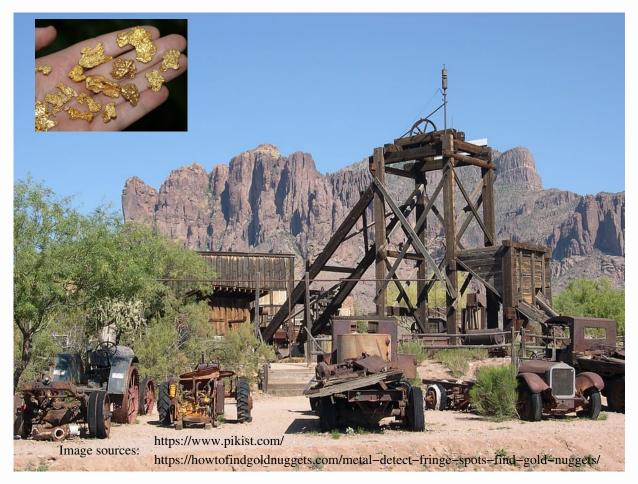
Introduction to Data Mining

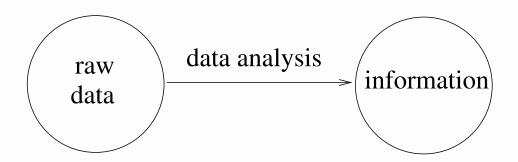
- What is data mining?
- Data mining process



What is Data mining (DM)?

- no definite and clear answer
- computationally nontrivial data analysis for finding new useful information from large collections of data
 - interesting patterns like relationships and groupings
- Challenge: data volumes are all the time inreasing!
 - ⇒ more efficient algorithms needed
 - ⇒ number of patterns and spurious discoveries increases ⇒ How to find interesting and reliable patterns?

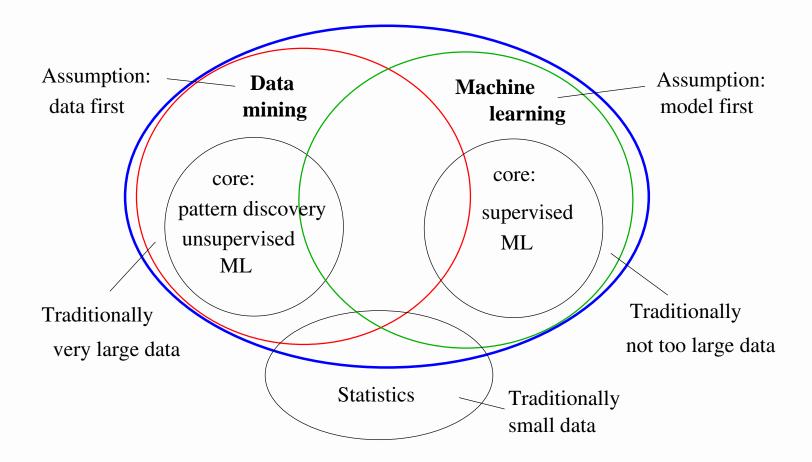
Data vs. Information?



- raw data = unprocessed, uninterpreted facts (e.g, measurements)
- information = knoweldge that has meaning, "interpreted data"
- relative terms: the resulting information from one process may be source data for another process

Relationship to closest neighbouring fields

DM ~ knowledge discovery (from databases) (KDD) Machine learning strongly overlapping/synonymous!



Model vs. pattern?

Model

- global (fits entire data)
- e.g., course success (passing the course) can be predicted from exercise points, time spent on course and participation in exercise groups

Pattern

- local model (describes some part of data)
- e.g., if students obtain high points in assignment 2 they tend to obtain high points also in the exam task 3

DM process

1. Defining problem understanding data and background

2. Preprocessing cleaning, feature extraction, selection

3. Data mining (modelling/pattern discovery)

4. Evaluating reliability of results

5. Presenting and intepreting results

1. Defining the problem

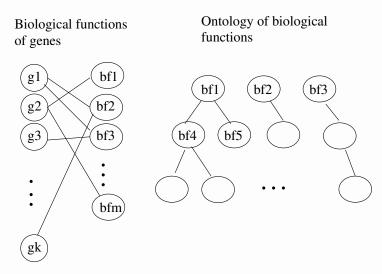
- Understanding data: what variables measure/describe?
- What are data types? How much there is data?
- What kinds of patterns would be interesting or useful to find?
- What is already known?
- It is worth studying some background theory!
- Difficulty: How people from different fields find the same language?

Example: defining problem

Medical scientist: How TNF- α stimulation affects gene regulation in prostate cancer cells and which biological functions are involved?

Computer scientist: First, explain the data

Data matrix: expression of genes g1,,gk and class						
id	g1	g2		xpression values of	gk	class
s1 s2 s3	1	2.3 8.0		•	3.1 5.4	cancer healthy cancer healthy healthy cancer



So, I should find g_i s that differ significantly in two groups and corresponding bfs?

2. Preprocessing

- Combining data from different sources (may require transformations)
- Preliminary analysis: means, standard deviations and distributions of variables, correlations, ... (e.g., with statistical tools)
- Data cleaning: handling missing values, detecting and correcting errors
- Feature selection and extraction
- Possibly dimension reduction (combines feature extraction and selection)

3. Data mining

- Typical building blocks dependency analysis, classification, clustering, outlier detection
- Always good to begin from dependency analysis! → choosing features and modelling methods
- Usually descriptive modelling helps in building a predictive model
 - e.g., gene—habit—disease data
 - Descriptive: Find 100 most significant association rules related to variable Diabetes
 - Predictive: Learn (from selected data) the best model that predicts diabetes

4. Evaluating reliability of results

- Are discovered patterns or models sensible?
 - it is possible there are no models or patterns in the data – but the methods tend to return something even from random data!
- validating predictive models easy (test set, cross validation)
- evaluating reliability of descriptive models more difficult
- Goal: Some guarantees that the discovered pattern is not due to chance
- tools: statistical significance testing, use of validation data

5. Presenting and interpreting results

- present results illustratively so that essential things are emphasized
- domain experts have an important role!
- Did you find something new? Could you formulate a hypothesis based on results? What should be studied further?
- leads often to a new DM round; try new variables and possibly other methods
- finish the iterative DM process when you are satisfied or nothing new seems to be discovered