



CS 412 Intro. to Data Mining

Chapter 3. Data Preprocessing

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Chapter 3: Data Preprocessing

- ❑ Data Preprocessing: An Overview 
- ❑ Data Cleaning
- ❑ Data Integration
- ❑ Data Reduction and Transformation
- ❑ Dimensionality Reduction
- ❑ Summary

Why Preprocess Data?

- ❑ Raw data not ready to analyze
- ❑ Issues of data quality
- ❑ Conclusions drawn may be questionable or unreliable

Measures for data quality

- ❑ Accuracy: is the data correct or wrong, accurate or not?
- ❑ Completeness: is there missing data?
- ❑ Consistency: are there conflicts in the data?
- ❑ Timeliness: is data old or recently updated?
- ❑ Believability: can you trust that the data is correct?
- ❑ Interpretability: how easily can the data be understood?

Major Data Preprocessing Tasks

- ❑ **Data cleaning**

- ❑ Handle missing data, smooth noisy data, identify or remove outliers, and resolve inconsistencies

- ❑ **Data integration**

- ❑ Integration of multiple databases, data cubes, or files
- ❑ Often involves resolving conflicts between data sources

- ❑ **Data reduction and transformation**

- ❑ Speeds up analysis when data is *too* big
- ❑ E.g., can reduce rows (data points) or columns (attributes) of matrices

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Data Cleaning

- ❑ Data in the Real World Is Dirty: Lots of potentially incorrect data, e.g., faulty instruments, human or computer error, and transmission error
- ❑ Incomplete: lacking attribute values, lacking certain attributes of interest, or containing only aggregate data
 - ❑ e.g., *Occupation* = “ ” (missing data)
- ❑ Noisy: containing noise, errors, or outliers
 - ❑ e.g., *Salary* = “-10” (an error)

Data Cleaning, continued

- ❑ Inconsistent: containing discrepancies in codes or names, e.g.,
 - ❑ *Age* = “42”, *Birthday* = “03/07/2010”
 - ❑ Different data formats, e.g., rating “1, 2, 3” is now “A, B, C”
 - ❑ Discrepancy between duplicate records
- ❑ Intentional: (e.g., *disguised missing* data)
 - ❑ Defaults: Jan. 1 as everyone’s birthday?

Incomplete (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 were not entered due to misunderstanding
 - ❑ Certain data may not be considered important at the time of entry
 - ❑ Did not register history or changes of the data
- ❑ Missing data may need to be inferred

How to Handle Missing Data?

- ❑ Ignore the tuple
 - ❑ Often not desirable, can cause data set to shrink dramatically
- ❑ 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**

Handling Missing Data: Example

- ❑ Want to predict likely value for missing data
- ❑ Example: Student missing data for final course grade
 - ❑ This student is male, age 33, 4.0 GPA
 - ❑ Find similar people in the data and see what their value for final grade is
 - ❑ Fill missing spot with most likely final grade based on the other data

Noisy Data

- ❑ **Noise:** random error or variance in a measured variable
- ❑ **Incorrect attribute values** may be due to various reasons
 - ❑ Faulty data collection instruments, Data entry problems, Data transmission problems, Technology limitation, Inconsistency in naming convention, ...
- ❑ **Other data problems**
 - ❑ Outliers
 - ❑ Duplicate records
 - ❑ Incomplete data
 - ❑ Inconsistent data

How to Handle Noisy Data?

- ❑ Want to detect and (possibly) remove outliers
 - ❑ **Binning**
 - ❑ Sort data and partition into bins
 - ❑ Can smooth by bin means, bin median, bin boundaries, etc.
 - ❑ **Regression**
 - ❑ Smooth by fitting the data into regression functions
 - ❑ **Clustering**
 - ❑ Group data so that that points in the same cluster are more similar to each other than to those in other clusters
 - ❑ **Semi-supervised:** Combined computer and human inspection
 - ❑ Detect suspicious values and have humans check

Data Cleaning as a Process

- ❑ Tools and guidelines exist to help with data cleaning
- ❑ **Not a one-pass task**
 - ❑ Often requires multiple rounds of identifying problems and resolving them

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Data Integration

- Data integration – What is it?
 - Combining data from multiple sources into a coherent store
- **Schema integration:**
 - e.g., $A.cust-id \equiv B.cust-\#$
 - Integrate metadata from different sources
- **Entity identification:**
 - Identify real world entities from multiple data sources, e.g., Bill Clinton = William Clinton

Data Integration – Why?

- Why data integration?
 - Clarifies data inconsistencies/Noise
 - Example: Age and Date of Birth.
 - **Database 1 (Google)**: 02/26/1908; Age 38,
 - **Database 2(Wikipedia)**: 02/26/1980; Age 38
 - Data from Database 2 clarifies the error in Year of Birth
 - Fills in Important Attributes for Analysis
 - Merging from more than 1 dataset provides more important information.
 - Speeds up Data Mining
 - One Master Schema can be mined rather than each of the 10 one-by-one

Data Integration- Challenges

- ❑ What problems will you face?
 - ❑ Schema differences
 - ❑ Column is called “PersonAge” from Customer Table
 - ❑ Column is called “CustomerAge” from Person Table
 - ❑ Data Value Representation Conflicts
 - ❑ Database 1 -> “William Clinton”
 - ❑ Database 2 -> “Bill Clinton”
 - ❑ Bad Data
 - ❑ Typo; Wrong recording
 - ❑ Different Scales/Units for Data Type (£, \$, or €)

Data Integration - Handling Noise

- ❑ Detecting data value conflicts
 - ❑ For the same real world entity, attribute values from different sources are different
 - ❑ Possible reasons: no reason, different representations, different scales, e.g., metric vs. British units
- ❑ Resolving conflict information
 - ❑ Take the mean/median/mode/max/min
 - ❑ Take the most recent
 - ❑ Truth finding (Advanced): consider the source quality
- ❑ Data cleaning should happen again after data integration

Data Integration - Handling Redundancy

- ❑ Redundant data often occurs when multiple databases are integrated
 - ❑ *Object identification / Entity Matching*: 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
- ❑ What’s the problem?
 - ❑ $Y = 2X \rightarrow Y = X_1 + X_2 \quad Y = 3X_1 - X_2 \quad Y = -1291X_1 + 1293X_2$
 - ❑ Y equal to 2X in one DB, Y equal to sum of > 1 variable in another.
- ❑ Redundant attributes may be detected by correlation analysis and covariance analysis

Example: stock market

Yahoo! Finance

Day's Range: 93.80-95.71

Nasdaq

Green Mountain Coffee Roasters, (NasdaqGS: GMCR)

After Hours: 95.13 ↓ -0.01 (-0.02%) 4:07PM EDT

Last Trade: **95.14**

Trade Time: **4:00PM EDT**

Change: **↑ 1.69 (1.81%)**

Prev Close: **93.45**

Open: **94.01**

Bid: **95.03 x 100**

Ask: **95.94 x 100**

1y Target Est:

Day's Range: **93.80 - 95.71**

52wk Range: **25.38 - 95.71**

Volume: **2,384,075**

Avg Vol (3m): **2,512,070**

Market Cap: **13.51B**

P/E (ttm): **119.82**

EPS (ttm): **0.79**

52wk Range: 25.38-95.71

N/A (N/A)

52 Wk: 25.38-93.72

Last Sale	\$ 95.14
Change Net / %	1.69 ▲ 1.81%
Best Bid / Ask	\$ 95.03 / \$ 95.94
1y Target Est	\$ 95.00
Today's High / Low	\$ 95.71 / \$ 93.80
Share Volume	2,384,175
50 Day Avg. Daily Volume	2,751,062
Previous Close	\$ 93.45
52 Wk High / Low	\$ 93.72 / \$ 25.38
Shares Outstanding	152,785,000
Market Value of Listed Security	\$ 14,535,964,900
P/E Ratio	120.43
Forward P/E	63.57
Earnings Per Share	\$ 0.79
Annualized Dividend	N/A
Ex Dividend Date	N/A
Dividend Payment Date	N/A
Current Yield	N/A
Beta	0.82
NASDAQ Official Open Price:	\$ 94.01
Date of NASDAQ Official Open Price:	Jul. 7, 2011
NASDAQ Official Close Price:	\$ 95.14
Date of NASDAQ Official Close Price:	Jul. 7, 2011

