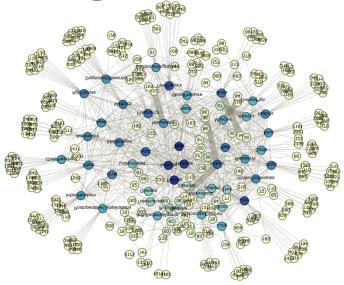
Data Mining With Python and R



Data Mining With Python and R

Wenqiang Feng, Ming Chen and Weiyu Wang

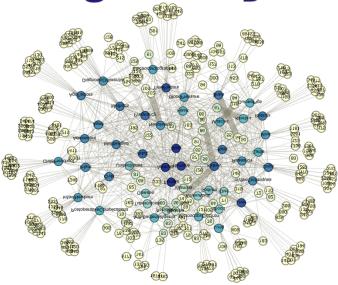
CONTENTS

1	Prefa	ace	3
	1.1	About this tutorial	3
		1.1.1 About the authors	3
	1.2	Motivation for this tutorial	4
	1.3	Copyright notice and license info	4
	1.4	Acknowledgement	5
	1.5	Feedback and suggestions	5
2	Dyth	on or R for data analysis?	7
4	2.1		7
	2.2	1	7
	2.3	1	8
	2.3	My Opinions	O
3	Getti	8	9
	3.1	Installing programming language	9
	3.2	Installing programming platform	0
	3.3	Installing packages	0
4	Data	Exploration 1:	5
	4.1	Procedures	5
	4.2	Datasets in this Tutorial	5
	4.3	Loading Datasets	5
		4.3.1 Loading table format database	6
		4.3.2 Loading data from .csv	7
		4.3.3 Loading data from .xlsx	7
	4.4	Audit Data	8
		4.4.1 Check missing rate	8
		4.4.2 Checking zero variance features	9
	4.5	Understand Data With Statistics methods	0
		4.5.1 Summary of the data	0
		4.5.2 The size of the data	2
		4.5.3 Data type of the features	3
		4.5.4 The column names	•
		4.5.4 The column names	
			4

		4.5.7 Covariance Matrix	27
	4.6	Understand Data With Visualization	29
		4.6.1 Summary plot of data in figure	29
			29
			33
			37
	4.7	Source Code for This Section	38
5	Data	1	43
	5.1	E	43
			43
		ϵ	48
	5.2	DataFrame Operations	48
6	Pre-p	O I	49
	6.1		49
	6.2	Source Code for This Section	51
7	Sumr	mary of Data Mining Algorithms	57
	7.1	Diagram of Data Mining Algorithms	57
	7.2	Categories of Data Mining Algorithms	57
8	Dime	ension Reduction Algorithms	61
	8.1	What is dimension reduction?	51
	8.2	Singular Value Decomposition (SVD)	51
	8.3	Principal Component Analysis (PCA)	52
	8.4		53
	8.5	Nonnegative matrix factorization (NMF)	53
9	Regre	ession Algorithm	65
	9.1	Introduction	55
	9.2	Ordinary Least Squares Regression (OLSR)	55
		9.2.1 How to solve it?	
		9.2.2 Ordinary Least Squares	
	9.3	Linear Regression (LR)	57
10			69
			59
		\mathcal{E}	59
	10.3		59
	10.4	Quadratic Discriminant Analysis (QDA)	59
11	Regu	8	71
	11.1		71
	11.2		71
	11.3	Least Absolute Shrinkage and Selection Operator (IASSO)	71
12	Resar	mpling Algorithms	73

13	Deve	loping Your Own R Packages	75
14	Deve	loping Your Own Python Packages	77
	14.1	Hierarchical Structure	77
	14.2	Set Up	77
	14.3	Requirements	78
	14.4	ReadMe	78
Inc	dex		81

Data Mining With Python and R



Welcome to my **Data Mining With Python and R** tutorials! In these tutorials, you will learn a wide array of concepts about Python and R programing in Data Mining. The PDF version can be downloaded from HERE.

CONTENTS 1

2 CONTENTS

CHAPTER

ONE

PREFACE

1.1 About this tutorial

This document is an enhanced extension of my Data Mining Methds & Application (STAT 577) course in University of Tennessee at Knoxville. You may download and distribute it. Please be aware, however, that the note contains typos as well as inaccurate or incorrect description. Please give the original author corresponding credit by using thank you email or citations. If you find your work wasn't cited in this note, please feel free to let me know.

Although I am by no means an data mining programming expert, I decided that it would be useful for me to share what I learned about data mining programming in the form of easy tutorials with detailed example. I hope those tutorials will be a valuable tool for your studies.

The tutorials assume that the reader has a preliminary knowledge of programing and unix. And this document is generated automatically by using sphinx.

1.1.1 About the authors

· Wengiang Feng

- Sr. Data Scientist and PhD in Mathematics
- University of Tennessee at Knoxville
- Email: von198@gmail.com

Ming Chen

- Data Scientist and PhD in Genome Science and Technology
- University of Tennessee at Knoxville
- Email: ming.chen0919@gmail.com

· Weiyu Wang

- MBA and Master in Information Science
- Missouri University of Science and Technology
- Email: wwpmc@mst.com

· Biography

Wenqiang Feng is Data Scientist within DST's Applied Analytics Group. Dr. Feng's responsibilities include providing DST clients with access to cutting-edge skills and technologies, including Big Data analytic solutions, advanced analytic and data enhancement techniques and modeling.

Dr. Feng has deep analytic expertise in data mining, analytic systems, machine learning algorithms, business intelligence, and applying Big Data tools to strategically solve industry problems in a crossfunctional business. Before joining DST, Dr. Feng was an IMA Data Science Fellow at The Institute for Mathematics and its Applications (IMA) at the University of Minnesota. While there, he helped startup companies make marketing decisions based on deep predictive analytics.

Dr. Feng graduated from University of Tennessee, Knoxville, with Ph.D. in Computational Mathematics and Master's degree in Statistics. He also holds Master's degree in Computational Mathematics from Missouri University of Science and Technology (MST) and Master's degree in Applied Mathematics from the University of Science and Technology of China (USTC).

Declaration

The work of Wenqiang Feng was supported by the IMA, while working at IMA. However, any opinion, finding, and conclusions or recommendations expressed in this material are those of the author and do not necessarily reflect the views of the IMA, UTK and DST.

1.2 Motivation for this tutorial

Data mining is a relatively new, while the technology is not. Here are the sevaral main motivation for this tutorial:

- 1. It is no exaggeration to say that data mining has thunderstorms impacted on our real lives. I have great interest in data mining and am eager to learn those technologies.
- 2. Fortunely, I had a chance to register Dr. Haileab Hilafu's Data Mining Methds & Application class. Dr. Haileab Hilafu and his class inspired me to do a better job.
- 3. However, I still found that learning data mining programing was a difficult process. I have to Google it and identify which one is true. It was hard to find detailed examples which I can easily learned the full process in one file.
- 4. Good sources are expensive for a graduate student.

1.3 Copyright notice and license info

This Data Mining With Python and R PDF file is supposed to be a free and living document, which is why its source is available online at Data Mining With Python and R at Github. But this document is licensed according to both MIT License and Creative Commons Attribution-NonCommercial 2.0 Generic (CC BY-NC 2.0) License.

When you plan to use, copy, modify, merge, publish, distribute or sublicense, Please see the terms of those licenses for more details and give the corresponding credits to the author.

1.4 Acknowledgement

At here, I would like to thank Dr. Haileab Hilafu for providing some of his R code and homework solutions. I also would like to thank Bo Gao, Le Yin, Chen Wen, Jian Sun and Huan Chen for the valuable disscussion and thank the generous anonymous authors for providing the detailed solutions and source code on the Internet. Without those help, those tutorials would not have been possible to be made. In those tutorials, I try to use the detailed demo code to show how to use each functions in R and Python to do data mining.

1.5 Feedback and suggestions

Your comments and suggestions are highly appreciated. I am more than happy to receive corrections, suggestions or feedbacks through email (Wenqiang Feng: von198@gmail.com) for improvements.

PYTHON OR R FOR DATA ANALYSIS?

Note: Sharpening the knife longer can make it easier to hack the firewood – old Chinese proverb

There is an old Chinese proverb that Says 'sharpening the knife longer can make it easier to hack the firewood'. In other words, take extra time to get it right in the preparation phase and then the work will be easier. So it is worth to take several minites to think about which programming language is better for you.

When you google it, you will get many useful results. Here are some valueable information from Quora:

2.1 Ponder over questions

- Six questions to ponder over from Vipin Tyagi at Quora
 - 1. Is your problem is purely data analysis based or mixed one involving mathematics, machine-learning, artificial intelligence based?
 - 2. What are the commonly used tools in your field?
 - 3. What is the programming expertise of your human resources?
 - 4. What level of visualization you require in your presentations?
 - 5. Are you academic, research-oriented or commercial professional?
 - 6. Do you have access to number of data analytic softwares for doing your assignment?

2.2 Comparison List

• comparative list from Yassine Alouini at Quora

	R	Python
advantages	 great for prototyping great for statistical analysis nice IDE 	 great for scripting and automating your different data mining pipelines integrates easily in a production workflow can be used across different parts of your software engineering team scikit-learn library is awesome for machinelearning tasks. Ipython is also a powerful tool for exploratory analysis and presentations
disadvantages	 syntax could be obscure libraries documentation isn't always user friendly harder to integrate to a production workflow. 	 It isn't as thorough for statistical analysis as R learning curve is steeper than R, since you can do much more with Python

2.3 My Opinions

In my opinion, if you want to be a decent Data Analyst or Data Scientist, you should learn both $-\mathbf{R}$ and **Python**. Since they are open-source softwares (open-source is always good in my eyes) and are free to download. If you are a beginer without any programming experience and only want to do some data analysis, I would definitely suggest to use \mathbf{R} . Otherwise, I would suggest to use both.

CHAPTER

THREE

GETTING STARTED

Note: Good tools are prerequisite to the successful execution of a job – old Chinese proverb

Let's keep sharpening our tools. A good programming platform can save you lots of troubles and time. Herein I will only present how to install my favorite programming platform for R and Python and only show the easiest way which I know to install them on Linux system. If you want to install on the other operator system, you can Google it. In this section, you may learn how to install R, Python and the corresponding programming platform and package.

3.1 Installing programming language

Python

Go to Ubuntu Software Center and follow the following steps:

- 1. Open Ubuntu Software Center
- 2. Search for python
- 3. And click Install

Or Open your terminal and using the following command:

```
sudo apt-get install build-essential checkinstall
sudo apt-get install libreadline-gplv2-dev libncursesw5-dev libssl-dev
libsqlite3-dev tk-dev libgdbm-dev libc6-dev libbz2-dev
sudo apt-get install python
sudo easy_install pip
sudo pip install ipython
```

R

Go to Ubuntu Software Center and follow the following steps:

- 1. Open Ubuntu Software Center
- 2. Search for r-base
- 3. And click Install

Or Open your terminal and using the following command:

```
sudo apt-get update
sudo apt-get install r-base
```

3.2 Installing programming platform

My favorite programming platform for R is definitely RStudio IDE and for Python is PyCharm.

Python

• Installing PyCharm

Go to Ubuntu Software Center and follow the following steps:

- 1. Open Ubuntu Software Center
- 2. Search for Eclipse
- 3. And click Install

Here is the video tutorial for installing Pydev for Eclipse on Youtube: Pydev on Youtube

R

• Installing RStudio

Go to Ubuntu Software Center and follow the following steps:

- 1. Open Ubuntu Software Center
- 2. Search for RStudio
- 3. And click Install

3.3 Installing packages

Python

· Installing package for Python

Install package or modules for Python in Linux can also be quite easy. Here I will only present installation by using pip.

Installing pip

```
sudo easy_install pip
```

Installing numpy

```
pip install numpy
```

· Installing pandas

```
pip install pandas
```

• Installing scikits-learn

```
pip install -U scikit-learn
```

The following are the best Python modules for data mining from kdnuggets, you may also want to install all of them.

- 1. Basics
- numpy numerical library, http://numpy.scipy.org/
- scipy Advanced math, signal processing, optimization, statistics, http://www.scipy.org/
- matplotlib, python plotting Matplotlib, http://matplotlib.org
- 2. Machine Learning and Data Mining
- MDP, a collection of supervised and unsupervised learning algorithms, http://pypi.python.org/pypi/ MDP/2.4
- mlpy, Machine Learning Python, http://mlpy.sourceforge.net
- NetworkX, for graph analysis, http://networkx.lanl.gov/
- Orange, Data Mining Fruitful & Fun, http://biolab.si
- pandas, Python Data Analysis Library, http://pandas.pydata.org
- pybrain, http://pybrain.org
- scikits-learn Classic machine learning algorithms Provide simple an efficient solutions to learning problems, http://scikit-learn.org/stable/
- 3. Natural Language
- NLTK, Natural Language Toolkit, http://nltk.org
- 4. For web scraping
- Scrapy, An open source web scraping framework for Python, http://scrapy.org
- urllib/urllib2

Herein I would like to add one more important package **Theano** for deep learning and **textmining** for text mining:

- Theano, deep learning, http://deeplearning.net/tutorial/
- **textmining**, text mining, https://pypi.python.org/pypi/textmining/1.0

R

• Installing package for R

Install package for R in RStudio os super easy, I will use tree package as a example:

```
install.packages("tree")
```

The following are the top 20 R machine learning and data science packages from Bhavya Geethika, you may want to install all of them.

- e1071 Functions for latent class analysis, short time Fourier transform, fuzzy clustering, support vector machines, shortest path computation, bagged clustering, naive Bayes classifier etc (142479 downloads)
- rpart Recursive Partitioning and Regression Trees. (135390)
- **igraph** A collection of network analysis tools. (122930)
- nnet Feed-forward Neural Networks and Multinomial Log-Linear Models. (108298)
- randomForest Breiman and Cutler's random forests for classification and regression. (105375)
- **caret** package (short for Classification And REgression Training) is a set of functions that attempt to streamline the process for creating predictive models. (87151)
- **kernlab** Kernel-based Machine Learning Lab. (62064)
- glmnet Lasso and elastic-net regularized generalized linear models. (56948)
- **ROCR** Visualizing the performance of scoring classifiers. (51323)
- **gbm** Generalized Boosted Regression Models. (44760)
- party A Laboratory for Recursive Partitioning. (43290)
- arules Mining Association Rules and Frequent Itemsets. (39654)
- **tree** Classification and regression trees. (27882)
- klaR Classification and visualization. (27828)
- **RWeka** R/Weka interface. (26973)
- **ipred** Improved Predictors. (22358)
- lars Least Angle Regression, Lasso and Forward Stagewise. (19691)
- earth Multivariate Adaptive Regression Spline Models. (15901)
- **CORElearn** Classification, regression, feature evaluation and ordinal evaluation. (13856)
- **mboost** Model-Based Boosting. (13078)

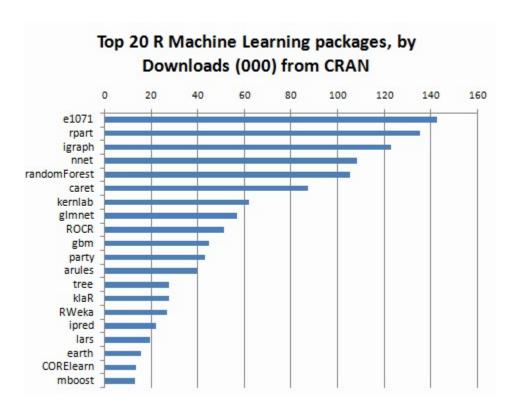


Fig. 1: Top 20 R Machine Learning and Data Science packages. From http://www.kdnuggets.com/2015/06/top-20-r-machine-learning-packages.html

CHAPTER

FOUR

DATA EXPLORATION

Note: Know yourself and know your enemy, and you will never be defeated – idiom, from Sunzi's Art of War

4.1 Procedures

Data mining is a complex process that aims to discover patterns in large data sets starting from a collection of exsting data. In my opinion, data minig contains four main steps:

- 1. Collecting data: This is a complex step, I will assume we have already gotten the datasets.
- 2. **Pre-processing**: In this step, we need to try to understand your data, denoise, do dimentation reduction and select proper predictors etc.
- 3. **Feeding data mining**: In this step, we need to use your data to feed your model.
- 4. **Post-processing**: In this step, we need to interpret and evaluate your model.

In this section, we will try to know our enemy – datasets. We will learn how to load data, how to understand data with statistics method and how to underdtand data with visualization. Next, we will start with Loading Datasets for the Pre-processing.

4.2 Datasets in this Tutorial

The datasets for this tutorial are available to download: Heart, Energy Efficiencey. Those data are from my course matrials, the copyrights blongs to the original authors.

4.3 Loading Datasets

There are three main data source database, \star .csv and \star .xlsx. We will show how to load those two types of data in **R** and **Python**, respectively.

4.3.1 Loading table format database

User and Database information:

```
user = '*******'
pw='********'
host = '**.***.***'
database = '**'
table_name = '***'
```

Python

• Loading data from database in Python

R

• Loading data from database in **R**

4.3.2 Loading data from .csv

Python

• Loading data from .csv in Python

```
import pandas as pd

# set data path
path = '~/Dropbox/MachineLearningAlgorithms/python_code/data/Heart.csv'

# read data set
rawdata = pd.read_csv(path)
```

R

 \bullet Loading data from .csv in R

```
# set the path or enverionment
setwd("/home/feng/R-language/sat577/HW#4/data")
# read data set
rawdata = read.csv("spam.csv")
```

4.3.3 Loading data from .xlsx

Python

• Loading data from .xlsx in **Python**

```
import pandas as pd

# set data path
path = ('/home/feng/Dropbox/MachineLearningAlgorithms/python_code/data/'
'energy_efficiency.xlsx')

# read data set from first sheet
rawdata= pd.read_excel(path, sheetname=0)
```

R

• Loading data from .xlsxin R

```
# set the path or enverionment
setwd("~/Dropbox/R-language/sat577/")

#install.packages("readxl") # CRAN version
library(readxl)

# read data set
energy_eff=read_excel("energy_efficiency.xlsx")
```

4.4 Audit Data

In my opinion, data auditing is the first step you need to do when you get your dataset. Since you need to know whether the data quality is good enough or not. My **PyAudit: Python Data Audit Library** can be found at: PyAudit. You can install the PyAudit from [PyPI](https://pypi.org/project/PyAudit):

```
pip install PyAudit
```

4.4.1 Check missing rate

Python

• Checking missing rate in **Python**

```
import pandas as pd
d = \{'A': [1, 2, None, 3],
     'B': [None, None, 4, 5],
     'C': [None, 'b', 'c', 'd']}
# create DataFrame
df = pd.DataFrame(d)
print(df)
# define the missing rate function
def missing_rate(df_in):
   # calculate missing rate and transpose the DataFrame
   rate = df_in.isnull().sum() / df_in.shape[0]
    # rename the column
    rate = pd.DataFrame(rate).reset_index() \
                             .rename(columns={'index': 'feature', 0: 'missing_
→rate'})
   print (rate)
missing_rate(df)
```

The results:

```
Α
         В
               С
 1.0 NaN None
1 2.0 NaN
             b
 NaN 4.0
              С
3 3.0 5.0
             d
 feature missing_rate
0
      Α
                 0.25
       В
                 0.50
1
2
       С
                 0.25
```

R

• Checking missing rate in R

The results:

```
> x
  A B
         С
1 1 NA <NA>
2 2 NA b
3 NA 4 C
4 3 5
         d
> missing_rate(x)
 missing_rate
       0.25
Α
        0.50
В
        0.25
С
```

4.4.2 Checking zero variance features

Python

• Checking zero variance features in **Python**

4.4. Audit Data 19

```
A B C
0 1 1 a
1 2 1 b
2 3 1 c
3 3 1 d
['B']
```

R

• Checking zero variance features in **R**

```
df = data.frame(A = c(1, 2, 3, 3), B = c(1, 1, 1, 1), C = c('a', 'b', 'c', 'd
→'))

zero_variance <- function(df) {
   compData <- data.frame(feature= c(NA), count= c(NA))
   for(i in 1:ncol(df))
   {
      compData[i, ] <- c(colnames(df)[i],length(unique(df[,i])))
   }
   return(compData[compData$count==1,]$feature)
}</pre>
```

```
> zero_variance(df)
[1] "B"
```

4.5 Understand Data With Statistics methods

After we get the data in hand, then we can try to understand them. I will use "Heart.csv" dataset as a example to demonstrate how to use those statistics methods.

4.5.1 Summary of the data

It is always good to have a glance over the summary of the data. Since from the summary you will know some statistics features of your data, and you will also know whether you data contains missing data or not.

