



DATA MINING

Input Features Classification Selection Problem

CASE STUDY

Abstract

The case study involves problem statement, methodology, results, analysis and conclusions regarding features selection during classification problems.

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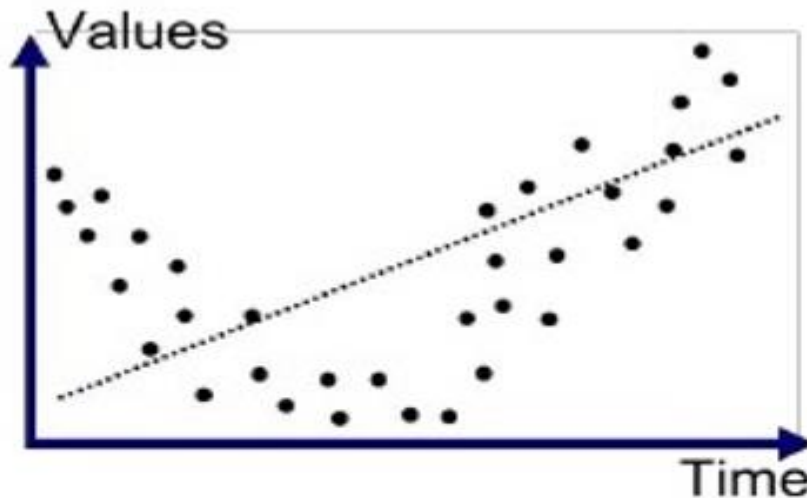
Problem

In this growing era of technology, the data itself is making a high significance in every field either it is business, medicine, stock market, education etc. With growing technology, data itself is growing on a very mass scale which can be a problem for data analyst or data scientist as it is very difficult to manipulate “**high dimensionality**” data-set.

The core problems arise with high dimensionality data-set are:

- **Under-Fitting**
 - If a data analyst tries to reduce the dimensions of the data without using any proper technique, by using his own respective sense to related field of data, this can result in under-fitting as the model

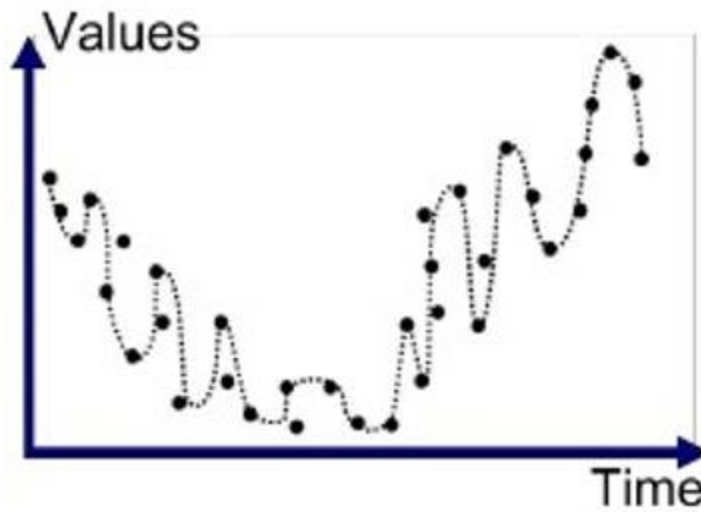
train on very a smaller number of features will not cover most of the data points.



Underfitted

- **Over-Fitting**

- It is a situation where the respective data analyst tries to cover up all features (including almost every feature), but somehow the train model tried to cover every data point which decrease the accuracy of overall model as the model is confused among the importance of features.



Overfitted

- **Complexity**

- In the process of Extraction Transformation Loading (ETL), it is commonly seen that data-set with high number of attributes increase the load on machine while pre-processing. Also, once a model is built, the model itself holds too much complexity to generate a result due to high number of attributes.

- **Inconsistency & Redundancy:**

- Most of the times, we ignore feature engineering (which one to include and which one to exclude) which may cause inaccurate results by trained model as some features contains data inconsistency or redundant data which effects accuracy of model. It is important to highlight such features and to manipulate them respectively them.

- **Time Consumption:**

- Data-sets with high number of dimensions are used to exert load on machine while preprocessing and model training which ultimately cost time consumption and reduce overall time efficiency of the system. So, it is highly necessary to reduce number of features in a rightful manner in order to keep system optimized.

