Elements Of Data Science - F2020

Week 8: Data Cleaning and Feature Engineering

11/9/2020

TODOs

- Readings:
 - PDSH 5.9 <u>PCA</u>
 - [Recommeded] PML Ch 8
- HW2, Due Thurs Nov. 12th, 11:59pm

• Answer and submit Quiz 8, Sunday Nov 15th, 11:59pm ET

Today

- Data Cleaning
 - Duplicates
 - Missing Data
 - Dummy Variables
 - Rescaling
 - Dealing With Skew
 - Removing Outliers
- Feature Engineering
 - Binning
 - One-Hot encoding
 - Derived
 - Unstructured Data: Natural Language Processing

Questions?

Data Cleaning

Why do we need clean data?

- Want one row per observation (remove duplicates)
- Most models cannot handle missing data (remove/fill missing)
- Most models require fixed length feature vectors (engineer features)

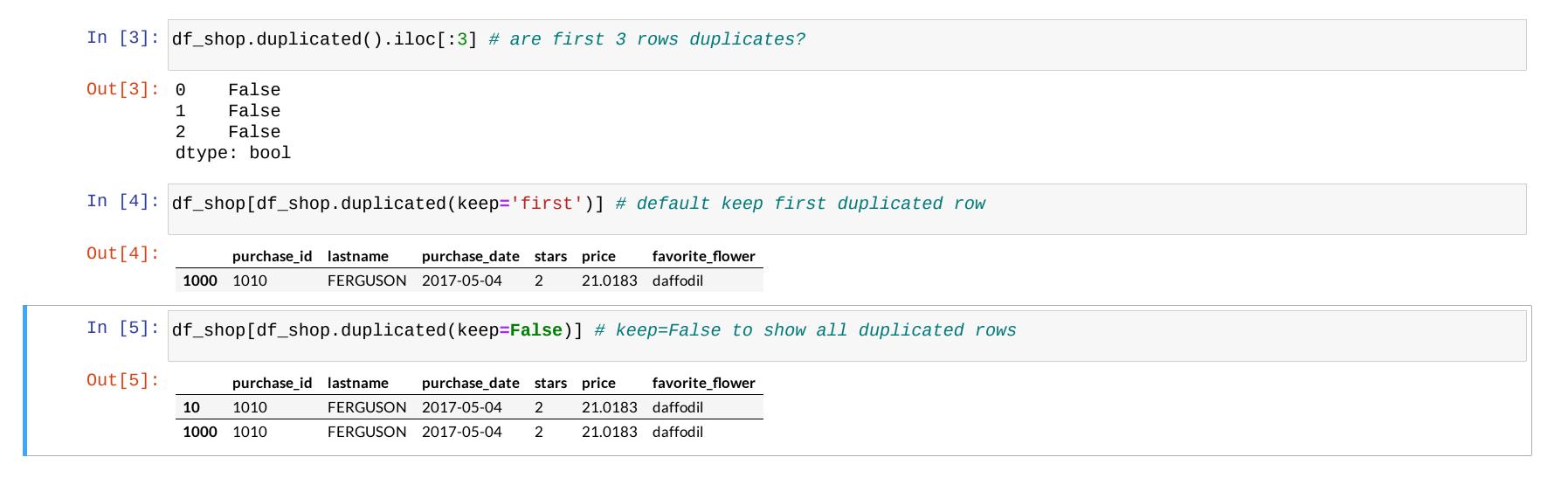
- Different models require different types of data (transformation)
 - Linear models: real valued features with similar scale
 - Distance based: real valued features with similar scale
 - Tree based: can handle real and categorical

Example Data and .info()

```
In [2]: # read in example data
        df_shop = pd.read_csv('../data/flowershop_data_with_dups.csv',
                             header=0,
                             parse_dates=['purchase_date'],
                             delimiter=',')
        df_shop.info()
        <class 'pandas.core.frame.DataFrame'>
        RangeIndex: 1001 entries, 0 to 1000
        Data columns (total 6 columns):
                             Non-Null Count Dtype
             Column
            purchase_id
                             1001 non-null
                                            int64
         1 lastname
                             1001 non-null
                                            object
         purchase_date 1001 non-null
                                            datetime64[ns]
         3 stars
                             1001 non-null int64
                             979 non-null
            price
                                            float64
            favorite flower 823 non-null
                                            object
        dtypes: datetime64[ns](1), float64(1), int64(2), object(2)
        memory usage: 47.0+ KB
```

