Elements Of Data Science - S2022

Week 8: Data Cleaning and Feature Engineering

3/8/2022

TODOs

- Readings:
 - PDSH Chapter 5: Feature Engineering
 - PDSH 5.9 **PCA**
 - HOML: Chap 8
 - [Recommended] **Pandas: Merge, join, concatenate and compare**
- Quiz 8, due Monday Mar 21st, 11:59pm ET

Today

Data Cleaning

- Duplicates
- Missing Data
- Dummy Variables
- Rescaling
- Dealing With Skew
- Removing Outliers

• Feature Engineering

- Binning
- One-Hot encoding
- Derived
 - string functions
 - datetime functions

Questions?

Environment Setup

In [1]:

```
import numpy
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import seaborn as sns

from mlxtend.plotting import plot_decision_regions
sns.set_style('darkgrid')

%matplotlib inline
```

Data Cleaning

Why do we need clean data?

- Want one row per observation (need to remove duplicates)
- Most models cannot handle missing data (need to remove/fill missing)
- Most models require fixed length feature vectors (need to engineer features)
- Different models require different types of data (transformation)
 - Linear models: real valued features with similar scale
 - Distance based: real valued features with similar scale
 - Tree based: can handle unscaled real and categorical

Example Data

```
In [2]:
```

```
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 1001 entries, 0 to 1000
Data columns (total 6 columns):
    Column
                     Non-Null Count
 #
                                     Dtype
    purchase id
                      1001 non-null
                                     int64
                     1001 non-null object
    lastname
     purchase date
                                     datetime64
                     1001 non-null
[ns]
```

```
3 stars 1001 non-null int64

4 price 979 non-null float64

5 favorite_flower 823 non-null object

dtypes: datetime64[ns](1), float64(1), int64(2),

object(2)

memory usage: 47.0+ KB
```

Duplicated Data

- Only drop duplicates if you know data should be unique
 - Example: if there is a unique id per row

```
In [3]:
df shop.duplicated().iloc[:3] # are first 3 rows duplicates?
Out[3]:
           False
 0
           False
           False
 dtype: bool
In [4]:
df_shop(df_shop.duplicated(keep='first')) # default: keep first duplicated row
Out[4]:
     purchase id
                       lastname
                                      purchase date stars
                                                            price
                                                                  favorite flower
                                                     21.0183
                                                                 daffodil
     1010
              FERGUSON
                               2017-05-04
1000
```

In [5]:

df_shop[df_shop.duplicated(keep=False)] # keep=False to show all duplicated rows

Out[5]:

	purchase_id	lastname	purchase_date	stars	price	favorite_flower
10	1010	FERGUSON	2017-05-04	2	21.0183	daffodil
1000	1010	FERGUSON	2017-05-04	2	21.0183	daffodil

Duplicated Data for Subset of Columns

In [6]:

df_shop[df_shop.duplicated(subset=['purchase_id'],keep=False)].sort_values(by='purchase_id')

Out[6]:

	purchase_id	lastname	purchase_date	stars	price	favorite_flower
10	1010	FERGUSON	2017-05-04	2	21.018300	daffodil
1000	1010	FERGUSON	2017-05-04	2	21.018300	daffodil
100	1101	WEBB	2017-07-13	2	8.004356	iris
101	1101	BURKE	2017-08-16	4	18.560260	daffodil

Dropping Duplicates

Missing Data

- Reasons for missing data
 - Sensor error (random?)
 - Data entry error (random?)
 - Survey-subject decisions (non-random?)
 - etc.
- Dealing with missing data
 - Drop rows
 - Impute from data in the same column
 - Infer from other features
 - Fill with adjacent data

Missing Data in Pandas: np.nan

• Missing values represented by np.nan: Not A Number

```
In [10]:
```

```
# Earlier, we saw missing values in the dataframe summary
df shop.info()
```

```
<class 'pandas.core.frame.DataFrame'>
Int64Index: 999 entries, 0 to 999
Data columns (total 6 columns):
    Column
                     Non-Null Count
                                    Dtype
                    999 non-null
    purchase_id
                                    int64
 1 lastname
                999 non-null
                                    object
    purchase_date 999 non-null
                                    datetime64
[ns]
                     999 non-null
                                    int64
    stars
```

```
4 price 977 non-null float64
5 favorite_flower 821 non-null object
dtypes: datetime64[ns](1), float64(1), int64(2),
object(2)
memory usage: 54.6+ KB
```

```
In [11]:
```

```
# can we check for NaN using "x == np.nan"? No!
np.nan == np.nan
```