- **Data Representation:**

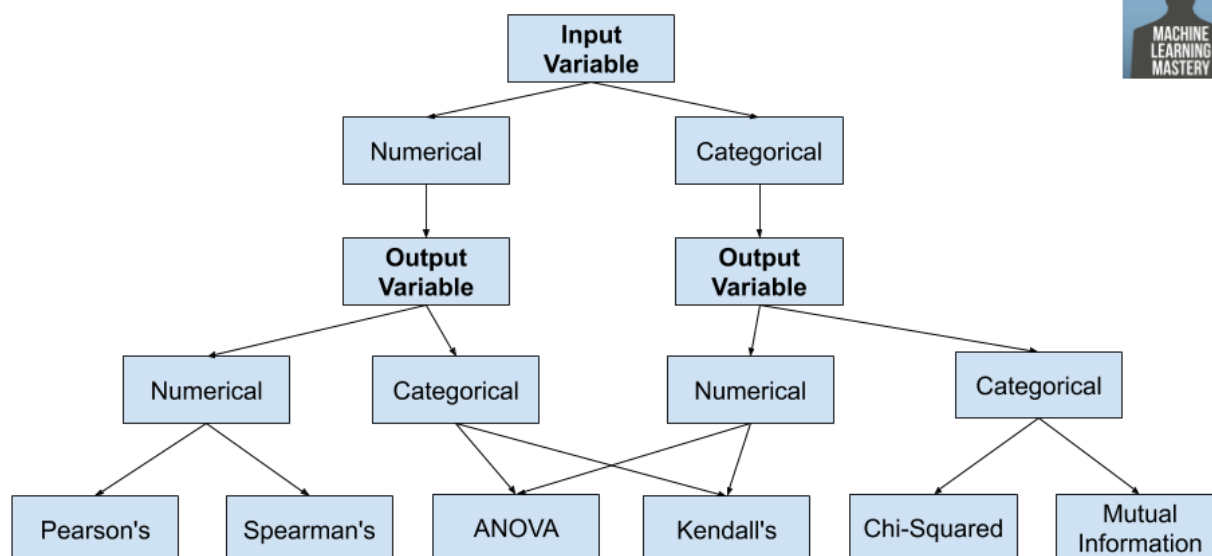
- It is nearly impossible to represent data with large number of features. Suppose a data with 50 number of features, you have to make at least 10 different graphs in order to cover all features. In today's world, data representation is very important to create insights in order to grow business.

Solution



In order to tackle the problem of high dimensionality dataset, it is proposed to use some techniques with respect to type of your data in order to reduce dimensionality.

How to Choose a Feature Selection Method



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So multiple approaches can be used for dimensionality reduction. However, in this case study we will be using “**Principal Component Analysis (PCA)**” and “**Chi-Square Test (x2)**”.

PCA

The main idea of principal component analysis (PCA) is to reduce the dimensionality of a data set consisting of many variables correlated with each other, either heavily or lightly, while retaining the variation present in the dataset, up to the maximum extent. The same is done by transforming the variables to a new set of variables, which are known as the principal components (or simply, the PCs) and are orthogonal, ordered such that the retention of variation present in the original

variables decreases as we move down in the order. So, in this way, the 1st principal component retains maximum variation that was present in the original components. The principal components are the eigenvectors of a covariance matrix, and hence they are orthogonal.

Importantly, the dataset on which PCA technique is to be used must be scaled. The results are also sensitive to the relative scaling. As a layman, it is a method of summarizing data. Imagine some juice bottles on a dining table. Each juice bottle is described by its attributes like color, strength, expiry, etc. But redundancy will arise because many of them will measure related properties. So, what PCA will do in this case is summarize each juice bottle in the stock with less characteristics.

