalization
 - normalization by decimal scaling
 - Discretization: Concept hierarchy climbing

Normalization

• **Min-max normalization**: to [new_min_A, new_max_A]

$$v' = \frac{v - min_A}{max_A - min_A} (new_max_A - new_min_A) + new_min_A$$

- Ex. Let income range \$12,000 to \$98,000 normalized to [0.0, 1.0]. Then \$73,000 is mapped to $\frac{73,600-12,000}{98,000-12,000}$ (1.0-0)+0=0.716
- **Z-score normalization** (μ : mean, σ : standard deviation):

$$v' = \frac{v - \mu_A}{\sigma_A}$$

- Ex. Let $\mu = 54,000$, $\sigma = 16,000$. Then $\frac{73,600-54,000}{16,000} = 1.225$
- Normalization by decimal scaling

$$v' = \frac{v}{10^{j}}$$
 Where j is the smallest integer such that Max(|v'|) < 1

Discretization

- Three types of attributes
 - Nominal—values from an unordered set, e.g., color, profession
 - Ordinal—values from an ordered set, e.g., military or academic rank
 - Numeric—real numbers, e.g., integer or real numbers
- Discretization: Divide the range of a continuous attribute into intervals
 - Interval labels can then be used to replace actual data values
 - Reduce data size by discretization
 - Supervised vs. unsupervised
 - Split (top-down) vs. merge (bottom-up)
 - Discretization can be performed recursively on an attribute
 - Prepare for further analysis, e.g., classification

Data Discretization Methods

- Typical methods: All the methods can be applied recursively
 - Binning
 - Top-down split, unsupervised
 - Histogram analysis
 - Top-down split, unsupervised
 - Clustering analysis (unsupervised, top-down split or bottom-up merge)
 - Decision-tree analysis (supervised, top-down split)
 - Correlation (e.g., χ^2) analysis (unsupervised, bottom-up merge)

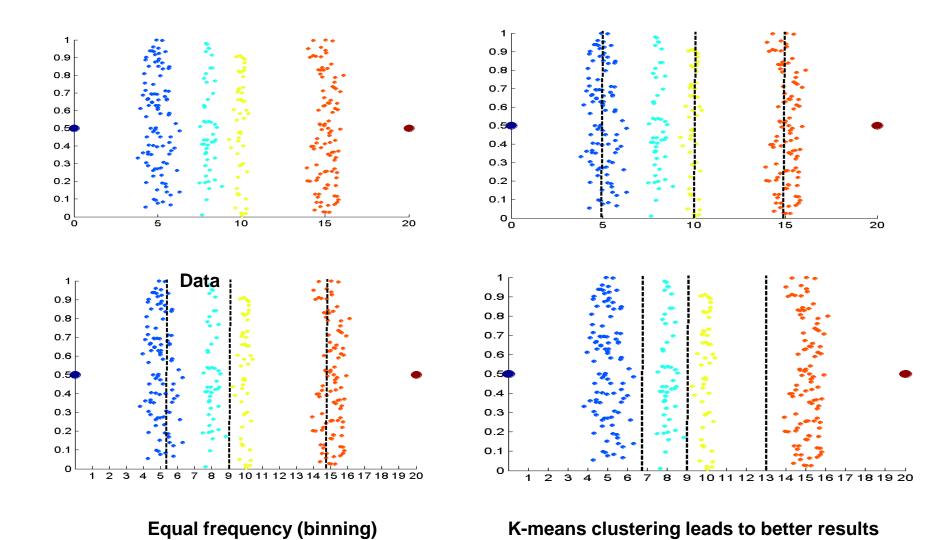
Simple Discretization: Binning

- Equal-width (distance) partitioning
 - Divides the range into N intervals of equal size: uniform grid
 - if A and B are the lowest and highest values of the attribute, the width of intervals will be: W = (B A)/N.
 - The most straightforward, but outliers may dominate presentation
 - Skewed data is not handled well
- Equal-depth (frequency) partitioning
 - Divides the range into *N* intervals, each containing approximately same number of samples
 - Good data scaling
 - Managing categorical attributes can be tricky