Out[11]:

False

In [12]:

```
# however
np.nan is np.nan
```

Out[12]:

True

How to check for NaN: .isna() and .notna()

```
In [13]:
# some missing data
df shop.loc[20:21,'price']
Out[13]:
 20
                   NaN
 21 10.525912
 Name: price, dtype: float64
In [14]:
# .isna() returns True where data is missing, False otherwise
df shop.loc[20:21,'price'].isna()
Out[14]:
 20 True
 21 False
 Name: price, dtype: bool
In [15]:
```

```
# .notna() returns True where data is NOT missing, False otherwise
df_shop.loc[20:21,'price'].notna()
```

Out[15]:

20 False

21 True

Name: price, dtype: bool

In [16]:

```
# find rows where price is missing
df_shop[df_shop.price.isna()].head()
```

Out[16]:

		purchase_id	lastname	purchase_date	stars	price	favorite_flower
	20	1020	CLARK	2017-01-05	3	NaN	NaN
	41	1041	PETERS	2017-02-01	4	NaN	orchid
	54	1054	GREEN	2017-02-13	5	NaN	daffodil
	63	1063	BARNETT	2017-08-27	4	NaN	gardenia
1	45	1145	CARROLL	2017-07-29	3	NaN	tulip

Counting NaNs

```
In [17]:
# How many nan's in a single column?
df_shop.price.isna().sum()
Out[17]:
 22
In [18]:
# How many nan's per column?
df shop.isna().sum()
Out[18]:
 purchase_id
 lastname
 purchase_date
 stars
                                 22
 price
 favorite_flower
                               178
 dtype: int64
```

```
In [19]:
```

```
# How many total nan's?
df_shop.isna().sum().sum()
```

Out[19]:

200

Missing Data: Drop Rows

```
In [20]:
df_shop.shape
Out[20]:
 (999, 6)
In [21]:
# drop rows with nan in any column
df_shop.dropna().shape
Out[21]:
 (801, 6)
In [22]:
# drop only rows with nan in price using subset
df_shop.dropna(subset=['price']).shape
Out[22]:
 (977, 6)
```

In [23]:

```
# drop only rows with nans in all columns
df_shop.dropna(how='all').shape
```

Out[23]:

(999, 6)

Missing Data: Drop Rows Cont.

```
In [24]:
# save a new dataframe with dropped rows
df_shop_nodups = df_shop.dropna()
df_shop_nodups.shape
Out[24]:
 (801, 6)
In [25]:
# drop rows in current dataframe
df_shop_nodups = df_shop.copy()
df_shop_nodups.dropna(inplace=True)
df_shop_nodups.shape
Out[25]:
 (801, 6)
```

Missing Data: Drop Rows

- Pros:
- easy to do
- simple to understand
- Cons:
 - potentially large data loss

Missing Data: Fill with Constant

- Use .fillna()
- Common filler: 0, -1

21 10.525912

Name: price, dtype: float64

```
In [27]:
```

In [26]:

```
df_shop.price[20:22].fillna(0)
```

Out[27]:

20 0.000000

21 10.525912

Name: price, dtype: float64

Missing Data: Fill with Constant

Pros:

- easy to do
- simple to understand

Cons:

• values may not be realistic

Missing Data: Impute

- Impute: fill with value infered from existing values in that column
- Use .fillna() or sklearn methods
- Common filler values:
 - mean
 - median
 - "most frequent" aka mode

Missing Data: Impute

In [28]:

```
df_shop.price.mean()
Out[28]:
 23.408197893394266
In [29]:
# make a copy to keep our original df
df_shop_impute = df_shop.copy()
In [30]:
# fill missing price with mean of price
df_shop_impute.price = df_shop.price.fillna(df_shop.price.mean())
In [31]:
# check to make sure all nulls filled
assert df_shop_impute.price.isna().sum() == 0
In [32]:
# inplace works here as well
df_shop_impute.price.fillna(df_shop_impute.price.mean(),inplace=True)
```

