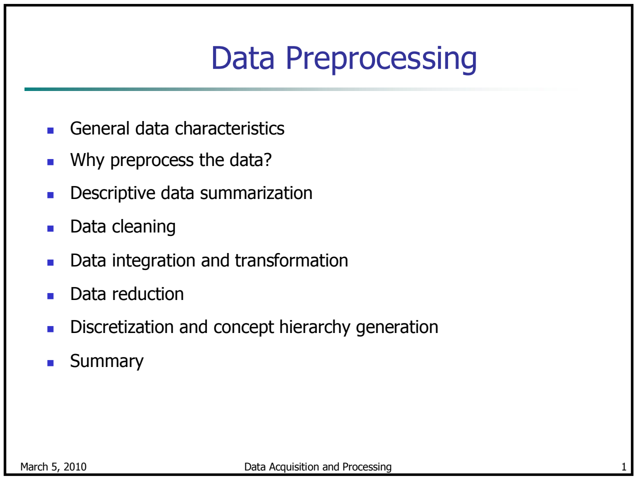
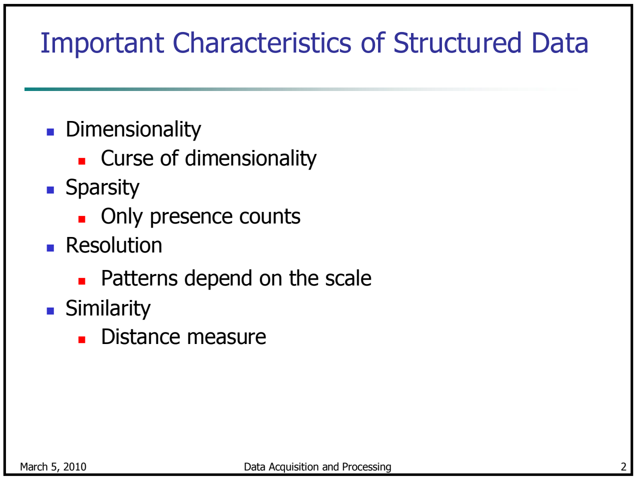


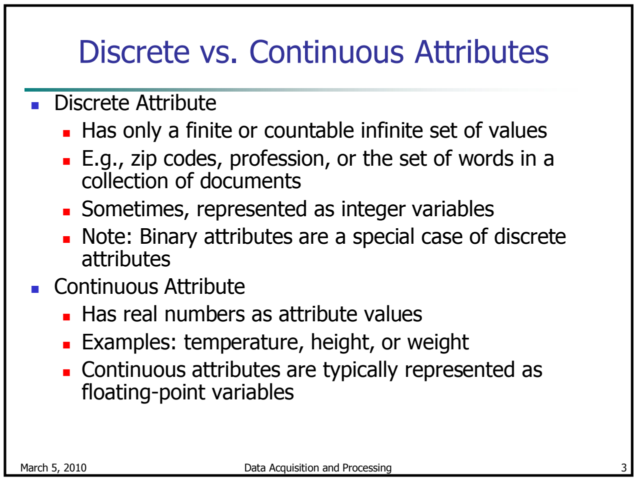
Data Preprocessing

- General data characteristics
- Why preprocess the data?
- Descriptive data summarization
- Data cleaning
- Data integration and transformation
- Data reduction
- Discretization and concept hierarchy generation
- Summary



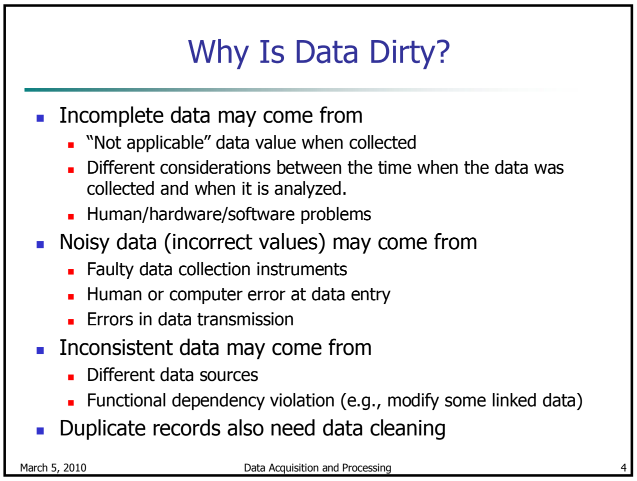
Important Characteristics of Structured Data

- Dimensionality
  - Curse of dimensionality
- Sparsity
  - Only presence counts
- Resolution
  - Patterns depend on the scale
- Similarity
  - Distance measure



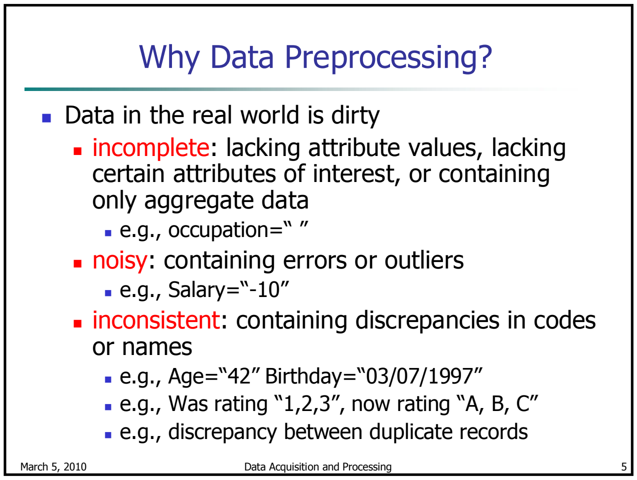
Discrete vs. Continuous Attributes

- Discrete Attribute
  - Has only a finite or countable infinite set of values
  - E.g., zip codes, profession, or the set of words in a collection of documents
  - Sometimes, represented as integer variables
  - Note: Binary attributes are a special case of discrete attributes
- Continuous Attribute
  - Has real numbers as attribute values
  - Examples: temperature, height, or weight
  - Continuous attributes are typically represented as floating-point variables



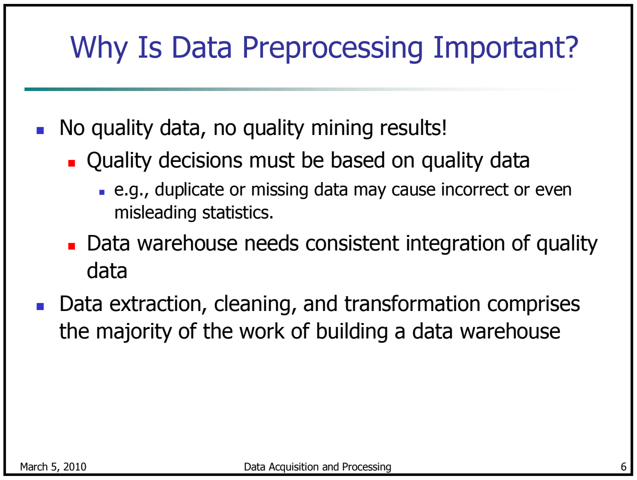
Why Is Data Dirty?

