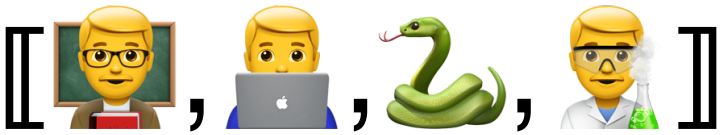
Lecture Notes for

Machine Learning in Python



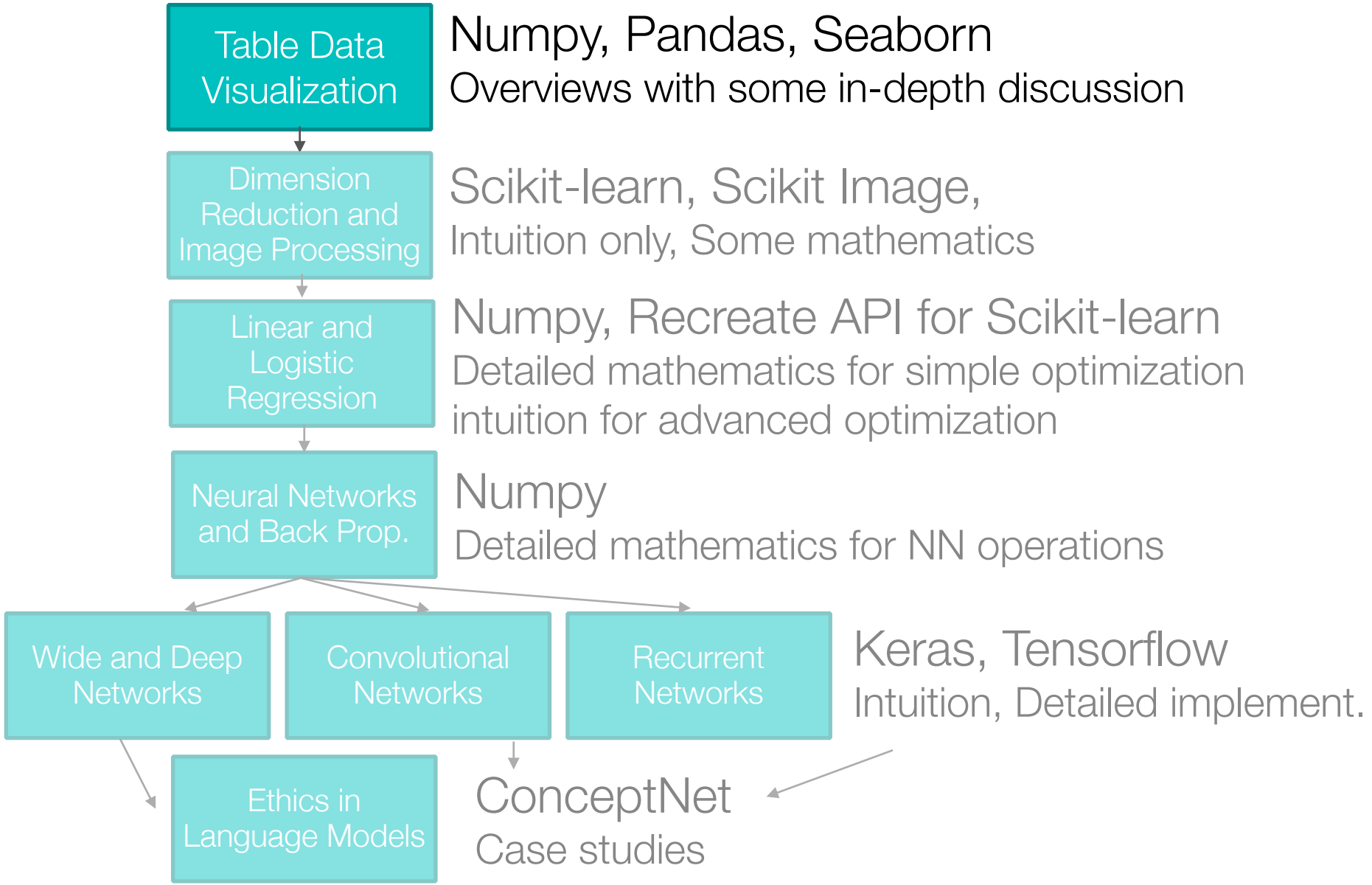
Professor Eric Larson

Preprocessing and Visualization

Class Logistics and Agenda

- Participation/Teams
- Be sure you look at **Lab One**!
- Dataset Selection Now Complete! Probably! … maybe?
- Agenda
  - Finish Pandas Demo with Imputation, *if needed*
  - Data Exploration
  - Data Preprocessing
  - Data Visualization