Missing Data: Impute Cont.

```
In [33]:
df shop.favorite flower.mode()
Out[33]:
       lilac
 0
 dtype: object
In [34]:
# can also handle categorical data
df shop impute.favorite flower.fillna(df shop impute.favorite flower.mode().iloc[0],inplace=True)
df_shop_impute.info()
 <class 'pandas.core.frame.DataFrame'>
 Int64Index: 999 entries, 0 to 999
 Data columns (total 6 columns):
       Column
                               Non-Null Count Dtype
  #
        purchase id
                               999 non-null
                                                      int64
```

```
object
    lastname
                     999 non-null
    purchase date 999 non-null
                                    datetime64
[ns]
                     999 non-null
                                    int64
 3
    stars
    price
                     999 non-null float64
    favorite flower 999 non-null object
dtypes: datetime64[ns](1), float64(1), int64(2),
object(2)
memory usage: 86.9+ KB
```

Missing Data: Impute Cont. Using SimpleImputer

```
In [35]:
df shop.price.loc[20:22]
Out[35]:
 20
                   NaN
 21
          10.525912
 22
          19.771789
 Name: price, dtype: float64
In [36]:
from sklearn.impute import SimpleImputer
imp = SimpleImputer(strategy='mean').fit(df shop[['price']])
imp.transform(df shop.loc[20:22,['price']])
Out[36]:
 array([[23.40819789],
            [10.52591185],
            [19.77178904]])
```

```
In [37]:
df_shop.favorite_flower[:3]
Out[37]:
                iris
                  NaN
         carnation
 Name: favorite_flower, dtype: object
In [38]:
imp = SimpleImputer(strategy='most_frequent').fit(df_shop[['favorite_flower']])
imp.transform(df shop.loc[:2,['favorite_flower']])
Out[38]:
 array([['iris'],
           ['lilac'],
            ['carnation']], dtype=object)
```

Missing Data: Impute

- Pros:
- easy to do
- simple to understand
- Cons:
 - may missing feature interactions

Missing Data: Infer

- Predict values of missing features using a model
- Ex: Can we predict price based on any of the other features?
- Additional feature engineering may be needed prior to this

In [39]:

Missing Data: Adjacent Data

- Use .fillna() with method:
 - ffill: propagate last valid observation forward to next valid
 - bfill: use next valid observation to fill gap backwards
- Use when there is reason to believe data not i.i.d. (eg: timeseries)

Out[41]:

19 20.451789

20 20.451789

21 10.525912

Name: price, dtype: float64

Missing Data: Dummy Columns

- Data may be missing for a reason!
- Capture "missing" before filling

```
In [42]:
```

977]),)

df shop dummy = df shop.copy()

```
# storing a column of 1:missing, 0:not-missing
df_shop_dummy['price_missing'] = df_shop.price.isna().astype(int)

# can now fill missing values
df_shop_dummy['price'] = df_shop.price.fillna(df_shop.price.mean())

In [43]:

# finding where data was missing
np.where(df_shop_dummy.price_missing == 1)

Out[43]:

(array([ 20, 41, 54, 63, 144, 185, 193, 202,
211, 359, 366, 381, 428,
468, 521, 569, 594, 725, 791, 820, 973,
```

```
In [44]:
```

df_shop_dummy[['price','price_missing']].iloc[20:23]

Out[44]:

	price	price_missing
20	23.408198	1
21	10.525912	0
22	19.771789	0

Rescaling

- Often need features to be in the same scale
- Methods of rescaling
 - Standardization (z-score)
 - Min-Max rescaling
 - others...

```
In [45]:
```

	trip_duration	tip_amount
mean	765.030683	2.405944
std	496.831608	1.552848
min	2.000000	0.010000
max	3556.000000	9.990000

Rescaling: Standardization

- rescale to 0 mean, standard deviation of 1
 - X_scaled = (X X.mean()) / X.std()

```
In [47]:
```

```
from sklearn.preprocessing import StandardScaler

# instantiate
ss = StandardScaler() # default is center and scale

# fit to the data
ss.fit(df_taxi[['trip_duration','tip_amount']])

# transform the data
X_ss = ss.transform(df_taxi[['trip_duration','tip_amount']])
X_ss[:2]
```

Out[47]:

```
array([[-0.50127786, -0.48040987], [-0.16512088, -0.90546941]])
```

```
In [48]:
```

```
df_taxi_ss = pd.DataFrame(X_ss,columns=['trip_duration_scaled','tip_amount_scaled'])
df_taxi_ss.agg(['mean','std','min','max'],axis=0)
```

