Explorativna analyza

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Materialy dostupne na https://github.com/sevo/pewe-presentations)

Najskor oznamenie

http://web.tuke.sk/fei-cit/wikt2017/challenge.html (http://web.tuke.sk/fei-cit/wikt2017/challenge.html)

Ciel prezentacie:

zrozumitelne vysvetlit a kategorizovat rozne techniky explorativnej analyzy dat podla toho, ake data spracovavame.

Povieme si o:

- Metrikach na zobrazenie roznych vlastnosti atributov
- Vizualizacii dat a o tom ako ich interpretovat
- Prejdeme si zopar statistickych testov na to aby sme zistili ci su v datach nejake vzory alebo ci existuju vyznamne rozdiely medzi vzorkami

Struktura prezentacie

Analyza po jednom (Univariate analysis)

- · Spojite atributy
- Kategoricke atributy

from IPython.display import Image, SVG, display

Analyza po paroch atributov (Bivariate analysis)

· Spojite - Spojite

In [1]: | %matplotlib inline

- · Kategoricke Spojite
- · Kategoricke Kategoricke

```
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
import scipy.stats as stats
import seaborn
from sklearn import linear_model as lm

In [2]: plt.rcParams['font.family'] = 'DejaVu Sans'
plt.rcParams['figure.figsize'] = (5, 3)
```

Analyza po jednom (Univariate analysis)

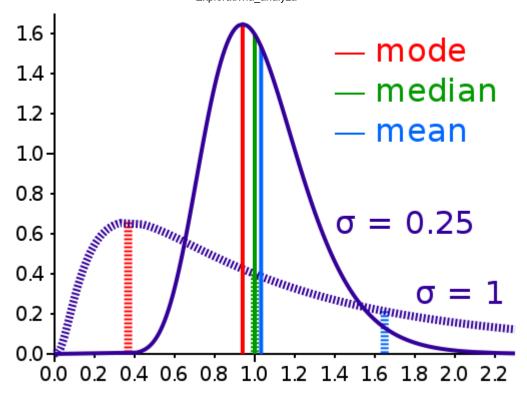
Zobrazenie vlastnosti jedneho atributu

Spojite atributy

Chceme zobrazit aky je tvar rozdelenia dat, ci sa zoskupuju okolo nejakeho centra, aka je rozptylenost hodnot

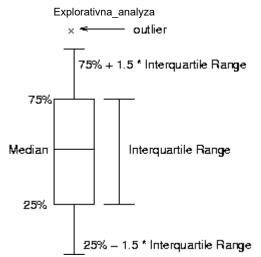
Zobrazenie centralnosti:

- mean (priemer)
- median (median, stredna hodnota, prostredna hodnota, centralna hodnota): hodnota, ktora rozdeluje vyssie a nizsie hodnoty
- mode (Modus, modálna hodnota, najpravdepodobnejšia hodnota): najcastejsia hodnota (hodnota s najvacsou pravdepodobnostou vyskytu)



Rozptylenost

- range (rozsah): max min
- quartile (kvartil): hodnota, od ktorej je 25% resp 75% hodnot vacsich
- percentile (percentil): hodnota, od ktorej je XX% hodnot vacsich
- inter quartile range (medzikvartilove rozpätie): rozdiel medzi 25% a 75% kvartilom, menej nachylne na outlierov ako rozsah



· variance (variancia): priemerna kvadraticka odchylka od priemeru

$$E[(X - E[X])^2]$$

- standard deviation (standardna odchylka): druha odmocnina variancie, je v jednotkach meranej premennej
- skewness (vychylenost?): metrika symetrickosti rozdelenia, ci je rozdelenie navazene na jednu stranu
- kurtosis (zplostenost?): ake mnozstvo dat je vo chvoste rozdelenia

(zdroj obrazku: https://taps-graph-review.wikispaces.com/Box+and+Whisker+Plots (https://taps-graph-review.wikispaces.com/Box+and+Whisker+Plots))

Skewness a Kurtosis

Skewness

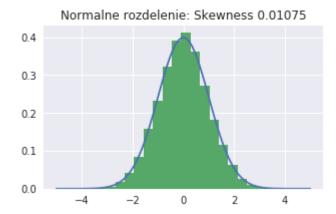
Skewness je metrika toho, ako je rozdelenie symetricke. Uplne symetricke rozdelenie ma hodnotu skewness rovnu 0. V podstate to porovnava relativnu velkost dvoch chvostov rozdelenia. Rozdelenie naklonene do lava bude mat skewness vacsiu ako 0, naklonene doprava bude mat menej ako 1.

```
In [3]: sample_size = 10000

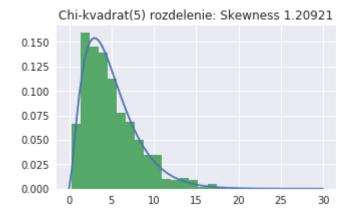
norm = stats.norm(0, 1)
    x = np.linspace(-5, 5, 100)
    sample = norm.rvs(sample_size)

plt.plot(x, norm.pdf(x))
    plt.hist(sample, normed=True, bins=20)
    plt.title("Normalne rozdelenie: ""Skewness %.5f" % (stats.skew(sample), ))
```

Out[3]: <matplotlib.text.Text at 0x7fbb173c6b38>



Out[4]: <matplotlib.text.Text at 0x7fbb172b4b70>

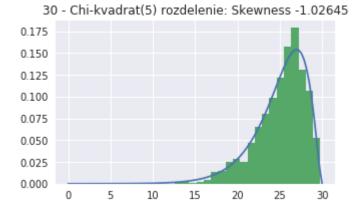


```
In [5]: sample_size = 1000

    chi2 = stats.chi2(5)
    x = np.linspace(0, 30, 100)
    sample = 30 - chi2.rvs(sample_size)

    plt.plot(x, chi2.pdf(30 - x))
    plt.hist(sample, normed=True, bins=20)
    plt.title("30 - Chi-kvadrat(5) rozdelenie: ""Skewness %.5f" % (stats.skew(sample), ))
```

Out[5]: <matplotlib.text.Text at 0x7fbb171f2f98>



Kurtosis

Kurtosis hovori aka je kombinovana velkost chvostov. Meria mnozstvo dat sustredene v chvostoch. Velmi casto sa porovnava k hodnote kurtosis normalneho rozdelenia, ktora je 3. Ak je to viac ako 3, tak viac dat je sustredenych na okrajoch. Ak menej ako 3, tak je menej dat v okrajoch.

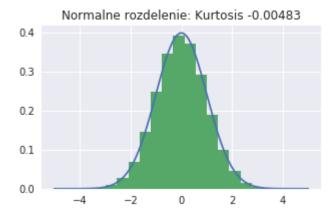
Casto sa pouziva aj excess kurtosis, co je rozdiel oproti normalnemu rozdeleniu, cize kurtosis - 3.

```
In [6]: sample_size = 100000

norm = stats.norm(0, 1)
    x = np.linspace(-5, 5, 100)
    sample = norm.rvs(sample_size)

plt.plot(x, norm.pdf(x))
    plt.hist(sample, normed=True, bins=20)
    plt.title("Normalne rozdelenie: ""Kurtosis %.5f" % (stats.kurtosis(sample), ))
```

Out[6]: <matplotlib.text.Text at 0x7fbb17130748>



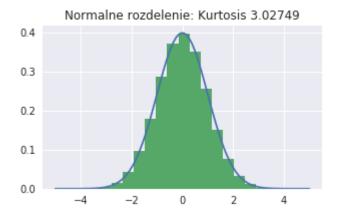
Ocakavali sme, ze dostaneme hodnotu kurtosis okolo 3. V skutocnosti funkcia stats.kurtosis pocita pri predvolenych nastaveniach excess kurtosis

```
In [7]: sample_size = 100000

norm = stats.norm(0, 1)
x = np.linspace(-5, 5, 100)
sample = norm.rvs(sample_size)

plt.plot(x, norm.pdf(x))
plt.hist(sample, normed=True, bins=20)
plt.title("Normalne rozdelenie: ""Kurtosis %.5f" % (stats.kurtosis(sample, fisher=False), ))
# musime prestavit parameter fisher na False
```

