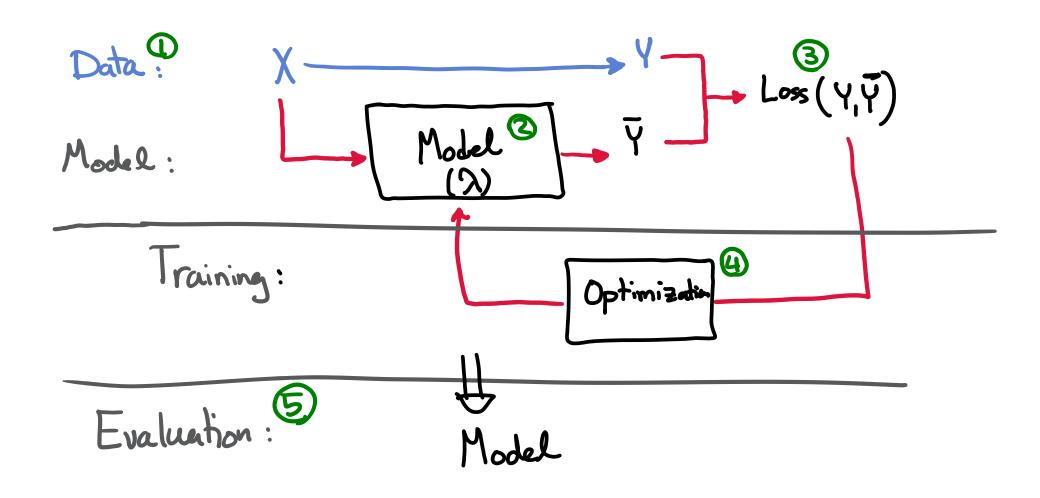


# Supervised: Ingredients

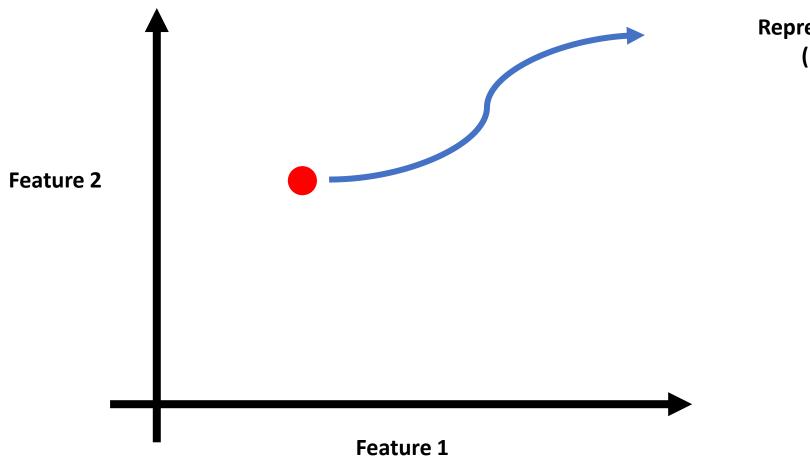


## **Outline**



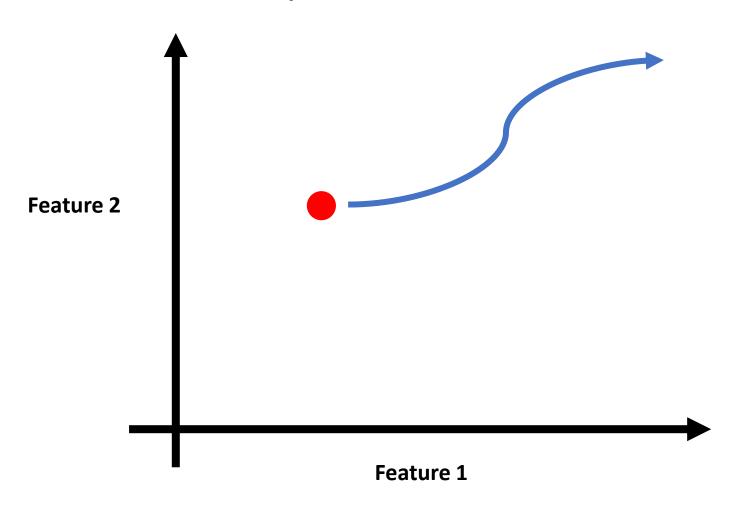
# Notation

# One sample



Representation of the sample: (Feature 1, Feature 2)

# One sample



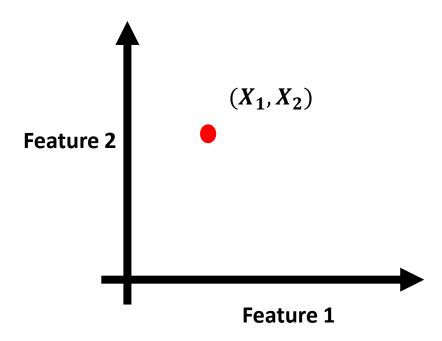
Representation of the sample: (Feature 1, Feature 2)