Example: stock market

SALVEPAR (SY)  GET QUOTE Search InvestCenter >

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SALVEPAR  Trade Now >>

(EN) S

 **-0.8900 (-1.212%)** at 72.55 EUR
70 in Volume

Add to:
My Watchlist

Data as of
04:18 AM
EDT Jul 7,
2011

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SYBASE (SY)

 Like  Like 1

SOURCE: NYSE

As of July 29, 2010 4:04 pm. Quotes are delayed by at least 15 minutes

+0.01

 **\$64.98**  Change 209,960 \$64.97

Last Trade +0.02% Volume Prev. Close

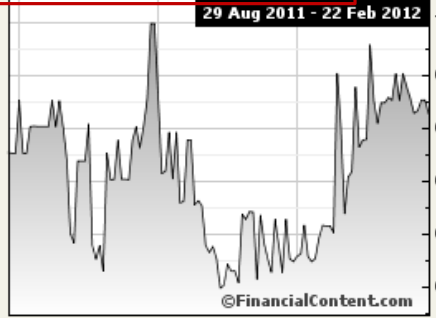
Change (%)

SY 64.98 +0.00 (0.00%)

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Trade SY now with **\$3.95** STOCK TRADES

SALVEPAR (SY) 29 Aug 2011 - 22 Feb 2012



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Sep Nov 2012

Stock Details

Last Trade:	64.98
Change:	+0.00 (0.00%)
Prev Close:	64.98
Open:	14.73
Days Range:	64.98 - 64.98
52 Week Range:	33.54 - 66.00
Volume:	88168
P/E:	31.54
EPS:	2.06

Example: stock market

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TTI: Stock Quote & Summary Data

\$ 13.11 0.51 ▲ 4.05%
Jul. 7, 2011 Market Closed
Update Quotes: On. Updates every 7 Seconds.

for TTI
Commentary for TTI
Price Charts
Company Financials

Last Sale	\$ 13.11
Change Net / %	▲ 4.05%
1y Target Est.	\$ 16.00
Today's High / Low	\$ 13.11 / \$ 12.67
Share Volume	480,067
Previous Close	\$ 12.60
52 Wk High / Low	\$ 16 / \$ 8
Shares Outstanding	76,821,000
Market Value of Listed Security	\$ 1,007,123,310
P/E Ratio	NE
Forward P/E (1yr)	19.69
Earnings Per Share	\$ -0.68
Annualized Dividend	N/A

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TETRA TECHNOLOGIES (TTI) 1

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TTI \$13.11 \$0.51 (4.05%)

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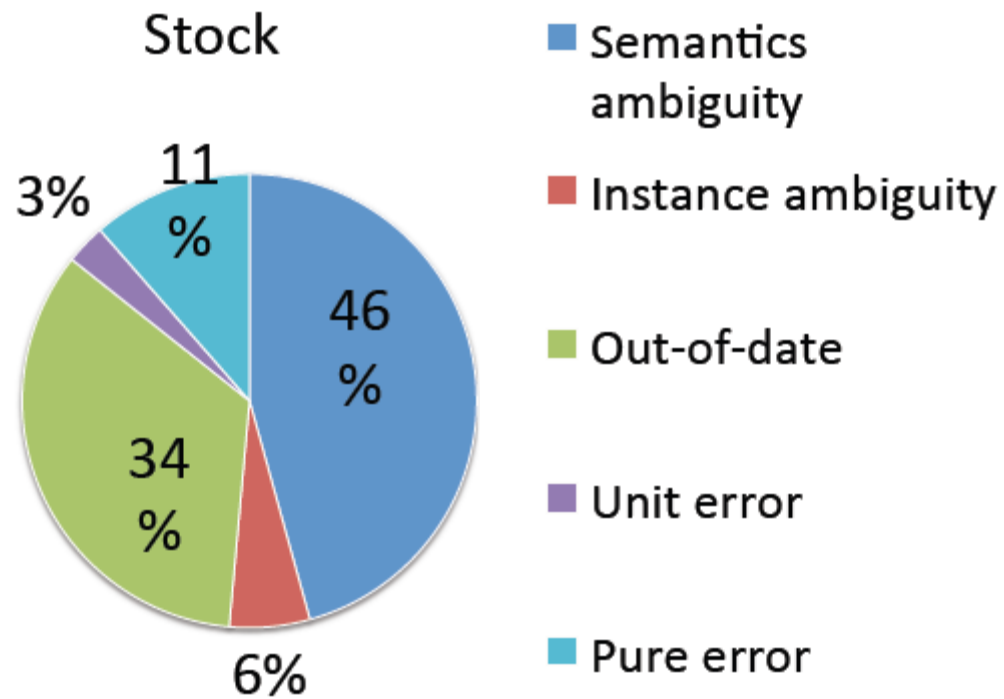
Today	5d	1m	3m	1y	5y	10y
Last:	\$13.11					
Prev Close:	\$12.60					
Open:	\$12.82					
Change:	\$0.51 (4.05%)					
Vol:	472,608					
Avg Volume:	559,308					
EPS:	-					
High:	\$13.15					
Low:	\$12.67					
Mkt Cap:	\$968M					
52Wk High:	\$16.00					
52Wk Low:	\$8.00					
Shares:	76.82B					
PE Ratio:	-					

76,821,000

76.82B

Shares: 76.82B

Example: stock market



Source	Accuracy	Coverage
<i>Google Finance</i>	.94	.82
<i>Yahoo! Finance</i>	.93	.81
<i>NASDAQ</i>	.92	.84
<i>MSN Money</i>	.91	.89
<i>Bloomberg</i>	.83	.81

Xian Li, Xin Luna Dong, Kenneth Lyons, Weiyi Meng, and Divesh Srivastava. Truth finding on the Deep Web: Is the problem solved? In *VLDB*, 2013.

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Data Reduction

- ❑ Data reduction
(https://en.wikipedia.org/wiki/Data_reduction):
 - ❑ The transformation of data into a simplified or more meaningful form.
- ❑ Why data reduction?
 - ❑ Data is too big, which causes analysis to be a pain.
 - ❑ Example: Large Gigabytes of Data: Forced to chunk/analyze 1 chunk at a time, which is time consuming.

Data Reduction – Row and Column

- ❑ Smart Data Reduction
 - ❑ Attribute Elimination (Column Reduction)
 - ❑ Throw away useless attributes, **not** random ones.
 - ❑ Example: Predict if patient will get Disease A
 - ❑ Throw out “hasASibling” attribute, and keep “siblingHasDiseaseA” attribute.
 - ❑ Entity Elimination (Row Reduction)
 - ❑ Example: Find citizens income. Do you need everyone’s income to do this analysis? No
 - ❑ Smart Reduction