Chi-Square Test

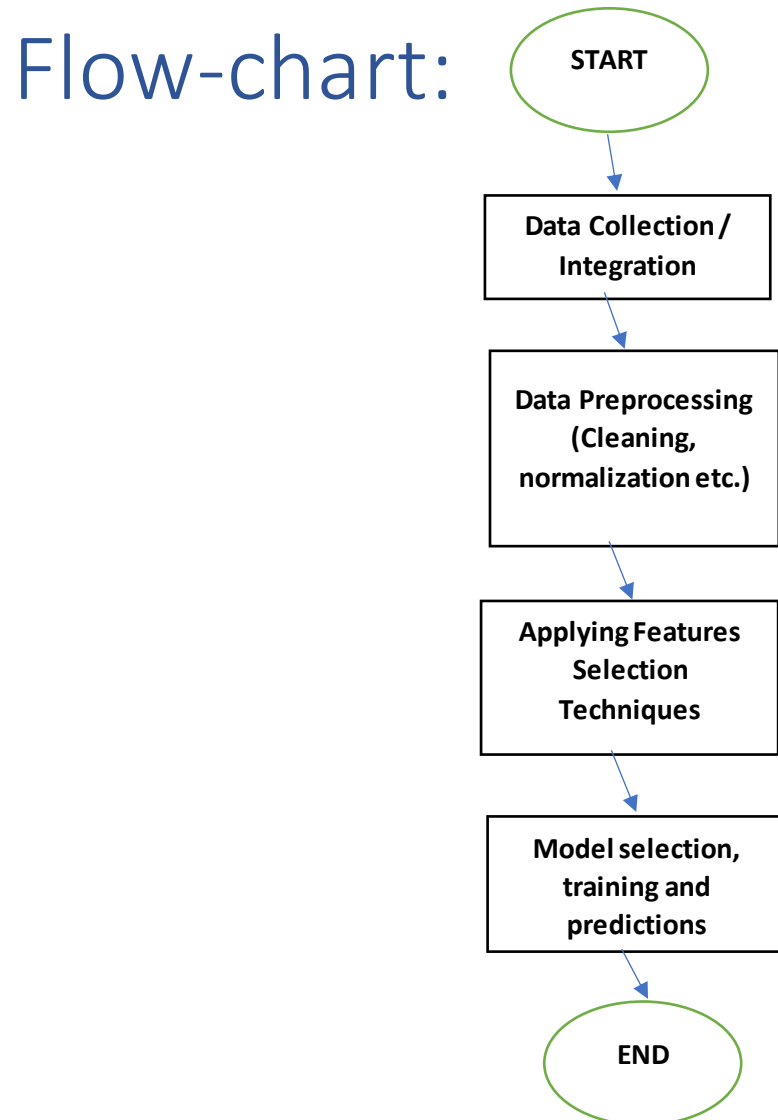
A chi-square test is used in statistics to test the independence of two events. Given the data of two variables, we can get observed count O and expected count E . Chi-Square measures how expected count E and observed count O deviates each other.

Let's consider a scenario where we need to determine the relationship between the independent category feature (predictor) and dependent category feature(response). In feature selection, we aim to select the features which are highly dependent on the response.

When two features are independent, the observed count is close to the expected count, thus we will have smaller Chi-Square value. So high Chi-Square value

indicates that the hypothesis of independence is incorrect. In simple words, higher the Chi-Square value the feature is more dependent on the response and it can be selected for model training.

