FRANCESCO MOSCONI / ROB HALL / DAT-16

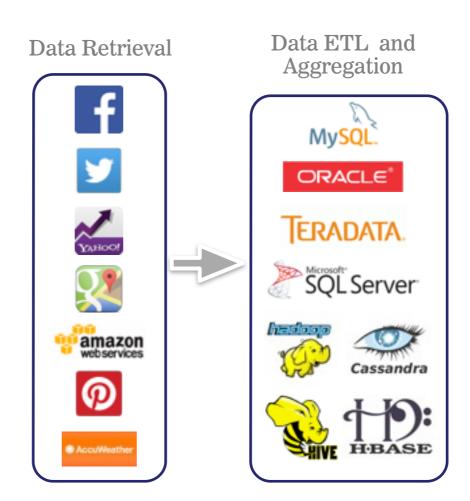
DATA SCIENCE LECTURE 3: CLEANING AND EXPLORING DATA (+ LINEAR ALGEBRA REVIEW)

LAST TIME:

I. PYTHON QUICK REVIEW
II. DATA SOURCES
III. APIS

EXERCISES:
IV. PYTHON REVIEW
V. EXTRACTING DATA FROM API

QUESTIONS?



kimono

Turn websites into structured APIs from your browser in seconds



INTRO TO DATA SCIENCE

QUESTIONS?

WHAT WAS THE MOST INTERESTING THING YOU LEARNT?

WHAT WAS THE HARDEST TO GRASP?

I. LINEAR ALGEBRA REVIEW II. DATA CLEANING III. DATA VISUALIZATION

EXERCISES:

IV. NUMPY

V. PANDAS

VI. BOKEH

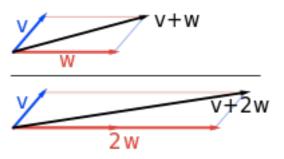
INTRO TO DATA SCIENCE

LINEAR ALGEBRA

Linear algebra is the branch of mathematics concerning **vector spaces** and **linear mappings** between such spaces.

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A **vector space** (also called a linear space) is a collection of objects called vectors, which may be added together and multiplied ("scaled") by numbers, called scalars in this context.



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A **vector space** (also called a linear space) is a collection of objects called vectors, which may be added together and multiplied ("scaled") by numbers, called scalars in this context.

A **linear mapping** is a mapping $V \rightarrow W$ between spaces that preserves the operations of addition and scalar multiplication.

Two operations are defined in a vector space

OPERATIONS IN A VECTOR SPACE

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ADDITION:

takes any two vectors **v** and **w** and outputs a third vector **v** + **w**

$$z = v + w$$

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SCALAR MULTIPLICATION:

takes any scalar a and any vector v and outputs a new vector av

$$z = av$$

PROPERTIES OF A VECTOR SPACE OPERATIONS

PROPERTYMEANINGAssociativity of additionu + (v + w) = (u + v) + w

PROPERTY

MEANING

Associativity of addition

$$U + (V + W) = (U + V) + W$$

$$U + V = V + U$$

PROPERTIES OF A VECTOR SPACE OPERATIONS

PROPERTY

MEANING

Associativity of addition

Commutativity of addition

Identity element of addition

$$u + (v + w) = (u + v) + w$$

 $u + v = v + u$

There exists an element $0 \in V$, called the **zero vector**, such that v + 0 = v for all $v \in V$.

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$$a(u + v) = au + av$$

 $(a + b)v = av + bv$

u, v and w are vectors in V, and a and b are scalars in F.