Out[7]: <matplotlib.text.Text at 0x7fbb17059e10>



A teraz ukazka na nejakych rozdeleniach, kde vieme pekne kontrolovat mnozstvo dat v chvoste. Naprikl lognormal

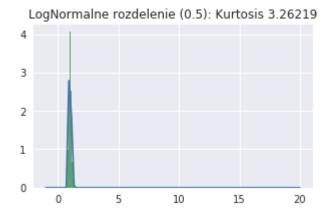
```
In [8]: sample_size = 1000

lognorm = stats.lognorm(0.1)
x = np.linspace(-1, 20, 100)
sample = lognorm.rvs(sample_size)

plt.plot(x, lognorm.pdf(x))
plt.hist(sample, normed=True, bins=20)

plt.title("LogNormalne rozdelenie (0.5): ""Kurtosis %.5f" % (stats.kurtosis(sample, fisher=False), ))
```

Out[8]: <matplotlib.text.Text at 0x7fbb16ffabe0>



Explorativna_analyza

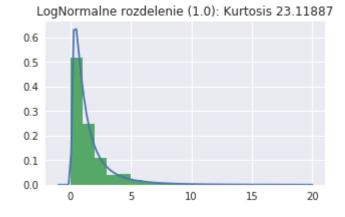
```
In [9]: sample_size = 1000

lognorm = stats.lognorm(1)
    x = np.linspace(-1, 20, 100)
    sample = lognorm.rvs(sample_size)

plt.plot(x, lognorm.pdf(x))
    plt.hist(sample, normed=True, bins=20)

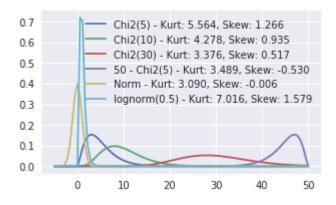
plt.title("LogNormalne rozdelenie (1.0): ""Kurtosis %.5f" % (stats.kurtosis(sample, fisher=False), ))
```

Out[9]: <matplotlib.text.Text at 0x7fbb16f2a860>



A teraz viacero rozdeleni v jednom obrazku aby sa to dalo dobre predstavit

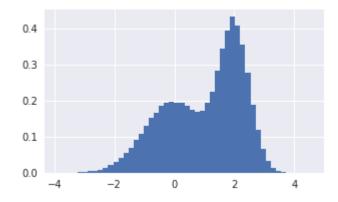
Out[10]: <matplotlib.legend.Legend at 0x7fbb16eaf390>



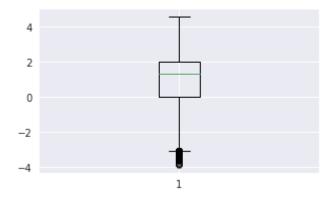
Analyza po jednom - spojite atributy - vizualizacia

Ako ste uz urcite pochopili, tak primarne sposoby vizualizacie su histogram a box plot

In [12]: _ = plt.hist(sample, normed=True, bins=50)



In [13]: plt.rc("lines", markeredgewidth=0.5)
 _ = plt.boxplot(sample)

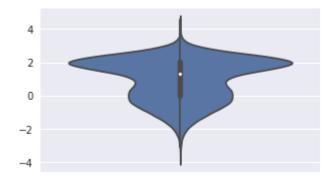


Osobne mam celkom rad spojenie boxplotu a histogramu do Violinplotu pretoze prehladne ukazuje tvar rozdelenia.

Castejsie sa ale pouziva vykreslenie dvoch obrazkov (aj histogram a aj boxplot). Spolu obsahuju viac informacii ako len jeden violinplot

In [14]: seaborn.violinplot(sample, orient='v')

Out[14]: <matplotlib.axes._subplots.AxesSubplot at 0x7fbb16b77710>



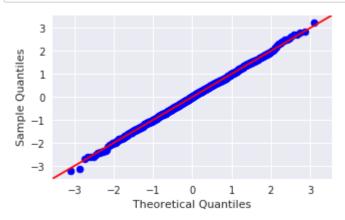
QQ-plot

```
In [15]: import statsmodels.api as sm
```

```
In [16]: sample_size = 1000

x = np.linspace(-5, 5, 100)
sample = stats.norm(0, 1).rvs(sample_size)
# sample = stats.norm(10, 5).rvs(sample_size)
```

In [17]: _ = sm.ProbPlot(sample, fit=True).qqplot(line='45')



QQ-plot je vizualna metoda na urcenie, ci dve datove sady pochadzaju z rovnakeho rozdelenia (probability plot porovnava datovu sadu s teoretickym rozdelenim).

Probability plot porovnava voci zvolenemu teoretickemu rozdeleniu. V tomto pripade normalnemu.

Porovnava kvantily rozdeleni.

Osy su v jednotkach porovnavanych datovych sad

Bod na obrazku zobrazuje hodnotu kvantilu v prvm a druhom porovnavanom datasete.

Ak su datasety rovnako velke, tak je to len vykreslenie usporiadanych datasetov pomocou scatterplotu. Ak je jeden mensi, tak sa ten pouzije na urcenie kvartilov a hodnoty z druheho (vacsieho) datasetu sa interpoluju

Na ake otazky vie odpovedat?

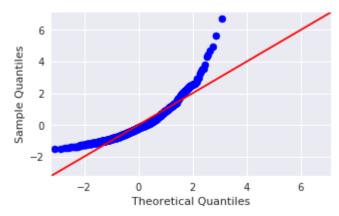
- Pochadzaju pozorovania z rovnakeho rozdelenia?
- Maju rozdelenia rovnaku skalu (priemer, standardnu odchylku)?
- Je tvar porovnavanych rozdeleni podobny (rovna ciara, bez ohladu na jej posunutie a sklon)?
- Maju rozdelenia podobne vlastnosti skewness a kurtosis?

In []:

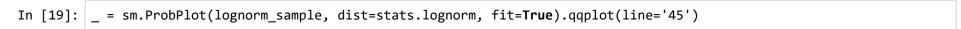
Pri zakladnom nastaveni porovnava s normalnym rozdelenim. Co nam velmi nepomoze v pripade, ak nase pozorovania su z uplne ineho

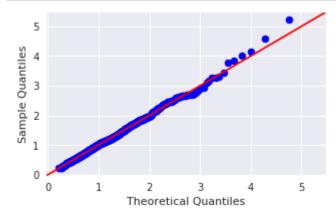
rozdelenia. Len nam to povie, ze je to nejake ine rozdelenie.

```
In [18]: x = np.linspace(-5, 5, 100)
    lognorm_sample = stats.lognorm(0.5).rvs(sample_size)
    _ = sm.ProbPlot(lognorm_sample, fit=True).qqplot(line='45')
```



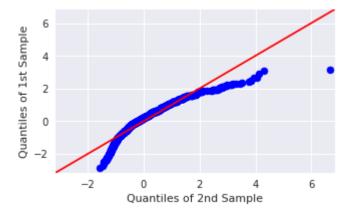
Ocividne je hovadina porovnavat tieto nase pozorovania s uplne inou distribuciou, ale moze sa to hodit, ked mame ine pozorovania





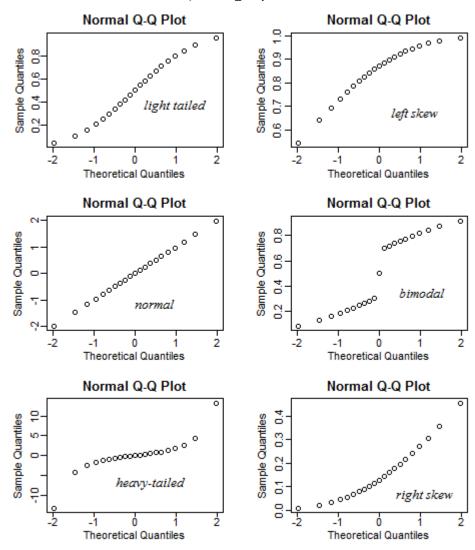
Nastastie vieme zmenit teoreticke rozdelenie a mozeme sa porovnan s nim

```
In [20]: import statsmodels.api as sm
    x = stats.norm(8.25, 2.75).rvs(1000)
    y = stats.lognorm(0.5).rvs(1000)
    pp_x = sm.ProbPlot(x, fit=True)
    pp_y = sm.ProbPlot(y, fit=True)
    _ = pp_x.qqplot(line='45', other=pp_y)
```



Velmi pekny prispevok o tom ako interpretovat QQ-plot

https://stats.stackexchange.com/questions/101274/how-to-interpret-a-qq-plot (https://stats.stackexchange.com/questions/101274/how-to-interpret-a-qq-plot)



Analyza po jednom - kategoricke atributy

Tu je najcastejsim sposobom zobrazenia frekvencna tabulka zobrazujuca bud pocty pozorovani per unikatna hodnota atrinutu alebo pomer voci celkovemu poctu pozorovani.

