

Correlation Matrices Video

Regression Models : Correlation Matrix

Correlation Matrix

Correlation Matrix	Height	Weight	Age
Height	1	0.60	0.65
Weight	0.60	1	0.62
Age	0.63	0.62	1

Correlation Spectrum



Interpretation

A correlation matrix is a table showing the correlation coefficients between different sets of variables.

Correlation Strength	Positive	Negative
Perfect	$r = 0.9$ to 1	$r = -0.9$ to -1
Strong	$r = 0.5$ to 0.9	$r = -0.5$ to -0.9
Weak	$r = 0.1$ to 0.5	$r = -0.1$ to -0.5
Uncorrelated	$r = 0$ to 0.1	$r = 0$ to -0.1

Note - Any correlation above 0.3 and below -0.3 is considered significant.

Introduction to Correlation Matrices and Heatmaps

Understanding Variable Relationships:

- Variables in a dataset often interact and influence each other.

Introduction to Correlation Matrices:

- Correlation measures the strength and direction of relationships.
- Values range from -1 (strong negative correlation) to 1 (strong positive correlation).

Value of Heatmaps in Visualizing Correlation Matrices:

- Heatmaps provide a visual representation of correlation matrices.
- Color gradients indicate the magnitude of correlations.

Understanding Correlation & Correlation Matrices

Correlation: Measuring Relationship Strength

- Correlation quantifies the degree of association between variables.
- Indicates how changes in one variable relate to changes in another.

Correlation Matrices: Exploring Pairwise Relationships

- Correlation matrices present relationships between all variable pairs.
- Rows and columns represent variables, and cells contain correlation values.

Types of Correlation: Positive, Negative, None

- Positive correlation: Both variables increase or decrease together.
- Negative correlation: One variable increases as the other decreases.
- No correlation: Variables show minimal or no distinct relationship.

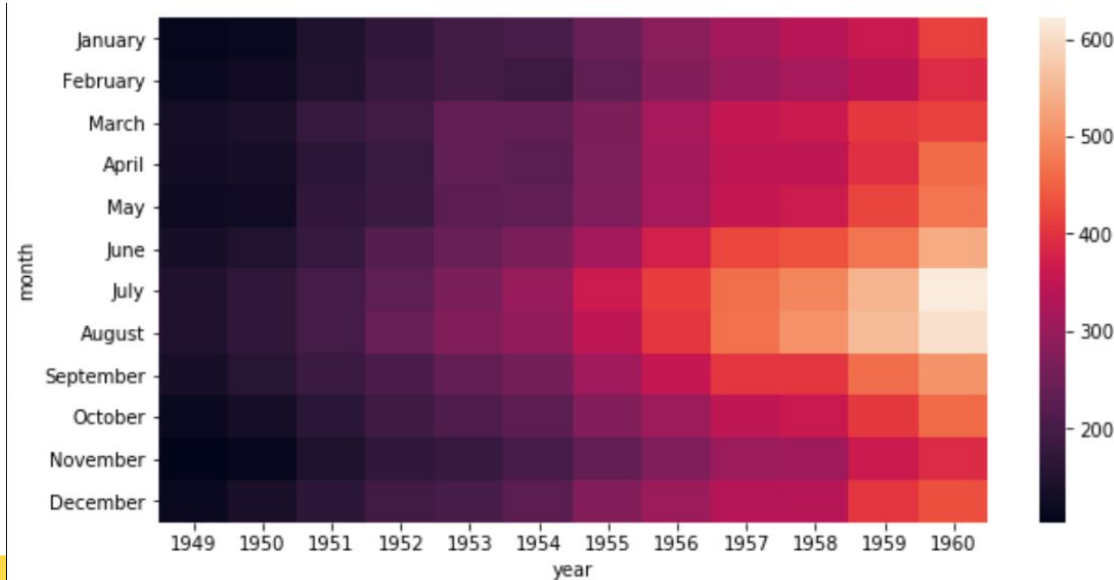
Introduction to Seaborn's Heatmap Fn

Seaborn's `sns.heatmap()` Function

- Creates heatmap visualizations effortlessly.
- Offers a powerful tool for visualizing data relationships.

Revealing Patterns and Relationships

- Heatmaps are ideal for unveiling hidden patterns in datasets.
- Helps identify connections and trends within data.