Class Overview, by topic



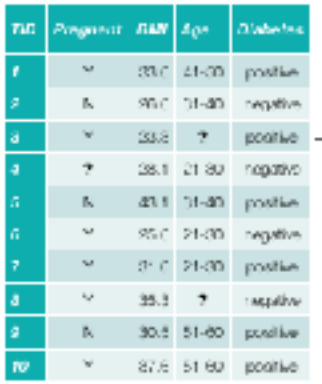
Last Time

- Datatypes
- Imputation
- Document Features

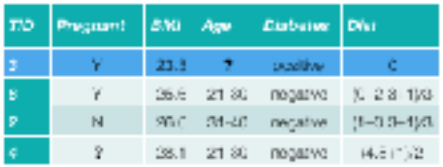
Feature Type Representation Review

	Attribute	Representation Transformation	Comments
Discrete	Nominal	A typical notation of values: one hot encoding	If all employee ID numbers were reassigned, would it make any difference?
Discrete	Ordinal	An order preserving change of values, i.e., new_value = f(old_value) where f is a monotonic function. integer	An attribute encompassing the notion of good, better best can be represented equally well by the values {1, 2, 3} or by {0.5, 1, 10}.
Continuous	Interval	new_value = a * old_value + b where a and b are constants. float	Thus, the Fahrenheit and Celsius temperature scales differ in terms of where their zero value is and the size of a unit (degree).
Continuous	Ratio	new_value = a * old_value float	Length can be measured in meters or feet.

K-Nearest Neighbors Imputation



For K=3, find 3 closest neighbors



How to calculate distance?

- Difference for valid features only
- May need to normalize ranges
- Or weight neighbors differently
- Or have min # of valid features
- Euclidean, city-block, etc.

Demo

Start
Pandas demo

- DataFrames
- Loading
- Indexing
- Imputing

Demo

“if needed” Pandas demo

- DataFrames
- Loading
- Indexing
- Imputing

`03.Data Visualization.ipynb`

Data Exploration

What is data exploration?

A preliminary exploration of the data to better understand its characteristics.

- Help **select** the **right tool** for preprocessing or analysis

- Exploratory Data Analysis (EDA) by Dr. John Tukey:
  - The focus was visualization
  - Clustering and anomaly detection were viewed as exploratory techniques

- In our discussion,
  - Summary statistics, aggregations
  - Visualizing summaries

Summary Statistics

- frequency, location, and spread
  - Examples: location by **mean**
    spread by **standard deviation**
- Most summary statistics can be calculated in a single pass through the data

$$\text{sample} \quad \text{mean}(x) = \overline{x} = \frac{1}{m}\sum_{i=1}^{m} x_i$$

$$\text{sample median}(x) = \begin{cases} x_{(r+1)} & \text{if } m \text{ is odd, i.e., } m = 2r+1 \\ \frac{1}{2}(x_{(r)} + x_{(r+1)}) & \text{if } m \text{ is even, i.e., } m = 2r \end{cases}$$

- For nominal data, mode or frequency is most common

Measures of Spread

- **Range** is the difference between the max and min
- The **variance** or standard deviation is the most common measure of the spread of a set of points.

$$\text{sample variance}(x) = s_x^2 = \frac{1}{m-1}\sum_{i=1}^{m}(x_i - \overline{x})^2$$

- However, this is also sensitive to outliers, so that other measures are often used.

