

$$\begin{bmatrix} \sigma_1 & & & \\ & \sigma_2 & & \\ & & \ddots & \\ 0 & & & \sigma_n \end{bmatrix}$$

$$X = \sum_{i=1}^{\text{rank}(X)} \sigma_i u_i v_i^T = U \Sigma V^T$$

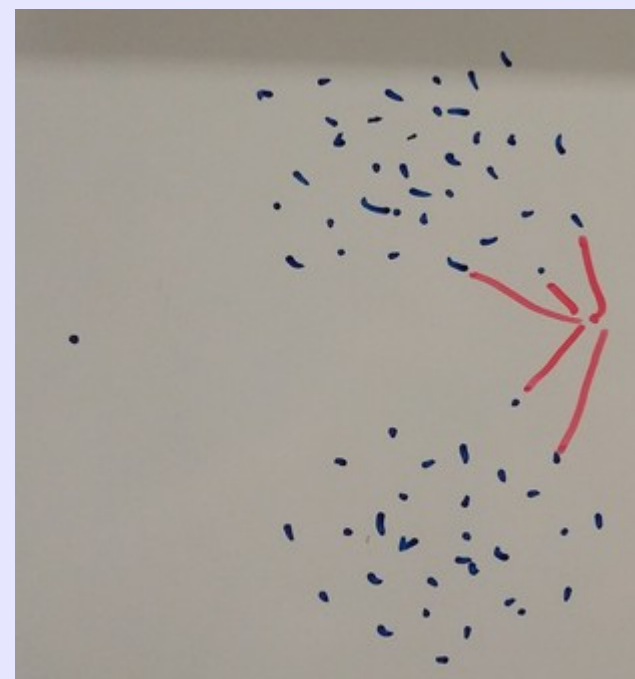
σ_i : i^{th} singular value of X
 u_i : i^{th} left singular value of X (i^{th} column of U)
 v_i^T : i^{th} right singular vector of X (i^{th} column of V^T)

Captures the patterns among attributes
 Captures the patterns among the objects

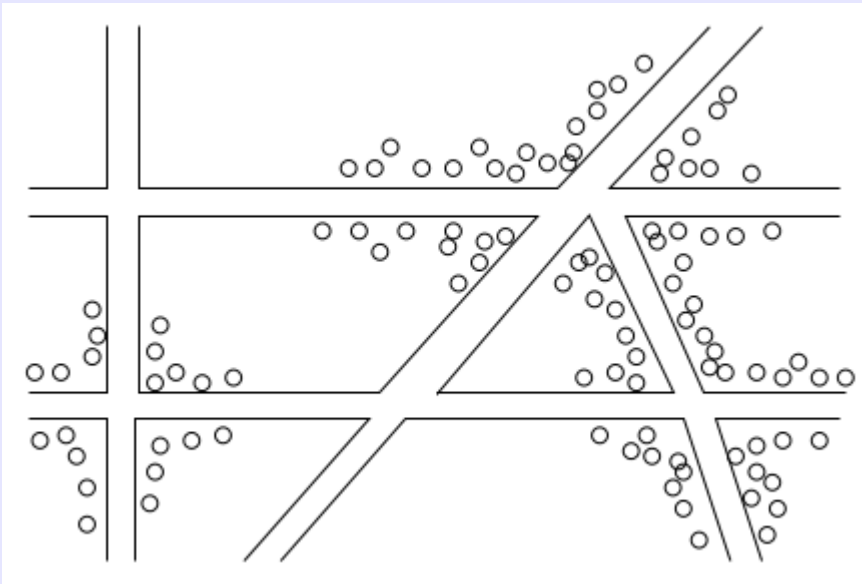
$$\chi^2 = \sum \frac{(o - e)^2}{e}$$

CS 422-04: Data Mining
Vijay K. Gurbani, Ph.D., Illinois Institute of Technology

Lecture 1: Introduction



What is data mining?

