Elements Of Data Science - F2022

Week 8: Data Cleaning and Feature Engineering

10/26/2022

TODOs

- Readings:
 - PML Ch4.5 : Selecting Meaningful Features
 - PML Ch5.1: Unsupervised dimensionality reduction via principal component analysis
 - [Recommended] <u>Pandas: Merge, join, concatenate and compare</u>
 - [Additional] PDSH 5.9 : <u>PCA</u>
 - [Optional]: Nice ROC visualization (http://www.navan.name/roc/)

- Quiz 8, due Tuesday Nov 1st, 11:59pm ET
- HW2 Due Nov 4th

Precision & Recall and ROC visualizations

Precision & Recall

This and more at https://github.com/dariyasydykova/open_projects/tree/master/ROC animation

Also see the interactive viz at http://www.navan.name/roc/

Homework 2 Notes

- new homework submission points
 - (1pt) The homework should be spread over multiple pdf pages, not one single pdf page
 - (1pt) When submitting, assign each question to the pdf page where the solution is printed. If there is no print statement for a question, assign the question to the first pdf page where the code for the question is visible.
- string formatting vs. round() instead for setting precision

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• creating a dataframe from a dictionary of string:list pairs

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```
In [2]: import pandas as pd
        levels = [2,4,6,8]
        vals1 = [0.1,0.2,0.3,0.4]
        vals2 = [0.1,0.2,0.2,0.1]
        df_tmp = pd.DataFrame({'column1':vals1,'column2':vals2},
                               index=levels
        df_tmp.round(2)
Out[2]:
            column1 column2
                   0.1
         2 0.1
         4 0.2
                   0.2
         6 0.3
                   0.2
         8 0.4
                   0.1
```

• Plotting line plots from a dataframe with numeric columns

• Plotting line plots from a dataframe with numeric columns

```
In [3]: display(df_tmp.round(2))
         ax = df_tmp.plot();
         ax.set_xlabel('level');
         ax.set_ylabel('value');
             column1 column2
          2 0.1
                    0.1
          4 0.2
                    0.2
                    0.2
          6 0.3
          8 0.4
                    0.1
            0.40 -
                     column1
                    column2
            0.35
            0.30
          0.25
            0.20
            0.15
            0.10
```

Notes from Quiz 7

- LinearRegression (regression) vs LogisticRegression (classification)
- using a model "with default settings"

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- LinearRegression (regression) vs LogisticRegression (classification)
- using a model "with default settings"

```
In [6]: from sklearn.ensemble import GradientBoostingClassifier

gbc = GradientBoostingClassifier()
```

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

Environment Setup

```
In [7]: 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 (sklearn requires real)

Example Data

Example Data

```
In [8]: # read in example data
        df_shop_raw = pd.read_csv('../data/flowershop_data_with_dups_week8.csv',
                                 header=0,
                                 delimiter=',')
        df_shop_raw['purchase_date'] = pd.to_datetime(df_shop_raw.purchase_date)
        # make a copy for editing
        df_shop = df_shop_raw.copy()
        df_shop.info()
        <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
         1 lastname
                             1001 non-null object
         2 purchase_date 1001 non-null
                                            datetime64[ns]
         3 stars
                             1001 non-null int64
                             979 non-null
                                            float64
            price
           favorite flower 823 non-null
                                            object
        dtypes: datetime64[ns](1), float64(1), int64(2), object(2)
        memory usage: 47.0+ KB
```

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

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

```
In [9]: df_shop.duplicated().iloc[-3:] # are any of the last 3 rows duplicates?
Out[9]: 998    False
    999    False
    1000    True
    dtype: bool
```

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

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

```
In [9]: df_shop.duplicated().iloc[-3:] # are any of the last 3 rows duplicates?
 Out[9]: 998
                   False
          999
                   False
          1000
                    True
          dtype: bool
In [10]: df_shop[df_shop.duplicated(keep='first')] # default: keep 'first' duplicated row
Out[10]:
                            lastname purchase_date stars price favorite_flower
                 purchase id
                          FERGUSON 2017-05-04
           1000 1010
                                                     21.02 daffodil
In [11]: df_shop[df_shop.duplicated(keep=False)] # keep=False to show all duplicated rows
Out[11]:
                 purchase_id
                            lastname purchase_date stars price favorite_flower
                                                     21.02 daffodil
                1010
                           FERGUSON 2017-05-04
                          FERGUSON 2017-05-04
           1000 1010
                                                     21.02 daffodil
```

Duplicated Data for Subset of Columns

Duplicated Data for Subset of Columns

```
In [12]: # if it's important that a subset of columns is not duplicated
               df_shop
               .loc[df_shop.duplicated(subset=['purchase_id'], keep=False)]
               .sort_values(by='purchase_id')
Out[12]:
                 purchase_id
                             lastname purchase_date stars price favorite_flower
           10
                                                      21.02 daffodil
                           FERGUSON 2017-05-04
                1010
           1000 1010
                           FERGUSON 2017-05-04
                                                      21.02 daffodil
                                                      8.00 iris
                1101
                           WEBB
                                     2017-07-13
           101 1101
                                                      18.56 daffodil
                           BURKE
                                     2017-08-16
```

Duplicated Data for Subset of Columns

Out[12]:

	purchase_id	lastname	purchase_date	stars	price	favorite_flower
10	1010	FERGUSON	2017-05-04	2	21.02	daffodil
1000	1010	FERGUSON	2017-05-04	2	21.02	daffodil
100	1101	WEBB	2017-07-13	2	8.00	iris
101	1101	BURKE	2017-08-16	4	18.56	daffodil

```
In [13]: # could also use the indexing shortcut
    df_shop[df_shop.duplicated(subset=['purchase_id'], keep=False)].sort_values(by='purchase_id')
Out[13]:
```

	purchase_id	lastname	purchase_date	stars	price	favorite_flower
10	1010	FERGUSON	2017-05-04	2	21.02	daffodil
1000	1010	FERGUSON	2017-05-04	2	21.02	daffodil
100	1101	WEBB	2017-07-13	2	8.00	iris
101	1101	BURKE	2017-08-16	4	18.56	daffodil

Missing Data

- Reasons for missing data
 - Sensor error (random?)
 - Data entry error (random?)
 - Survey-subject decisions (non-random?)
 - etc.

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

Missing Data in Pandas: np.nan

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

```
In [17]: # 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):
                            Non-Null Count Dtype
             Column
         0 purchase_id 999 non-null
                                           int64
                      999 non-null
         1 lastname
                                           object
         2 purchase_date 999 non-null
                                           datetime64[ns]
         3 stars
                         999 non-null
                                         int64
                            977 non-null
                                         float64
         4 price
           favorite flower 821 non-null
                                           object
        dtypes: datetime64[ns](1), float64(1), int64(2), object(2)
        memory usage: 54.6+ KB
```

Missing Data in Pandas: np.nan

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

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In [17]: # 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):
                             Non-Null Count Dtype
             Column
         0 purchase_id 999 non-null int64
                      999 non-null object
          1 lastname
          2 purchase_date 999 non-null
                                             datetime64[ns]
                     999 non-null int64
977 non-null floate
          3 stars
                             977 non-null
                                           float64
          4 price
            favorite flower 821 non-null
                                             object
         dtypes: datetime64[ns](1), float64(1), int64(2), object(2)
        memory usage: 54.6+ KB
In [18]: # can we check for NaN using "x == np.nan"? No!
        np.nan == np.nan
Out[18]: False
```

Missing Data in Pandas: np.nan

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

```
In [17]: # 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):
                      Non-Null Count Dtype
             Column
         0 purchase_id 999 non-null int64
                      999 non-null object
         1 lastname
         2 purchase_date 999 non-null
                                            datetime64[ns]
                     999 non-null int64
977 non-null float6
         3 stars
                                          float64
                             977 non-null
         4 price
             favorite flower 821 non-null
                                            object
         dtypes: datetime64[ns](1), float64(1), int64(2), object(2)
        memory usage: 54.6+ KB
In [18]: # can we check for NaN using "x == np.nan"? No!
        np.nan == np.nan
Out[18]: False
In [19]: # however
        np.nan is np.nan
Out[19]: True
```

```
In [20]: # some missing data
         df_shop.loc[20:21,'price']
Out[20]: 20
                 NaN
               10.53
         Name: price, dtype: float64
In [21]: # .isna() returns True where data is missing, False otherwise
         df_shop.loc[20:21, 'price'].isna()
Out[21]: 20
                True
               False
         Name: price, dtype: bool
In [22]: # .notna() returns True where data is NOT missing, False otherwise
         df_shop.loc[20:21,'price'].notna()
Out[22]: 20
               False
                True
         Name: price, dtype: bool
```

```
In [20]: # some missing data
         df_shop.loc[20:21,'price']
Out[20]: 20
                  NaN
                10.53
         Name: price, dtype: float64
In [21]: # .isna() returns True where data is missing, False otherwise
         df_shop.loc[20:21,'price'].isna()
Out[21]: 20
                 True
                False
         Name: price, dtype: bool
In [22]: # .notna() returns True where data is NOT missing, False otherwise
         df_shop.loc[20:21,'price'].notna()
Out[22]: 20
                False
                 True
         Name: price, dtype: bool
In [23]: # find rows where price is missing
         df_shop[df_shop.price.isna()].head()
Out[23]:
                        lastname purchase_date stars price favorite_flower
               purchase id
                        CLARK
                                2017-01-05
          20 1020
                                                     NaN
                                                NaN
          41 1041
                        PETERS
                                2017-02-01
                                                NaN
                                                     orchid
                                                     daffodil
          54 1054
                        GREEN
                                2017-02-13
                                                NaN
          63 1063
                        BARNETT 2017-08-27
                                                NaN
                                                     gardenia
          145 1145
                        CARROLL 2017-07-29
                                                NaN tulip
```

```
In [24]: # How many nan's in a single column?
    df_shop.price.isna().sum()
Out[24]: 22
```

```
In [24]: # How many nan's in a single column?
         df_shop.price.isna().sum()
Out[24]: 22
In [25]: # How many nan's per column?
         df_shop.isna().sum()
Out[25]: purchase_id
                              0
         lastname
         purchase_date
         stars
         price
                             22
         favorite_flower
                            178
         dtype: int64
In [26]: # How many total nan's?
         df_shop.isna().sum().sum()
Out[26]: 200
```

```
In [27]: df_shop.shape
Out[27]: (999, 6)
```

```
In [27]: df_shop.shape
Out[27]: (999, 6)

In [28]: # drop rows with nan in any column df_shop.dropna().shape
Out[28]: (801, 6)
```

```
In [27]: df_shop.shape
Out[27]: (999, 6)
In [28]: # drop rows with nan in any column
df_shop.dropna().shape
Out[28]: (801, 6)
In [29]: # drop only rows with nan in price using subset
df_shop.dropna(subset=['price']).shape
Out[29]: (977, 6)
```

```
In [27]: df_shop.shape
Out[27]: (999, 6)
In [28]: # drop rows with nan in any column
         df_shop.dropna().shape
Out[28]: (801, 6)
In [29]: # drop only rows with nan in price using subset
         df_shop.dropna(subset=['price']).shape
Out[29]: (977, 6)
In [30]: # drop only rows with nans in all columns (a row of all nans)
         df_shop.dropna(how='all').shape
Out[30]: (999, 6)
```

Missing Data: Drop Rows Cont.

Missing Data: Drop Rows Cont.

```
In [31]: # save a new dataframe with dropped rows
    df_shop = df_shop.dropna()
    df_shop.shape
Out[31]: (801, 6)
```

Missing Data: Drop Rows Cont.

```
In [31]: # save a new dataframe with dropped rows
df_shop = df_shop.dropna()
df_shop.shape

Out[31]: (801, 6)

In [32]: # drop rows in current dataframe
df_shop = df_shop_raw.drop_duplicates().copy()
df_shop.dropna(inplace=True)
df_shop.shape

Out[32]: (802, 6)
```

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

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

```
In [33]: df_shop = df_shop_raw.drop_duplicates().copy() # make a new copy of the data
```

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

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

```
In [33]: df_shop = df_shop_raw.drop_duplicates().copy() # make a new copy of the data
In [34]: df_shop.price[20:22]
Out[34]: 20
                 NaN
               10.53
         Name: price, dtype: float64
In [35]: df_shop.price[20:22].fillna(0)
Out[35]: 20
                0.00
               10.53
         Name: price, dtype: float64
In [36]: print(df_shop.price.mean().round(2))
         print(df_shop.price.fillna(0).mean().round(2))
         23.4
         22.89
```

Pros:

- easy to do
- simple to understand

Cons:

values may not be realistic

• 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

```
In [37]: print(df_shop.price.mean().round(2))
print(df_shop.price.fillna(df_shop.price.mean()).mean().round(2))

23.4
23.4
```

```
In [37]: print(df_shop.price.mean().round(2))
    print(df_shop.price.fillna(df_shop.price.mean()).mean().round(2))

23.4
23.4

In [38]: # make a copy to keep our original df
    df_shop_impute = df_shop.copy()

In [39]: # fill missing price with mean of price
    df_shop_impute['price'] = df_shop.price.fillna(df_shop.price.mean())
```

```
In [37]: print(df_shop.price.mean().round(2))
         print(df_shop.price.fillna(df_shop.price.mean()).mean().round(2))
         23.4
         23.4
In [38]: # make a copy to keep our original df
         df_shop_impute = df_shop.copy()
In [39]: # fill missing price with mean of price
         df_shop_impute['price'] = df_shop.price.fillna(df_shop.price.mean())
In [40]: # check to make sure all nulls filled
         assert df_shop_impute.price.isna().sum() == 0
         assert df_shop_impute.price.notna().all()
         # also, that our mean hasn't changed
         assert df_shop.price.mean() == df_shop_impute.price.mean()
```

```
In [37]: print(df_shop.price.mean().round(2))
         print(df_shop.price.fillna(df_shop.price.mean()).mean().round(2))
         23.4
         23.4
In [38]: # make a copy to keep our original df
         df_shop_impute = df_shop.copy()
In [39]: # fill missing price with mean of price
         df_shop_impute['price'] = df_shop.price.fillna(df_shop.price.mean())
In [40]: # check to make sure all nulls filled
         assert df_shop_impute.price.isna().sum() == 0
         assert df_shop_impute.price.notna().all()
         # also, that our mean hasn't changed
         assert df_shop.price.mean() == df_shop_impute.price.mean()
In [41]: # inplace works here as well
         df_shop_impute.price.fillna(df_shop_impute.price.mean(),inplace=True)
```

Missing Data: Impute Cont.

Missing Data: Impute Cont.

```
In [42]: df_shop.favorite_flower.mode() # may be more than 1!
Out[42]: 0 lilac
    Name: favorite_flower, dtype: object
```

Missing Data: Impute Cont.

```
In [42]: df_shop.favorite_flower.mode() # may be more than 1!
Out[42]: 0
             lilac
         Name: favorite_flower, dtype: object
In [43]: # Note that we have to index into the DataFrame returned by mode to get a value
        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: 1000 entries, 0 to 999
         Data columns (total 6 columns):
                              Non-Null Count Dtype
              Column
             purchase id 1000 non-null int64
                        1000 non-null object
          1 lastname
          2 purchase_date 1000 non-null
                                             datetime64[ns]
          3 stars
                              1000 non-null
                                             int64
                              1000 non-null
                                            float64
              price
             favorite_flower 1000 non-null object
         dtypes: datetime64[ns](1), float64(1), int64(2), object(2)
         memory usage: 54.7+ KB
```

Missing Data: Impute Cont. Using SimpleImputer

```
In [44]: df_shop[['price', 'stars']].loc[20:22]
Out[44]:
             price stars
          20 NaN 3
          21 10.53 2
         22 19.77 1
In [45]: from sklearn.impute import SimpleImputer
         imp = SimpleImputer(strategy='mean').fit(df_shop[['price','stars']])
         print(f'fill values = {imp.statistics_.round(2)}')
         imp.transform(df_shop.loc[20:22,['price','stars']]).round(2)
         fill values = [23.4 3.6]
Out[45]: array([[23.4 , 3. ],
                [10.53, 2.],
                [19.77, 1. ]])
In [46]: df_shop.favorite_flower[:3]
Out[46]: 0
                   iris
                    NaN
              carnation
         Name: favorite_flower, dtype: object
```

Missing Data: Impute Cont. Using SimpleImputer

```
In [44]: df_shop[['price', 'stars']].loc[20:22]
Out[44]:
              price stars
          20 NaN 3
          21 10.53 2
          22 19.77 1
In [45]: from sklearn.impute import SimpleImputer
         imp = SimpleImputer(strategy='mean').fit(df_shop[['price','stars']])
         print(f'fill values = {imp.statistics_.round(2)}')
         imp.transform(df_shop.loc[20:22,['price','stars']]).round(2)
         fill values = [23.4 \ 3.6]
Out[45]: array([[23.4 , 3. ],
                [10.53, 2.],
                [19.77, 1. ]])
In [46]: df_shop.favorite_flower[:3]
Out[46]: 0
                   iris
                    NaN
         1
              carnation
         Name: favorite_flower, dtype: object
In [47]: | imp = SimpleImputer(strategy='most_frequent').fit(df_shop[['favorite_flower']])
         imp.transform(df_shop.loc[:2,['favorite_flower']])
Out[47]: array([['iris'],
                 ['lilac'],
                 ['carnation'], dtvpe=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

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Missing Data: Impute

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)

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Missing Data: Adjacent Data

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

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

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```
In [51]: df_shop = df_shop_raw.drop_duplicates().copy()

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

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

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

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

```
In [51]: df_shop = df_shop_raw.drop_duplicates().copy()
         # storing a column of 1:missing, 0:not-missing
         df_shop['price_missing'] = df_shop.price.isna().astype(int)
         # can now fill missing values
         df_shop['price'] = df_shop.price.fillna(df_shop.price.mean())
In [52]: # finding where data was missing
         np.where(df_shop.price_missing == 1)
Out[52]: (array([ 20, 41, 54, 63, 145, 186, 194, 203, 212, 360, 367, 382, 429,
                 469, 522, 570, 595, 726, 792, 821, 974, 978]),)
In [53]: df_shop[['price', 'price_missing']].iloc[20:23]
Out[53]:
                 price price_missing
          20 23.403384 1
          21 10.530000 0
          22 19.770000 0
```

Rescaling

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

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- Methods of rescaling
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 - others...

Rescaling

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

Rescaling: Standardization

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

Rescaling: Standardization

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

Rescaling: Standardization

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

```
In [56]: from sklearn.preprocessing import StandardScaler
         # instantiate
         ss = StandardScaler(with_mean=True, with_std=True) # 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_s[:2].round(2)
Out[56]: array([[-0.5 , -0.48],
                 [-0.17, -0.91]
In [57]: df_taxi_ss = pd.DataFrame(X_ss,columns=['trip_duration_scaled','tip_amount_scaled'])
         df_taxi_ss.agg(['mean','std','min','max'],axis=0).round(2)
Out[57]:
               trip_duration_scaled tip_amount_scaled
                               -0.00
          mean 0.00
                               1.00
               1.00
               -1.54
                               -1.54
               5.62
                               4.88
```

Rescaling: Min-Max

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

Rescaling: Min-Max

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- X_scaled = (X X.min()) / (X.max() X.min())
- removes negative values

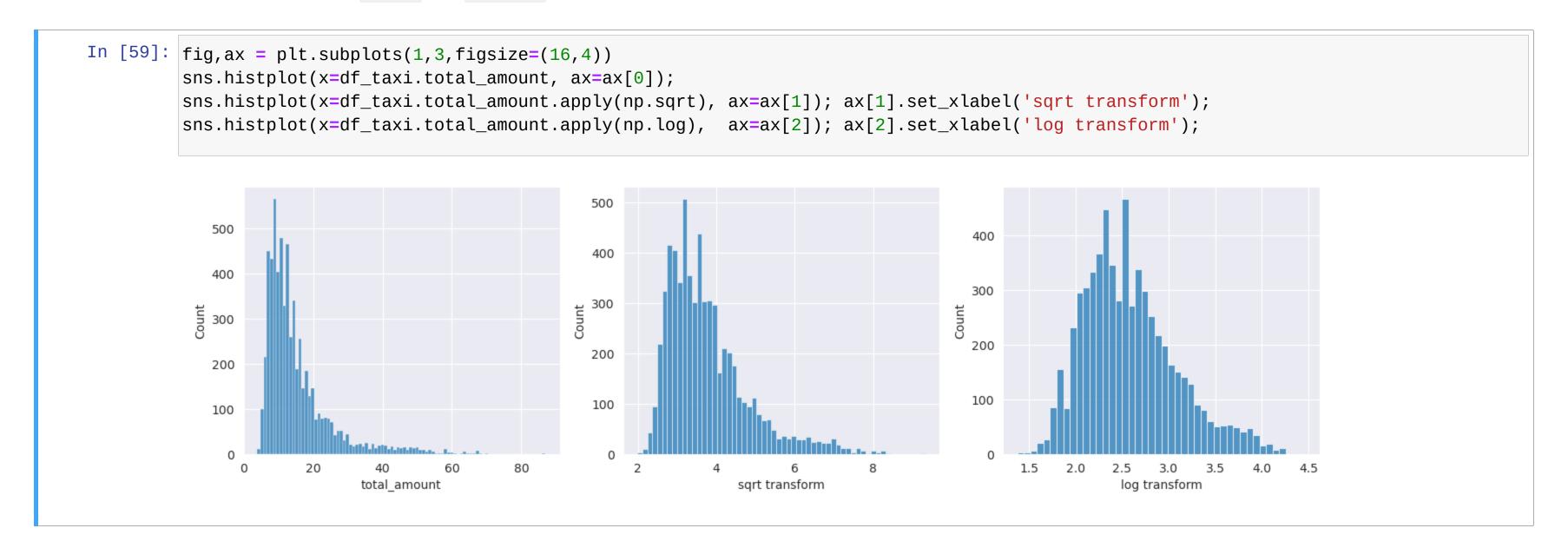
```
In [58]: from sklearn.preprocessing import MinMaxScaler
         X_mms = MinMaxScaler(feature_range=(0,1) # default is to rescale between 0 and 1
                               ).fit_transform(df_taxi[['trip_duration','tip_amount']])
         df_taxi_mms = pd.DataFrame(X_mms,columns=['trip_duration_scaled','tip_amount_scaled'])
         df_taxi_mms.agg(['mean','std','min','max']).round(2)
Out[58]:
                trip_duration_scaled tip_amount_scaled
          mean 0.21
                               0.24
          std
                0.14
                               0.16
          min
                0.00
                               0.00
          max 1.00
                               1.00
```

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

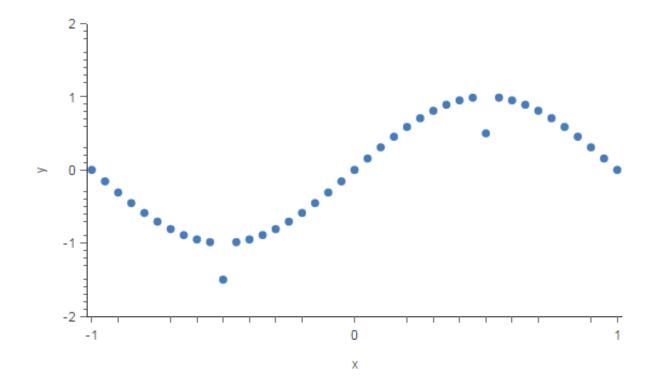
Dealing with Skew

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



Outliers

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



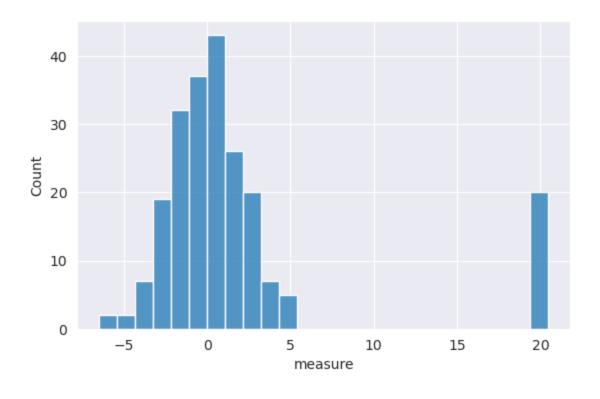
Outliers

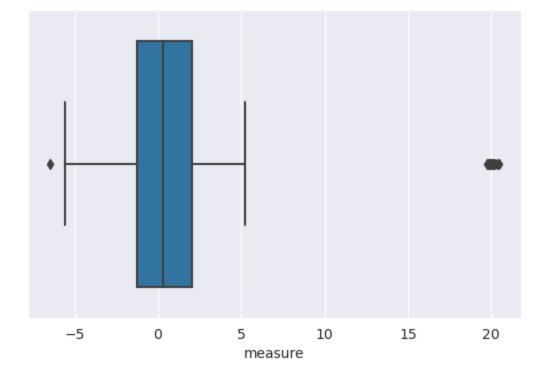
- Why worry about them?
 - can give misleading results
 - can indicate issues in data/measurement
- Detecting Outliers
 - understand your data!
 - visualizations
 - 1.5*IQR
 - z-scores
 - etc..

```
In [60]: np.random.seed(123)
         data_rand = np.concatenate([np.random.normal(0,2,200),np.random.normal(20,.2,20)])
         df_rand = pd.DataFrame({'measure':data_rand})
         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]);
            40
            30
          Count
20
            10
                                        10
                                               15
                                                                      -5
                                                                                                   15
                                                                                                          20
                                  measure
                                                                                     measure
```

```
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    data_rand = np.concatenate([np.random.normal(0,2,200),np.random.normal(20,.2,20)])
    df_rand = pd.DataFrame({'measure':data_rand})

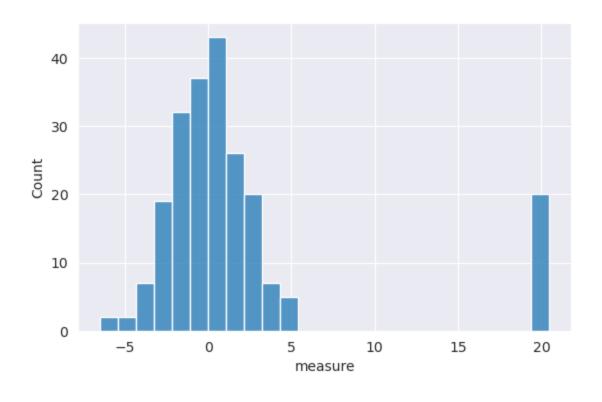
fig,ax = plt.subplots(1,2, figsize=(14,4))
    sns.histplot(x=df_rand.measure,ax=ax[0]);sns.boxplot(x=df_rand.measure,ax=ax[1]);
```

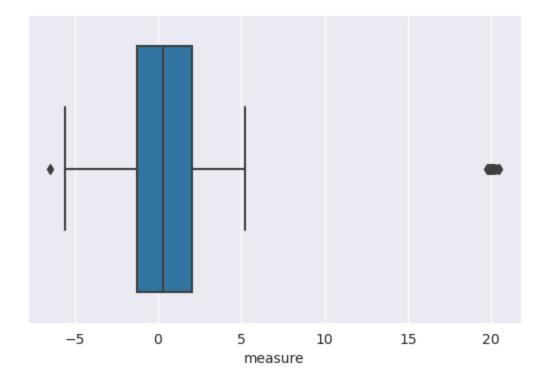




```
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fig,ax = plt.subplots(1,2, figsize=(14,4))
    sns.histplot(x=df_rand.measure,ax=ax[0]);sns.boxplot(x=df_rand.measure,ax=ax[1]);
```





```
In [61]: # Calculating IQR
    p25,p75 = df_rand.measure.quantile([.25,.75])
    iqr = p75 - p25
    round(iqr,2)
```

Out[61]: 3.3

```
In [62]: # Finding outliers with IQR (first two examples found)
df_rand.measure[(df_rand.measure > p75+(1.5*iqr)) | (df_rand.measure < p25-(1.5*iqr))].sort_values().head(2).round(2)</pre>
```

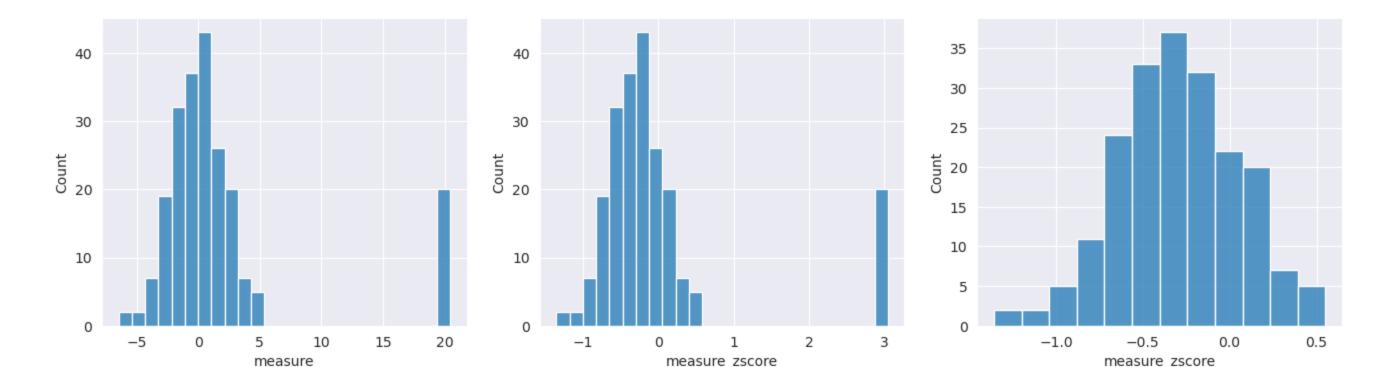
Detecting Outliers with z-score

Detecting Outliers with z-score

```
In [63]: # 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[63]:

	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 <u>sklearn docs on Outlier Detection</u> for more details

Dealing with Outliers

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

Putting It All Together: Different Styles

Putting It All Together: Different Styles

Putting It All Together: Different Styles