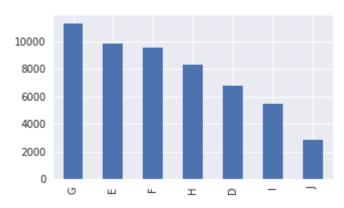
Graficka vizualizacia je bar plot

```
In [21]: diamonds = pd.read_csv('data/diamonds.csv')
          diamonds.head()
Out[21]:
             Unnamed: 0 carat
                                   cut color clarity depth table price
                                                                                  Z
                         0.23
           0
                      1
                                  Ideal
                                          Ε
                                                SI2
                                                     61.5
                                                           55.0
                                                                 326 3.95 3.98 2.43
                                                     59.8
                          0.21
                               Premium
                                          Ε
                                                SI1
                                                           61.0
                                                                 326 3.89 3.84 2.31
                          0.23
                                  Good
                                               VS1
                                                     56.9
                                                           65.0
                                                                 327 4.05 4.07 2.31
                          0.29
                               Premium
                                               VS2
                                                     62.4
                                                           58.0
                                                                 334
                                                                      4.20 4.23 2.63
                         0.31
                                                SI2
                                                     63.3
                                                           58.0
                                                                 335 4.34 4.35 2.75
                                 Good
In [22]: diamonds.color.value_counts()
Out[22]: G
               11292
                9797
                9542
          Н
                8304
                6775
          D
          Ι
                5422
                2808
          Name: color, dtype: int64
          diamonds.color.value_counts() / len(diamonds)
In [23]:
Out[23]: G
               0.209344
               0.181628
          Ε
               0.176900
               0.153949
               0.125603
               0.100519
          Ι
               0.052058
          Name: color, dtype: float64
```

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In [24]: diamonds.color.value_counts().plot(kind='bar')

Out[24]: <matplotlib.axes._subplots.AxesSubplot at 0x7fbb16eb8e10>



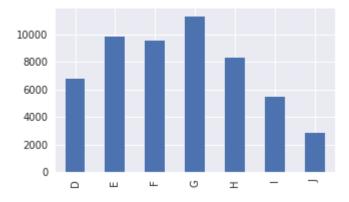
A samozrejme sa daju pouzit aj dalsie podobne typy na zobrazenie tychto istych dat. Napriklad kolacovy graf, aj ked ten sa cita trochu tazsie ako stlpcovy graf

Ak je atribut ordinalny, tak moze mat zmysel usporiadat hodnoty.

//asi nema zmysel usporiadavat farby, ale tie ich pomenovania ma k tomu nabadaju

In [25]: diamonds.color.value_counts()[['D', 'E', 'F', 'G', 'H', 'I', 'J']].plot(kind='bar')

Out[25]: <matplotlib.axes._subplots.AxesSubplot at 0x7fbb144d6438>



Ked mam atribut, v ktyorom su nejake zavislosti (casova naslednost, ine poradie), tak moze mat zmysel zobrazit to pomocou ciaroveho grafu, ktory lepsie zobrazuje zmenu.

Pozor, pouzivat to len v pripade ak su tam zavislosti medzi hodnotami.

In [26]: diamonds.color.value_counts()[['D', 'E', 'F', 'G', 'H', 'I', 'J']].plot(kind='line')

Out[26]: <matplotlib.axes._subplots.AxesSubplot at 0x7fbb14198c88>



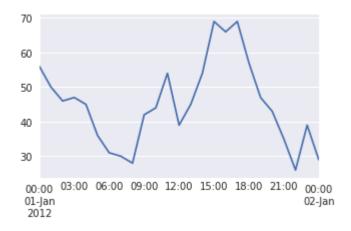
Najcastejsie sa tento graf pouziva pri casovych radoch.

Napriklad sa da pouzit na zobrazenie vyvoja nejakej meranej hodnoty v case. V tomto konkretnom pripade je to obsah NO2 vo vzduchu

Explorativna analyza

```
In [27]: import airbase
no2 = airbase.load_data()
no2["2012-01-01 00:00": "2012-01-02 00:00"].FR04012.plot()
```

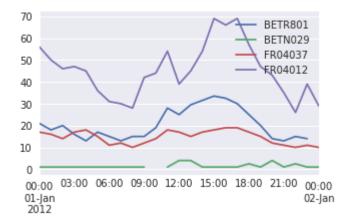
Out[27]: <matplotlib.axes._subplots.AxesSubplot at 0x7fbb141904e0>



Obcas ma dokonca zmysel prekryvat viacere ciary cez seba, na to aby ste zobrazili viacero atributov / metrik / casovych obdobi ...

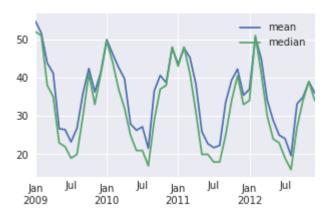
In [28]: no2["2012-01-01 00:00": "2012-01-02 00:00"].plot()

Out[28]: <matplotlib.axes._subplots.AxesSubplot at 0x7fbb13fa2828>



In [29]: no2.loc['2009':, 'FR04037'].resample('M').agg(['mean', 'median']).plot()

Out[29]: <matplotlib.axes._subplots.AxesSubplot at 0x7fbb14033a58>



Analyza po paroch atributov (Bivariate analysis)

Analyza vztahov dvoch atributov.

Kedze mame spojite a kategoricke atributy, tak mozu vzniknut 3 rozne kombinacie. Pre kazdu z nich existuju metody, ktore mozeme pouzit na opisanie ich vztahov a na ich vizualizaciu.

- · Spojite Spojite
- Kategoricke Spojite
- Kategoricke Kategoricke

Spojity - Spojity

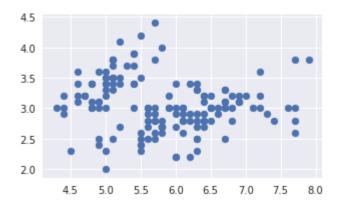
Scatter plot

Najcastejsi sposob ako vizualizovat vztah dvoch spojitych atributov. Zobrazuje rozmiestnenie v priestore hodnot.

Da sa pouzit aj na vizualizovanie skupin pozorovani. Typicky na to aby sme zistili, ci su v datach nejake prirodzene zhluky

```
In [30]: iris = seaborn.load_dataset("iris")
    plt.scatter(iris.sepal_length, iris.sepal_width)
```

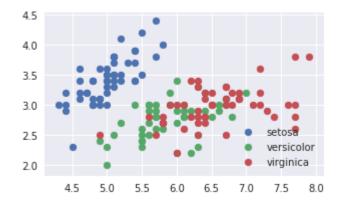
Out[30]: <matplotlib.collections.PathCollection at 0x7fbb16b47dd8>



Ak ide o oznackovane data, tak ich vieme ofarbit pomocou znacky a pozriet sa na to, ci sa daju na zaklade tychto atributov rozdelit do skupin.

```
In [31]: for name, group in iris.groupby("species"):
    plt.scatter(group.sepal_length, group.sepal_width, label=name)
plt.legend()
```