Python

• Summary of the data in **Python**

```
print("> data summary")
print rawdata.describe()
```

Then you will get

> data	summary					
	Age	Sex	RestBP	Chol	Fbs	RestECG_
→ \						
count	303.000000	303.000000	303.000000	303.000000	303.000000	303.000000
mean	54.438944	0.679868	131.689769	246.693069	0.148515	0.990099
std	9.038662	0.467299	17.599748	51.776918	0.356198	0.994971
min	29.000000	0.000000	94.000000	126.000000	0.00000	0.00000
25%	48.000000	0.00000	120.000000	211.000000	0.00000	0.00000
50%	56.000000	1.000000	130.000000	241.000000	0.000000	1.000000
75%	61.000000	1.000000	140.000000	275.000000	0.000000	2.000000
max	77.000000	1.000000	200.000000	564.000000	1.000000	2.000000
	MaxHR	ExAng O	ldpeak	Slope	Ca	
count	303.000000	303.000000	303.000000	303.000000	299.000000	
mean	149.607261	0.326733	1.039604	1.600660	0.672241	
std	22.875003	0.469794	1.161075	0.616226	0.937438	
min	71.000000	0.00000	0.000000	1.000000	0.00000	
25%	133.500000	0.000000	0.000000	1.000000	0.000000	
50%	153.000000	0.000000	0.800000	2.000000	0.00000	
75%	166.000000	1.000000	1.600000	2.000000	1.000000	
max	202.000000	1.000000	6.200000	3.000000	3.000000	

R

• Summary of the data in **R**

```
summary(rawdata)
```

Then you will get

```
> summary(rawdata)
        Age
                        Sex
                                          ChestPain
                                                        RestBP
Min.
      :29.00
               Min.
                      :0.0000
                               asymptomatic:144 Min.
                                                        : 94.0
                     1st Qu.:0.0000 nonanginal : 86 1st Qu.:120.0
       1st Qu.:48.00
Median :56.00 Median :1.0000
                               nontypical : 50
                                                Median :130.0
Mean
      :54.44 Mean
                      :0.6799
                               typical
                                          : 23
                                                 Mean
                                                        :131.7
3rd Qu.:61.00 3rd Qu.:1.0000
                                                 3rd Qu.:140.0
Max.
      :77.00 Max.
                     :1.0000
                                                 Max.
                                                        :200.0
       Chol
                       Fbs
                                     RestECG
                                                      MaxHR
      :126.0
                                               Min. : 71.0
Min.
               Min.
                     :0.0000
                               Min. :0.0000
1st Qu.:211.0
              1st Qu.:0.0000
                               1st Qu.:0.0000
                                               1st Qu.:133.5
Median :241.0
               Median :0.0000
                               Median :1.0000
                                               Median :153.0
     :246.7
                    :0.1485
Mean
               Mean
                               Mean
                                      :0.9901
                                               Mean :149.6
```

```
3rd Qu.:275.0 3rd Qu.:0.0000 3rd Qu.:2.0000 3rd Qu.:166.0
     :564.0 Max. :1.0000
                                                 :202.0
                            Max. :2.0000 Max.
Max.
     ExAng
                    Oldpeak
                                  Slope
                                                  Ca
Min.
      :0.0000
              Min.
                   :0.00
                           Min.
                                :1.000
                                        Min.
                                                :0.0000
1st Qu.:0.0000 1st Qu.:0.00
                           1st Qu.:1.000 1st Qu.:0.0000
Median :0.0000 Median :0.80 Median :2.000
                                         Median :0.0000
Mean :0.3267 Mean :1.04 Mean :1.601
                                         Mean :0.6722
3rd Qu.:1.0000 3rd Qu.:1.60 3rd Qu.:2.000
                                        3rd Qu.:1.0000
Max. :1.0000 Max. :6.20
                           Max. :3.000 Max. :3.0000
                                        NA's :4
                  AHD
          Thal
fixed
        : 18
             No :164
normal
       :166
             Yes:139
reversable:117
NA's
```

4.5.2 The size of the data

Most of time, we also need to know the size or dimension of our data. Such as when you need to extract the response from the dataset, you need the number of column, or when you try to split your data into train and test data set, you need know the number of row.

Python

• Checking size in Python

```
nrow, ncol = rawdata.shape
print nrow, ncol
```

or you can use the follwing code

```
nrow=rawdata.shape[0] #gives number of row count
ncol=rawdata.shape[1] #gives number of col count
print(nrow, ncol)
```

Then you will get

```
Raw data size
303 14
```

R

• Checking size in **R**

```
dim(rawdata)
```

Or you can use the following code

```
nrow=nrow(rawdata)
ncol=ncol(rawdata)
c(nrow, ncol)
```

Then you will get

```
> dim(rawdata)
[1] 303 14
```

4.5.3 Data type of the features

Data type is also very important, since some functions or methods can not be applied to the qualitative data or some machine learning algorithm will take some types as categorical data, you need to remove those features or transform them into quantitative data.

Python

• Checking data type in **Pyhton**

```
print(rawdata.dtypes)
```

Then you will get

```
Data Format:
             int64
Age
             int64
ChestPain object
           int64
RestBP
Chol
            int64
            int64
RestECG
            int64
MaxHR
            int64
ExAng
            int64
Oldpeak
          float64
Slope
            int64
Ca
           float64
Thal
            object
            object
AHD
dtype: object
```

R

• Checking data format in **R**

```
# install the package
install.packages("mlbench")
library(mlbench)
sapply(rawdata, class)
```

Then you will get

```
> sapply(rawdata, class)
Age Sex ChestPain RestBP Chol Fbs RestECG
"integer" "integer" "integer" "integer" "integer"
MaxHR ExAng Oldpeak Slope Ca Thal AHD
"integer" "integer" "integer" "factor"
```

4.5.4 The column names

Python

• Checking column names of the data in **Python**

```
colNames = rawdata.columns.tolist()
print "Column names:"
print colNames
```

Then you will get

R

• Checking column names of the data in **R**

```
colnames(rawdata)
attach(rawdata) # enable you can directly use name as features
```

Then you will get

```
> colnames(rawdata)
[1] "Age" "Sex" "ChestPain" "RestBP" "Chol"
[6] "Fbs" "RestECG" "MaxHR" "ExAng" "Oldpeak"
[11] "Slope" "Ca" "Thal" "AHD"
```

4.5.5 The first or last parts of the data

Python

• Checking first parts of the data in **Python**

```
print("\n Sample data:")
print(rawdata.head(6))
```

Then you will get

S	Sample data:										
	Age	Sex	ChestPair	n Re	stBP	Chol	Fbs	RestECG	MaxHR	ExAng	Oldpeak_
\hookrightarrow	\										
0	63	1	typical		145	233	1	2	150	0	2.3
1	67	1	asymptomatic		160	286	0	2	108	1	1.5
2	67	1	asymptomatic		120	229	0	2	129	1	2.6
3	37	1	nonanginal		130	250	0	0	187	0	3.5
4	41	0	nontypical		130	204	0	2	172	0	1.4
5	56	1	nontypical		120	236	0	0	178	0	0.8
	Slope	Ca	Thal	AHD							
0	3	0	fixed	No							
1	2	3	normal	Yes							
2	2	2	reversable	Yes							
3	3	0	normal	No							
4	1	0	normal	No							
5	1	0	normal	No							

R

• Checking first parts of the data in R

```
head(rawdata)
```

Then you will get

```
> head(rawdata)
  Age Sex ChestPain RestBP Chol Fbs RestECG MaxHR ExAng Oldpeak
1
  63 1
             typical 145 233 1 2 150
                                                    0
                                                           2.3
2 67 1 asymptomatic 160 286 0 2 108
3 67 1 asymptomatic 120 229 0 2 129
4 37 1 nonanginal 130 250 0 0 187
                                                           1.5
                                                     1
                                                     1
                                                           2.6
                                                    0
                                                           3.5
5 41 0 nontypical
                      130 204 0
                                         2 172
                                                    0
                                                           1.4
                      120 236 0 0 178
                                                  0
6 56 1 nontypical
                                                           0.8
   Slope Ca
                 Thal AHD
1
     3 0
               fixed No
             normal Yes
2
      2 3
3
        2 reversable Yes
4
      3 0 normal No
     1 0
             normal No
      1 0
              normal
                     No
```

You can use the samilar way (tail) to check the last part of the data, for simplicity, i will skip it.

4.5.6 Correlation Matrix

Python

• Computing correlation matrix in Python

```
print("\n correlation Matrix")
print(rawdata.corr())
```

Then you will get

```
correlation Matrix
                    Sex
                                       Chol
                                                        RestECG
                                                                    MaxHR \
          Age
                           RestBP
                                                 Fbs
        1.000000 - 0.097542 0.284946 0.208950 0.118530 0.148868 -0.393806
Sex
       -0.097542 \quad 1.000000 \quad -0.064456 \quad -0.199915 \quad 0.047862 \quad 0.021647 \quad -0.048663
RestBP
       0.284946 - 0.064456 \ 1.000000 \ 0.130120 \ 0.175340 \ 0.146560 - 0.045351
Chol
        0.208950 \; -0.199915 \quad 0.130120 \quad 1.000000 \quad 0.009841 \quad 0.171043 \; -0.003432
Fbs
        0.118530 0.047862 0.175340
                                      0.009841
                                                1.000000 0.069564 -0.007854
RestECG 0.148868 0.021647 0.146560 0.171043 0.069564 1.000000 -0.083389
MaxHR -0.393806 -0.048663 -0.045351 -0.003432 -0.007854 -0.083389 1.000000
        0.091661 0.146201 0.064762 0.061310 0.025665 0.084867 -0.378103
ExAng
Oldpeak 0.203805 0.102173 0.189171 0.046564 0.005747 0.114133 -0.343085
        0.161770 0.037533 0.117382 -0.004062 0.059894 0.133946 -0.385601
Slope
Са
        0.362605 0.093185 0.098773 0.119000 0.145478 0.128343 -0.264246
         ExAng Oldpeak
                             Slope
                                          Са
Age
        0.091661 0.203805 0.161770 0.362605
        0.146201 0.102173 0.037533 0.093185
Sex
RestBP
        0.064762 0.189171 0.117382 0.098773
Chol
        0.061310 0.046564 -0.004062 0.119000
Fbs
       0.025665 0.005747 0.059894 0.145478
RestECG 0.084867 0.114133 0.133946 0.128343
MaxHR
       -0.378103 - 0.343085 - 0.385601 - 0.264246
ExAng
        1.000000 0.288223 0.257748 0.145570
Oldpeak 0.288223 1.000000 0.577537 0.295832
Slope
        0.257748 0.577537 1.000000 0.110119
        0.145570 0.295832 0.110119 1.000000
Ca
```

R

• Computing correlation matrix in **R**

```
# get numerical data and remove NAN
numdata=na.omit(rawdata[,c(1:2,4:12)])
# computing correlation matrix
cor(numdata)
```

Then you will get

> cor(numdata)								
	Age	Sex	RestBP	Chol	Fbs			
Age	1.00000000	-0.09181347	0.29069633	0.203376601	0.128675921			
Sex	-0.09181347	1.00000000	-0.06552127	-0.195907357	0.045861783			
RestBP	0.29069633	-0.06552127	1.00000000	0.132284171	0.177623291			
Chol	0.20337660	-0.19590736	0.13228417	1.000000000	0.006664176			
Fbs	0.12867592	0.04586178	0.17762329	0.006664176	1.000000000			
RestECG	0.14974915	0.02643577	0.14870922	0.164957542	0.058425836			
MaxHR	-0.39234176	-0.05206445	-0.04805281	0.002179081	-0.003386615			
ExAng	0.09510850	0.14903849	0.06588463	0.056387955	0.011636935			
Oldpeak	0.19737552	0.11023676	0.19161540	0.040430535	0.009092935			
Slope	0.15895990	0.03933739	0.12110773	-0.009008239	0.053776677			

Ca	0.36260453	0.09318476	0.09877326	0.119000487	0.145477522	
	RestECG	MaxHR	ExAng	Oldpeak	Slope	
Age	0.14974915	-0.392341763	0.09510850	0.197375523	0.158959901	
Sex	0.02643577	-0.052064447	0.14903849	0.110236756	0.039337394	
RestBP	0.14870922	-0.048052805	0.06588463	0.191615405	0.121107727	
Chol	0.16495754	0.002179081	0.05638795	0.040430535	-0.009008239	
Fbs	0.05842584	-0.003386615	0.01163693	0.009092935	0.053776677	
RestECG	1.00000000	-0.077798148	0.07408360	0.110275054	0.128907169	
MaxHR	-0.07779815	1.000000000	-0.37635897	-0.341262236	-0.381348495	
ExAng	0.07408360	-0.376358975	1.00000000	0.289573103	0.254302081	
Oldpeak	0.11027505	-0.341262236	0.28957310	1.000000000	0.579775260	
Slope	0.12890717	-0.381348495	0.25430208	0.579775260	1.000000000	
Ca	0.12834265	-0.264246253	0.14556960	0.295832115	0.110119188	
	Ca					
Age	0.36260453					
Sex	0.09318476					
RestBP	0.09877326					
Chol	0.11900049					
Fbs	0.14547752					
RestECG	0.12834265					
MaxHR	-0.26424625					
ExAng	0.14556960					
Oldpeak	0.29583211					
Slope	0.11011919					
Ca	1.00000000					
1						

4.5.7 Covariance Matrix

Python

• Computing covariance matrix in **Python**

```
print("\n covariance Matrix")
print(rawdata.corr())
```

Then you will get

covariance Matrix								
	Age	Sex	RestBP	Chol	Fbs RestEC	G \		
Age	81.697419	-0.411995	45.328678	97.787489	0.381614 1.33	8797		
Sex	-0.411995	0.218368	-0.530107	-4.836994	0.007967 0.01	0065		
RestBP	45.328678	-0.530107	309.751120	118.573339	1.099207 2.56	6455		
Chol	97.787489	-4.836994	118.573339	2680.849190	0.181496 8.81	1521		
Fbs	0.381614	0.007967	1.099207	0.181496	0.126877 0.02	4654		
RestECG	1.338797	0.010065	2.566455	8.811521	0.024654 0.98	9968		
MaxHR	-81.423065	-0.520184	-18.258005	-4.064651	-0.063996 -1.89	7941		
ExAng	0.389220	0.032096	0.535473	1.491345	0.004295 0.03	9670		
Oldpeak	2.138850	0.055436	3.865638	2.799282	0.002377 0.13	1850		
Slope	0.901034	0.010808	1.273053	-0.129598	0.013147 0.08	2126		
Ca	3.066396	0.040964	1.639436	5.791385	0.048394 0.11	9706		

```
MaxHR
                     ExAng
                             Oldpeak
                                         Slope
                                                      Ca
Age
        -81.423065 0.389220 2.138850 0.901034
                                                  3.066396
Sex
         -0.520184 0.032096 0.055436
                                        0.010808
                                                 0.040964
         -18.258005
                    0.535473
                              3.865638
                                       1.273053
RestBP
                                                  1.639436
Chol
         -4.064651
                    1.491345 2.799282 -0.129598
                                                 5.791385
Fbs
         -0.063996 0.004295
                              0.002377
                                        0.013147
                                                  0.048394
RestECG
         -1.897941 0.039670
                             0.131850
                                       0.082126
                                                 0.119706
MaxHR
        523.265775 -4.063307 -9.112209 -5.435501 -5.686270
ExAng
         -4.063307 0.220707 0.157216 0.074618 0.064162
Oldpeak
         -9.112209 0.157216 1.348095
                                        0.413219
                                                 0.322753
Slope
         -5.435501
                    0.074618
                                        0.379735
                             0.413219
                                                  0.063747
         -5.686270 0.064162 0.322753 0.063747
                                                  0.878791
Ca
```

R

• Computing covariance matrix in R

```
# get numerical data and remove NAN
numdata=na.omit(rawdata[,c(1:2,4:12)])
# computing covariance matrix
cov(numdata)
```

Then you will get

```
> cov(numdata)
                            Sex
                                     RestBP
                                                    Chol
                                                                 Fbs
         81.3775448 -0.388397567
Age
                                 46.4305852
                                               95.2454603
                                                          0.411909946
        -0.3883976 0.219905277 -0.5440170
                                             -4.7693542 0.007631703
Sex
         46.4305852 -0.544016969 313.4906736 121.5937353
                                                          1.116001885
Rest.BP
Chol
         95.2454603 -4.769354223 121.5937353 2695.1442616
                                                          0.122769410
          0.4119099 0.007631703
                                  1.1160019
                                               0.1227694
                                                          0.125923099
Fbs
RestECG
          1.3440551 0.012334179
                                   2.6196943
                                               8.5204709 0.020628044
MaxHR
        -81.2442706 -0.560447577 -19.5302126
                                               2.5968104 -0.027586362
ExAng
          0.4034028
                    0.032861215
                                 0.5484838
                                               1.3764001
                                                          0.001941595
          2.0721791 0.060162510
                                               2.4427678 0.003755247
                                  3.9484299
Oldpeak
Slope
          0.8855132 0.011391439 1.3241566
                                              -0.2887926 0.011784247
          3.0663958 0.040964288
                                 1.6394357
                                               5.7913852 0.048393975
Ca
                                             Oldpeak
       RestECG
                      MaxHR
                                  ExAng
                                                           Slope
         1.34405513 - 81.24427061 0.403402842 2.072179076 0.88551323
Age
         0.01233418 - 0.56044758 \ 0.032861215 \ 0.060162510 \ 0.01139144
Sex
RestBP
         2.61969428 -19.53021257
                                 0.548483760
                                              3.948429889 1.32415658
         8.52047092
                                 1.376400081
                                               2.442767839 -0.28879262
Chol
                     2.59681040
Fbs
         0.02062804 -0.02758636 0.001941595
                                              0.003755247 0.01178425
RestECG 0.98992166 -1.77682880 0.034656910
                                              0.127690736
                                                           0.07920136
        -1.77682880 526.92866602 -4.062052479 -9.116871675 -5.40571480
MaxHR
ExAng
         0.03465691 -4.06205248 0.221072479
                                              0.158455478
                                                           0.07383673
Oldpeak 0.12769074 -9.11687168 0.158455478
                                              1.354451303
                                                           0.41667415
                                              0.416674149
         0.07920136 -5.40571480 0.073836726
Slope
                                                           0.38133824
Ca
         0.11970551 -5.68626967 0.064162421 0.322752576
                                                           0.06374717
          Ca
```

```
Age
        3.06639582
Sex
        0.04096429
RestBP
        1.63943570
        5.79138515
Chol
Fbs
        0.04839398
RestECG 0.11970551
MaxHR -5.68626967
        0.06416242
ExAng
Oldpeak 0.32275258
Slope
        0.06374717
         0.87879060
Са
```

4.6 Understand Data With Visualization

A picture is worth a thousand words. You will see the powerful impact of the figures in this section.

4.6.1 Summary plot of data in figure

Python

• Summary plot in **Python**

```
# plot of the summary
plot(rawdata)
```

Then you will get Figure Summary plot of the data with Python.

R

• Summary plot in R

```
# plot of the summary
plot(rawdata)
```

Then you will get Figure Summary plot of the data with R.

4.6.2 Histogram of the quantitative predictors

Python

• Histogram in **Python**

```
# Histogram
rawdata.hist()
plt.show()
```

Then you will get Figure Histogram in Python.

R

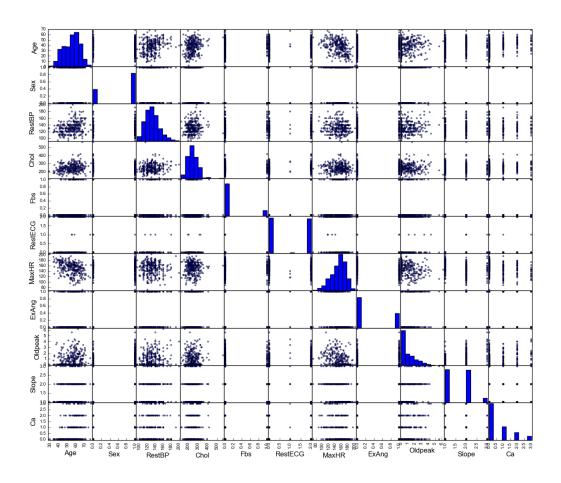


Fig. 1: Summary plot of the data with Python.

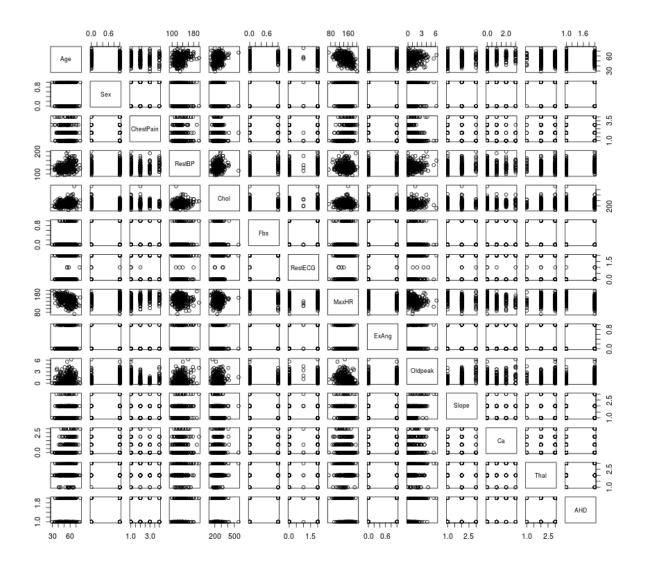


Fig. 2: Summary plot of the data with R.

