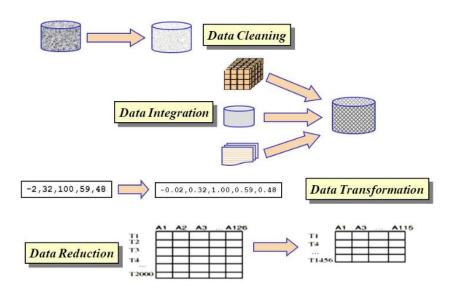


Data Preprocessing

Machine Learning

Data Preprocessing: Build Good Training Sets

- Building Good Training Sets
 - Dealing with missing data
 - Handling categorical data
 - Bringing features onto the same scale
 - Selecting meaningful features
 - Dimensionality reduction via PCA





Data Preprocessing: Build Good Training Sets

- sklearn.preprocessing
 - Encoding, scaling, standardizing, etc.
- sklearn.decomposition
 - Matrix decomposition algorithms, including PCA
- sklearn.impute (v0.20 ~)
 - Imputing
- Methods
 - fit(): fit the model for preprocessing
 - transform(): transform feature values
 - fit_transform() : fit + transform
 - **X** fit() using training data



Load Sample data

```
import pandas as pd
import numpy as np

df = pd.read_csv('sample-missing-data.csv')
df
```

	Α	В	C	label
0	1	0.1	10.0	0
1	2	0.2	20.0	0
2	2	0.1	NaN	1
3	3	0.3	20.0	1
4	2	0.2	NaN	0

Removing a feature

```
df.drop("A", axis=1)
```

	В	С	label
0	0.1	10.0	0
1	0.2	20.0	0
2	0.1	NaN	1
3	0.3	20.0	1
4	0.2	NaN	0

Removing data with missing values

```
# check missing values
df.isnull().sum()

A      0
B      0
C      2
label 0
dtype: int64

# remove rows that contain missing values
df.dropna(axis=0)
```

remove colomns that contain missing values
df.dropna(axis=1)

Original data

	Α	В	С	label
0	1	0.1	10.0	0
1	2	0.2	20.0	0
2	2	0.1	NaN	1
3	3	0.3	20.0	1
4	2	0.2	NaN	0

	Α	В	С	label
0	1	0.1	10.0	0
1	2	0.2	20.0	0
3	3	0.3	20.0	1

	Α	В	label
0	1	0.1	0
1	2	0.2	0
2	2	0.1	1
3	3	0.3	1
4	2	0.2	0



Imputing missing values - Pandas

```
# Impute using pandas
df.fillna(df.mean())
```

0
0
1
1
0



label	С	В	Α	
0	10.000000	0.1	1	0
0	20.000000	0.2	2	1
1	16.666667	0.1	2	2
1	20.000000	0.3	3	3
0	16.666667	0.2	2	4

Imputing missing values - Scikit-learn

```
# Impute using scikit-learn
# sklearn v0.18
# from sklearn.preprocessing import Imputer
# imr = Imputer(missing_values='NaN', strategy='mean', axis=0)
# sklearn >= v0.20
from sklearn.impute import SimpleImputer
imr = SimpleImputer(missing_values=np.nan, strategy='mean')
imr = imr.fit(df.values)
imputed_data = imr.transform(df.values)
imputed_data
```

Sample data

	color	size	price	classlabel
0	green	М	10.1	class1
1	red	L	13.5	class1
2	blue	XL	15.3	class3
3	red	М	14.5	class2

Encoding class labels - scikit-learn

```
from sklearn.preprocessing import LabelEncoder
# Label encoding using sklearn
le = LabelEncoder()
df['classlabel'] = le.fit_transform(df['classlabel'])
df
```

	color	size	price	classlabel
0	green	М	10.1	0
1	red	L	13.5	0
2	blue	XL	15.3	2
3	red	М	14.5	1

Encoding ordinal features – pandas

```
# encoding ordinal features using pandas
size_mapping = {'M': 0, 'L': 1, 'XL': 2 }
df['size'] = df['size'].map(size_mapping)
df
```

	color	size	price	classlabel
0	green	0	10.1	0
1	red	1	13.5	0
2	blue	2	15.3	2
3	red	0	14.5	1

One-hot encoding of nominal features – pandas

one-hot encoding via pandas
pd.get_dummies(df, columns=['color'])

	size	price	classlabel	color_blue	color_green	color_red
0	0	10.1	0	0	1	0
1	1	13.5	0	0	0	1
2	2	15.3	2	1	0	0
3	0	14.5	1	0	0	1

One-hot encoding of nominal features - scikit learn

One-hot encoding of nominal features - scikit learn

```
# sklearn v0.18
# Step 1) Convert 'color' feature data type string to integer
from sklearn.preprocessing import LabelEncoder
# label encoding
le = LabelEncoder()
X[:, 0] = le.fit transform(X[:, 0])
print(X)
# Step 2) One-hot encode 'color' feature
from sklearn.preprocessing import OneHotEncoder
# one-hot encoding using scikit-learn
ohe = OneHotEncoder(categorical features=[0], sparse=False)
X = ohe.fit transform(X)
print(X)
[[1 0 10.1]
 [2 1 13.5]
 [0 2 15.3]
 [2 0 14.5]]
[[ 0. 1. 0. 0. 10.1]
 [ 0. 0. 1. 1. 13.5]
[ 1. 0. 0. 2. 15.3]
 [ 0. 0. 1. 0. 14.5]]
```

One-hot encoding of nominal features - scikit learn

```
\# sklearn >= v0.20
from sklearn.preprocessing import OneHotEncoder
from sklearn.compose import ColumnTransformer
# ColumnTransformer helps you select which column(feature) you want to transform
# In sklearn >= v0.20, OneHotEncoder() can directly transform string type
features
# ("process name", transformer, columns(np.array : column idx, pd.DataFrame :
column name ))
ct = ColumnTransformer([("Ohe", OneHotEncoder(), [0])],
                      remainder='passthrough')
X = ct.fit transform(X)
X
array([[0.0, 1.0, 0.0, 0, 10.1],
       [0.0, 0.0, 1.0, 1, 13.5],
       [1.0, 0.0, 0.0, 2, 15.3],
       [0.0, 0.0, 1.0, 0, 14.5]], dtype=object)
```

Loading Wine Dataset

Class labels [1 2 3]

	Class label	Alcohol	Malic acid	Ash	Alcalinity of ash	Magnesium	Total phenols	Flavanoids	Nonflavanoid phenols	Prc
0	1	14.23	1.71	2.43	15.6	127	2.80	3.06	0.28	
1	1	13.20	1.78	2.14	11.2	100	2.65	2.76	0.26	
2	1	13.16	2.36	2.67	18.6	101	2.80	3.24	0.30	
3	1	14.37	1.95	2.50	16.8	113	3.85	3.49	0.24	
4	1	13.24	2.59	2.87	21.0	118	2.80	2.69	0.39	

Get X and y. Splitting data into 70% training & 30% test

Normalization

```
from sklearn.preprocessing import MinMaxScaler
# transform to min 0, max 1
mms = MinMaxScaler()
X train norm = mms.fit transform(X train)
X test norm = mms.transform(X test)
print(X train[0:3, 0:5])
print('max[0] = %.2f \n' % X train[:,0].max())
print(X train norm[0:3, 0:5])
print('max[0] = %.2f \n' % X_train_norm[:,0].max())
[[ 13.62 4.95 2.35 20. 92. ]
 [ 13.76  1.53  2.7  19.5  132. ]
 max[0] = 14.83
[[0.64619883 0.83201581 0.4248366 0.46236559 0.27160494]
 [0.6871345 0.15612648 0.65359477 0.43548387 0.7654321 ]
 [0.67836257 0.15019763 0.65359477 0.59677419 0.38271605]]
\max[0] = 1.00
```