Out[31]: <matplotlib.legend.Legend at 0x7fbb16cda748>

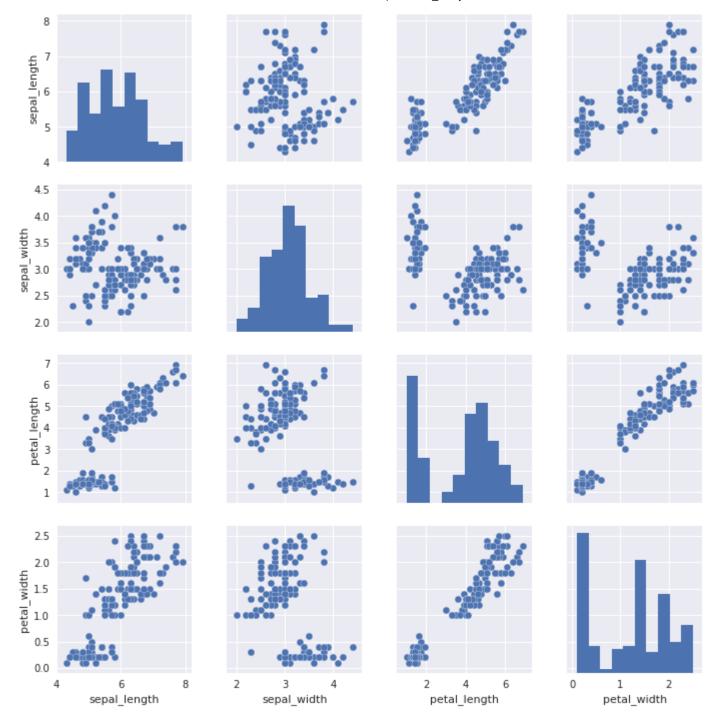


Ak chcem vizualizovat vztah vsetkych kombinacii atributov, tak mozem spravit pairplot

Pozor, pri velkom pocte atributov je to dost necitatelne a velmi dlho sa to vytvara

In [32]: seaborn.pairplot(iris)

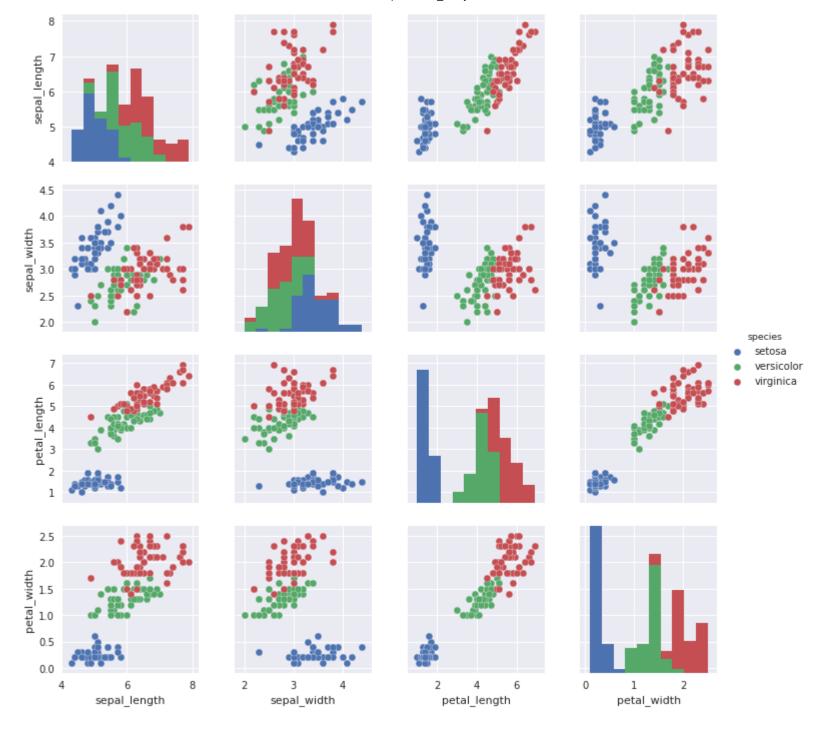
Out[32]: <seaborn.axisgrid.PairGrid at 0x7fbb16da05c0>



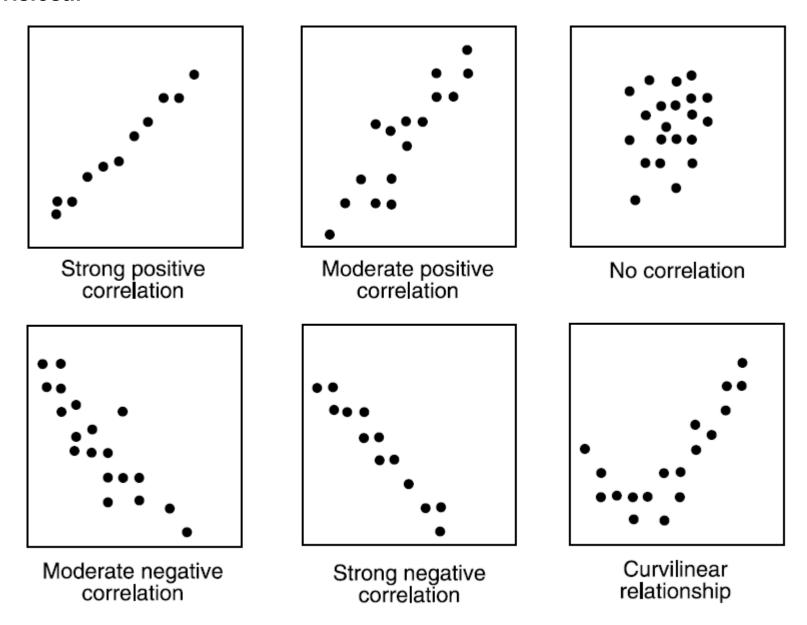
Samozrejme sa da aj pairplot ofarbit triedou

```
In [33]: seaborn.pairplot(iris, hue="species")
```

Out[33]: <seaborn.axisgrid.PairGrid at 0x7fbb13aa8278>



Scatterplot sa da pouzit nie len na vizualizovanie zhlukov ale aj korelacii / zavislosti.



Nedokaze vsak kvantifikovat silu vztahu. Na to potrebujeme nejaku inu metriku - korelaciu.

Zdroj obrazku: https://www.analyticsvidhya.com/blog/2016/01/guide-data-exploration/#one (https://www.analyticsvidhya.com/blog/2016/01/guide-data-exploration/#one)

Korelacia

Hodnota v rozsahu [-1, 1], ktora hovori o tom, aky silny linearny vztah je medzi atributmi.

- · -1 perfektna negativna korelacia
- 0 ziadna korelacia
- 1 perfektna kladna korelacia

Pearsnov korelacny koeaficient:

$$corr(X,Y) = \frac{cov(X,Y)}{E[X]E[Y]} = \frac{E[(X - E[X])(Y - E[Y])]}{E[X]E[Y]}$$

Out[34]:

	mpg	cylinders	displacement	horsepower	weight	acceleration	model_year	origin	name
0	18.0	8	307.0	130.0	3504.0	12.0	70	1	chevrolet chevelle malibu
1	15.0	8	350.0	165.0	3693.0	11.5	70	1	buick skylark 320
2	18.0	8	318.0	150.0	3436.0	11.0	70	1	plymouth satellite
3	16.0	8	304.0	150.0	3433.0	12.0	70	1	amc rebel sst
4	17.0	8	302.0	140.0	3449.0	10.5	70	1	ford torino

In [35]: car_data.describe()

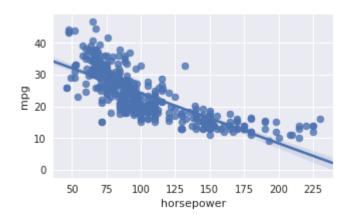
Out[35]:

	mpg	cylinders	displacement	horsepower	weight	acceleration	model_year	origin
count	398.000000	398.000000	398.000000	392.000000	398.000000	398.000000	398.000000	398.000000
mean	23.514573	5.454774	193.425879	104.469388	2970.424623	15.568090	76.010050	1.572864
std	7.815984	1.701004	104.269838	38.491160	846.841774	2.757689	3.697627	0.802055
min	9.000000	3.000000	68.000000	46.000000	1613.000000	8.000000	70.000000	1.000000
25%	17.500000	4.000000	104.250000	75.000000	2223.750000	13.825000	73.000000	1.000000
50%	23.000000	4.000000	148.500000	93.500000	2803.500000	15.500000	76.000000	1.000000
75%	29.000000	8.000000	262.000000	126.000000	3608.000000	17.175000	79.000000	2.000000
max	46.600000	8.000000	455.000000	230.000000	5140.000000	24.800000	82.000000	3.000000