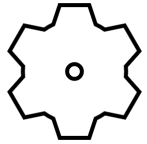


Visualizing Correlation Matrices with Heatmaps

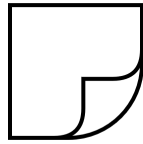
Benefits of Heatmaps:

- 1) **Quick Identification:** Color variations allow rapid detection of correlation strength.
- 2) **Intuitive Color Coding:** Colors represent correlations in an easily understandable manner.
- 3) **Enhanced Interpretation:** Aids in uncovering insights without requiring detailed analysis.

Creating a Correlation Heatmap



Step 1:
Extract
correlation
matrix from
your data.



Step 2:
Utilize Pandas'
.corr() or similar
methods.



Step 3:
Generate Heatmap with
`sns.heatmap()`:

- Import Seaborn library and your dataset.
- Utilize `sns.heatmap()` to create the heatmap.
- Pass the correlation matrix to the function.



Step 4:
Customize the Heatmap:

- Use `cmap` parameter to select color palette.
- Add annotations using `annot` parameter.
- Enhance visual clarity with labels and titles.

How this would look!

```
import seaborn as sns
import pandas as pd

# Load the example dataset
df = sns.load_dataset("iris")

# Create the correlation matrix
corr_matrix = df.corr()

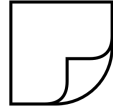
# Create the heatmap
sns.heatmap(corr_matrix, cmap="coolwarm")
```

Interpreting Heatmaps



1. Reading the Heatmap Color Scale: -1 to 1:

- Color scale represents correlation values.
- Ranges from -1 (strong negative) to 1 (strong positive).



2. Identifying Strong Correlations: Dark and Light Colors:

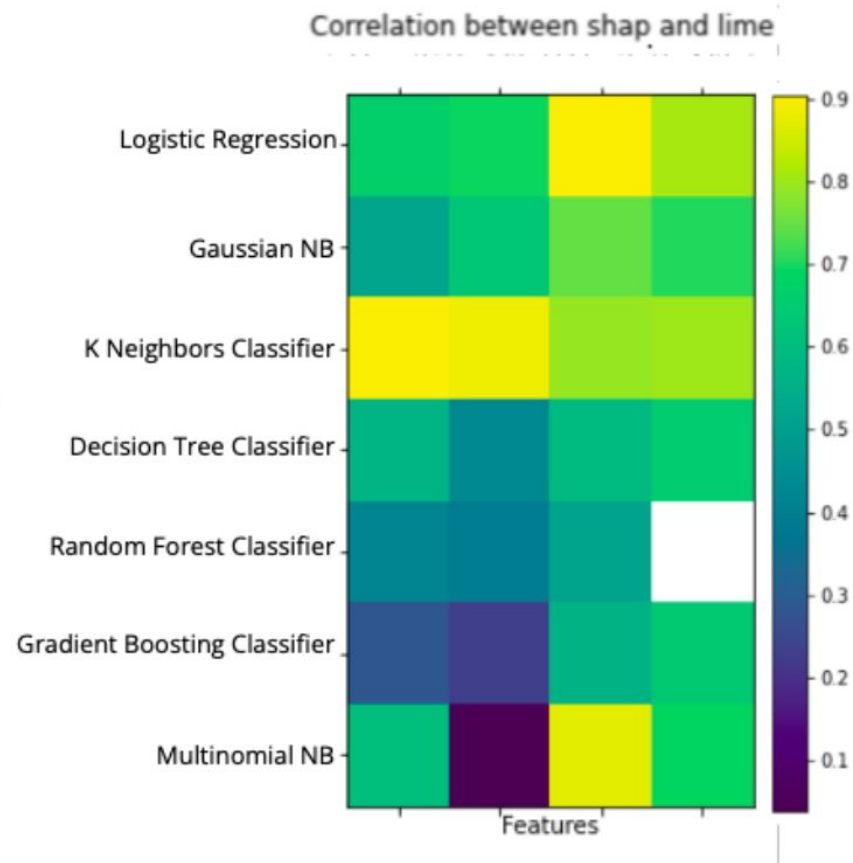
- Dark colors indicate high correlation.
- Light colors signify weaker correlation or absence.