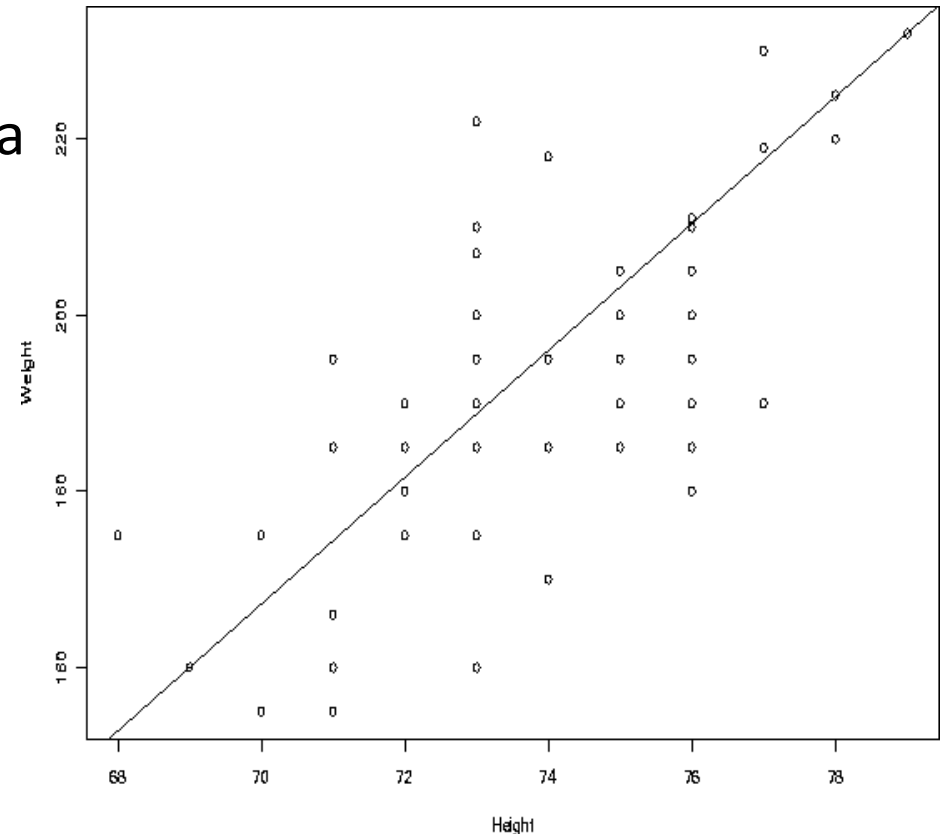
Data Reduction: Parametric

□ Parametric Method

(https://en.wikipedia.org/wiki/Parametric_model)

- Applying an ***assumed model*** onto data in order to simplify and add meaning.
- Example: If you want to analyze data related to a population's height and weight.
- Assumption: Linear Regression Model
 - Estimate the parameters to model the data:
 - $y=mx+b$
 - The equation replaces and simplifies the data

Height vs. Weight



Terminology: Regression

- **Dependent variable** (also called *response variable*)

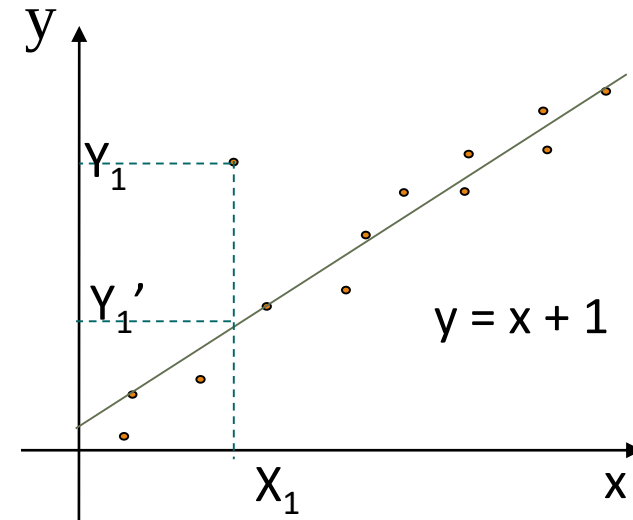
 - Plotted on “Y” Axis

- **Independent variables** (also known as *explanatory variables* or *predictors*)

 - Plotted on “X” axis. The variable that is manipulated.

- The parameters are estimated so as to give a “**best fit**” of the data

- Most commonly the best fit is evaluated by the ***least squares method***, but other criteria have also been used



- Used for prediction (including forecasting of time-series data), inference, hypothesis testing, and modeling of causal relationships

Parametric Regression Types

□ Linear regression:

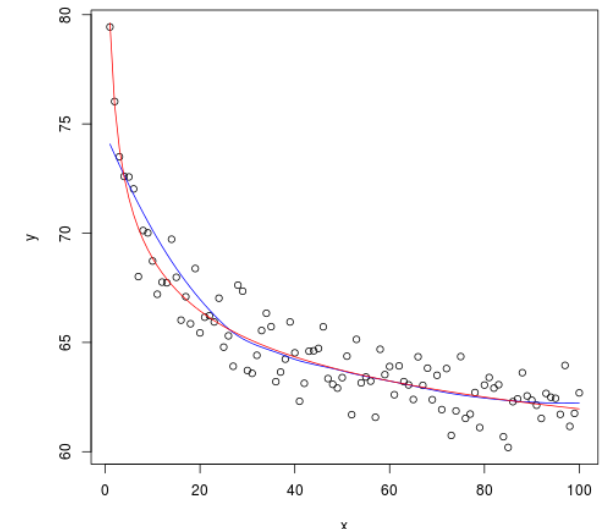
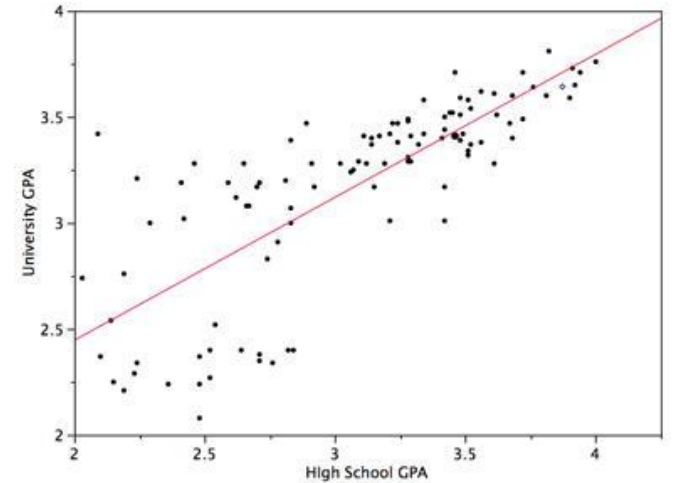
- $Y = wX + b$ is one form of linear regression
- Find w and b to minimize the least squared of the errors
- Data modeled to fit a straight line

□ Nonlinear regression:

- The function you want to fit is nonlinear
- The data are fitted by a method of successive approximations. Example: $Y = \exp(wx + b)$

□ Linear and Nonlinear

- Both are parametric methods and both need to have an assumption



Multiple Regression and Log-Linear Models

□ Multiple regression: $Y = b_0 + b_1 X_1 + b_2 X_2$

□ More than one dependent variable.

□ Example: House Price is dependent on location and size and the number of bedrooms.

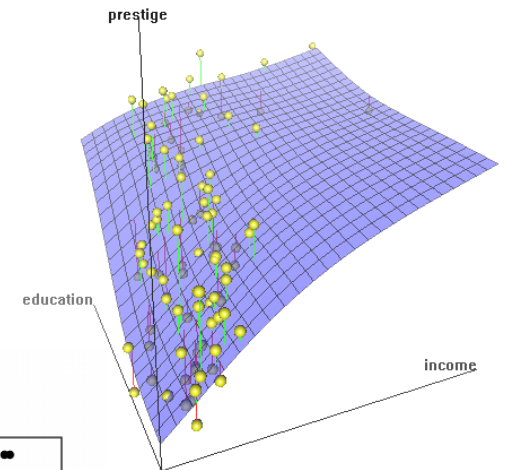
□ Still a linear combination /model.

□ Log-linear model:

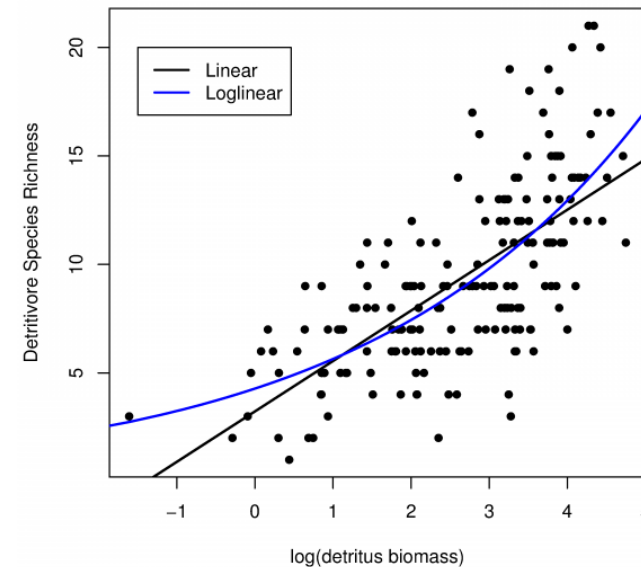
□ Another very popular category of regression

□ Will talk about this in future lectures.

