# Data Mining With Python and R Tutorials

Release v1.01

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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.

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**CHAPTER** 

ONE

#### **PREFACE**

### 1.1 About this tutorial

This document is a summary 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. 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. 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.

#### 1.2 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 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: wfeng1@vols.utk.edu) 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    | <ul> <li>great for prototyping</li> <li>great for statistical analysis</li> <li>nice IDE</li> </ul>  | <ul> <li>great for scripting and automating your different data mining pipelines</li> <li>integrates easily in a production workflow</li> <li>can be used across different parts of your software engineering team</li> <li>scikit-learn library is awesome for machinelearning tasks.</li> <li>Ipython is also a powerful tool for exploratory analysis and presentations</li> </ul> |
| disadvantages | <ul> <li>syntax could be obscure</li> <li>libraries documentation isn't always user friendly</li> <li>harder to integrate to a production workflow.</li> </ul> | <ul> <li>It isn't as thorough for statistical analysis as R</li> <li>learning curve is steeper than R, since you can do much more with Python</li> </ul>  |

# 2.3 My Opinions

In my opinion, **R** and **Python** are both choice. 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 **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

#### Installing 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
```

#### • Insralling 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 python
sudo easy_install pip
sudo pip install ipython
```

# 3.2 Installing programming platform

My favorite programming platform for R is definitely **RStudio** IDE and for Python is **Eclipse+Pydev**.

#### • 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

#### Installing Eclipse + Pydev

• Installing Eclipse

Go to Ubuntu Software Center and follow the following steps:

- 1. Open Ubuntu Software Center
- 2. Search for Eclipse
- 3. And click Install
- Installing Pydev
  - 1. Open Eclipse
  - 2. Go to Eclipse Marketplace
  - 3. Search for Pydev
  - 4. And click Pydev- Python IDE for Eclipse

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

# 3.3 Installing package

### • 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)

#### · 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

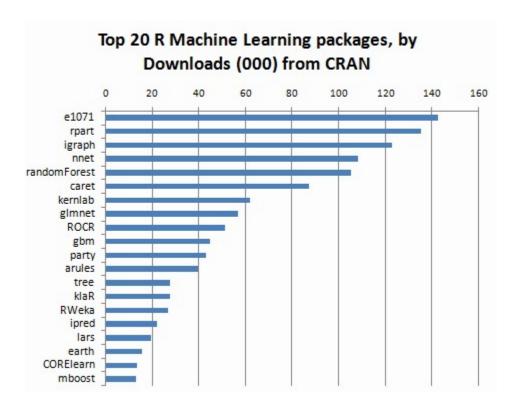


Figure 3.1: Top 20 R Machine Learning and Data Science packages. From http://www.kdnuggets.com/2015/06/top-20-r-machine-learning-packages.html

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

### DATA ANALYSIS PROCEDURES

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 Efficienency. Those data are from my course matrials, the copyrights blongs to the original authors.

# 4.3 Loading Datasets

There are two main data formats ".csv" and ".xlsx". We will show how to load those two types of data in **R** and **Python**, respectively.

- 1. Loading datasets in R
  - Loading \*.csv format data

```
# set the path or enverionment
setwd("/home/feng/R-language/sat577/HW#4/data")

# read data set
rawdata = read.csv("spam.csv")

• Loading *.xlsx format data

# 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")
```

### 2. Loading datasets in Python

• Loading \*.csv format data

```
import pandas as pd

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

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

• Loading \*.xlsx format data

```
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)
```

# 4.4 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.

### 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.

• Summary of the data in R

summary(rawdata)

### Then you will get