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Compatibility of multiplication

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$$1v = v$$

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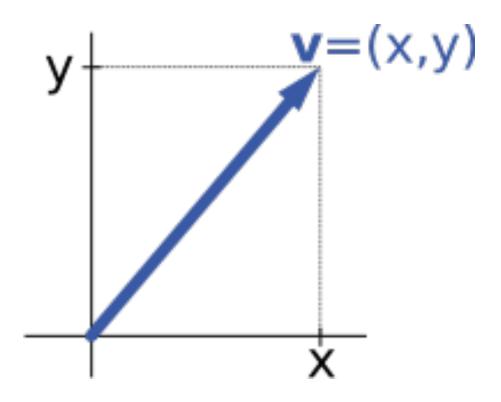
A linear transformation T between two vector spaces V and W is compatible with scalar multiplication and vector addition:

satisfies:

$$T(a \mathbf{u} + b \mathbf{v}) = a T(\mathbf{u}) + b T(\mathbf{v})$$

Vectors can be represented by a list of numbers, their coordinates:

(give me some examples of vector quantities)

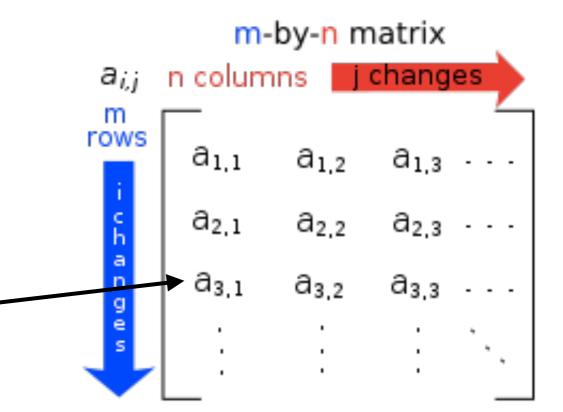


MATRICES

Linear mappings can be represented by matrices

Matrices are an array of real numbers with m rows and n columns

Each value in a matrix is called an entry.-



The size of a matrix is defined by the number of rows and columns.

Examples:

Name	Size	Example		
Row vector	1 × n	[3 7 2]		
Column	n×1	$\begin{bmatrix} 4 \\ 1 \\ 8 \end{bmatrix}$		
Square	n×n	$\begin{bmatrix} 9 & 13 & 5 \\ 1 & 11 & 7 \\ 2 & 6 & 3 \end{bmatrix}$		

Rule 1!

Matrices can be added together only when they are the same size. If they are not the same size, their sum is **undefined**.

$$[1 \ 3 \ 9 \ 2] + [2 \ 5 \ 9 \ 4] = [3 \ 8 \ 18 \ 6]$$

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$$[1 \ 3 \ 9 \ 2] + [2 \ 5 \ 9 \ 4] = [3 \ 8 \ 18 \ 6]$$

$$[8\ 72\ 3\ 1]+[17\ 55\ 3\ 10]=?$$

Rule 2!

Matrices can be multiplied by a scalar (single entity) value.

Each value in the matrix is multiplied by the scalar value.

$$[1 \ 3 \ 9 \ 2]*3=[3 \ 9 \ 27 \ 6]$$

$$[8 72 3 1]*2=?$$

Rule 3!

Matrices and vectors can be multiplied together given that the matrix columns are as wide as the vector is long.

What shape will the result take?

$$\begin{bmatrix} 1 & 3 & 9 & 2 \\ 2 & 4 & 6 & 8 \end{bmatrix} * \begin{bmatrix} 2 \\ 3 \\ 6 \\ 5 \end{bmatrix} = \begin{bmatrix} 2 \\ 4 \times 1 \end{bmatrix} = \begin{bmatrix} 2 \\ 4 \times 1 \end{bmatrix}$$

Rule 3!

Matrices and vectors can be multiplied together given that the matrix columns are as wide as the vector is long.

The result will always be a vector.

$$\begin{bmatrix} 1 & 3 & 9 & 2 \\ 2 & 4 & 6 & 8 \end{bmatrix} * \begin{bmatrix} 2 \\ 3 \\ 6 \\ 5 \end{bmatrix} = \frac{(2 + 9 + 54 + 10)}{(4 + 12 + 36 + 40)} = \begin{bmatrix} 75 \\ 92 \end{bmatrix}$$
2x4
2x1

Rule 4!

Matrices can be multiplied together using the same rules that we have from matrix-vector multiplication.

