Tingting Zhang Tel: 0101428878

Examination of Data Mining, AV 2017

Time: 2017-05-29

Total: 100

A: 90

B: 80

C: 70

D: 60

E: 50

Fail < 50

The use of dictionaries and calculators are permitted.

Good Luck

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- 1. (10 p) Briefly describe the data mining process.
- 2. (10 p) Why normalization should take place in data preprocessing? What are the value ranges of the following *normalization methods*?
 - (a) min-max normalization
 - (b) z-score normalization
 - (c) Normalization by decimal scaling
- 3. (5 p) How to divided test and training data in holdout method, so that the error rate can be correctly estimated.
- 4. (7 p) What is bootstrap? Given the success rate of testing data set is 70% and the success rate of training data with 10000 instance is 90%, what is the estimated success rate? What is the standard deviation of the success rate? What is the lower band of the success rate given confidence limit 20%.
- 5. (8 p) Given the following 2 cost matrix and prediction accurate results model 1 and model 2.

| Model 1 | | Predicted class | | |
|--------------|-----|-----------------------|-----------------------|-------|
| | | yes | no | total |
| Actual class | yes | $TP = 80, \cos t = 0$ | FN= 30, cost =10 | 110 |
| | no | FP=20, $cost=5$ | $TN = 70, \cos t = 0$ | 90 |

| Model 2 | | Predicted class | | |
|--------------|-----|---------------------|---------------------|-------|
| | | yes | no | total |
| Actual class | yes | TP = 70, $cost = 0$ | FN= 40, cost =10 | 110 |
| | no | FP=10, $cost=5$ | TN = 80, $cost = 0$ | 90 |

- a) Which model will give better cost sensitive prediction?
- b) What are success rates for model 1 and 2?
- 6. (20 p) Association rules
 - (i) What is the difference of classification rules and association rules?
 - (ii) What is the main challenges of find association rules?
 - (iii) Consider 16 data records in the testing data set of in following table. Use Apriori algorithm find all 2 item set, 3 item set and 4 item set with *minimum cover* = 35% (5 instances)

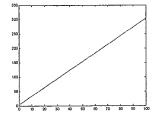
(iv) Use the frequent item sets from these item sets to generate all the association rules that satisfy *min-cover=* 35% and *min-accurate =* 50%

| | Attribute var | Attribute variables | | Target variable |
|----|---------------|---------------------|---------|-----------------|
| | color | size | Act | inflated |
| 1 | yellow | small | stretch | True |
| 2 | yellow | small | stretch | True |
| 3 | yellow | small | Dip | True |
| 4 | yellow | large | Dip | True |
| 5 | yellow | large | Dip | False |
| 6 | yellow | large | Dip | false |
| 7 | yellow | small | Dip | false |
| 8 | yellow | small | Dip | True |
| 9 | purple | small | stretch | False |
| 10 | purple | small | stretch | false |
| 11 | purple | small | stretch | false |
| 12 | purple | large | Dip | false |
| 13 | purple | large | Dip | true |
| 14 | purple | large | Dip | true |
| 15 | purple | large | Dip | false |
| 16 | purple | large | Dip | false |
| | | | | |

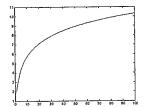
7. (20 p) Linear regression

- (i) Briefly describe linear regression. What is logistic function that is used in linear regression? Why we need to use the logistic function?
- (ii) Given the following datasets, can single layer neural network be used to find the model?

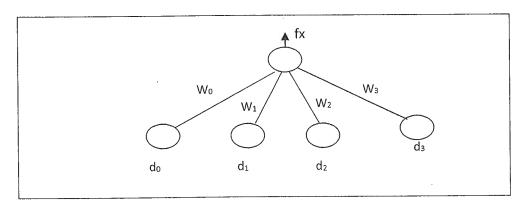
Dataset 1



Dataset 2



(iii) Given the following single receptron network. Suppose we know the output of the network is 0.9, real value is 0.4, and learning rate is 2, how to change the weight w₁?



8. (20 p) clustering

- i) In which case, clustering can be used? Give an example to explain.
- ii) Briefly describe the method of clustering a data set into k clustering.
- iii) Briefly describe hierarchical clustering. How to measure distance between two clusters? Briefly describe two methods.

Index: distributions and formulas

$$\frac{1}{\sqrt{2\pi}\sigma}e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

$$\Pr(E \mid H) = \prod_{i=1}^{i=k} \left[\binom{N - \sum_{i=1}^{i-1} n_i}{n_i} p_i^{n_i} \right] = N! \prod_{i=1}^{i=k} \frac{p_i^{n_i}}{n_i!}$$

$$p\!\!\left(\log\!\!\left(\frac{p}{t}\right)\!\!-\!\log\!\!\left(\frac{P}{T}\right)\!\right)$$

$$entropy(a) = \sum_{i} p_{i} \log(\frac{1}{p_{i}}) = -\sum_{i} p_{i} \log(p_{i})$$

$$\inf(node) - \sum_{i} \frac{|subnode_{i}|}{|node|} \inf(subnode_{i})$$

$$d([x_1,...,x_n],[y_1,...,y_n]) = \frac{\sum_{i} x_i y_i}{\sqrt{\sum_{i} x_i^2} \sqrt{\sum_{i} y_i^2}}$$

$$p = \left(f + \frac{z^2}{2N} \pm z \sqrt{\frac{f}{N} - \frac{f^2}{N} + \frac{z^2}{4N^2}} \right) / \left(1 + \frac{z^2}{N} \right)$$

$$\left(1 - \frac{1}{n}\right)^n = e^{-1} = 0.368$$

Let f(x) is the logistic function, then f(x)' = f(x) (1-f(x))

$$\frac{mean_{x} - \mu}{\sqrt{\sigma_{x}^{2}/k}},$$

$$\frac{mean_{d}}{\sqrt{\sigma_{x}^{2}/k}}$$

$$\chi^2 = \sum_{i} \sum_{j} \frac{\left(o_{ij} - e_{ij}\right)^2}{e_{ij}}$$

$$U(A,B) = \frac{\sum_{i} \sum_{j} (a_{i} - a)(b_{j} - b)}{\sqrt{\left(\sum_{i} (a_{i} - a)^{2}\right)\left(\sum_{i} (b_{i} - b)^{2}\right)}}$$

| Table 5.2 Confide with 9 Degrees of | ence Limits for Student's Distribution Freedom |
|-------------------------------------|---|
| $Pr[X \ge z]$ | Z |
| 0.1% | 4.30 |
| 0.5% | 3.25 |
| 1% | 2.82 |
| 5% | 1.83 |
| 10% | 1.38 |
| 20% | 0.88 |

| Table 5.1 Confidence Limits for the Normal Distribution | | |
|---|------|--|
| $\Pr[X \ge z]$ | Z Z | |
| 0.1% | 3.09 | |
| 0.5% | 2.58 | |
| 1% | 2.33 | |
| 5% | 1.65 | |
| 10% | 1.28 | |
| 20% | 0.84 | |
| 40% | 0.25 | |