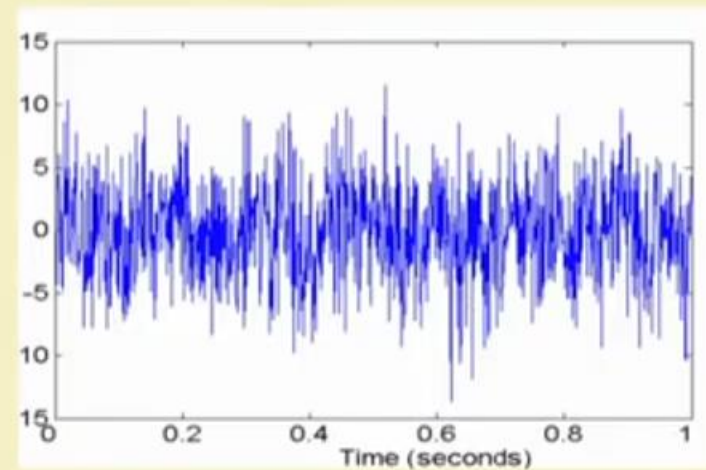
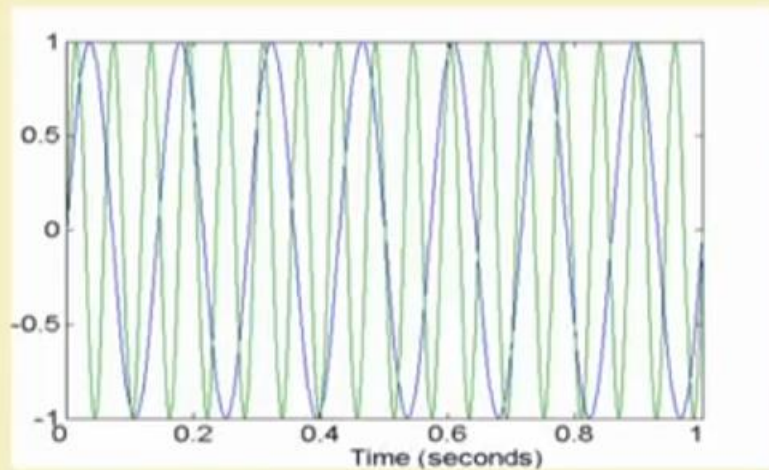


Data Quality

- What kinds of data quality problems?
- How can we detect problems with the data?
- What can we do about these problems?
- Examples of data quality problems:
 - Noise and outliers
 - missing values
 - duplicate data

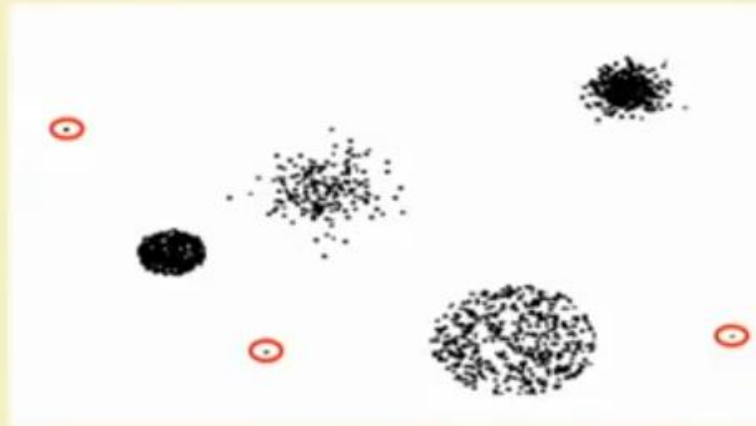
Noise

- Noise refers to modification of original values
 - Examples: distortion of a person's voice when talking on a poor phone and "snow" on television screen



Outliers

- Outliers are data objects with characteristics that are considerably different than most of the other data objects in the data set