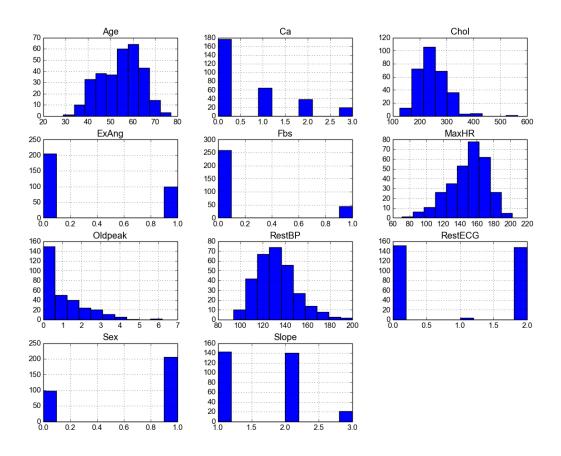


Fig. 3: Histogram in Python.

• Histogram in R

```
# Histogram with normal curve plot
dev.off()
Nvars=ncol(numdata)
name=colnames(numdata)
par(mfrow = c (4,3))
for (i in 1:Nvars)
  x<- numdata[,i]</pre>
 h<-hist(x, breaks=10, freq=TRUE, col="blue", xlab=name[i], main=" ",
            font.lab=1)
  axis(1, tck=1, col.ticks="light gray")
  axis(1, tck=-0.015, col.ticks="black")
  axis(2, tck=1, col.ticks="light gray", lwd.ticks="1")
  axis(2, tck=-0.015)
  xfit<-seq(min(x), max(x), length=40)</pre>
  yfit<-dnorm(xfit, mean=mean(x), sd=sd(x))</pre>
  yfit <- yfit*diff(h$mids[1:2])*length(x)</pre>
  lines(xfit, yfit, col="blue", lwd=2)
```

Then you will get Figure Histogram with normal curve plot in R.

4.6.3 Boxplot of the quantitative predictors

Python

• Boxplot in Python

```
# boxplot
pd.DataFrame.boxplot(rawdata)
plt.show()
```

Then you will get Figure Histogram in Python.

R

• Boxplot in **R**

```
dev.off()
name=colnames(numdata)
    Nvars=ncol(numdata)
    # boxplot
    par(mfrow =c (4,3))
    for (i in 1:Nvars)
    {
        #boxplot(numdata[,i]~numdata[,Nvars],data=data,main=name[i])
        boxplot(numdata[,i],data=numdata,main=name[i])
}
```

Then you will get Figure *Boxplots in R*.

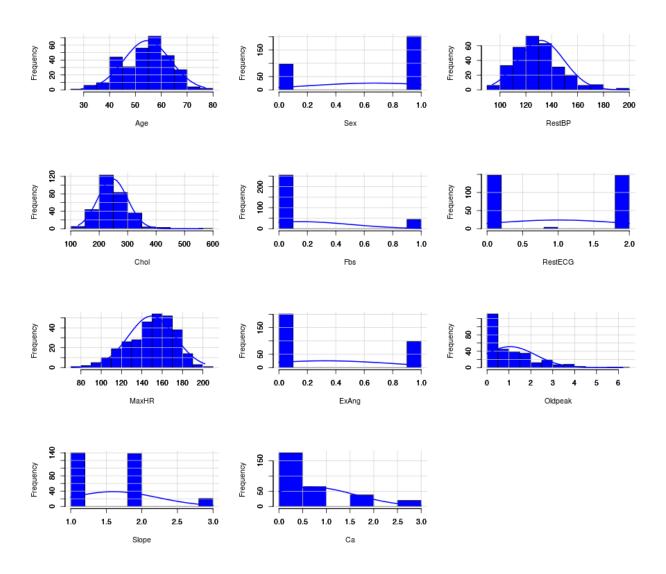


Fig. 4: Histogram with normal curve plot in R.

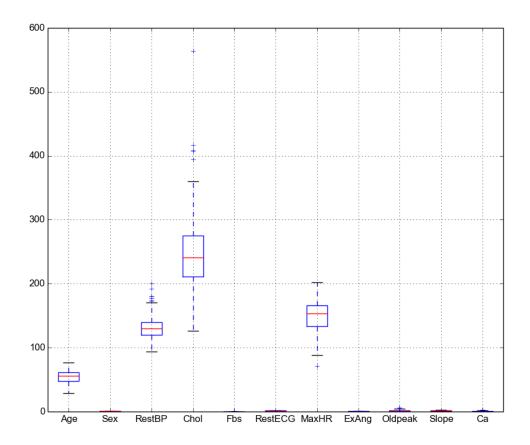


Fig. 5: Histogram in Python.

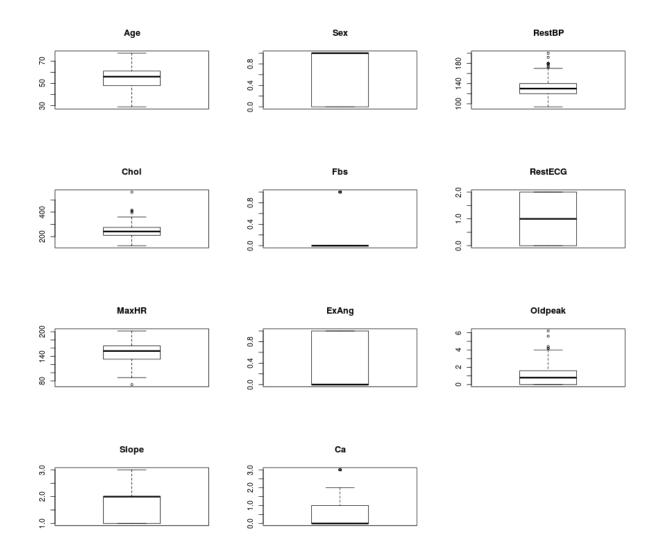


Fig. 6: Boxplots in R.

4.6.4 Correlation Matrix plot of the quantitative predictors

Python

• Correlation Matrix plot in Python

```
# cocorrelation Matrix plot
pd.DataFrame.corr(rawdata)
plt.show()
```

Then you will get get Figure Correlation Matrix plot in Python.

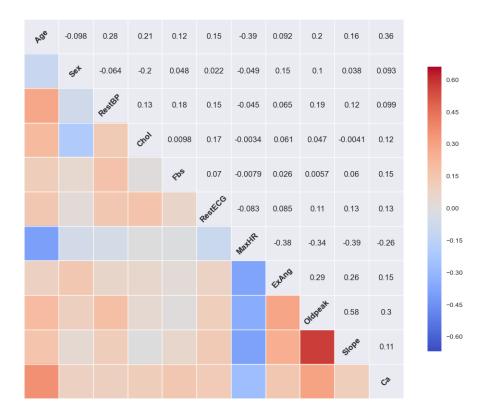


Fig. 7: Correlation Matrix plot in Python.

R

• Correlation Matrix plot in R

```
dev.off()
# laod cocorrelation Matrix plot lib
library(corrplot)
M <- cor(numdata)</pre>
```

```
#par(mfrow =c (1,2))
#corrplot(M, method = "square")
corrplot.mixed(M)
```

Then you will get Figure Correlation Matrix plot in R.

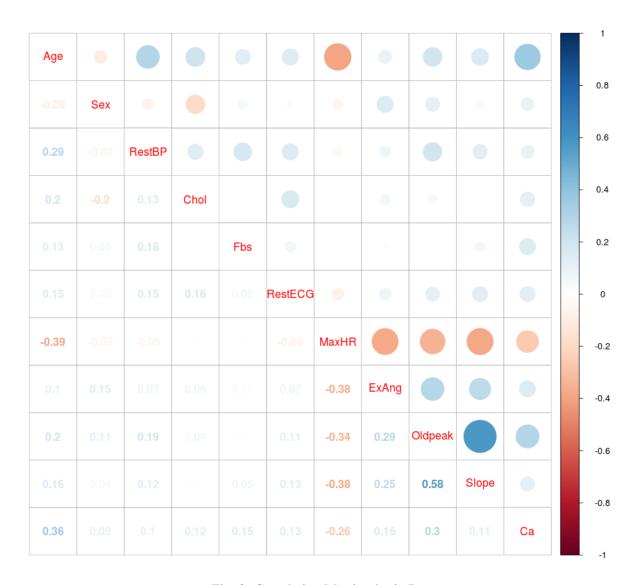


Fig. 8: Correlation Matrix plot in R.

4.7 Source Code for This Section

The code for this section is available for download for R for Python, Python

• Python Source code

```
Created on Apr 25, 2016
test code
@author: Wengiang Feng
import pandas as pd
#import numpy as np
import matplotlib.pyplot as plt
from pandas.tools.plotting import scatter_matrix
from docutils.parsers.rst.directives import path
if __name__ == '__main__':
   path = '~/Dropbox/MachineLearningAlgorithms/python_code/data/Heart.csv'
   rawdata = pd.read_csv(path)
   print "data summary"
   print rawdata.describe()
    # summary plot of the data
    scatter_matrix(rawdata,figsize=[15,15])
   plt.show()
    # Histogram
    rawdata.hist()
   plt.show()
    # boxplot
   pd.DataFrame.boxplot(rawdata)
   plt.show()
   print "Raw data size"
   nrow, ncol = rawdata.shape
   print nrow, ncol
   path = ('/home/feng/Dropbox/MachineLearningAlgorithms/python_code/data/'
    'energy_efficiency.xlsx')
   path
   rawdataEnergy= pd.read excel(path, sheetname=0)
   nrow=rawdata.shape[0] #gives number of row count
   ncol=rawdata.shape[1] #gives number of col count
   print nrow, ncol
    col_names = rawdata.columns.tolist()
   print "Column names:"
   print col_names
   print "Data Format:"
   print rawdata.dtypes
   print "\nSample data:"
   print (rawdata.head(6))
```

```
print "\n correlation Matrix"
   print rawdata.corr()
   # cocorrelation Matrix plot
   pd.DataFrame.corr(rawdata)
   plt.show()
   print "\n covariance Matrix"
   print rawdata.cov()
   print rawdata[['Age','Ca']].corr()
   pd.DataFrame.corr(rawdata)
   plt.show()
   # define colors list, to be used to plot survived either red (=0) or_
\rightarrowgreen (=1)
   colors=['red','green']
   # make a scatter plot
   # rawdata.info()
   from scipy import stats
   import seaborn as sns # just a conventional alias, don't know why
   sns.corrplot(rawdata) # compute and plot the pair-wise correlations
   # save to file, remove the big white borders
   #plt.savefig('attribute_correlations.png', tight_layout=True)
   plt.show()
   attr = rawdata['Age']
   sns.distplot(attr)
   plt.show()
   sns.distplot(attr, kde=False, fit=stats.gamma);
   plt.show()
   # Two subplots, the axes array is 1-d
   plt.figure(1)
   plt.title('Histogram of Age')
   plt.subplot(211) # 21,1 means first one of 2 rows, 1 col
   sns.distplot(attr)
   plt.subplot(212) # 21,2 means second one of 2 rows, 1 col
   sns.distplot(attr, kde=False, fit=stats.gamma);
   plt.show()
```