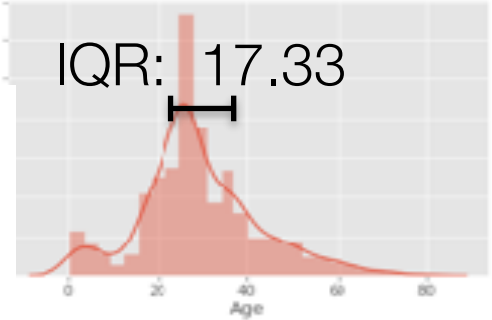
Average Absolute Difference

$$\text{AAD}(x) = \frac{1}{m}\sum_{i=1}^{m}|x_i - \overline{x}|$$

Median Absolute Difference

$$\text{MAD}(x) = median\left(\{|x_1 - \overline{x}|, \ldots, |x_m - \overline{x}|\}\right)$$

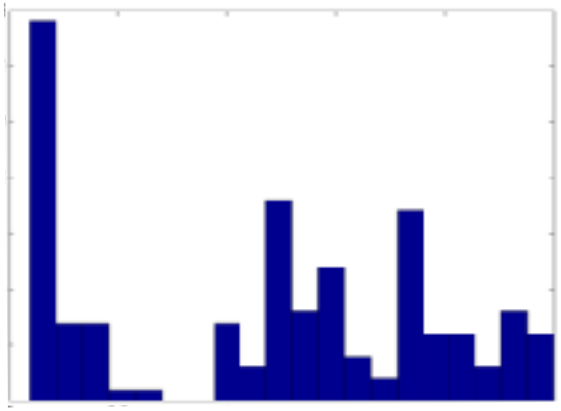
$$\text{interquartile range}(x) = x_{75\%} - x_{25\%}$$



STD: 13.89
AAD: 10.67
MAD: 8.29

Self Test 2a.1

What measure of **spread** is **most appropriate** for the data in the histogram below?



A) Standard Deviation
B) Interquartile Range
C) Median Absolute Difference
D) None of these

Data Preprocessing

Preprocessing

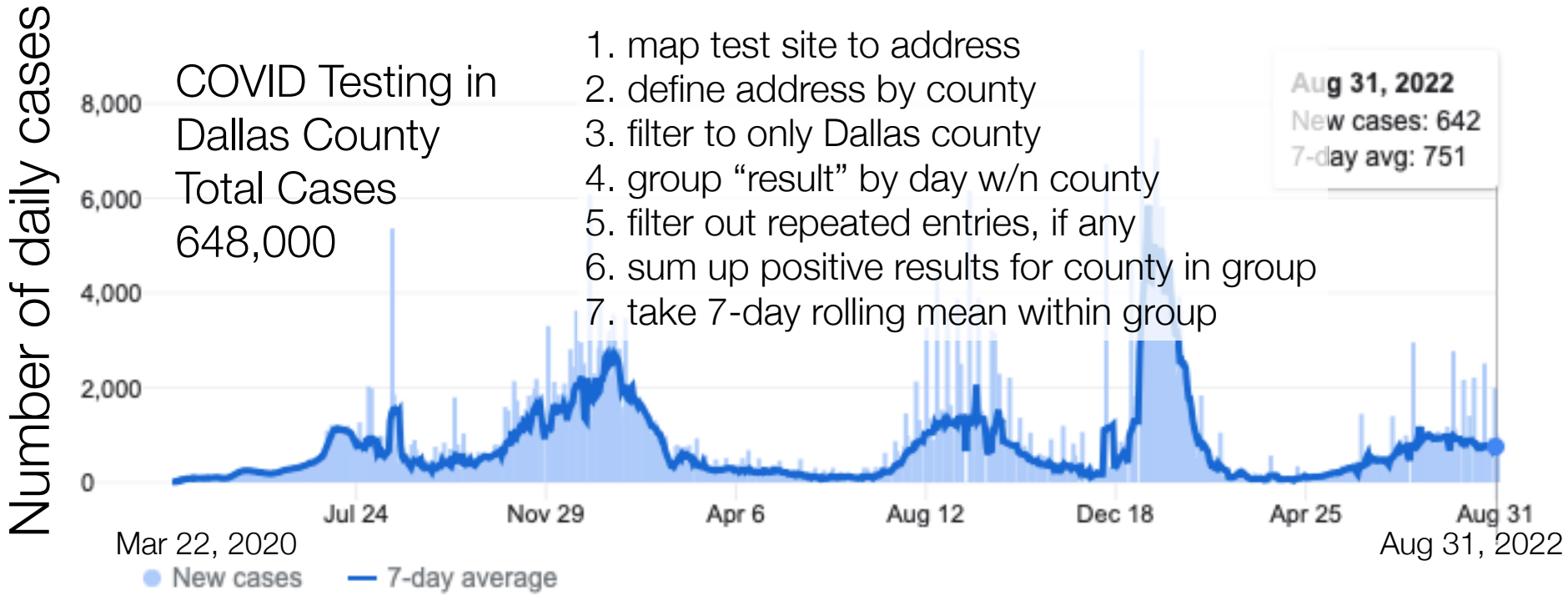
- Common preprocessing techniques:
  - **Aggregation: Combine features/samples**
    - Reduce the number of attributes or objects
    - Aggregated data tends to be more stable
  - **Transformation: Change of scale**
    - Normalize dynamic ranges
    - More numerically stable when combining
  - **Quantization: Make discrete**
    - More stable
    - More semantically meaningful

