# HIDK 4()5():

## In the news

The New York Times

A Big Test of Police Body Cameras Defies Expectations



Irresponsible data? The risks of registering the Rohingya

POLITICO When Big Data went to war — and lost



Brain stimulation can improve athletic performance





Legends Of Learning Wins AWS EdStart Pitch Day New York

How to Increase Confidence About Digital Learning in Schools



White House, Tech Companies Pledge \$500 Million to Increase STEM Opportunities

A combination of grants and donations will support computer science education for underserved students.



EdTech Startup O.school Brings In \$800,000



The Worldwide Educating for the Future **Index - A Blueprint for Change** Economist



Pick Your Battles: Edtech Leaders Share Strategies for Engaging in Political Discourse

Uber is charging drivers to work

Celebrate Halloween early by earning 33% more

Buy a week of accelerated earnings for \$115. Opt in below by Saturday,

## Events

Event	Date	Time	Location	URL
The Provost's Conversation on Online Learning	November 8	4:00pm	Davis Auditorium, Schapiro CEPSR	https://columbia.us11.list-manage.com/track/click?u=8e1c6110b489f734b9985bec5&id=d0b52b0629&e=1cc15b53eb
Intro to Data Science in R	November 1	11:00am	webinar	http://info.rstudio.com/g40jaCS0j203XN0YN000VRa
Privacy Localism: A New Research Agenda	November 3	all day	NYU Law School	http://www.law.nyu.edu/centers/ili/ events/privacy-localism
The People's Disruption: Platform Co-Ops for Global Challenges	November 10/11	all day	The New School	https://platform.coop/2017
TC Microsoft Workshop	November 2	7:00pm	Grace Dodge 179	http://bit.ly/2yMGAYC
Bridging Industry and Academia to Tackle Responsible Research and Privacy Practices	November 2/3	all day	Facebook	https://fpf.org/research-privacy-practices/
KPMG Technology Career Forum	November 14	1:00pm	Online	https://app.brazenconnect.com/events/X1r8O? utm_medium=Marketing&utm_source=Data+Science+Asso ciation#!eventLanding;eventCode=X1r8O
TCLA Happy Hour	November 1	7:00pm	Tea Magic	

## Opportunities

Woodrow Wilson Foundation/MIT

Senior Assessment Designer

https://woodrowacademy.org/about/job-opportunities/

2017 ASSISTments Data Mining Competition

https://sites.google.com/view/assistmentsdatamining/data-mining-competition-2017

## Anonymous Check In

http://bit.ly/2zjl5hT

### Assessment

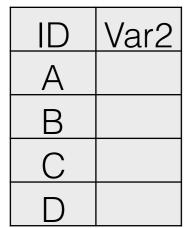
- Meet with me once
- Github contains all assignments
- Zotero contains notes on readings & assignments
- Ask question on Stack Overflow

## Principal Component Analysis

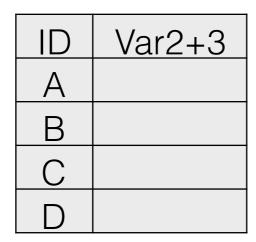
## Grouping stuff

#### By Variables

ID	Var1	Var2	Var3
Α			
В			
С			
D			



Selection



Extraction

#### By People



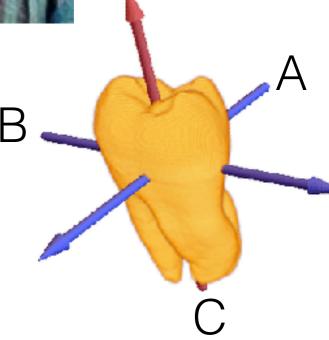
ID	Var1	Var2	Var3
Α			
С			

ID	Var1	Var2	Var3
В			
D			

## History

- Part of a set of issues called "Eigen Problems"
- Arose as a subset of phenomena related to differential equations (Your old buddy Euler, c.1750)
- Principal Axes

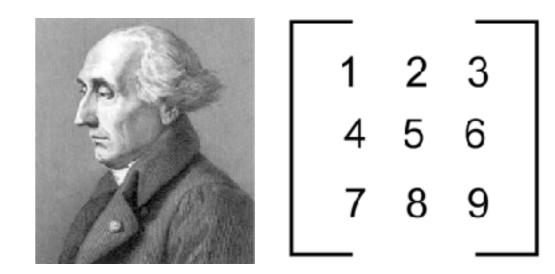


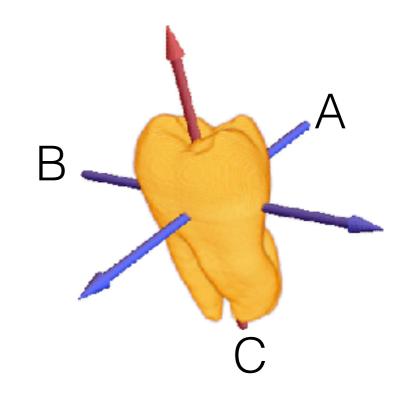


## History

- Describe inertia as a matrix of measurements from the center of an object as it moves
- Principal axes = the lines through which you can describe the object, while maximizing the amount of variation maintained