Duplicated Data

- Only drop duplicates if you know data should be unique
 - Example: if there is a unique id per row



Duplicated Data for Subset of Columns

```
In [6]: df_shop[df_shop.duplicated(subset='purchase_id', keep=False)].sort_values(by='purchase_id')
Out[6]:
                purchase_id lastname
                                     purchase_date stars price
                                                                 favorite_flower
          10
                                                       21.018300 daffodil
               1010
                           FERGUSON 2017-05-04
                           FERGUSON 2017-05-04
          1000 1010
                                                       21.018300 daffodil
                                     2017-07-13
                                                       8.004356
                                                                iris
          100
                1101
                           WEBB
                                     2017-08-16
                                                       18.560260 daffodil
          101
                1101
                           BURKE
```

Dropping Duplicates

Missing Data

- Reasons for missing data
 - Sensor error (random?)
 - Data entry error (random?)
 - Survey-subject decisions (non-random?)
 - etc.
- Dealing with missing data
 - Drop rows
 - Impute from data in the same column
 - Infer from other features
 - Fill with adjacent data

Missing Data in Pandas: np.nan

• Missing values represented by np.nan: Not A Number

```
In [10]: # Earlier, we saw missing values in the dataframe summary
         df_shop.info()
         <class 'pandas.core.frame.DataFrame'>
         Int64Index: 999 entries, 0 to 999
         Data columns (total 6 columns):
              Column
                               Non-Null Count Dtype
            purchase_id 999 non-null
                                               int64
          1 lastname 999 non-null
2 purchase_date 999 non-null
                                               object
                                               datetime64[ns]
          3 stars
                               999 non-null
                                             int64
                               977 non-null
                                               float64
              price
            favorite_flower 821 non-null
                                               object
         dtypes: datetime64[ns](1), float64(1), int64(2), object(2)
         memory usage: 54.6+ KB
In [11]: np.nan == np.nan
Out[11]: False
```

.isna() and .notna()

```
In [12]: df_shop.loc[20:21,'price']
Out[12]: 20
                      NaN
                10.525912
          21
          Name: price, dtype: float64
In [13]: # isna returns True where data is missing, False otherwise
         df_shop.loc[20:21, 'price'].isna()
Out[13]: 20
                 True
                False
          Name: price, dtype: bool
In [14]: # notna returns True where data is NOT missing, False otherwise
         df_shop.loc[20:21,'price'].notna()
Out[14]: 20
                False
                 True
          Name: price, dtype: bool
In [15]: # find rows where price is missing
         df_shop[df_shop.price.isna()].head()
Out[15]:
              purchase_id lastname purchase_date stars price favorite_flower
          20 1020
                        CLARK
                                 2017-01-05
                                                 NaN NaN
          41 1041
                        PETERS
                                2017-02-01
                                                NaN
                                                     orchid
          54 1054
                        GREEN
                                 2017-02-13
                                                     daffodil
                                                NaN
          63 1063
                        BARNETT 2017-08-27
                                                NaN
                                                     gardenia
          145 1145
                        CARROLL 2017-07-29
                                                 NaN tulip
```

Missing Data: Drop Rows

```
In [16]: df_shop.shape
Out[16]: (999, 6)
In [17]: # drop rows with nan in any column
         df_shop.dropna().shape
Out[17]: (801, 6)
In [18]: # drop only rows with nan in price using subset
         df_shop.dropna(subset=['price']).shape
Out[18]: (977, 6)
In [19]: # drop only rows with nans in all columns
         df_shop.dropna(how='all').shape
Out[19]: (999, 6)
```

Missing Data: Drop Rows Cont.