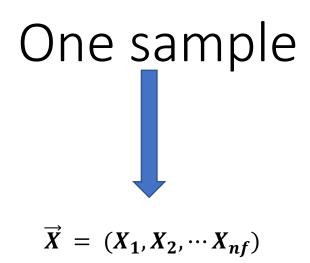


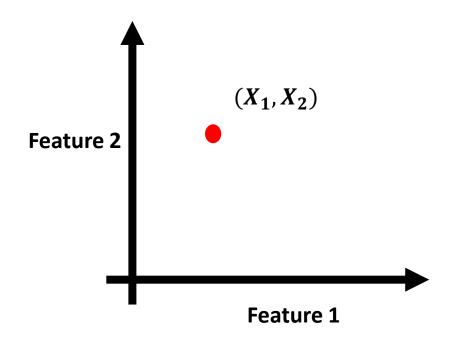
Feature 1 =>  $X_1$ 

Feature 2 =>  $X_2$ 

# One sample $(X_1, X_2)$







nf: Dimension of the space

# Collection of samples

Sample 1: 
$$\vec{X}^1 = (X_1^1, X_2^1, \dots X_{nf}^1)$$

Sample 2:  $\vec{X}^2 = (X_1^2, X_2^2, \dots X_{nf}^2)$ 

Sample ns:  $\vec{X}^{ns} = (X_1^{ns}, X_2^{ns}, \dots X_{nf}^{ns})$ 

$$X = \begin{pmatrix} X_{1}^{1}, X_{2}^{1}, \cdots X_{nf}^{1} \\ X_{1}^{2}, X_{2}^{2}, \cdots X_{nf}^{2} \\ \cdots \\ X_{1}^{ns}, X_{2}^{ns}, \cdots X_{nf}^{ns} \end{pmatrix}$$

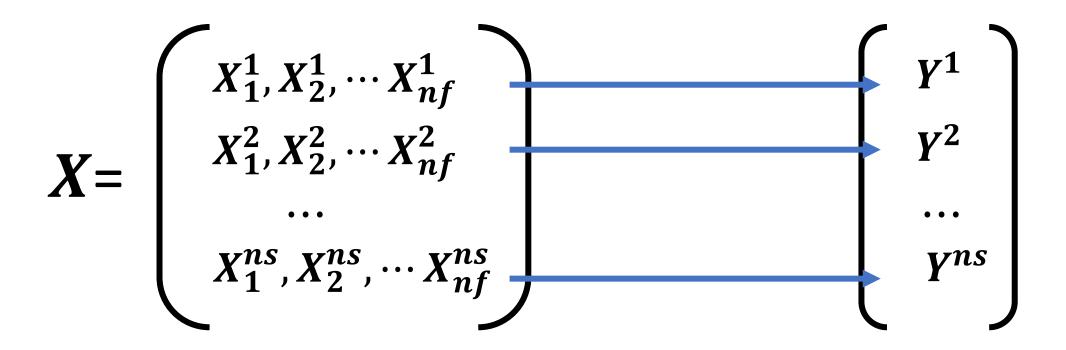
#### Data: Features

$$X = \begin{pmatrix} X_{1}^{1}, X_{2}^{1}, \cdots X_{nf}^{1} \\ X_{1}^{2}, X_{2}^{2}, \cdots X_{nf}^{2} \\ \cdots \\ X_{1}^{ns}, X_{2}^{ns}, \cdots X_{nf}^{ns} \end{pmatrix}$$

nf: Dimension of the space

ns: Number of Samples

#### Data: Labels



nf: Dimension of the space

ns: Number of Samples

#### Data: Labels

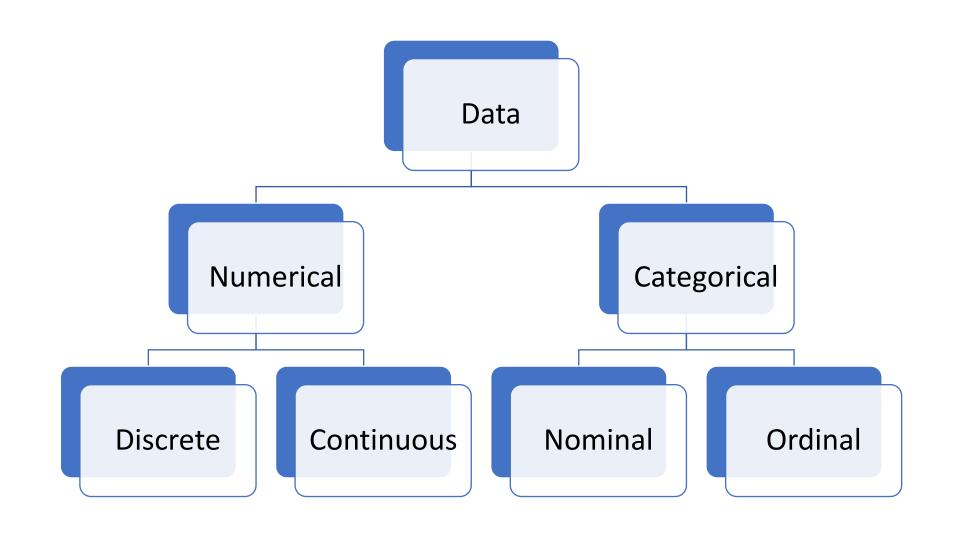
$$X = \begin{pmatrix} X_{1}^{1}, X_{2}^{1}, \cdots X_{nf}^{1} \\ X_{1}^{2}, X_{2}^{2}, \cdots X_{nf}^{2} \\ \cdots \\ X_{1}^{ns}, X_{2}^{ns}, \cdots X_{nf}^{ns} \end{pmatrix} Y = \begin{pmatrix} Y^{1} \\ Y^{2} \\ \cdots \\ Y^{ns} \end{pmatrix}$$