Multiple regression



Log-linear model

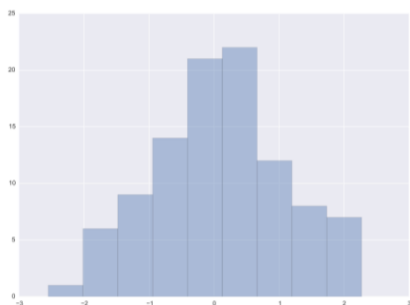


Data Reduction: Non-Parametric

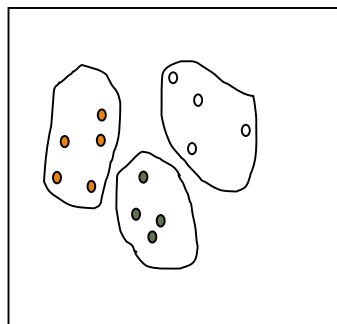
❑ Non-Parametric Method

- ❑ Do not assume what kind of model is best.
- ❑ Major families: histograms, clustering, sampling, etc.
- ❑ Good for when you don't know much about the data.
- ❑ Algorithms: k-nearest neighbors, decision tree,...

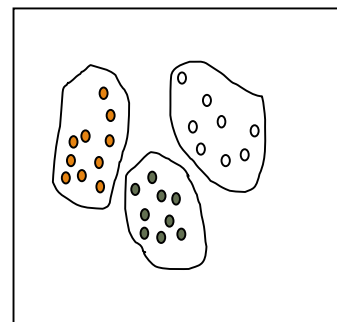
Histogram



Clustering on
the Raw Data

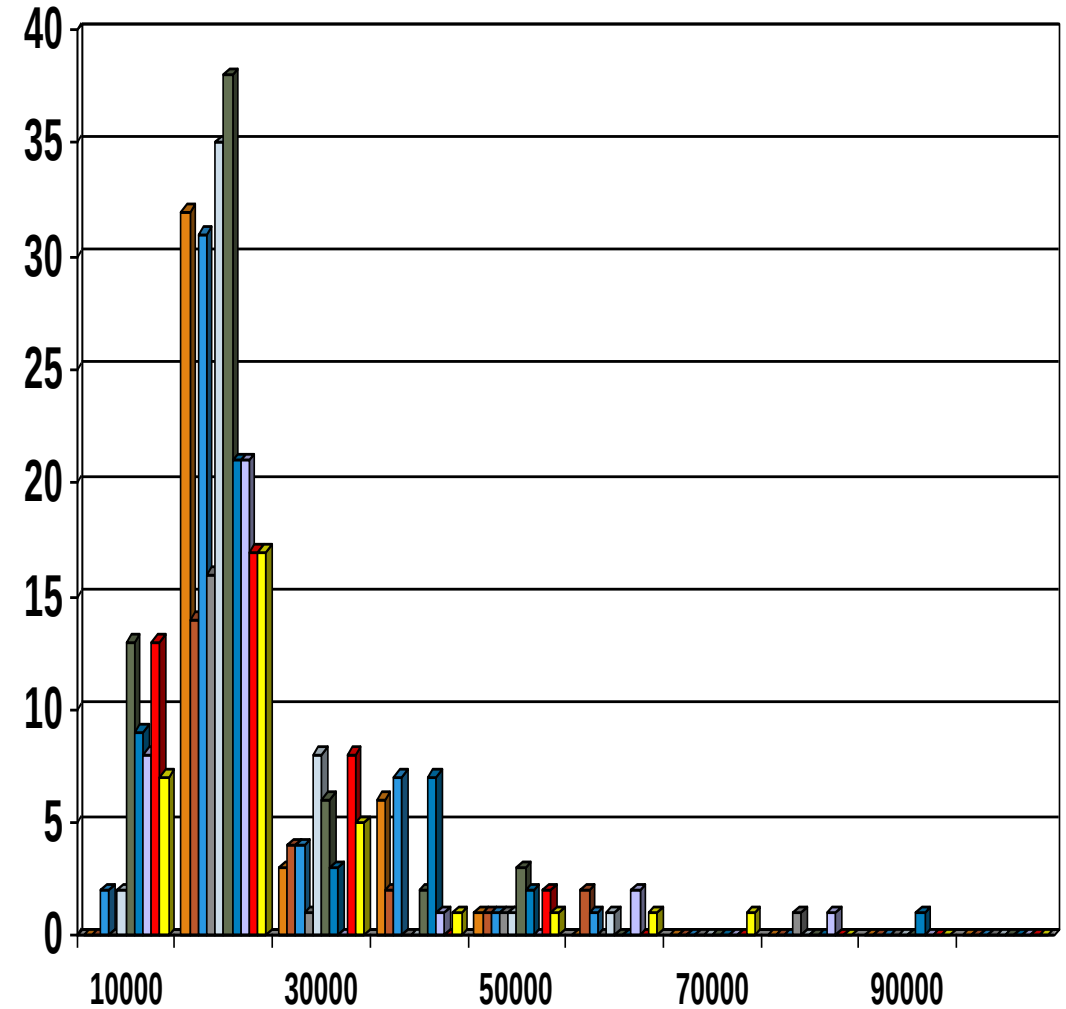


Stratified
Sampling



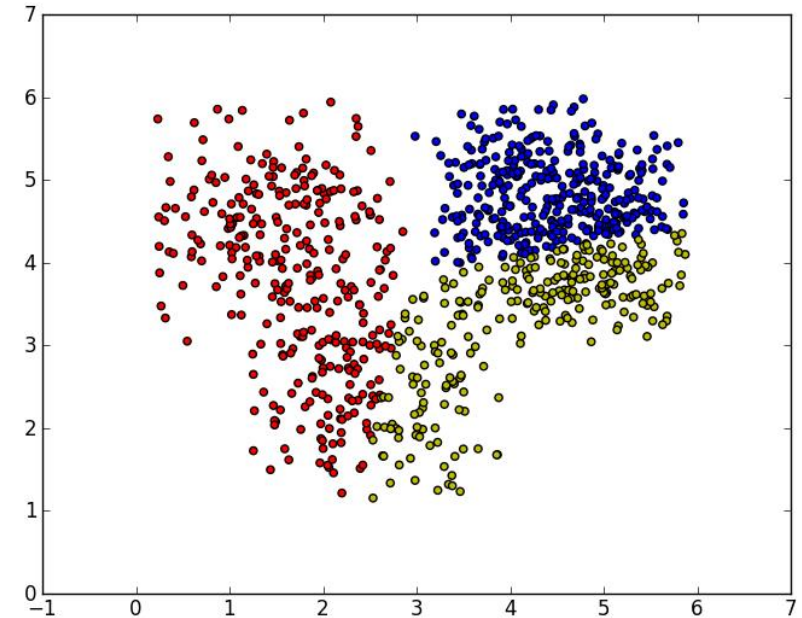
Non-Parametric: Histogram

- This is a typical Non-Parametric Method
 - i.e: it doesn't assume how the data is distributed.
- Divide data into buckets.
- Several ways to do binning:
 - Partitioning rules:
 - Equal-width: equal bucket range
 - Equal-frequency (or equal-depth)



Clustering

- Can be parametric (e.g. GMM) or non-parametric (e.g. hierarchical clustering)
 - Based on the model chosen
- Key idea: put the data into different groups.
- How: data within a group should be close to one another, and data from different groups to be more different.
- If the goal is met, then when you do sampling it is easier to choose what would be the representative items to represent the distribution of the data.