- Incomplete data may come from
  - "Not applicable" data value when collected
  - Different considerations between the time when the data was collected and when it is analyzed.
  - Human/hardware/software problems
- Noisy data (incorrect values) may come from
  - Faulty data collection instruments
  - Human or computer error at data entry
  - Errors in data transmission
- Inconsistent data may come from
  - Different data sources
  - Functional dependency violation (e.g., modify some linked data)
- Duplicate records also need data cleaning



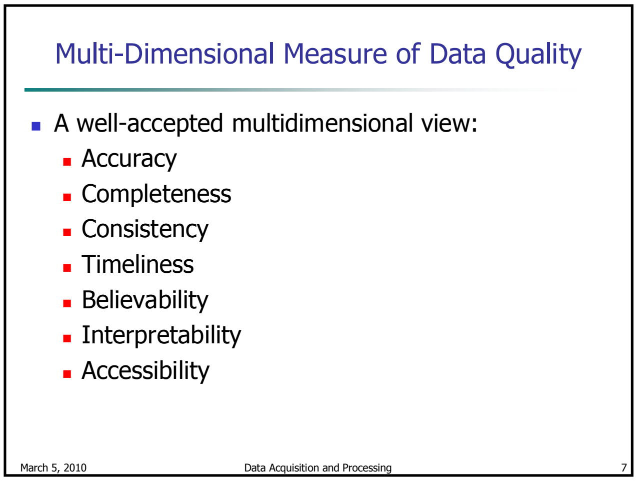
Why Data Preprocessing?

- Data in the real world is dirty
  - incomplete: lacking attribute values, lacking certain attributes of interest, or containing only aggregate data
    - e.g., occupation=“ ”
  - noisy: containing errors or outliers
    - e.g., Salary=“-10”
  - inconsistent: containing discrepancies in codes or names
    - e.g., Age=“42” Birthday=“03/07/1997”
    - e.g., Was rating “1,2,3”, now rating “A, B, C”
    - e.g., discrepancy between duplicate records



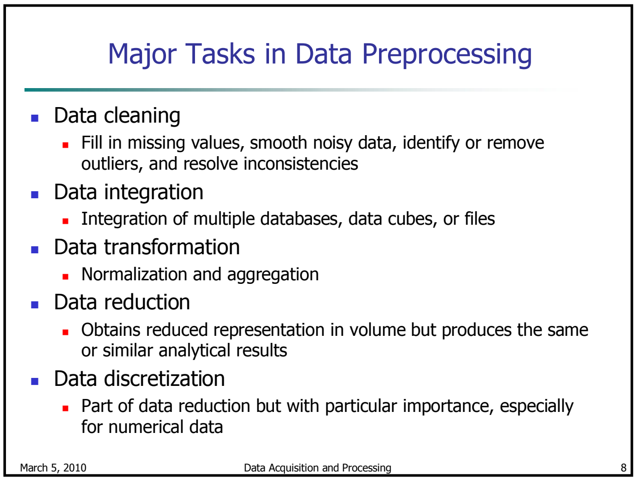
Why Is Data Preprocessing Important?

- No quality data, no quality mining results!
  - Quality decisions must be based on quality data
    - e.g., duplicate or missing data may cause incorrect or even misleading statistics.
  - Data warehouse needs consistent integration of quality data
- Data extraction, cleaning, and transformation comprises the majority of the work of building a data warehouse



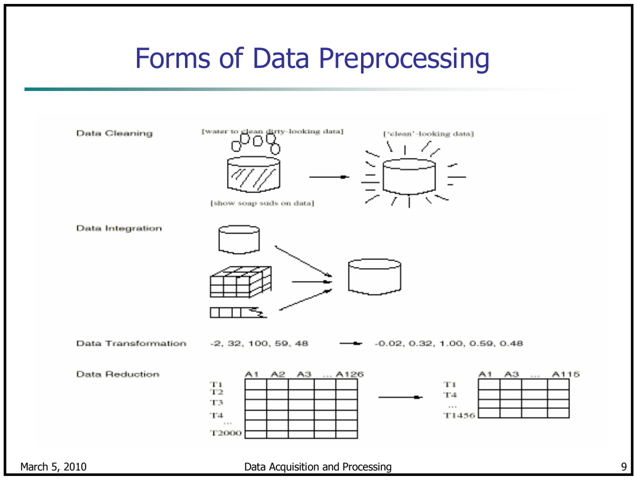
Multi-Dimensional Measure of Data Quality

- A well-accepted multidimensional view:
  - Accuracy
  - Completeness
  - Consistency
  - Timeliness
  - Believability
  - Interpretability
  - Accessibility

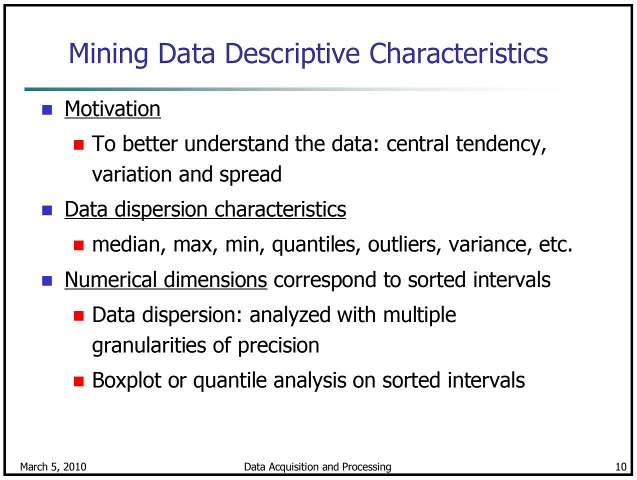


Major Tasks in Data Preprocessing

- Data cleaning
  - Fill in missing values, smooth noisy data, identify or remove outliers, and resolve inconsistencies
- Data integration
  - Integration of multiple databases, data cubes, or files
- Data transformation
  - Normalization and aggregation
- Data reduction
  - Obtains reduced representation in volume but produces the same or similar analytical results
- Data discretization
  - Part of data reduction but with particular importance, especially for numerical data