Out[48]:

	trip_duration_scaled	tip_amount_scaled
mean	4.622808e-17	-1.358307e-16
std	1.000080e+00	1.000080e+00
min	-1.535917e+00	-1.543059e+00
max	5.617987e+00	4.884357e+00

Rescaling: Min-Max

- rescale values between 0 and 1
- X_scaled = (X X.min()) / (X.max() X.min())
- removes negative values

In [49]:

```
from sklearn.preprocessing import MinMaxScaler

# default is to rescale between 0 and 1
X_mms = MinMaxScaler(feature_range=(0,1)).fit_transform(df_taxi[['trip_duration','tip_amount']])

df_taxi_mms = pd.DataFrame(X_mms,columns=['trip_duration_scaled','tip_amount_scaled'])

df_taxi_mms.agg(['mean','std','min','max'])
```

Out[49]:

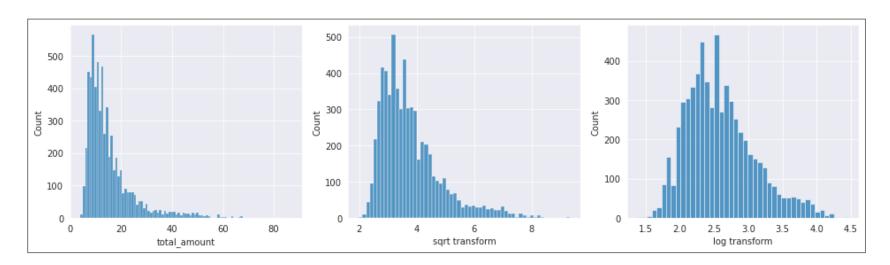
	trip_duration_scaled	tip_amount_scaled
mean	0.214696	0.240075
std	0.139795	0.155596
min	0.000000	0.000000
max	1.000000	1.000000

Dealing with Skew

- Many models expect "normal", symmetric data (ex: linear models)
- Highly skewed: tail has larger effect on model (outliers?)
- Transform with log or sqrt

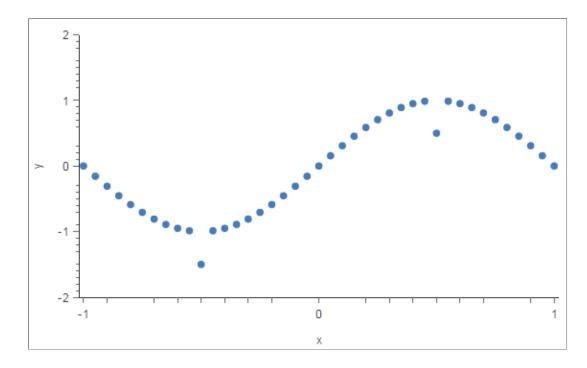
In [50]:

```
fig,ax = plt.subplots(1,3,figsize=(16,4))
sns.histplot(x=df_taxi.total_amount, ax=ax[0]);
sns.histplot(x=df_taxi.total_amount.apply(np.sqrt), ax=ax[1]); ax[1].set_xlabel('sqrt transform');
sns.histplot(x=df_taxi.total_amount.apply(np.log), ax=ax[2]); ax[2].set_xlabel('log transform');
```



Outliers

- Similar to missing data:
 - human data entry error
 - instrument measurement errors
 - data processing errors
 - natural deviations



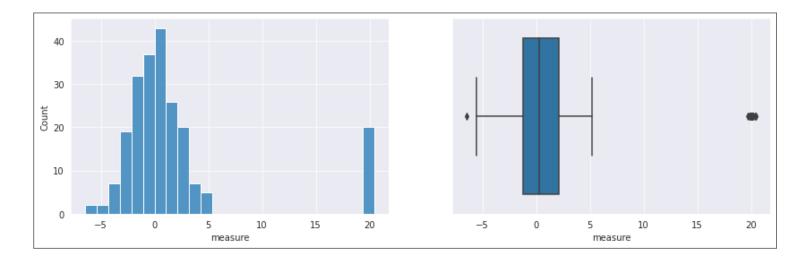
Outliers

- Why worry about them?
 - can give misleading results
 - can indicate issues in data/measurement
- Detecting Outliers
 - understand your data!
 - visualizations
 - 1.5*IQR
 - z-scores
 - etc..