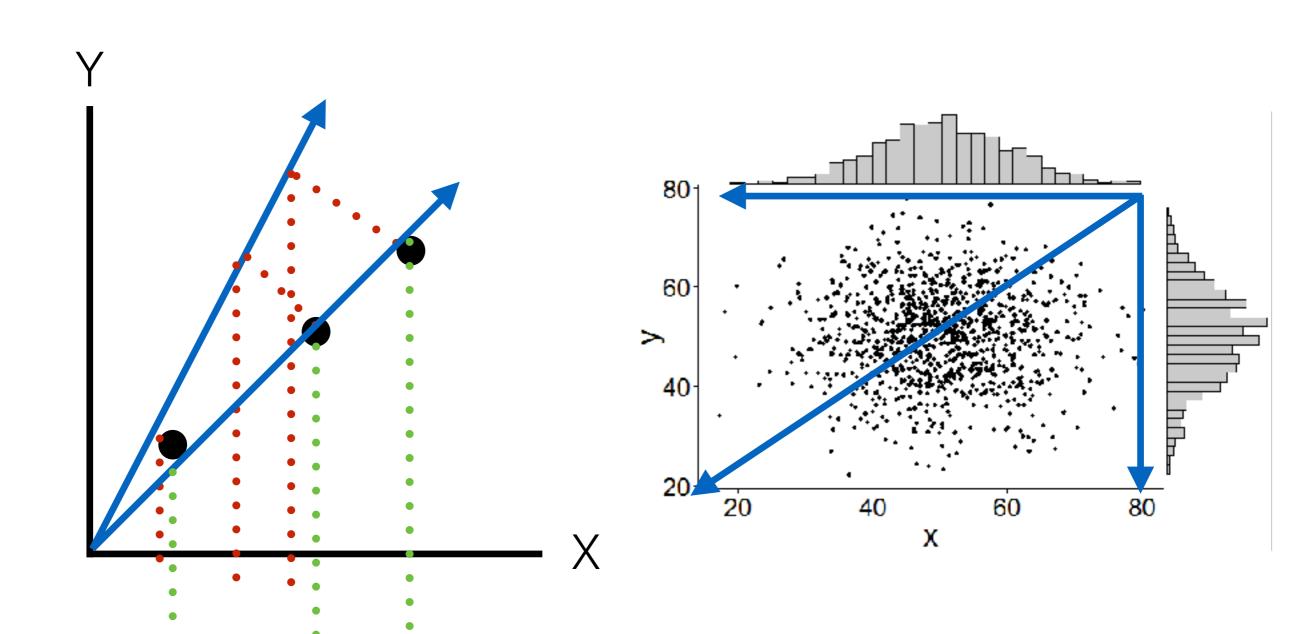
  (Joseph-Louis Lagrange)