Missing Data: Drop Rows

- Pros:
 - easy to do
 - simple to understand
- Cons:
 - potentially large data loss

Missing Data: Impute

• Impute: fill in with some data

• Use .fillna()

- Common filler values:
 - mean
 - median
 - "most frequent"
 - **•** 0

Missing Data: Impute

```
In [23]: df_shop.price.mean()
Out[23]: 23.408197893394266
In [24]: # make a copy to keep our original df
         df_new = df_shop.copy()
In [25]: # fill missing price with mean of price
         df_new.price = df_shop.price.fillna(df_shop.price.mean())
In [26]: # check to make sure all nulls filled
         sum(df_new.price.isna())
Out[26]: 0
In [27]: # inplace works here as well
         df_new.price.fillna(df_new.price.mean(),inplace=True)
In [28]: # can also handle categorical data
         df_new.favorite_flower.fillna(df_shop.favorite_flower.mode().iloc[0],inplace=True)
         df_new.info()
         <class 'pandas.core.frame.DataFrame'>
         Int64Index: 999 entries, 0 to 999
         Data columns (total 6 columns):
              Column
                               Non-Null Count Dtype
              purchase_id
                               999 non-null
                                               int64
             lastname
                               999 non-null
                                               object
                               999 non-null
                                               datetime64[ns]
              purchase date
                               999 non-null
                                               int64
              stars
```

Missing Data: Impute

- Pros:
 - easy to do
 - simple to understand
- Cons:
 - may missing feature interactions

Missing Data: Infer

- Predict values of missing features using a model
- Ex: Can we predict price based on any of the other features?
- Additional feature engineering may be needed prior to this

Missing Data: Adjacent Data

- Use .fillna() with method:
 - ffill: propagate last valid observation forward to next valid
 - bfill: use next valid observation to fill gap backwards
- Use when there is reason to believe data not i.i.d. (eg: timeseries)

Missing Data: Dummy Columns

- Data may be missing for a reason!
- Capture "missing" before filling

```
In [32]: # storing a column of 1:missing, 0:not-missing
    df_new['price_isnull'] = df_shop.price.isna().astype(int)

# can now fill missing values
    df_new['price'] = df_shop.price.fillna(df_shop.price.mean())
```

Rescaling

• Often need features to be in the same scale

In [34]: |df_taxi[['trip_duration','tip_amount']].agg(['mean','std','min','max'],axis=0)

- Methods of rescaling
 - Standardization (z-score)
 - Min-Max rescaling
 - others...

```
Out[34]: trip_duration tip_amount mean 765.030683 2.405944 std 496.831608 1.552848 min 2.000000 0.010000 max 3556.000000 9.9900000
```

Rescaling: Standardization

- rescale to 0 mean, standard deviation of 1
 - X_scaled = (X X.mean()) / X.std()

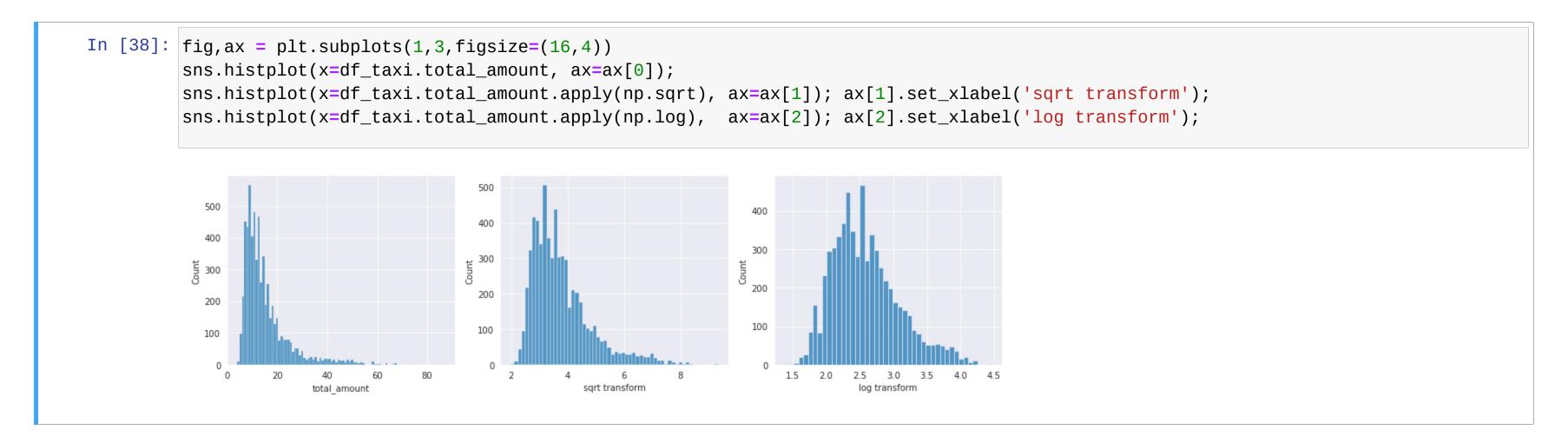
```
In [35]: from sklearn.preprocessing import StandardScaler
          # instantiate
         ss = StandardScaler()
         # fit to the data
         ss.fit(df_taxi[['trip_duration','tip_amount']])
         # transform the data
         X = ss.transform(df_taxi[['trip_duration','tip_amount']])
         X[:2]
Out[35]: array([[-0.50127786, -0.48040987],
                  [-0.16512088, -0.90546941]])
In [36]: |df_new = pd.DataFrame(X,columns=['trip_duration_scaled','tip_amount_scaled'])
          df_new.agg(['mean','std','min','max'],axis=0)
Out[36]:
                trip_duration_scaled tip_amount_scaled
                                -1.358307e-16
           mean 4.622808e-17
                1.000080e+00
                                1.000080e+00
                               -1.543059e+00
                -1.535917e+00
                                4.884357e+00
                5.617987e+00
```