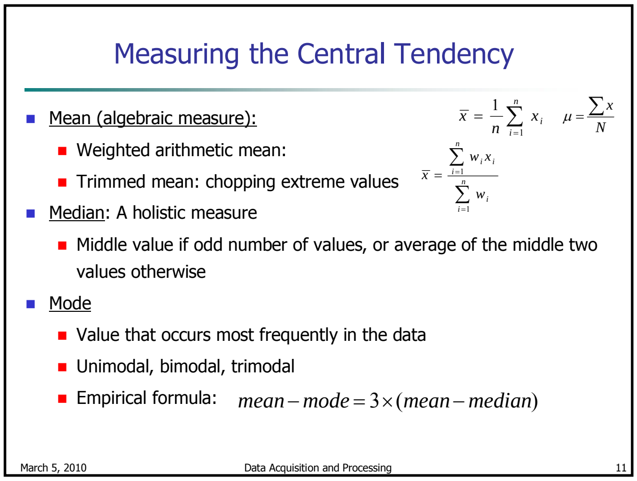


Forms of Data Preprocessing



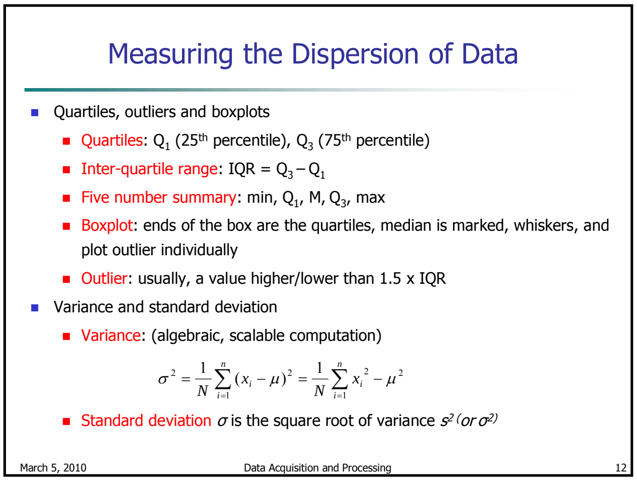
Mining Data Descriptive Characteristics

- Motivation
  - To better understand the data: central tendency, variation and spread
- Data dispersion characteristics
  - median, max, min, quantiles, outliers, variance, etc.
- Numerical dimensions correspond to sorted intervals
  - Data dispersion: analyzed with multiple granularities of precision
  - Boxplot or quantile analysis on sorted intervals



Measuring the Central Tendency

- Mean (algebraic measure): $\bar{x} = \frac{1}{n}\sum_{i=1}^{n} x_i$ $\mu = \frac{\sum x}{N}$
  - Weighted arithmetic mean: $\bar{x} = \frac{\sum_{i=1}^{n} w_i x_i}{\sum_{i=1}^{n} w_i}$
  - Trimmed mean: chopping extreme values
- Median: A holistic measure
  - Middle value if odd number of values, or average of the middle two values otherwise
- Mode
  - Value that occurs most frequently in the data
  - Unimodal, bimodal, trimodal
  - Empirical formula: $mean - mode = 3 \times (mean - median)$



Measuring the Dispersion of Data

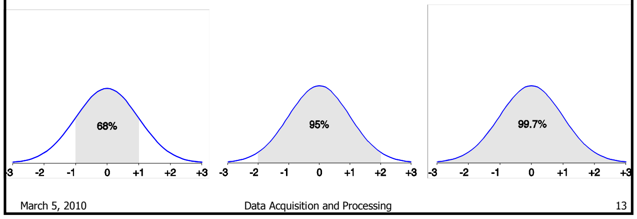
- Quartiles, outliers and boxplots
  - Quartiles: Q_1 (25th percentile), Q_3 (75th percentile)
  - Inter-quartile range: IQR = $Q_3 - Q_1$
  - Five number summary: min, Q_1, M, Q_3, max
  - Boxplot: ends of the box are the quartiles, median is marked, whiskers, and plot outlier individually
  - Outlier: usually, a value higher/lower than 1.5 x IQR
- Variance and standard deviation
  - Variance: (algebraic, scalable computation)

$$\sigma^2 = \frac{1}{N}\sum_{i=1}^{n}(x_i - \mu)^2 = \frac{1}{N}\sum_{i=1}^{n} x_i^{\ 2} - \mu^2$$

  - Standard deviation σ is the square root of variance s^2 $(or\ \sigma^2)$

Properties of Normal Distribution Curve

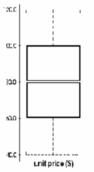
- The normal (distribution) curve
  - From μ–σ to μ+σ: contains about 68% of the measurements (μ: mean, σ: standard deviation)
  - From μ–2σ to μ+2σ: contains about 95% of it
  - From μ–3σ to μ+3σ: contains about 99.7% of it



Graphic Displays of Basic Statistical Descriptions

- Boxplot: graphic display of five-number summary
- Histogram: x-axis are values, y-axis represents frequencies
- Quantile plot: each value x_i is paired with f_i indicating that approximately 100 f_i% of data are ≤ x_i
- Scatter plot: each pair of values is a pair of coordinates and plotted as points in the plane
- Loess (local regression) curve: add a smooth curve to a scatter plot to provide better perception of the pattern of dependence

Boxplot Analysis

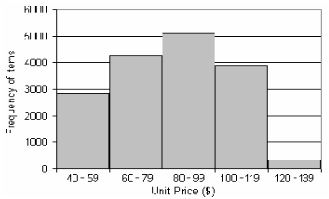


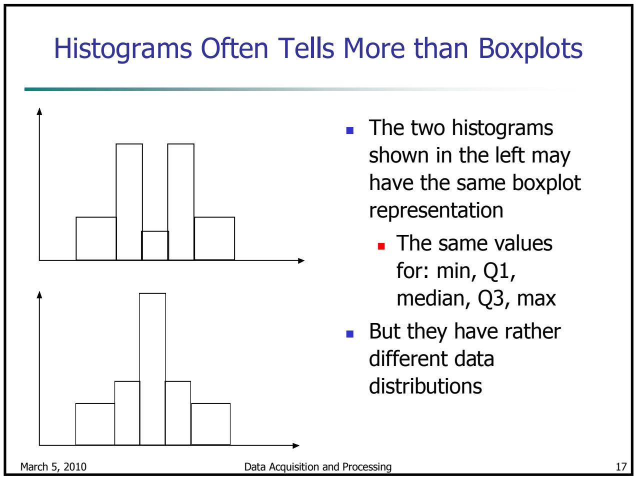
- Five-number summary of a distribution:

  Minimum, Q1, M, Q3, Maximum
- Boxplot
  - Data is represented with a box
  - The ends of the box are at the first and third quartiles, i.e., the height of the box is IQR
  - The median is marked by a line within the box
  - Whiskers: two lines outside the box extend to Minimum and Maximum

Histogram Analysis

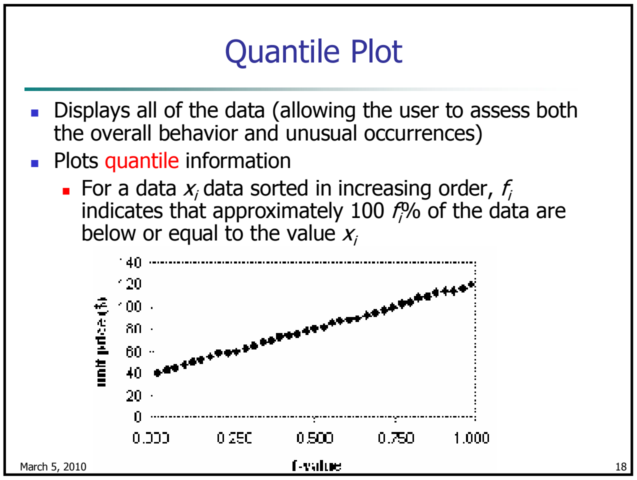
- Graph displays of basic statistical class descriptions
  - Frequency histograms
    - A univariate graphical method
    - Consists of a set of rectangles that reflect the counts or frequencies of the classes present in the given data





Histograms Often Tells More than Boxplots

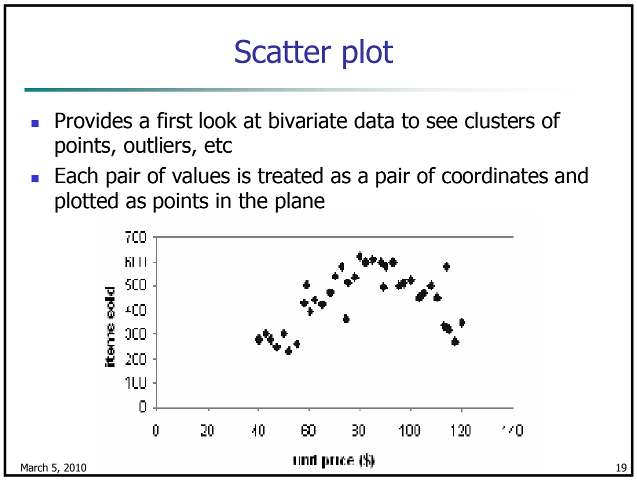
- The two histograms shown in the left may have the same boxplot representation
  - The same values for: min, Q1, median, Q3, max
- But they have rather different data distributions



Quantile Plot

- Displays all of the data (allowing the user to assess both the overall behavior and unusual occurrences)
- Plots quantile information
  - For a data x_i data sorted in increasing order, f_i indicates that approximately 100 f_i% of the data are below or equal to the value x_i

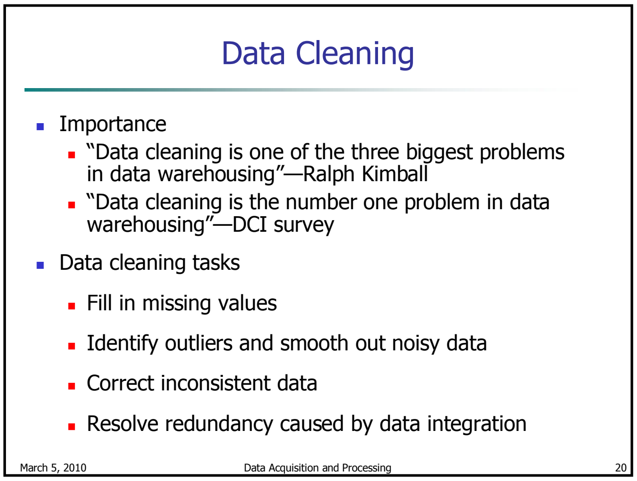
140
120
100
80
60
40
20
0
unit price ($)
0.000
0.250
0.500
0.750
1.000
f-value



Scatter plot

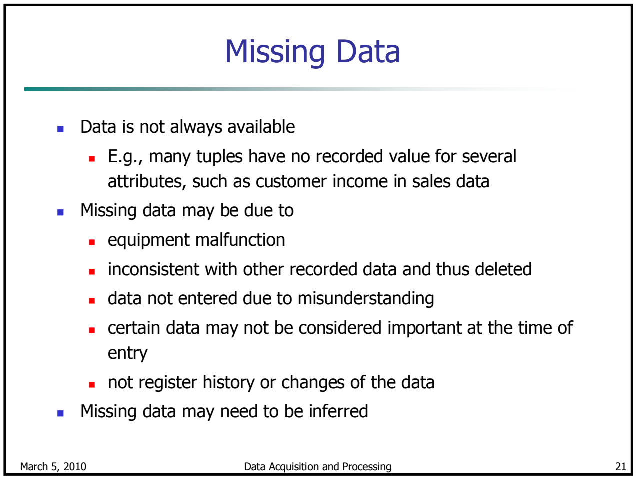
- Provides a first look at bivariate data to see clusters of points, outliers, etc
- Each pair of values is treated as a pair of coordinates and plotted as points in the plane

700
600
500
400
300
200
100
0
items sold
0
20
40
60
80
100
120
140
unit price ($)



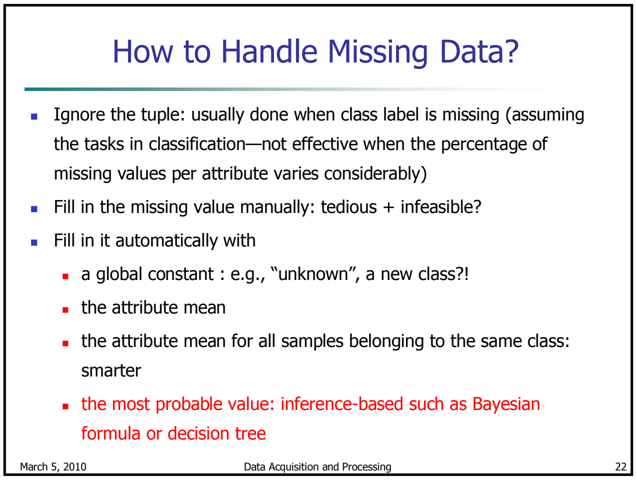
Data Cleaning

- Importance
  - "Data cleaning is one of the three biggest problems in data warehousing"—Ralph Kimball
  - "Data cleaning is the number one problem in data warehousing"—DCI survey
- Data cleaning tasks
  - Fill in missing values
  - Identify outliers and smooth out noisy data
  - Correct inconsistent data
  - Resolve redundancy caused by data integration