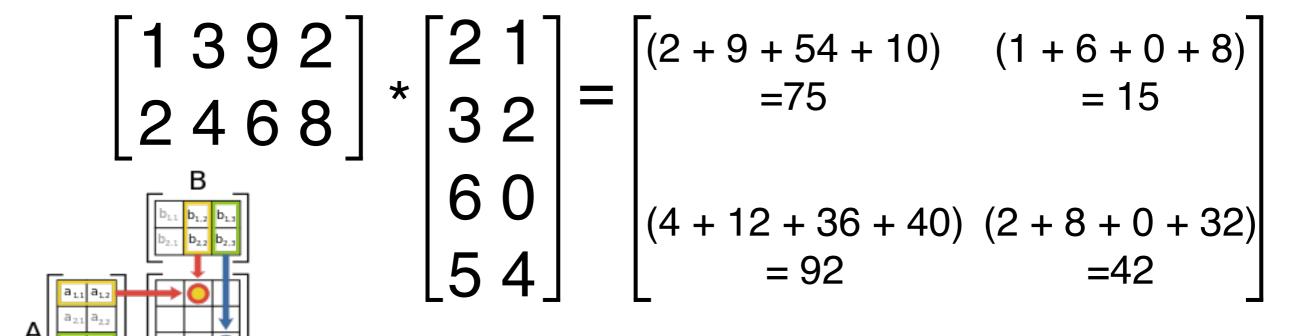
What shape will the result take?

$$\begin{bmatrix} 1 & 3 & 9 & 2 \\ 2 & 4 & 6 & 8 \end{bmatrix} * \begin{bmatrix} 2 & 1 \\ 3 & 2 \\ 6 & 0 \\ 5 & 4 \end{bmatrix} = \begin{bmatrix} 2 & 1 \\ 6 & 0 \\ 5 & 4 \end{bmatrix}$$

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IMPORTANT NOTE:

Matrix multiplication is **NOT COMMUTATIVE**. The order of matrix multiplication DOES matter. The number of columns of the first matrix must match the number of rows of the second matrix.

Here are some examples of operations in a 2D vector space with the corresponding matrix.

Each point in this space is represented by the vector of its coordinates P = (x, y)

Horizontal shear with m=1.25.	Horizontal flip	Squeeze mapping with r=3/2	Scaling by a factor of 3/2	Rotation by π/6 ^R = 30°
$\begin{bmatrix} 1 & 1.25 \\ 0 & 1 \end{bmatrix}$	$\begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix}$	$\begin{bmatrix} 3/2 & 0 \\ 0 & 2/3 \end{bmatrix}$	$\begin{bmatrix} 3/2 & 0 \\ 0 & 3/2 \end{bmatrix}$	$\begin{bmatrix} \cos(\pi/6^R) & -\sin(\pi/6^R) \\ \sin(\pi/6^R) & \cos(\pi/6^R) \end{bmatrix}$

MATRICES

LINKS

https://en.wikipedia.org/wiki/Matrix_(mathematics)

http://mathworld.wolfram.com/Matrix.html

http://ed.ted.com/lessons/how-to-organize-add-and-multiply-matrices-bill-shillito

INTRO TO DATA SCIENCE

NUMPY LAB

INTRO TO DATA SCIENCE

CLEANING DATA

DATAIST (HILARY MASON & FRIENDS)

- 1. Obtain pointing and clicking does not scale (APIs, Python, shell scripting)
- 2. Scrub "Scrubbing data is the least sexy part of the analysis process, but often one that yields the greatest benefits" (Python, sed, awk, grep)
- 3. Explore look at the data (visualizing, clustering, dimensionality reduction)
- 4. Model "All models are wrong, but some are useful" / models are built to predict and interpret!
- 5. Interpret "The purpose of computing is insight, not numbers"

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FOR BIG-DATA SCIENTISTS, 'JANITOR WORK' IS KEY HURDLE TO INSIGHTS

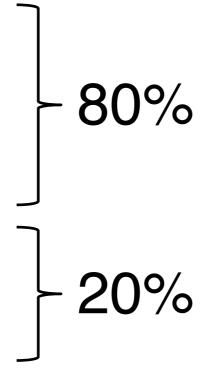
From NYTimes on August 18, 2014:

"Data wrangling is a huge — and surprisingly so — part of the job," said Monica Rogati, vice president for data science at Jawbone, whose sensor-filled wristband and software track activity, sleep and food consumption, and suggest dietary and health tips based on the numbers. "It's something that is not appreciated by data civilians. At times, it feels like everything we do."