Rescaling: Min-Max

- rescale values between 0 and 1
- X_scaled = (X X.min()) / (X.max() X.min())
- removes negative values

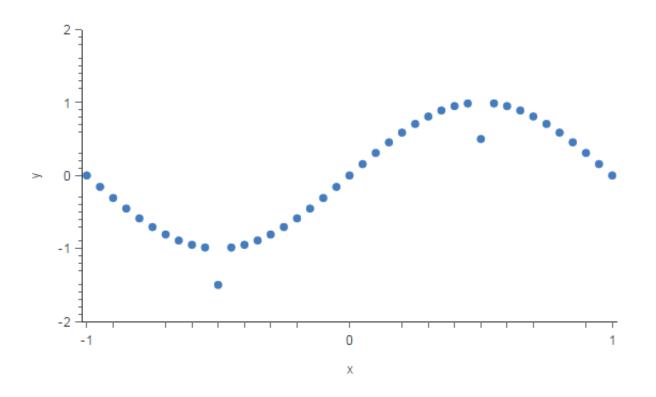
Dealing with Skew

- Many models expect "normal", symmetric data (ex: linear models)
- Highly skewed: tail has larger effect on model (outliers?)
- Transform with log or sqrt



Outliers

- Similar to missing data:
 - human data entry error
 - instrument measurement errors
 - data processing errors
 - natural deviations



Outliers

- Why worry about them?
 - can give misleading results
 - can indicate issues in data/measurement
- Detecting Outliers
 - understand your data!
 - visualizations
 - 1.5*IQR
 - z-scores
 - etc..

Detecting Outliers

```
In [39]: df = pd.DataFrame(np.random.normal(50,20,1000), columns=['measure'])
    df = df.append(pd.DataFrame(np.random.normal(120,1,20), columns=['measure']))
    fig,ax = plt.subplots(1,2, figsize=(14,4))
    sns.histplot(x=df.measure,ax=ax[0]);
    sns.boxplot(x=df.measure,ax=ax[1]);
```

Detecting Outliers with z-score

```
In [40]: # zscore
          df['measure_zscore'] = (df.measure - df.measure.mean()) / df.measure.std()
          fig, ax = plt.subplots(1, 3, figsize=(16, 4))
          sns.histplot(x=df.measure,ax=ax[0]);
          sns.histplot(x=df.measure_zscore, ax=ax[1]);
          keep_idx = np.abs(df.measure_zscore) < 2</pre>
          sns.histplot(x=df[keep_idx].measure_zscore, ax=ax[2]);
             100
                                          100
             80
           Count
09
                                          60
                                             -3 -2
                                                     measure_zscore
                                                                                  measure zscore
                         measure
```

Other Outlier Detection Methods

- Many more parametric and non-parametric methods
 - Standardized Residuals
 - DBScan
 - ElipticEnvelope
 - IsolationForest
 - other Anomoly Detection techniques
 - See sklearn docs on Outlier Detection for more details

Dealing with Outliers

- How to deal with outliers?
 - drop data
 - treat as missing
 - encode with dummy variable first?