Missing Values

- Reasons for missing values
 - Information is not collected
(e.g., people decline to give their age and weight)
 - Attributes may not be applicable to all cases
(e.g., annual income is not applicable to children)
- Handling missing values
 - Eliminate Data Objects
 - Estimate Missing Values
 - Ignore the Missing Value During Analysis
 - Replace with all possible values (weighted by their probabilities)

Duplicate Data

- Data set may include data objects that are duplicates, or almost duplicates of one another
 - Major issue when merging data from heterogenous sources
- Examples:
 - Same person with multiple email addresses
- Data cleaning
 - Process of dealing with duplicate data issues

Data Preprocessing

- Aggregation
- Sampling
- Dimensionality Reduction
- Feature subset selection
- Feature creation
- Discretization and Binarization
- Attribute Transformation

Aggregation

- Combining two or more attributes (or objects) into a single attribute (or object)
- Purpose
 - Data reduction
 - Reduce the number of attributes or objects
 - Change of scale
 - Cities aggregated into regions, states, countries, etc
 - More “stable” data
 - Aggregated data tends to have less variability

Sampling

- **Sampling is the main technique employed for data selection.**
 - It is often used for both the preliminary investigation of the data and the final data analysis.
- **Statisticians sample because **obtaining** the entire set of data of interest is too expensive or time consuming.**
- **Sampling is used in data mining because **processing** the entire set of data of interest is too expensive or time consuming.**

Sample Size



8000 points



2000 Points



500 Points

Sampling ...

- The key principle for effective sampling is the following:
 - using a sample will work almost as well as using the entire data sets, if the sample is representative
 - A sample is representative if it has approximately the same property (of interest) as the original set of data

Types of Sampling

- Simple Random Sampling
 - There is an equal probability of selecting any particular item
- Sampling without replacement
 - As each item is selected, it is removed from the population
- Sampling with replacement
 - Objects are not removed from the population as they are selected for the sample.
 - In sampling with replacement, the same object can be picked up more than once
- Stratified sampling
 - Split the data into several partitions; then draw random samples from each partition

Curse of Dimensionality

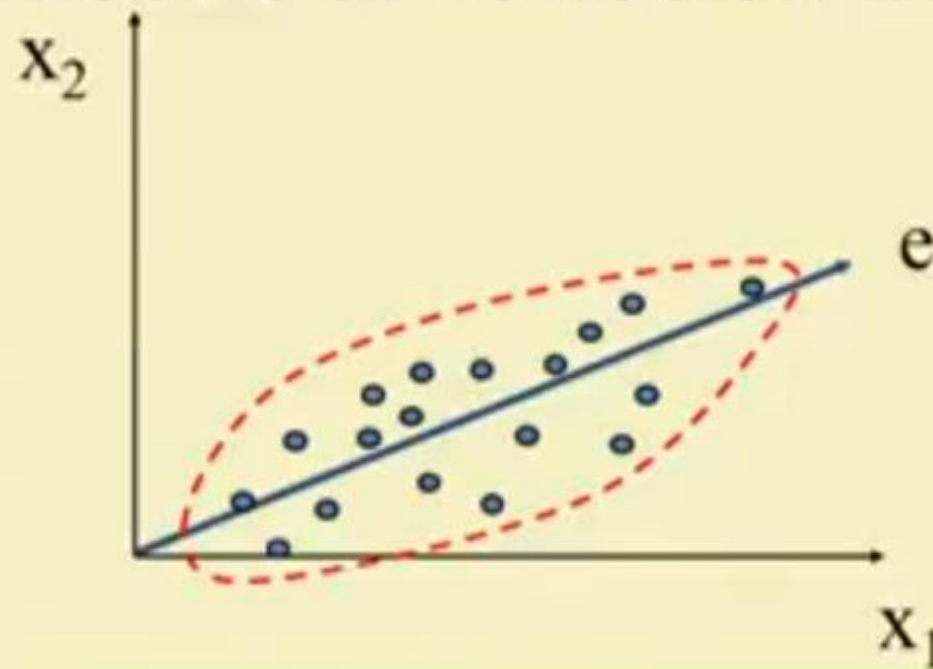
- When dimensionality increases, data becomes increasingly sparse in the space that it occupies
- Definitions of density and distance between points, which is critical for clustering and outlier detection, become less meaningful