Preprocessing: Aggregation

data from cdc.gov
image from Google

Steps:

1. map test site to address
2. define address by county
3. filter to only Dallas county
4. group "result" by day w/n county
5. filter out repeated entries, if any
6. sum up positive results for county in group
7. take 7-day rolling mean within group



How has aggregation has been used to create these plots?

TID	Location	time	test	Probable?
1	*test site name*	*day and hour*	*test result*	*yes/no*

Preprocessing: Transformation

- Monotonically map one set of values to a set of replacement values
- **Standardization and Normalization**
  - z-scores
  - min/max

```
df_normalized = (df-df.mean())/(df.std())
```

```
df_normalized = (df-df.min())/(df.max()-df.min())
```

Normalization options in scikit-learn:

`preprocessing.maxabs_scale`(X, *[, axis, copy])	Scale each feature to the [-1, 1] range without breaking the sparsity.
`preprocessing.minmax_scale`(X[, ...])	Transform features by scaling each feature to a given range.
`preprocessing.normalize`(X[, norm, axis, ...])	Scale input vectors individually to unit norm (vector length).
`preprocessing.quantile_transform`(X, *[, ...])	Transform features using quantiles information.
`preprocessing.robust_scale`(X, *[, axis, ...])	Standardize a dataset along any axis
`preprocessing.scale`(X, *[, axis, with_mean, ...])	Standardize a dataset along any axis.
`preprocessing.power_transform`(X[, method, ...])	Power transforms are a family of parametric, monotonic transformations that are applied to make data more Gaussian-like.

Attribute Transformation in Python

```
>>> from sklearn import preprocessing
>>> import numpy as np
>>> X = np.array([[ 1., -1.,  2.],
...               [ 2.,  0.,  0.],
...               [ 0.,  1., -1.]])
>>> X_scaled = preprocessing.scale(X)
>>> X_scaled
array([[ 0.  ..., -1.22...,  1.33...],
       [ 1.22...,  0.  ..., -0.26...],
       [-1.22...,  1.22..., -1.06...]])
```

using direct functions

```
>>> scaler = preprocessing.StandardScaler().fit(X)
>>> scaler
StandardScaler(copy=True, with_mean=True, with_std=True)

>>> scaler.mean_
array([ 1. ...,  0. ...,  0.33...])

>>> scaler.std_
array([ 0.81...,  0.81...,  1.24...])

>>> scaler.transform(X)
array([[ 0.  ..., -1.22...,  1.33...],
       [ 1.22...,  0.  ..., -0.26...],
       [-1.22...,  1.22..., -1.06...]])
```

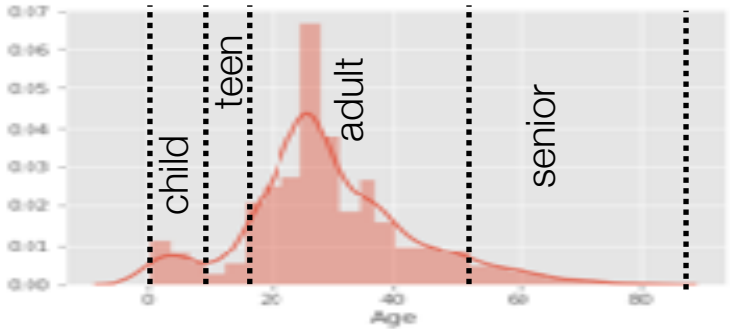
using object oriented approach

Preferred!!