Data Reduction: Sampling

- ❑ Sampling: obtaining a small sample s to represent the whole data set N
- ❑ Key principles:
 - ❑ Choose a **representative** subset and of the data
 - ❑ Choose an appropriate size of the sample
- ❑ Example: Presidential election
 - ❑ Predicting which candidate will win the final election
 - ❑ Can not pick 1000s, you need more
 - ❑ Can not only sample people from NY. You need multiple regions

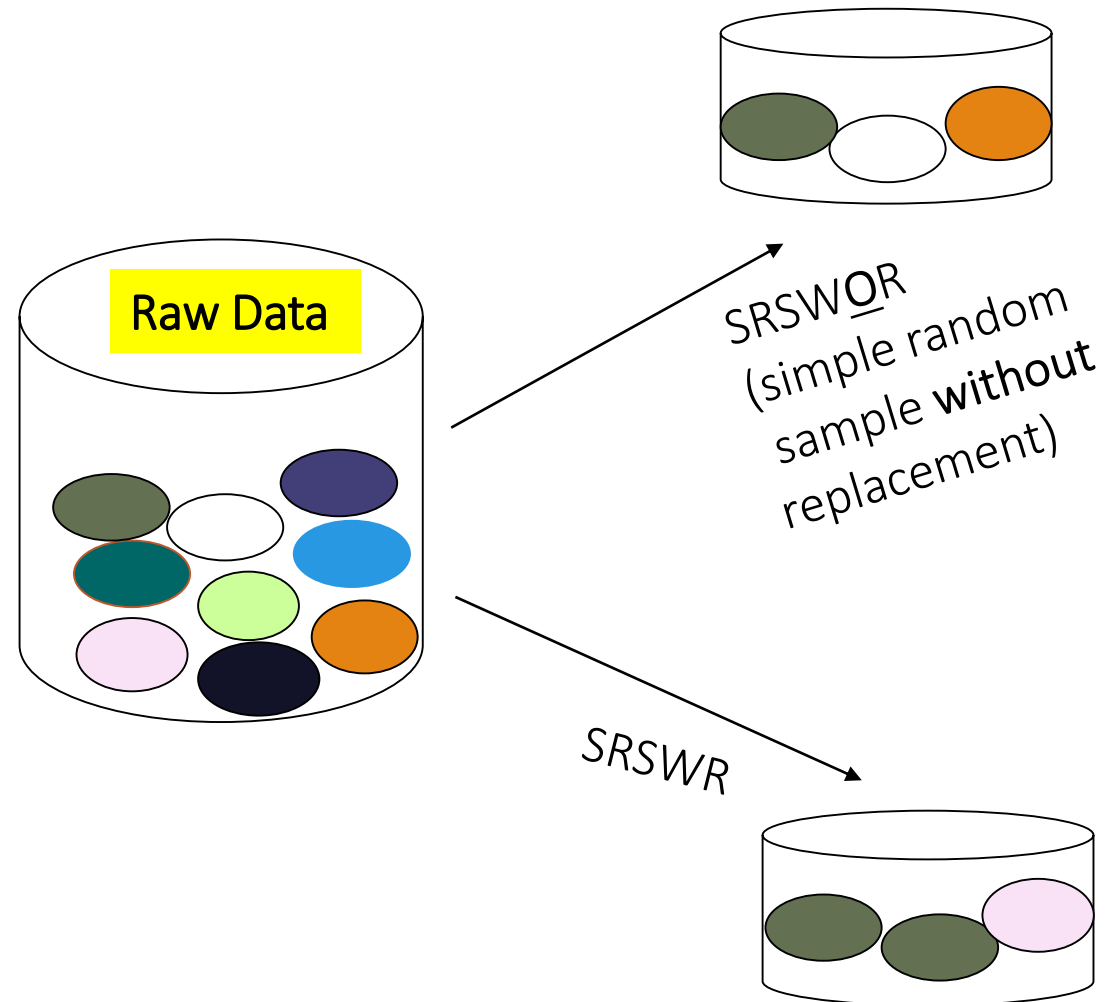
Data Reduction: Random Sampling

□ Random sampling

- Pick sample population at random.
- Example: Go to the street, asking people, “Do you like Starbucks coffee?”

□ Random Sampling - Types

- Without replacement
 - Once an object is selected, it is removed from the population
- With replacement
 - A selected object is not removed from the population



Random Sampling (Continued...)

□ Stratified Random Sampling

□ Used if you have a basic understanding of the data.

□ Example: Presidential Election

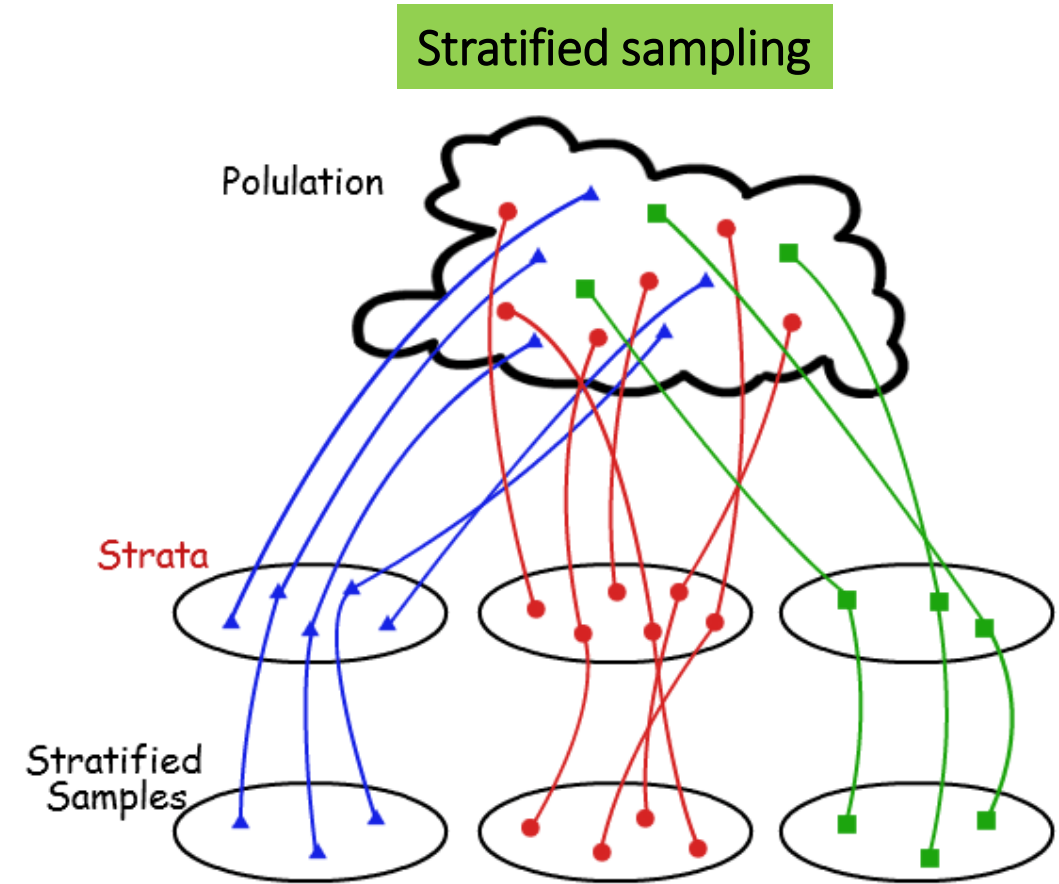
□ I don't need to spend time in NY already know what will happen in that state.

□ Only spend time in the "Swing" States.

□ Need the same percentage of the original data

□ Example: Male and Female in CS department.

□ Know that there are more males than females. Want to keep same percentage. The sample should have the same ratio.



Data Reduction: Aggregation/Summation/Data Cube

- ❑ Data aggregation is any process in which information is gathered and expressed in a summary form.
- ❑ Also known as Summation or a Data Cube.
- ❑ Example: Handling transactional data from Walmarts
 - ❑ You get records for every customer's visit, and all the details of those transactions.
 - ❑ If want to find out what type of beer is more popular in the market, then you **don't** need to go to ***each individual's transaction*** one-by-one.
 - ❑ A summarization is good enough.
 - ❑ **NOTE:** Future lectures go into aggregation in very much more detail.



Data Compression : Terminology

- ❑ Very effective way to reduce the size of your data

- ❑ Types of Compression:

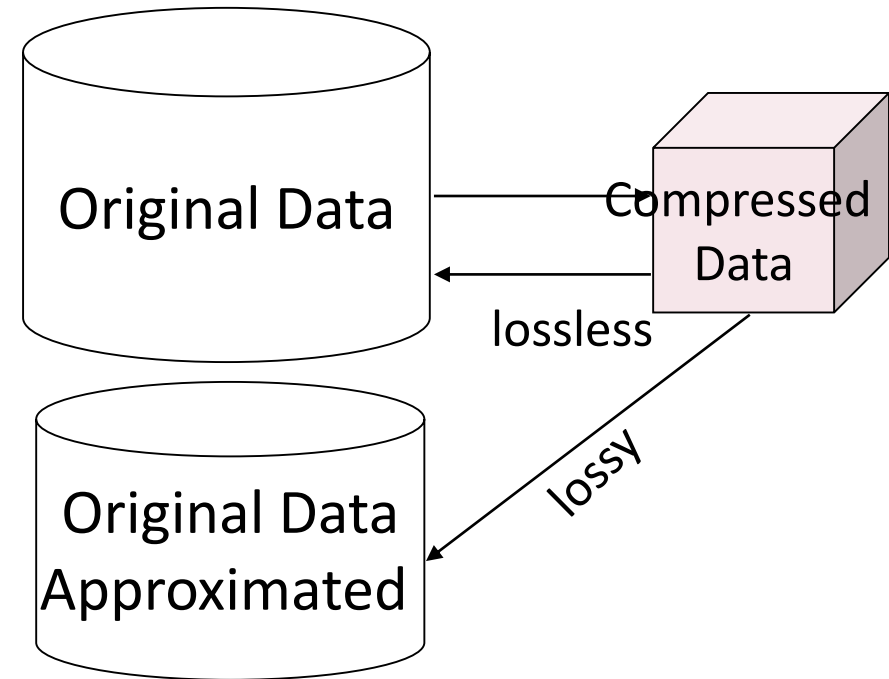
 - ❑ Lossy

 - ❑ Original Data is Approximated

 - ❑ Lossless

 - ❑ Original Data can be recovered

- ❑ Next Slide...(Examples)



Lossy vs. lossless compression

Data Compression : Lossless vs Lossy

❑ Lossy

❑ Example: Phone Photo Sample Image

- ❑ A small photo, less space, gives basic information.
- ❑ If you think its important, you click download and you get all the data from the web for this image.
- ❑ The small photo is lossy compression of the bigger image.

❑ Lossless

❑ Example: Zip file.

- ❑ On unzip, you get the original data. No Data is lost, its just in a different format.

❑ Example: 10k x 10k matrix of 1s and 0s

- ❑ Of only 100 are “1”, then only store the location of 1s.
- ❑ Can easily reconstruct the matrix. No information is lost.

Data Transformation

- ❑ What is it?
 - ❑ A function that maps the entire set of values of a given attribute to a new set of replacement values
 - ❑ Each old value can be identified with one of the new values
- ❑ When do I normalize?
 - ❑ If your data already has the same meaning, there is no need to normalize.
 - ❑ Example: Two data sets: High Temperature, Low Temperature
 - ❑ If they have different meanings, then you should normalize to compare them.
 - ❑ Example: Age vs Income.
 - ❑ These are hard to compare because of the range of values in Age is 0-99 , and income maybe is 12k – 100k, etc.

Normalization – Min/Max

- Maps data into a bounded range of your choice
 - Standardizes /Smooths the data value range
 - Smoothed ranges can then be easily compared to each other.
- **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

$$\frac{73,600 - 12,000}{98,000 - 12,000} (1.0 - 0) + 0 = 0.716$$

Normalization – Z-Score

- Used to compare how each data point in a data set compares to the mean
 - Maps data to a standard normal curve
 - Answers the questions: Where is the center? / Where are the most values located? / Where are outliers?
 - If value is < -3 or > 3 , then it may be an outlier in the data set
 - More analysis can then be done to find out *why* it is an outlier.
- **Z-score normalization** (μ : mean, σ : standard deviation):

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

Z-score: The distance between the raw score and the population mean in the unit of the standard deviation

- Ex. Let $\mu = 54,000$, $\sigma = 16,000$. Then

$$\frac{73,600 - 54,000}{16,000} = 1.225$$

Normalization – Decimal Scaling

- ❑ Very simple technique to **scale data points** to make them comparable to other data points.
- ❑ Each data point is scaled by a factor of 10
- ❑ **Normalization by decimal scaling**

$$v' = \frac{v_n}{10^j}, j = 4 \quad \rightarrow \text{Where } j \text{ is the smallest integer such that } \text{Max}(|v'|) \leq 1$$

$$A_{dataset} = \{v_1, v_2, v_3\} = \{1000, 2000, 10000\}$$

$$A'_{dataset} = \{0.1, 0.2, 1.0\}$$

Discretization

- ❑ One type of transformation to reduce data for most popular data types (many more):
 - ❑ Nominal
 - ❑ Ordinal
 - ❑ Numeric
- ❑ Discretization is most useful when reducing **Numeric** attribute types
 - ❑ Example: A large data set with many employee salaries (\$)
 - ❑ Bucket the salaries into ranges/categories:
 - ❑ < 60k; [60k, 90k]; 90k to 1 Million
 - ❑ The size of data is reduced dramatically
 - ❑ Often, it is the category that really matters in the analysis anyway, not the individual values.

Data Discretization Methods

- Unsupervised / Top-down Split

- Binning
- Histogram analysis
- Clustering analysis

- Unsupervised / bottom-up merge

- Clustering analysis
- Correlation (e.g., χ^2) analysis

- Supervised / top-down split

- Decision-tree analysis

- Note: All the methods can be applied recursively

- **Top-down Split**

- Take all the data at once, and bin into smaller groups

- **Bottom-up Merge**

- Start with a small group of items, merge each individual with nearest neighbor.
- Then merge the new groups with their nearest neighbor, etc.

Simple Discretization: Binning

❑ Equal-width Binning

- ❑ Bin intervals are the same
- ❑ Example: If the final grades in class range from 60 to 100
 - ❑ Interval for each grade will be the same (10 points each)
 - ❑ 100-90 (A), 90-80 (B), 80-70 (C), 70-60(D)

❑ Equal-depth Binning

- ❑ The number of the items in each bin is approximately the same
- ❑ Example:
 - ❑ 240 students, each grade will have 60 students no matter what
 - ❑ A possible result is:
 - ❑ 100-75 is A, 75-72 is B, 72-65 is C, 65-60 is D

Example: 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 (**equal-depth**) bins:

- Bin 1: 4, 8, 9, 15
- Bin 2: 21, 21, 24, 25
- Bin 3: 26, 28, 29, 34

❑ Challenge:

* Smoothing by **bin means**:

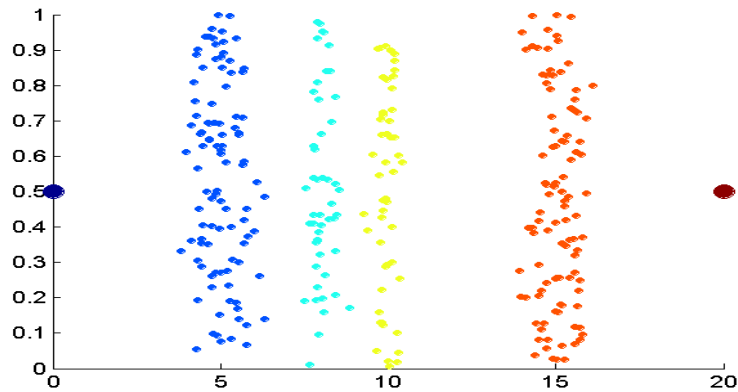
- Bin 1: 9, 9, 9, 9
- Bin 2: 23, 23, 23, 23
- Bin 3: 29, 29, 29, 29

❑ How would you apply **equal-width** binning in the example?