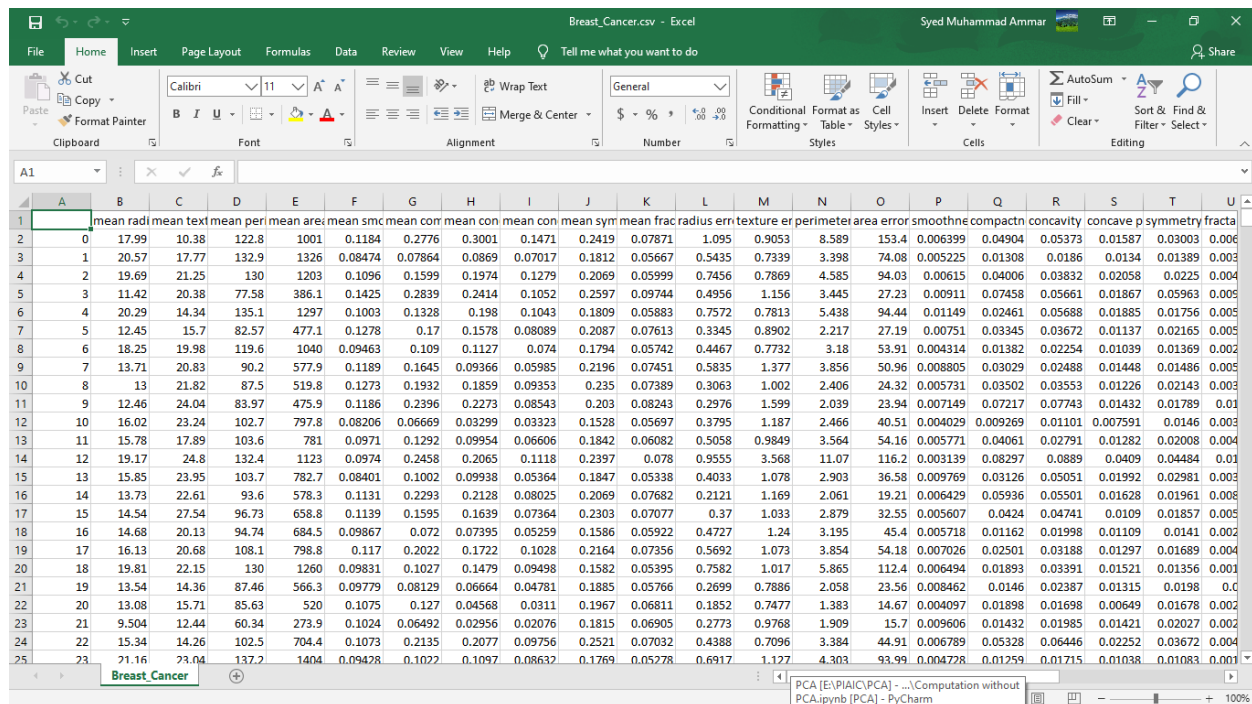
Methodology



Numeric-Dataset:

Our first data-set is of Breast Cancer.

(Snippet of Data-set)



Total # of Rows: 569

Total # of columns: 31 (without target class)

Names of features (all features hold continuous data):

1. mean radius
2. mean radius
3. mean texture

4. mean perimeter
5. mean area
6. mean smoothness
7. mean compactness
8. mean concavity
9. mean concave points
- 10.mean symmetry
- 11.mean fractal dimension
- 12.radius error
- 13.texture error
- 14.perimeter error
- 15.area error
- 16.smoothness error
- 17.compactness error
- 18.concavity error
- 19.concave points error
- 20.symmetry error
- 21.fractal dimension error
- 22.worst radius
- 23.worst texture
- 24.worst perimeter
- 25.worst area
- 26.worst smoothness
- 27.worst compactness
- 28.worst concavity
- 29.worst concave points
- 30.worst symmetry
- 31.worst fractal dimension

Target Class: Is_Cancer

Target State: Binary (0 or 1)

Preprocessing

For every model training, pre-processing steps are very important. Coming towards this data-set, this data-set holds all numeric values (continuous data). So, in order to preprocess this data, there are multiple steps.

First of all, we will cater null values if there any by using mean method. Also, different methods can also be used to fill null values.

So now, after this step our data looks clean enough to proceed. Now coming toward most important step is “dimensionality reduction”. By looking at this data, we can suggest PCA algorithm as it works best on the continuous data.

PCA steps: transform an $N \times d$ matrix X into an $N \times m$ matrix Y :

- ❑ Centralized the data (subtract the mean).
- ❑ Calculate the $d \times d$ covariance matrix: $C = \frac{1}{N-1} X^T X$
 - ❑ $C_{i,j} = \frac{1}{N-1} \sum_{q=1}^N X_{q,i} \cdot X_{q,j}$
 - ❑ $C_{i,i}$ (diagonal) is the variance of variable i .
 - ❑ $C_{i,j}$ (off-diagonal) is the covariance between variables i and j .
- ❑ Calculate the eigenvectors of the covariance matrix (orthonormal).

As our current data-set holds 31 features (mentioned in Result & Analysis), we will convert them into 5 new features which will hold most of the information. One thing very important here to standardization of the data as it effects PCA performance.

