Machine Learning Data Processing

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PS: Pre-Learning 先导课

(->). Data Type.

- Nominal: < mutual exclusive >.
- Ordinal: < for one catelogue, but in the order matters >
- Interval: < the difference, step between the 2 value >.
- Ratio: < has all the properties of an interval value >.

	Nominal	Ordinal	Interval	Ratio
Countable	✔	✔	✔	✔
Order defined		✔	✔	✔
Difference defined (addition, subtraction)			✔	✔
Zero defined (multiplication, division)				✔

(=). Feature Module.

1). Feature Cleaning.

- Missing value: Method < way > ①: Completion Algorithms.
  ②: Omit < ignore > Elements.
- Special value: Like INF, NA, INAN. Need to be cleaned.
- Outliers: Over the limited range. Should be detected but not necessary.
- Obvious inconsistencies: Some value can't be admitted like a man can't pregenant.

2) Feature Imputation: Like Hot-Deck, Cold Deck, Some Libraries.
I think that it may be some instrument of Data Feature.

3) Feature Selection:

① Correlation: Features should be uncorrelated < ✗ > $\operatorname{corr}(X,Y) = \frac{\operatorname{cov}(X,Y)}{\sigma_X \sigma_Y}$

② Dimensionality Reduction: Reduce the Dimension. ↓ ND → < N-i > D.
i. PCA < Principal Component Analysis >.
ii. SVD < Singular Value Decomposition >.

③ Importance: Select the Features by these methods:
i. Filter Methods.
ii. Wrapper Methods.
iii. Embedded. Methods.

4). Feature Encoding: All features must be numeric. Encoding help it.

Male: 0 ; Female: 1
i. Label Encoding. ii. One Hot Encoding

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Sample	Category	Numerical
1	Human	1
2	Human	1
3	Penguin	2
4	Octopus	3
5	Alien	4
6	Octopus	3
7	Alien	4

Human	Penguin	Octopus	Alien
1	0	0	0
1	0	0	0
0	1	0	0
0	0	1	0
0	0	0	1
0	0	1	0
0	0	0	1

5) Feature Normalization or Scaling:

Since the range of raw data is widely. Need to normal the data which makes the machine learning can work properly.

$a[i] = \frac{a[i]}{max(a)}$, which make the $a[i] \in [0, 1]$ if it is positive.

i. Rescaling → the simplest is the range in [0,1] or [-1,1].

$$x' = \frac{x - \min(x)}{\max(x) - \min(x)}$$

ii. Standardization → Make the values of each features to have zero-mean and unit variance. $x' = \frac{x - \bar{x}}{\sigma}$

iii. Scaling to unit length :→ has length one. $x' = \frac{x}{||x||}$

(5) DataSet Construction

- Training Dataset: A set of examples used for learning.
- Test Dataset: A fully-trained classifer.
- Validation Dataset: A set of examples used to tune the param.
- Cross Validation: