

# 1 Data Normalization

We have some source data  $X = \{x_1, x_2, \dots, x_N\}$ . Normalization of  $X$  is mapping the data into a suitable range while preserving relations between the components.

## 1.1 Min-max normalization onto an interval $< A, B >$

Design a function `mmscale(x)` which maps an arbitrary input vector  $\mathbf{x}$  linearly onto the interval  $< A, B >$ . Usually we use min-max normalization onto the interval  $< 0, 1 >$  or  $< -1, 1 >$ . For example

```
>> mmscale([0.12 3 -123], -1, 1)
ans =

    0.95429    1.00000   -1.00000

>> mmscale([0.12 3 -123], 0, 1)
ans =

    0.97714    1.00000    0.00000
```

Using the command `plot` depict in a single graph  $\mathbf{x}$  and `mmscale(x,A,B)` - e.g. with  $\mathbf{x}$  on the horizontal axis and `mmscale(x,A,B)` on the vertical axis.

## 1.2 Normalization by the standard deviation

Standard deviation is the statistical function

$$sd(X) = \sigma_X = \sqrt{\frac{\sum (X - \bar{X})^2}{N - 1}},$$

where  $\bar{X} = \frac{1}{N} \cdot \sum_{i=1}^N x_i$  is the mean value of  $X$ .

This normalization transforms an input vector linearly in such a way that the mapped data will have mean 0 and deviation 1.

Write a function `sdscale(x)` transforming  $\mathbf{x}$  linearly to a vector with the mean 0 and the standard deviation 1.

Example:

```
>> sdscale([1 2 3])
ans =

    -1         0         1

>> sdscale([-2 2 7])
ans =

   -0.96099   -0.07392    1.03491
```

### 1.3 Sigmoid normalization

The sigmoid function (or logistic function), is the real function

$$f(x) = \frac{1}{1 + e^{-\lambda x}}, \text{ where the real constant } \lambda \text{ is called } \textit{slope}.$$

The domain of sigmoid is  $(-\infty, +\infty)$  and its range is  $(0, 1)$ .

We can graph the sigmoid function for  $\lambda = 1$  e.g. in the following way

```
>> x=-10:0.2:10;  
>> plot(x,1./(1+exp(-x)))
```

Write a function `sigmscale(x,1)` transforming entries of the vector `x` by the sigmoid function with slope 1.

Example:

```
>> sigmscale(-3:3,2) ans =  
  
0.00247  0.01799  0.11920  0.50000  0.88080  0.98201  0.99753
```

Implement also a transformation `sigmscale_inv(x,1)` inverse to the transformation `sigmscale(x,1)`.