DATA MUNGING IS AWESOME

Obtain Data
Scrub Data
Explore
Model Algorithms
iNterpret Results



Majority of time is spent data munging

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Remove inconsistencies
Data type harmonization
Standardization, Normalization
Typos correction, Formatting (eg. timestamps)
Missing data
Sorting

INTRO TO DATA SCIENCE

- Understand the reasons why data are missing
- Random or not?
- If random, the data sample may still be representative of the population.
- If not random analysis may be harder

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- Missing completely at random (MCAR)
- Missing at random (MAR)
- Missing not at random (MNAR)

MISSING COMPLETELY AT RANDOM (MCAR)

- Missing value (y) neither depends on x nor y
- Example: some survey questions asked of a simple random sample of original sample

• When data are MCAR, the analyses performed on the data are unbiased; however, data are rarely MCAR.

MISSING AT RANDOM (MAR)

- Missing value (y) depends on x, but not y
- Example: Respondents in service occupations less likely to report income

MISSING NOT AT RANDOM (MNAR)

- The probability of a missing value depends on the variable that is missing
- Example: Respondents with high income less likely to report income

TECHNIQUES TO DEAL WITH MISSING DATA

- Imputation, Partial imputation
- Deletion, Partial deletion
- Analysis
- Interpolation

TECHNIQUES TO DEAL WITH MISSING DATA

- ▶ 1. Identify patterns/reasons for missing and recode
- correctly
- ▶ 2. Understand distribution of missing data
- ▶ 3. Decide on best method of analysis

INTRO TO DATA SCIENCE

WALK THE WALK OF CLEANING DATA

DATA MUNGING TOOLS AND OPERATIONS

- python, pandas
- sed, awk, bash, perl
- regular expressions
- text editor
- etc. etc. etc.

DATA MUNGING TOOLS AND OPERATIONS

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IN SMALL GROUPS:

- Choose one tool from the list
- investigate functionality
- find one example
- show use to class

LINKS

- https://www.utexas.edu/cola/centers/prc/_files/cs/Missing-Data.pdf
- http://www.uvm.edu/~dhowell/StatPages/More_Stuff/Missing_Data/ Missing.html
- http://en.wikipedia.org/wiki/Missing_data
- https://www.coursera.org/course/getdata