R

• R Source code

```
rm(list = ls())
# set the enverionment
path = '~/Dropbox/MachineLearningAlgorithms/python_code/data/Heart.csv'
rawdata = read.csv(path)
# summary of the data
summary(rawdata)
# plot of the summary
plot (rawdata)
dim(rawdata)
head (rawdata)
tail(rawdata)
colnames(rawdata)
attach (rawdata)
# get numerical data and remove NAN
numdata=na.omit(rawdata[,c(1:2,4:12)])
cor(numdata)
cov (numdata)
dev.off()
# laod cocorrelation Matrix plot lib
library(corrplot)
M <- cor(numdata)</pre>
\#par(mfrow = c (1,2))
#corrplot(M, method = "square")
corrplot.mixed(M)
nrow=nrow(rawdata)
ncol=ncol(rawdata)
c(nrow, ncol)
Nvars=ncol(numdata)
# checking data format
typeof(rawdata)
install.packages("mlbench")
library(mlbench)
sapply(rawdata, class)
dev.off()
name=colnames(numdata)
Nvars=ncol(numdata)
# boxplot
```

```
par(mfrow = c (4,3))
for (i in 1:Nvars)
  #boxplot(numdata[,i]~numdata[,Nvars],data=data,main=name[i])
 boxplot(numdata[,i],data=numdata,main=name[i])
# Histogram with normal curve plot
dev.off()
Nvars=ncol(numdata)
name=colnames(numdata)
par(mfrow = c (3, 5))
for (i in 1:Nvars)
 x<- numdata[,i]</pre>
 h<-hist(x, breaks=10, freq=TRUE, col="blue", xlab=name[i],main=" ",
            font.lab=1)
  axis(1, tck=1, col.ticks="light gray")
  axis(1, tck=-0.015, col.ticks="black")
  axis(2, tck=1, col.ticks="light gray", lwd.ticks="1")
  axis(2, tck=-0.015)
  xfit < -seq(min(x), max(x), length=40)
  yfit<-dnorm(xfit, mean=mean(x), sd=sd(x))</pre>
 yfit <- yfit*diff(h$mids[1:2])*length(x)</pre>
 lines(xfit, yfit, col="blue", lwd=2)
library(reshape2)
library(ggplot2)
d \leftarrow melt(diamonds[,-c(2:4)])
ggplot(d, aes(x = value)) +
  facet_wrap(~variable, scales = "free_x") +
  geom_histogram()
```

CHAPTER

FIVE

DATA MANIPULATION

5.1 Combining DataFrame

5.1.1 Mutating Joins

0. Datasets

Python

```
import pandas as pd
left = pd.DataFrame({'A': ['A0', 'A1', 'A2', 'A3'],
                   'B': ['B0', 'B1', 'B2', 'B3'],
                   'C': ['C0', 'C1', 'C2', 'C3'],
                   'D': ['D0', 'D1', 'D2', 'D3']},
                   index=[0, 1, 2, 3])
right = pd.DataFrame({'A': ['A0', 'A1', 'A6', 'A7'],
                      'F': ['B4', 'B5', 'B6', 'B7'],
                      'G': ['C4', 'C5', 'C6', 'C7'],
                      'H': ['D4', 'D5', 'D6', 'D7']},
                      index=[4, 5, 6, 7])
print(left)
print(right)
      В
           С
0 A0 B0 C0 D0
  A1
      В1
          C1
              D1
  A2 B2 C2 D2
 A3 B3 C3 D3
      F
   Α
          G
              Н
  A0 B4 C4 D4
  A1 B5 C5 D5
 A6 B6 C6 D6
  A7 B7 C7 D7
```

R

```
left = data.frame(A = c('A0', 'A1', 'A2', 'A3'),
                 B = c('B0', 'B1', 'B2', 'B3'),
                  C = c('C0', 'C1', 'C2', 'C3'),
                  D = c('D0', 'D1', 'D2', 'D3'))
left
right = data.frame(A = c('A0', 'A1', 'A6', 'A7'),
                   F = c('B4', 'B5', 'B6', 'B7'),
                   G = c('C4', 'C5', 'C6', 'C7'),
                   H = c('D4', 'D5', 'D6', 'D7'))
right
> left
  A B C D
1 A0 B0 C0 D0
2 A1 B1 C1 D1
3 A2 B2 C2 D2
4 A3 B3 C3 D3
> right
 A F G H
1 A0 B4 C4 D4
2 A1 B5 C5 D5
3 A6 B6 C6 D6
4 A7 B7 C7 D7
```

1. Left join

Python

• Code:

```
# left join
left_join = left.merge(right, on='A', how='left')
print(left_join)
```

• Result:

```
A B C D F G H

0 A0 B0 C0 D0 B4 C4 D4

1 A1 B1 C1 D1 B5 C5 D5

2 A2 B2 C2 D2 NAN NAN NAN

3 A3 B3 C3 D3 NAN NAN NAN
```

R

• Code:

```
library(dplyr)

# left join
dplyr::left_join(left,right, by = 'A')
```

```
# or
left %>% left_join(right, by ='A')
```

• Result:

```
> dplyr::left_join(left,right, by = 'A')
  A B C D
              F
                    G
1 A0 B0 C0 D0
             В4
                    C4
                   C5
2 A1 B1 C1 D1
                        D5
             В5
3 A2 B2 C2 D2 <NA> <NA> <NA>
4 A3 B3 C3 D3 <NA> <NA> <NA>
Warning message:
Column `A` joining factors with different levels, coercing to character vector
> left %>% left_join(right, by ='A')
  A B C D
               F
                    G
                  C4
1 A0 B0 C0 D0
             В4
                        D4
2 A1 B1 C1 D1
             В5
                  C5
3 A2 B2 C2 D2 <NA> <NA> <NA>
4 A3 B3 C3 D3 <NA> <NA> <NA>
```

2. Right join

Python

• Code:

```
# right join
right_join = left.merge(right, on='A', how='right')
print(right_join)
```

• Result:

```
В
           С
              D
                 F
                     G
                        Н
 ΑO
          СO
             D0 B4 C4 D4
      В0
             D1 B5 C5 D5
1
  A1
      В1
          C1
  Α6
     NaN NaN NaN B6
                    C6 D6
3
 A7 NaN NaN NaN B7 C7 D7
```

R

• Code:

```
library(dplyr)

# right join
dplyr::right_join(left,right, by = 'A')
left %>% right_join(right, by = 'A')
```

• Result:

```
> dplyr::right_join(left,right, by = 'A')
A B C D F G H
```

```
1 A0
     B0 C0
              D0 B4 C4 D4
2 A1
              D1 B5 C5 D5
      В1
         C1
3 A6 <NA> <NA> B6 C6 D6
4 A7 <NA> <NA> <NA> B7 C7 D7
Warning message:
Column `A` joining factors with different levels, coercing to character vector
> left %>% right_join(right, by ='A')
                D F G H
      В
          С
1 A0
      В0
         C0
              D0 B4 C4 D4
2 A1
              D1 B5 C5 D5
      B1 C1
3 A6 <NA> <NA> <NA> B6 C6 D6
4 A7 <NA> <NA> <NA> B7 C7 D7
Warning message:
Column `A` joining factors with different levels, coercing to character vector
```

3. Inner join

Python

• Code:

```
# inner join
inner_join = left.merge(right, on='A', how='inner')
print(inner_join)
```

• Result:

```
A B C D F G H
0 A0 B0 C0 D0 B4 C4 D4
1 A1 B1 C1 D1 B5 C5 D5
```

R

• Code:

```
library(dplyr)

# inner join
dplyr::inner_join(left,right, by = 'A')
left %>% inner_join(right, by = 'A')
```

• Result:

```
> dplyr::inner_join(left,right, by = 'A')
   A B C D F G H
1 A0 B0 C0 D0 B4 C4 D4
2 A1 B1 C1 D1 B5 C5 D5
Warning message:
Column `A` joining factors with different levels, coercing to character vector
> left %>% inner_join(right, by ='A')
   A B C D F G H
1 A0 B0 C0 D0 B4 C4 D4
```

```
2 A1 B1 C1 D1 B5 C5 D5 Warning message: Column `A` joining factors with different levels, coercing to character vector
```

4. Full join

Python

• Code:

```
# full join
full_join = left.merge(right, on='A', how='outer')
print(full_join)
```

• Result:

```
Α
        В
              С
                   D
                        F
                             G
                                  Η
        В0
             C0
                       В4
  Α0
                  D0
                            C4
                                  D4
  Α1
        В1
             С1
                  D1
                       В5
                            C5
                                 D5
2
        В2
             C2
                  D2
  Α2
                     NaN
                           NaN
                                NaN
3
             С3
  А3
        В3
                  D3 NaN
                           NaN
                                NaN
  Α6
       NaN
           NaN
                NaN
                       В6
                            С6
                                 D6
  A7 NaN NaN NaN
                       В7
                            C7
                                 D7
```

R

• Code:

```
library(dplyr)

# full join
dplyr::full_join(left,right, by = 'A')
left %>% full_join(right, by = 'A')
```

• Result:

```
> dplyr::full_join(left,right, by = 'A')
  Α
        В
            С
                  D
                       F
                             G
                                  Н
       В0
            C0
                 D0
                                 D4
1 A0
                       В4
                            C4
2 A1
            C1
                      В5
                            C5
                                 D5
       В1
                 D1
3 A2
       В2
            C2
                 D2 <NA> <NA> <NA>
4 A3
       В3
            C3
                 D3 <NA> <NA> <NA>
5 A6 <NA> <NA> <NA>
                      В6
                            С6
                                 D6
6 A7 <NA> <NA> <NA>
                      В7
                            C7
                                 D7
Warning message:
Column `A` joining factors with different levels, coercing to character vector
> left %>% full_join(right, by ='A')
  Α
       В
             С
                 D
                       F
                             G
                                  Н
1 A0
       В0
            C0
                 D0
                      В4
                            C4
                                 D4
                      В5
                            C5
2 A1
       В1
            C1
                 D1
                                 D5
3 A2
       В2
            C2
                D2 <NA> <NA> <NA>
4 A3
       В3
           С3
                 D3 <NA> <NA> <NA>
```

```
5 A6 <NA> <NA> <NA> B6 C6 D6
6 A7 <NA> <NA> <NA> B7 C7 D7
Warning message:
Column `A` joining factors with different levels, coercing to character vector
```

5.1.2 Filtering Joins

5.2 DataFrame Operations

TO DO

PRE-PROCESSING PROCEDURES

Note: Well begun is half done – old Chinese proverb

In my opinion, preprocessing is crucial for the data mining algorithms. If you get a good pre-processing, you will definitely get a beeter result. In this section, we will learn how to do a proper pre-processing in $\bf R$ and $\bf Python$.