Standardization

```
from sklearn.preprocessing import StandardScaler
# transform to mean 0, variance 1
stdsc = StandardScaler()
X train std = stdsc.fit transform(X train)
X test std = stdsc.transform(X test)
print(X train[0:3, 0:5])
print('mean[0] = %.2f \n' % X_train[:,0].mean())
print(X train std[0:3, 0:5])
print('mean[0] = %.2f \n' % X_train_std[:,0].mean())
[[ 13.62 4.95 2.35 20. 92. ]
 [ 13.76  1.53  2.7  19.5  132. ]
 [ 13.73 1.5
              2.7 22.5 101. 11
mean[0] = 13.03
[ 0.84585645 -0.73022996 1.17533605 0.81104754 0.13597904]]
mean[0] = 0.00
```

Select Meaningful Features using information gain

```
from sklearn.tree import DecisionTreeClassifier
tree = DecisionTreeClassifier(random state=0)
tree.fit(X train, y train)
print('Training accuracy:', tree.score(X train, y train))
print('Test accuracy:', tree.score(X test, y test))
Training accuracy: 1.0
feature labels = df wine.columns[1:]
importances = tree.feature importances
indices = np.argsort(importances)[::-1]
for f in range(X train.shape[1]):
print("%2d. %-30s %f" % (f+1,
feature labels[indices[f]],
importances[indices[f]]))
  1. Proline
                                   0.439462
  2. Flavanoids
                                   0.397143
  Color intensity
                                  0.105658
  4. Alcalinity of ash
                                  0.023926
  Alcohol
                                   0.017451
```

Select Meaningful Features using L1 regularization

```
from sklearn.linear_model import LogisticRegression

# Logistic regression with almost no regularization. Lamda = 0.0001

# C=inverse of lambda. Note that C=1.0 is the default

lr = LogisticRegression(penalty='l1', C=10000, solver='liblinear')

lr.fit(X_train_std, y_train)

print('Training accuracy:', lr.score(X_train_std, y_train))

print('Test accuracy:', lr.score(X_test_std, y_test))

Training accuracy: 1.0

Test accuracy: 1.0
```

Select Meaningful Features using L1 regularization

lr.coef_

```
array([[ 7.77314758e+00,
                          1.91412612e+00,
                                             3.99377441e+00,
        -6.24484378e+00, 7.47326622e-01,
                                             2.20339655e-01,
         5.26986328e+00, 7.43521256e-01,
                                             1.29756653e+00,
        -1.93150719e+00,
                          -1.65773896e+00,
                                             3.47507659e+00,
         9.01387622e+00],
       [ -6.95043777e+00,
                          -3.22019911e+00,
                                            -8.04217082e+00,
         4.41324186e+00, -1.28124736e+00,
                                            -4.13693560e-02,
         5.26677198e+00, 2.47284036e+00, -8.25309639e-01,
                                            9.79524942e-01,
        -1.94628666e+01,
                          6.05599053e+00,
        -1.65213728e+01],
       [ 4.89432308e+00, 8.97270667e-01,
                                             5.06763502e+00,
        -5.56383532e-03, -2.00440234e-01,
                                            1.46945513e+00,
        -1.02115043e+01, -2.55706918e+00,
                                            -2.31053380e+00,
         1.00472035e+01, -7.58511750e+00,
                                            -4.05718438e+00,
         2.66979146e-01]])
```



Select Meaningful Features using L1 regularization

```
from sklearn.linear_model import LogisticRegression

# Logistic regression with L1 regularization. Lamda = 1
lr = LogisticRegression(penalty='l1', C=1, solver='liblinear')
lr.fit(X_train_std, y_train)

print('Training accuracy:', lr.score(X_train_std, y_train))
print('Test accuracy:', lr.score(X_test_std, y_test))

Training accuracy: 1.0
Test accuracy: 1.0
```

Select Meaningful Features using L1 regularization

1.00472035e+01, -7.58511750e+00,

2.66979146e-0111)