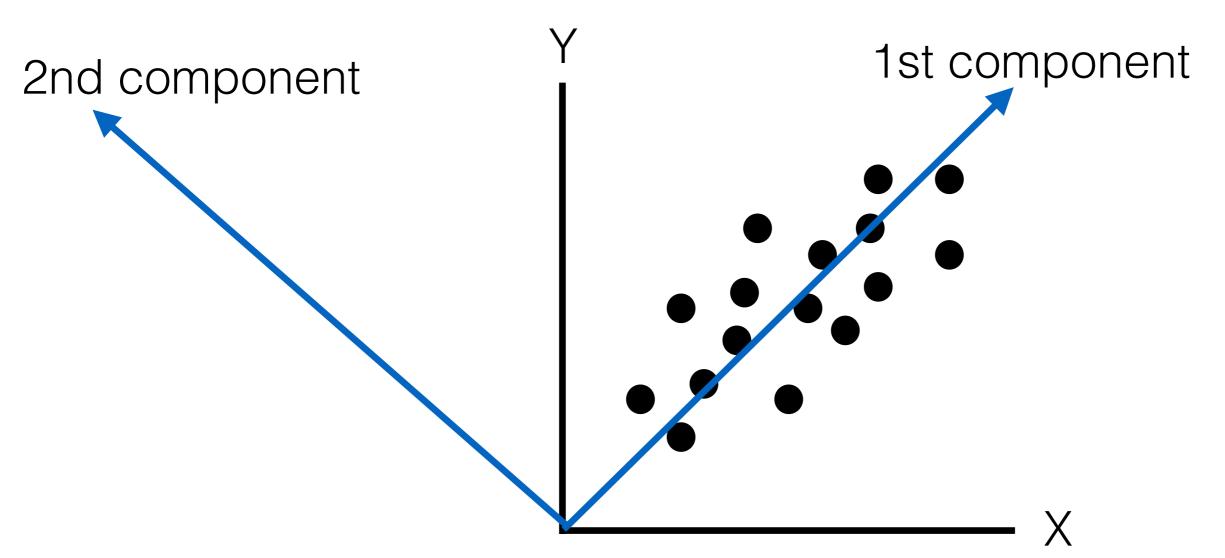


## Yada, yada, yada... Google

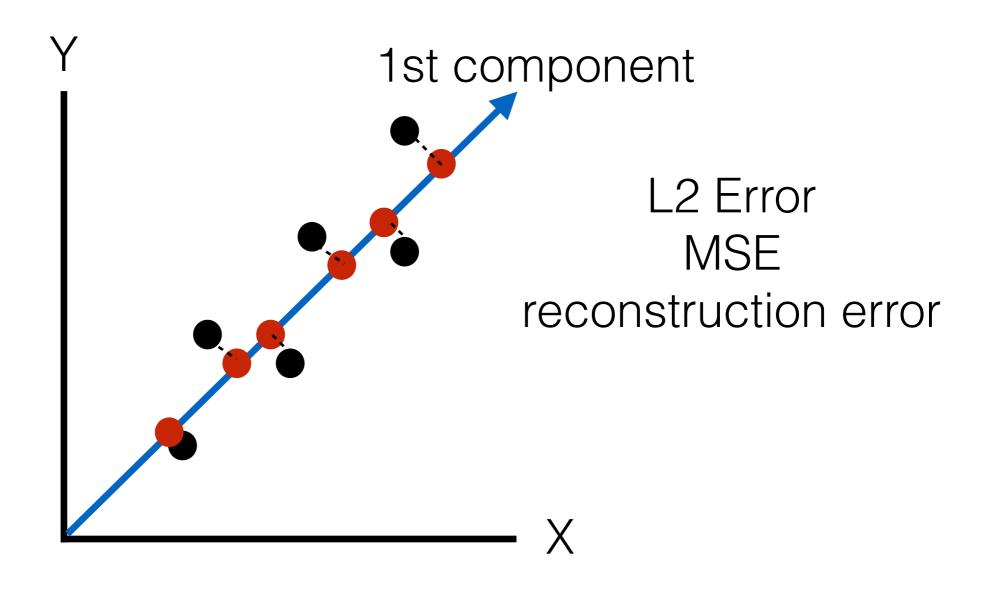
## PCA is about Finding the Direction of Maximal Variance



#### Global Constraint: Orthogonal Components



- "Best" reconstruction of the data (because not really doing anything)
- But also true for linear reconstruction of the data



