Advanced Data Analysis

DATA 71200

Class 4

Schedule

6-Jun Representing Data

7-Jun Async: DataCamp

8-Jun Evaluation Methods

9-Jun Async: DataCamp

Reading for today

 Ch 4: "Representing Data/Engineering Features"in Guido, Sarah and Andreas C. Muller. (2016). Introduction to Machine Learning with Python, O'Reilly Media, Inc. 213–55.

Inspecting Data to Gain Insights

Review from last week

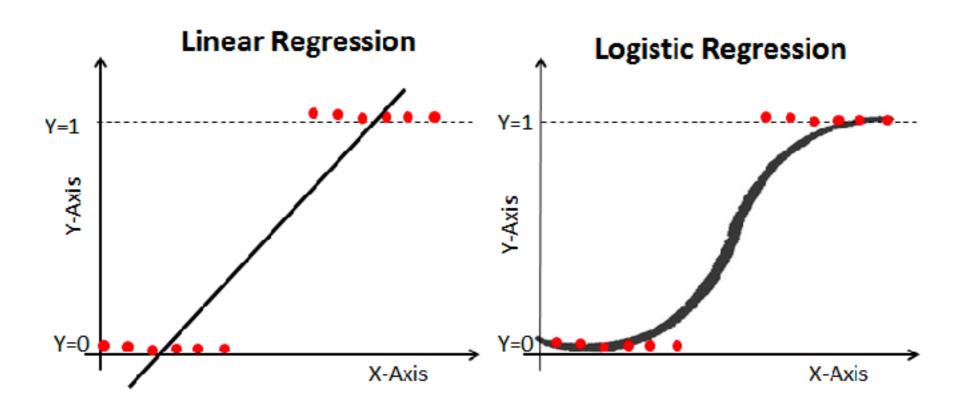
- Data size and type
- Summary statistics
- Histograms
- Scatter Matrix

Representing Data

- Continuous versus categorical
 - One-Hot Encoding
 - Binning
- Transformations
- Automatic feature selection
- Utilizing expert knowledge

Some Terminology

- (Linear) Regression
 - Continuous predictive model created by estimating a linear relationship between features
- Logistic Regression
 - Predictive model of the probability of a certain class



Some Terminology

Regularization

- Adds an extra term to the cost function
- Can be applied to linear and logistic regression
- Can also be used for feature selection
- Lasso (least absolute shrinkage and selection operator) regression is another form, referred to as L1
- Ridge is a form of regularization, referred to at L2

Some Terminology

Lasso Regression (L1)

 reduces the coefficients of the least important variables to zero (removing them completely by the model)

Ridge Regression (L2)

 addresses multicollinearity (linear relationships between parameters) and having more parameters than observations

Continuous Versus Categorical

- (Linear) Regression predicts continuous values
- Classification predicts categorical, or discrete, values
- Continuous versus categorical distinction also holds for input features

One-Hot Encoding

- Split the different categories in their own variable
- E.g., a single variable for color where the values are the strings "blue", "red", "yellow" would be encoded as

	Blue	Red	Yellow	← Variables
Blue	1	0	0	
Red	0	1	0	
Yellow	0	0	1	
1	I	i	i	Cotogoriool

Categorical data can also be encoded as numbers

	Categorical Feature	Integer Feature
0	socks	0
1	fox	1
2	socks	2
3	box	1

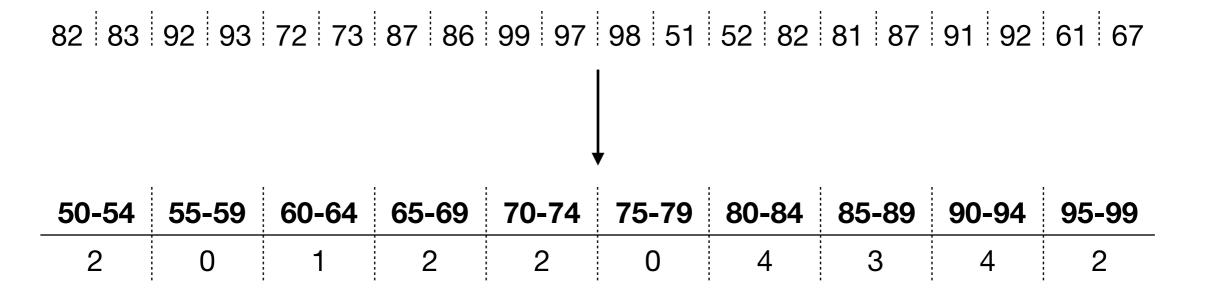
```
2 3 4 5
    1 2 3 4
[[0. 0. 1. 1. 0. 0.]
 [0. 1. 0. 0. 1. 0.]
 [0. 0. 1. 0. 0. 1.]
 [1. 0. 0. 0. 1. 0.]]
 box fox socks 0 1 2
```

In-Class Activity 1

- Apply one-hot encoding to the ocean_proximity value in the California Housing dataset that we looked at last class
 - Using pd.dummies and/or OneHotEncoder from scikitlearn
 - housing['ocean_proximity'].values.reshape(-1,1)

Binning

- Discretizing continuous data into numerical bins can be useful when small differences in value are not significant
- E.g., for numerical grade data (out of 100), it may be more useful to give a model how many scores fall into ranges of 5 rather than the continuous data



In-Class Activity 2

- Apply binning to the housing_median_age value in the California Housing dataset that we looked at last class
 - housing['housing median age'].values.reshape(-1, 1)
 - Plot both the original data and the binned data
- Explore binning with other features

Transformations

- Squaring and cubing is useful for linear regression models
- Logarithms and exponentials are useful for representing your data with a Gaussian distribution, which is useful for mean-based models

In-Class Activity 3

- Apply the following transformations to housing_median_age in the California Housing dataset that we looked at last class
 - Squaring (**2)
 - Cubing (**3)
 - np.log
 - np.exp
- Plot histograms and scatter matrices to explore the resultant data (for **2, **3, and np.log)

Automatic Feature Selection

- Regularization can be used to assess the relative importance of features in the performance of a model
 - Although this can't tell you anything about features you don't include
- Recursive feature elimination (RFE) starts with all features and removes the poorly performing ones
- You can also start with one feature and build up a model

Utilizing Expert Knowledge

- Domain knowledge can be useful for recognizing patterns in data that may be beneficial or detrimental to the model
- This can inform decisions about which features to include and how to represent them

DataCamp for tomorrow

- Introduction to Python (If Needed)
- Al Fundamentals
 - Introduction to Al
- Data Manipulation with pandas
 - Transforming Data
 - Aggregating Data
 - Slicing and Indexing
 - Creating and Visualizing DataFrames (Optional)
- Writing Efficient Code with pandas (Optional)

Reading for Wednesday

▶ Ch 5: "Model Evaluation and Improvement" in Guido, Sarah and Andreas C. Muller. (2016). Introduction to Machine Learning with Python, O'Reilly Media, Inc.

Project 1

- Due June 13
- Keep exploring potential datasets
 - kaggle.com
 - archive.ics.uci.edu/ml/datasets.php
 - libguides.nypl.org/eresources
 - opendata.cityofnewyork.us/data/
- The data set will need to be labeled as you are going to use it for both supervised and unsupervised learning tasks
- We will go over using IMPUTER to address missing values on Wednesday