INTRO TO DATA SCIENCE

PANDAS LAB

DATA FLOW

Data Retrieval















Data ETL and Aggregation















Data Visualization



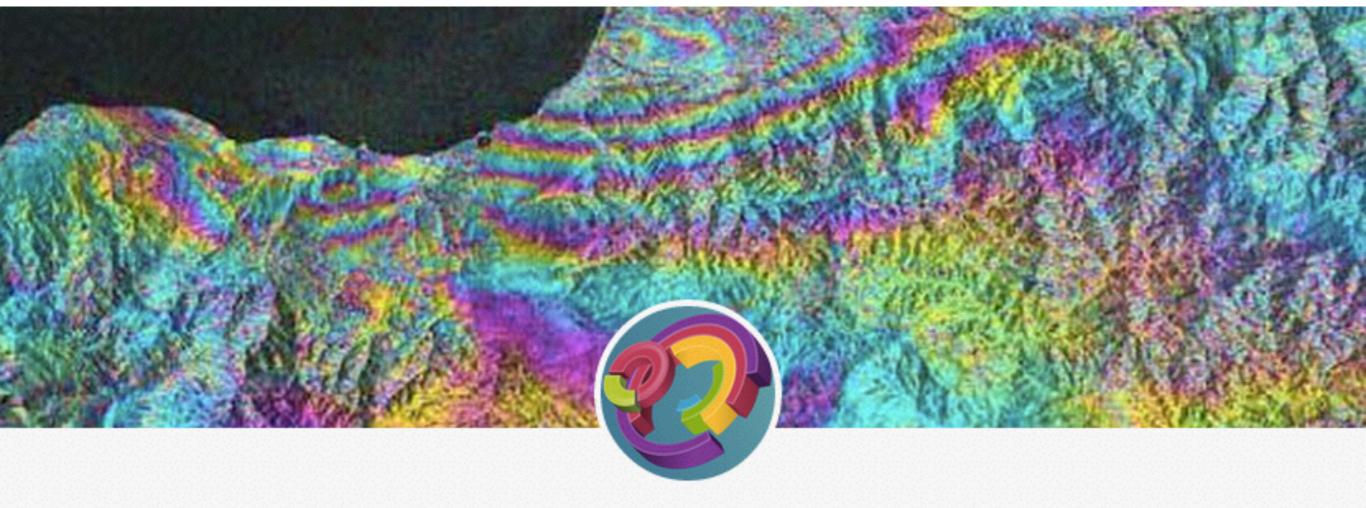
Machine Learning



Data visualization is the presentation of data in a pictorial or graphical format.

The same data can be represented in many forms and some can be more explanatory than others

Clarity and accuracy are key



WTF Visualizations

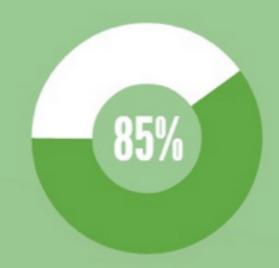
Visualizations that make no sense.

For a discussion of what is wrong with a particular visualization, tweet at us <a href="https://www.even.com/