In [36]: car_data = car_data.dropna()

In [37]: seaborn.regplot(x="horsepower", y="mpg", data=car_data)
 print("Pearson correlation: %.3f" % car_data.horsepower.corr(car_data.mpg))

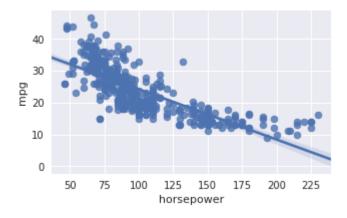
Pearson correlation: -0.778



Pozor sklon regresnej ciary nehovori o sile korelacie. Len o smere.

```
In [38]: regr = lm.LinearRegression()
    regr.fit(car_data.horsepower.values.reshape(len(car_data),1), car_data.mpg)
    seaborn.regplot(x="horsepower", y="mpg", data=car_data)
    print("Pearson correlation: %.3f, Regresion coefficient: %.3f" % (car_data.horsepower.corr(car_data.mpg), regr.com
```

Pearson correlation: -0.778, Regresion coefficient: -0.158



Sklon regresnej krivky je uplne iny ako velkost korelacie. Len znamienko indikujuce smer je rovnake.

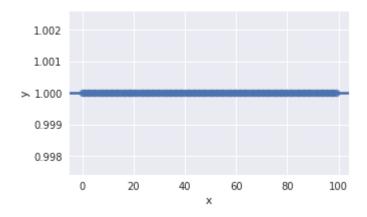
```
In [39]: x = np.arange(100)
y = np.ones(100)

synth_data = pd.DataFrame({
    'x': x,
    'y': y
})

regr = lm.LinearRegression()
regr.fit(synth_data.x.values.reshape(100,1), synth_data.y)

seaborn.regplot(x="x", y="y", data=synth_data)
print("Pearson correlation: %.3f, Regresion coefficient: %.3f" % (synth_data.x.corr(synth_data.y), regr.coef_[0])
```

Pearson correlation: nan, Regresion coefficient: 0.000



Toto je extremny pripad, kde korelaciu nevieme spocitat, kedze jedna hodnota je len konstanta (nulova variancia), pricom je to pekna rovna ciara so sklonom 0.

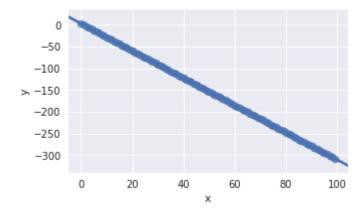
```
In [40]: x = np.arange(100)
y = x * (-3.14) + 3

synth_data = pd.DataFrame({
    'x': x,
    'y': y
})

regr = lm.LinearRegression()
regr.fit(synth_data.x.values.reshape(100,1), synth_data.y)

seaborn.regplot(x="x", y="y", data=synth_data)
print("Pearson correlation: %.3f, Regression coefficient: %.3f" % (synth_data.x.corr(synth_data.y), regr.coef_[0])
```

Pearson correlation: -1.000, Regresion coefficient: -3.140



Tu je perfektne linearny vztah, kde je jasne vidiet, ze ten sklon je uplne iny.

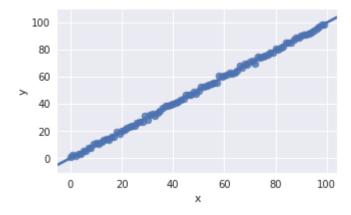
```
In [41]: x = np.arange(100)
y = x + stats.norm(0,1).rvs(100)

synth_data = pd.DataFrame({
    'x': x,
    'y': y
})

regr = lm.LinearRegression()
regr.fit(synth_data.x.values.reshape(100,1), synth_data.y)

seaborn.regplot(x="x", y="y", data=synth_data)
print("Pearson correlation: %.3f, Regresion coefficient: %.3f" % (synth_data.x.corr(synth_data.y), regr.coef_[0])
```

Pearson correlation: 0.999, Regresion coefficient: 0.998



Aj ked pridame trochu sumu, tak je to velmi podobne

Explorativna analyza

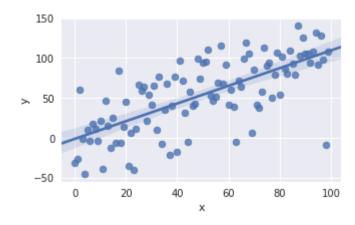
```
In [42]: x = np.arange(100)
y = x + stats.norm(0,30).rvs(100)

synth_data = pd.DataFrame({
    'x': x,
    'y': y
})

regr = lm.LinearRegression()
regr.fit(synth_data.x.values.reshape(100,1), synth_data.y)

seaborn.regplot(x="x", y="y", data=synth_data)
print("Pearson correlation: %.3f, Regression coefficient: %.3f" % (synth_data.x.corr(synth_data.y), regr.coef_[0])
```

Pearson correlation: 0.699, Regresion coefficient: 1.109



Ked ale pridame toho sumu trochu viac, tak sa nam ta korelacia zacne poriadne kazit a znova vidime, ze to s tym smerom nesuvisi.

Spat k datasetu o autach

Ak by sme sa chceli pozriet na korelaciu medzi vsetkymi dvojicami atributov, tak sa da pouzit takato korelacna matica

In [43]: car_data.corr()

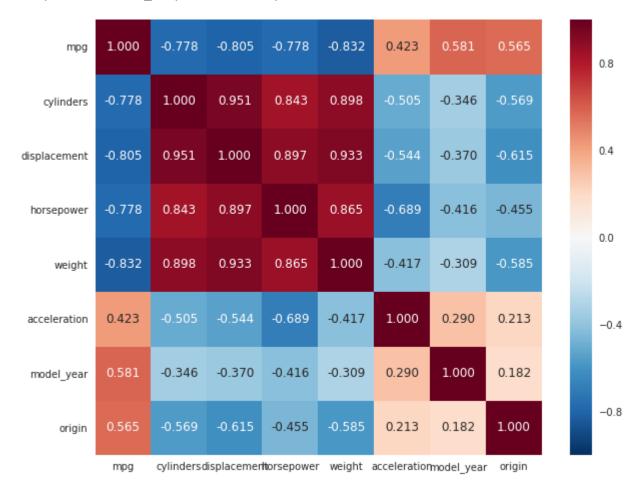
Out[43]:

	mpg	cylinders	displacement	horsepower	weight	acceleration	model_year	origin
mpg	1.000000	-0.777618	-0.805127	-0.778427	-0.832244	0.423329	0.580541	0.565209
cylinders	-0.777618	1.000000	0.950823	0.842983	0.897527	-0.504683	-0.345647	-0.568932
displacement	-0.805127	0.950823	1.000000	0.897257	0.932994	-0.543800	-0.369855	-0.614535
horsepower	-0.778427	0.842983	0.897257	1.000000	0.864538	-0.689196	-0.416361	-0.455171
weight	-0.832244	0.897527	0.932994	0.864538	1.000000	-0.416839	-0.309120	-0.585005
acceleration	0.423329	-0.504683	-0.543800	-0.689196	-0.416839	1.000000	0.290316	0.212746
model_year	0.580541	-0.345647	-0.369855	-0.416361	-0.309120	0.290316	1.000000	0.181528
origin	0.565209	-0.568932	-0.614535	-0.455171	-0.585005	0.212746	0.181528	1.000000

A da sa aj vykreslit pomocou teplotnej mapy aby sa nam lepsie citala

In [44]: fig, ax = plt.subplots(figsize=(10,8))
 seaborn.heatmap(car_data.corr(), ax=ax, annot=True, fmt=".3f")

Out[44]: <matplotlib.axes._subplots.AxesSubplot at 0x7fbb114f9f98>



Kategoricky - Kategoricky

- Two-way table
- Heatmap
- · Stacked bar plot
- · Chi-kvadrat testy

In [45]: titanic = pd.read_csv('data/titanic/train.csv')
 titanic.head()