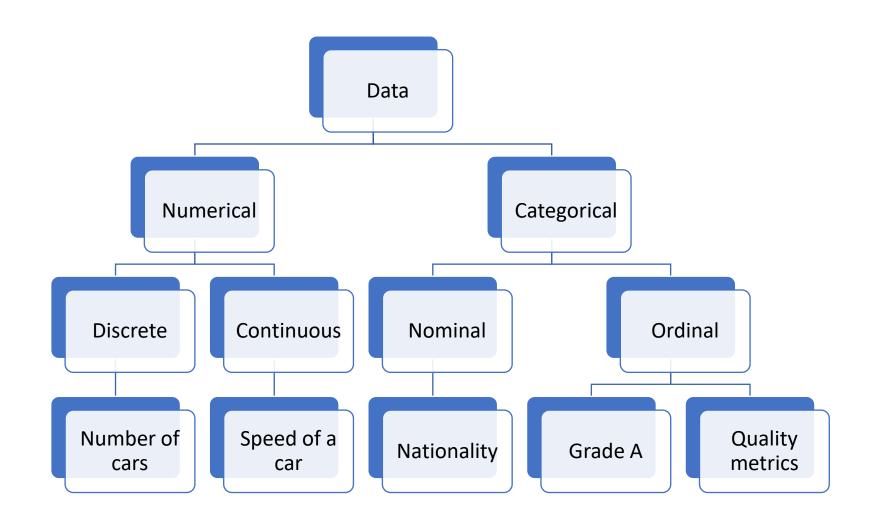
nf: Dimension of the space

*ns* : Number of Samples

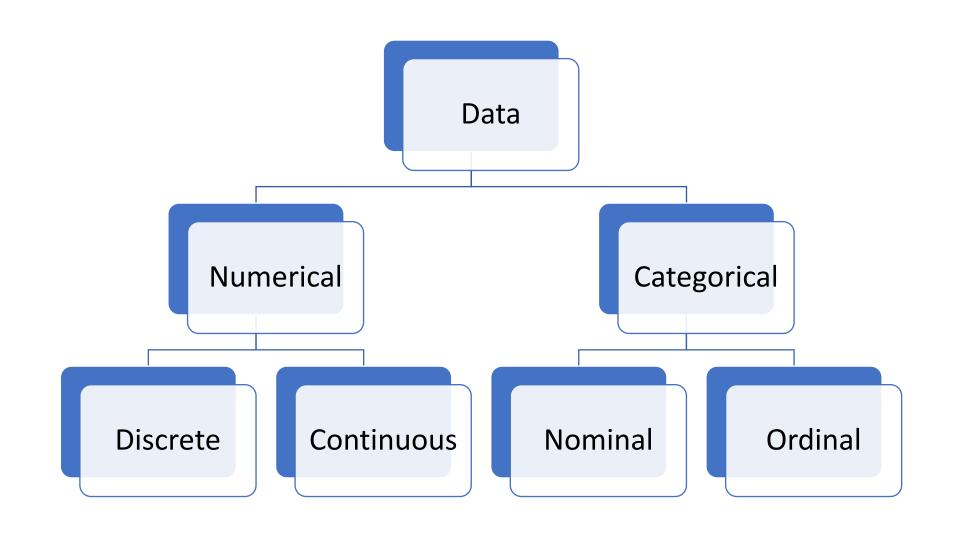
# Types of Data

There are more than one categorization ...





# Encoding of Data



#### Exercise

# How would you encode categorical types of data?

# Processing the Data

$$X = \begin{pmatrix} X_{1}^{1}, X_{2}^{1}, \cdots X_{nf}^{1} \\ X_{1}^{2}, NA, \cdots X_{nf}^{2} \\ \cdots \\ X_{1}^{ns}, X_{2}^{ns}, \cdots X_{nf}^{ns} \end{pmatrix}$$

$$X = \begin{pmatrix} X_{1}^{1}, X_{2}^{1}, \cdots X_{nf}^{1} \\ X_{1}^{2}, NA, \cdots X_{nf}^{2} \\ \cdots \\ X_{1}^{ns}, X_{2}^{ns}, \cdots X_{nf}^{ns} \end{pmatrix}$$

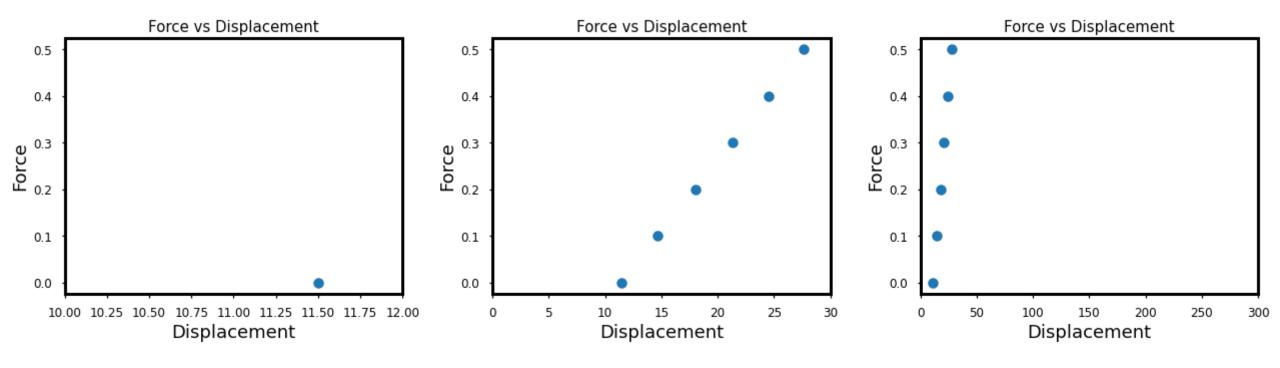
What can we do about the missing data?

