

数据分析实践 第2课. 了解数据

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Data Objects and Attribute Types

2 Basic Statistical Descriptions of Data

3 Data Visualization

4 Measuring Data Similarity and Dissimilarity

1 Data Objects and Attribute Types



> Types Of Data Sets

> Record

- Relational records
- O Data matrix, e.g., numerical matrix, crosstabs
- O Document data: text documents: term-frequency vector
- Transaction data

Graph and network

- O World Wide Web
- Social or information networks
- O Molecular Structures

Ordered

- O Video data: sequence of images
- **O** Temporal data: time-series
- **O** Sequential Data: transaction sequences
- O Genetic sequence data

> Spatial, image and multimedia:

- O Spatial data: maps
- O Image data:
- O Video data:

	team	coach	pla y	ball	score	game	wi	lost	timeout	season
Document 1	3	0	5	0	2	6	0	2	0	2
Document 2	0	7	0	2	1	0	0	3	0	0
Document 3	0	1	0	0	1	2	2	0	3	0

TID	Items
1	Bread, Coke, Milk
2	Beer, Bread
3	Beer, Coke, Diaper, Milk
4	Beer, Bread, Diaper, Milk
5	Coke, Diaper, Milk

Data Objects



- Data sets are made up of data objects.
- A data object represents an entity.
 - o sales database: customers, store items, sales
 - o medical database: patients, treatments
 - o university database: students, professors, courses
 - O Also called samples, examples, instances, data points, objects, tuples, records, rows.
- Data objects are described by <u>attributes</u>.
 - Representing a characteristic or feature of a data object.
 - E.g., customer _ID, name, address
 - Also called fields, columns, dimensions, features, variables.
- Feature vector (or attribute vector) is a group of attributes

Attribute Types



- Nominal: categories, states, enumeration, or "names of things"
 - O Hair_color = {auburn, black, blond, brown, grey, red, white}
 - o marital status, occupation, ID numbers, zip codes

Binary

- O Nominal attribute with only 2 states (0 and 1)
- Symmetric binary: both outcomes equally important
 - o e.g., gender
- Asymmetric binary: outcomes not equally important.
 - o e.g., medical test (positive vs. negative)
 - O Convention: assign 1 to most important outcome (e.g., HIV positive)

Ordinal

- O Values have a meaningful order (ranking) but magnitude between successive values is not known.
- **○** Size = {small, medium, large}, grades, army rankings

Numeric Attribute Types



- Quantity (integer or real-valued)
- > Interval
 - Measured on a scale of equal-sized units
 - Values have order
 - \circ e.g., temperature in C° or F° , calendar dates
 - No true zero-point
- > Ratio
 - Inherent zero-point
 - We can speak of values as being an order of magnitude larger than the unit of measurement (10 K° is twice as high as 5 K°).
 - o e.g., temperature in Kelvin, length, counts, monetary quantities

Discrete vs. Continuous Attributes



Discrete Attribute

- O Has only a finite or countably infinite set of values
 - E.g., zip codes, profession, or the set of words in a collection of documents
- O Sometimes, represented as integer variables
- O Note: Binary attributes are a special case of discrete attributes

Continuous Attribute

- Has real numbers as attribute values
 - O E.g., temperature, height, or weight
- O Practically, real values can only be measured and represented using a finite number of digits
- Continuous attributes are typically represented as floating-point variables

Pasic Statistical Descriptions of Data



- Mining Data Descriptive Characteristics
 - Motivation
 - O To better understand the data: central tendency, variation and spread
 - **▶** Measures of central tendency
 - o mean, median, mode, midrange, etc.
 - > Data dispersion characteristics
 - o median, max, min, quantiles, outliers, variance, etc.

Measuring the Central Tendency



▶ Mean (algebraic measure) (sample vs. population):

Note: n is sample size and N is population size.

$$\overline{x} = \frac{1}{n} \sum_{i=1}^{n} x_i \qquad \mu = \frac{\sum x}{N}$$

• Weighted arithmetic mean:

$$\overline{x} = \frac{\sum_{i=1}^{n} w_i x_i}{\sum_{i=1}^{n} w_i}$$

O Trimmed mean: chopping extreme values

Measuring the Central Tendency



- Median: A holistic measure
 - O Middle value if odd number of values, or average of the middle two values otherwise

• Mode

- O Value that occurs most frequently in the data
- O Unimodal, bimodal, trimodal, multimodal