Out[45]:		Passengerld	Survived	Pclass	Name	Sex	Age	SibSp	Parch	Ticket	Fare	Cabin	Embarked
	0	1	0	3	Braund, Mr. Owen Harris	male	22.0	1	0	A/5 21171	7.2500	NaN	S
	1	2	1	1	Cumings, Mrs. John Bradley (Florence Briggs Th	female	38.0	1	0	PC 17599	71.2833	C85	С
	2	3	1	3	Heikkinen, Miss. Laina	female	26.0	0	0	STON/O2. 3101282	7.9250	NaN	S
	3	4	1	1	Futrelle, Mrs. Jacques Heath (Lily May Peel)	female	35.0	1	0	113803	53.1000	C123	S

male 35.0

Allen, Mr. William Henry

In [46]: # Frekvencna tabulka

titanic["Survived"].value_counts()

Out[46]: 0 549 1 342

Name: Survived, dtype: int64

5

3

Out[47]: Pclass 1 2 3

died 80 97 372

survived 136 87 119

S

373450

8.0500

NaN

In [48]: seaborn.heatmap(survived_class, annot=True, fmt="d")

Out[48]: <matplotlib.axes._subplots.AxesSubplot at 0x7fbb11334588>



Ak by sme chceli zobrazit percentualny podiel, tak sa da normalizovat po riadkoch, stlpcoch, alebo vsetkych datach



Daju sa tiez spravit aj tabulky s vyssimi dimenziami. Tam sa ale uz velmi rychlo straca prehladnost

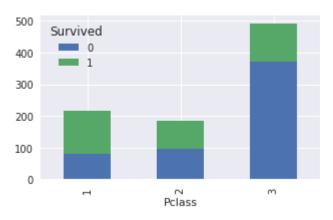
Pclass

```
In [50]: pd.crosstab(index=titanic["Survived"],
                      columns=[titanic["Pclass"], titanic["Sex"]],
                      margins=True)
Out[50]:
            Pclass
                            1
                                        2
                                                     3
                                                       All
              Sex female male female male female male
          Survived
                0
                       3
                                   6
                                       91
                                                   300 549
                           77
                                              72
                1
                      91
                           45
                                  70
                                       17
                                              72
                                                    47 342
                                       108
                                                   347 891
               ΑII
                          122
                                  76
                                              144
In [51]: pd.crosstab(index=titanic["Survived"],
                      columns=[titanic["Pclass"], titanic["Sex"], titanic["Embarked"]],
                      margins=True)
Out[51]:
             Pclass
                                                        2
                                                                              3
                                                                                 ΑII
                                     1
               Sex
                       female
                                  male
                                          female
                                                     male
                                                              female
                                                                           male
          Embarked
                                                                             S
           Survived
                           2 25 1 51 0
                                                       82
                                                           8
                                                               9 55 33 36 231 549
                       1 46 17 0 28 7 2 61
                                                  2
                                                    0 15
                                                          15
                                                              24 33
                                                                                340
                All 43 1 48 42 1 79 7 2 67 10 1 97 23 33 88 43 39 265 889
```

Stacked bar chart

In [52]: pd.crosstab(index=titanic["Pclass"], columns=titanic["Survived"]).plot.bar(stacked=True)

Out[52]: <matplotlib.axes._subplots.AxesSubplot at 0x7fbb111abda0>



Chi-kvadrat (Chi-squared)

Tieto testy nie su zalozene na hodnotach atributov ako je to napriklad pri t-teste (kategoricka hodnota nema pre matematikov velky zmysel), ale na ich poctoch.

- Chi-kvadrat test dobrej zhody (goodness-of-fit) Testuje, ci rozlozenie hodnot kategorickej premennej zodpoveda ocakavanemu rozdeleniu.
- 2. Chi-kvadrat test nezavislosti testuje, ci extistuje zavislost medzi dvoma kategorickymi premennymi

zdroj prikladov: http://hamelg.blogspot.sk/2015/11/python-for-data-analysis-part-25-chi.html (http://hamelg.blogspot.sk/2015/11/python-for-data-analysis-part-25-chi.html)

Chi-kvadrat test dobrej zhody

predstavte si, ze mame dve sady pozorovani a chceme urcit, ci su z rovnakeho rozdelenia.

Konkretny priklad: demograficke udaje pre cele USA a jeden stat v spojenych statoch

```
In [53]: national = pd.DataFrame(["white"]*100000 + ["hispanic"]*60000 +
                                   ["black"]*50000 + ["asian"]*15000 + ["other"]*35000)
          minnesota = pd.DataFrame(["white"]*600 + ["hispanic"]*300 +
                                    ["black"]*250 +["asian"]*75 + ["other"]*150)
In [54]:
         national table = pd.crosstab(index=national[0], columns="count")
          national table
Out[54]:
             col_0
                    count
                0
                    15000
             asian
             black
                    50000
           hispanic
                    60000
             other
                    35000
             white 100000
         minnesota_table = pd.crosstab(index=minnesota[0], columns="count")
In [55]:
          minnesota table
Out[55]:
             col_0 count
                0
                      75
             asian
             black
                     250
           hispanic
                     300
             other
                     150
                     600
             white
         Vzorec na vypocet chi-kvadrat statistiky
```

```
Ratios: col 0
                     count
asian
          0.057692
black
          0.192308
hispanic 0.230769
other
          0.134615
white
          0.384615
Expected: col 0
                          count
asian
           79.326923
          264.423077
black
hispanic 317.307692
other
          185.096154
          528.846154
white
Chi-squared col 0
count
         18.194805
dtype: float64
```

Nameranu statistiku musime porovnat s kritickou hodnotou

Critical value: 9.48772903678 P value: [0.00113047]

Kriticka hodnota je mensia ako namerana hodnota statistiky na nasej vzorke a zaroven p-hodnota je mensia ako 0.01 na zvolenej hranici istoty, takze mozeme povedat ze pozorovania su z rovnakeho rozdelenia

Pozor!

ak by p-hodnota nebola mensia ako 0.01, tak by sme nemohli povedat, ze mame statisticky dokaz toho, ze data su z rozneho rozdelenia. Mozeme povedat len to, ze nemame dostatok dokazov na to aby sme zamietli nulovu hypotezu a teda ze nevieme zamietnut hypotezu, ze su z rozneho rozdelenia.

In [58]: # pre pohodlnost existuje pripravena funkcia, ktora to spocita za nas
pozor na to, ze expected niesu namerane data pre celu populaciu ale ocakavane pocetnosti pri rovnakom pocte poz
sledovana datova sada
stats.chisquare(f_obs= observed, f_exp=expected)

Out[58]: Power_divergenceResult(statistic=array([18.19480519]), pvalue=array([0.00113047]))

Chi-kvadrat test nezavislosti

Testujeme, ci existuje zavislost medzi dvoma kategorickymi atributmi

Out[59]:

party	democrat	independent	republican	All
race				
asian	21	7	32	60
black	65	25	64	154
hispanic	107	50	94	251
other	15	8	15	38
white	189	96	212	497
All	397	186	417	1000

In [60]: observed = voter_tab.ix[0:5,0:3]
 observed

Out[60]:

party	democrat	independent	republican
race			
asian	21	7	32
black	65	25	64
hispanic	107	50	94
other	15	8	15
white	189	96	212

expected.columns = ["democrat","independent","republican"]
expected.index = ["asian","black","hispanic","other","white"]

expected

Out[61]:

	democrat	independent	republican
asian	23.820	11.160	25.020
black	61.138	28.644	64.218
hispanic	99.647	46.686	104.667
other	15.086	7.068	15.846
white	197.309	92.442	207.249

toto vychadza z vety o sucine nezavislich premennych:

Ak A a B su nezavisle premenne take ze P(A) > 0 a P(B) > 0, tak $P(A \subset B) = P(A) \times P(B)$

expected obsahuje ocakavane pocetnosti v pripade ak by tato nezavislost platila.

```
In [62]: chi squared stat = (((observed-expected)**2)/expected).sum().sum()
         print(chi squared stat)
         7.16932128016
In [63]: crit = stats.chi2.ppf(q = 0.95, # Find the critical value for 95% confidence*
                               df = 8) # pocet stupnov volnosti je sucin poctu kategorii pre kazdu premenny - 1.
                                        # Pocty su 3 a 5, teda 2 * 4 = 8
         print("Critical value:", crit )
         p value = 1 - stats.chi2.cdf(x=chi squared stat, # Find the p-value
                                     df=8
         print("P value:", p value)
         Critical value: 15.5073130559
         P value: 0.518479392949
In [64]: # znova, existuje predpripravena funkcia, ktorej stacia pozorovane pocetnosti a vrati nam
         # chi-kvadrat statistiku, p-hodnotu, pocet stupnov volnosti a ocakavane pocetnosti
         stats.chi2 contingency(observed=observed)
Out[64]: (7.1693212801620589,
          0.51847939294884204,
          8,
          array([[ 23.82 , 11.16 , 25.02 ],
                 [ 61.138, 28.644, 64.218],
                   99.647, 46.686, 104.667],
                  15.086, 7.068, 15.846],
                             92.442, 207.249]]))
                 [ 197.309,
```

Vysledok tohto testu je, ze namerana hodnota chi-kvadrat statistiky je mensia ako kriticka hodnota a nam sa nepodarilo doukazat zavislost medzi tymito dvoma premennymi.

