Data Preprocessing

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Outline

- Data Preprocessing: Overview
- Data Cleaning
- Data Integration
- Data Reduction
- Data Transformation and Data Discretization

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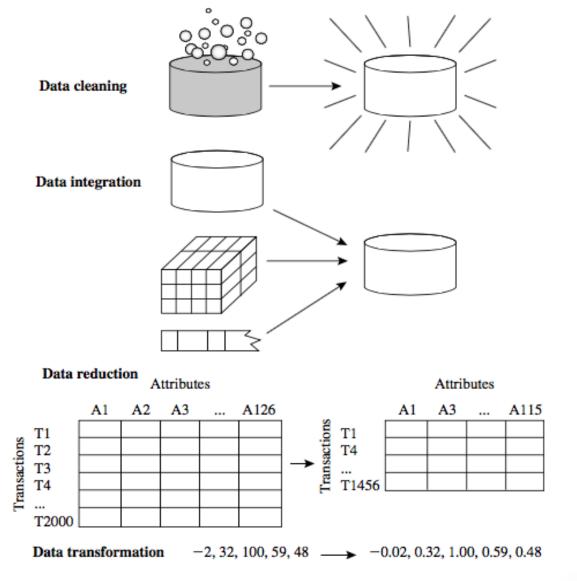
Data Preprocessing: Overview

- Why Process Data?
 - To obtain Data Quality
 - Accuracy
 - Completeness
 - Consistency
 - Timeliness
 - Believability
 - Interpretability

Data Preprocessing: Overview

- Inaccurate, incomplete and Inconsistent data are common in real world databases and data warehouses.
- Timeliness also affects data quality
 - Users do not update data in timely fashion
- Believability reflects how much the data are trusted by users
- Interpretability reflects how easy the data are understood.

Major Tasks in Data Preprocessing



Major Tasks in Data Preprocessing

Data Cleaning

- Filling in missing values
- Smoothing noisy data
- Identifying or removing outliers
- Resolving inconsistencies

Data Integration

 Inconsistencies and redundancies may occur when integrating data from multiple sources.

Data Reduction

- Dimensionality Reduction
- Numerosity Reduction

Data Transformation

- Normalization
- Discretization
- Concept Hierarchy Generation

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Data Cleaning

- Handle Missing Values
 - 1. Ignore the tuple
 - 2. Fill in the missing value manually
 - 3. Use a global constant to fill in the missing value
 - Unknown or -∞
 - 4. Use a measure of central tendency for the attribute (e.g. the mean or median) to fill in the missing values
 - 5. Use the attribute mean or median for all samples belong to the same class of the given tuple
 - 6. Use the most probable value to fill in the missing value
 - Use regression, inference-based tools using Bayesian formalisim or decision trees.

Data Cleaning

- Handle Noisy Data
 - Noise is a random error or variance in a measured variable.
 - Smoothing techniques to remove numeric noises
 - Binning
 - Smoothing by bin means
 - Smoothing by bin medians
 - Smoothing by bin boundaries
 - Regression
 - Outlier Analysis
 - Clusters
 - Many smoothing methods are also used for data discretization (a form of data transformation) and data reduction.

Data Cleaning

Handle Noisy Data

Sorted data for *price* (in dollars): 4, 8, 15, 21, 21, 24, 25, 28, 34

Partition into (equal-frequency) bins:

Bin 1: 4, 8, 15

Bin 2: 21, 21, 24

Bin 3: 25, 28, 34

Smoothing by bin means:

Bin 1: 9, 9, 9

Bin 2: 22, 22, 22

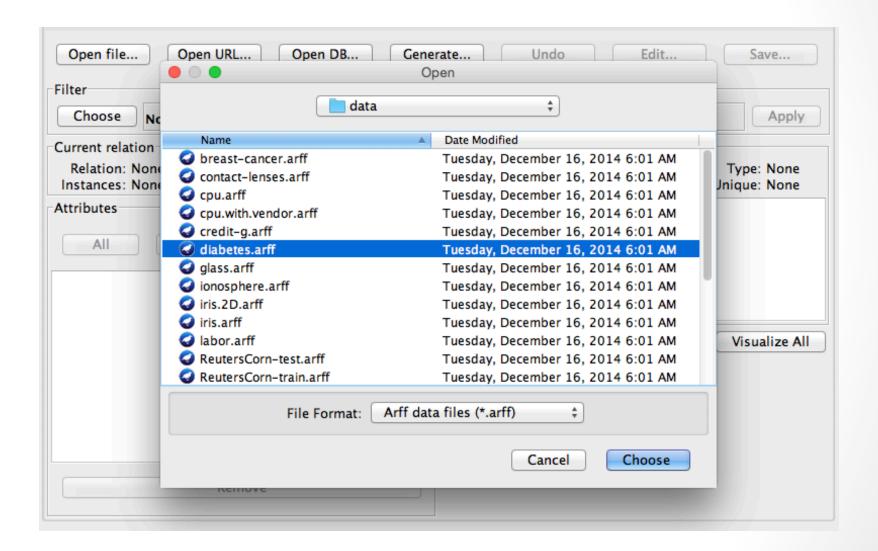
Bin 3: 29, 29, 29

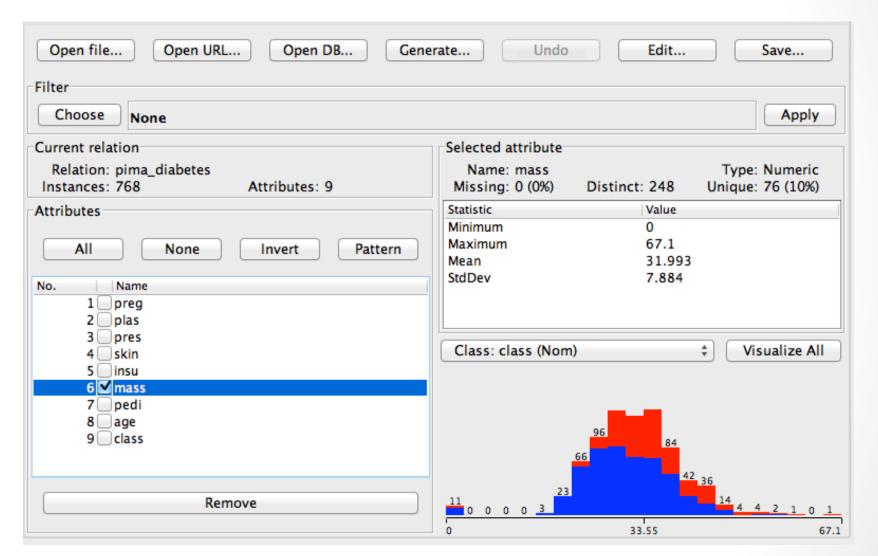
Smoothing by bin boundaries:

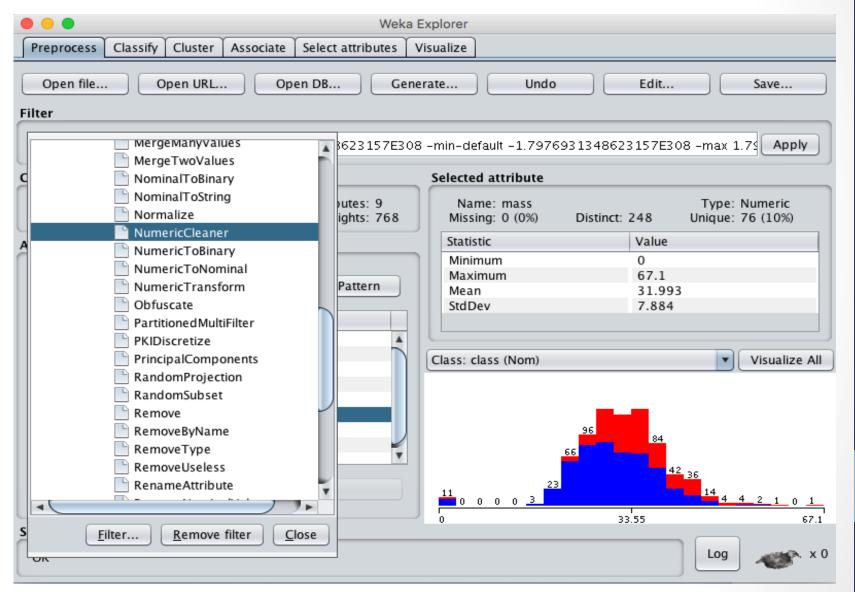
Bin 1: 4, 4, 15

Bin 2: 21, 21, 24

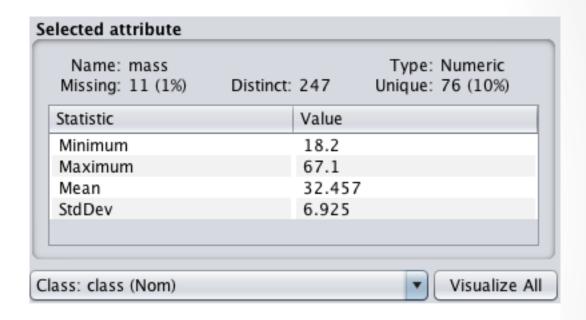
Bin 3: 25, 25, 34

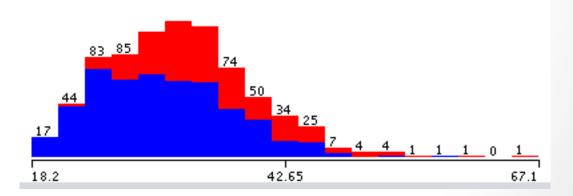




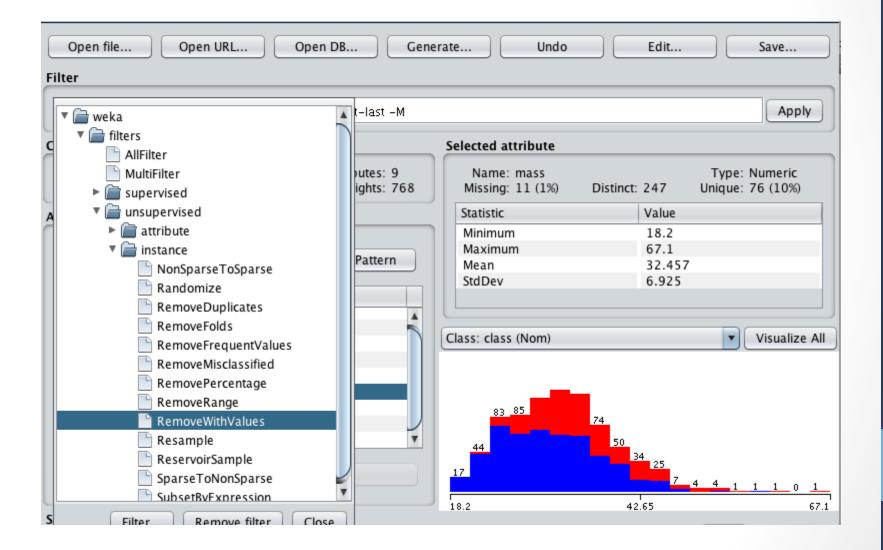


Replace mass values near 0 by NaN, we obtain

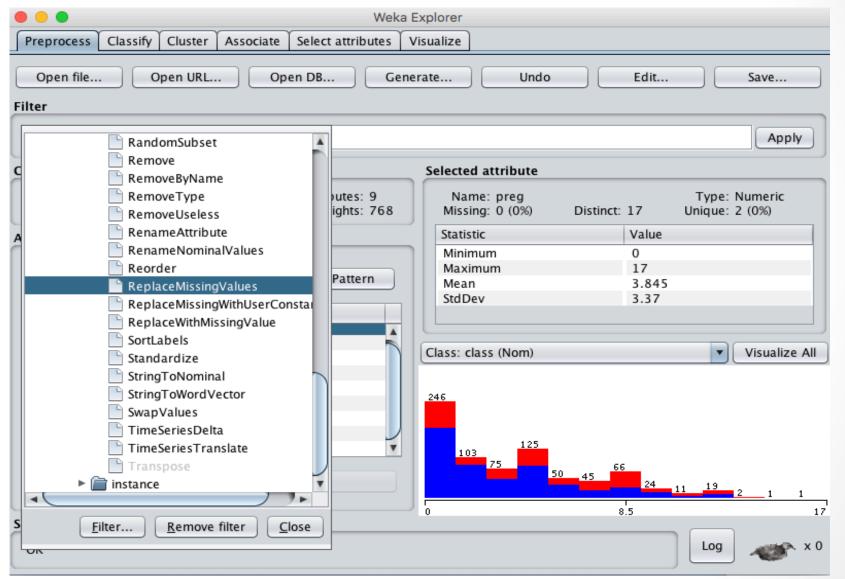




Remove missing values



Replace Missing Values



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Entity Identification Problem

- How to know customer_id in one database and cust_number in another refer to the same attribute?
- Metadata can be used to help avoid errors in schema integration
 - Metadata such as name, meaning, data type, range of values permitted for the attributes, and null rules to handle blank, zero, or null values.

Redundancy and Correlation Analysis

- Recognize redundancies by correlation analysis
 - Problem: Given two attributes, measure how strongly one attribute implies the other, based on available data.
 - For nominal data, we use χ^2 -test (chi-square test)
 - For numeric attributes:
 - Correlation coefficient
 - Covariance

Chi-square test for Nominal data

Test for Hypothesis that A and B are independent

A							
		a_1	a_2	••••	a_c	Sum	
В	b_1	n_{11}				$n_{1.}$	
	b_2	n_{21}				$n_{2.}$	
				n_{ij}			
	b_r						
	Sum	$n_{.1}$	$n_{.2}$		$n_{.c}$	$n_{\cdot \cdot}$	

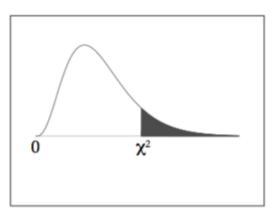
$$e_{ij} = \frac{count(B = b_i) \times count(A = a_j)}{n} = \frac{n_{i.} \times n_{.j}}{n}$$

$$\chi^2 = \sum_{i=1}^r \sum_{j=1}^c \frac{(n_{ij} - e_{ij})^2}{e_{ij}}$$

 $\chi^2 = \sum_{i=1}^r \sum_{j=1}^c \frac{(n_{ij} - e_{ij})^2}{e_{ij}} \quad \begin{array}{l} \textit{Check for significance level with (r-1)(c-1)} \\ \textit{degrees of freedom} \\ \textit{Reject null hypothesis if this chi-square} \end{array}$ Reject null hypothesis if this chi-square statistic is larger than *a threshold*.

Chi-square test for Nominal data

Chi-Square Distribution Table



Significant level α : the probability of wrongfully reject the null hypothesis.

The following table lists critical values corresponding to different significant levels.

