

COMP 333 Data Analytics

Exploratory Data Analysis

Greg Butler

Data Science Research Centre

and

Centre for Structural and Functional Genomics

and

Computer Science and Software Engineering
Concordia University, Montreal, Canada

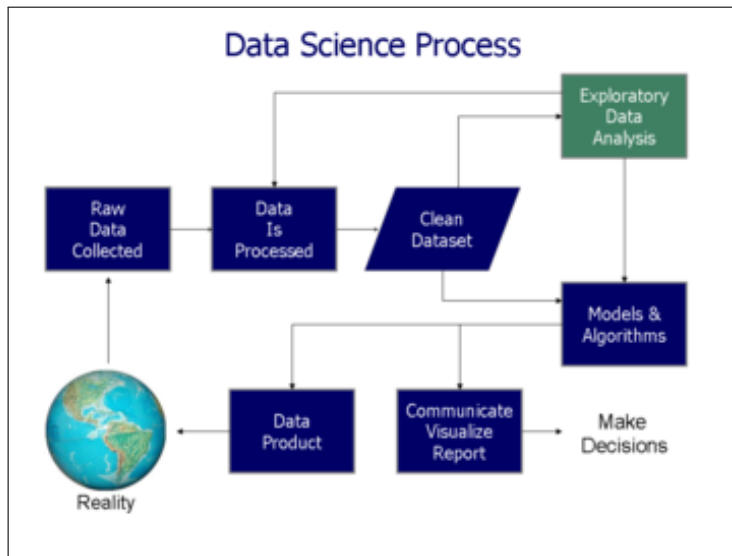
`gregb@cs.concordia.ca`

Exploratory Data Analysis (EDA)

Outline of Lecture

- ▶ EDA: Concepts, Steps, Methods
- ▶ Regression: Curve Fitting
- ▶ Dimension reduction: PCA
- ▶ Clustering
- ▶ Feature Engineering

Data Analytics



Exploratory Data Analysis

Tukey 1977 book

John Tukey (1977), *Exploratory Data Analysis*, Addison-Wesley.

NIST Engineering Statistics Handbook

Exploratory Data Analysis (EDA) is an approach/philosophy for data analysis that employs a variety of techniques (mostly graphical) to

1. maximize insight into a data set;
2. uncover underlying structure;
3. extract important variables;
4. detect outliers and anomalies;
5. test underlying assumptions;
6. develop parsimonious models; and
7. determine optimal factor settings.

The EDA approach is not a set of techniques, but an attitude/philosophy about how a data analysis should be carried out.

Exploratory Data Analysis

NIST Engineering Statistics Handbook

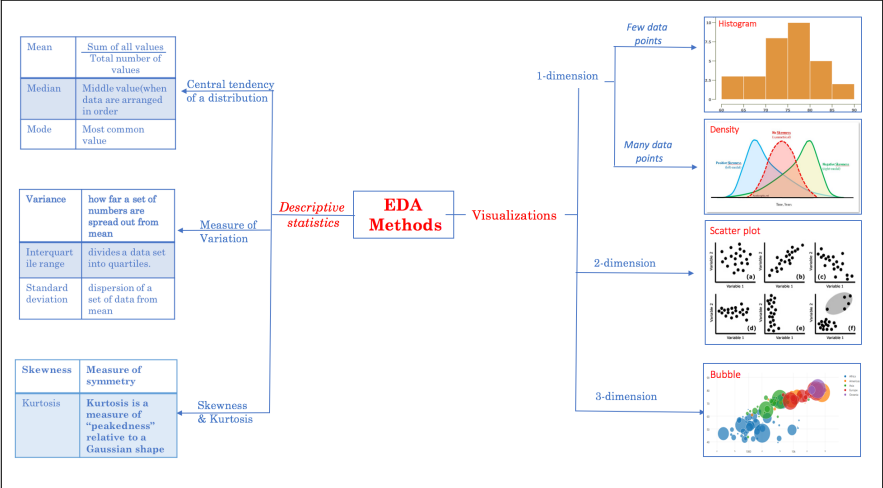
EDA is an approach to data analysis
that postpones the usual assumptions about what kind of model
the data follow
with the more direct approach of
allowing the data itself
to reveal its underlying structure and model.

<https://www.itl.nist.gov/div898/handbook/eda/section1/eda11.htm>

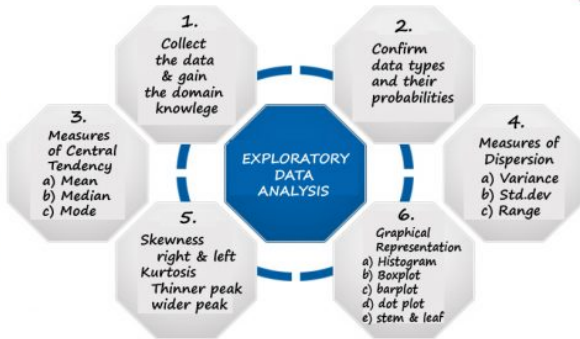
Exploratory Data Analysis (EDA)

- get a general sense of the data
- interactive and visual
 - (cleverly/creatively) exploit human visual power to see patterns
 - 1 to 5 dimensions (e.g. spatial, color, time, sound)
 - e.g. plot raw data/statistics, reduce dimensions as needed
- data-driven (model-free)
- especially useful in early stages of data mining
 - detect outliers (e.g. assess data quality)
 - test assumptions (e.g. normal distributions or skewed?)
 - identify useful raw data & transforms (e.g. $\log(x)$)
- <http://www.itl.nist.gov/div898/handbook/eda/eda.htm>
- Bottom line: it is always well worth looking at your data!

EDA Methods



EDA Steps



to know more : <https://www.excelr.com/blogs/>

**E
D
A**

What are the **key concepts** about **EDA**?



- 2 types of Data Analysis
 - *Confirmatory* data analysis
 - *Exploratory* data analysis
- 4 **objectives** of EDA
 - *Discover* Patterns
 - *Spot* Anomalies
 - *Frame* Hypothesis
 - *Check* Assumptions
- 2 **methods** for exploration
 - *Univariate* Analysis
 - *Bivariate* Analysis
- Stuff done during EDA
 - *Trends*
 - *Distributions*
 - *Mean*
 - *Median*
 - *Outlier*
 - *Spread measurement (SD)*
 - *Correlations*
 - *Hypothesis testing*
 - *Visual exploration*

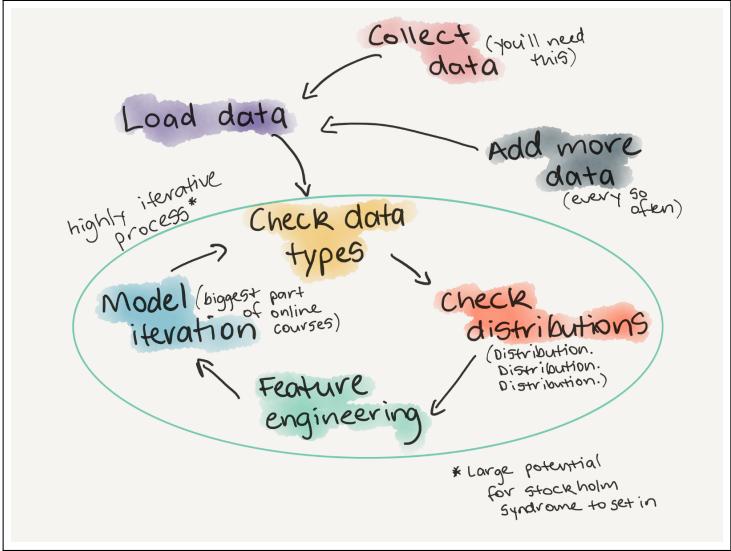
EDA Checklist

1. What question(s) are you trying to solve (or prove wrong)?
2. What kind of data do you have and how do you treat different types?
3. What's missing from the data and how do you deal with it?
4. Where are the outliers and why should you care about them?
5. How can you add, change or remove features to get more out of your data?

Daniel Bourke, A Gentle Introduction to Exploratory Data Analysis,

<https://towardsdatascience.com/a-gentle-introduction-to-exploratory-data-analysis-f11d843b8184>

EDA Circle of Life



Daniel Bourke, A Gentle Introduction to Exploratory Data Analysis,

Process: Exploratory Data Analysis

Exploratory Data Analysis

Learn about the properties of the data

Steps for Exploratory Data Analysis

- ▶ Descriptive statistics: mean/median and variance, quantiles, outliers
- ▶ Correlation
- ▶ Fitting curves and distributions
- ▶ Dimension reduction
- ▶ Clustering

Regression: Curve Fitting

Regression Analysis

a set of statistical processes for estimating the relationships among variables

helps one understand how the typical value of the dependent variable changes

when any one of the independent variables is varied, while the other independent variables are held fixed.

Linear Regression

fit a line to (x,y) data

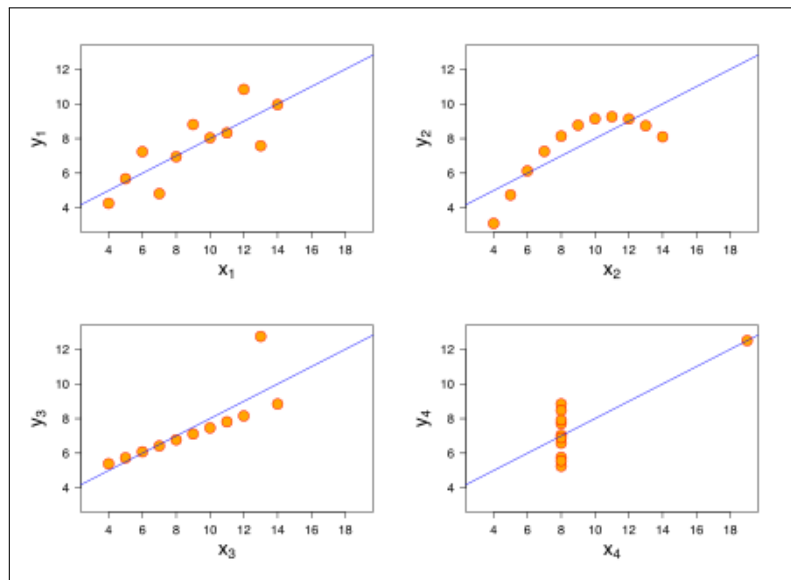
y is dependent variable, x is independent variable