Here is the snippet of data before standardization.

	mean radius	mean texture	mean perimeter	mean area	mean smoothness	mean compactness	mean concavity	mean concave points	mean symmetry	mean fractal dimension	...	worst radius	worst texture	worst perimeter	worst area	w
0	17.99	10.38	122.80	1001.0	0.11840	0.27760	0.30010	0.14710	0.2419	0.07871	...	25.380	17.33	184.60	2019.0	0.16
1	20.57	17.77	132.90	1326.0	0.08474	0.07864	0.08690	0.07017	0.1812	0.05667	...	24.990	23.41	158.80	1956.0	0.12
2	19.69	21.25	130.00	1203.0	0.10960	0.15990	0.19740	0.12790	0.2069	0.05999	...	23.570	25.53	152.50	1709.0	0.14
3	11.42	20.38	77.58	386.1	0.14250	0.28390	0.24140	0.10520	0.2597	0.09744	...	14.910	26.50	98.87	567.7	0.20
4	20.29	14.34	135.10	1297.0	0.10030	0.13280	0.19800	0.10430	0.1809	0.05883	...	22.540	16.67	152.20	1575.0	0.13
...
564	21.56	22.39	142.00	1479.0	0.11100	0.11590	0.24390	0.13890	0.1726	0.05623	...	25.450	26.40	166.10	2027.0	0.14
565	20.13	28.25	131.20	1261.0	0.09780	0.10340	0.14400	0.09791	0.1752	0.05533	...	23.690	38.25	155.00	1731.0	0.11
566	16.60	28.08	108.30	858.1	0.08455	0.10230	0.09251	0.05302	0.1590	0.05648	...	18.980	34.12	126.70	1124.0	0.11
567	20.60	29.33	140.10	1265.0	0.11780	0.27700	0.35140	0.15200	0.2397	0.07016	...	25.740	39.42	184.60	1821.0	0.16
568	7.76	24.54	47.92	181.0	0.05263	0.04362	0.00000	0.00000	0.1587	0.05884	...	9.456	30.37	59.16	268.6	0.08

569 rows x 30 columns

Here is snippet of data after standardization

	mean radius	mean texture	mean perimeter	mean area	mean smoothness	mean compactness	mean concavity	mean concave points	mean symmetry	mean fractal dimension	...	worst radius	worst texture	worst perimeter
0	1.097064	-2.073335	1.269934	0.984375	1.568466	3.283515	2.652874	2.532475	2.217515	2.255747	...	1.886690	-1.359293	2.303601
1	1.829821	-0.353632	1.685955	1.908708	-0.826962	-0.487072	-0.023846	0.548144	0.001392	-0.868652	...	1.805927	-0.369203	1.535126
2	1.579888	0.456187	1.566503	1.558884	0.942210	1.052926	1.363478	2.037231	0.939685	-0.398008	...	1.511870	-0.023974	1.347475
3	-0.768909	0.253732	-0.592687	-0.764464	3.283553	3.402909	1.915897	1.451707	2.867383	4.910919	...	-0.281464	0.133984	-0.249939
4	1.750297	-1.151816	1.776573	1.826229	0.280372	0.539340	1.371011	1.428493	-0.009560	-0.562450	...	1.298575	-1.466770	1.338539
...
564	2.110995	0.721473	2.060786	2.343856	1.041842	0.219060	1.947285	2.320965	-0.312589	-0.931027	...	1.901185	0.117700	1.752563
565	1.704854	2.085134	1.615931	1.723842	0.102458	-0.017833	0.693043	1.263669	-0.217664	-1.058611	...	1.536720	2.047399	1.421940
566	0.702284	2.045574	0.672676	0.577953	-0.840484	-0.038880	0.046588	0.105777	-0.809117	-0.895587	...	0.561361	1.374854	0.579001
567	1.838341	2.336457	1.982524	1.735218	1.525767	3.272144	3.296944	2.658866	2.137194	1.043695	...	1.961239	2.237926	2.303601
568	-1.808401	1.221792	-1.814389	-1.347789	-3.112085	-1.150752	-1.114873	-1.261820	-0.820070	-0.561032	...	-1.410893	0.764190	-1.432735

569 rows x 30 columns

So now we split data into training & testing data and perform PCA separately. After implementing PCA, we get data-set with 5 PCA-Components.