$$X = \begin{pmatrix} X_1^1, X_2^1, \cdots X_{nf}^1 \\ X_1^2, NA, \cdots X_{nf}^2 \\ \cdots \\ X_1^{ns}, X_2^{ns}, \cdots X_{nf}^{ns} \end{pmatrix}$$

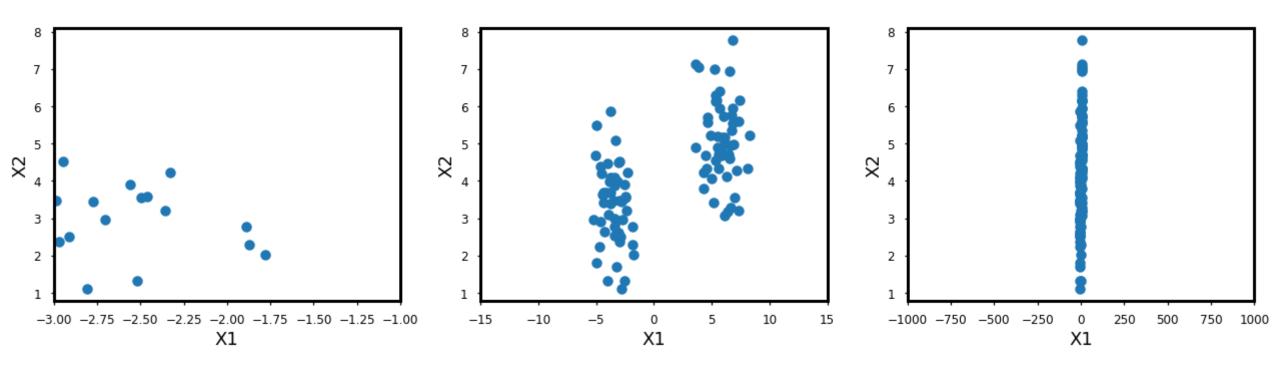
- 1. Get rid of the sample
  - What's the disadvantage?
- 2. Get rid of the feature
  - When does it make sense to do this?
- 3. Assign a value to it?
  - How?

## Scale of the data

# Scale of the data for regression



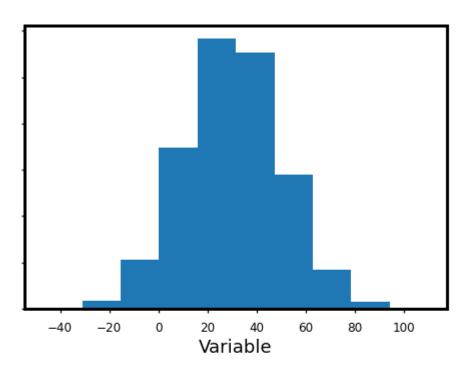
# Scale of the data: Clustering

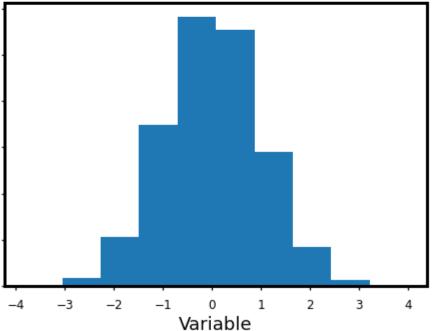


# Re-scaling the data

#### 1. Physical Scale

#### 2. Scale on which it is changing





#### Questions

What other ways are there to scale the data? What are they good for?

Does scaling the data affect optimization/training models?

# Data Reduction

# Why

Visualization

Computational efficiency

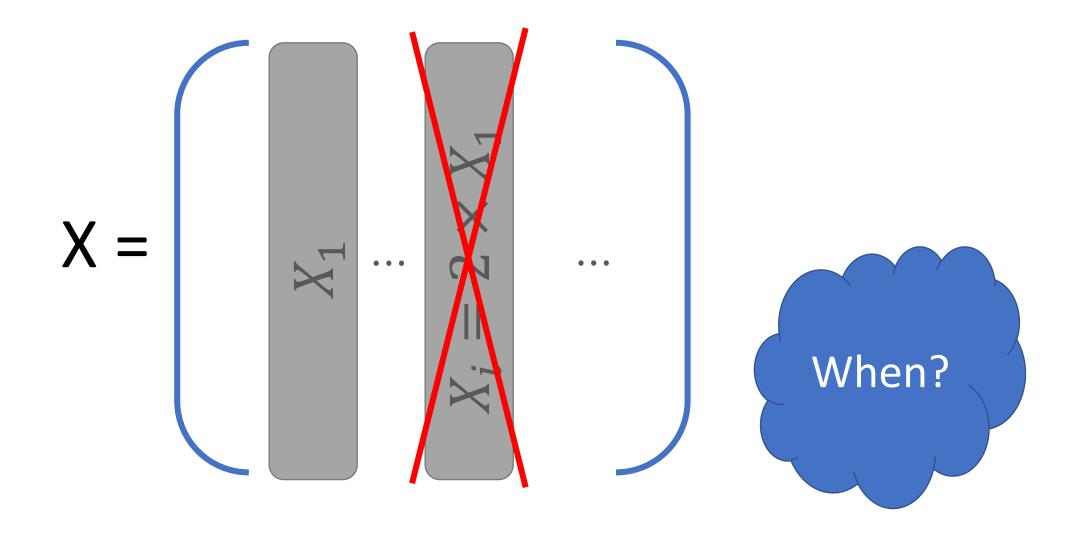
Curse of dimensionality

# Techniques

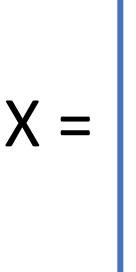
Feature selection

- Feature transformation
  - Linear transformation
  - Manifold learning

### Feature Selection



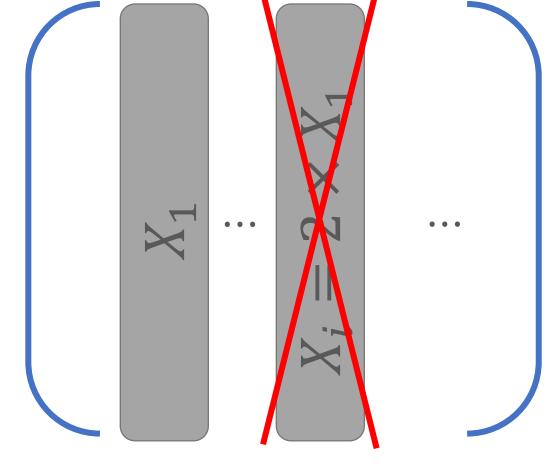
#### Feature Selection



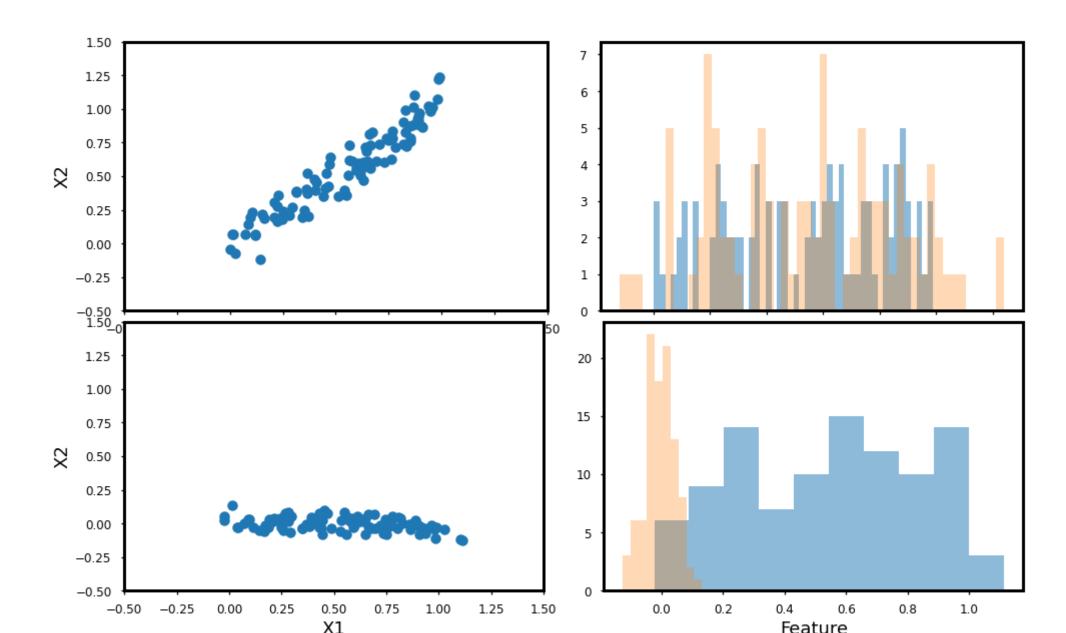
#### How to:

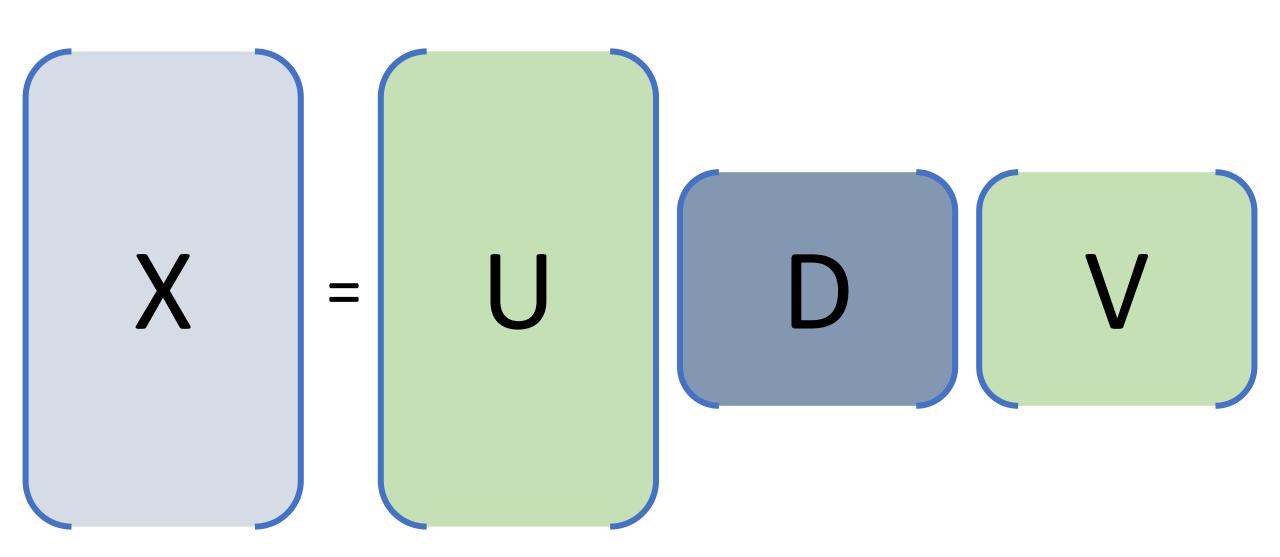
- Un-Supervised
  - Variance
  - Importance/significance