```
> summary(rawdata)
       Age
                      Sex
                                       ChestPain
                                                      RestBP
                        :0.0000
    Min.
         :29.00
                   Min.
                                   asymptomatic:144
                                                    Min. : 94.0
    1st Qu.:48.00 1st Qu.:0.0000
                                   nonanginal: 86 1st Qu.:120.0
    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
                   Min.
    Min.
         :126.0
                         :0.0000
                                  Min. :0.0000 Min. : 71.0
    1st Qu.:211.0
                                  1st Qu.:0.0000 1st Qu.:133.5
                   1st Qu.:0.0000
    Median :241.0
                   Median :0.0000
                                  Median :1.0000 Median :153.0
    Mean :246.7
                   Mean
                         :0.1485
                                   Mean :0.9901
                                                   Mean
                                                         :149.6
    3rd Qu.:275.0
                   3rd Qu.:0.0000
                                   3rd Qu.:2.0000
                                                   3rd Qu.:166.0
    Max. :564.0 Max. :1.0000
                                   Max. :2.0000
                                                   Max. :202.0
     ExAng
                    Oldpeak
                                   Slope
                                                    Ca
    Min. :0.0000
                  Min. :0.00
                                  Min. :1.000
                                                       :0.0000
                                                 Min.
    1st Ou.: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
        Thal
                AHD
    fixed
            : 18
                   No :164
             :166
                    Yes:139
    normal
    reversable:117
    NA's : 2
```

# • Summary of the data in Python

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

#### Then you will get

| Age        | Sex   | RestBP  | Chol  | Fbs   | RestECG   | \  |
|------------|---|---|---|---|---|--|
| 303.000000 | 303.000000  | 303.000000  | 303.000000  | 303.000000  | 303.000000  |  |
| 54.438944  | 0.679868  | 131.689769  | 246.693069  | 0.148515  | 0.990099  |  |
| 9.038662   | 0.467299  | 17.599748   | 51.776918   | 0.356198  | 0.994971  |  |
| 29.000000  | 0.000000  | 94.000000   | 126.000000  | 0.000000  | 0.00000   |  |
| 48.000000  | 0.000000  | 120.000000  | 211.000000  | 0.000000  | 0.00000   |  |
| 56.000000  | 1.000000  | 130.000000  | 241.000000  | 0.000000  | 1.000000  |  |
| 61.000000  | 1.000000  | 140.000000  | 275.000000  | 0.000000  | 2.000000  |  |
| 77.000000  | 1.000000  | 200.000000  | 564.000000  | 1.000000  | 2.000000  |  |
|            |   |   |   |   |   |  |
| MaxHR      | ExAng 0   | ldpeak  | Slope   | Ca  |   |  |
| 303.000000 | 303.000000  | 303.000000  | 303.000000  | 299.000000  |   |  |
|            | 303.000000<br>54.438944<br>9.038662<br>29.000000<br>48.000000<br>56.000000<br>77.000000 | 303.000000 303.000000<br>54.438944 0.679868<br>9.038662 0.467299<br>29.000000 0.000000<br>48.000000 0.000000<br>56.000000 1.000000<br>77.000000 1.000000<br>MaxHR ExAng C | 303.000000 303.000000 303.000000 54.438944 0.679868 131.689769 9.038662 0.467299 17.599748 29.000000 0.000000 94.000000 48.000000 1.000000 120.000000 56.000000 1.000000 130.000000 77.000000 1.000000 200.000000 MaxHR ExAng Oldpeak | 303.000000 303.000000 303.000000 303.000000 54.438944 0.679868 131.689769 246.693069 9.038662 0.467299 17.599748 51.776918 29.000000 0.000000 94.000000 126.000000 48.000000 1.000000 120.000000 211.000000 56.000000 1.000000 130.000000 241.000000 77.000000 1.000000 200.000000 564.000000 MaxHR ExAng Oldpeak Slope | 303.000000 303.000000 303.000000 303.000000 303.0000000 54.438944 0.679868 131.689769 246.693069 0.148515 9.038662 0.467299 17.599748 51.776918 0.356198 29.000000 0.000000 94.000000 126.000000 0.000000 48.000000 0.000000 120.000000 211.000000 0.000000 56.000000 1.000000 130.000000 241.000000 0.000000 77.000000 1.000000 200.000000 564.000000 1.000000 200.000000 564.000000 1.000000 200.000000 564.000000 1.000000 200.000000 564.000000 1.0000000 200.000000 564.000000 1.0000000 200.000000 564.000000 1.0000000 | 303.000000 303.000000 303.000000 303.000000 303.000000 303.000000 54.438944 0.679868 131.689769 246.693069 0.148515 0.990099 9.038662 0.467299 17.599748 51.776918 0.356198 0.994971 29.000000 0.000000 94.000000 126.000000 0.000000 0.000000 48.000000 0.000000 120.000000 211.000000 0.000000 0.000000 56.000000 1.000000 130.000000 241.000000 0.000000 1.000000 61.000000 1.000000 140.000000 275.000000 0.000000 2.000000 77.000000 1.000000 200.000000 564.000000 1.000000 2.0000000 MaxHR ExAng Oldpeak Slope Ca |

| 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  | 0.00000  | 1.000000 | 0.000000 |
| 25%  | 133.500000 | 0.00000  | 0.00000  | 1.000000 | 0.000000 |
| 50%  | 153.000000 | 0.00000  | 0.800000 | 2.000000 | 0.000000 |
| 75%  | 166.000000 | 1.000000 | 1.600000 | 2.000000 | 1.000000 |
| max  | 202.000000 | 1.000000 | 6.200000 | 3.000000 | 3.000000 |

#### 2. The size of the data

Sometimes 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.

#### • 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
```