TEAM PLAYER

97% ABAP Consultants

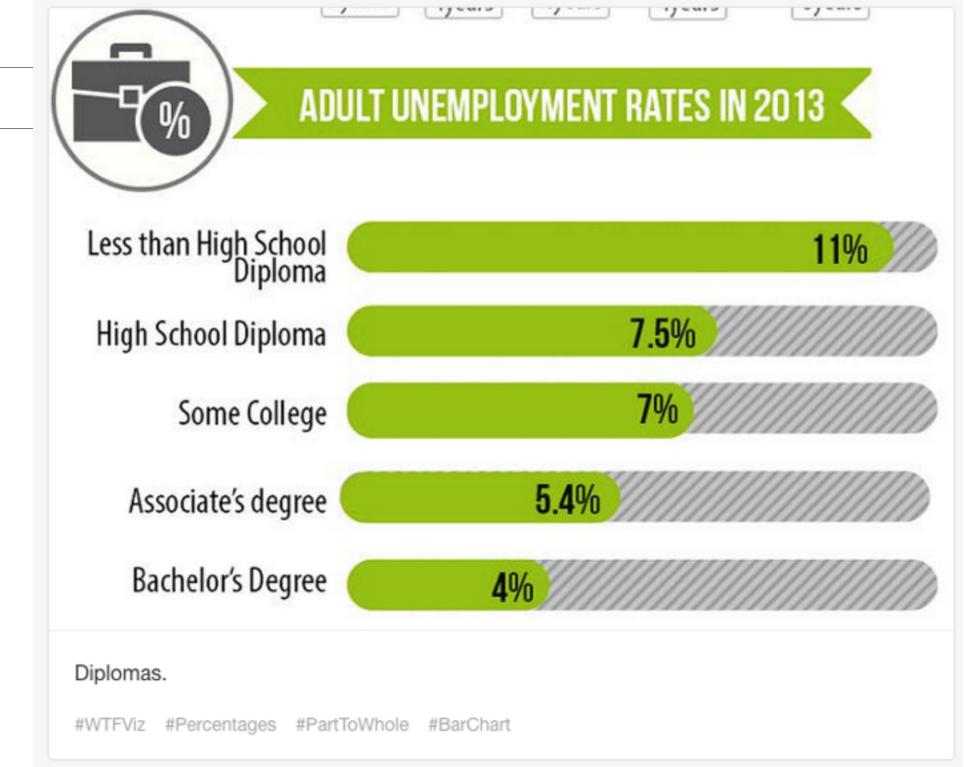


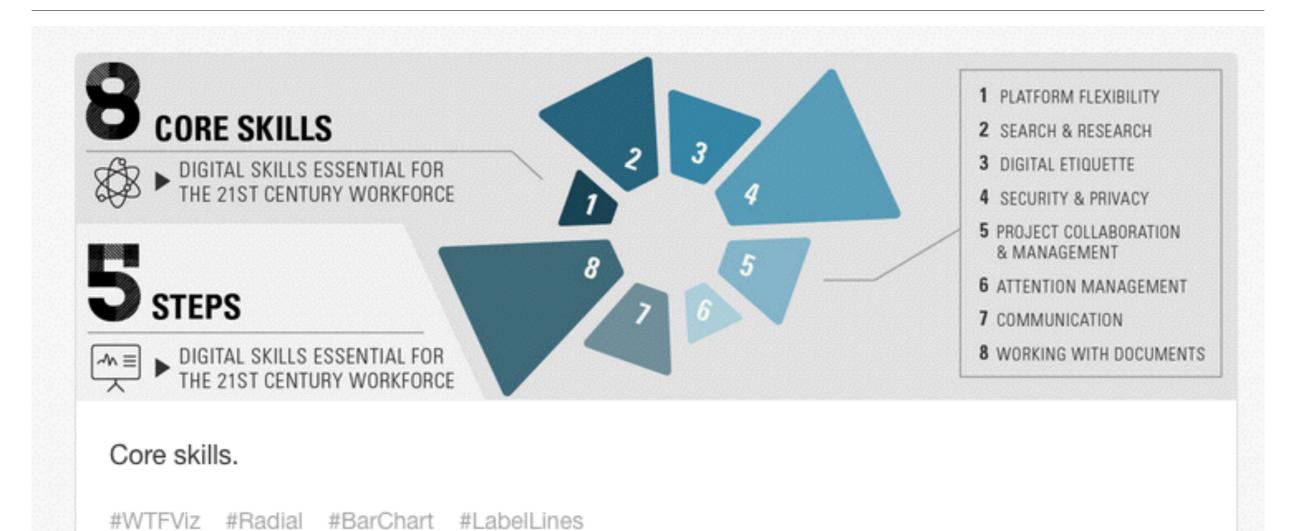


85% of FICO Consultants

Team Player.

#WTFViz #DonutChart #Percentages



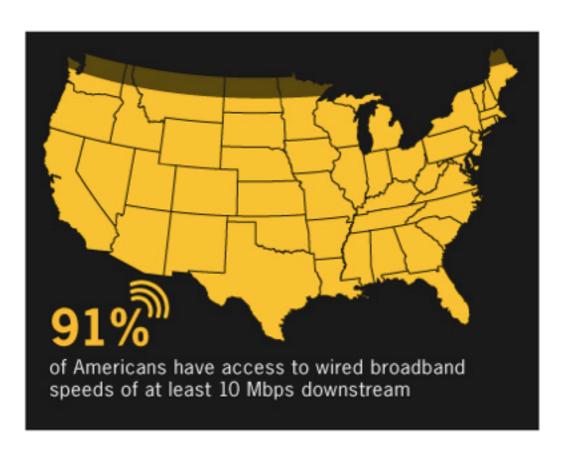


source: http://wtfviz.net/



Inadequate digital skills.

#WTFViz #Clock #PieChart #Percentages



Northern regions.

#WTFViz #Map #Percentages

source: http://wtfviz.net/

Fundamental things:

- 1) choose the appropriate kind of graph
- 2) choose the right scale
- 3) label axes
- 4) use legends (when appropriate)

GALLERIES AND TOOLS

http://www.creativebloq.com/design-tools/data-visualization-712402

https://github.com/mikedewar/d3py

http://bokeh.pydata.org/en/latest/docs/gallery.html

https://github.com/mbostock/d3/wiki/Gallery

INTRO TO DATA SCIENCE

BOKEH LAB