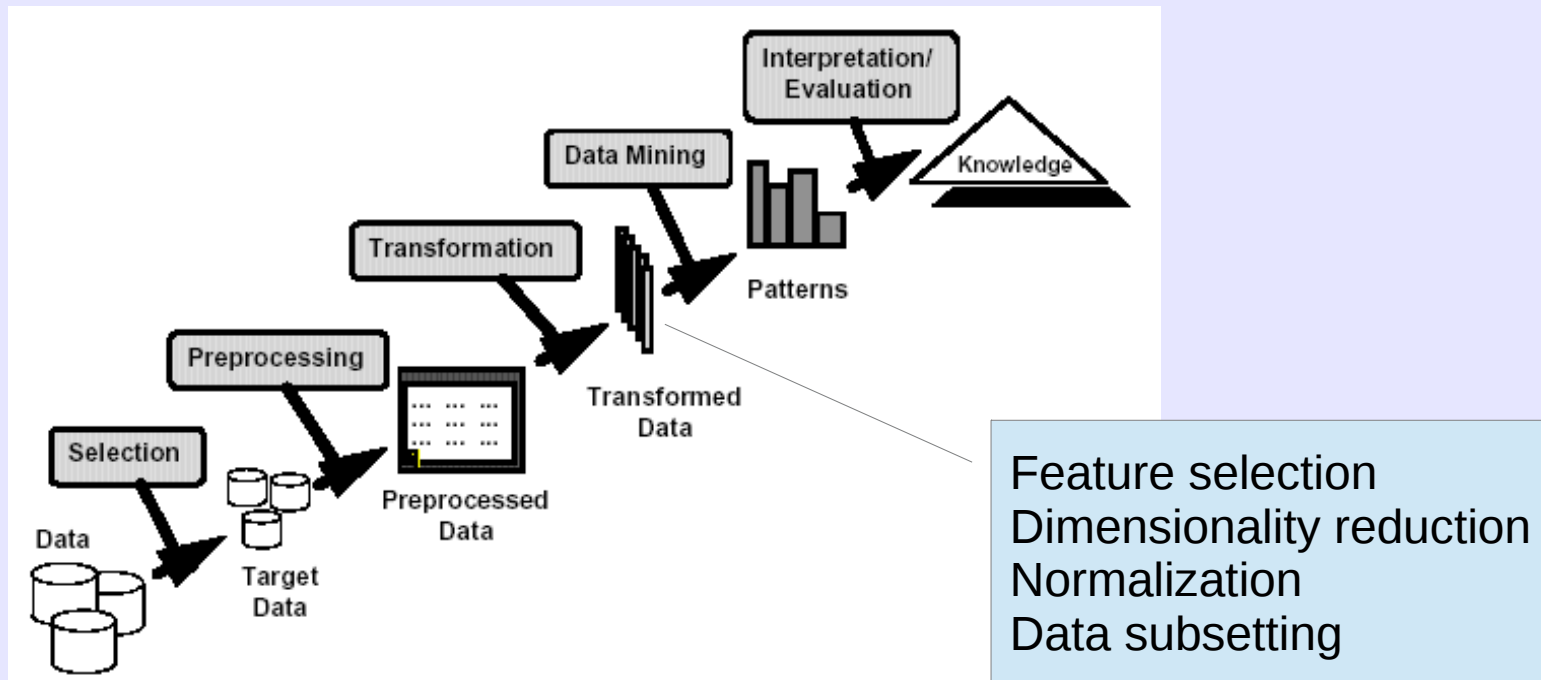


In 1854, Dr. John Snow noticed a pattern with respect to cholera outbreaks in London.

- *Clusters* around water pumps

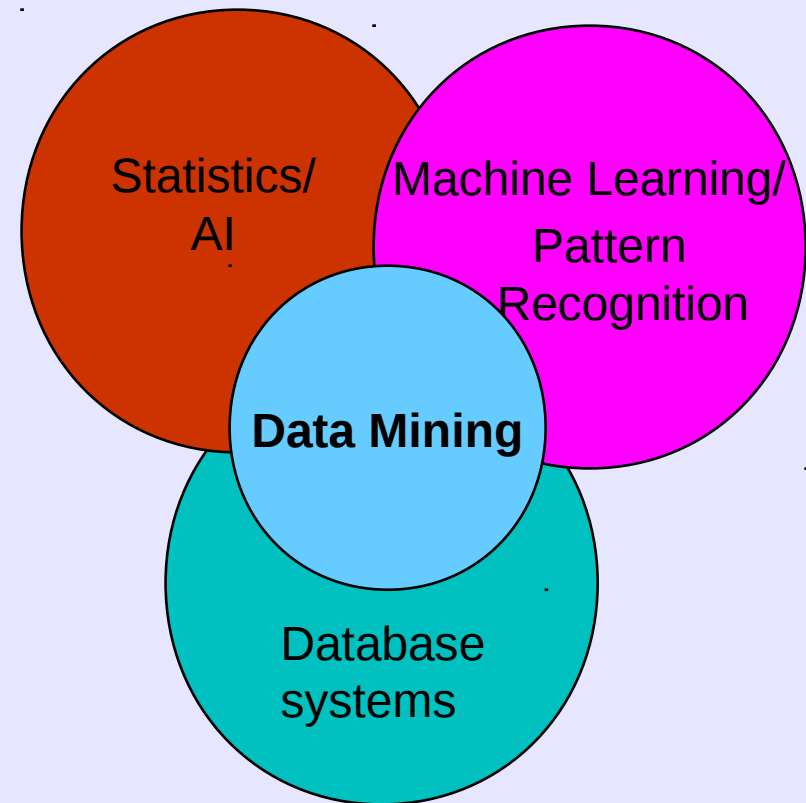
Figure source: Mining of Massive Datasets, Leskovec et al., 2014.