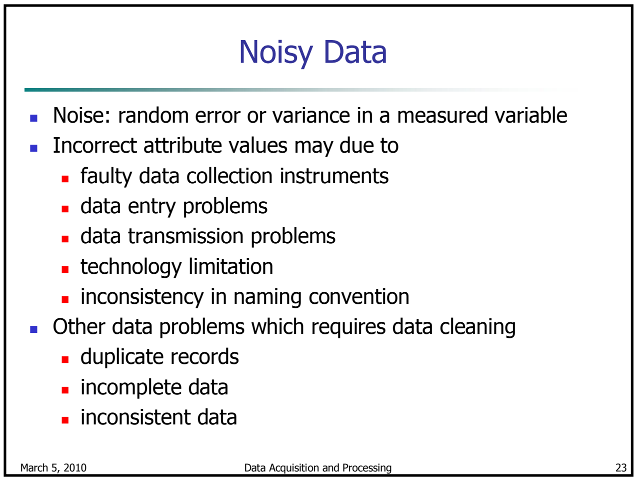
Missing Data

- Data is not always available
  - E.g., many tuples have no recorded value for several attributes, such as customer income in sales data
- Missing data may be due to
  - equipment malfunction
  - inconsistent with other recorded data and thus deleted
  - data not entered due to misunderstanding
  - certain data may not be considered important at the time of entry
  - not register history or changes of the data
- Missing data may need to be inferred



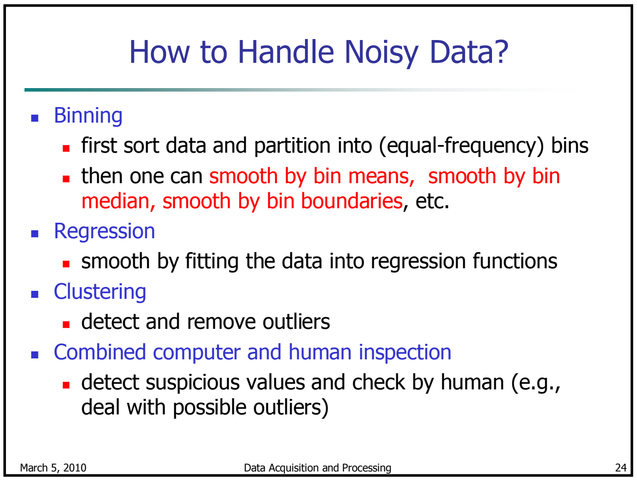
How to Handle Missing Data?

- Ignore the tuple: usually done when class label is missing (assuming the tasks in classification—not effective when the percentage of missing values per attribute varies considerably)
- Fill in the missing value manually: tedious + infeasible?
- Fill in it automatically with
  - a global constant : e.g., "unknown", a new class?!
  - the attribute mean
  - the attribute mean for all samples belonging to the same class: smarter
  - the most probable value: inference-based such as Bayesian formula or decision tree



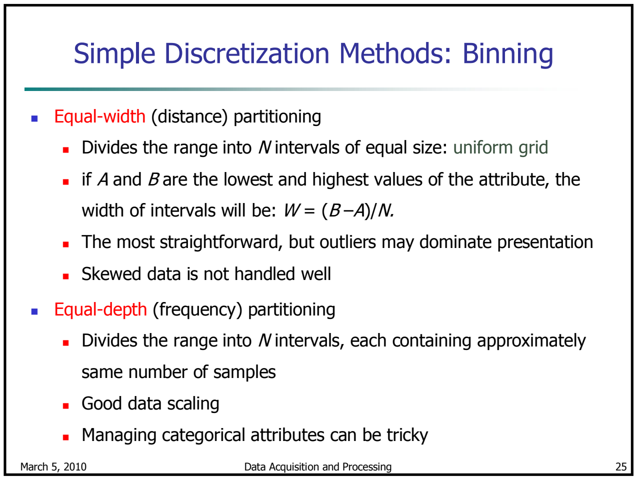
Noisy Data

- Noise: random error or variance in a measured variable
- Incorrect attribute values may due to
  - faulty data collection instruments
  - data entry problems
  - data transmission problems
  - technology limitation
  - inconsistency in naming convention
- Other data problems which requires data cleaning
  - duplicate records
  - incomplete data
  - inconsistent data



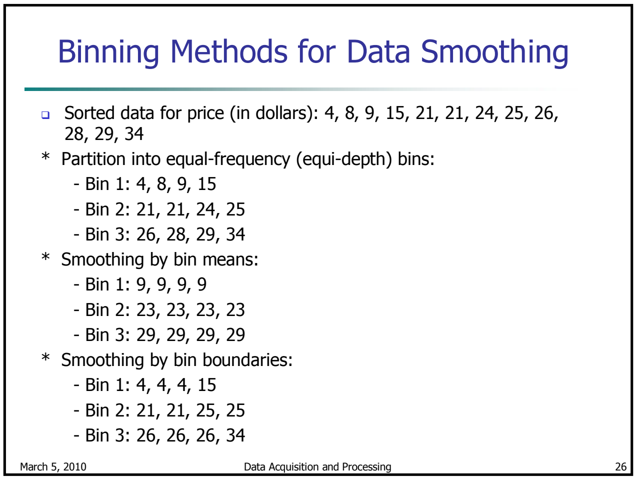
How to Handle Noisy Data?

- Binning
  - first sort data and partition into (equal-frequency) bins
  - then one can smooth by bin means, smooth by bin median, smooth by bin boundaries, etc.
- Regression
  - smooth by fitting the data into regression functions
- Clustering
  - detect and remove outliers
- Combined computer and human inspection
  - detect suspicious values and check by human (e.g., deal with possible outliers)



Simple Discretization Methods: Binning

- Equal-width (distance) partitioning
  - Divides the range into *N* intervals of equal size: uniform grid
  - if *A* and *B* are the lowest and highest values of the attribute, the width of intervals will be: *W* = (*B* –*A*)/*N.*
  - The most straightforward, but outliers may dominate presentation
  - Skewed data is not handled well
- Equal-depth (frequency) partitioning
  - Divides the range into *N* intervals, each containing approximately same number of samples
  - Good data scaling
  - Managing categorical attributes can be tricky