Co dava celkom zmysel, kedze sme data generovali z dvoch uplne nezavislich nahodnych premennych.

Nepodaril osa nam teda vyvratit nulovu hypotezu a nemame dostatok dokazov na to, aby sme povedali, ze existuje zavislost medzi tymito dvoma premennymi

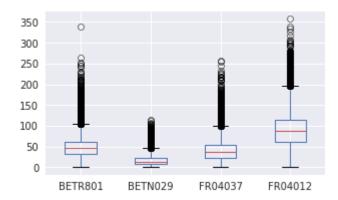
Spojity - Kategoricky

Tu sa najcastejsie pouziva rozdelovanie podla kategorickej hodnoty a zobrazovanie rozdeleni podmnozin numerickych hodnot napriklad pomocou histogramov alebo box-plotov.

Cize viacnasobne pouzitie vizualizacii, ktore sa pouzivaju na zobrazenie spojitych atributov

In [65]: no2.plot(kind='box')

Out[65]: <matplotlib.axes._subplots.AxesSubplot at 0x7fbb11263ef0>

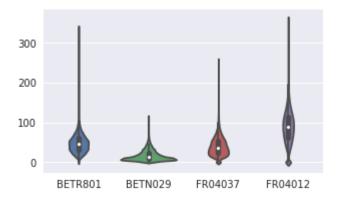


In [66]: seaborn.violinplot(no2)

/usr/local/lib/python3.5/dist-packages/seaborn/categorical.py:2342: UserWarning: The violinplot API has been ch anged. Attempting to adjust your arguments for the new API (which might not work). Please update your code. See the version 0.6 release notes for more info.

warnings.warn(msg, UserWarning)

Out[66]: <matplotlib.axes._subplots.AxesSubplot at 0x7fbb111dac18>



Ak chceme overit, ci rozne podmnoziny maju rovnake/rozdielne vlastnosti, tak potrebujeme nejake statisticke testy.

Najcastejsie testy su tu t-test a Anova na overenie, ci jednotlive podmnoziny maju rozne priemery. Anova sa pouziva ak porovnavame viac ako dve podmnoziny.

T-test

Ak chceme porovnavat mnozinu s celou populaciou, tak potrebujeme jednovyberovy t-test

Ak chceme porovnavat dve nezavisle mnoziny, tak potrebujeme dvojvyberovy t-test.

Ak by sme chceli testovat rozdiely medzi dvoma vzorkami tej istej mnoziny, medzi ktorymi je napriklad casova zavislost (zmena hodnoty po nejakom case/ukone (vysledky testu pred a po pouziti vyucbovej metody, vaha pred a po diete ...)), tak musime pouzit parovy t-test

Teraz chceme porovnavat dve mnzoiny, tak si dame ukazku Dvojvyberoveho a Paroveho t-testu

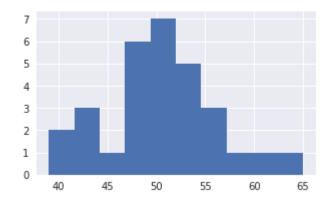
Dvojvyberovy t-test (Two sample t-test)

```
In [67]: np.random.seed(12)
    ages1 = stats.poisson.rvs(loc=18, mu=33, size=30)
    ages2 = stats.poisson.rvs(loc=18, mu=13, size=20)
    print(ages1.mean(), ages2.mean())

50.26666666667 31.6
```

In [68]: plt.hist(ages1)

Out[68]: (array([2., 3., 1., 6., 7., 5., 3., 1., 1., 1.]), array([39., 41.6, 44.2, 46.8, 49.4, 52., 54.6, 57.2, 59.8, 62.4, 65.]), <a list of 10 Patch objects>)



Out[69]: Ttest_indResult(statistic=14.275775319478337, pvalue=6.8197171100240744e-19)

p-hodnota je menej ako 0.01, takze mozeme povedat, ze sme nasli statisticky vyznamny rozdiel v priemernych hodnotach tychto dvoch vzoriek

Parovy t-test

Out[70]:

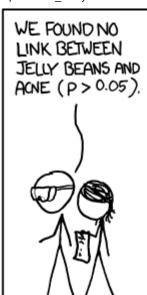
	weight_after	weight_before	weight_change
count	100.000000	100.000000	100.000000
mean	249.115171	250.345546	-1.230375
std	28.422183	28.132539	4.783696
min	165.913930	170.400443	-11.495286
25%	229.148236	230.421042	-4.046211
50%	251.134089	250.830805	-1.413463
75%	268.927258	270.637145	1.738673
max	316.720357	314.700233	9.759282

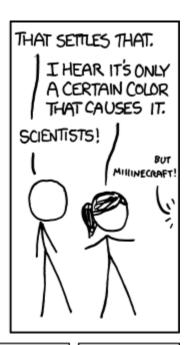
Out[71]: Ttest_relResult(statistic=2.5720175998568284, pvalue=0.011596444318439857)

p-hodnota nieje mensia ako 0.01, takze mozeme povedat, ze sme nenasli dostatok dokazov na zamietnutie nulovej hypotezy a teda nevieme povedat, ci je tam rozdiel v strednych hodnotach

ANOVA







WE FOUND NO LINK BETWEEN PURPLE JELLY BEANS AND ACNE (P > 0.05).



WE FOUND NO LINK BETWEEN BROWN JELLY BEANS AND ACNE (P>0.05).



WE FOUND NO LINK BETWEEN PINK JELLY BEANS AND ACNE (P>0.05)



WE FOUND NO LINK BETWEEN BLUE JELLY BEANS AND ACNE (P > 0.05).



WE FOUND NO LINK BETWEEN TEAL JELLY BEANS AND ACNE (P>0.05).



WE FOUND NO LINK BETWEEN SALMON JELLY BEANS AND ACNE (P>0.05),



WE FOUND NO LINK BETWEEN RED JELLY BEANS AND ACNE (P > 0.05),



WE FOUND NO LINK BETWEEN TURQUOISE JELLY BEANS AND ACNE (P>0.05)



WE FOUND NO LINK BETWEEN MAGENTA JELLY BEANS AND ACNE (P>0.05).



WE FOUND NO LINK BETWEEN YELLOW JELLY BEANS AND ACNE (P > 0.05),



WE FOUND NO

WE FOUND NO

WE FOUND NO

WE FOUND A

WE FOUND NO









LINK BETWEEN CYAN JELLY BEANS AND ACNE (P>0.05)











WE FOUND NO LINK BETWEEN BEIGE JELLY BEANS AND ACNE (P > 0.05).



WE FOUND NO LINK BETWEEN LILAC JELLY BEANS AND ACNE (P > 0.05).



WE FOUND NO LINK BETWEEN BLACK JELLY BEANS AND ACNE (P>0.05).

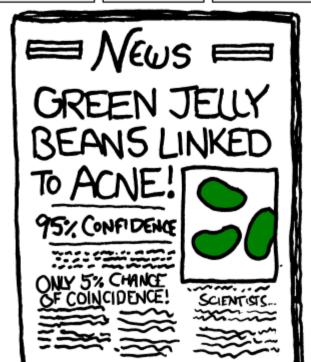


WE FOUND NO LINK BETWEEN PEACH JELLY BEANS AND ACNE (P > 0.05).