6.1 Rough Pre-processing

· dealing with missing data

Usually, we have two popular way to deal with the missing data: replacing by 0 or replacing by mean value.

Python

- dealing with missing data in Python
- :: Example:

:: Ouput:

```
A B C
0 1.0 1 4.0
1 0.0 0 NaN
2 NaN 0 7.0
3 3.0 0 8.0
A B C
0 1.0 1 4.0
1 0.0 0 0.0
2 0.0 0 7.0
3 3.0 0 8.0
A B C
0 1.000000 1 4.00000
1 0.000000 0 6.333333
2 1.333333 0 7.000000
3 3.000000 0 8.000000
```

R

• dealing with missing data in **R**

:: Example:

:: Ouput:

```
> df
A B C
1 1 1 4
2 0 0 NA
3 NA 0 7
4 3 0 8
```

6.2 Source Code for This Section

The code for this section is available for download for R, for Python,

• R Source code

```
rm(list = ls())
# set the enverionment
path = '~/Dropbox/MachineLearningAlgorithms/python code/data/
→Heart.csv'
rawdata = read.csv(path)
# summary of the data
summary(rawdata)
# plot of the summary
plot (rawdata)
dim(rawdata)
head (rawdata)
tail(rawdata)
colnames(rawdata)
attach (rawdata)
# get numerical data and remove NAN
numdata=na.omit(rawdata[,c(1:2,4:12)])
cor(numdata)
cov (numdata)
dev.off()
# laod cocorrelation Matrix plot lib
library(corrplot)
M <- cor(numdata)
\#par(mfrow = c (1,2))
#corrplot(M, method = "square")
```

```
corrplot.mixed(M)
nrow=nrow(rawdata)
ncol=ncol(rawdata)
c(nrow, ncol)
Nvars=ncol(numdata)
# checking data format
typeof(rawdata)
install.packages("mlbench")
library (mlbench)
sapply(rawdata, class)
dev.off()
name=colnames(numdata)
Nvars=ncol(numdata)
# boxplot
par(mfrow = c (4,3))
for (i in 1:Nvars)
  #boxplot(numdata[,i]~numdata[,Nvars],data=data,main=name[i])
 boxplot(numdata[,i],data=numdata,main=name[i])
# Histogram with normal curve plot
dev.off()
Nvars=ncol(numdata)
name=colnames(numdata)
par(mfrow = c (3,5))
for (i in 1:Nvars)
 x<- numdata[,i]</pre>
 h<-hist(x, breaks=10, freq=TRUE, col="blue", xlab=name[i], main=
\hookrightarrow " ,
            font.lab=1)
  axis(1, tck=1, col.ticks="light gray")
  axis(1, tck=-0.015, col.ticks="black")
  axis(2, tck=1, col.ticks="light gray", lwd.ticks="1")
  axis(2, tck=-0.015)
 xfit < -seq(min(x), max(x), length=40)
 yfit<-dnorm(xfit, mean=mean(x), sd=sd(x))</pre>
 yfit <- yfit*diff(h$mids[1:2])*length(x)</pre>
  lines(xfit, yfit, col="blue", lwd=2)
library(reshape2)
library(ggplot2)
d \leftarrow melt(diamonds[,-c(2:4)])
```

```
ggplot(d,aes(x = value)) +
  facet_wrap(~variable,scales = "free_x") +
  geom_histogram()
```

• Python Source code

```
Created on Apr 25, 2016
test code
@author: Wengiang Feng
import pandas as pd
#import numpy as np
import matplotlib.pyplot as plt
from pandas.tools.plotting import scatter_matrix
from docutils.parsers.rst.directives import path
if __name__ == '__main__':
    path = '~/Dropbox/MachineLearningAlgorithms/python_code/data/
→Heart.csv'
   rawdata = pd.read_csv(path)
    print "data summary"
    print rawdata.describe()
    # summary plot of the data
    scatter_matrix(rawdata, figsize=[15,15])
   plt.show()
    # Histogram
    rawdata.hist()
    plt.show()
    # boxplot
    pd.DataFrame.boxplot(rawdata)
    plt.show()
    print "Raw data size"
   nrow, ncol = rawdata.shape
    print nrow, ncol
   path = ('/home/feng/Dropbox/MachineLearningAlgorithms/python_
→code/data/'
    'energy_efficiency.xlsx')
    path
    rawdataEnergy= pd.read_excel (path, sheetname=0)
    nrow=rawdata.shape[0] #gives number of row count
    ncol=rawdata.shape[1] #gives number of col count
    print nrow, ncol
```

```
col_names = rawdata.columns.tolist()
   print "Column names:"
   print col names
   print "Data Format:"
   print rawdata.dtypes
   print "\nSample data:"
   print(rawdata.head(6))
   print "\n correlation Matrix"
   print rawdata.corr()
   # cocorrelation Matrix plot
   pd.DataFrame.corr(rawdata)
   plt.show()
   print "\n covariance Matrix"
   print rawdata.cov()
   print rawdata[['Age','Ca']].corr()
   pd.DataFrame.corr(rawdata)
   plt.show()
   # define colors list, to be used to plot survived either red_
\rightarrow (=0) or green (=1)
   colors=['red','green']
   # make a scatter plot
   # rawdata.info()
   from scipy import stats
   import seaborn as sns # just a conventional alias, don't.
   sns.corrplot(rawdata) # compute and plot the pair-wise_
\rightarrow correlations
   # save to file, remove the big white borders
   #plt.savefig('attribute_correlations.png', tight_layout=True)
   plt.show()
   attr = rawdata['Age']
   sns.distplot(attr)
   plt.show()
   sns.distplot(attr, kde=False, fit=stats.gamma);
   plt.show()
   # Two subplots, the axes array is 1-d
```

```
plt.figure(1)
plt.title('Histogram of Age')
plt.subplot(211) # 21,1 means first one of 2 rows, 1 col
sns.distplot(attr)

plt.subplot(212) # 21,2 means second one of 2 rows, 1 col
sns.distplot(attr, kde=False, fit=stats.gamma);

plt.show()
```

SUMMARY OF DATA MINING ALGORITHMS

Note: Know yourself and know your enemy, and you will never be defeated—idiom, from Sunzi's Art of War

Although the tutorials presented here is not plan to focuse on the theoretical frameworks of Data Mining, it is still worth to understand how they are works and know what's the assumption of those algorithm. This is an important steps to know ourselves.

7.1 Diagram of Data Mining Algorithms

An awesome Tour of Machine Learning Algorithms was published online by Jason Brownlee in 2013, it still is a good category diagram.

7.2 Categories of Data Mining Algorithms

- 0. Dimensionality Reduction Algorithms
- Principal Component Analysis (PCA)
- Nonnegative Matrix Factorization (NMF)
- Independent Component Analysis (ICA)
- Linear Discriminant Analysis (LDA)
- 1. Regression Algorithms
- Ordinary Least Squares Regression (OLSR)
- Linear Regression
- Logistic Regression
- 2. Regularization Algorithms
- Ridge Regression

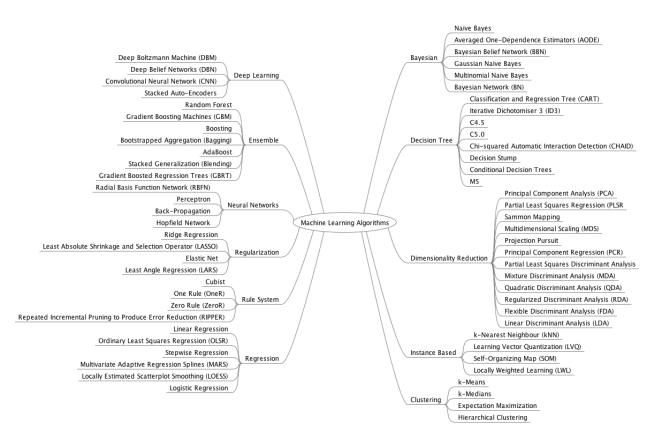


Fig. 1: Figure: Machine Learning Algorithms diagram from Jason Brownlee.

- Least Absolute Shrinkage and Selection Operator (LASSO)
- Elastic Net
- Least-Angle Regression (LARS)
- 3. Decision Tree Algorithms
- Classification and Regression Tree (CART)
- Conditional Decision Trees
- 5. Bayesian Algorithms
- Naive Bayes
- 6. Clustering Algorithms
- k-Means
- k-Medians
- Expectation Maximisation (EM)
- Hierarchical Clustering
- 8. Artificial Neural Network Algorithms
- Perceptron
- Back-Propagation
- Hopfield Network
- Radial Basis Function Network (RBFN)
- 9. Deep Learning Algorithms
- Deep Boltzmann Machine (DBM)
- Deep Belief Networks (DBN)
- 11. Ensemble Algorithms
 - Boosting
 - Bootstrapped Aggregation (Bagging)
 - AdaBoost
 - Gradient Boosting Machines (GBM)
 - Gradient Boosted Regression Trees (GBRT)
 - · Random Forest

DIMENSION REDUCTION ALGORITHMS

8.1 What is dimension reduction?

In machine learning and statistics, dimensionality reduction or dimension reduction is the process of reducing the number of random variables under consideration, via obtaining a set "uncorrelated" principle variables. It can be divided into feature selection and feature extraction. https://en.wikipedia.org/wiki/Dimensionality_reduction

8.2 Singular Value Decomposition (SVD)

At here, I will recall the three types of the SVD method, since some authors confused the definitions of these SVD method. SVD method is important for the dimension reduction algorithms, such as Truncated Singular Value Decomposition (tSVD) can be used to do the dimension reduction directly, and the Full Rank Singular Value Decomposition (SVD) can be applied to do Principal Component Analysis (PCA), since PCA is a specific case of SVD.

