



Microsoft: DAT210x Programming with Python for Data Science

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<div> <div>▶ 4. Transforming Data</div> <div>▶ 5. Data Modeling</div> </div>	

```
>>> df = pd.DataFrame(np.random.randn(1000, 5), columns=['a', 'b', 'c', 'd', 'e'])
>>> df.corr()
```

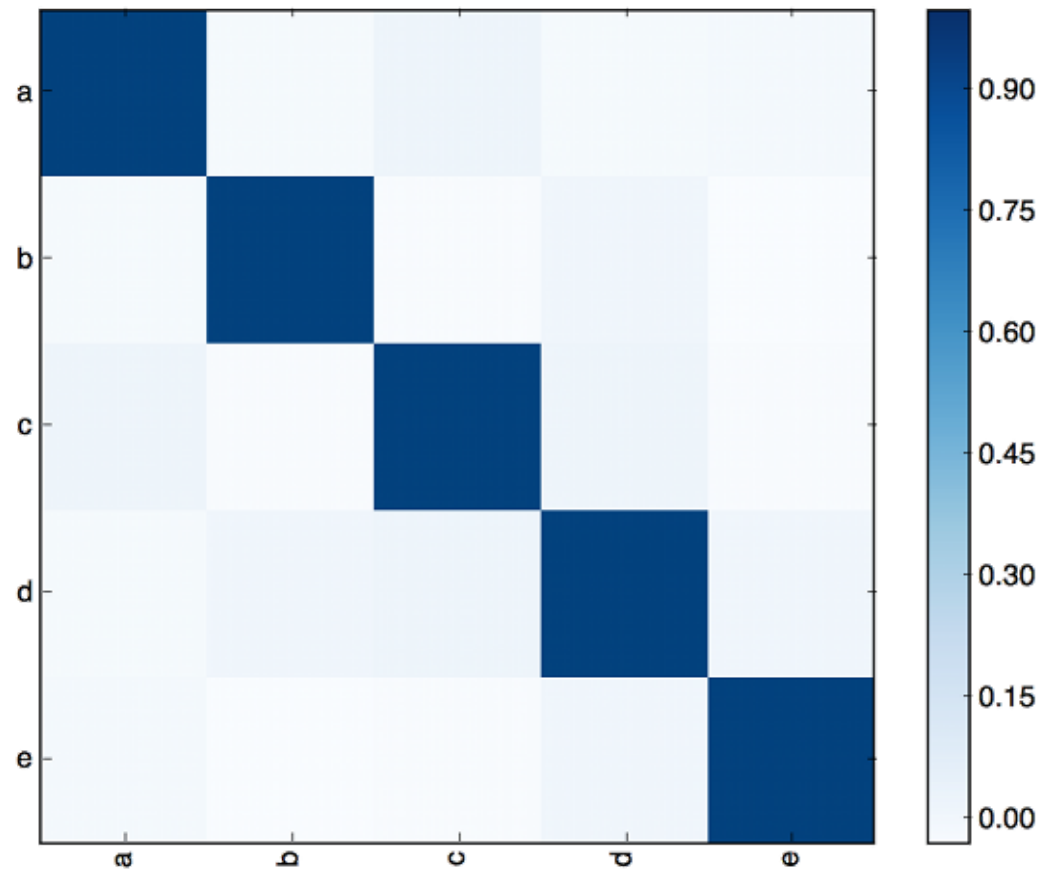
	a	b	c	d	e
a	1.000000	0.007568	0.014746	0.027275	-0.029043
b	0.007568	1.000000	-0.039130	-0.011612	0.082062
c	0.014746	-0.039130	1.000000	0.025330	-0.028471
d	0.027275	-0.011612	0.025330	1.000000	-0.002215
e	-0.029043	0.082062	-0.028471	-0.002215	1.000000

The matrix is symmetric because the correlation between any two features **X** and **Y** is, of course, identical to that of features **Y** and **X**. It is invariant to scale, so even if one feature is measured in inches and the other is in centimeters, it makes no difference. This matrix and others like the covariance matrix, are useful for inspecting how the variance of a feature is explained by the variance in other feature, and verifying how much new information each feature provides. But even looking at this little, 5x5 matrix makes me dizzy, so you can imagine how easy it is to get lost in a higher dimensionality dataset. You can circumvent this by visualizing your correlation matrix by plotting it with `.imshow()`:

```
import matplotlib.pyplot as plt

plt.imshow(df.corr(), cmap=plt.cm.Blues, interpolation='nearest')
plt.colorbar()
tick_marks = [i for i in range(len(df.columns))]
plt.xticks(tick_marks, df.columns, rotation='vertical')
plt.yticks(tick_marks, df.columns)

plt.show()
```



`.imshow()` can help you any time you have a square matrix you want to visualize. Other matrices you might want to visualize include the covariance matrix, the confusion matrix, and in the future once you learn how to use certain machine learning algorithms that generate clusters which live in your feature-space, you'll also be able to use `.imshow()` to peek into the brain of your algorithms as they run, so long as your features represent a rectangular image!



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