Binning Methods for Data Smoothing

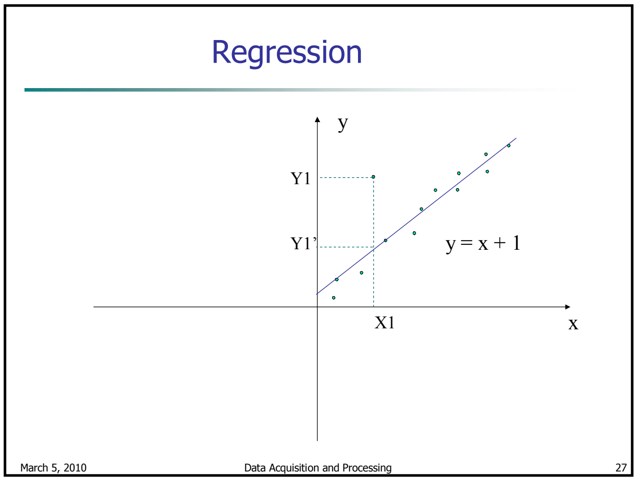
- Sorted data for price (in dollars): 4, 8, 9, 15, 21, 21, 24, 25, 26, 28, 29, 34

* Partition into equal-frequency (equi-depth) bins:
- Bin 1: 4, 8, 9, 15
- Bin 2: 21, 21, 24, 25
- Bin 3: 26, 28, 29, 34

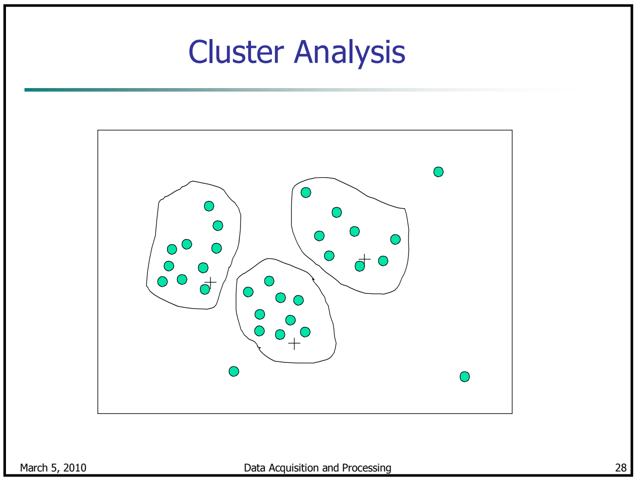
* Smoothing by bin means:
- Bin 1: 9, 9, 9, 9
- Bin 2: 23, 23, 23, 23
- Bin 3: 29, 29, 29, 29

* Smoothing by bin boundaries:
- Bin 1: 4, 4, 4, 15
- Bin 2: 21, 21, 25, 25
- Bin 3: 26, 26, 26, 34

Regression



Cluster Analysis



Data Integration

- Data integration:
  - Combines data from multiple sources into a coherent store
- Schema integration: e.g., A.cust-id ≡ B.cust-#
  - Integrate metadata from different sources
- Entity identification problem:
  - Identify real world entities from multiple data sources, e.g., Bill Clinton = William Clinton
- Detecting and resolving data value conflicts
  - For the same real world entity, attribute values from different sources are different
  - Possible reasons: different representations, different scales, e.g., metric vs. British units

Handling Redundancy in Data Integration

- Redundant data occur often when integration of multiple databases
  - *Object identification*: The same attribute or object may have different names in different databases
  - *Derivable data:* One attribute may be a "derived" attribute in another table, e.g., annual revenue
- Redundant attributes may be able to be detected by *correlation analysis*
- Careful integration of the data from multiple sources may help reduce/avoid redundancies and inconsistencies and improve mining speed and quality

Correlation Analysis (Numerical Data)

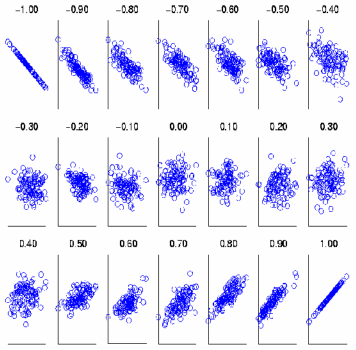
- Correlation coefficient (also called Pearson's product moment coefficient)

$$r_{A,B} = \frac{\sum (A-\bar{A})(B-\bar{B})}{(n-1)\sigma_A\sigma_B} = \frac{\sum (AB) - n\bar{A}\bar{B}}{(n-1)\sigma_A\sigma_B}$$

where n is the number of tuples, $\bar{A}$ and $\bar{B}$ are the respective means of A and B, σ_A and σ_B are the respective standard deviation of A and B, and Σ(AB) is the sum of the AB cross-product.

- If $r_{A,B} > 0$, A and B are positively correlated (A's values increase as B's). The higher, the stronger correlation.
- $r_{A,B} = 0$: independent; $r_{A,B} < 0$: negatively correlated

Visually Evaluating Correlation



Scatter plots showing the similarity from –1 to 1.

Correlation Analysis (Categorical Data)

- X² (chi-square) test

$$\chi^2 = \sum \frac{(Observed - Expected)^2}{Expected}$$

- The larger the X² value, the more likely the variables are related
- The cells that contribute the most to the X² value are those whose actual count is very different from the expected count
- Correlation does not imply causality
  - # of hospitals and # of car-theft in a city are correlated
  - Both are causally linked to the third variable: population

Chi-Square Calculation: An Example

	Play chess	Not play chess	Sum (row)
Like science fiction	250(90)	200(360)	450
Not like science fiction	50(210)	1000(840)	1050
Sum(col.)	300	1200	1500

- X² (chi-square) calculation (numbers in parenthesis are expected counts calculated based on the data distribution in the two categories)

$$\chi^2 = \frac{(250-90)^2}{90} + \frac{(50-210)^2}{210} + \frac{(200-360)^2}{360} + \frac{(1000-840)^2}{840} = 507.93$$

- It shows that like_science_fiction and play_chess are correlated in the group

Data 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
- Smoothing: remove noise from data
- Aggregation: summarization, data cube construction
- Generalization: concept hierarchy climbing
- Normalization: scaled to fall within a small, specified range
  - min-max normalization
  - z-score normalization
  - normalization by decimal scaling
- Attribute/feature construction
  - New attributes constructed from the given ones