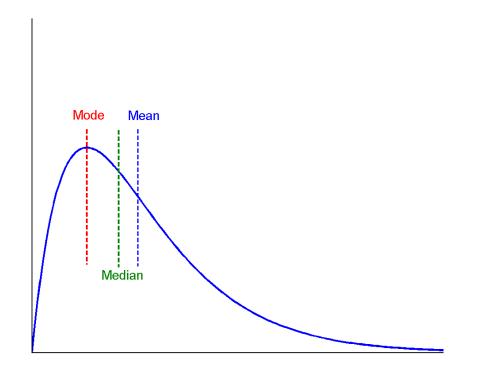
• Midrange

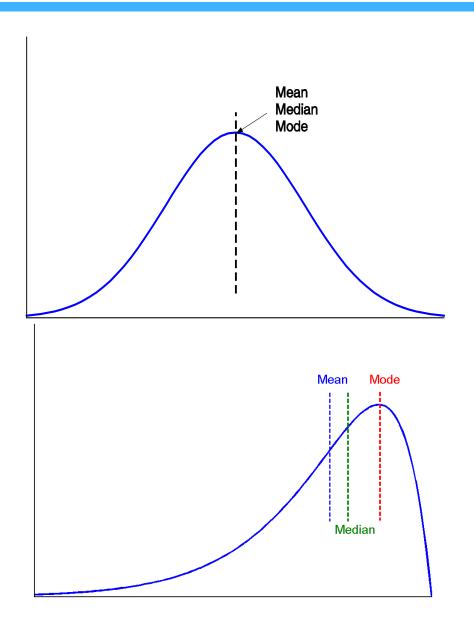
O Average of min and max (min() and max() in SQL)

Symmetric vs. Skewed Data



➤ Median, mean and mode of symmetric, positively and negatively skewed data





Measuring the Dispersion of Data



>Quartiles, outliers and boxplots

- \bigcirc Range: = max –min
- O Quartiles: Q_1 (25th percentile), Q_3 (75th percentile)
- O Inter-quartile range: $IQR = Q_3 Q_1$
- \bigcirc Five number summary: min, Q_1 , M, Q_3 , max
- Outlier: usually, a value higher/lower than 1.5 x IQR
- O Boxplot: ends of the box are the quartiles, median is marked, whiskers, and plot outlier individually

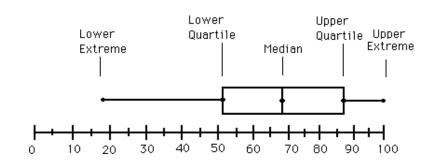
Boxplot Analysis

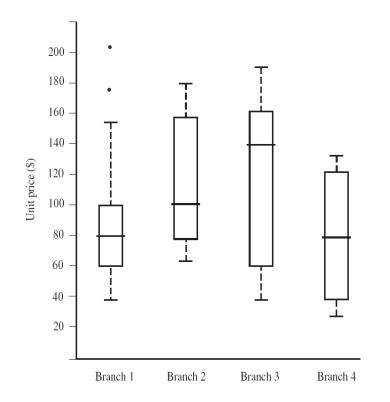


- **▶** Five-number summary of a distribution:
 - \bigcirc Minimum, Q_1 , M, Q_3 , Maximum

Boxplot

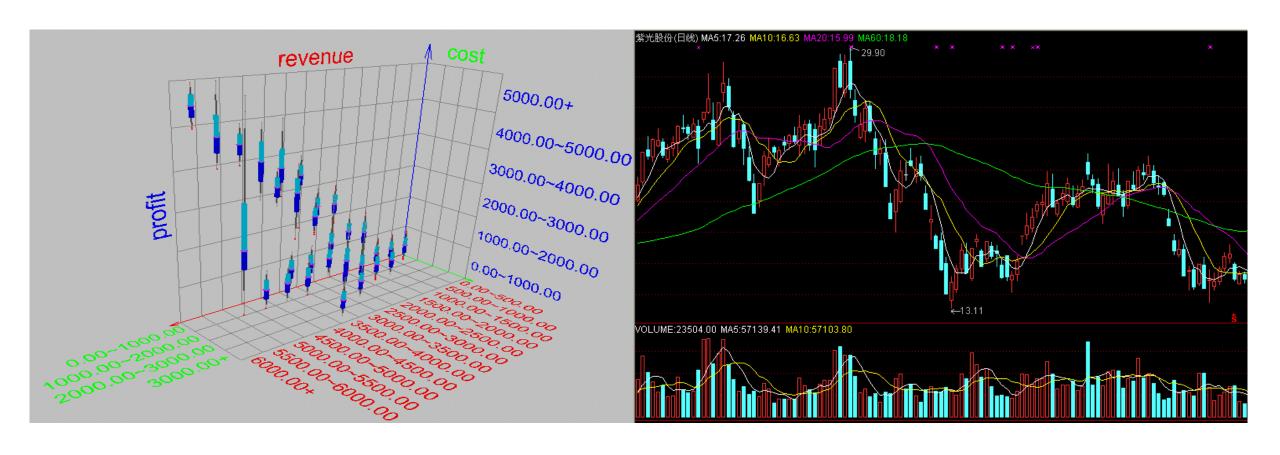
- O Data is represented with a box
- O The ends of the box are at the first and third quartiles, i.e., the height of the box is IRQ
- **O** The median is marked by a line within the box
- Whiskers: two lines outside the box extend toMinimum and Maximum
- Outliers: points beyond a specified outlier threshold, plotted individually