Training Data:

	PCA-1	PCA-2	PCA-3	PCA-4	PCA-5
0	-2.158330	1.698969	-1.095885	-1.163401	-0.567506
1	3.762117	0.931613	3.734847	-1.581371	-2.467616
2	-2.213925	-1.836971	-0.238475	-0.974115	0.584291
3	1.599827	2.203594	-3.156443	-0.169390	-1.109276
4	1.650250	1.459177	-1.917315	1.284165	-0.939887
...
450	-1.248698	0.769058	0.899252	4.002755	-0.864534
451	-4.551813	-2.781786	1.164885	-0.194569	0.239992
452	-3.221108	-2.247268	0.041821	-1.162988	1.304741
453	-4.643109	-0.284077	1.652673	-0.107984	-2.034921
454	12.921333	2.684580	6.269831	-1.404877	-3.142794

455 rows × 5 columns

Testing Data:

	PCA-1	PCA-2	PCA-3	PCA-4	PCA-5
0	0.525166	0.321703	-0.952458	-0.433863	1.022118
1	-1.736773	0.782417	2.475560	1.275663	2.308672
2	6.570045	-1.911929	0.005279	-0.713947	-0.484667
3	3.075021	-1.368350	2.682932	-1.033881	-0.536782
4	-0.839703	-2.074784	-0.211020	-0.214358	-0.444422
...
109	8.900092	-1.302009	1.622525	1.010093	-0.023199
110	0.988026	1.011470	0.580263	1.960171	0.588477
111	4.398378	6.175283	-3.050683	3.228339	0.270585
112	2.107139	0.936916	1.443023	-0.978948	-1.190131
113	-1.562892	1.190187	-1.807731	1.332132	-0.341807

114 rows × 5 columns

So now we are good to proceed towards model fitting. As this is classification problem so we will be using three different models.

1. Decision Tree
2. Logistic Regression

The performance is discussed in Result and Analysis part.

Categorical Dataset:

Our second data-set is of Telco Customer.

(Snippet of Data-set)

WA_Fn-UseC-Telco-Customer-Churn																				
customerID	gender	SeniorCitizen	Partner	Dependents	tenure	PhoneService	MultipleLines	InternetService	OnlineSecurity	OnlineBackup	DeviceProtection	TechSupport	StreamingService	StreamingService	Contract	PaperlessBilling	PaymentMethod	MonthlyCharge	TotalCharges	Churn
7590-VHV	Female	0	Yes	No	1	No	No	DSL	No	Yes	No	No	No	No	Month-to-month	Yes	Electronic	29.85	29.85	No
5575-GNV	Male	0	No	No	34	Yes	No	DSL	Yes	No	Yes	No	No	No	One year	No	Mailed check	56.95	1889.5	No
3668-QPYI	Male	0	No	No	2	Yes	No	DSL	Yes	Yes	No	No	No	No	Month-to-month	Yes	Mailed check	53.85	108.15	Yes
7795-CFOI	Male	0	No	No	45	No	No	phone DSL	Yes	No	Yes	Yes	No	No	One year	No	Bank transfer	42.3	1840.75	No
9237-HQIT	Female	0	No	No	2	Yes	No	Fiber optic	No	No	No	No	No	No	Month-to-month	Yes	Electronic	70.7	151.65	Yes
9305-CDSI	Female	0	No	No	8	Yes	Yes	Fiber optic	No	No	Yes	No	Yes	Yes	Month-to-month	Yes	Electronic	99.65	820.5	Yes
1452-KIOV	Male	0	No	Yes	22	Yes	Yes	Fiber optic	No	Yes	No	No	Yes	No	Month-to-month	Yes	Credit card	89.1	1949.4	No
6713-OKO	Female	0	No	No	10	No	No	phone DSL	Yes	No	No	No	No	No	Month-to-month	No	Mailed check	29.75	301.9	No
7892-POO	Female	0	Yes	No	28	Yes	Yes	Fiber optic	No	No	Yes	Yes	Yes	Yes	Month-to-month	Yes	Electronic	104.8	3046.05	Yes
6388-TABK	Male	0	No	Yes	62	Yes	No	DSL	Yes	Yes	No	No	Yes	No	One year	No	Bank transfer	56.15	3487.95	No
9763-GRSI	Male	0	Yes	Yes	13	Yes	No	DSL	Yes	No	No	No	No	No	Month-to-month	Yes	Mailed check	49.95	587.45	No
7469-LKBC	Male	0	No	No	16	Yes	No	No	No	no internet	No	no internet	No	no internet	Two year	No	Credit card	18.95	326.8	No
8091-TTVZ	Male	0	Yes	No	58	Yes	Yes	Fiber optic	No	No	Yes	No	Yes	Yes	One year	No	Credit card	100.35	5681.1	No
0280-XJGE	Male	0	No	No	49	Yes	Yes	Fiber optic	No	Yes	Yes	No	Yes	Yes	Month-to-month	Yes	Bank transfer	103.7	5036.3	Yes
5129-JLPS	Male	0	No	No	25	Yes	No	Fiber optic	Yes	No	Yes	Yes	Yes	Yes	Month-to-month	Yes	Electronic	105.5	2686.05	No
3655-SNQI	Female	0	Yes	Yes	69	Yes	Yes	Fiber optic	Yes	Yes	Yes	Yes	Yes	Yes	Two year	No	Credit card	113.25	7895.15	No
8191-XWS	Female	0	No	No	52	Yes	No	No	No	no internet	No	no internet	No	no internet	One year	No	Mailed check	20.65	1022.95	No
9959-WOF	Male	0	No	Yes	71	Yes	Yes	Fiber optic	Yes	No	Yes	No	Yes	Yes	Two year	No	Bank transfer	106.7	7382.25	No
4190-MFLI	Female	0	Yes	Yes	10	Yes	No	DSL	No	No	Yes	Yes	No	No	Month-to-month	No	Credit card	55.2	528.35	Yes
4183-MYFI	Female	0	No	No	21	Yes	No	Fiber optic	No	Yes	Yes	No	No	Yes	Month-to-month	Yes	Electronic	90.05	1862.9	No
8779-QRD	Male	1	No	No	1	No	No	phone DSL	No	No	Yes	No	No	Yes	Month-to-month	Yes	Electronic	39.65	39.65	Yes
1680-VDCI	Male	0	Yes	No	12	Yes	No	No	No	no internet	No	no internet	No	no internet	One year	No	Bank transfer	19.8	202.25	No
1066-JKSG	Male	0	No	No	1	Yes	No	No	No	no internet	No	no internet	No	no internet	Month-to-month	No	Mailed check	20.15	20.15	Yes
3638-WFA	Female	0	Yes	No	58	Yes	Yes	DSL	No	Yes	No	Yes	No	No	Two year	Yes	Credit card	59.9	3505.1	No