1. Full Rank Singular Value Decomposition (SVD)

Suppose $\mathbf{X} \in \mathbb{R}^{n \times p}$, (p < n), then

$$\mathbf{X}_{n \times p} = \mathbf{U}_{n \times n} \mathbf{\Sigma}_{n \times p} \mathbf{V}^{T},$$

is called a full rank SVD of X and

- σ_i Sigular calues and $\Sigma = diag(\sigma_1, \sigma_2, \cdots, \sigma_p) \in \mathbb{R}^{n \times p}$
- u_i left singular vectors, $\mathbf{U} = [u_1, u_2, \cdots, u_n]$ and \mathbf{U} is unitary.
- v_i -right singular vectors, $\mathbf{V} = [v_1, v_2, \cdots, v_p]$ and \mathbf{V} is unitary.

2. Reduced Singular Value Decomposition (rSVD)

Suppose $\mathbf{X} \in \mathbb{R}^{n \times p}$, (n < p), then

$$\mathbf{X}_{n \times p} = \mathbf{\hat{U}}_{n \times p} \mathbf{\hat{\Sigma}}_{p \times p} \mathbf{\hat{V}}^{T},$$

is called a Reduced Singular Value Decomposition **rSVD** of **X** and

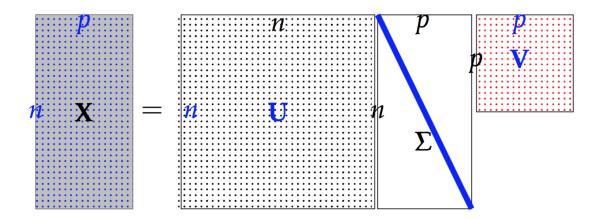


Fig. 1: Singular Value Decomposition

- σ_i Sigular calues and $\hat{\Sigma} = diag(\sigma_1, \sigma_2, \cdots, \sigma_p) \in \mathbb{R}^{p \times p}$
- u_i left singular vectors, $\hat{\mathbf{U}} = [u_1, u_2, \cdots, u_p]$ is column-orthonormal matrix.
- v_i right singular vectors, $\hat{\mathbf{V}} = [v_1, v_2, \cdots, v_p]$ is column-orthonormal matrix.

3. Truncated Singular Value Decomposition (tSVD)

Suppose $\mathbf{X} \in \mathbb{R}^{n \times p}$, (r < p), then

$$\mathbf{X}_{n \times p} = \mathbf{\hat{U}}_{n \times r} \mathbf{\hat{\Sigma}}_{r \times r} \mathbf{\hat{V}}^{T}, \tag{8.1}$$

is called a Truncated Singular Value Decomposition tSVD of X and

- σ_i Sigular calues and $\hat{\Sigma} = diag(\sigma_1, \sigma_2, \cdots, \sigma_r) \in \mathbb{R}^{r \times r}$
- u_i left singular vectors, $\hat{\mathbf{U}} = [u_1, u_2, \cdots, u_r]$ is column-orthonormal matrix.
- v_i right singular vectors, $\hat{\mathbf{V}} = [v_1, v_2, \cdots, v_p]$ is column-orthonormal matrix.

Figure *Truncated Singular Value Decomposition* indictes that the the dimension of $\hat{\mathbf{U}}$ is smaller than \mathbf{X} . We can use this property to do the dimension reduction. But, usually, we will use SVD to compute the Principal Components. We will learn more details in next section.

8.3 Principal Component Analysis (PCA)

Usually, there are two ways to implement the PCA. Principal Component Analysis (PCA) is a specific case of SVD.

$$\mathbf{X}_{n \times p} = \hat{\mathbf{U}} \tag{8.2}$$

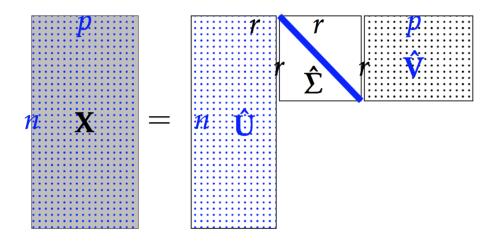


Fig. 2: Truncated Singular Value Decomposition

8.4 Independent Component Analysis (ICA)

8.5 Nonnegative matrix factorization (NMF)

TO DO.....

CHAPTER

NINE

REGRESSION ALGORITHM

Note: A journey of a thousand miles begins with a single step – old Chinese proverb

In statistical modeling, regression analysis focuses on investigating the relationship between a dependent variable and one or more independent variables. Wikipedia Regression analysis

In data mining, Regression is a model to represent the relationship between the value of lable (or target, it is numerical variable) and on one or more features (or predictors they can be numerical and categorical variables).

9.1 Introduction

Given that a data set $\{x_{i1}, \dots, x_{in}, y_i\}_{i=1}^m$ which contains n features (variables) and m samples (data points), in simple linear regression model for modeling m data points with j independent variables: x_{ij} , the formula is given by:

$$y_i = \beta_0 + \beta_j x_{ij}$$
, where, $i = 1, \dots, j = 1, \dots, n$.

In matrix notation, the data set is written as $\mathbf{X} = [x_1, \cdots, x_n]$ with $x_j = \{x_{ij}\}_{i=1}^m$, $y = \{y_i\}_{i=1}^m$ (see Fig. Feature matrix and label) and $\boldsymbol{\beta}^{\top} = \{\beta_j\}_{j=1}^n$. Then the matrix format equation is written as

$$y = X\beta. \tag{9.1}$$

9.2 Ordinary Least Squares Regression (OLSR)

9.2.1 How to solve it?

Theoretically, you can apply all the following methods to solve (9.1) if you matrix \mathbf{X} have a good properties.

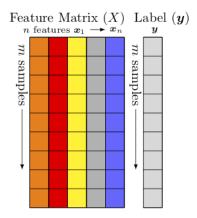


Fig. 1: Feature matrix and label

- 1. Direct Methods (For more information please refer to my Prelim Notes for Numerical Analysis)
 - For squared or rectangular matrices
 - Singular Value Decomposition
 - Gram-Schmidt orthogonalization
 - QR Decomposition
 - For squared matrices
 - LU Decomposition
 - Cholesky Decomposition
 - Regular Splittings
- 2. Iterative Methods
 - Stationary cases iterative method
 - Jacobi Method
 - Gauss-Seidel Method
 - Richardson Method
 - Successive Over Relaxation (SOR) Method
 - Dynamic cases iterative method
 - Chebyshev iterative Method
 - Minimal residuals Method
 - Minimal correction iterative method
 - Steepest Descent Method
 - Conjugate Gradients Method

9.2.2 Ordinary Least Squares

In mathematics, (9.1) is a overdetermined system. The method of ordinary least squares can be used to find an approximate solution to overdetermined systems. For the system overdetermined system (9.1), the least squares formula is obtained from the problem

$$\min_{x} ||\mathbf{X}\boldsymbol{\beta} - \boldsymbol{y}||, \tag{9.2}$$

the solution of which can be written with the normal equations:

$$\boldsymbol{\beta} = (\mathbf{X}^T \mathbf{X})^{-1} \mathbf{X}^T \boldsymbol{y} \tag{9.3}$$

where T indicates a matrix transpose, provided $(\mathbf{X}^T\mathbf{X})^{-1}$ exists (that is, provided \mathbf{X} has full column rank).

Note: Actually, (9.3) is derivated by the following way: multiply \mathbf{X}^T on side of (9.1) and then multiply $(\mathbf{X}^T\mathbf{X})^{-1}$ on both side of the former result.

9.3 Linear Regression (LR)

CHAPTER

TEN

CLASSIFICATION ALGORITHMS

- 10.1 Logistic Regression (LR)
- 10.2 k-Nearest Neighbour (kNN)
- 10.3 Linear Discriminant Analysis (LDA)
- 10.4 Quadratic Discriminant Analysis (QDA)

CHAPTER

ELEVEN

REGULARIZATION ALGORITHMS

- 11.1 Subset Selection (SubS)
- 11.2 Ridge Regression (Ridge)
- 11.3 Least Absolute Shrinkage and Selection Operator (IASSO)

CHAPTI	ΞR
TWELV	⁄Ε

RESAMPLING ALGORITHMS

CHAPTER	
THIRTEEN	

DEVELOPING YOUR OWN R PACKAGES

CHAPTER

FOURTEEN

DEVELOPING YOUR OWN PYTHON PACKAGES

It's super easy to wrap your own package in Python. I packed some functions which I frequently used in my daily work. You can download and install it from My ststspy library. The hierarchical structure and the directory structure of this package are as follows.

14.1 Hierarchical Structure

```
README.md
___init__.py
__requirements.txt
__setup.py
__statspy
___init__.py
__basics.py
__tests.py
__test
__nb
___t.test.ipynb
__test1.py
3 directories, 9 files
```

From the above hierarchical structure, you will find that you have to have __init__.py in each directory. I will explain the __init__.py file with the example below:

14.2 Set Up

```
from setuptools import setup, find_packages

try:
    with open("README.md") as f:
        long_description = f.read()
except IOError:
    long_description = ""
```

(continues on next page)

(continued from previous page)

```
try:
    with open("requirements.txt") as f:
        requirements = [x.strip() for x in f.read().splitlines() if x.strip()]
except IOError:
    requirements = []

setup(name='statspy',
        install_requires=requirements,
        version='1.0',
        description='Statistics python library',
        author='Wenqiang Feng',
        author_email='von198@gmail.com',
        url='git@github.com:runawayhorse001/statspy.git',
        packages=find_packages(),
        long_description=long_description
    )
```

14.3 Requirements

```
pandas
numpy
scipy
patsy
matplotlib
```

14.4 ReadMe

(continues on next page)

(continued from previous page)

```
pip uninstall statspy

- test

```{bash}

cd statspy/test
python test1.py

```
```

14.4. ReadMe 79

INDEX

```
Α
Audit Data, 17
D
Data Exploration, 12
Datasets, 15
Dimension Reduction Algorithms, 59
Independent Component Analysis, 63
Installing package, 10
Installing programming language, 9
Installing programming platform, 10
Loading Datasets, 15
Ν
Nonnegative matrix factorization, 63
Р
Pre-processing procedures, 48
Principal Component Analysis, 62
procedures, 15
R
rough preprocessing, 49
S
Singular Value Decomposition, 61
Summary of Data Mining Algorithms,
      55
U
Understand Data With Statistics
      methods, 20
Understand Data With Visualization,
      29
```