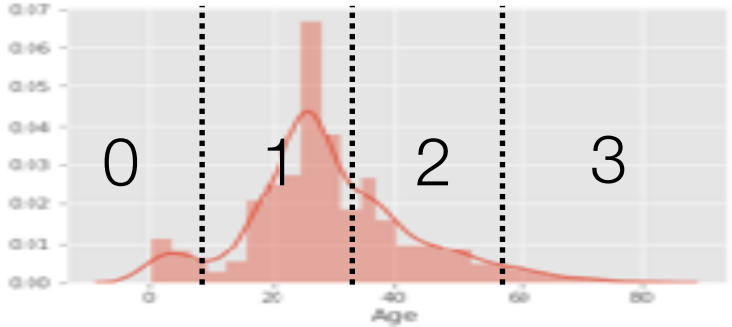
Preprocessing: Quantization

Expert selected

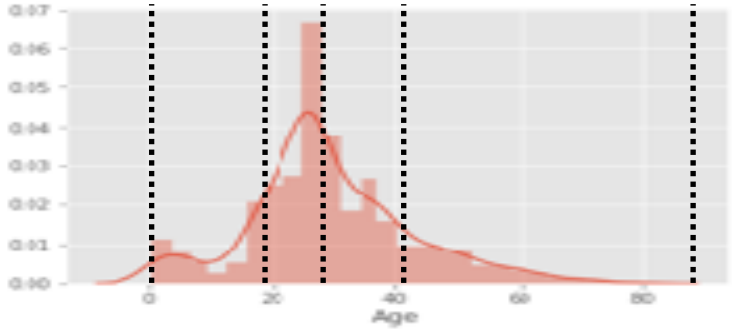
```
pandas.cut(dataframe.var, [5,10,15])
```



