IBEHS 4C03: Statistical Methods in Biomedical Engineering

Data Preprocessing

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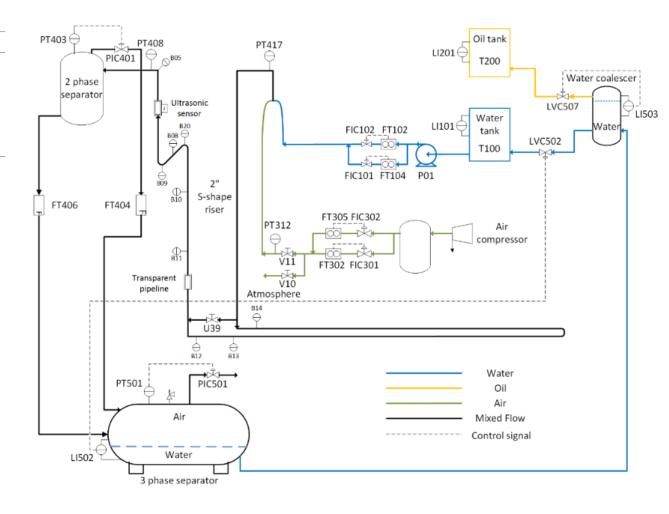
Data in Engineering 13



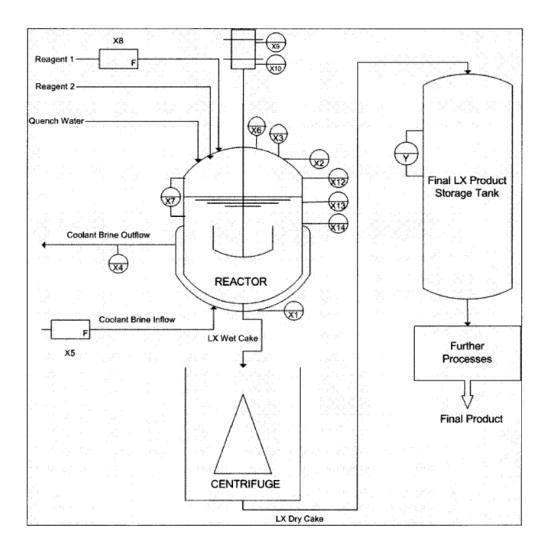
Data in Engineering: You generate a lot of data

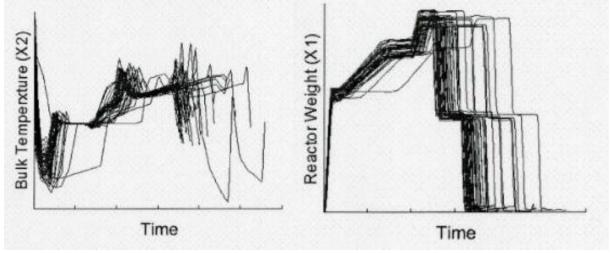
Measured variable	Sampling rate	Availability	Platform
Process variables	1 Hz	Continuous	DeltaV
Alarm, event, change logs	Event driven	Discrete event	DeltaV
Doppler ultrasonic sensor	10 kHz	60 s	LabView
High frequency pressure sensors	5 kHz	60 s	LabView
Videos	-	30-60 s	Camera

- 29 measure process variables
- 9 high frequency pressure sensors
- 2 cameras
- > 3 GB of data per day



Data in Engineering





- 13 measured process variables
- 58 batches

Data Preprocessing

Data preprocessing is the manipulation and/or dropping of data before it is used in order to ensure or enhance performance.