#### 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
```

#### 3. Data format of the predictors

Data format is also very important, since some functions or methods can not be applied to the qualitative data, you need to remove those predictors or transform them into quantitative data.

#### • 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" "factor" "integer" "integer" "integer" "integer" "integer"
MaxHR    ExAng Oldpeak    Slope    Ca    Thal    AHD
"integer" "integer" "numeric" "integer" "integer" "factor" "factor"
```

• Checking data format in **Pyhton** 

```
print rawdata.dtypes
```

#### Then you will get

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

#### 4. The column names

• Checking column names of the data in R

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

#### Then you will get

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

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

Then you will get

```
Column names:
['Age', 'Sex', 'ChestPain', 'RestBP', 'Chol', 'Fbs', 'RestECG', 'MaxHR',
'ExAng', 'Oldpeak', 'Slope', 'Ca', 'Thal', 'AHD']
```

#### 5. The first or last parts of the data

• 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
   63 1 typical 145 233 1 2
                                                 150
                                                        0
   67 1 asymptomatic 160 286 0
67 1 asymptomatic 120 229 0
                                            2
                                                 108
                                                         1
                                                                1.5
 3
                                            2 129
                                                                2.6
4 37 1 nonanginal 130 250 0 0 187
5 41 0 nontypical 130 204 0 2 172
6 56 1 nontypical 120 236 0 0 178
                                            0 187
                                                        0
                                                                3.5
                                                         0
                                                                1.4
                                                        0
                                                               0.8
   Slope Ca
                 Thal AHD
 1
      3 0
                fixed No
      2 3
               normal Yes
 2
 3
      2 2 reversable Yes
      3 0 normal No
      1 0
               normal No
               normal No
```

• Checking first parts of the data in Python

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

### Then you will get

| 6      | Sample | data   | :            |        |      |     |         |       |       |         |   |
|--------|--------|--------|--------------|--------|------|-----|---------|-------|-------|---------|---|
|        | Age    | Sex    | ChestPain    | RestBP | Chol | Fbs | RestECG | MaxHR | ExAng | Oldpeak | \ |
| 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 A       | AHD    |      |     |         |       |       |         |   |
| $\cap$ | 3      | $\cap$ | fixed        | Nο     |      |     |         |       |       |         |   |

| AIID | Illai      | Ca | STOPE |   |
|------|------------|----|-------|---|
| No   | fixed      | 0  | 3     | 0 |
| Yes  | normal     | 3  | 2     | 1 |
| Yes  | reversable | 2  | 2     | 2 |
| No   | normal     | 0  | 3     | 3 |
| No   | normal     | 0  | 1     | 4 |
| No   | normal     | 0  | 1     | 5 |

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

6. Correlation Matrix

#### • 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)
                         Sex
                                  RestBP
                                                  Chol
                                                                Fbs
             Age
         1.00000000 -0.09181347 0.29069633 0.203376601
                                                           0.128675921
Age
Sex
        -0.09181347 1.00000000 -0.06552127 -0.195907357
                                                           0.045861783
         0.29069633 -0.06552127
                                 1.00000000
                                             0.132284171
                                                           0.177623291
RestBP
         0.20337660 - 0.19590736
                                 0.13228417
                                             1.000000000
                                                           0.006664176
Chol
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
                    0.03933739 0.12110773 -0.009008239
         0.15895990
                                                           0.053776677
         0.36260453 0.09318476 0.09877326 0.119000487
                                                           0.145477522
Ca
           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
         0.14870922 -0.048052805
                                  0.06588463
                                              0.191615405
                                                            0.121107727
RestBP
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
        -0.07779815
MaxHR
                     1.000000000 -0.37635897 -0.341262236 -0.381348495
         0.07408360 - 0.376358975
                                  1.00000000 0.289573103
                                                            0.254302081
ExAng
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
         0.09318476
Sex
RestBP
         0.09877326
         0.11900049
Chol
Fbs
         0.14547752
RestECG 0.12834265
MaxHR
        -0.26424625
ExAng
         0.14556960
Oldpeak 0.29583211
         0.11011919
Slope
         1.00000000
Ca
```

#### Computing correlation matrix in Python

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

Then you will get

```
correlation Matrix
                                                         RestECG
                                        Chol
                                                   Fbs
                                                                      MaxHR
           Age
               Sex
                            RestBP
Age
         1.0000000 - 0.097542 0.284946 0.208950 0.118530 0.148868 -0.393806
Sex
        -0.097542 1.000000 -0.064456 -0.199915
                                                 0.047862
                                                           0.021647 - 0.048663
RestBP
         0.284946 - 0.064456
                             1.000000
                                       0.130120
                                                 0.175340
                                                           0.146560 - 0.045351
         0.208950 -0.199915
                             0.130120
                                       1.000000 0.009841
                                                           0.171043 - 0.003432
Chol
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
ExAng
         0.091661 0.146201 0.064762
                                      0.061310 0.025665
                                                           0.084867 - 0.378103
Oldpeak 0.203805 0.102173 0.189171
                                       0.046564 0.005747
                                                           0.114133 - 0.343085
Slope
         0.161770 0.037533 0.117382 -0.004062 0.059894
                                                           0.133946 - 0.385601
Ca
         0.362605 \quad 0.093185 \quad 0.098773 \quad 0.119000 \quad 0.145478 \quad 0.128343 \quad -0.264246
         ExAng
                  Oldpeak
                              Slope
                                           Ca
         0.091661 0.203805
                             0.161770 0.362605
Age
Sex
         0.146201 0.102173
                            0.037533
                                       0.093185
         0.064762 0.189171
                             0.117382
RestBP
                                       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
                             0.257748
ExAng
         1.000000 0.288223
                                       0.145570
Oldpeak 0.288223
                   1.000000
                             0.577537
                                       0.295832
Slope
         0.257748 0.577537
                             1.000000
                                       0.110119
Ca
         0.145570 0.295832
                             0.110119
                                       1.000000
```

#### 7. covariance Matrix

#### • 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)

|         | Age         | Sex          | RestBP      | Chol         | Fbs          |
|---------|-------------|--------------|-------------|--------------|--------------|
| Age     | 81.3775448  | -0.388397567 | 46.4305852  | 95.2454603   | 0.411909946  |
| Sex     | -0.3883976  | 0.219905277  | -0.5440170  | -4.7693542   | 0.007631703  |
| RestBP  | 46.4305852  | -0.544016969 | 313.4906736 | 121.5937353  | 1.116001885  |
| Chol    | 95.2454603  | -4.769354223 | 121.5937353 | 2695.1442616 | 0.122769410  |
| Fbs     | 0.4119099   | 0.007631703  | 1.1160019   | 0.1227694    | 0.125923099  |
| 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  |
| Oldpeak | 2.0721791   | 0.060162510  | 3.9484299   | 2.4427678    | 0.003755247  |
| Slope   | 0.8855132   | 0.011391439  | 1.3241566   | -0.2887926   | 0.011784247  |
| Ca      | 3.0663958   | 0.040964288  | 1.6394357   | 5.7913852    | 0.048393975  |
| I       | RestECG     | MaxHR        | ExAng       | Oldpeak      | Slope        |
| Age     | 1.34405513  | -81.24427061 | 0.403402842 | 2.072179076  | 0.88551323   |

```
0.01233418
                     -0.56044758
                                    0.032861215
                                                 0.060162510
                                                               0.01139144
Sex
RestBP
         2.61969428 -19.53021257
                                    0.548483760
                                                 3.948429889
                                                               1.32415658
Chol
         8.52047092
                       2.59681040
                                   1.376400081
                                                 2.442767839 - 0.28879262
Fbs
         0.02062804
                      -0.02758636
                                   0.001941595
                                                 0.003755247
                                                               0.01178425
         0.98992166
                     -1.77682880
                                    0.034656910
                                                 0.127690736
                                                               0.07920136
RestECG
        -1.77682880 \ 526.92866602 \ -4.062052479 \ -9.116871675 \ -5.40571480
MaxHR
         0.03465691
                     -4.06205248
                                   0.221072479
                                                 0.158455478
                                                               0.07383673
ExAng
                      -9.11687168
                                                 1.354451303
Oldpeak
         0.12769074
                                   0.158455478
                                                               0.41667415
Slope
         0.07920136
                      -5.40571480
                                   0.073836726
                                                 0.416674149
                                                               0.38133824
         0.11970551
                     -5.68626967 0.064162421
                                                 0.322752576
                                                               0.06374717
Ca
          Ca
         3.06639582
Age
         0.04096429
Sex
RestBP
         1.63943570
Chol
         5.79138515
         0.04839398
Fbs
RestECG
        0.11970551
MaxHR
        -5.68626967
ExAng
         0.06416242
Oldpeak
         0.32275258
Slope
         0.06374717
Ca
         0.87879060
```