Detecting Outliers

In [51]:

```
np.random.seed(123)
df_rand = pd.DataFrame(np.random.normal(0,2,200), columns=['measure'])
df_rand = df_rand.append(pd.DataFrame(np.random.normal(20,.2,20), columns=['measure'])).reset_index(drop=True)
fig,ax = plt.subplots(1,2, figsize=(14,4))
sns.histplot(x=df_rand.measure,ax=ax[0]);sns.boxplot(x=df_rand.measure,ax=ax[1]);
```



In [52]:

```
# Calculating IQR
p25,p75 = df_rand.measure.quantile(.25),df_rand.measure.quantile(.75)
iqr = p75 - p25
iqr.round(2)
```

Out[52]:

3.3

```
In [53]:
```

```
# Finding outliers with IQR
df_rand.measure[(df_rand.measure > p75+(1.5*iqr)) | (df_rand.measure < p25-(1.5*iqr))].sort_values().head(2).round(2)</pre>
```

Out[53]:

195 -6.46

213 19.72

Name: measure, dtype: float64

Detecting Outliers with z-score

```
In [54]:
```

```
# zscore
df_rand['measure_zscore'] = (df_rand.measure - df_rand.measure.mean()) / df_rand.measure.std()

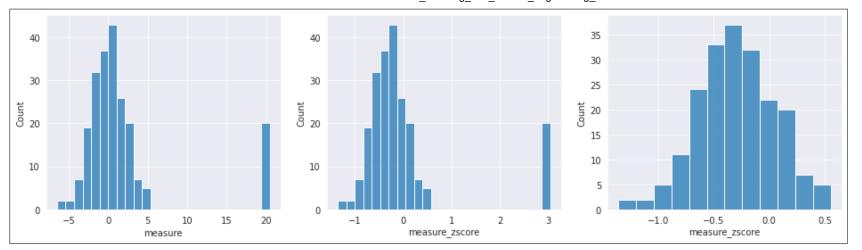
fig, ax = plt.subplots(1,3,figsize=(16,4))
sns.histplot(x=df_rand.measure,ax=ax[0]);
sns.histplot(x=df_rand.measure_zscore, ax=ax[1]);

keep_idx = np.abs(df_rand.measure_zscore) < 2
sns.histplot(x=df_rand[keep_idx].measure_zscore, ax=ax[2]);

# sample of points getting dropped
df_rand[np.abs(df_rand.measure_zscore) >= 2].sort_values(by='measure').head(3).round(2)
```

Out[54]:

	measure	measure_zscore
213	19.72	2.93
207	19.82	2.94
218	19.85	2.95



Other Outlier Detection Methods

- Many more parametric and non-parametric methods
 - Standardized Residuals
 - DBScan
 - ElipticEnvelope
 - IsolationForest
 - other Anomoly Detection techniques
 - See **sklearn docs on Outlier Detection** for more details

Dealing with Outliers

- How to deal with outliers?
 - drop data
 - treat as missing
 - encode with dummy variable first?

Data Cleaning Review

- duplicate data
- missing data
- rescaling
- dealing with skew
- outlier detection

Feature Engineering

- Binning
- One-Hot encoding
- Derived

Binning

- Transform continuous features to categorical
- Use:
- pd.cut
- sklearn.preprocessing.KBinsDiscretizer (combined binning and one-hot-encoding)

```
In [55]:
```

Out[56]:

	trip_duration	trip_duration_binned
1	516	short
2	683	medium
7	834	medium

One-Hot Encoding

- Encode categorical features for models that can't handle categorical (eg. Linear)
- One column per category, '1' in only one column per row
- Use pd.get_dummies() or sklearn.preprocessing.OneHotEncoder

```
In [58]:
```

```
# to add back to dataframe, use join (will discuss .join() next time)

df_taxi_bin.join(pd.get_dummies(df_taxi_bin.trip_duration_binned, prefix='trip_duration')).iloc[:2,-6:] # not being saved
```

Out[58]:

	total_amount	trip_duration	trip_duration_binned	trip_duration_short	trip_duration_medium	trip_duration_long
1	9.96	516	short	1	0	0

	total_amount	trip_duration	trip_duration_binned	trip_duration_short	trip_duration_medium	trip_duration_long
2	10.30	683	medium	0	1	0

In [59]:

```
# or let pandas determine which columns to one-hot
pd.get_dummies(df_taxi_bin).iloc[:2,-6:] # not being saved
```

Out[59]:

	trip_duration	store_and_fwd_flag_N	store_and_fwd_flag_Y	trip_duration_binned_short	trip_duration_binned_medium	trip_duration_binned_long
1	516	1	0	1	0	0
2	683	1	0	0	1	0