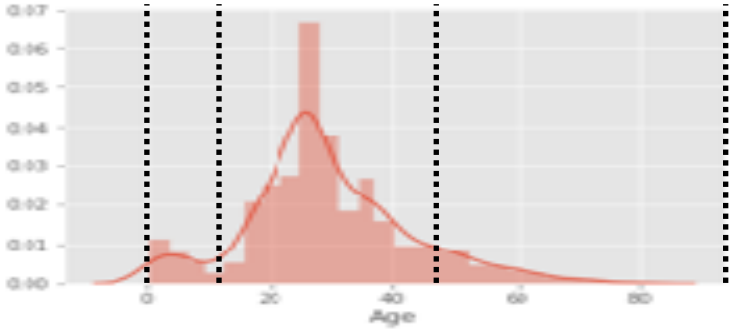
Data



Equal interval width



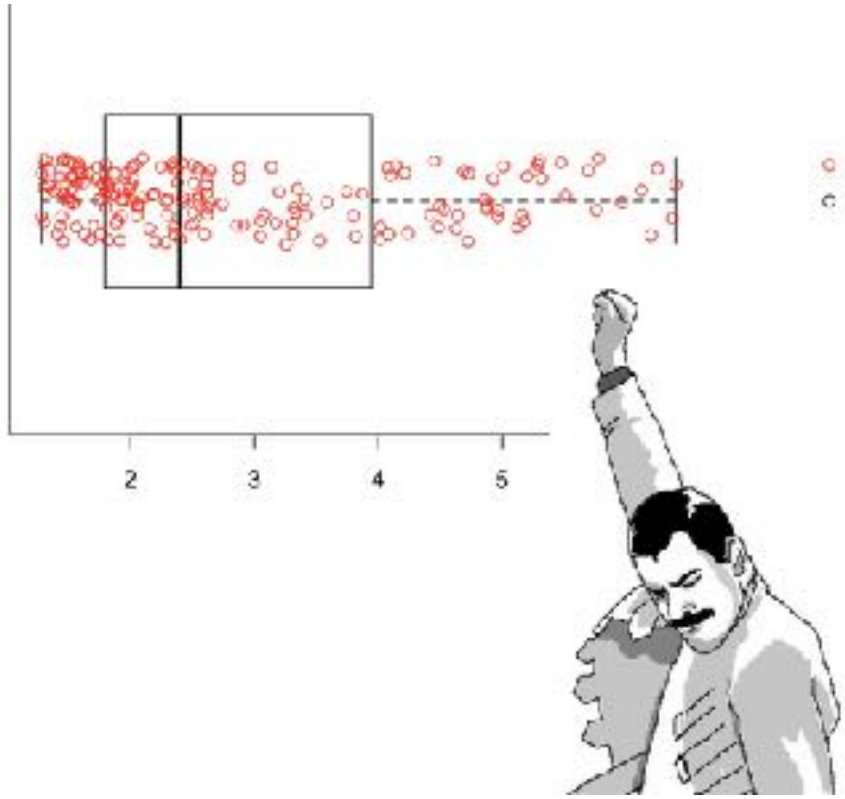
Equal frequency

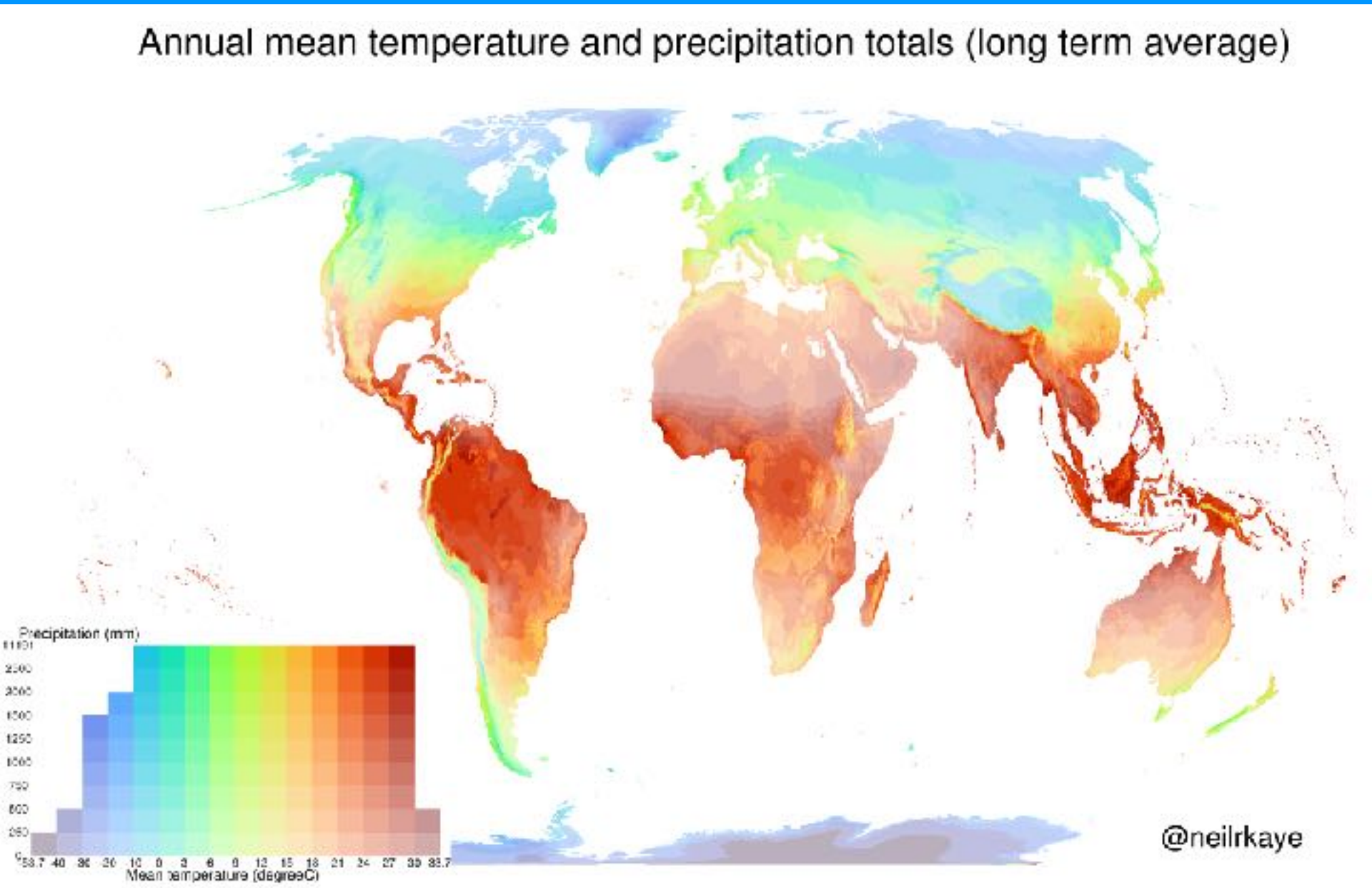


clustering: *e.g.*, K-means

```
num_quantiles = 4
pandas.qcut(dataframe.var, num_quantiles)
```

Data Visualization




Annual mean temperature and precipitation totals (long term average)
Precipitation (mm)
Mean temperature (degreeC)
@neilrkaye

Choosing How/What to Visualize?

- Start with a question you want to understand
- Think about the **best plot** to answer the question
  - Do you have the **right data** for visualizing?
  - Do you need to **worry** about the **amount** of data in the plot (aliasing, low samples, etc.)?
  - Can your question be answered **reliably**?
- **Interpret** the visualization: Did it answer the question?
  - **No**: Think of another visual
  - **Kinda**: Ask a follow up question
  - **Yes**: No it didn't, think more critically

Matplotlib

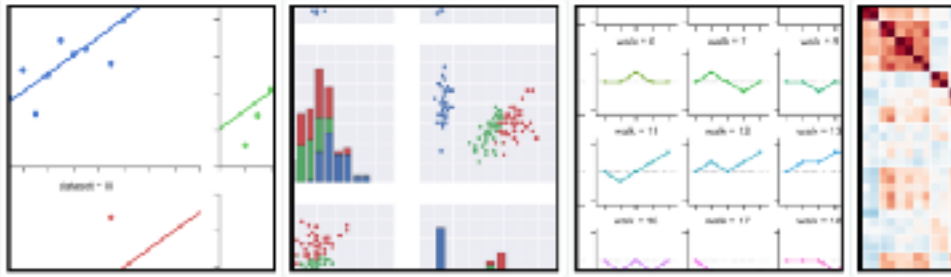
- Python plotting utility
  - Has **low level plotting** functionality
  - Highly **similar to Matlab and R** for plotting
- Extended to be visually more beautiful by
  - **seaborn**: stanford data visualization group

John Hunter (1968-2012)