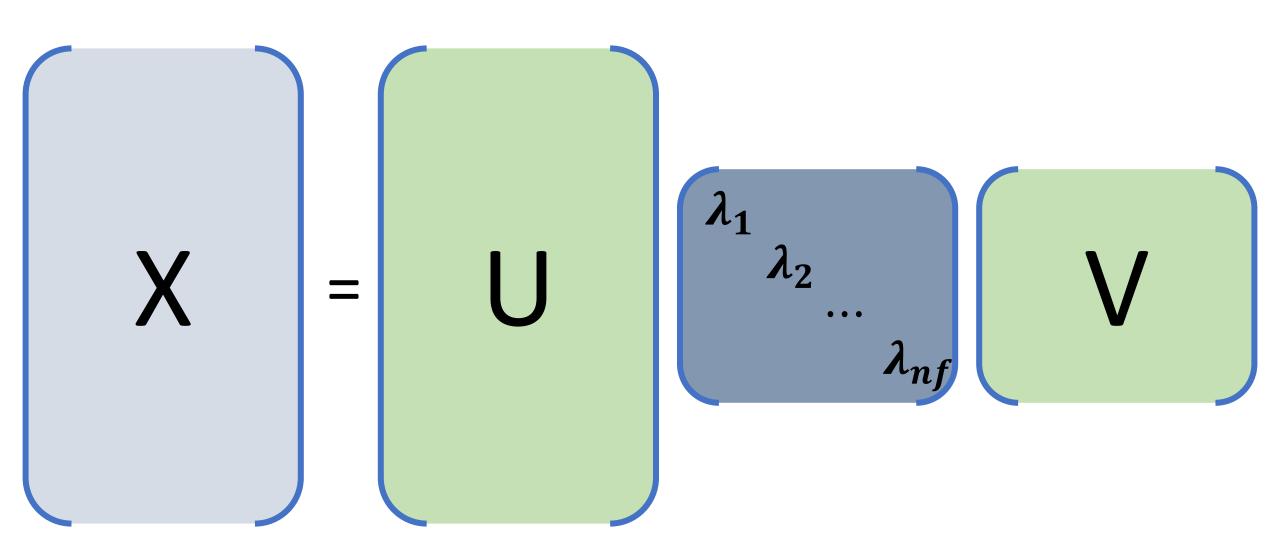
supervised

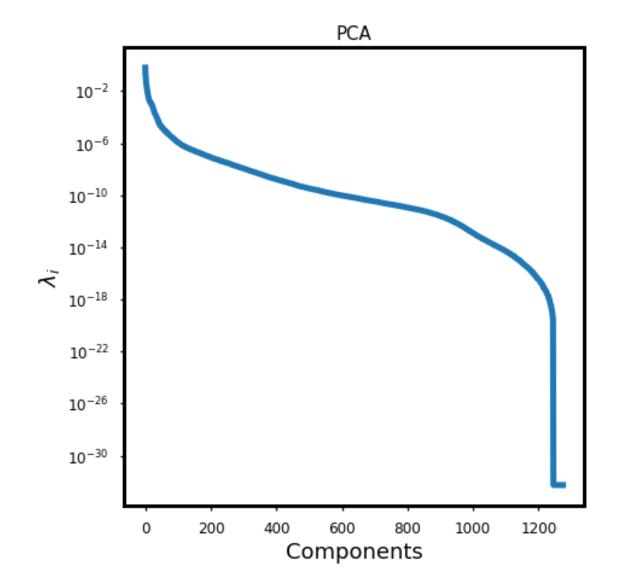


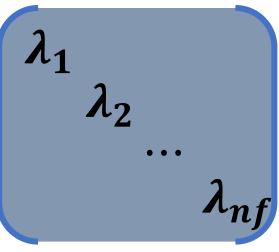
#### Feature Transformation

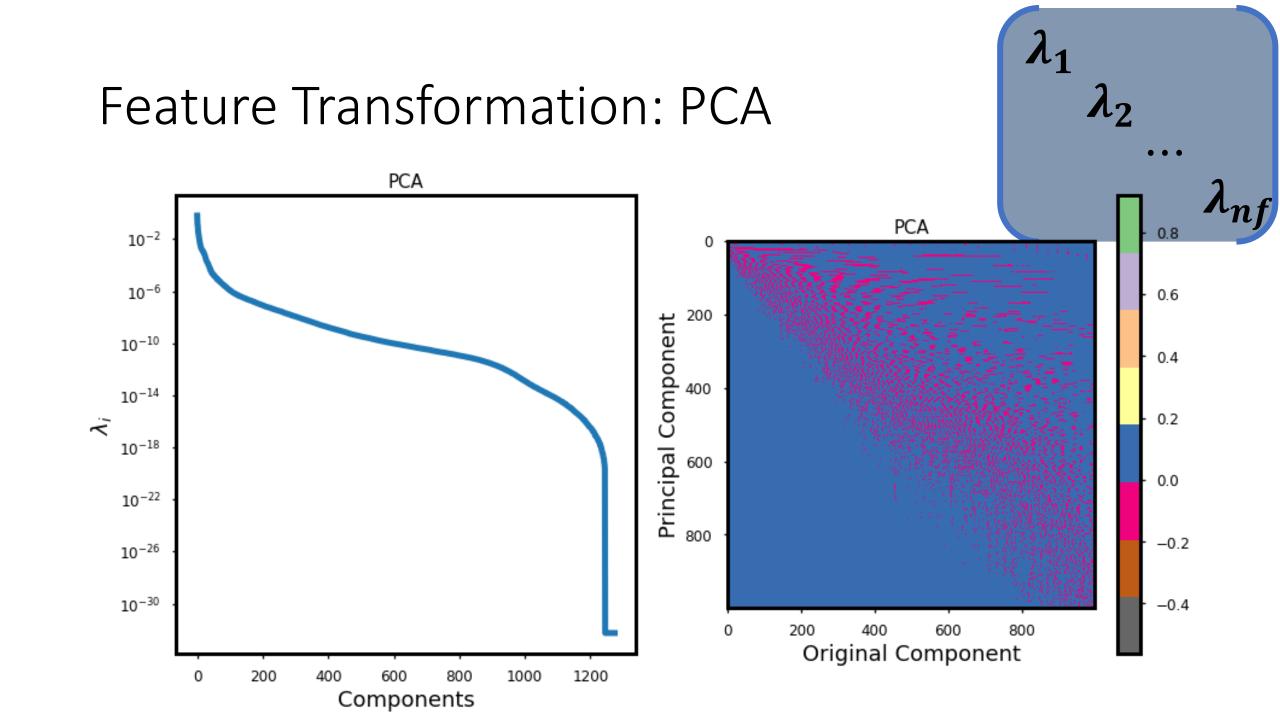