Data Cleaning Review

- duplicate data
- missing data
- rescaling
- dealing with skew
- outlier detection

Feature Engineering

- Binning
- One-Hot encoding
- Derived

Binning

- Transform continuous features to categorical
- Use:
 - pd.cut

7 834

medium

sklearn.preprocessing.KBinsDiscretizer (combined binning and one-hot-encoding)

```
In [41]: trip_duration_bins = [df_taxi.trip_duration.min(),
                                df_taxi.trip_duration.median(),
                                df_taxi.trip_duration.quantile(0.75),
                                df_taxi.trip_duration.max(),
In [42]: df_new = df_taxi.copy()
         df_new['trip_duration_binned'] = pd.cut(df_taxi.trip_duration,
                                                  bins=trip_duration_bins,
                                                                                     # can pass bin edges or number of bins
                                                  labels=['short', 'medium', 'long'],
                                                  right=True,
                                                                                    # all bins right-inclusive
                                                  include_lowest=True
                                                                                     # first interval left-inclusive
         df_new[['trip_duration','trip_duration_binned']].iloc[:4]
Out[42]:
            trip_duration trip_duration_binned
          1 516
                       short
          2 683
                       medium
```

One-Hot Encoding

- Encode categorical features for models that can't handle categorical (eg. Linear)
- One column per category, '1' in only one column per row
- Use pd.get_dummies() or sklearn.preprocessing.OneHotEncoder

```
In [43]: pd.get_dummies(df_new.trip_duration_binned, prefix='trip_duration').iloc[:3]
Out[43]:
              trip_duration_short trip_duration_medium trip_duration_long
           1 1
            2 0
                                                  0
           7 0
                               1
                                                  0
In [44]: df_new.join(pd.get_dummies(df_new.trip_duration_binned, prefix='trip_duration')).iloc[:3,-5:]
Out[44]:
              trip_duration trip_duration_binned trip_duration_short trip_duration_medium trip_duration_long
           1 516
                          short
            2 683
                          medium
                                            0
                                                             1
                                                                               0
           7 834
                                            0
                                                                               0
                          medium
In [45]: pd.get_dummies(df_new).iloc[:3,-7:]
Out[45]:
              total_amount trip_duration store_and_fwd_flag_N store_and_fwd_flag_Y trip_duration_binned_short trip_duration_binned_medium trip_duration_binned_long
           1 9.96
                           516
                                                                          0
                                                                                                                         0
            2 10.30
                           683
                                      1
                                                        0
           7 16.64
                           834
```