Select Meaningful Features using L1 regularization

-4.05718438e+00,

```
array([[ 7.77314758e+00,
                           1.91412612e+00,
                                             3.99377441e+00,
        -6.24484378e+00,
                           7.47326622e-01,
                                             2.20339655e-01,
                                                                 array([[ 1.24599619, 0.18053863, 0.74458045, -1.16193969, 0.
         5.26986328e+00,
                           7.43521256e-01,
                                            1.29756653e+00.
                                                                                   , 1.16403191, 0.
                                                                                    , 0.55287851, 2.50953582],
        -1.93150719e+00,
                          -1.65773896e+00,
                                             3.47507659e+00,
                                                                        [-1.53733751, -0.38713713, -0.99521311, 0.36500237, -0.05944925,
         9.01387622e+00],
                                                                                   , 0.66802847, 0.
                                                                                                                         , -1.93439049,
       [ -6.95043777e+00,
                          -3.22019911e+00,
                                            -8.04217082e+00,
                                                                          1.23344405, 0.
                                                                                              , -2.23141931],
         4.41324186e+00,
                          -1.28124736e+00,
                                            -4.13693560e-02.
                                                                        [ 0.13503233, 0.16979919, 0.35796836, 0.
         5.26677198e+00,
                           2.47284036e+00, -8.25309639e-01,
                                                                                   , -2.43231118, 0.
                                                                                                             , 0.
                                                                                                                         . 1.56174978.
                                            9.79524942e-01,
        -1.94628666e+01,
                           6.05599053e+00,
                                                                         -0.81730975, -0.49913568, 0.
        -1.65213728e+01],
                           8.97270667e-01,
       [ 4.89432308e+00,
                                             5.06763502e+00,
        -5.56383532e-03, -2.00440234e-01,
                                             1.46945513e+00,
        -1.02115043e+01, -2.55706918e+00,
                                            -2.31053380e+00,
```

Loading Wine dataset

	Class label	Alcohol	Malic acid	Ash	Alcalinity of ash	Magnesium	Total phenols	Flavanoids	Nonflavan phen
0	1	14.23	1.71	2.43	15.6	127	2.80	3.06	0
1	1	13.20	1.78	2.14	11.2	100	2.65	2.76	0
2	1	13.16	2.36	2.67	18.6	101	2.80	3.24	0
3	1	14.37	1.95	2.50	16.8	113	3.85	3.49	0
4	1	13.24	2.59	2.87	21.0	118	2.80	2.69	0

Get X and y. Splitting data into 70% training & 30% test

```
from sklearn.model_selection import train_test_split

X, y = df_wine.iloc[:, 1:].values, df_wine.iloc[:, 0].values

X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.3, stratify=y, random_state=0)
```

Principal Component Analysis using numpy

```
from sklearn.preprocessing import StandardScaler
sc = StandardScaler()
X train std = sc.fit transform(X train)
X test std = sc.transform(X test)
X train std.shape
(124, 13)
import numpy as np
# covariance matrix of X
cov mat = np.cov(X train std.T)
cov mat
array([[ 1.00813008, 0.06709556, 0.17405351, -0.35439069, 0.26374703,
         0.29079481, 0.21835807, -0.08111974, 0.10436705, 0.54282846,
         0.05893536, -0.01797029, 0.6415292 ],
       [ 0.06709556, 1.00813008, 0.08326463, 0.26356776, -0.11349172,
        -0.33735555, -0.41035281, 0.33653916, -0.21602672, 0.17504154,
        -0.551593 , -0.40561695, -0.24089991],
cov mat.shape
(13, 13)
```

Principal Component Analysis using numpy

```
# eigenvalues and eigenvectors of covariance matrix
eigen vals, eigen vecs = np.linalg.eig(cov mat)
print('\nEigenvalues \n%s' % eigen vals)
print('\nEigenvectors \n%s' % eigen_vecs)
Eigenvalues
 [ 4.84274532  2.41602459  1.54845825  0.96120438  0.84166161  0.6620634
  0.51828472  0.34650377  0.3131368  0.10754642  0.21357215  0.15362835
  0.1808613 ]
Eigenvectors
[[ -1.37242175e-01     5.03034778e-01     -1.37748734e-01     -3.29610003e-03
   -2.90625226e-01 2.99096847e-01 7.90529293e-02 -3.68176414e-01
   -3.98377017e-01 -9.44869777e-02 3.74638877e-01 -1.27834515e-01
    2.62834263e-01]
 [ 2.47243265e-01 1.64871190e-01 9.61503863e-02 5.62646692e-01
    8.95378697e-02 6.27036396e-01 -2.74002014e-01 -1.25775752e-02
    1.10458230e-01 2.63652406e-02 -1.37405597e-01 8.06401578e-02
   -2.66769211e-01]
eigen vecs.shape
(13, 13)
```