The shaded area is equal to α for $\chi^2 = \chi^2_{\alpha}$.

df	$\chi^{2}_{.995}$	$\chi^{2}_{.990}$	$\chi^{2}_{.975}$	$\chi^{2}_{.950}$	$\chi^{2}_{.900}$	$\chi^{2}_{.100}$	$\chi^{2}_{.050}$	$\chi^{2}_{.025}$	$\chi^{2}_{.010}$	$\chi^{2}_{.005}$
1	0.000	0.000	0.001	0.004	0.016	2.706	3.841	5.024	6.635	7.879
2	0.010	0.020	0.051	0.103	0.211	4.605	5.991	7.378	9.210	10.597
3	0.072	0.115	0.216	0.352	0.584	6.251	7.815	9.348	11.345	12.838
4	0.207	0.297	0.484	0.711	1.064	7.779	9.488	11.143	13.277	14.860
5	0.412	0.554	0.831	1.145	1.610	9.236	11.070	12.833	15.086	16.750

Chi-square test for Nominal data

Example:

 A group of 1500 people were surveyed. The gender and preferred_reading are noted.

	male	female	Total
fiction	250 (90)	200 (360)	450
$non_fiction$	50 (210)	1000 (840)	1050
Total	300	1200	1500

Note: Are *gender* and *preferred_reading* correlated?

Correlation Coefficient for Numeric Attributes

 Evaluate the correlation between two attributes A and B, we can use correlation coefficient (also known and Pearson's product moment coefficient):

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

 a_i,b_i are the values of A, B in the i-th data object (instance, tuple)

 $ar{A},ar{B}$ are the means of A, B

 σ_A, σ_B are the standard deviations of A, B

Correlation Coefficient for Numeric Attributes

Correlation Coefficient

$$-1 \le r_{A,B} \le +1$$

- If the correlation coefficient is larger than 0, then A and B are positively correlated.
- If the correlation coefficient is smaller than 0; then A and B are negatively correlated.
- If the correlation coefficient is 0, then A and B are independent.
- The larger the absolute value, the stronger the relationship between A, B.
- Note that, correlation DOES NOT imply causality.

Covariance of Numeric Data

 Correlation and Covariance are two similar measures to assess how much two attributes change together.

Expected values of A, B

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

Covariance

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

Correlation

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

Covariance of Numeric Data

• Example Stock Prices for AllElectronics and HighTech

Time point	AllElectronics	HighTech
t1	6	20
t2	5	10
t3	4	14
t4	3	5
t5	2	5

If the stocks are affected by the same industry trends, will the prices of two company raise or fall together?

Covariance of Numeric Data

Solution

$$E(AllElectronics) = \frac{6+5+4+3+2}{5} = \frac{20}{5} = $4$$

$$E(HighTech) = \frac{20+10+14+5+5}{5} = \frac{54}{5} = $10.80.$$

Cov(AllElectroncis, HighTech) =
$$\frac{6 \times 20 + 5 \times 10 + 4 \times 14 + 3 \times 5 + 2 \times 5}{5} - 4 \times 10.80$$
$$= 50.2 - 43.2 = 7.$$

Other techniques in Data Integration

- Tuple duplication
- Data Value Conflict Detection and Resolution
 - Attribute values from different sources may differ in representation, scaling and coding.

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Data Reduction: Overview

- Dimensionality Reduction
 - Wavelet Transform
 - Principle components analysis
 - Attribute Subset Selection
- Numerosity Reduction
 - Parametric methods
 - Statistical models instead of actual data
 - Nonparametric methods
 - Sampling
 - Clustering
 - Histograms
 - Data Compression

- Discrete Wavelet Transform
 - Linear Signal Processing that, when applied to a data vector X, transforms it to a numerically different vector X', of wavelet coefficients.
 - The two vectors are of the same length.
 - Dimension Reduction is obtained by setting small coefficients to zeros, thus, obtaining sparse vector.
 - Examples are Haar Wavelet transform or Daubechies D4 Transform.