Visualization of Data Dispersion: 3-D Boxplots





Measuring the Dispersion of Data



- \succ Variance and standard deviation (sample: s, population: σ)
 - **Variance:** (algebraic, scalable computation)

$$s^{2} = \frac{1}{n-1} \sum_{i=1}^{n} (x_{i} - \overline{x})^{2} = \frac{1}{n-1} \left[\sum_{i=1}^{n} x_{i}^{2} - \frac{1}{n} \left(\sum_{i=1}^{n} x_{i} \right)^{2} \right]$$

$$\sigma^2 = \frac{1}{n} \sum_{i=1}^{n} (x_i - \mu)^2 = \frac{1}{n} \sum_{i=1}^{n} x_i^2 - \mu^2$$

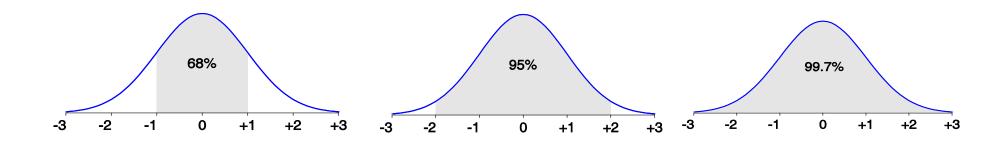
Standard deviation: $s(or \sigma)$ is the square root of variance $s^2(or \sigma^2)$

Properties of Normal Distribution Curve



► The normal (distribution) curve

- From μ - σ to μ + σ : contains about 68% of the measurements (μ : mean, σ : standard deviation)
- \circ From μ -2 σ to μ +2 σ : contains about 95% of it
- From μ -3 σ to μ +3 σ : contains about 99.7% of it



Graphic Displays of Basic Statistical Descriptions



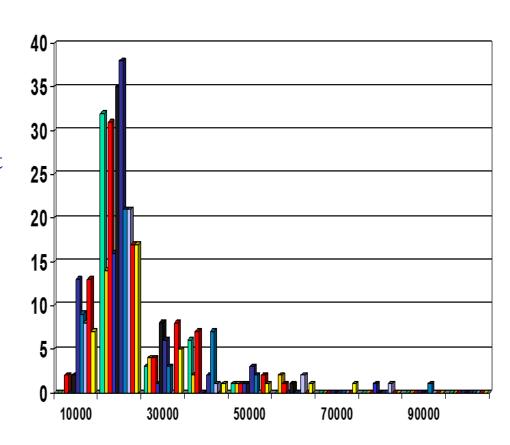
- **Boxplot:** graphic display of five-number summary (shown before)
- **▶** <u>Histogram:</u> x-axis are values, y-axis repres. frequencies
- **Quantile plot:** each value x_i is paired with f_i indicating that approximately $100 f_i$ % of data are ≤ x_i
- **> Quantile-quantile (q-q) plot:** graphs the quantiles of one univariant distribution against the corresponding quantiles of another
- > Scatter plot: each pair of values is a pair of coordinates and plotted as points in the plane

Histogram Analysis



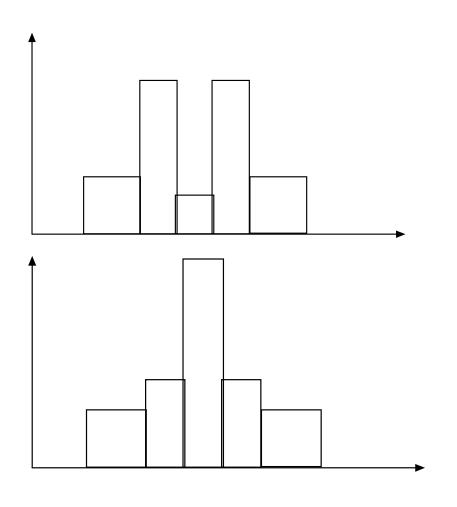
≻Histogram:

- O Graph display of tabulated frequencies, shown as bars
- It shows what proportion of cases fall into each of several categories
- O Differs from a bar chart in that it is the area of the bar that denotes the value, not the height as in bar charts, a crucial distinction when the categories are not of uniform width
- O The categories are usually specified as non-overlapping intervals of some variable.
- O The categories (bars) must be adjacent
- A univariate graphical method



Histograms Often Tell More than Boxplots





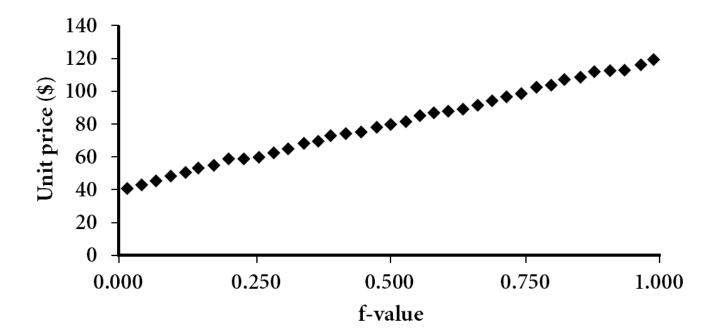
- > The two histograms shown in the left may have the same boxplot representation
 - The same values for: min, Q_1 , median, Q_3 , max

> But they have rather different data distributions

Quantile Plot



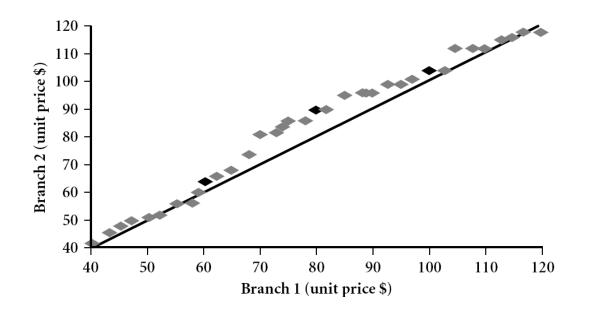
- Displays all of the data (allowing the user to assess both the overall behavior and unusual occurrences)
- > Plots quantile information
 - O For a data x_i data sorted in increasing order, f_i indicates that approximately $100 f_i \%$ of the data are below or equal to the value x_i



Quantile-Quantile (Q-Q) Plot



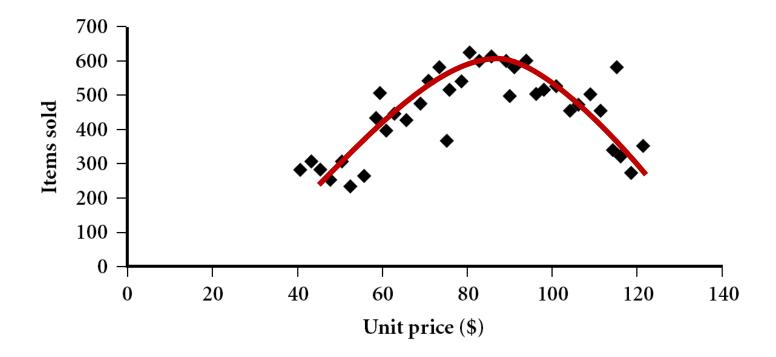
- ➤ Graphs the quantiles of one univariate distribution against the corresponding quantiles of another
- ➤ Allows the user to view: whether there is a shift in going from one distribution to another?
- Example shows unit price of items sold at Branch 1 vs. Branch 2 for each quantile. Unit prices of items sold at Branch 1 tend to be lower than those at Branch 2.



Scatter plot

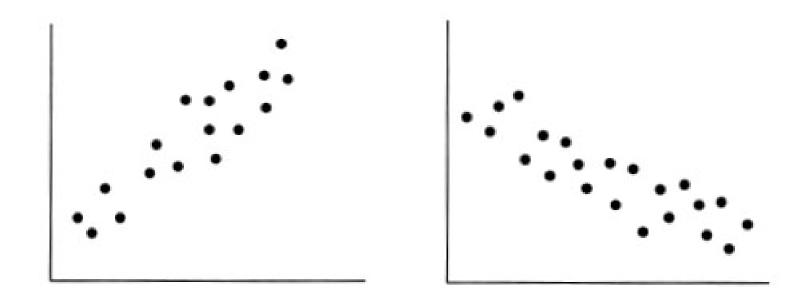


- >Provides a first look at bivariate data to see clusters of points, outliers, etc
- Each pair of values is treated as a pair of coordinates and plotted as points in the plane