On August 28 2012, John D. Hunter, the creator of matplotlib, died from complications arising from cancer treatment, after a brief but intense battle with this terrible illness. John is survived by his wife Miriam, his three daughters Rahel, Ava and Clara, his sisters Layne and Mary, and his mother Sarah.

If you have benefited from John's many contributions, please say thanks in the way that would matter most to him. Please consider making a donation to the John Hunter Memorial Fund.

Seaborn: statistical data visualization



Let's look at some graphs

Demo

- You tell me what conclusions we are getting from these graphs
  - Histogram
  - KDE
  - HeatMaps and Correlation
  - Scatter and Scatter Matrix
  - Box / Violin / Swarm

`03.Data Visualization.ipynb`

Matplotlib
Seaborn
Plotly

Let's look at some graphs

Demo

`03.Data Visualization.ipynb`

Other Tutorials:

https://t.co/zNzD8Q8w5E

http://matplotlib.org/examples/index.html

http://stanford.edu/~mwaskom/software/seaborn/index.html

http://pandas.pydata.org/pandas-docs/stable/visualization.html

http://nbviewer.ipython.org/github/mwaskom/seaborn/blob/master/examples/plotting_distributions.ipynb

For Next Lecture

- Next Time:
  - Finish Visualization Demo
  - First Town Hall Meeting
- Look at chapter 5 of Python Machine Learning