One-Hot Encoding with sklearn

```
In [60]:
from sklearn.preprocessing import OneHotEncoder
ohe = OneHotEncoder(categories=[['short','medium','long']], # or leave as 'auto'
               sparse=True,
               handle unknown='ignore') # will raise error otherwise
ohe.fit(df taxi bin[['trip duration binned']])
ohe.categories
Out[60]:
 [array(['short', 'medium', 'long'], dtype=objec
 t)]
In [61]:
ohe.transform(df_taxi_bin[['trip_duration_binned']])[:3]
Out[61]:
 <3x3 sparse matrix of type '<class 'numpy.float6
 4'>'
```

with 3 stored elements in Compressed Spa rse Row format>

Bin and One-Hot Encode with sklearn

```
In [63]:
```

Out[63]:

```
array([2.000e+00, 4.780e+02, 8.700e+02, 3.556e+03])], dtype=object)
```

```
In [64]:
```

```
df_taxi[['trip_duration']].head(3)
```

Out[64]:

trip_duration

- 1 516
- ² 683

```
trip_duration
```

⁷ 834

```
In [65]:
```

```
kbd.transform(df_taxi[['trip_duration']])[:3]
```

Out[65]:

<3x3 sparse matrix of type '<class 'numpy.float6
4'>'

with 3 stored elements in Compressed Spa
rse Row format>

```
In [66]:
```

```
kbd.transform(df_taxi[['trip_duration']])[:3].todense()
```

Out[66]:

```
matrix([[0., 1., 0.], [0., 1., 0.], [0., 1., 0.])
```

Dealing with Ordinal Variables

```
In [67]:
```

Out[67]:

	color	size	price	classlabel
0	green	М	10.1	class2
1	red	L	13.5	class1
2	blue	XL	15.3	class2

In [68]:

Out[68]:

	size	

0

1 2

2 3

In [69]:

Dealing with Ordinal Variables Cont.

```
df_pml
Out[69]:
                        price
                                classlabel
        color
                size
                     10.1
                              class2
               M
   green
      red
                     13.5
                             class1
             \mathsf{XL}
                   15.3
                             class2
     blue
2
In [70]:
# if we don't know the numerical difference between ordinal values
# generate threshold features
df_pml_features = pd.DataFrame()
df_pml_features['x > M'] = df_pml['size'].apply(lambda x: 1 if x in {'L', 'XL'} else 0)
df pml features['x > L'] = df_pml['size'].apply(lambda x: 1 if x == 'XL' else 0)
df_pml_features
Out[70]:
  x > M x > L
```

x > M x > L 2 1 1

Derived Features

- Anything that is a transformation of our data
- This is where the money is!
- Examples:
 - "is a high demand pickup location"
 - "is a problem house sale"
 - "high-performing job candidate"

Polynomial Features

In [71]:

Out[71]:

	passenger_count	trip_duration	passenger_count^2	passenger_count*trip_duration	trip_duration^2
0	3.0	298.0	9.0	894.0	88804.0
1	1.0	396.0	1.0	396.0	156816.0

Python String Functions

```
In [72]:
doc = "D.S. is fun!"
doc
Out[72]:
 'D.S. is fun!'
In [73]:
doc.lower(),doc.upper()
                  # change capitalization
Out[73]:
 ('d.s. is fun!', 'D.S. IS FUN!')
In [74]:
doc.split() , doc.split('.') # split a string into parts (default is whitespace)
Out[74]:
 (['D.S.', 'is', 'fun!'], ['D', 'S', ' is fun!'])
In [75]:
```

```
'|'.join(['ab','c','d'])
                           # join items in a list together
Out[75]:
 'ab|c|d'
In [76]:
'|'.join(doc[:5])
                           # a string itself is treated like a list of characters
Out[76]:
 'D|.|S|.| '
In [77]:
        '.strip()
                           # remove whitespace from the beginning and end of a string
Out[77]:
  'test'
```

and more, see https://docs.python.org/3.8/library/string.html

String Functions in Pandas

```
In [78]:
df_shop.iloc[:2].loc[:,'lastname']
Out[78]:
   PERKINS
 0
        ROBINSON
 Name: lastname, dtype: object
In [79]:
df_shop.loc[:,'lastname'].iloc[:2].str.lower()
Out[79]:
         perkins
        robinson
 Name: lastname, dtype: object
In [80]:
df shop.lastname[:2].str.capitalize()
```

```
Out[80]:
          Perkins
 0
        Robinson
 Name: lastname, dtype: object
In [81]:
df shop.lastname[:2].str.startswith('ROB') # .endswith() , .contains()
Out[81]:
        False
 0
        True
```