Data Transformation: Normalization

- Min-max normalization: to [new_min$_A$, new_max$_A$]

$$v' = \frac{v - min_A}{max_A - min_A}(new\_max_A - new\_min_A) + new\_min_A$$

  - Ex. Let income range $12,000 to $98,000 normalized to [0.0, 1.0]. Then $73,000 is mapped to $\frac{73,600-12,000}{98,000-12,000}(1.0-0)+0 = 0.716$
- Z-score normalization (μ: mean, σ: standard deviation):

$$v' = \frac{v - \mu_A}{\sigma_A}$$

  - Ex. Let μ = 54,000, σ = 16,000. Then $\frac{73,600-54,000}{16,000} = 1.225$
- Normalization by decimal scaling

$$v' = \frac{v}{10^j} \quad \text{Where } j \text{ is the smallest integer such that Max(|v'|) < 1}$$

Data Reduction Strategies

- Why data reduction?
  - A database/data warehouse may store terabytes of data
  - Complex data analysis/mining may take a very long time to run on the complete data set
- Data reduction
  - Obtain a reduced representation of the data set that is much smaller in volume but yet produce the same (or almost the same) analytical results
- Data reduction strategies
  - Data cube aggregation:
  - Dimensionality reduction — e.g., remove unimportant attributes
  - Data Compression
  - Numerosity reduction — e.g., fit data into models
  - Discretization and concept hierarchy generation

Data Cube Aggregation

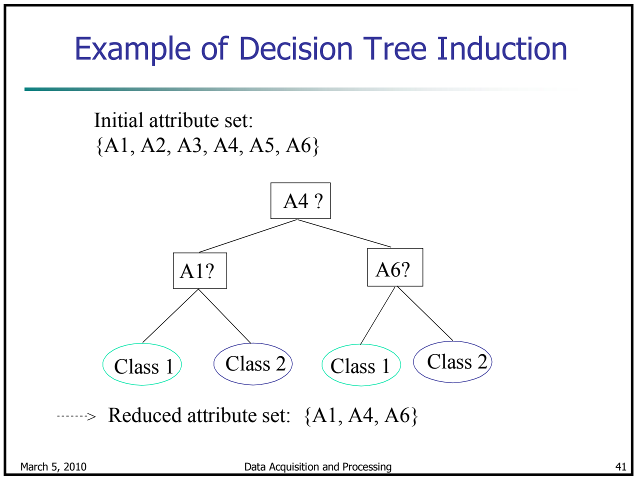
- The lowest level of a data cube (base cuboid)
  - The aggregated data for an individual entity of interest
  - E.g., a customer in a phone calling data warehouse
- Multiple levels of aggregation in data cubes
  - Further reduce the size of data to deal with
- Reference appropriate levels
  - Use the smallest representation which is enough to solve the task
- Queries regarding aggregated information should be answered using data cube, when possible

Attribute 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
  - E.g., 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
  - E.g., students' ID is often irrelevant to the task of predicting students' GPA

Attribute Subset Selection

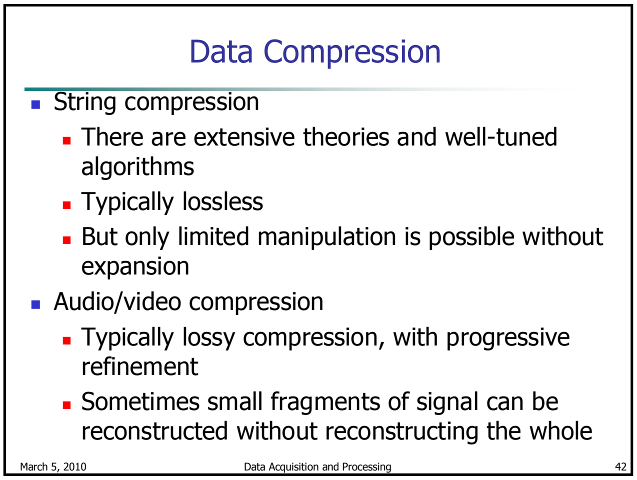
- Feature selection (i.e., attribute subset selection):
  - Select a minimum set of features such that the probability distribution of different classes given the values for those features is as close as possible to the original distribution given the values of all features
  - reduce # of patterns in the patterns, easier to understand
- Heuristic methods (due to exponential # of choices):
  - Step-wise forward selection
  - Step-wise backward elimination
  - Combining forward selection and backward elimination
  - Decision-tree induction



Example of Decision Tree Induction

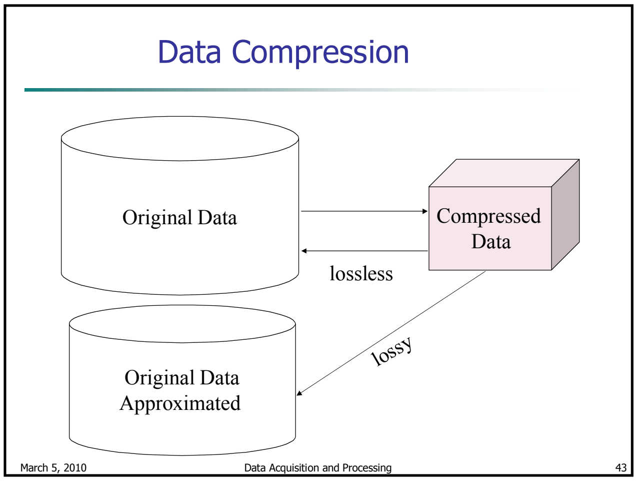
Initial attribute set:
{A1, A2, A3, A4, A5, A6}

------> Reduced attribute set: {A1, A4, A6}

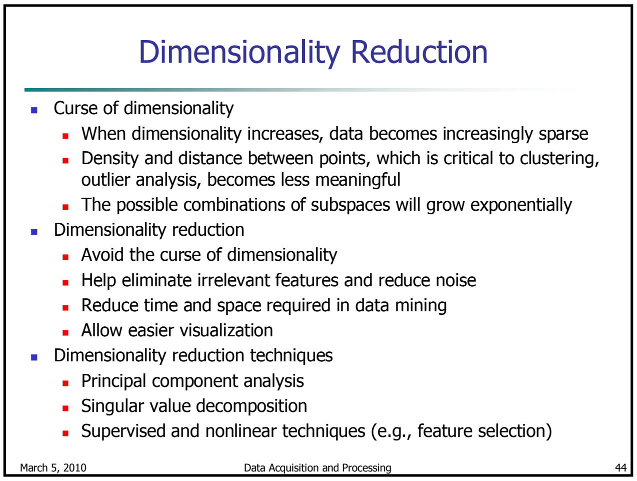


Data Compression

- String compression
  - There are extensive theories and well-tuned algorithms
  - Typically lossless
  - But only limited manipulation is possible without expansion
- Audio/video compression
  - Typically lossy compression, with progressive refinement
  - Sometimes small fragments of signal can be reconstructed without reconstructing the whole