- Haar Wavelet Transform
 - The forward transform
 - Given: a sequence of N elements $s_0, s_1, ..., s_{N-1}$
 - Calculate the averages and differences of consecutive elements
 - There are N/2 averages
 - N/2 (different) coefficients
 - The averages become the input for the next recursive step.
 - The recursion stops when it has only one average and one coefficient.

$$a_i = \frac{s_i + s_{i+1}}{2}$$

- We replace the original sequence of N elements with an average (the last round average) and a set of coefficients whose size is an increasing power of two.
- The reverse transform

$$S_i = a_i + c_i$$

$$S_{i+1} = a_i - c_i$$

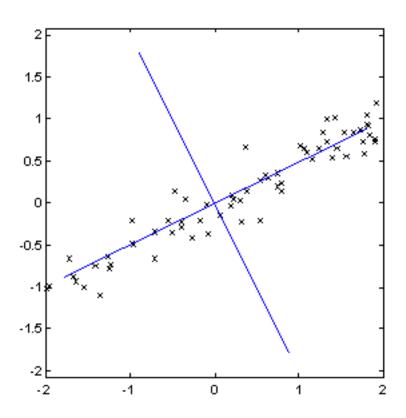
Haar forward transform via matrix multiply

$$\begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ a_3 \\ c_0 \\ c_1 \\ c_2 \\ c_3 \end{bmatrix} \Leftarrow \begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ a_3 \\ c_3 \end{bmatrix} = \begin{bmatrix} \frac{1}{2} & \frac{1}{2} & 0 & 0 & 0 & 0 & 0 & 0 \\ \frac{1}{2} & -\frac{1}{2} & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{2} & -\frac{1}{2} & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & \frac{1}{2} & -\frac{1}{2} & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \frac{1}{2} & \frac{1}{2} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \frac{1}{2} & -\frac{1}{2} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & \frac{1}{2} & -\frac{1}{2} & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & \frac{1}{2} & -\frac{1}{2} & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & \frac{1}{2} & -\frac{1}{2} & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & \frac{1}{2} & -\frac{1}{2} & 0 & 0 \end{bmatrix} \bullet \begin{bmatrix} s_0 \\ s_1 \\ s_2 \\ s_3 \\ s_4 \\ s_5 \\ s_6 \\ s_7 \end{bmatrix}$$

Haar inverse transform: recover the original vector.

$$\begin{bmatrix} s_0 \\ s_1 \\ s_2 \\ s_3 \\ s_4 \\ s_5 \\ s_6 \\ s_7 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & -1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & -1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & -1 \end{bmatrix} \bullet \begin{bmatrix} a_0 \\ c_0 \\ a_1 \\ a_2 \\ c_2 \\ c_2 \\ c_3 \end{bmatrix} \Leftarrow \begin{bmatrix} a_0 \\ a_1 \\ a_2 \\ c_0 \\ c_1 \\ c_2 \\ c_3 \end{bmatrix}$$

Principle Component Analysis



Principle Component Analysis

- Principle Components
 - The first component corresponds to axis with largest variance
 - The second component corresponds to the axis with the second largest variance.
 - •
- PCA can be used for dimension reduction
 - Project the original attribute vector to the space that spans by at k principle components (k < the original number of attributes p).

Principle Component Analysis

Random Vector

$$\mathbf{X} = \begin{pmatrix} X_1 \\ X_2 \\ \vdots \\ X_p \end{pmatrix}$$

Variance-Covariance Matrix

$$\operatorname{var}(\mathbf{X}) = \Sigma = \begin{pmatrix} \sigma_1^2 & \sigma_{12} & \dots & \sigma_{1p} \\ \sigma_{21} & \sigma_2^2 & \dots & \sigma_{2p} \\ \vdots & \vdots & \ddots & \vdots \\ \sigma_{p1} & \sigma_{p2} & \dots & \sigma_p^2 \end{pmatrix}$$

Consider the linear combinations

$$Y_1 = e_{11}X_1 + e_{12}X_2 + \dots + e_{1p}X_p$$

 $Y_2 = e_{21}X_1 + e_{22}X_2 + \dots + e_{2p}X_p$
 \vdots
 $Y_p = e_{p1}X_1 + e_{p2}X_2 + \dots + e_{pp}X_p$