Total # of Rows: 7043

Total # of columns: 20 (without target class)

Names of features:

1. customerID (categorical)
2. gender (categorical)
3. SeniorCitizen (categorical)
4. Partner (categorical)
5. Dependents (categorical)
6. Tenure (integer)
7. PhoneService (categorical)
8. MultipleLines (categorical)
9. InternetService (categorical)
10. OnlineSecurity (categorical)
11. OnlineBackup (categorical)
12. DeviceProtection (categorical)
13. TechSupport (categorical)
14. StreamingTV (categorical)
15. StreamingMovies (categorical)
16. Contract (categorical)
17. PaperlessBilling (categorical)
18. PaymentMethod (categorical)
19. MonthlyCharges (continuous)
20. TotalCharges (continuous)

Target Class: Churn (categorical)

Target State: Binary (Yes or No)

Preprocessing

For every model training, pre-processing steps are very important. Coming towards this data-set, this data-set holds most of features as categorical and a few as numerical or continuous. So, in order to preprocess this data, there are multiple steps.

First of all, we remove customerID, numerical and continuous features from data to make data fully categorical.

After that, we cater null values if there any by using mode method. Also, different methods can also be used to fill null values.

gender	SeniorCitizen	Partner	Dependents	PhoneService	MultipleLines	InternetService	OnlineSecurity	OnlineBackup	DeviceProtection	TechSupport	Stream
Female	0	Yes	No	No	No phone service	DSL	No	Yes	No	No	No
Male	0	No	No	Yes	No	DSL	Yes	No	Yes	No	No
Male	0	No	No	Yes	No	DSL	Yes	Yes	No	No	No
Male	0	No	No	No	No phone service	DSL	Yes	No	Yes	Yes	Yes
Female	0	No	No	Yes	No	Fiber optic	No	No	No	No	No
...
Male	0	Yes	Yes	Yes	Yes	DSL	Yes	No	Yes	Yes	Yes
Female	0	Yes	Yes	Yes	Yes	Fiber optic	No	Yes	Yes	No	No
Female	0	Yes	Yes	No	No phone service	DSL	Yes	No	No	No	No
Male	1	Yes	No	Yes	Yes	Fiber optic	No	No	No	No	No
Male	0	No	No	Yes	No	Fiber optic	Yes	No	Yes	Yes	Yes