Dimensionality Reduction

- Purpose:
 - Avoid curse of dimensionality
 - Reduce amount of time and memory required by data mining algorithms
 - Allow data to be more easily visualized
 - May help to eliminate irrelevant features or reduce noise
- Techniques
 - Principle Component Analysis
 - Singular Value Decomposition
 - Others: supervised and non-linear techniques

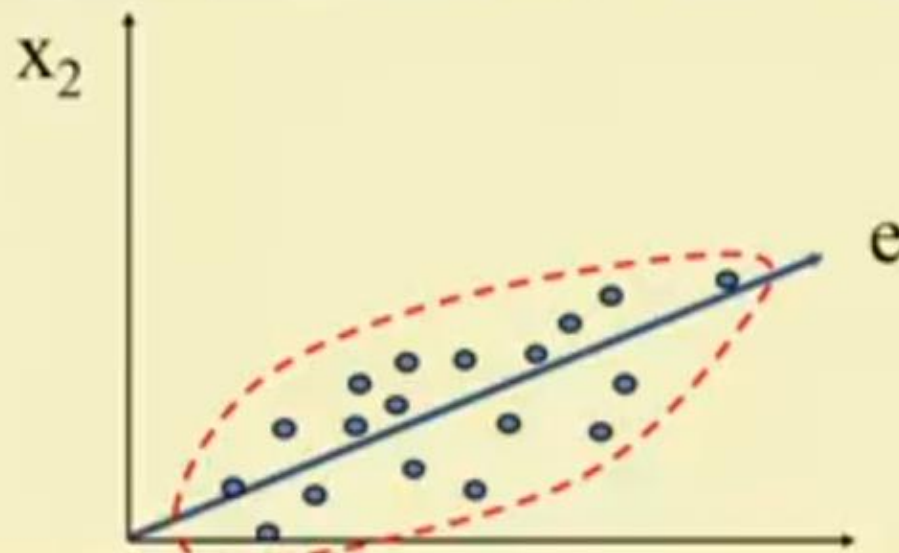
Dimensionality Reduction: PCA

- Goal is to find a projection that captures the largest amount of variation in data



Dimensionality Reduction: PCA

- Find the eigenvectors of the covariance matrix
- The eigenvectors define the new space



Feature Subset Selection

- Another way to reduce dimensionality of data
- Redundant features
 - duplicate much or all of the information contained in one or more other attributes
 - Example: purchase price of a product and the amount of sales tax paid
- Irrelevant features
 - contain no information that is useful for the data mining task at hand
 - Example: students' ID is often irrelevant to the task of predicting students' GPA