Principle Component Analysis

- i-th Principle Component
 - Select $e_{i1}, e_{i2}, ..., e_{ip}$ that maximizes

$$var(Y_i) = \sum_{k=1}^{p} \sum_{l=1}^{p} e_{ik} e_{il} \sigma_{kl} = \mathbf{e}'_i \Sigma \mathbf{e}_i$$

Subject to

$$\mathbf{e}_{i}'\mathbf{e}_{i} = \sum_{j=1}^{p} e_{ij}^{2} = 1$$

$$cov(Y_1, Y_i) = \sum_{k=1}^{p} \sum_{l=1}^{p} e_{1k} e_{il} \sigma_{kl} = \mathbf{e}'_1 \Sigma \mathbf{e}_i = 0,$$

$$cov(Y_2, Y_i) = \sum_{k=1}^{p} \sum_{l=1}^{p} e_{2k} e_{il} \sigma_{kl} = \mathbf{e}_2' \Sigma \mathbf{e}_i = 0,$$

:

$$cov(Y_{i-1}, Y_i) = \sum_{k=1}^{p} \sum_{l=1}^{p} e_{i-1,k} e_{il} \sigma_{kl} = \mathbf{e}'_{i-1} \Sigma \mathbf{e}_i = 0$$

Principle Component Analysis

- How do we find coefficients?
 - The solution involves the eigenvalues and eigenvectors of the variance-covariance matrix.
 - Let $\lambda_1,...,\lambda_p$, these are ordered so that $\lambda_1 \geq \lambda_2 \geq ... \geq \lambda_p$
 - Let corresponding eigenvectors be $e_1, e_2, ..., e_p$
 - It turns out that the elements for these eigenvectors will be coefficients of our principle components.
 - The variance for the i-th principle component is equal to the i-th eigenvalue.

$$var(Y_i) = var(e_{i1}X_1 + e_{i2}X_2 + ... e_{ip}X_p) = \lambda_i$$

 Moreover, the principle components are uncorrelated with one another.

Principle Component Analysis

- Dimension Reduction:
 - Using only k-components (eigenvectors) corresponding to k largest eigenvalues, we can transform X (p dimensions) to Y (with k dimensions) where k < p.