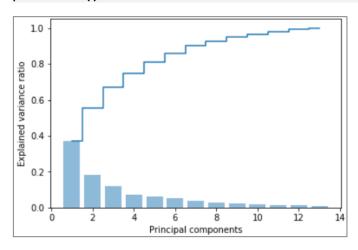
- Principal Component Analysis using numpy
 - Projection to new 13 dimensions

- Principal Component Analysis using numpy
 - Projection to 2 dimensions corresponding to 2 largest eigenvalues

Principal Component Analysis using scikit-learn



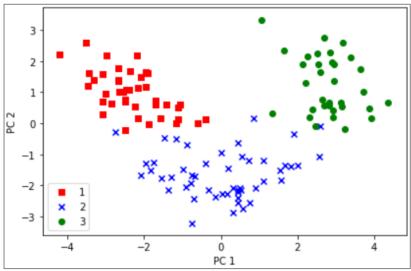
Explained variance ratio for each component



Projection to 2 dimensions

Visualizing data in 2 dimensions with PC1 and PC2

```
colors = ['r', 'b', 'g']
markers = ['s', 'x', 'o']
for l, c, m in zip(np.unique(y_train), colors, markers):
plt.scatter(X_train_pca[y_train == l, 0],
X_train_pca[y_train == l, 1],
c=c, label=l, marker=m)
plt.xlabel('PC 1')
plt.ylabel('PC 2')
plt.legend(loc='lower left')
plt.tight_layout()
plt.show()
```



Logistic regression with 2 dimensional data

```
from sklearn.linear_model import LogisticRegression
lr = LogisticRegression()
lr = lr.fit(X_train_pca, y_train)

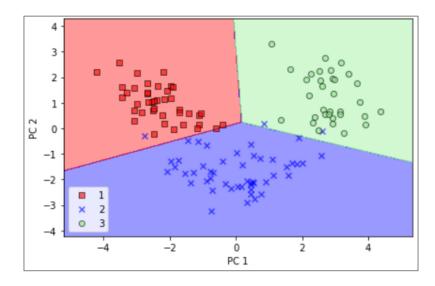
acc = lr.score(X_train_pca, y_train)
print("Train accuracy : %.4f" % acc)

Train accuracy : 0.9839

acc = lr.score(X_test_pca, y_test)
print("Test accuracy : %.4f" % acc)

Test accuracy : 0.9259
```

Decision boundary



Submit

- To make sure if you have completed this practice, Submit your practice file(Week08 givencode.ipynb) to e-class.
- Deadline : tomorrow 11:59pm
- Modify your ipynb file name as "Week08_StudentNum_Name.ipynb"
 Ex) Week08_2020123456_홍길동.ipynb
- You can upload this file without taking the quiz, but homework will be provided like a quiz every three weeks, so it is recommended to take the quiz as well.

Quiz: Kaggle Tutorial Competition

Predict survival on the Titanic

- Data Preprocessing
 - 1. Remove irrelevant features
 - Convert categorical features to numerical
 - 3. Impute missing data
 - 4. Standardize numerical features
 - 5. Dimensionality Reduction by PCA on numerical features
- Build and Evaluate Model
 - Logistic Regression
 - Decision Tree
 - Gaussian Naïve Bayes
 - K-Nearest Neighbors
 - Multilayer Neural Network



Quiz: Kaggle Tutorial Competition

- Titanic: Machine Learning from Disaster
 - Data Dictionary (891 samples)

Variable	Definition	Key
Survived	Survival	0 = No, 1 = Yes
Pclass	Ticket class	1 = 1st, 2 = 2nd, 3 = 3rd
Sex	Sex	
Age	Age in years	
Sibsp	# of siblings / spouses aboard the Titanic	
Parch	# of parents / children aboard the Titanic	
Ticket	Ticket number	
Fare	Passenger fare	
Cabin	Cabin number	
Embarked	Port of Embarkation	C = Cherbourg Q = Queenstown S = Southampton

https://www.kaggle.com/c/titanic/data