Positively and Negatively Correlated Data

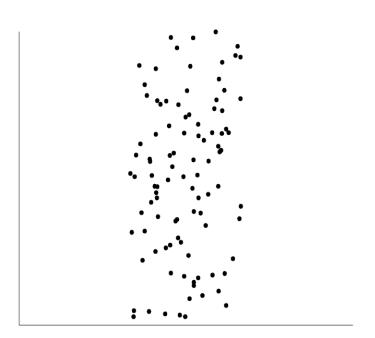


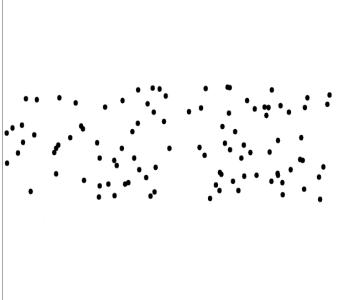


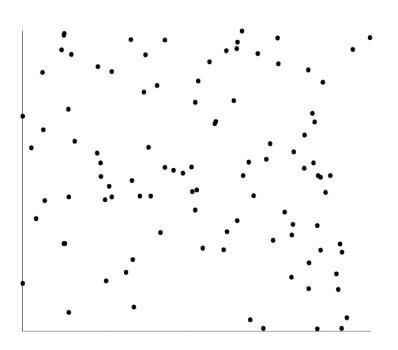
- The left half fragment is positively correlated
- The right half is negative correlated

Not Correlated Data









3 Data Visualization



►Why data visualization?

- O Gain insight into an information space by mapping data onto graphical primitives
- O Provide qualitative overview of large data sets
- O Search for patterns, trends, structure, irregularities, relationships among data
- O Help find interesting regions and suitable parameters for further quantitative analysis
- Provide a visual proof of computer representations derived

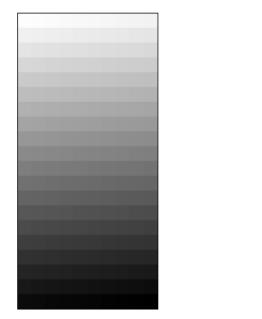
> Categorization of visualization methods:

- O Pixel-oriented visualization techniques
- **O** Geometric projection visualization techniques
- Icon-based visualization techniques
- **O** Hierarchical visualization techniques
- O Visualizing complex data and relations

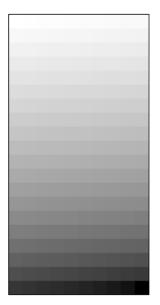
Pixel-Oriented Visualization Techniques



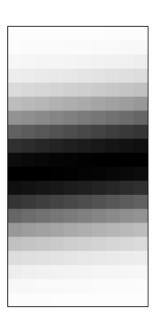
- \triangleright For a data set of m dimensions, create m windows on the screen, one for each dimension
- \triangleright The m dimension values of a record are mapped to m pixels at the corresponding positions in the windows
- ➤ The colors of the pixels reflect the corresponding values



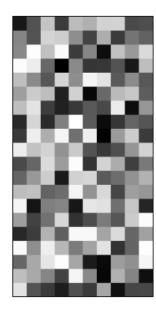
(a) Income



(b) Credit Limit



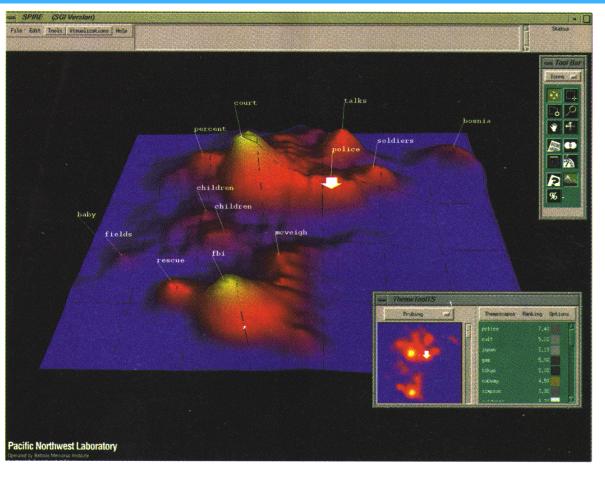
(c) Transaction Volume



(d) Age

Landscapes





news articles visualized as a landscape

- ➤ Visualization of the data as perspective landscape
- The data needs to be transformed into a (possibly artificial) 2D spatial representation which preserves the characteristics of the data