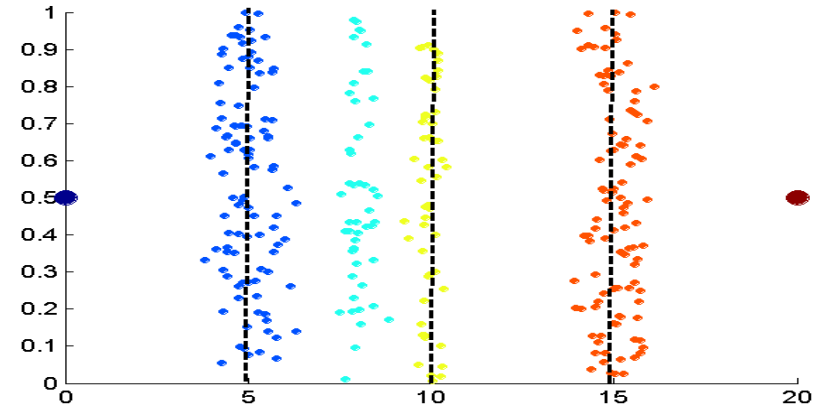
* Smoothing by **bin boundaries** (Specific rules. What rule is applied below?):

- Bin 1: 4, **4, 4**, 15
- Bin 2: 21, **21, 25**, 25
- Bin 3: 26, **26, 26**, 34

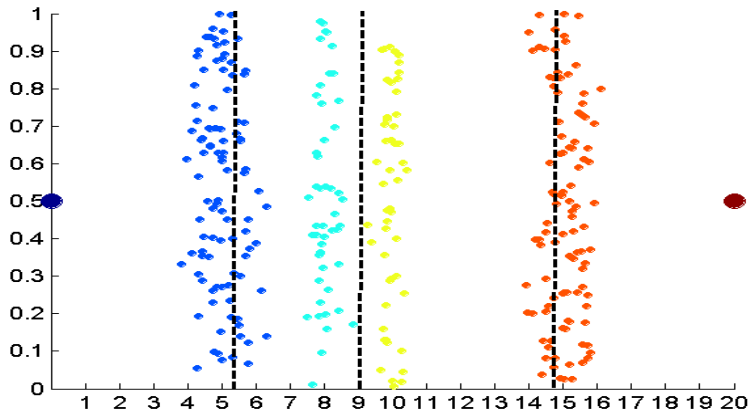
Discretization Without Supervision: Binning vs. Clustering



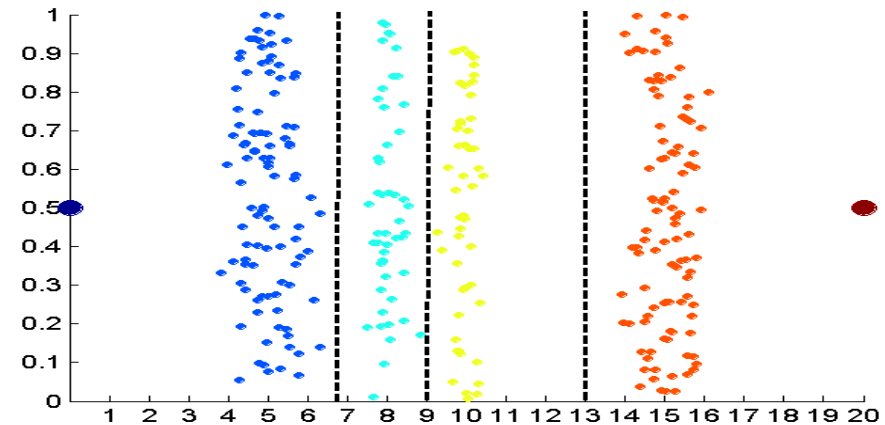
Data



Equal width (distance) binning



Equal depth (frequency) binning



K-means clustering leads to better results

Concept Hierarchy Generation

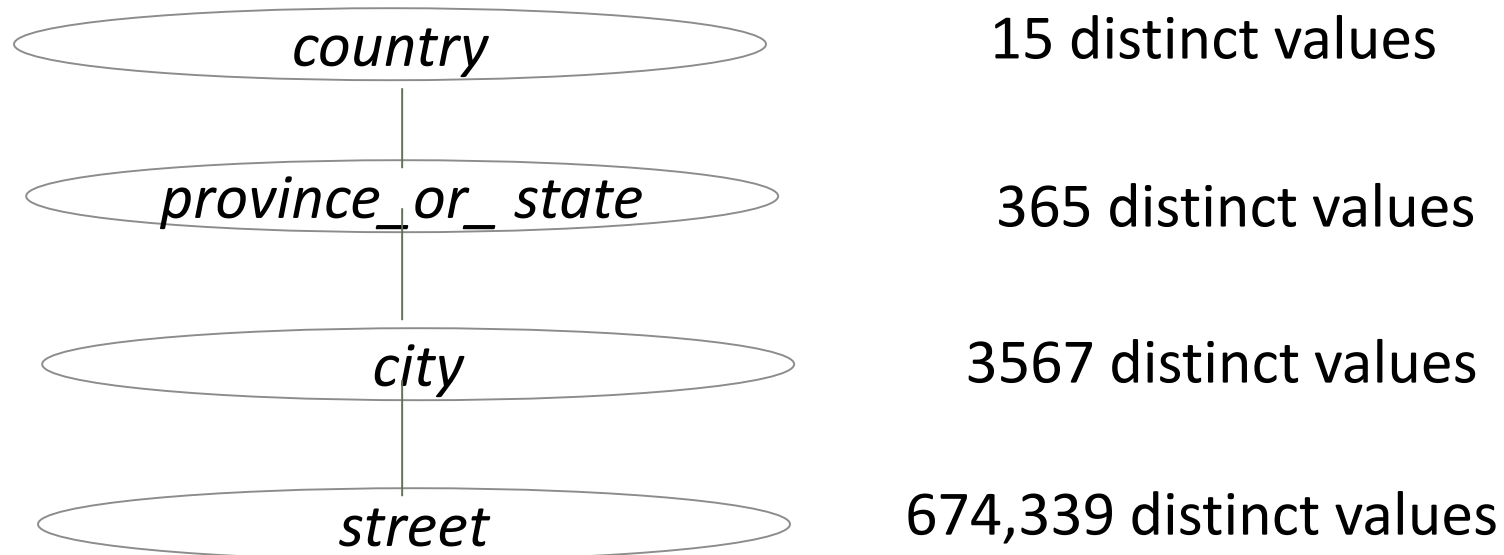
- ❑ A lot of things in life follow hierarchical structure:
 - ❑ Hour, day, week, month, year
- ❑ Once you put data in a hierarchy you get a better understanding of the data
- ❑ Organization like this is used a lot in data warehouse construction
- ❑ Example: Reports about Walmart Sales Activity
 - ❑ Start reports about local Walmart, **then** State Walmart, **then** country Walmart, and **then** the global Walmart.
 - ❑ A manager might want a summarizations on different levels of **time** too, for reports.

Concept Hierarchy Generation for Nominal 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



Chapter 3: Data Preprocessing

- ❑ Data Preprocessing: An Overview
- ❑ Data Cleaning
- ❑ Data Integration
- ❑ Data Reduction and Transformation
- ❑ Dimensionality Reduction 
- ❑ Summary

Dimensionality Reduction

❑ Dimensionality reduction

- ❑ Obtain principal variables, get rid of the others

❑ Why?

- ❑ Combinations will grow exponentially
- ❑ Data becomes sparse
- ❑ Density and distance between points becomes less meaningful
- ❑ **“Curse of Dimensionality”**

$$\begin{pmatrix} 1.0 & 0 & 5.0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 3.0 & 0 & 0 & 0 & 0 & 11.0 & 0 \\ 0 & 0 & 0 & 0 & 9.0 & 0 & 0 & 0 \\ 0 & 0 & 6.0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 7.0 & 0 & 0 & 0 & 0 \\ 2.0 & 0 & 0 & 0 & 0 & 10.0 & 0 & 0 \\ 0 & 0 & 0 & 8.0 & 0 & 0 & 0 & 0 \\ 0 & 4.0 & 0 & 0 & 0 & 0 & 0 & 12.0 \end{pmatrix}$$

Dimensionality Reduction

❑ Advantages of 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

- Dimensionality reduction methodologies

- **Feature selection:**

- Example: choose TAs for next semester

- (... , name, netid, major, midterm_score, final_score, assignment_score, standing, age, birthday, ...)

- **Feature extraction:**

- Example: analyze iPhone's **annual** sales in different stores

- (store_id, address, city, state, sales_Q1, sales_Q2, sales_Q3, sales_Q4, ...)