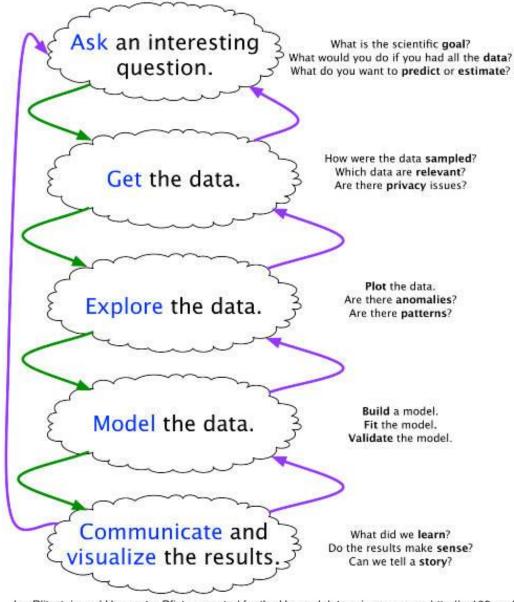
We say we like data, but we don't...
We like insights from data
- Bad Data Handbook (McCallum 2013)

Data Science Workflows

1. Blitzstein and Pfister workflow: The Data Science Process

"the data science workflow is not a linear process, instead it's non-linear and extremely iterative"

The Data Science Process



Joe Blitzstein and Hanspeter Pfister, created for the Harvard data science course http://cs109.org/.

Data Science Workflows

1. CRISPT-DM: Cross-Industry Standard Process for Data

Phase 1: Business Understanding

Phase 2: Data Understanding

Phase 3: Data Preparation

Phase 4: Modeling

Phase 5: Evaluation

Phase 6: Deployment

Business Understanding Understanding Data Preparation Deployment Modeling Data Evaluation

"the standard process model was led by five companies, and has been added to by IBM"

Data Science Workflows

1. OSEMN

- Obtain
- Scrub
- Explore (Exploratory Data Analysis)
- Model
- iNterpret

A taxonomy of data science: by Hilary Mason and Chris Wiggibs

https://sites.google.com/a/isim.net.in/datascience_isim/tax onomy

"people often remember the framework by recalling how close sounding OSEMN is to "possum" or "awesome""

Project Steps

- 1. Define the Problem
- 2. Data Collection and Assembly
- 3. Data Preprocessing
 - Cleaning
 - Data Exploration
 - Visualization and Descriptions
 - Feature engineering
- 4. Data Analysis and/or Model Building
- 5. Model and/or Test Evaluation and Interpretation
- 6. Reporting, Dissemination, and Communication

Why clean data?

- Data rarely arrives with a quality guarantee
- Data typically arrives with little documentation of where exactly it came from, how it was
 gathered and what to watch out for when using it
- Relatively simply analysis can provide a lot of insight into new data sets
- 'Bad' data can give erroneous results
- What is bad data?
 - Technical issues: missing data, malformed records, etc.
 - Data you can't access, data that changed since last time you looked at it
 - Bad data is data that gets in the way
 - "Garbage in, garbage out"

Steps in Data Preprocessing 14



- 1) Understand the data format
- 2) Field validation
- 3) Value validation
- 4) Missing data
- 5) Scaling
- 6) Dealing with categorical data

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- Format of the files?
 - e.g., .csv, .json, data base connection,
 SCADA (Supervisory Control and Data Acquisition)?
- Encoding of the file?
 - e.g., date/time format