#### • Computing covariance matrix in **Python**

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

#### Then you will get

```
covariance Matrix
            Age
                       Sex
                                RestBP
                                                Chol
                                                           Fbs
                                                                 RestECG
                                                         0.381614
Age
         81.697419 -0.411995
                                45.328678
                                              97.787489
                                                                   1.338797
Sex
         -0.411995
                    0.218368
                                -0.530107
                                             -4.836994
                                                         0.007967
                                                                   0.010065
         45.328678 -0.530107
                               309.751120
                                            118.573339
                                                         1.099207
                                                                   2.566455
RestBP
         97.787489 -4.836994
                                                         0.181496
Chol
                               118.573339
                                           2680.849190
                                                                   8.811521
Fbs
          0.381614
                    0.007967
                                 1.099207
                                              0.181496
                                                         0.126877
                                                                   0.024654
RestECG
          1.338797
                    0.010065
                                 2.566455
                                              8.811521
                                                         0.024654
                                                                   0.989968
        -81.423065 -0.520184
                               -18.258005
                                             -4.064651 -0.063996 -1.897941
MaxHR
ExAng
          0.389220
                    0.032096
                                 0.535473
                                              1.491345
                                                         0.004295
                                                                   0.039670
          2.138850
                    0.055436
                                              2.799282
                                                         0.002377
                                                                   0.131850
Oldpeak
                                 3.865638
Slope
          0.901034
                    0.010808
                                 1.273053
                                             -0.129598
                                                         0.013147
                                                                   0.082126
Ca
          3.066396
                    0.040964
                                 1.639436
                                              5.791385
                                                         0.048394
                                                                   0.119706
                      ExAng
                               Oldpeak
                                           Slope
                                                         Са
            MaxHR
         -81.423065 0.389220
Age
                                2.138850 0.901034
                                                     3.066396
Sex
          -0.520184
                     0.032096
                                0.055436 0.010808
                                                     0.040964
RestBP
         -18.258005
                     0.535473
                                3.865638
                                                     1.639436
                                          1.273053
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
                                0.157216 0.074618
ExAng
          -4.063307
                     0.220707
                                                     0.064162
          -9.112209
                     0.157216
                               1.348095 0.413219
                                                     0.322753
```

Oldpeak

```
Slope -5.435501 0.074618 0.413219 0.379735 0.063747
Ca -5.686270 0.064162 0.322753 0.063747 0.878791
```

# 4.5 Understand Data With Visualization

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

- 1. Summary plot of data in figure
  - Summary plot in **R**

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

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

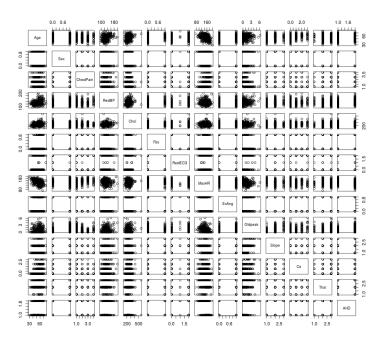


Figure 4.1: Summary plot of the data with R.