So now, after this step our data looks clean enough to proceed. Now coming toward most important step is “dimensionality reduction”. By looking at this data, we can suggest Chi-Square Test as it works best on the categorical data.

$$\chi^2 = \sum \frac{(O-E)^2}{E}$$

Where:

χ^2 = Chi Square obtained
 \sum = the sum of
 O = observed score
 E = expected score

Let's take a view of result of chi-square test which tell us about features importance. The features are arranged based on p-values (ascending order).

FEATURES	P-VALUES
TechSupport	1.186565e-95
OnlineSecurity	1.619912e-95
Contract	1.127358e-82
InternetService	3.154657e-62
OnlineBackup	1.537075e-50
DeviceProtection	6.000278e-36
Dependents	3.870061e-26
SeniorCitizen	2.817944e-25
PaperlessBilling	8.276605e-20

Partner	6.505617e-16
PaymentMethod	1.928091e-10
StreamingMovies	9.883292e-04
MultipleLines	2.621376e-03
StreamingTV	2.556954e-02
gender	4.304357e-01
PhoneService	6.710351e-01

So, we can clearly see that the most important feature is “Tech Support”. Now we finalized our final data-set by picking up top 8 features.

The dataset is then split into training and testing data. Random forest classifier is applied to gain the predictions (results).

The performance is discussed in Result and Analysis part.

Result & Analysis



In this part of case study, we will be covering the main aspects with respect to performance. The analysis will be done with respect to time complexity of model and confusion matrix of model.

Numeric Dataset Results & Analysis

TRAINING TIME

Models	Training Time with PCA	Training Time without PCA	Gain With PCA
Decision Tree	3.99ms	13ms	69.31%
Logistic Regression	7.99ms	75.6ms	89.44%

PREDICTION TIME

Models	Prediction Time with PCA	Prediction Time without PCA	Gain with PCA
Decision Tree	997 μ s	998 μ s	0.11%
Logistic Regression	997 μ s	1.01ms	1.29%

SIMPLE ACCURACY

Models	Simple Accuracy with PCA	Simple Accuracy without PCA	Gain with PCA
Decision Tree	0.9	0.89	1.12%
Logistic Regression	0.92	0.86	6.53%

PRECISION SCORE

Models	Precision Score with PCA	Precision Score without PCA	Gain with PCA
Decision Tree	0.87	0.85	2.3%
Logistic Regression	0.9	0.87	3.4%

RECALL SCORE

Models	Recall Score with PCA	Recall Score without PCA	Gain with PCA
Decision Tree	1	1	0%
Logistic Regression	1	0.93	7%

F1-SCORE

Models	F1-Score with PCA	F1-Score without PCA	Gain with PCA
Decision Tree	0.94	0.91	3.2%
Logistic Regression	0.95	0.9	5.27%

Categorical Dataset Results & Analysis

TRAINING TIME

Models	Training Time with Chi-Square Test	Training Time without Chi-Square Test	Gain with Chi-Square Test
Random Forest	404ms	1.1s	63.28%

SIMPLE ACCURACY

Models	Simple Accuracy with Chi-Square Test	Simple Accuracy without Chi-Square Test	Gain with Chi-Square Test
Random Forest	0.81	0.7	14%

PRECISION SCORE

Models	Precision Score with Chi-Square Test	Precision Score without Chi-Square Test	Gain with Chi-Square Test
Random Forest	0.61	0.42	31.15%

RECALL SCORE

Models	Recall Score with Chi-Square Test	Recall Score without Chi-Square Test	Gain with Chi-Square Test
Random Forest	0.6	0.52	16.13%

F1-SCORE

Models	F1-Score with Chi-Square Test	F1-Score without Chi-Square Test	Gain with Chi-Square Test
Random Forest	0.61	0.46	24.6%

CONCLUSION

From the case study, we came to conclusion that feature selection is a very important and effective step in data-preprocessing as it boosts your methodology in terms of time efficiency, model accuracy and data representation. There are multiple feature selection techniques which can be used with respect to type of data you are treating.