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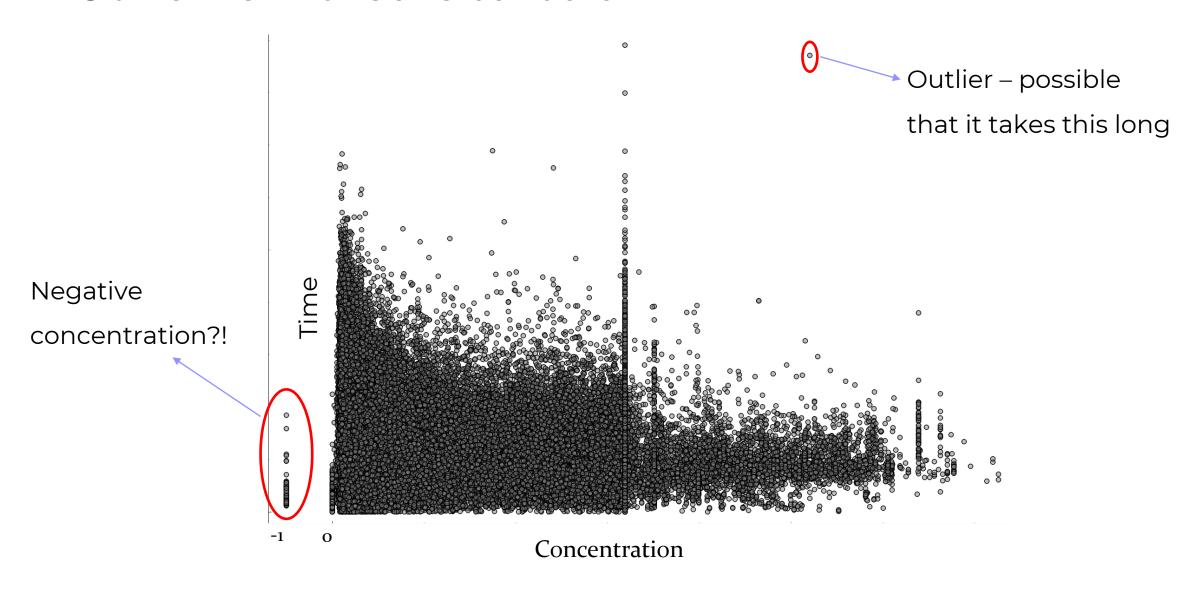
- Where are the data fields coming from?
- Do sensor tags need to be matched to physical unit?
- What are the units for all fields?
- Are they the correct format? e.g.
 Website visits should be an integer not a decimal value
- Are the data types consistent with what you want them to be?



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- Are there any nonsensical data?
 - e.g. Wikipedia had 1.06 E69 page
 views on June 7th 2011
 - 1,060,000,000,000,000,000,000,000,00000,000,000,000,000,000,000,000000,000,000,000,000
 - For reference: radius observable universe: 8.8 E26 m
- Outliers and nonsensical data are different
- Nonsensical data can be removed (treated then as missing data)

Outlier vs. Nonsensical data





- 1) Understand the data format
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- Many reasons for missing data
- Generally, don't want missing data
 - Can cause errors in statistical analysis
- Some methods to handle
 - Ignore/remove it works well for data sets with few missing data (small percent of all data)
 - Use the previous value or interpolate
 - Replace with standard statistic value (e.g. mean, median, mode)



Missing Data Example

Original Data

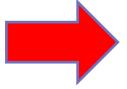
Batch	Yield (g/L)	
0	83.5	
1		
2	93.2	
1000	81.6	

Makes the most
sense given the
context (not time
series data, one

missing data point)