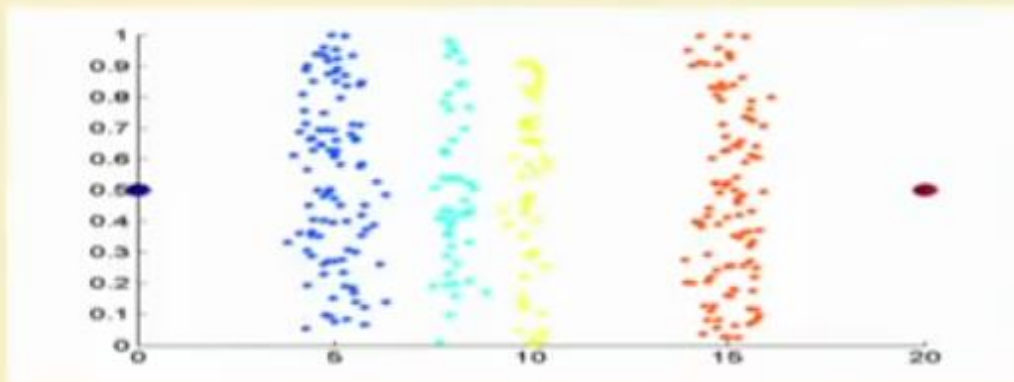
Feature Subset Selection

- Techniques:
 - Brute-force approach:
 - Try all possible feature subsets as input to data mining algorithm
 - Embedded approaches:
 - Feature selection occurs naturally as part of the data mining algorithm
 - Filter approaches:
 - Features are selected before data mining algorithm is run
 - Wrapper approaches:
 - Use the data mining algorithm as a black box to find best subset of attributes

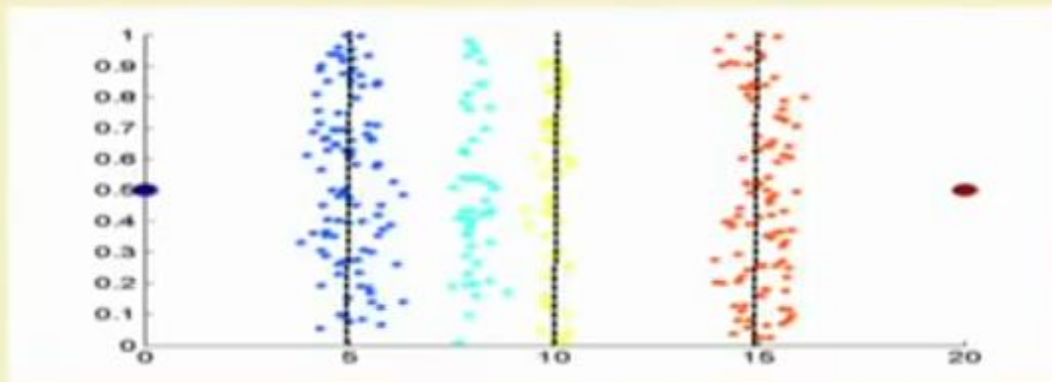
Feature Creation

- Create new attributes that can capture the important information in a data set much more efficiently than the original attributes
- Three general methodologies:
 - Feature Extraction
 - domain-specific
 - Mapping Data to New Space
 - Feature Construction
 - combining features