Visualizing Complex Data



- ➤ Visualizing non-numerical data: text and social networks
- **►** <u>Tag cloud:</u> visualizing user-generated tags
 - The importance of tag is represented by font size/color



Newsmap: Google News Stories in 2005



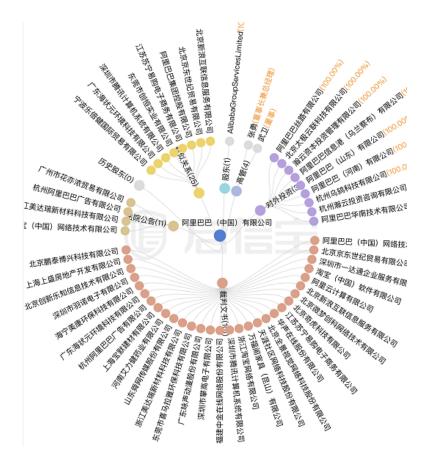
Reviews: JD Product Reviews in 2017

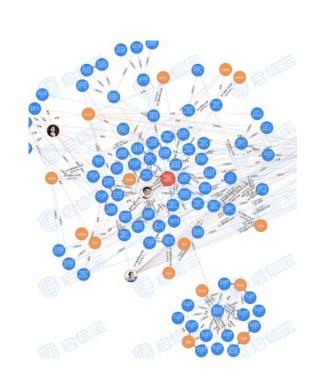
Visualizing Relations

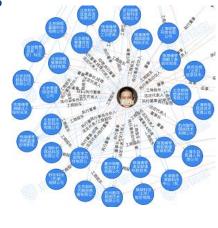


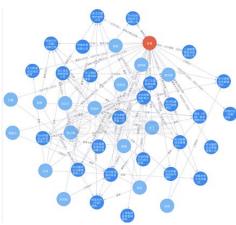
- ➤ Visualizing relationships: entity relations & social networks
- ➤ Network Graph or Network Diagram: visualizing Relations, Knowledge Graph

O The importance of tag is represented by font size/color of nodes and edges









Measuring Data Similarity and Dissimilarity



>Similarity

- O Numerical measure of how alike two data objects are
- O Value is higher when objects are more alike
- Often falls in the range [0,1]
- **▶** Dissimilarity (e.g., distance)
 - Numerical measure of how different two data objects are
 - Lower when objects are more alike
 - O Minimum dissimilarity is often 0
 - O Upper limit varies
- > Proximity refers to a similarity or dissimilarity

Data Matrix and Dissimilarity Matrix



▶ Data matrix

- n data points with pdimensions
- O Two modes

▶ Dissimilarity matrix

- n data points, but registersonly the distance
- O A triangular matrix
- Single mode

$$\begin{bmatrix} x_{11} & \dots & x_{1f} & \dots & x_{1p} \\ \dots & \dots & \dots & \dots & \dots \\ x_{i1} & \dots & x_{if} & \dots & x_{ip} \\ \dots & \dots & \dots & \dots & \dots \\ x_{n1} & \dots & x_{nf} & \dots & x_{np} \end{bmatrix}$$

$$\begin{bmatrix} 0 \\ d(2,1) & 0 \\ d(3,1) & d(3,2) & 0 \\ \vdots & \vdots & \vdots \\ d(n,1) & d(n,2) & \dots & \dots & 0 \end{bmatrix}$$



- Can take 2 or more states, e.g., red, yellow, blue, green (generalization of a binary attribute)
- **▶** Method 1: Simple matching
 - \circ m: # of matches, p: total # of variables

$$d(i,j) = \frac{p-m}{p} \qquad s(i,j) = \frac{m}{p}$$

- **▶** Method 2: Use a large number of binary attributes
 - creating a new binary attribute for each of the *M* nominal states

Proximity Measure for Binary Attributes \$\$\psi\text{\$\



► A contingency table for binary data

- Object i
- ➤ Distance measure for symmetric binary variables:
- ➤ Distance measure for asymmetric binary variables:
- ➤ Jaccard coefficient (similarity measure for asymmetric binary variables):

	Ol	oject <i>j</i>	
	1	0	sum
1	q	r	q+r
0	s	t	s+t
sum	q + s	r+t	p
		m 1 0	

$$d(i,j) = \frac{r+s}{q+r+s+t}$$

$$d(i,j) = \frac{r+s}{q+r+s}$$

$$sim_{Jaccard}(i, j) = \frac{q}{q + r + s}$$

✓ Note: Jaccard coefficient is the same as "coherence":

$$coherence(i,j) = \frac{sup(i,j)}{sup(i) + sup(j) - sup(i,j)} = \frac{q}{(q+r) + (q+s) - q}$$