• Summary plot in **Python** 

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

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

- 2. Histogram of the quantitative predictors
  - Histogram in R

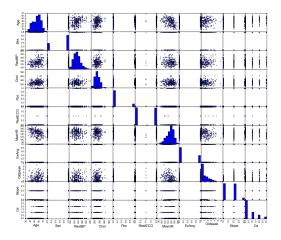


Figure 4.2: Summary plot of the data with Python.

```
# 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)
  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.

• Histogram in in Python

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

Then you will get Figure Histogram in Python.

- 3. Boxplot of the quantitative predictors
  - Boxplot in **R**

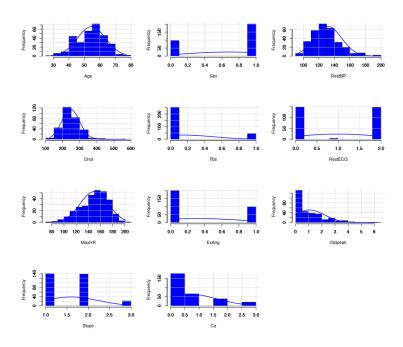


Figure 4.3: Histogram with normal curve plot in R.

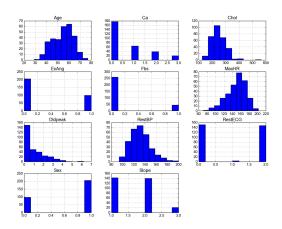


Figure 4.4: Histogram in Python.

```
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.

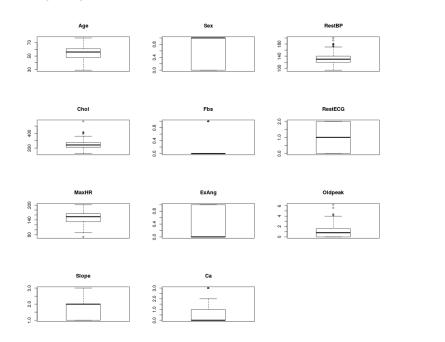


Figure 4.5: Boxplots in R.

• Boxplot in Python

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

Then you will get Figure Histogram in Python.

- 4. Correlation Matrix plot of the quantitative predictors
  - Correlation Matrix plot in **R**

```
dev.off()
# laod cocorrelation Matrix plot lib
library(corrplot)
M <- cor(numdata)
#par(mfrow =c (1,2))</pre>
```

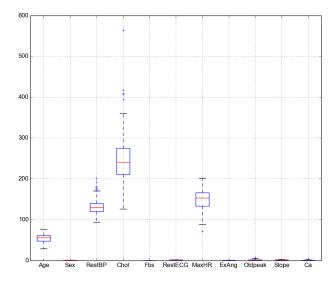


Figure 4.6: Histogram in Python.

```
#corrplot(M, method = "square")
corrplot.mixed(M)
```

Then you will get Figure Correlation Matrix plot in R.

• 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.

# 4.6 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)
```

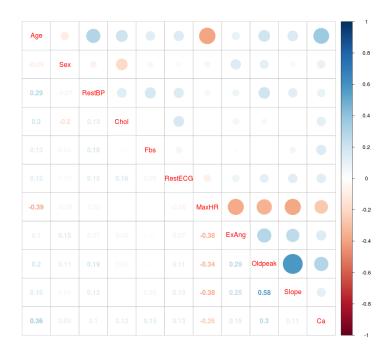


Figure 4.7: Correlation Matrix plot in R.

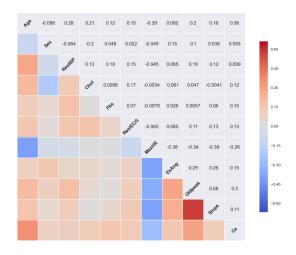


Figure 4.8: Correlation Matrix plot in Python.