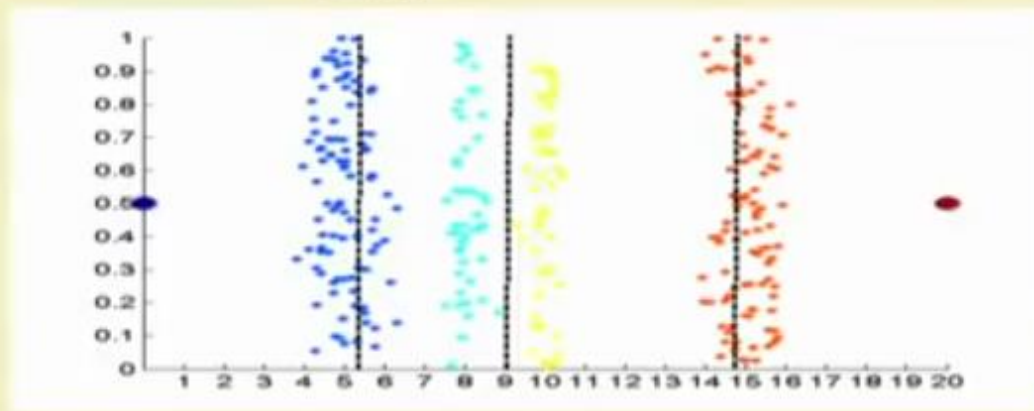
Discretization



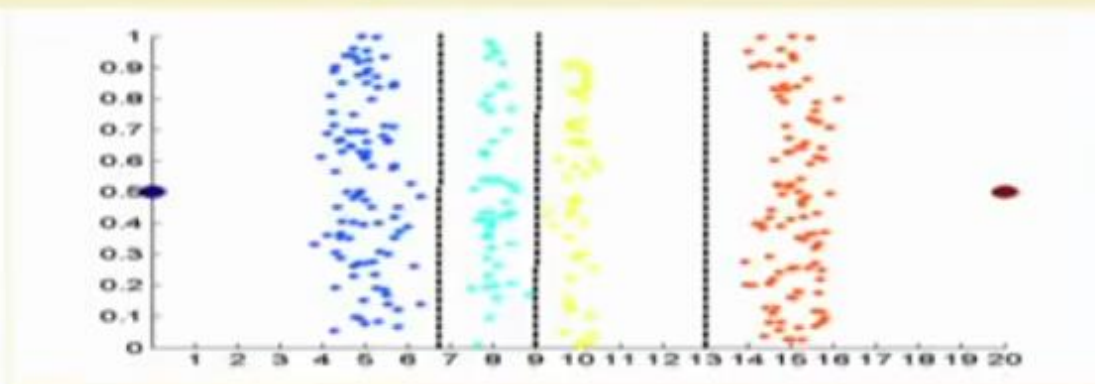
Data



Equal interval width



Equal frequency



K-means

Attribute Transformation

- A function that maps the entire set of values of a given attribute to a new set of replacement values such that each old value can be identified with one of the new values
 - Simple functions: x^k , $\log(x)$, e^x , $|x|$
 - Standardization and Normalization

Similarity and Dissimilarity

- Similarity
 - Numerical measure of how alike two data objects are.
 - Is higher when objects are more alike.
 - Often falls in the range $[0,1]$
- Dissimilarity
 - Numerical measure of how different are two data objects
 - Lower when objects are more alike
 - Minimum dissimilarity is often 0
 - Upper limit varies
- Proximity refers to a similarity or dissimilarity

Similarity/Dissimilarity for Simple Attributes

p and q are the attribute values for two data objects.

Attribute Type	Dissimilarity	Similarity
Nominal	$d = \begin{cases} 0 & \text{if } p = q \\ 1 & \text{if } p \neq q \end{cases}$	$s = \begin{cases} 1 & \text{if } p = q \\ 0 & \text{if } p \neq q \end{cases}$
Ordinal	$d = \frac{ p-q }{n-1}$ (values mapped to integers 0 to $n-1$, where n is the number of values)	$s = 1 - \frac{ p-q }{n-1}$
Interval or Ratio	$d = p - q $	$s = -d, s = \frac{1}{1+d} \text{ or } s = 1 - \frac{d - \min_d}{\max_d - \min_d}$