Dissimilarity between Binary Variables



Example

Name	Gender	Fever	Cough	Test-1	Test-2	Test-3	Test-4
Jack	M	Y	N	P	N	N	N
Mary	F	Y	N	P	N	P	N
Jim	M	Y	P	N	N	N	N

- **O** Gender is a symmetric attribute
- **O** The remaining attributes are asymmetric binary
- O Let the values Y and P be 1, and the value N 0

$$d(jack, mary) = \frac{0+1}{2+0+1} = 0.33$$

$$d(jack, jim) = \frac{1+1}{1+1+1} = 0.67$$

$$d(jim, mary) = \frac{1+2}{1+1+2} = 0.75$$

Standardizing Numeric Data



>Z-score:
$$z = \frac{x - \mu}{\sigma}$$

- x: raw score to be standardized, μ : mean of the population, σ : standard deviation
- the distance between the raw score and the population mean in units of the standard deviation 0
- negative when the raw score is below the mean, "+" when above
- >An alternative way: Calculate the mean absolute deviation

$$s_f = \frac{1}{n}(|x_{1f} - m_f| + |x_{2f} - m_f| + ... + |x_{nf} - m_f|)$$

where

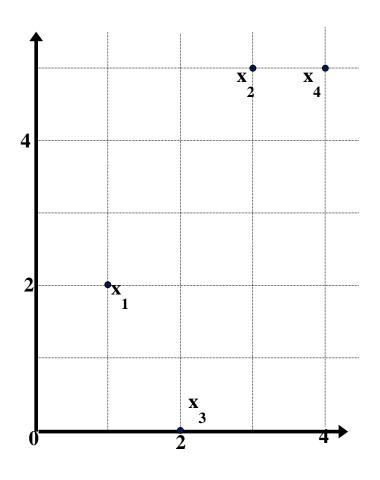
$$m_f = \frac{1}{n} (x_{1f} + x_{2f} + \dots + x_{nf}).$$

standardized measure (z-score):
$$z_{if} = \frac{x_{if} - m_f}{s_f}$$

► Using mean absolute deviation is more robust than using standard deviation

Example: Data Matrix and Dissimilarity Matrix





Data Matrix

point	attribute1	attribute2
<i>x1</i>	1	2
<i>x</i> 2	3	5
<i>x</i> 3	2	0
<i>x4</i>	4	5

Dissimilarity Matrix

(with Euclidean Distance)

	<i>x1</i>	<i>x</i> 2	<i>x3</i>	<i>x4</i>
<i>x1</i>	0			
<i>x</i> 2	3.61	0		
<i>x3</i>	2.24	5.1	0	
<i>x4</i>	4.24	1	5.39	0

Distance on Numeric Data: Minkowski Distance



>Minkowski distance : A popular distance measure

$$d(i,j) = \sqrt[h]{|x_{i1} - x_{j1}|^h + |x_{i2} - x_{j2}|^h + \dots + |x_{ip} - x_{jp}|^h}$$

where $i = (x_{il}, x_{i2}, ..., x_{ip})$ and $j = (x_{jl}, x_{j2}, ..., x_{jp})$ are two p-dimensional data objects, and h is the order (the distance so defined is also called L-h norm)

Properties

- o d(i, j) > 0 if $i \neq j$, and d(i, i) = 0 (Positive definiteness)
- o d(i, j) = d(j, i) (Symmetry)
- $oldsymbol{d}(i,j) \le d(i,k) + d(k,j)$ (Triangle Inequality)
- **▶**A distance that satisfies these properties is a metric

Special Cases of Minkowski Distance



- harpoonup h = 1: Manhattan (city block, L_1 norm) distance
 - **E.g.**, the Hamming distance: the number of bits that are different between two binary vectors

$$d(i,j) = |x_{i_1} - x_{j_1}| + |x_{i_2} - x_{j_2}| + ... + |x_{i_p} - x_{j_p}|$$

harpoonup harb

$$d(i,j) = \sqrt{(|x_{i1} - x_{j1}|^2 + |x_{i2} - x_{j2}|^2 + ... + |x_{ip} - x_{jp}|^2)}$$