```
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)
   vfit<-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)])
 qqplot(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 (=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 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()
```

**FIVE** 

### 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 **R** and **Python**.

### 5.1 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.

- dealing with missing data in **R**
- dealing with missing data in Python

### 5.2 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)</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()
• 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 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 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()
```

### 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.

### 6.1 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.

## **6.2 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

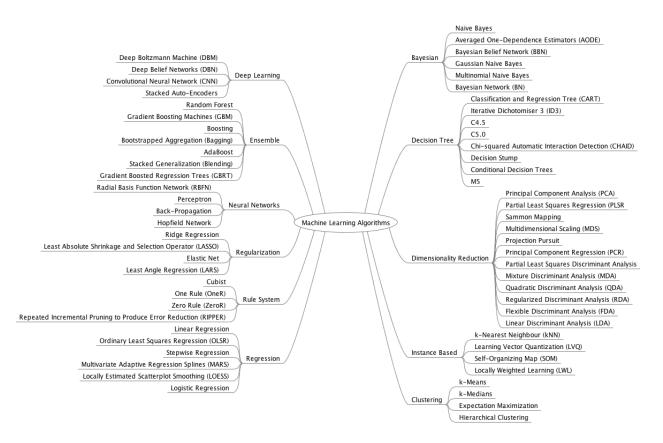


Figure 6.1: Figure: Machine Learning Algorithms diagram from Jason Brownlee.

- 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

#### 7.1 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

### 7.2 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

$$\mathbf{X}_{n \times p} = \mathbf{U}_{n \times n} \sum_{n \times p} \mathbf{V}_{p \times p}^{T},\tag{7.1}$$

is called a full rank SVD of X and

- $\sigma_i$  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

$$\mathbf{X}_{n \times p} = \mathbf{\hat{U}}_{n \times p} \mathbf{\hat{\Sigma}}_{p \times p} \mathbf{\hat{V}}_{p \times p}^{T}, \tag{7.2}$$

is called a Reduced Singular Value Decomposition rSVD of X and

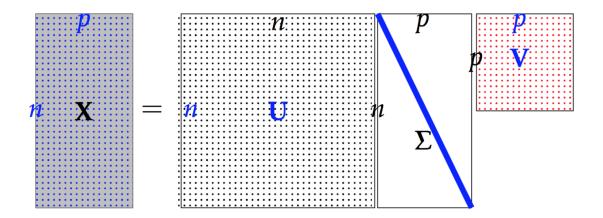


Figure 7.1: Singular Value Decomposition

- $\sigma_i$  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

$$\mathbf{X}_{n \times p} = \mathbf{\hat{U}}_{n \times r} \mathbf{\hat{\Sigma}}_{r \times r} \mathbf{\hat{V}}^{T}, \tag{7.3}$$

is called a Truncated Singular Value Decomposition tSVD of X and

- $\sigma_i$  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.

## 7.3 Principal Component Analysis (PCA)

Principal Component Analysis (PCA) is a specific case of SVD.

$$\underset{n \times p}{\mathbf{X}} = \hat{\mathbf{U}} \tag{7.4}$$

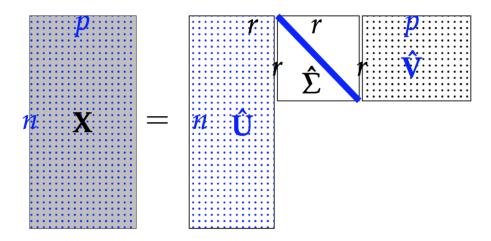


Figure 7.2: Truncated Singular Value Decomposition

# 7.4 Independent Component Analysis (ICA)

## 7.5 Nonnegative matrix factorization (NMF)

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### **EIGHT**

## **REGRESSION ALGORITHM**

- 8.1 Ordinary Least Squares Regression (OLSR)
- 8.2 Linear Regression (LR)
- 8.3 Logistic Regression (logR)

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### **NINE**

## **CLASSIFICATION ALGORITHMS**

- 9.1 Logistic Regression (LR)
- 9.2 k-Nearest Neighbour (kNN)
- 9.3 Linear Discriminant Analysis (LDA)
- 9.4 Quadratic Discriminant Analysis (QDA)

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**TEN** 

## **REGULARIZATION ALGORITHMS**

- 10.1 Subset Selection (SubS)
- 10.2 Ridge Regression (Ridge)
- 10.3 Least Absolute Shrinkage and Selection Operator (IASSO)

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# **RESAMPLING ALGORITHMS**

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