Table Similarity and dissimilarity for simple attributes

Euclidean Distance

- Euclidean Distance

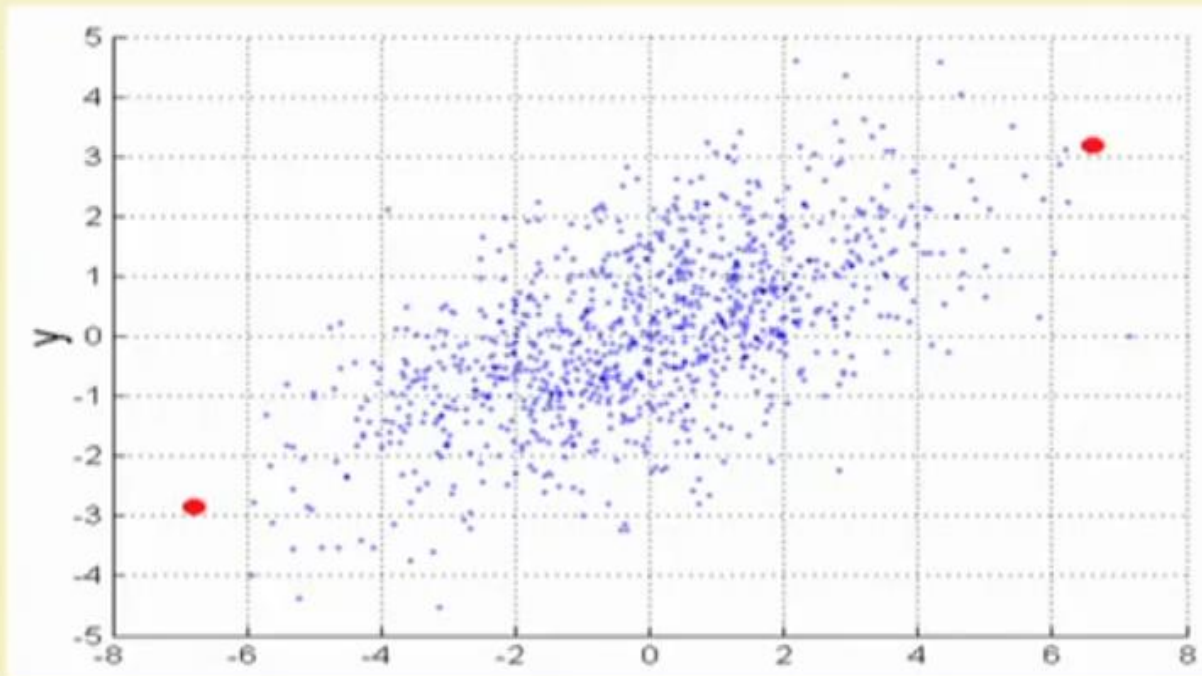
$$\mathbf{dist} = \sqrt{\sum_{k=1}^n (\mathbf{p}_k - \mathbf{q}_k)^2}$$

Where n is the number of dimensions (attributes) and p_k and q_k are, respectively, the k^{th} attributes (components) or data objects p and q .

- Standardization is necessary, if scales differ.

Mahalanobis Distance

mahalanobi $s(p, q) = (p - q)^T \Sigma^{-1} (p - q)$



Σ is the covariance matrix of the input data X

$$\Sigma_{j,k} = \frac{1}{n-1} \sum_{i=1}^n (X_{ij} - \bar{X}_j)(X_{ik} - \bar{X}_k)$$

Cosine Similarity

- If d_1 and d_2 are two document vectors, then

$$\cos(d_1, d_2) = (d_1 \bullet d_2) / ||d_1|| ||d_2||,$$

where \bullet indicates vector dot product and $||d||$ is the length of vector d .

- Example:

$$d_1 = 3\ 2\ 0\ 5\ 0\ 0\ 0\ 2\ 0\ 0$$

$$d_2 = 1\ 0\ 0\ 0\ 0\ 0\ 0\ 1\ 0\ 2$$

$$d_1 \bullet d_2 = 3*1 + 2*0 + 0*0 + 5*0 + 0*0 + 0*0 + 0*0 + 2*1 + 0*0 + 0*2 = 5$$

$$||d_1|| = (3*3 + 2*2 + 0*0 + 5*5 + 0*0 + 0*0 + 0*0 + 2*2 + 0*0 + 0*0)^{0.5} = (42)^{0.5} = 6.481$$

$$||d_2|| = (1*1 + 0*0 + 0*0 + 0*0 + 0*0 + 0*0 + 0*0 + 1*1 + 0*0 + 2*2)^{0.5} = (6)^{0.5} = 2.245$$