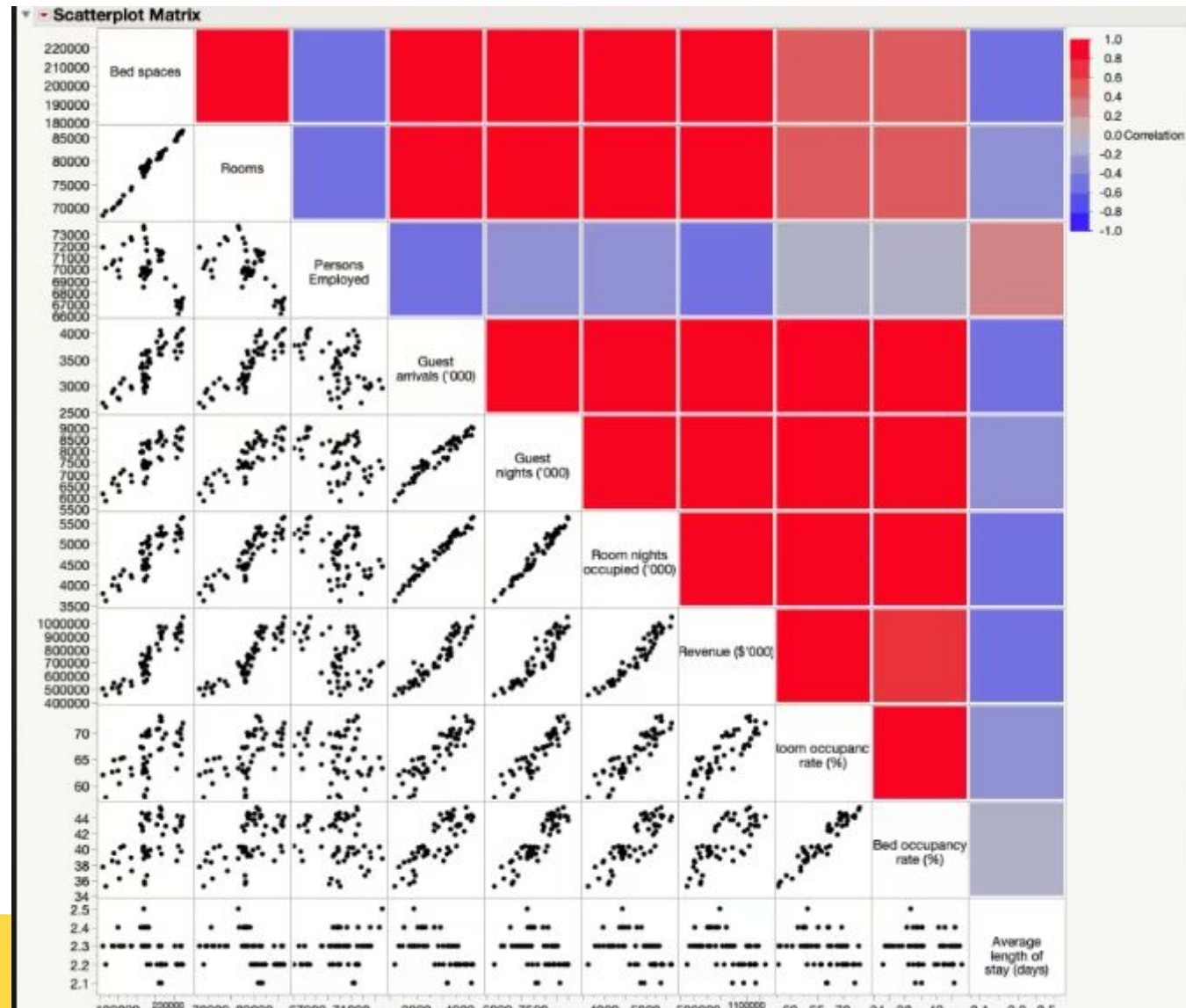
3. Detecting Patterns, Clusters, and Relationships:

- Observe diagonal patterns (self-correlations).
- Identify clusters of similar colors.
- Discern relationships among variables.

Example of Interpreting Heatmaps!



Sample Correlation Matrix



THANK YOU

I hope you enjoyed learning
about Heatmaps!