WE FOUND NO LINK BETWEEN ORANGE JELLY BEANS AND ACNE (P > 0.05).





zdroj obrazku: https://xkcd.com/882/ (https://xkcd.com/882/)

Na zistenie rozdielov medzi viacerymi skupinami by sme nemali robit opakovany t-test len tak. Hrozi nam, ze najdeme nevyznamny vysledok len kvoli nahode. P-hodnota znamena, ze s nejakou pravdepodobnostou dosiahnuty vysledok moze byt nahoda. Casta hranica je 5% alebo 1%. Ale aj toto je pravdepodobnost, ktora obcas nastane. Ak test opakujeme viac krat, tak sa nam to moze realne stat.

```
In [72]: np.random.seed(12)
                    ["asian", "black", "hispanic", "other", "white"]
          # Generate random data
          voter race = np.random.choice(a= races,
                                        p = [0.05, 0.15, 0.25, 0.05, 0.5],
                                        size=1000)
          # Use a different distribution for white ages
          white ages = stats.poisson.rvs(loc=18,
                                        mu=32,
                                        size=1000)
          voter age = stats.poisson.rvs(loc=18,
                                        mu=30.
                                        size=1000)
          voter age = np.where(voter race=="white", white ages, voter age)
          # Group age data by race
          voter frame = pd.DataFrame({"race":voter race, "age":voter age})
          groups = voter frame.groupby("race").groups
          # Extract individual groups
          asian = voter age[groups["asian"]]
          black = voter age[groups["black"]]
          hispanic = voter_age[groups["hispanic"]]
          other = voter age[groups["other"]]
         white = voter age[groups["white"]]
          # Perform the ANOVA
          stats.f oneway(asian, black, hispanic, other, white)
```

Out[72]: F_onewayResult(statistic=10.164699828386366, pvalue=4.5613242113994585e-08)

Anova nam povedala, ze je tam vyznamny rozdiel medzi priemernym vekom medzi niektorymi skupinami. Nepovedala nam ale medzi ktorymi.

Jeden mozny sposob ako zistit medzi ktorymi je spustit t-test nad kazdou dvojicou.

Tu ale hrozi, ze oznacime nevyznamne rozdiely ako vyznamne (vid XKCD).

```
asian black
Ttest indResult(statistic=0.83864469097479799, pvalue=0.4027281369339345)
asian hispanic
Ttest indResult(statistic=-0.42594691924932293, pvalue=0.67046690042407264)
asian other
Ttest indResult(statistic=0.97952847396359999, pvalue=0.32988775000951509)
asian white
Ttest indResult(statistic=-2.3181088112522881, pvalue=0.020804701566400217)
black hispanic
Ttest indResult(statistic=-1.9527839210712925, pvalue=0.051561971719525937)
black other
Ttest indResult(statistic=0.28025754367057176, pvalue=0.77957701111176592)
black white
Ttest indResult(statistic=-5.3793038812818352, pvalue=1.039421216662395e-07)
hispanic other
Ttest indResult(statistic=1.5853626170340225, pvalue=0.11396630528484335)
hispanic white
Ttest indResult(statistic=-3.5160312714115376, pvalue=0.00046412986490666839)
other white
Ttest indResult(statistic=-3.7638093220778721, pvalue=0.00018490576317593065)
```

Aby sme zamedzili oznaceniu nevyznamnych rozdielov ako vyznamnych kvoli tomu, ze sme opakovali vela vyhodnoteni podmnozin, tak musime pouzit korekciu. Najcastejsie sa pouziva znizenie p-hodnoty. Ak hladame signifikanciu na urovni 5%, tak pri jednom teste musi byt p-hodnota < 0.05. Pri viacerych opakovaniach by sme mali tuto hodnotu vydelit poctom opakovani experientu. Cize nova hranica signifikancie je 0.05 / 10 = 0.005. Tato korekcia sa vola Bonferroniho korekcia.

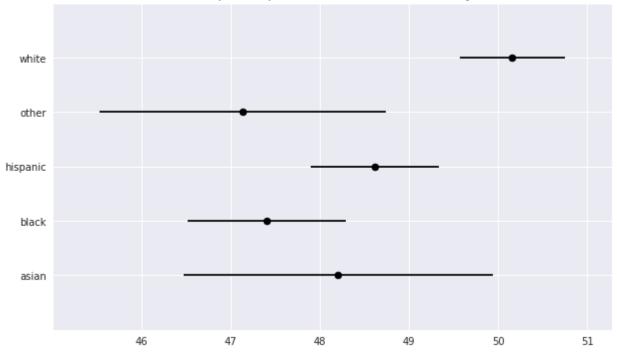
Tato korekcia ale moze byt prilis konzervativna. Namiesto nej sa pouziva Tukeyho test.

Out[74]:

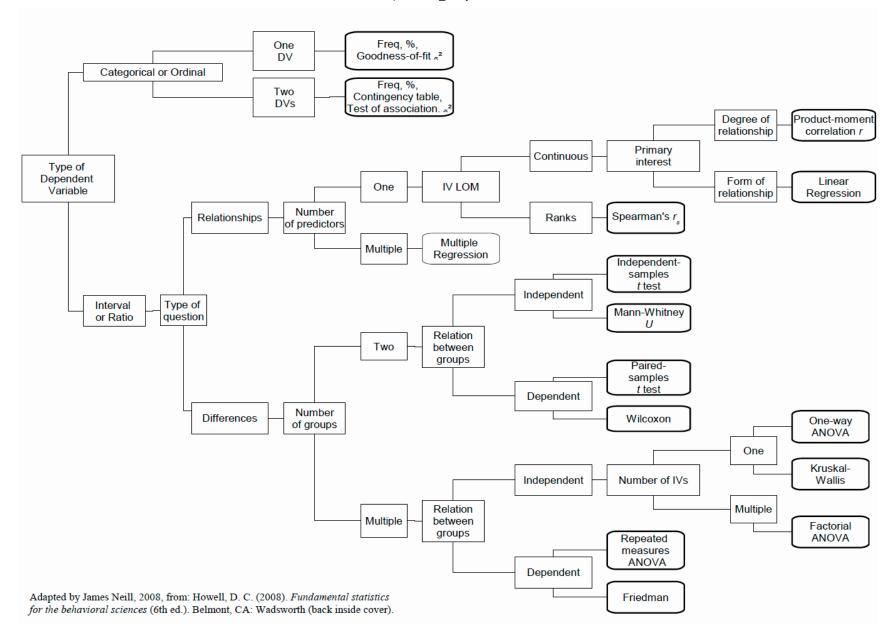
Multiple Comparison of Means - Tukey HSD,FWER=0.05

reject	upper	lower	meandiff	group2	group1
False	1.836	-3.4423	-0.8032	black	asian
False	2.9297	-2.1011	0.4143	hispanic	asian
False	2.11	-4.2391	-1.0645	other	asian
False	4.3668	-0.4575	1.9547	white	asian
False	2.821	-0.386	1.2175	hispanic	black
False	2.253	-2.7757	-0.2614	other	black
True	4.194	1.3217	2.7579	white	black
False	0.9053	-3.863	-1.4789	other	hispanic
True	2.734	0.3468	1.5404	white	hispanic
True	5.2941	0.7443	3.0192	white	other





Ked sa potrebujete rozhodnut aky test pouzit, tak moze pomoct takyto rozhodovaci strom



Tu je iny priklad tabulky na vyber statistickej metody

Je to z kurzu CHS 627: Multivariate Methods in Health Statistics (z Univerzity v Alabame) pdf (choosing-the-correct-statistical-test-chs-627-university-of-alabama.pdf)

```
In [78]: class PDF(object):
    def __init__(self, pdf, size=(200,200)):
        self.pdf = pdf
        self.size = size

    def __repr_html_(self):
        return '<iframe src={0} width={1[0]} height={1[1]}></iframe>'.format(self.pdf, self.size)

    def __repr_latex_(self):
        return r'\includegraphics[width=1.0\textwidth]{{{0}}}'.format(self.pdf)

PDF('choosing-the-correct-statistical-test-chs-627-university-of-alabama.pdf',size=(1000,1000))
```

Out[78]:

10/31/2017