One-Hot Encoding with sklearn

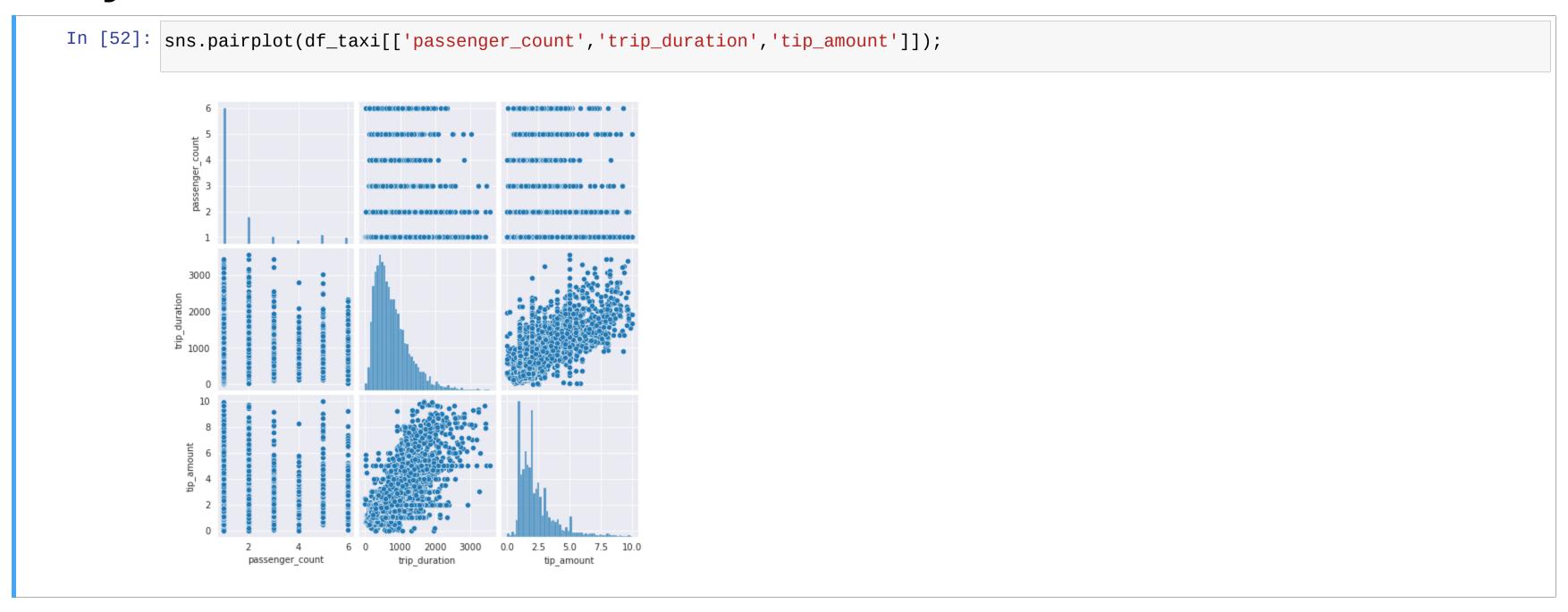
Bin and One-Hot Encode with sklearn

```
In [48]: from sklearn.preprocessing import KBinsDiscretizer
         # NOTE: We're not setting the bin edges explicitly
                 For control over bin edges, use Binarizer
         kbd = KBinsDiscretizer(n_bins=3,
                                encode="onehot", # or onehot (sparse), ordinal
                                strategy="quantile", # or uniform or kmeans (clustering)
                               ).fit(df_new[['trip_duration']])
         kbd.bin_edges_
Out[48]: array([array([2.000e+00, 4.780e+02, 8.700e+02, 3.556e+03])], dtype=object)
In [49]: |df_new[['trip_duration']].head(3)
Out[49]:
            trip duration
          1 516
          2 683
          7 834
In [50]: kbd.transform(df_new[['trip_duration']])[:3]
Out[50]: <3x3 sparse matrix of type '<class 'numpy.float64'>'
                 with 3 stored elements in Compressed Sparse Row format>
In [51]: kbd.transform(df_new[['trip_duration']])[:3].todense()
Out[51]: matrix([[0., 1., 0.],
                 [0., 1., 0.],
                 [0., 1., 0.]])
```

Derived Features

- Anything that is a transformation of our data
- This is where the money is!

Polynomial Features



Polynomial Features Continued

```
In [53]: from sklearn.preprocessing import PolynomialFeatures
          pf = PolynomialFeatures(degree=2,
                                    include_bias=False)
         X_new = pf.fit_transform(df_taxi[['passenger_count','trip_duration']])
          new_columns = ['passenger_count','trip_duration','passenger_count^2','passenger_count*trip_duration','trip_duration^2']
          pd.DataFrame(X_new[3:5], columns=new_columns)
Out[53]:
             passenger_count trip_duration passenger_count^2 passenger_count*trip_duration trip_duration^2
          0 3.0
                           298.0
                                     9.0
                                                    894.0
                                                                            88804.0
          1 1.0
                                                    396.0
                                                                           156816.0
                                     1.0
                           396.0
```

Natural Language Processing (NLP)

- Many NLP Tasks
 - topic modeling
 - sentiment analysis
 - entity recognition
 - machine translation
 - natural language generation
 - question answering
 - relationship extraction
 - automatic summarization
 - **...**
- All depend on extracting features from unstructured text data

NLP: The Corpus

- corpus: collection of documents
- Each item a document
 - tweet
 - review
 - resume
 - book
 - article
 - sentence
 - **...**

NLP: Doc Representation

```
In [54]: doc_1 = "The cat in the hat."
doc_2 = "The quick brown cat jumped over the lazy cat."
corpus = [doc_1, doc_2]
```

- tokens: strings that make up a document ('the','cat',...)
- terms: unique set of strings in a documents
- vocabulary: set of unique terms that can be in any document
- tokenization: process of transforming document into tokens

NLP: Tokenization

• common tokenization method: split on whitespace

```
In [55]: doc_1.split()
Out[55]: ['The', 'cat', 'in', 'the', 'hat.']
In [56]: doc_2.split()
Out[56]: ['The', 'quick', 'brown', 'cat', 'jumped', 'over', 'the', 'lazy', 'cat.']
```