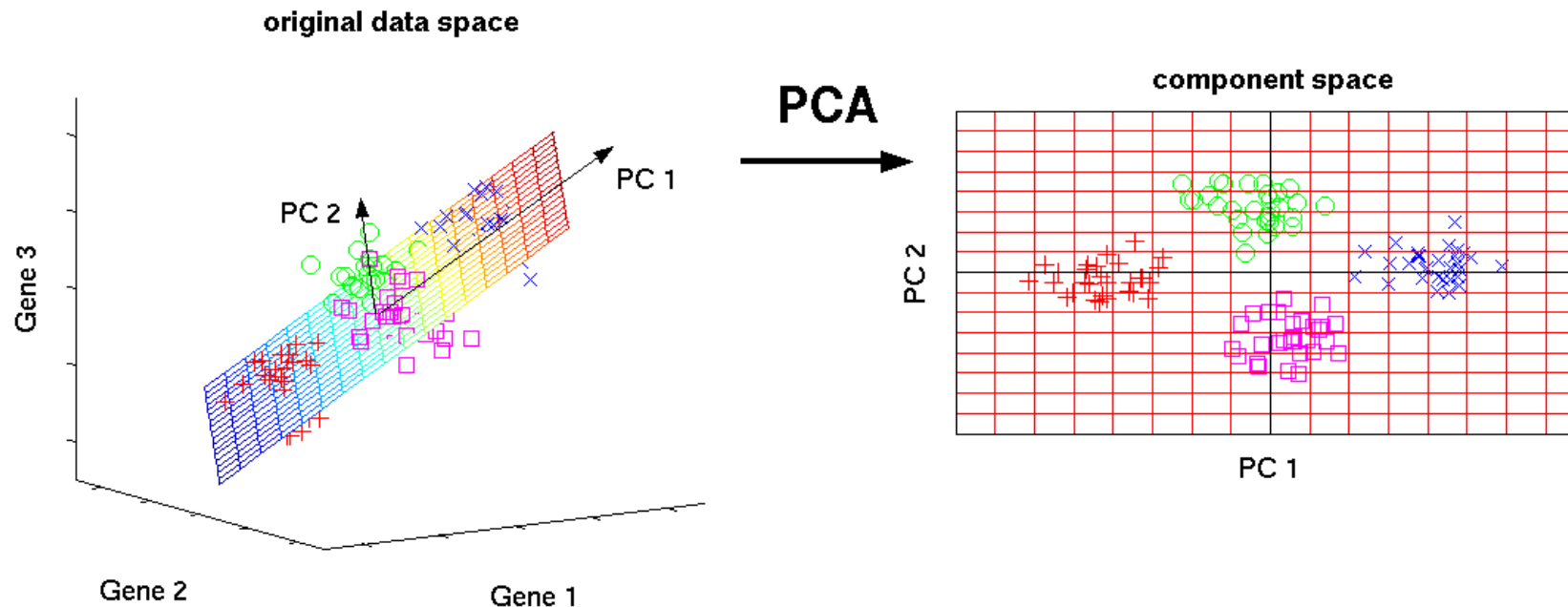
- (store_id, address, city, state, annual_sales, ...)

Dimensionality Reduction Techniques

- ❑ Some typical dimensionality methods
 - ❑ Principal Component Analysis
 - ❑ Supervised and nonlinear techniques
 - ❑ Feature subset selection
 - ❑ Feature creation

Principal Component Analysis (PCA)

- Basic idea:
 - Search for k n -dimensional orthogonal vectors that can best be used to represent the data, where $k \leq n$
 - The original data can be projected onto smaller space
 - Only work on numerical data



Attribute Subset Selection

□ Goal

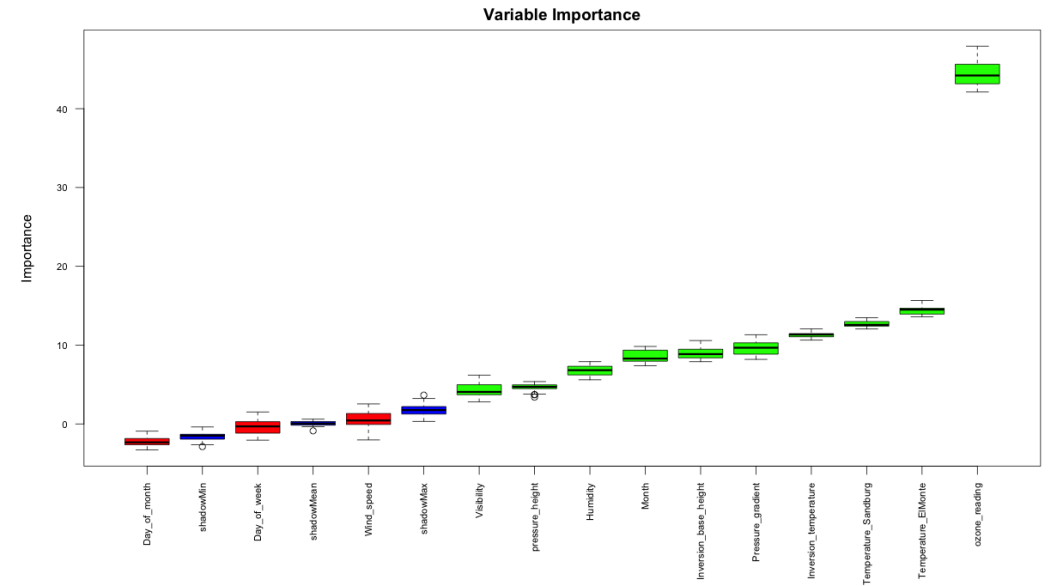
- Minimal set of attributes
- Similar probability distribution

□ Redundant attributes

- E.g., purchase price of a product and the amount of sales tax paid

□ Irrelevant attributes

- Ex. A student's ID is often irrelevant to the task of predicting his/her GPA



Heuristic Search in Attribute Selection

- ❑ Strategy: make locally optimal choice in the hope that this will lead to a globally optimal solution
- ❑ There are 2^d possible attribute combinations of d attributes (exponential)
- ❑ Typical heuristic attribute selection methods:
 - ❑ Best single attribute under the attribute independence assumption: choose by significance tests

Forward selection	Backward elimination
Initial attribute set: $\{A_1, A_2, A_3, A_4, A_5, A_6\}$	Initial attribute set: $\{A_1, A_2, A_3, A_4, A_5, A_6\}$
Initial reduced set: $\{\}$	$\Rightarrow \{A_1, A_3, A_4, A_5, A_6\}$
$\Rightarrow \{A_1\}$	$\Rightarrow \{A_1, A_4, A_5, A_6\}$
$\Rightarrow \{A_1, A_4\}$	$\Rightarrow$ Reduced attribute set: $\{A_1, A_4, A_6\}$
$\Rightarrow$ Reduced attribute set: $\{A_1, A_4, A_6\}$	

Greedy (heuristic) methods for attribute subset selection

Attribute Creation (Feature Generation)

- ❑ Create new attributes (features) that can capture the important information in a data set more effectively than the original ones
- ❑ Three general methodologies
 - ❑ Attribute extraction
 - ❑ Domain-specific
 - ❑ Mapping data to new space (see: data reduction)
 - ❑ E.g., Fourier transformation, wavelet transformation, manifold approaches (not covered)
 - ❑ Attribute construction
 - ❑ Combining features (see: discriminative frequent patterns in Chapter on “Advanced Classification”)
 - ❑ Data discretization

Summary

- ❑ **Data quality:** accuracy, completeness, consistency, timeliness, believability, interpretability
- ❑ **Data cleaning:** e.g. missing/noisy values, outliers
- ❑ **Data integration** from multiple sources:
 - ❑ Entity identification problem; Remove redundancies; Detect inconsistencies
- ❑ **Data reduction, data transformation and data discretization**
 - ❑ Numerosity reduction; Data compression
 - ❑ Normalization; Concept hierarchy generation
- ❑ **Dimensionality reduction**
 - ❑ Feature selection and feature extraction
 - ❑ PCA; attribute subset selection (heuristic search); attribute creation

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