```
In [64]: df_shop1 = pd.read_csv('../data/flowershop_data_with_dups_week8.csv')
         df_shop1 = df_shop1.drop_duplicates()
         df_shop1['purchase_date']
                                             = pd.to_datetime(df_shop1.purchase_date)
         df_shop1['price_missing']
                                             = df_shop1.price.isna().astype(int)
         df_shop1['price']
                                             = df_shop1.price.fillna(df_shop1.price.mean())
                                             = StandardScaler().fit_transform(df_shop1[['price']])
         df_shop1['price_scaled']
         df_shop1['favorite_flower_missing'] = df_shop1.favorite_flower.isna().astype(int)
         df_shop1['favorite_flower']
                                             = SimpleImputer(strategy='most_frequent').fit(df_shop1[['favorite_flower']])
In [65]: df_shop2 = (
             pd.read_csv('../data/flowershop_data_with_dups_week8.csv')
             .drop_duplicates()
             .assign(
                 purchase_date
                                         = lambda df_ : pd.to_datetime(df_.purchase_date),
                                         = lambda df_ : df_.price.isna().astype(int),
                 price_missing
                                         = lambda df_ : df_.price.fillna(df_.price.mean()),
                 price
                                         = lambda df_ : StandardScaler().fit_transform(df_[['price']]),
                 price_scaled
                 favorite_flower_missing = lambda df_ : df_.favorite_flower.isna().astype(int),
                                         = lambda df_ : (SimpleImputer(strategy='most_frequent')
                 favorite_flower
                                                          .fit_transform(df_shop1[['favorite_flower']])
```

Putting It All Together: Different Styles

```
In [64]: df_shop1 = pd.read_csv('../data/flowershop_data_with_dups_week8.csv')
         df_shop1 = df_shop1.drop_duplicates()
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         df_shop1['price']
                                             = df_shop1.price.fillna(df_shop1.price.mean())
                                             = StandardScaler().fit_transform(df_shop1[['price']])
         df_shop1['price_scaled']
         df_shop1['favorite_flower_missing'] = df_shop1.favorite_flower.isna().astype(int)
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                                         = lambda df_ : df_.price.fillna(df_.price.mean()),
                 price
                                         = lambda df_ : StandardScaler().fit_transform(df_[['price']]),
                 price_scaled
                 favorite_flower_missing = lambda df_ : df_.favorite_flower.isna().astype(int),
                                         = lambda df_ : (SimpleImputer(strategy='most_frequent')
                 favorite_flower
                                                          .fit_transform(df_shop1[['favorite_flower']])
```

In [66]: pd.testing.assert_frame_equal(df_shop1,df_shop2) # throws an exeption when data frames are not the same

Data Cleaning Review

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

Feature Engineering

- Binning
- One-Hot encoding
- Derived Features

Binning

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

Binning

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Binning

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

```
In [67]: trip_duration_bins = [df_taxi.trip_duration.min(),
                                df_taxi.trip_duration.median(),
                                df_taxi.trip_duration.quantile(0.75),
                                df_taxi.trip_duration.max(),]
In [68]: df_taxi_bin = df_taxi_raw.copy()
         df_taxi_bin['trip_duration_binned'] = pd.cut(df_taxi_bin.trip_duration,
                                                                                           # can pass bin edges or number of bins
                                                        bins=trip_duration_bins,
                                                        labels=['short', 'medium', 'long'],
                                                        right=True,
                                                                                           # all bins right-inclusive
                                                        include lowest=True
                                                                                           # first interval left-inclusive
         df_taxi_bin[['trip_duration','trip_duration_binned']].iloc[:3]
Out[68]:
             trip_duration trip_duration_binned
          1 516
                       short
          2 683
                       medium
          7 834
                       medium
```

- 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

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- One column per category, '1' in only one column per row
- Use pd.get_dummies() or sklearn.preprocessing.OneHotEncoder

```
In [69]: pd.get_dummies(df_taxi_bin.trip_duration_binned, prefix='trip_duration').iloc[:2]
Out[69]:
              trip_duration_short trip_duration_medium trip_duration_long
                                               0
In [70]: # 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 saved
Out[70]:
              total_amount trip_duration trip_duration_binned trip_duration_short trip_duration_medium trip_duration_long
           1 9.96
                         516
                                     short
                                                     0
                                                                                       0
           2 10.30
                         683
                                     medium
                                                                     1
```

- 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 [69]: pd.get_dummies(df_taxi_bin.trip_duration_binned, prefix='trip_duration').iloc[:2]
Out[69]:
              trip_duration_short trip_duration_medium trip_duration_long
In [70]: # 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 saved
Out[70]:
              total_amount trip_duration trip_duration_binned trip_duration_short trip_duration_medium trip_duration_long
           1 9.96
                          516
                                     short
                                                      0
           2 10.30
                          683
                                     medium
In [71]: # or let pandas determine which columns to one-hot
          pd.get_dummies(df_taxi_bin).iloc[:2,-6:] # not being saved
Out[71]:
              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
                                                            0
                                                                                                          0
           2 683
```

```
In [72]: 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[72]: [array(['short', 'medium', 'long'], dtype=object)]
In [73]: ohe.transform(df_taxi_bin[['trip_duration_binned']])[:3] # returns a sparse matrix!
Out[73]: <3x3 sparse matrix of type '<class 'numpy.float64'>'
                 with 3 stored elements in Compressed Sparse Row format>
In [74]: ohe.transform(df_taxi_bin[['trip_duration_binned']])[:3].todense() # use .todense() to convert sparse to dense
Out[74]: matrix([[1., 0., 0.],
                 [0., 1., 0.],
                 [0., 1., 0.]])
```

```
In [75]: from sklearn.preprocessing import KBinsDiscretizer
         # NOTE: We're not setting the bin edges explicitly
                 For control over bin edges, use Binarizer
         kbd = KBinsDiscretizer(n_bins=3,
                                encode="onehot", # or onehot (sparse), ordinal
                                strategy="quantile", # or uniform or kmeans (clustering)
                               ).fit(df_taxi[['trip_duration']])
         print(kbd.bin_edges_)
         print(kbd.bin_edges_[0].astype(int))
         [array([2.000e+00, 4.780e+02, 8.700e+02, 3.556e+03])]
           2 478 870 3556]
In [76]: df_taxi[['trip_duration']].tail(3)
Out[76]:
               trip_duration
          9994 905
          9995 296
          9997 2089
```

```
In [75]: from sklearn.preprocessing import KBinsDiscretizer
         # NOTE: We're not setting the bin edges explicitly
                 For control over bin edges, use Binarizer
         kbd = KBinsDiscretizer(n_bins=3,
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          [array([2.000e+00, 4.780e+02, 8.700e+02, 3.556e+03])]
            2 478 870 3556]
In [76]: df_taxi[['trip_duration']].tail(3)
Out[76]:
               trip_duration
          9994 905
          9995 296
          9997 2089
In [77]: kbd.transform(df_taxi[['trip_duration']])[-3:]
Out[77]: <3x3 sparse matrix of type '<class 'numpy.float64'>'
                 with 3 stored elements in Compressed Sparse Row format>
```

```
In [75]: from sklearn.preprocessing import KBinsDiscretizer
         # NOTE: We're not setting the bin edges explicitly
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In [76]: df_taxi[['trip_duration']].tail(3)
Out[76]:
               trip_duration
          9994 905
          9995 296
          9997 2089
In [77]: kbd.transform(df_taxi[['trip_duration']])[-3:]
Out[77]: <3x3 sparse matrix of type '<class 'numpy.float64'>'
                 with 3 stored elements in Compressed Sparse Row format>
In [78]: kbd.transform(df_taxi[['trip_duration']])[-3].todense()
Out[78]: matrix([[0., 0., 1.]])
```

Dealing with Ordinal Variables

Dealing with Ordinal Variables

Dealing with Ordinal Variables

In [79]: df_pml = pd.DataFrame([['green', 'M', 10.1, 'class2'],

['red','L',13.5,'class1'],

['blue', 'XL', 15.3, 'class2']],

```
columns=['color', 'size', 'price', 'classlabel'])
         df_pml
Out[79]:
             color size price classlabel
          0 green M 10.1 class2
          1 red L
                     13.5
                          class1
          2 blue XL 15.3 class2
In [80]: # if we know the numerical difference between ordinal values
         \# eg XL = L+1 = M+2
         size_mapping = {'XL':3,
                          'L':2,
                          'M':1}
         df_pml_features = pd.DataFrame()
         df_pml_features['size'] = df_pml['size'].map(size_mapping)
         df_pml_features
Out[80]:
             size
```

Dealing with Ordinal Variables Cont.

Dealing with Ordinal Variables Cont.



Dealing with Ordinal Variables Cont.

```
In [81]: df_pml
Out[81]:
             color size price classlabel
          0 green M 10.1 class2
          1 red L 13.5 class1
          2 blue XL 15.3 class2
In [82]: # 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[82]:
            x > M \quad x > L
          0 0
          1 1
          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

Polynomial Features

```
In [83]: from sklearn.preprocessing import PolynomialFeatures
          pf = PolynomialFeatures(degree=2,
                                   include_bias=False)
         X_new = pf.fit_transform(df_taxi[['passenger_count','trip_duration']])
          new_columns = ['passenger_count','trip_duration','passenger_count^2','passenger_count*trip_duration','trip_duration^2']
          pd.DataFrame(X_new[3:5],columns=new_columns)
Out[83]:
             passenger_count trip_duration passenger_count^2 passenger_count*trip_duration trip_duration^2
          0 3.0
                          298.0
                                                                           88804.0
                                     9.0
                                                    894.0
          1 1.0
                                     1.0
                                                    396.0
                                                                           156816.0
                          396.0
```

```
In [84]: doc = "D.S. is great!"
doc

Out[84]: 'D.S. is great!'
```

```
In [84]: doc = "D.S. is great!"
Out[84]: 'D.S. is great!'
In [85]: doc.lower(), doc.upper() # change capitalization
Out[85]: ('d.s. is great!', 'D.S. IS GREAT!')
```

```
In [84]: doc = "D.S. is great!"
doc
Out[84]: 'D.S. is great!'
In [85]: doc.lower(), doc.upper() # change capitalization
Out[85]: ('d.s. is great!', 'D.S. IS GREAT!')
In [86]: doc.split() , doc.split('.') # split a string into parts (default is whitespace)
Out[86]: (['D.S.', 'is', 'great!'], ['D', 's', ' is great!'])
```

```
In [84]: doc = "D.S. is great!"
doc
Out[84]: 'D.S. is great!'
In [85]: doc.lower(),doc.upper()  # change capitalization
Out[85]: ('d.s. is great!', 'D.S. IS GREAT!')
In [86]: doc.split() , doc.split('.') # split a string into parts (default is whitespace)
Out[86]: (['D.S.', 'is', 'great!'], ['D', 'S', ' is great!'])
In [87]: '|'.join(['ab','c','d']) # join items in a list together
Out[87]: 'ab|c|d'
```

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In [84]: doc = "D.S. is great!"
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In [87]: '|'.join(['ab','c','d']) # join items in a list together
Out[87]: 'ab|c|d'
In [88]: '|'.join(doc[:5])
                                     # a string itself is treated like a list of characters
Out[88]: 'D|.|S|.| '
```

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                                     # a string itself is treated like a list of characters
Out[88]: 'D|.|S|.| '
In [89]: ' test '.strip()
                                     # remove whitespace from the beginning and end of a string
Out[89]: 'test'
```

```
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                                     # remove whitespace from the beginning and end of a string
Out[89]: 'test'
```

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

```
In [90]: df_shop.iloc[:2].loc[:,'lastname']

Out[90]: 0    PERKINS
    1    ROBINSON
    Name: lastname, dtype: object

In [91]: df_shop.loc[:,'lastname'].iloc[:2].str.lower()

Out[91]: 0    perkins
    1    robinson
    Name: lastname, dtype: object

In [92]: df_shop.lastname[:2].str.capitalize()

Out[92]: 0    Perkins
    1    Robinson
    Name: lastname, dtype: object
```

```
In [90]: df_shop.iloc[:2].loc[:,'lastname']
Out[90]: 0
               PERKINS
              ROBINSON
         Name: lastname, dtype: object
In [91]: df_shop.loc[:,'lastname'].iloc[:2].str.lower()
Out[91]: 0
               perkins
              robinson
         Name: lastname, dtype: object
In [92]: df_shop.lastname[:2].str.capitalize()
Out[92]: 0
               Perkins
              Robinson
         Name: lastname, dtype: object
In [93]: df_shop.lastname[:2].str.startswith('ROB') # .endswith() , .contains()
Out[93]: 0
              False
               True
         Name: lastname, dtype: bool
```