Curve Fitting

Can fit other forms of curves to data

Regression: Curve Fitting

Anscombe's Quartet



Dimension reduction: PCA

Principal Component Analysis (PCA)

Aim: to identify the combinations of variables that explain the variability in the data set

Method

Transform original set of correlated variables into set of orthogonal (independent) variables

- ▶ linear combination of original variables
- ▶ first principal component accounts for as much of variability as possible
- ▶ second PC accounts for as much of remaining variability as possible
- ▶ etc

Map to PC for Dimension Reduction

PC act as new set of variables

Select as many PC as needed (usually 2–3)

Clustering

Clustering

brings together “*similar*” observations

Distances

Many potential distances

Euclidean distance

Manhattan distance

Cosine distance

k-Means Clustering

Creates k clusters, pre-defined k

Start with k random centroids

Iteratively assign points to nearest centroid,
and recompute centroids

Agglomerative Clustering

Start each point is cluster

Iteratively merge closest clusters

Clusters define Nominal Dimension

Clustering: Consistency of Data

Cluster/sort data values

To bring together
duplicate and similar data values
to make it easy to see differences/errors
(See OpenRefine video 1 of 3)

Cluster observations

To bring together
duplicate and similar observations
to make it easy to see differences/errors

Check for consistency

Differences need to be investigated

Feature Engineering

Feature

A feature is an attribute or property shared by all of the independent units on which analysis or prediction is to be done. Any attribute could be a feature, as long as it is useful to the model.

Process of Feature Engineering

- ▶ Brainstorming or Testing features;
- ▶ Deciding what features to create;
- ▶ Creating features;
- ▶ Checking how the features work with your model;
- ▶ Improving your features if needed;
- ▶ Go back to brainstorming/creating more features until the work is done.

See video 3, Ryan Baker, Coursera, Big Data Week 3 Feature Engineering

<https://www.youtube.com/watch?v=drUToKxEUA>

Feature Creation

Aggregation

Basic aggregation operators

- ▶ sum
- ▶ mean, media, mode
- ▶ frequency

Other

- ▶ binning

Transformation

Apply a transformation to features

- ▶ normalization, unification, resolution, regularization
- ▶ log
- ▶ feature split
- ▶ scaling

Feature Creation: Binning

Numerical Data to Categorical Data

Example: Age

Define **bins**:

Infant for *age* between 0 – 4

Child for *age* between 5 – 12

Teen for *age* between 13 – 19

YoungAdult for *age* between 20 – 29

Adult for *age* between 30 – 44

Mature for *age* between 45 – 64

Senior for *age* between 65 – 79

Elderly for *age* 80 and over

Feature Creation: Splitting

Feature Splitting

Example: Name split to FirstName, LastName

Example: Date 2019-06-21 split to Year, Month, Day

Python featuretools

name	type	description
num_true	aggregation	Finds the number of 'True' values in a boolean.
percent_true	aggregation	Finds the percent of 'True' values in a boolean feature.
time_since_last	aggregation	Time since last related instance.
num_unique	aggregation	Returns the number of unique categorical variables.
avg_time_between	aggregation	Computes the average time between consecutive events.
all	aggregation	Test if all values are 'True'.
min	aggregation	Finds the minimum non-null value of a numeric feature.
mean	aggregation	Computes the average value of a numeric feature.
seconds	transform	Transform a Timedelta feature into the number of seconds.
second	transform	Transform a Datetime feature into the second.
and	transform	For two boolean values, determine if both values are 'True'.
month	transform	Transform a Datetime feature into the month.
cum_sum	transform	Calculates the sum of previous values of an instance for each value in a time-dependent entity.
percentile	transform	For each value of the base feature, determines the percentile in relation
time_since_previous	transform	Compute the time since the previous instance.
cum_min	transform	Calculates the min of previous values of an instance for each value in a time-dependent entity.

Feature Contribution

Correlation Example

r^2 measures how much of variation is explained by linear regression

Contribution to Model

When building a model from your dataset,
does the technique allow you
to know the contribution of each feature?

Compare with PCA

PCA finds principal orthogonal components
components are ranked by contribution
components are defined as combinations of features