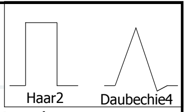
Data Compression



Dimensionality Reduction

- Curse of dimensionality
  - When dimensionality increases, data becomes increasingly sparse
  - Density and distance between points, which is critical to clustering, outlier analysis, becomes less meaningful
  - The possible combinations of subspaces will grow exponentially
- Dimensionality reduction
  - Avoid the curse of dimensionality
  - Help eliminate irrelevant features and reduce noise
  - Reduce time and space required in data mining
  - Allow easier visualization
- Dimensionality reduction techniques
  - Principal component analysis
  - Singular value decomposition
  - Supervised and nonlinear techniques (e.g., feature selection)

Dimensionality Reduction: Wavelet Transformation



- Discrete wavelet transform (DWT): linear signal processing, multi-resolutional analysis
- Compressed approximation: store only a small fraction of the strongest of the wavelet coefficients
- Similar to discrete Fourier transform (DFT), but better lossy compression
- Method:
  - Length, L, must be an integer power of 2 (padding with 0's, when necessary)
  - Each transform has 2 functions: smoothing, difference
  - Applies to pairs of data, resulting in two set of data of length L/2
  - Applies two functions recursively, until reaches the desired length

Dimensionality Reduction: Principal Component Analysis (PCA)

- Given *N* data vectors from *n*-dimensions, find *k* ≤ *n* orthogonal vectors (*principal components*) that can be best used to represent data
- Steps
  - Normalize input data: Each attribute falls within the same range
  - Compute *k* orthonormal (unit) vectors, i.e., *principal components*
  - Each input data (vector) is a linear combination of the *k* principal component vectors
  - The principal components are sorted in order of decreasing "significance" or strength
  - Since the components are sorted, the size of the data can be reduced by eliminating the weak components, i.e., those with low variance. (i.e., using the strongest principal components, it is possible to reconstruct a good approximation of the original data)
- Works for numeric data only
- Used when the number of dimensions is large

Numerosity (Data) Reduction

- Reduce data volume by choosing alternative, smaller forms of data representation
- Parametric methods
  - Assume the data fits some model, estimate model parameters, store only the parameters, and discard the data (except possible outliers)
  - Example: Log-linear models—obtain value at a point in m-D space as the product on appropriate marginal subspaces
- Non-parametric methods
  - Do not assume models
  - Major families: histograms, clustering, sampling

Parametric Data Reduction: Regression and Log-Linear Models

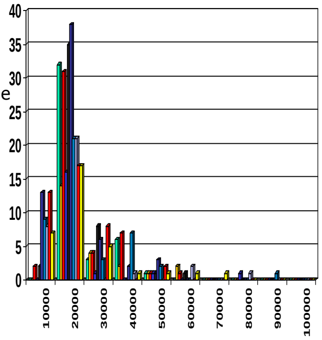
- Linear regression: Data are modeled to fit a straight line
  - Often uses the least-square method to fit the line
- Multiple regression: allows a response variable Y to be modeled as a linear function of multidimensional feature vector
- Log-linear model: approximates discrete multidimensional probability distributions

Regress Analysis

- Linear regression: *Y = w X + b*
  - Two regression coefficients, *w* and *b,* specify the line and are to be estimated by using the data at hand
  - Using the least squares criterion to the known values of $Y_1, Y_2, \ldots, X_1, X2, \ldots.$
- Multiple regression: *Y = b0 + b1 X1 + b2 X2.*
  - Many nonlinear functions can be transformed into the above

Data Reduction: Histograms

- Divide data into buckets and store average (sum) for each bucket
- Partitioning rules:
  - Equal-width: equal bucket range
  - Equal-frequency (or equal-depth)
  - V-optimal: with the least *histogram variance* (weighted sum of the original values that each bucket represents)



Data Reduction: Discretization

- Three types of attributes:
  - Nominal — values from an unordered set, e.g., color, profession
  - Ordinal — values from an ordered set, e.g., military or academic rank
  - Continuous — real numbers, e.g., integer or real numbers
- Discretization:
  - Divide the range of a continuous attribute into intervals
  - Some classification algorithms only accept categorical attributes
  - Reduce data size by discretization
  - Prepare for further analysis

Discretization and Concept Hierarchy

- Discretization
  - Reduce the number of values for a given continuous attribute by dividing the range of the attribute into intervals
  - Interval labels can then be used to replace actual data values
  - Supervised vs. unsupervised
  - Split (top-down) vs. merge (bottom-up)
  - Discretization can be performed recursively on an attribute
- Concept hierarchy formation
  - Recursively reduce the data by collecting and replacing low level concepts (such as numeric values for age) by higher level concepts (such as young, middle-aged, or senior)

Discretization and Concept Hierarchy Generation for Numeric Data

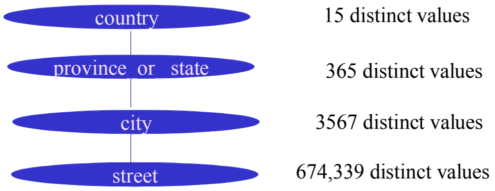
- Typical methods: All the methods can be applied recursively
  - Binning (covered above)
    - Top-down split, unsupervised,
  - Histogram analysis (covered above)
    - Top-down split, unsupervised
  - Clustering analysis (covered above)
    - Either top-down split or bottom-up merge, unsupervised
  - Entropy-based discretization: supervised, top-down split
  - Interval merging by χ^2 Analysis: unsupervised, bottom-up merge

Concept Hierarchy Generation for Categorical Data

- Specification of a partial/total ordering of attributes explicitly at the schema level by users or experts
  - street < city < state < country
- Specification of a hierarchy for a set of values by explicit data grouping
  - {Urbana, Champaign, Chicago} < Illinois
- Specification of only a partial set of attributes
  - E.g., only street < city, not others
- Automatic generation of hierarchies (or attribute levels) by the analysis of the number of distinct values
  - E.g., for a set of attributes: {street, city, state, country}

Automatic Concept Hierarchy Generation

- Some hierarchies can be automatically generated based on the analysis of the number of distinct values per attribute in the data set
  - The attribute with the most distinct values is placed at the lowest level of the hierarchy
  - Exceptions, e.g., weekday, month, quarter, year



country 15 distinct values

province or state 365 distinct values

city 3567 distinct values

street 674,339 distinct values

Summary

- Data preparation/preprocessing: A big issue for data mining
- Data description, data exploration, and measure data similarity set the base for quality data preprocessing
- Data preparation includes
  - Data cleaning
  - Data integration and data transformation
  - Data reduction (dimensionality and numerosity reduction)
- A lot a methods have been developed but data preprocessing still an active area of research