Ignore/Drop It

Batch	Yield (g/L)
0	83.5
2	93.2



Carry Forward

Batch	Yield (g/L)
0	83.5
1	83.5
2	93.2

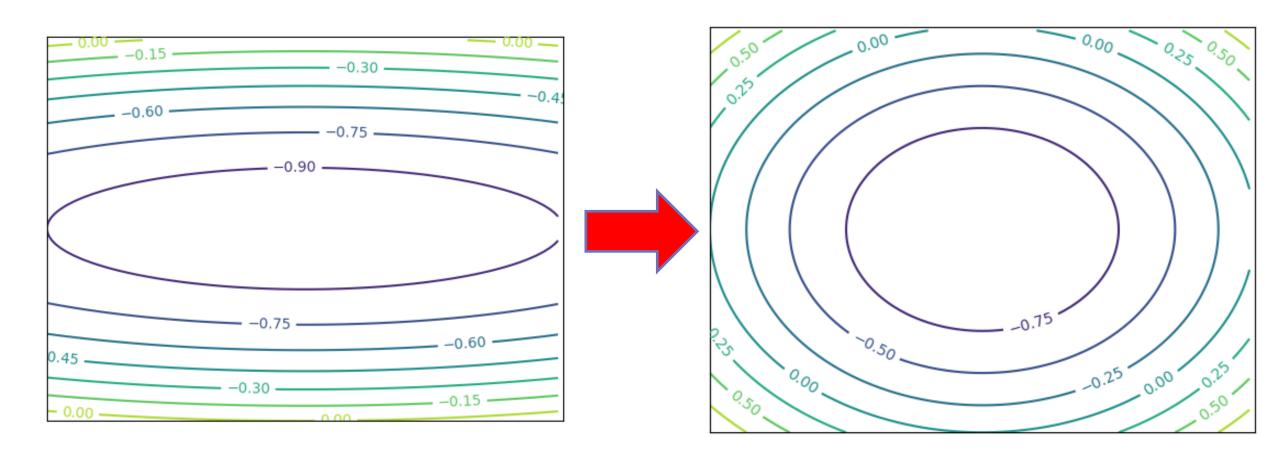
Interpolate

Batch	Yield (g/L)
0	83.5
1	88.4
2	93.2

- 1) Understand the data format
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- Variables at different scales can skew data models
- Normalization ensures that each variable contributes approximately proportionally to chosen metric
- Methods to normalize data:
 - Min-max normalization
 - Mean normalization
 - Standardization
 - Unit length scaling
- 'Best' normalization method depends on the application and the data

Variable Scaling Motivation



Goal of normalization is to make the data less skewed

Min-max normalization

- Simplest method
- Rescale variable to the range [0,1] or [-1,1] depending on which is more meaningful
- The formula to rescale a set of values to the interval [0,1]

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

Mean normalization

- Center the data around the mean
- Will *not* have unit variance

$$x_{normalized} = \frac{x - average(x)}{\max(x) - \min(x)}$$

Standardization:

Standardization scales the data to zero mean and unit variance

$$x_{normalized} = \frac{x - \overline{x}}{\sigma}$$

- Where \bar{x} is the average of the x values and σ is the standard deviation
- We will revisit this in Section 2 of the course (univariate statistics)

Unit scaling

- Scale the data such that the complete vector has a length of one
- Divide each component by the Euclidian length (a.k.a. the 2-norm: $\sqrt{x^2}$)

$$x_{normalized} = \frac{x}{\|x\|}$$

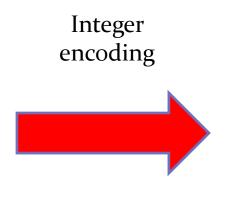
Note in some applications it can be better to use other norms than the 2-norm

- 1) Understand the data format
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- Data often contains categorical values
 - e.g., which unit processes the batch?
- Need to 'reencode' the categories into numeric values
- How you handle the categorical data in the analysis depends on the problem/algorithm you use



Machine	Batch Time (s)
M1	1501
M1	1940
M2	1399
M3	2093
M3	1899
M2	1476

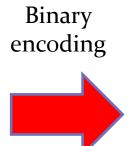


Machine	Batch Time (s)
0	1501
0	1940
1	1399
2	2093
2	1899
1	1476

BE CAREFUL WITH INTEGER ENCODINGS - IMPLIES ORDERING IN THE SET



Machine	Batch Time (s)	
M1		1501
M1		1940
M2		1399
M3		2093
M3		1899
M2		1476



Machine 1	Machine 2	Machine 3	Batch Time (s)
1	0	0	1501
1	0	0	1940
0	1	0	1399
0	0	1	2093
0	0	1	1899
0	1	0	1476

Data Preprocessing Summary

- Real data is messy doesn't come with a 'how to' guide
- Data cleaning is a must no data set arrives perfect
- It takes time to understand a new data set before you can really begin to use the data
- No two data sets are alike no standard data preprocessing method exists
 - The outlined steps provide a general guideline for data preprocessing
 - Data cleaning is learned by experience what does your data need? What are you trying to do with it?

Now what?

- You've been given a data set
- You've done a preliminary check of the data
 - You know where measurements are coming from and what their units are
 - You've eliminated data points that don't make sense and transformed some of the variables
- Now you can start exploring and analyzing the data in more detail

References

- Best Practices in Data Cleaning Jason W Osborne (2013)
- Bad Data Handbook Q Ethan McCallum (2013)
- Data Wrangling with Python Jacqueline Kazil and Katharine Jarmul (2016)