Binning Methods for Data Smoothing

- □ Sorted data for price (in dollars): 4, 8, 9, 15, 21, 21, 24, 25, 26, 28, 29, 34
- * Partition into equal-frequency (equi-depth) bins:
 - Bin 1: 4, 8, 9, 15
 - Bin 2: 21, 21, 24, 25
 - Bin 3: 26, 28, 29, 34
- * Smoothing by **bin means**:
 - Bin 1: 9, 9, 9, 9
 - Bin 2: 23, 23, 23, 23
 - Bin 3: 29, 29, 29, 29
- * Smoothing by **bin boundaries**:
 - Bin 1: 4, 4, 4, 15
 - Bin 2: 21, 21, 25, 25
 - Bin 3: 26, 26, 26, 34

Discretization Without Using Class Labels (Binning vs. Clustering)



52

Discretization by Classification & Correlation Analysis

- Classification (e.g., decision tree analysis)
 - Supervised: Given class labels, e.g., cancerous vs. benign
 - Using entropy to determine split point (discretization point)
 - Top-down, recursive split

- Correlation analysis (e.g., Chi-merge: χ^2 -based discretization)
 - Supervised: use class information
 - Bottom-up merge: find the best neighboring intervals (those having similar distributions of classes, i.e., low χ^2 values) to merge
 - Merge performed recursively, until a predefined stopping condition

Concept Hierarchy Generation

- Concept hierarchy organizes concepts (i.e., attribute values) hierarchically and is usually associated with each dimension in a data warehouse
- Concept hierarchies facilitate <u>drilling and rolling</u> in data warehouses to view data in multiple granularity
- Concept hierarchy formation: Recursively reduce the data by collecting and replacing low level concepts (such as numeric values for *age*) by higher level concepts (such as *youth, adult,* or *senior*)
- Concept hierarchies can be explicitly specified by domain experts and/or data warehouse designers
- Concept hierarchy can be automatically formed for both numeric and nominal data. For numeric data, use discretization methods shown.

Concept Hierarchy Generation for Nominal Data

- Specification of a partial/total ordering of attributes explicitly at the schema level by users or experts
 - **−** *street* < *city* < *state* < *country*
- Specification of a hierarchy for a set of values by explicit data grouping
 - {Urbana, Champaign, Chicago} < Illinois
- Specification of only a partial set of attributes
 - − E.g., only *street* < *city*, not others
- Automatic generation of hierarchies (or attribute levels) by the analysis of the number of distinct values
 - E.g., for a set of attributes: { street, city, state, country }

Automatic Concept Hierarchy Generation

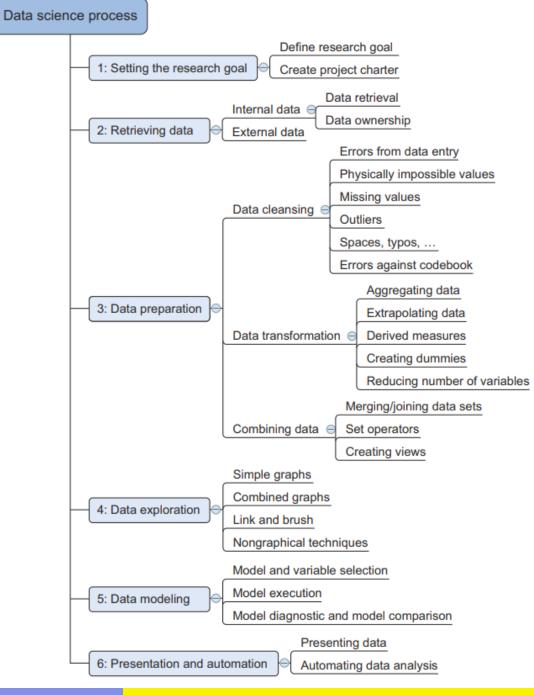
- Some hierarchies can be automatically generated based on the analysis of the number of distinct values per attribute in the data set
 - The attribute with the most distinct values is placed at the lowest level of the hierarchy
 - Exceptions, e.g., weekday, month, quarter, year

56



Data Science Process

Reference: Chapter-2 -Davy Cielin, Arno Meysman, Mohamed Ali, *Introducing Data Science*, Manning





For Your Valuable Time.