

SIT384 Cyber security analytics

Pass Task 5.1P: Data correlation

Task description:

The Pearson's correlation coefficient is a measure of the strength of the linear relationship between two variables.

Correlation values range between -1 and 1. There are two key components of a correlation value:

- magnitude – The larger the magnitude (closer to 1 or -1), the stronger the correlation
- sign – If negative, there is an inverse correlation. If positive, there is a regular correlation.

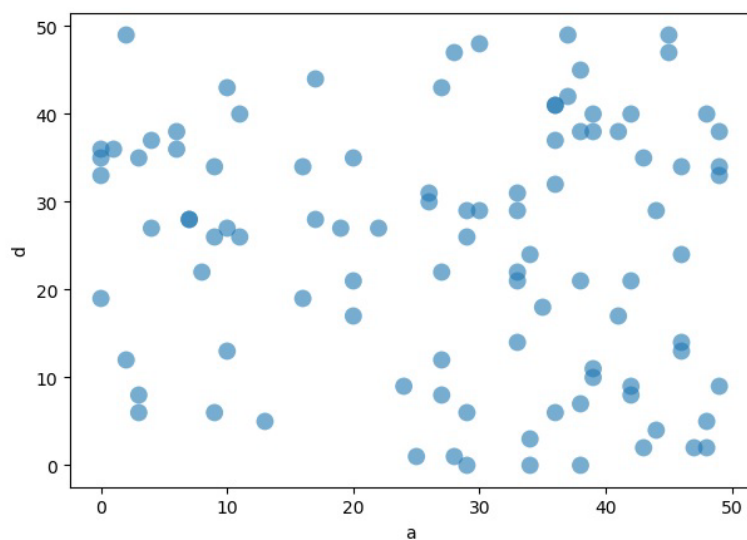
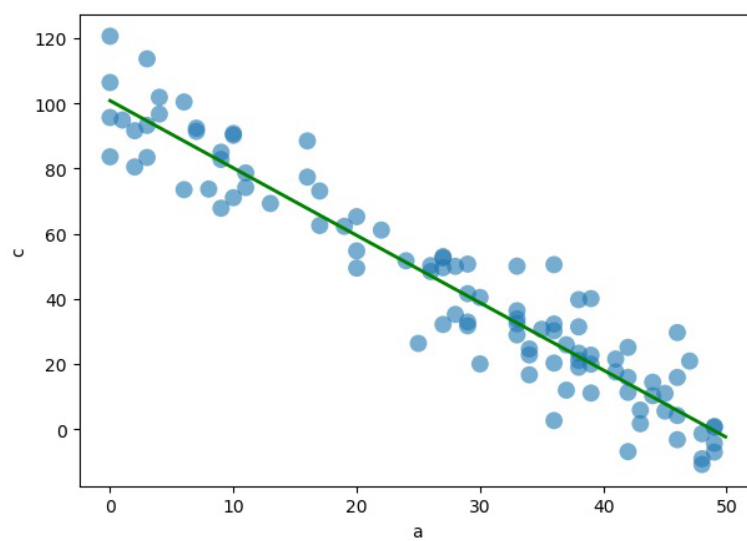
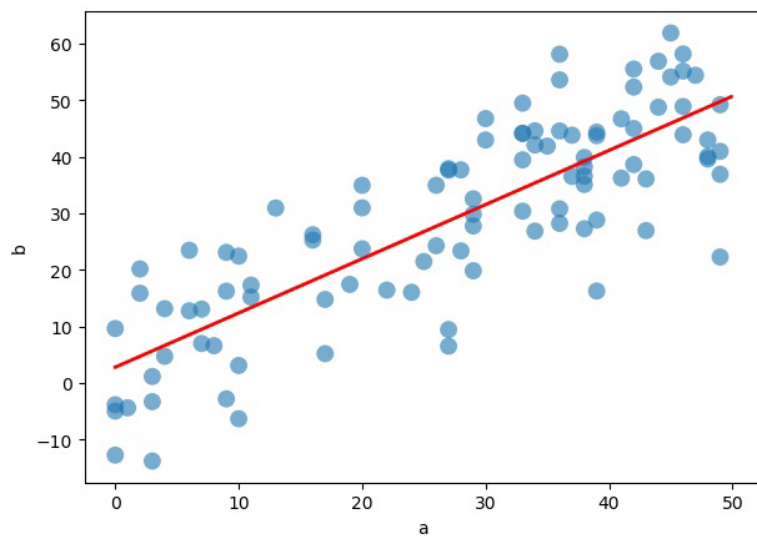
Numpy implements a `corrcoef()` function that returns a matrix of correlations of x with x, x with y, y with x and y with y. We're interested in the values of correlation of x with y (so position (1, 0) or (0, 1)). The values of correlation of x with y might be Positive Correlation, Negative Correlation, or No/Weak Correlation.

You are given file `data_correlation.csv` which has 4 columns a, b, c and d:

You are asked to:

- calculate the Pearson's-r coefficient and `corrcoef()` for
 - `df['a']` and `df['b']`,
 - `df['a']` and `df['c']`, and
 - `df['a']` and `df['d']`.
- visualize data with strong positive or negative correlation (e.g. absolute value $|\text{coefficient}| > 0.5$) using scatter plot and `np.polyfit()` where possible. Data without strong correlation ($|\text{coefficient}| \leq 0.5$) can be visualized using scatter plot.
 - X axis is a
 - Y axis is b, c or d
 - `plt.subplots(figsize=(7, 5), dpi=100)`
 - `line_coef = np.polyfit(x, y, 1)`
 - `xx = np.arange(0, 50, 0.1)`
 - `yy = line_coef[0]*xx + line_coef[1]`
 - `plot(xx, yy, color, lw=2)`

Sample output as shown in the following figure is for demonstration purposes only.



```
a and b pearson_r: 0.8001900776180763
a and b corrcoef: [[1.          0.80019008]
 [0.80019008 1.          ]]

a and c pearson_r: -0.9501972580457999
a and c corrcoef: [[ 1.          -0.95019726]
 [-0.95019726 1.          ]]

a and d pearson_r: -0.16024996416942652
a and d corrcoef: [[ 1.          -0.16024996]
 [-0.16024996 1.          ]]
```

Submission:

Submit the following files to OnTrack:

1. Your program source code (e.g. task5_1.py)
2. A screen shot of your program running

Check the following things before submitting:

1. Add proper comments to your code