$$Y_{1} = e_{11}X_{1} + e_{12}X_{2} + \dots + e_{1p}X_{p}$$

$$Y_{2} = e_{21}X_{1} + e_{22}X_{2} + \dots + e_{2p}X_{p}$$

$$\dots$$

$$Y_{k} = e_{k1}X_{1} + e_{k2}X_{2} + \dots + e_{kp}X_{p}$$

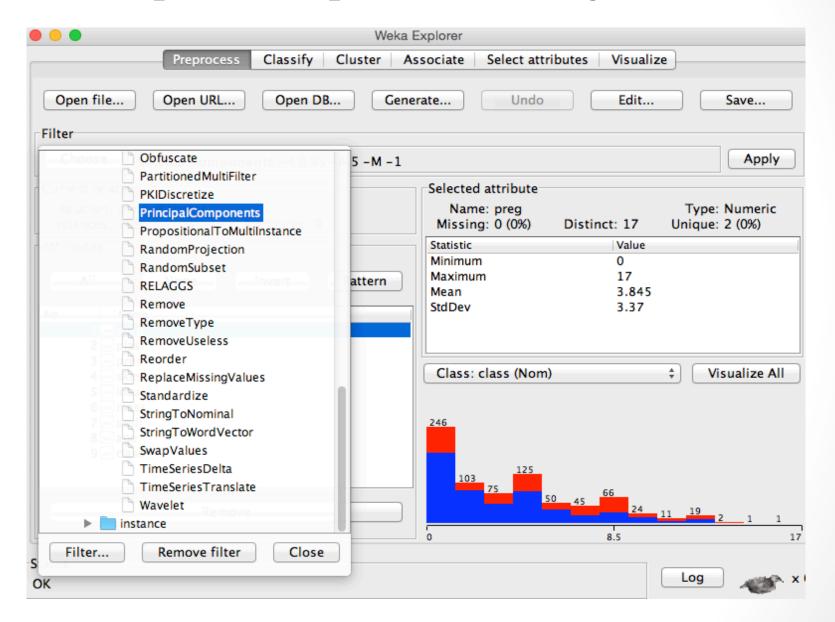
Application of PCA

- Eigen faces for facial recognition
 - Problem: detect people banned from a casino
 - Idea:
 - Collect images of people who are banned from the casino
 - Concatenate images into number vectors
 - Running PCA on the dataset to find eigen vectors (eigen faces) and save coefficients of principle components.
 - For a new coming person, take a picture, break the image into principle components and compare to every person in the database.

Reference: Principle component analysis with linear algebra, JEff, Jauregui, 2012.



Principle Component Analysis in Weka



Attribute Subset Selection

Forward selection	Backward elimination	Decision tree induction
Initial attribute set: $\{A_1, A_2, A_3, A_4, A_5, A_6\}$	Initial attribute set: $\{A_1, A_2, A_3, A_4, A_5, A_6\}$	Initial attribute set: $\{A_1, A_2, A_3, A_4, A_5, A_6\}$
Initial reduced set: {} => $\{A_1\}$ => $\{A_1, A_4\}$ => Reduced attribute set: $\{A_1, A_4, A_6\}$	=> $\{A_1, A_3, A_4, A_5, A_6\}$ => $\{A_1, A_4, A_5, A_6\}$ => Reduced attribute set: $\{A_1, A_4, A_6\}$	$A_{4}?$ $A_{1}?$ $A_{6}?$ $Class 1$ $Class 2$ $Class 1$ $Class 2$ $A_{1}A_{4}$ A_{6} $Class 2$

Greedy (heuristic) methods for attribute subset selection.

Numerosity Reduction

- Sampling
 - Simple random sample without replacement.
 - Simple random sample with replacement
 - Cluster sample
 - Stratified sample
- It is possible (using the center limit theorem) to determine a sufficient sample size for estimating a given function with a specified degree of error.

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Data Transformation Strategies: Overview

- Smoothing
 - Remove noises from the data, techniques include binning, regression, and clustering
- Attribute construction
 - New attributes are constructed and added from the given set of attributes.
- Aggregation
 - Summary or aggregation operations are applied to the data.
- Normalization
 - Attributes are scaled so as to fall within ranges such as [-1,1] or [0,1]
- Discretization
 - Raw values of numeric attributes (e.g. age) are replaced by interval levels.
- Concept Hierarchy generation for nominal data:
 - E.g. street can be generalized to higher level concepts such as city or country.

Normalization

- Min-max normalizaton
 - Map a value, vi, of A to vi' in the new range.

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

Z-score normalization

$$v_i' = \frac{v_i - \bar{A}}{\sigma_A},$$

• Normalization by decimal scaling: $v_i' = \frac{v_i}{10^j}$,

Where j is the smallest integer such that $max(|\nu_i'|) < 1$.

Discretization

- Discretization by Binning
 - Binning method for data smoothing can also be used for discretization
- Discretization by Histogram Analysis
 - Equal-width histogram
 - Equal-frequency histogram
 - The histogram analysis algorithm can be applied recursively to obtain multilevel concept hierarchy.
- Discretization by Clustering, Decision Tree
- Discretization with ChiMerge
 - Find the best neighboring intervals and then merging them to form larger intervals, recursively.
 - It uses class label, the relative class frequency should be fairly consistent within an interval.
 - If two adjacent intervals have very similar distributions of classes then the intervals can be merged.

Summary

- Data quality is defined in terms of accuracy, completeness, consistency, timeliness, believability, and interpretability
- Data cleaning routines fill in missing values, smooth out noises while identifying outliers
- Data integration: reduce redundancies, inconsistencies.
- Data reduction
 - Dimensionality reduction
 - Numerosity reduction
- Data transformation
 - Normalization
 - Discretization.