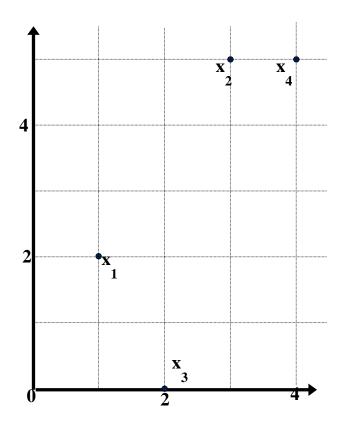
- $\triangleright h \rightarrow \infty$. "Supremum" (L_{max} norm, L_{∞} norm) distance
 - O This is the maximum difference between any component (attribute) of the vectors

$$d(i,j) = \lim_{h \to \infty} \left(\sum_{f=1}^{p} |x_{if} - x_{jf}|^h \right)^{\frac{1}{h}} = \max_{f} |x_{if} - x_{jf}|$$

Example: Minkowski Distance



point	attribute 1	attribute 2
x1	1	2
x2	3	5
х3	2	0
x4	4	5



Dissimilarity Matrices

Manhattan (L_1)

L	x1	x2	x 3	x4
x1	0			
x2	5	0		
х3	3	6	0	
x4	6	1	7	0

Euclidean (L₂)

L2	x1	x2	x 3	x4
x1	0			
x2	3.61	0		
х3	2.24	5.1	0	
x4	4.24	1	5.39	0

Supremum

L_{∞}	x1	x 2	х3	x4
x1	0			
x2	3	0		
x 3	2	5	0	
x4	3	1	5	0

Ordinal Variables



- >An ordinal variable can be discrete or continuous
- **▶**Order is important, e.g., rank
- Can be treated like interval-scaled
 - o replace x_{if} by their rank $r_{if} \in \{1, ..., M_f\}$
 - o map the range of each variable onto [0, 1] by replacing *i-th* object in the *f-th* variable by

$$z_{if} = \frac{r_{if} - 1}{M_f - 1}$$

o compute the dissimilarity using methods for interval-scaled variables

Cosine Similarity



A document can be represented by thousands of attributes, each recording the frequency of a particular word (such as keywords) or phrase in the document.

Document	team	coach	hockey	baseball	soccer	penalty	score	win	loss	season
Document1	5	0	3	0	2	0	0	2	0	0
Document2	3	0	2	0	1	1	0	1	0	1
Document3	0	7	0	2	1	0	0	3	0	0
Document4	0	1	0	0	1	2	2	0	3	0

- **▶** Other vector objects: gene features in micro-arrays, ...
- >Applications: information retrieval, biologic taxonomy, gene feature mapping, ...
- **Cosine measure:**

If d_1 and d_2 are two vectors (e.g., term-frequency vectors), then

$$cos(d_1, d_2) = (d_1 \cdot d_2) / ||d_1|| ||d_2||,$$

where \bullet indicates vector dot product, $||d||$: the length of vector d

Example: Cosine Similarity



- > cos $(d_1, d_2) = (d_1 d_2) / ||d_1|| ||d_2||$, where indicates vector dot product, ||d|: the length of vector d
- Ex: Find the similarity between documents 1 and 2.

$$d_1 = (5, 0, 3, 0, 2, 0, 0, 2, 0, 0)$$

 $d_2 = (3, 0, 2, 0, 1, 1, 0, 1, 0, 1)$

$$d_1 \bullet d_2 = 5*3 + 0*0 + 3*2 + 0*0 + 2*1 + 0*1 + 0*1 + 2*1 + 0*0 + 0*1 = 25$$

$$||d_1|| = (5*5 + 0*0 + 3*3 + 0*0 + 2*2 + 0*0 + 0*0 + 2*2 + 0*0 + 0*0)^{\mathbf{0.5}} = (42)^{\mathbf{0.5}} = 6.481$$

$$||d_2|| = (3*3 + 0*0 + 2*2 + 0*0 + 1*1 + 1*1 + 0*0 + 1*1 + 0*0 + 1*1)^{\mathbf{0.5}} = (17)^{\mathbf{0.5}} = 4.12$$

$$\cos(d_1, d_2) = 0.94$$

Attributes of Mixed Type



- ➤ A database may contain all attribute types
 - O Nominal, symmetric binary, asymmetric binary, numeric, ordinal
- ➤ One may use a weighted formula to combine their effects

$$d(i,j) = \frac{\sum_{f=1}^{p} \delta_{ij}^{(f)} d_{ij}^{(f)}}{\sum_{f=1}^{p} \delta_{ij}^{(f)}}$$

 \circ f is binary or nominal:

$$d_{ij}^{(f)} = 0$$
 if $x_{if} = x_{jf}$, or $d_{ij}^{(f)} = 1$ otherwise

- o f is numeric: use the normalized distance
- \circ f is ordinal
 - Compute ranks r_{if} and
 - Treat z_{if} as interval-scaled

$$Z_{if} = \frac{r_{if} - 1}{M_{f} - 1}$$