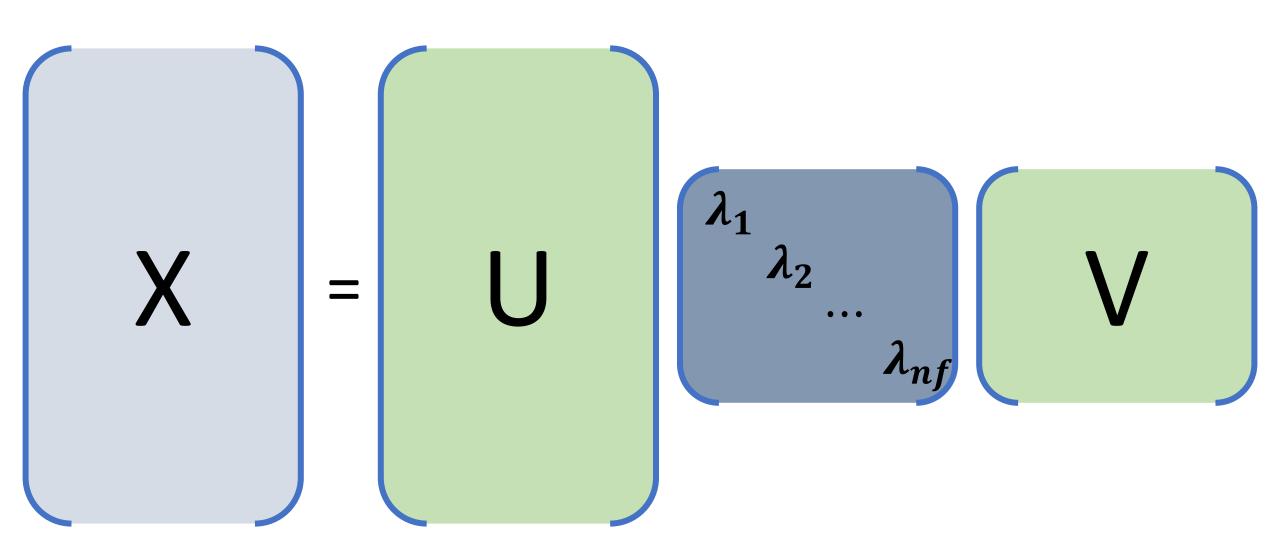


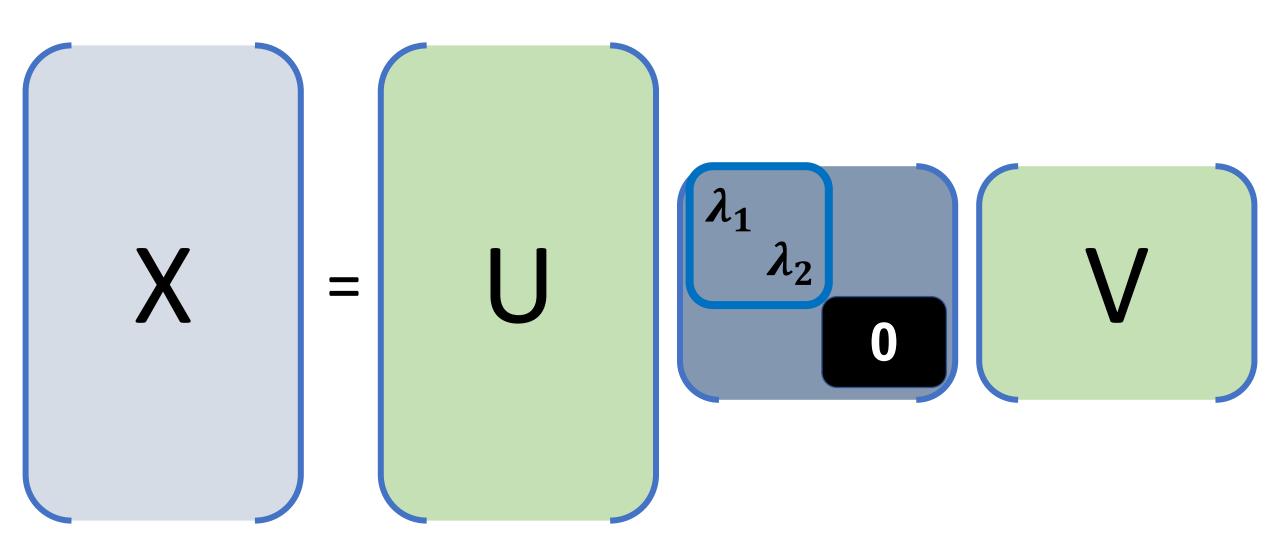






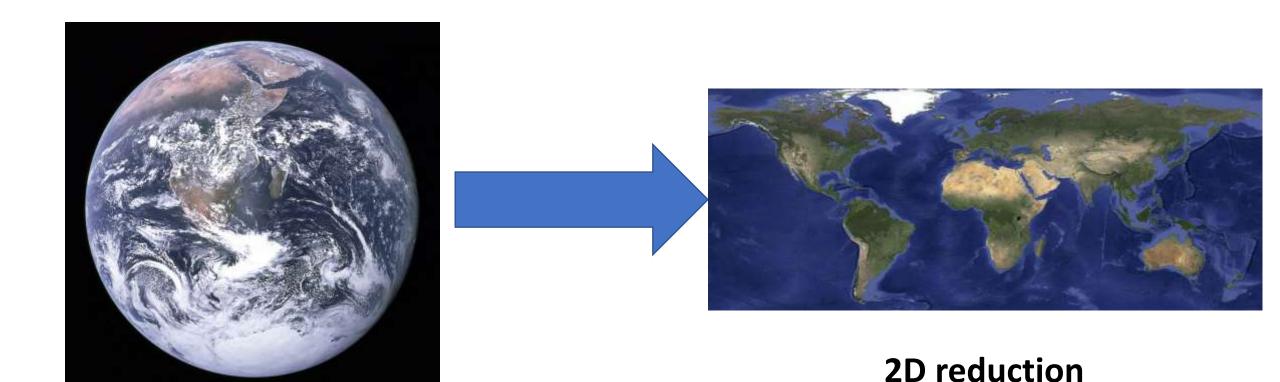






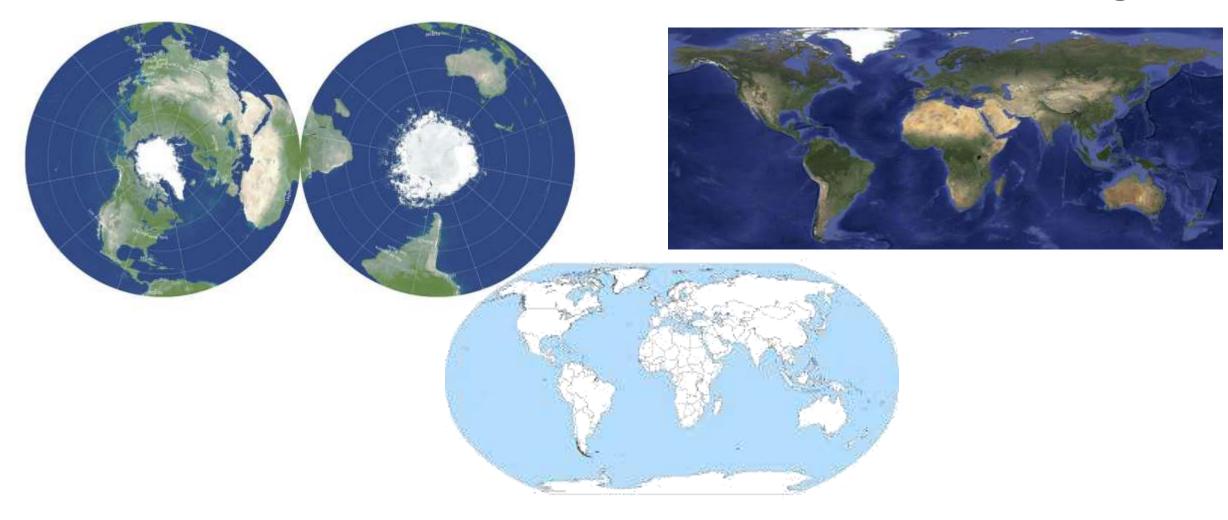


# Non-linear transformations: Manifold learning



In three dimension

# Non-linear transformations: Manifold learning



#### 2D reduction

# Summary

Notation Types of Data Encoding Transformations and preprocessing Missing data Scaling the data • Data reduction

# Supervised: Ingredients