- Additional transformations depend on problem:
 - lowercase
 - remove stopwords
 - stemming: reduce token to stem (eg: "tokenization"->"tokeniz")
 - lemmatization: common form (eg: "tokenization"->"tokenize")
 - and tags?
 - remove special characters

NLP: Doc Representation

- Most common representaion: Bag of Words (BOW)
 - split document into tokens
 - ignore order (lose context!)

```
In [57]: sorted(doc_1.lower().replace('.','').split())
Out[57]: ['cat', 'hat', 'in', 'the', 'the']
In [58]: sorted(doc_2.lower().replace('.','').split())
Out[58]: ['brown', 'cat', 'cat', 'jumped', 'lazy', 'over', 'quick', 'the', 'the']
```

NLP: n-grams

- create new terms as combinations of n tokens
- captures local context
- vocabulary increases quickly

Unigrams: n = 1

```
In [59]: sorted(doc_1.lower().replace('.','').split())
Out[59]: ['cat', 'hat', 'in', 'the', 'the']
```

Bigrams: n = 2

NLP: Term Frequency

• Term Frequency (TF): Number of times a particular term occurs in a document

```
In [61]: tokens = []
         for doc in corpus:
             tokens.extend(doc.lower().replace('.','').split())
         vocab = sorted(list(set(tokens)))
         vocab
Out[61]: ['brown', 'cat', 'hat', 'in', 'jumped', 'lazy', 'over', 'quick', 'the']
In [62]: termfreq = np.zeros((len(corpus), len(vocab)))
         for doc_idx,doc in enumerate(corpus):
             for term_idx, term in enumerate(vocab):
                 for token in doc.lower().replace('.','').split():
                     if term == token:
                          termfreq[doc_idx, term_idx]+=1
         df_termfreq = pd.DataFrame(termfreq,index=['doc1','doc2'],columns=vocab)
         df_termfreq
Out[62]:
               brown cat hat in jumped lazy over quick the
          doc1 0.0
                    1.0 1.0 1.0 0.0
                                      0.0 0.0
                                                    2.0
          doc2 1.0
                     2.0 0.0 0.0 1.0
                                      1.0 1.0 1.0
                                                   2.0
```

NLP: Term Frequency

• Document Frequency (DF): Number of documents a term occurs in

```
In [63]: docfreq = df_termfreq.sum()
         docfreq.sort_values(ascending=False)
Out[63]: the
                   4.0
                   3.0
         quick
                   1.0
                   1.0
         over
         lazy
                   1.0
         jumped
                   1.0
                   1.0
         in
         hat
                   1.0
                   1.0
         brown
         dtype: float64
```

Stopwords

- stopwords: terms that (generally) have high DF and aren't informative
- ex: 'a', 'about','above',...
- often removed prior to analysis

```
In [64]: stopwords = ['the', 'a', 'an']
    tokens = []
    for doc in corpus:
        tokens.extend(doc.lower().replace('.','').split())
    vocab = sorted(list(set(tokens)))
    vocab = [x for x in vocab if x not in stopwords]
    vocab

Out[64]: ['brown', 'cat', 'hat', 'in', 'jumped', 'lazy', 'over', 'quick']
```

NLP: CountVectorizer

```
In [65]: from sklearn.feature_extraction.text import CountVectorizer
        cv = CountVectorizer(stop_words=None, # can use 'english', but arguments against: https://scikit-learn.org/stabl
                            ngram_range=(1,1),
                                                          # only unigrams
                            token_pattern= r'(?u)\b\w\w+\b', # at least one word-character surrounded by boundaries
                                         # has to occur in at least one document
                            min_df=1,
                                                        # can occur in at most 100% of the documents
                            max_df=1.0,
        X = cv.fit_transform(corpus)
        cv.vocabulary_
Out[65]: {'the': 8,
          'cat': 1,
          'in': 3,
          'hat': 2,
          'quick': 7,
          'brown': 0,
          'jumped': 4,
          'over': 6,
          'lazy': 5}
In [66]: X
Out[66]: <2x9 sparse matrix of type '<class 'numpy.int64'>'
                with 11 stored elements in Compressed Sparse Row format>
In [67]: X.todense() # term frequencies
Out[67]: matrix([[0, 1, 1, 1, 0, 0, 0, 0, 2],
                [1, 2, 0, 0, 1, 1, 1, 1, 2]])
```