Introduction to Data Mining

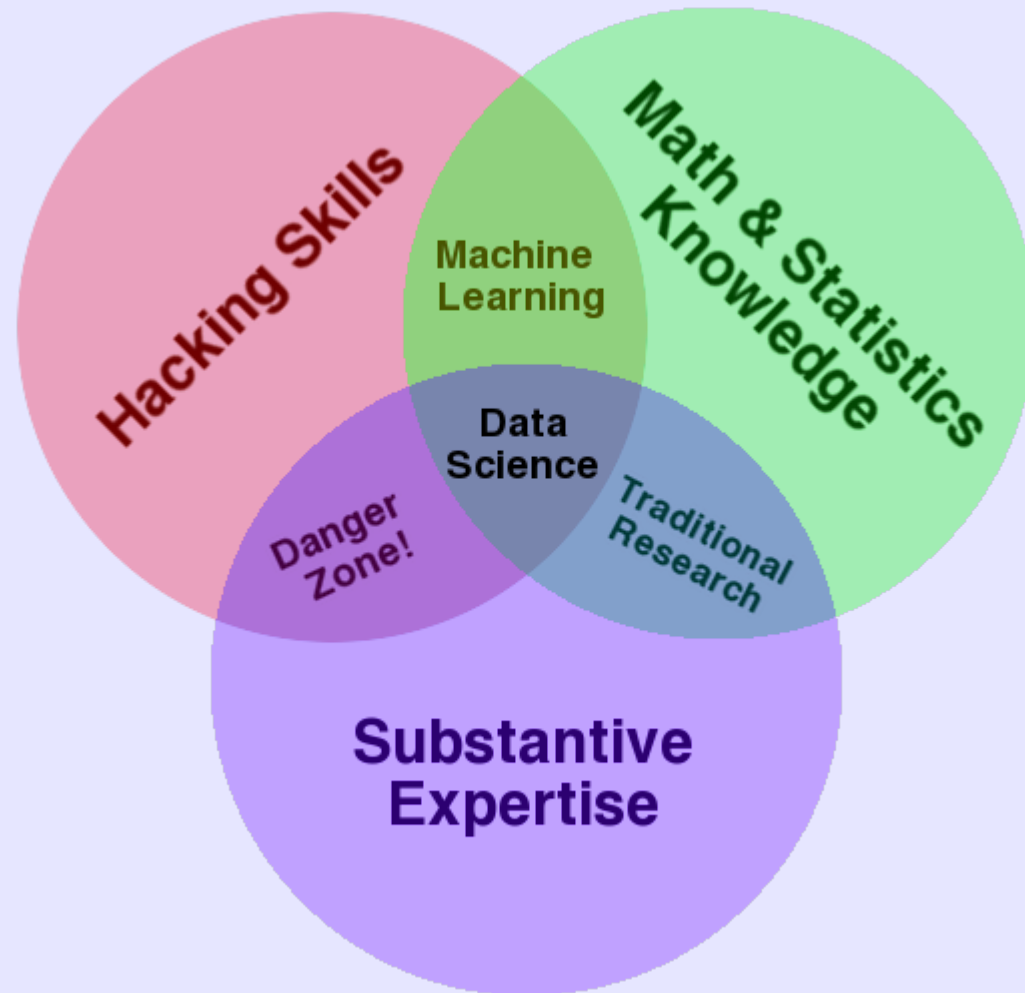


Introduction to Data Mining: Origins

- **Draws ideas from machine learning/AI, pattern recognition, statistics, and database systems**
- **Traditional techniques may be unsuitable due to**
 - **Enormity of data**
 - **High dimensionality of data**
 - **Heterogeneous, distributed nature of data**



Introduction to Data Mining: Origins



Resources

- R
 - <https://www.r-project.org/>
- RStudio
 - <https://www.rstudio.com/>