Name: lastname, dtype: bool

```
In [82]:
df shop.lastname[:2].str.replace('R','^')
Out[82]:
```

PE^KINS ^OBINSON

Name: lastname, dtype: object

and more: https://pandas.pydata.org/pandas- docs/stable/user_guide/text.html#method-summary

Pandas datetime functions

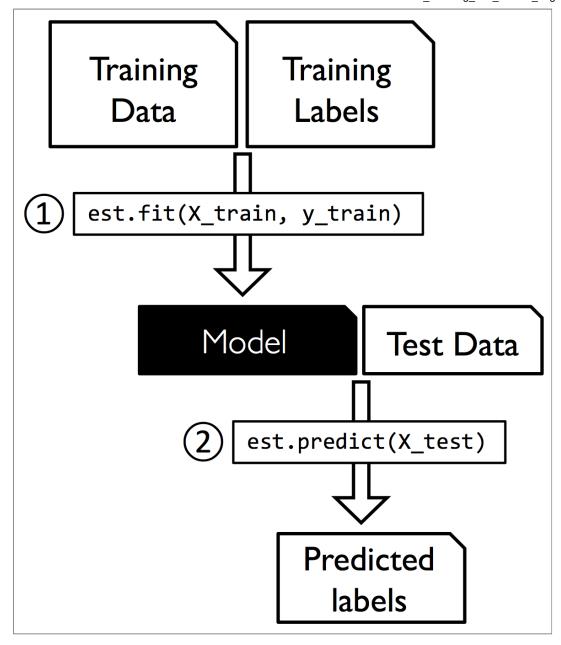
```
In [83]:
df_taxi.iloc[:2].tpep_pickup_datetime
Out[83]:
      2017-01-05 15:14:52
      2017-01-11 14:47:52
 Name: tpep_pickup_datetime, dtype: datetime64[n
 S
In [84]:
df taxi.iloc[:2].tpep pickup datetime.dt.day
Out[84]:
         5
       11
 Name: tpep_pickup_datetime, dtype: int64
In [85]:
```

```
df_taxi.iloc[:2].tpep_pickup_datetime.dt.day_of_week
Out[85]:
 Name: tpep_pickup_datetime, dtype: int64
In [86]:
df_taxi.iloc[:2].tpep_pickup_datetime.dt.isocalendar().week
Out[86]:
 Name: week, dtype: UInt32
In [87]:
(df_taxi.tpep_dropoff_datetime - df_taxi.tpep_pickup_datetime).dt.seconds.iloc[:2]
Out[87]:
         516
         683
 dtype: int64
```

and more: https://pandas.pydata.org/pandas-docs/stable/user_guide/timeseries.html#time-date-components

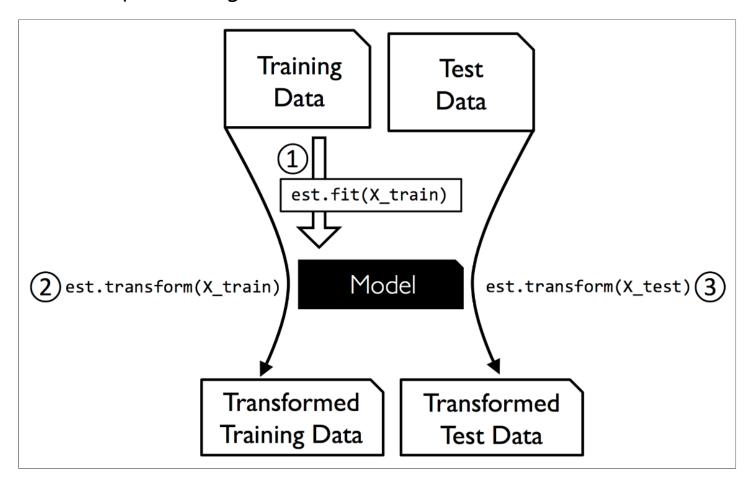
Predicting with Train/Test Split

• When training a model for prediction



Transforming with Train/Test Split

When performing data transformation



Next

- Dimensionality Reduction
 - Feature Selection
 - Feature Extraction

Questions?