NLP: Tf-Idf

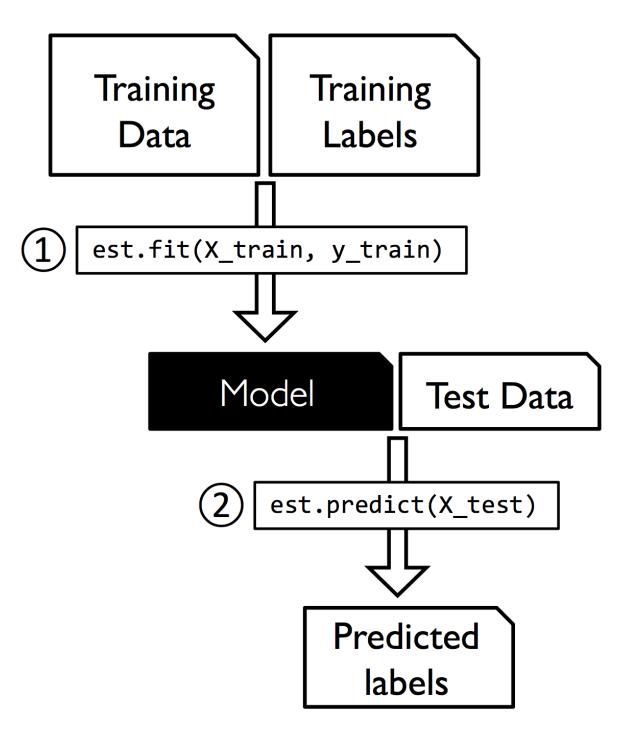
- What if some terms are still uninformative?
- Can we downweight terms that are in many documents?
- Term Frequency Inverse Document Frequency (Tfldf)
 - tfidf(t,d) = tf(t, d) * idf(t)
 - idf(t) = log [n / docfreq(t)] + 1

NLP: Example 20Newsgroups

```
In [69]: from sklearn.datasets import fetch_20newsgroups
         ngs = fetch_20newsgroups()
         # grab 100 docs
         docs = ngs['data'][:100]
         docs[0]
Out[69]: "From: lerxst@wam.umd.edu (where's my thing)\nSubject: WHAT car is this!?\nNntp-Posting-Host: rac3.wam.umd.edu\nOrganization: U
         niversity of Maryland, College Park\nLines: 15\n\n I was wondering if anyone out there could enlighten me on this car I saw\nth
         e other day. It was a 2-door sports car, looked to be from the late 60s/\nearly 70s. It was called a Bricklin. The doors were r
         eally small. In addition,\nthe front bumper was separate from the rest of the body. This is \nall I know. If anyone can tellme
         a model name, engine specs, years\nof production, where this car is made, history, or whatever info you\nhave on this funky loo
         king car, please e-mail.\n\nThanks,\n- IL\n ---- brought to you by your neighborhood Lerxst ----\n\n\n\n\n\"
In [70]: cv = TfidfVectorizer(ngram_range=(1,2), #unigrams + bigrams
                              stop_words=None,
                              min_df=2,
                              max df=.8
                             ).fit(docs)
         X = cv.transform(docs)
         X.shape
Out[70]: (100, 3894)
In [71]: list(cv.stop_words_)[:5]
Out[71]: ['hayward to', 'accidents in', 'or thought', 'list long', 'in they']
```

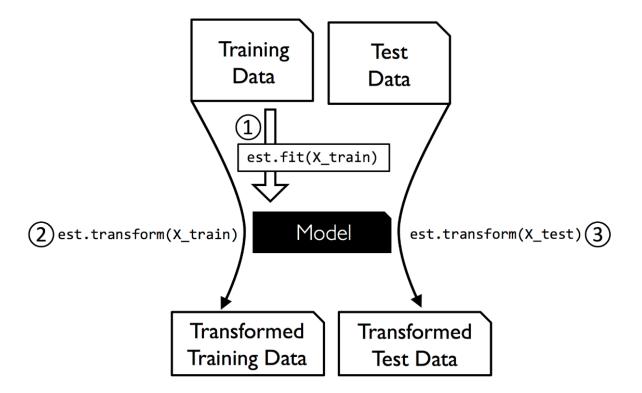
Predicting with Train/Test Split

- When training a model for prediction



Transforming with Train/Test Split

- When performing data transformation



Next

- Feature Selection
- Dimensionality Reduction
- Topic Modeling

Questions?