```
In [90]: df_shop.iloc[:2].loc[:,'lastname']
Out[90]: 0
               PERKINS
              ROBINSON
         Name: lastname, dtype: object
In [91]: df_shop.loc[:,'lastname'].iloc[:2].str.lower()
Out[91]: 0
               perkins
              robinson
         Name: lastname, dtype: object
In [92]: df_shop.lastname[:2].str.capitalize()
Out[92]: 0
               Perkins
              Robinson
         Name: lastname, dtype: object
In [93]: df_shop.lastname[:2].str.startswith('ROB') # .endswith() , .contains()
Out[93]: 0
              False
               True
         Name: lastname, dtype: bool
In [94]: df_shop.lastname[:2].str.replace('R','^')
Out[94]: 0
               PE^KINS
              ^OBINSON
         Name: lastname, dtype: object
```

```
In [90]: df_shop.iloc[:2].loc[:,'lastname']
Out[90]: 0
               PERKINS
              ROBINSON
         Name: lastname, dtype: object
In [91]: df_shop.loc[:,'lastname'].iloc[:2].str.lower()
Out[91]: 0
               perkins
              robinson
         Name: lastname, dtype: object
In [92]: df_shop.lastname[:2].str.capitalize()
Out[92]: 0
               Perkins
              Robinson
         Name: lastname, dtype: object
In [93]: df_shop.lastname[:2].str.startswith('ROB') # .endswith() , .contains()
Out[93]: 0
              False
               True
         Name: lastname, dtype: bool
In [94]: df_shop.lastname[:2].str.replace('R','^')
Out[94]: 0
               PE^KINS
              ^OBINSON
         Name: lastname, dtype: object
```

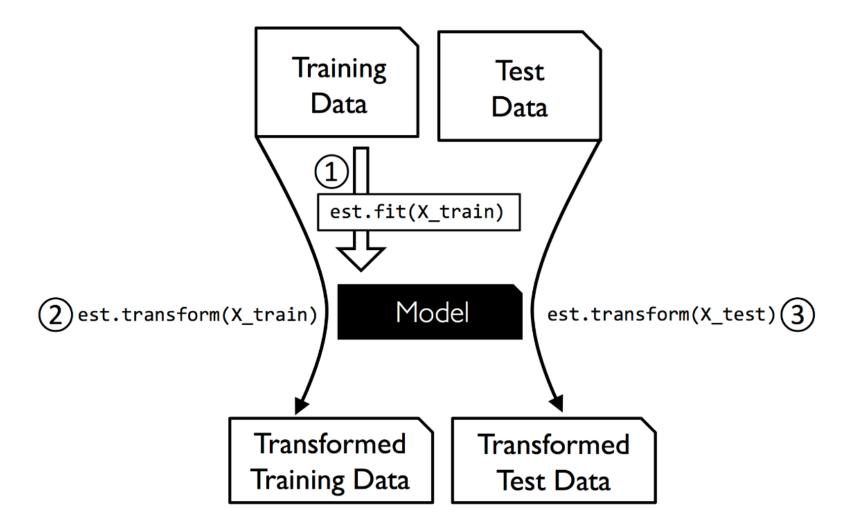
```
In [95]: df_taxi.iloc[:2].tpep_pickup_datetime
Out[95]: 1
             2017-01-05 15:14:52
         2 2017-01-11 14:47:52
         Name: tpep_pickup_datetime, dtype: datetime64[ns]
In [96]: df_taxi.iloc[:2].tpep_pickup_datetime.dt.day
Out[96]: 1
               5
              11
         Name: tpep_pickup_datetime, dtype: int64
In [97]: df_taxi.iloc[:2].tpep_pickup_datetime.dt.day_of_week
Out[97]: 1
         Name: tpep_pickup_datetime, dtype: int64
In [98]: (df_taxi.tpep_dropoff_datetime - df_taxi.tpep_pickup_datetime).dt.seconds.iloc[:2]
Out[98]: 1
              516
              683
         dtype: int64
```

```
In [95]: df_taxi.iloc[:2].tpep_pickup_datetime
Out[95]: 1
             2017-01-05 15:14:52
         2 2017-01-11 14:47:52
         Name: tpep_pickup_datetime, dtype: datetime64[ns]
In [96]: df_taxi.iloc[:2].tpep_pickup_datetime.dt.day
Out[96]: 1
               5
              11
         Name: tpep_pickup_datetime, dtype: int64
In [97]: df_taxi.iloc[:2].tpep_pickup_datetime.dt.day_of_week
Out[97]: 1
         Name: tpep_pickup_datetime, dtype: int64
In [98]: (df_taxi.tpep_dropoff_datetime - df_taxi.tpep_pickup_datetime).dt.seconds.iloc[:2]
Out[98]: 1
              516
              683
         dtype: int64
In [99]: (pd.to_datetime('today') - df_taxi.tpep_dropoff_datetime).dt.days.div(365).iloc[:2].round(2)
Out[99]: 1
              5.81
              5.79
         Name: tpep_dropoff_datetime, dtype: float64
```

```
In [95]: df_taxi.iloc[:2].tpep_pickup_datetime
Out[95]: 1
             2017-01-05 15:14:52
         2 2017-01-11 14:47:52
         Name: tpep_pickup_datetime, dtype: datetime64[ns]
In [96]: df_taxi.iloc[:2].tpep_pickup_datetime.dt.day
Out[96]: 1
               5
              11
         Name: tpep_pickup_datetime, dtype: int64
In [97]: df_taxi.iloc[:2].tpep_pickup_datetime.dt.day_of_week
Out[97]: 1
         Name: tpep_pickup_datetime, dtype: int64
In [98]: (df_taxi.tpep_dropoff_datetime - df_taxi.tpep_pickup_datetime).dt.seconds.iloc[:2]
Out[98]: 1
              516
              683
         dtype: int64
In [99]: (pd.to_datetime('today') - df_taxi.tpep_dropoff_datetime).dt.days.div(365).iloc[:2].round(2)
Out[99]: 1
              5.81
              5.79
         Name: tpep_dropoff_datetime, dtype: float64
```

Transforming with Train/Test Split

- When performing data transformation



Next Time

- Dimensionality Reduction
 - Feature Selection
 - Feature Extraction

Questions?