$$\cos(d_1, d_2) = .3150$$

Similarity Between Binary Vectors

- Common situation is that objects, p and q , have only binary attributes

- Compute similarities using the following quantities

M_{01} = the number of attributes where p was 0 and q was 1

M_{10} = the number of attributes where p was 1 and q was 0

M_{00} = the number of attributes where p was 0 and q was 0

M_{11} = the number of attributes where p was 1 and q was 1

- Simple Matching and Jaccard Coefficients

SMC = number of matches / number of attributes

$$= (M_{11} + M_{00}) / (M_{01} + M_{10} + M_{11} + M_{00})$$

J = number of 11 matches / number of not-both-zero attributes values

$$= (M_{11}) / (M_{01} + M_{10} + M_{11})$$

Correlation

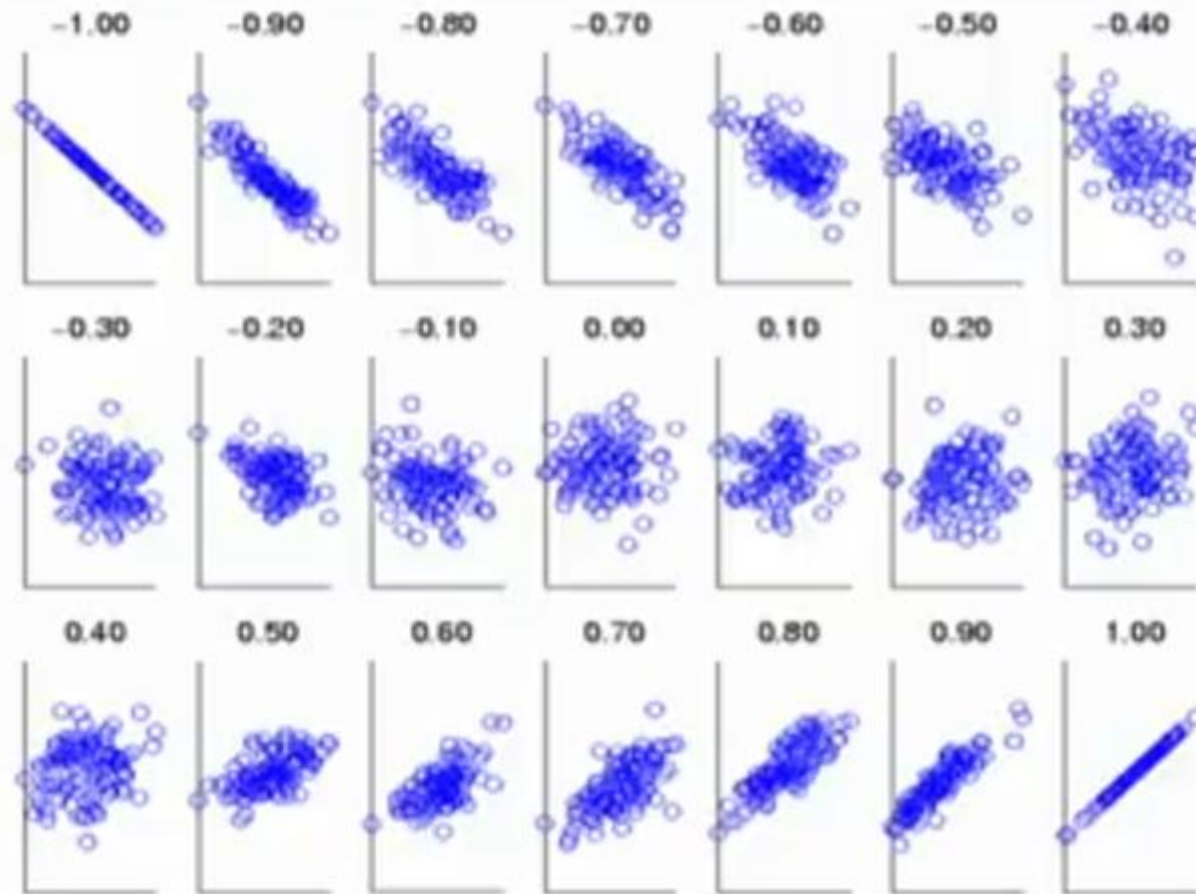
- Correlation measures the linear relationship between objects
- To compute correlation, we standardize data objects, p and q , and then take their dot product

$$p'_k = (p_k - \text{mean}(p)) / \text{std}(p)$$

$$q'_k = (q_k - \text{mean}(q)) / \text{std}(q)$$

$$\text{correlation}(p, q) = p' \bullet q'$$

Visually Evaluating Correlation



Scatter plots showing the similarity from -1 to 1 .