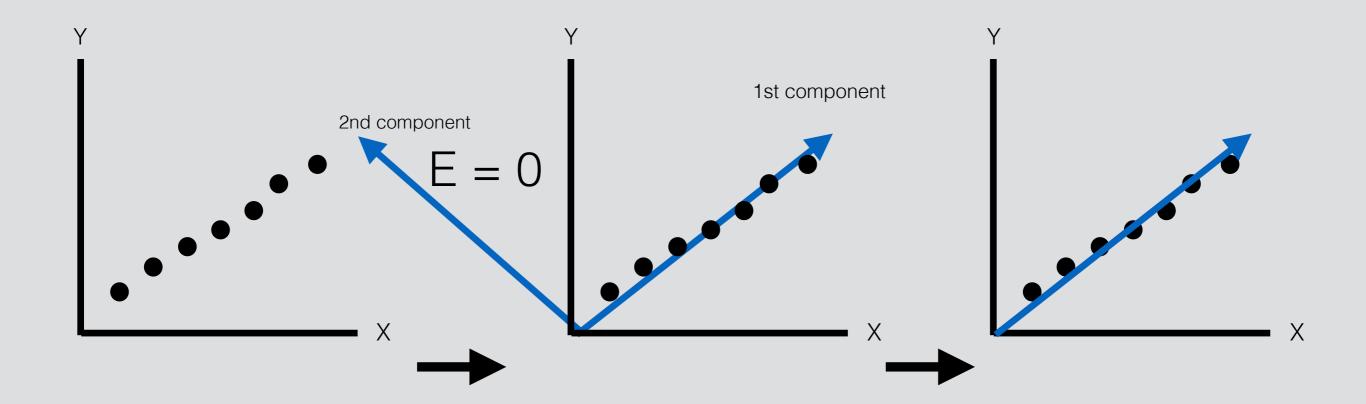
Component is a description of X & Y

## Eigenvalues

- Every component has an associated <u>eigenvalue</u>
- Eigen- = "characteristic"
- Created when linear transformations are applied to a matrix
- <u>Take away:</u> the size of the eigenvalue is relative to how well the component maximizes variance

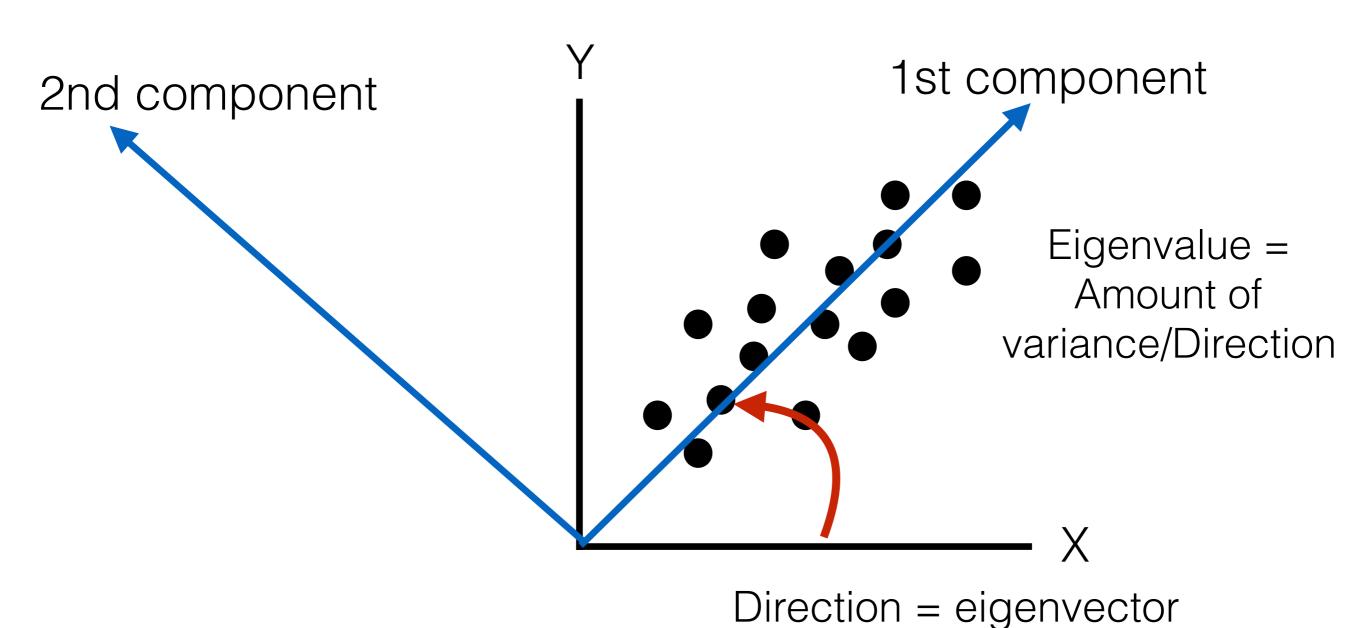
### Feature Selection

- If a component has an eigenvalue of zero = noninformative (will not effect reconstruction error)
- Therefore, we can delete it = reduce features



## Questions?

### Orthogonal Components



## Eigenvectors

pca\$rotation

		PC1	PC2
	V1	0.34	-1.6
	72	0.13	-0.07
Eigenvectors	V3	0.01	0.6
	V4	0.02	1.5

## Creating Composites

Because the eigenvectors represent the shift of each dimension, accounting for max variance, we can use these numbers to weight the construction of a composite.

Composite1(PC1) = 
$$(V1 \times E1) + (V2 \times E2) + (V3 \times E3) + (V4 \times E4)$$

HOWEVER: You must make substantive sense of the component!

### Gotchas

- Data needs to be scaled
- Often centered so that the direction goes through zero
- Outliers have an outsized impact on your results
- Continuous variables (or binary but be careful)
- Linear relationships between variables (sometimes impractical)
- Better with larger samples (no real way to test though)
- Components will be uncorrelated!