

Exploratory Data Analysis For Multivariate Data

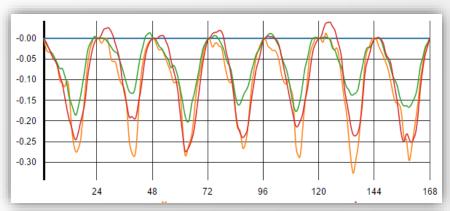
> May 2017 Efrat Vilenski Jonathan Rosenblatt

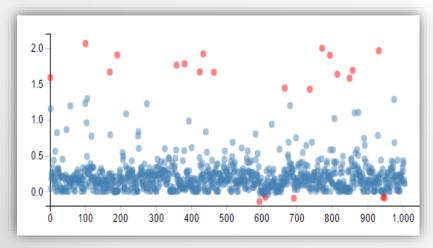
### **Exploratory Data Analysis - EDA**

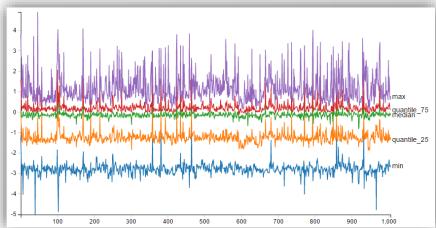
A term coined by Tukey 1977

Set of techniques to display data in a way, that interesting features will become apparent.

EDA is a basic step before modeling or hypothesis testing.





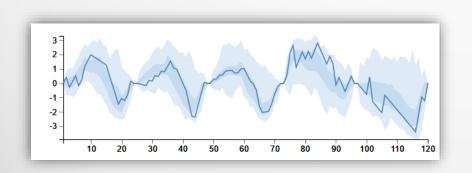


### Introducing MultiNav

#### Goal:

Interactive tool for improving (continuous) multivariate EDA process

- Gain more insights
- In less time





### MultiNav Capabilities

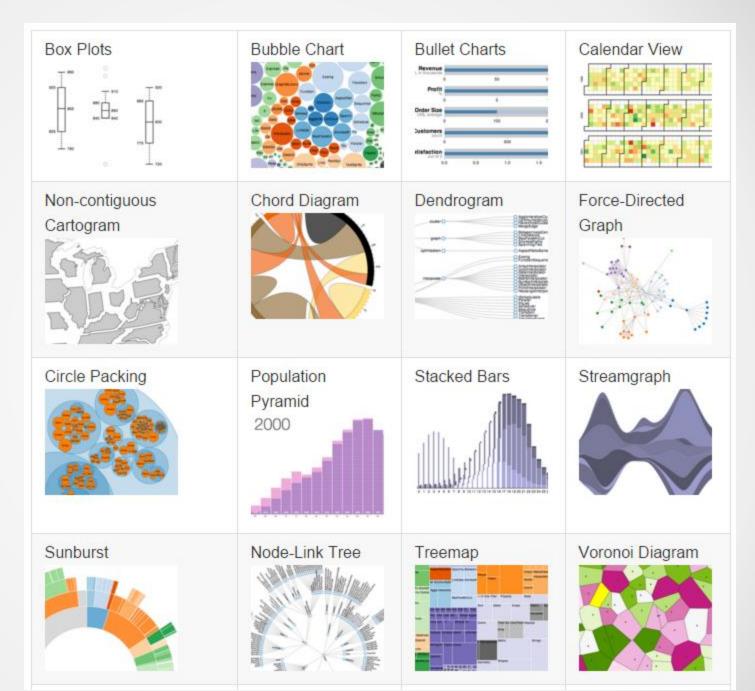
- Vision: visual analytics system for multivariate data analysis with various capabilities:
  - Data preprocessing with statistical algorithms:
    - · Process monitoring.
    - Outlier detection.
    - · Clustering.
    - Dimension reduction
    - Robust statistics
    - Social network analysis

#### Interactive charts

- Linked views
- Brushing
- Zoom in /out
- Smart filters

# **D3**

#### Data Driven Documents



### MultiNav Development Methodology

Not presuming to be complete EDA suitable to all data scenarios.

#### Building general tool based on real use cases

- Detection of outlier sensors in order to make irrigation decisions based only on quality data.
- Predictive maintenance: identification of engine malfunction based on high frequency vibration monitoring.

#### **Tested on**

- Continuous variables
- Variables on same scale
- n>p
- p>50 and p<2500</li>
- Linear relationships

### MultiNav Concept

Input -

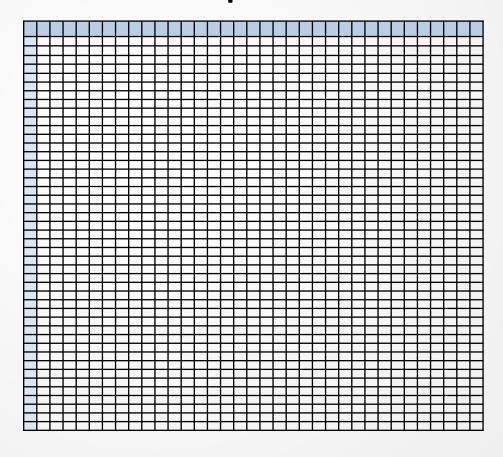
Continuous multivariate data set

n

#### Out of scope

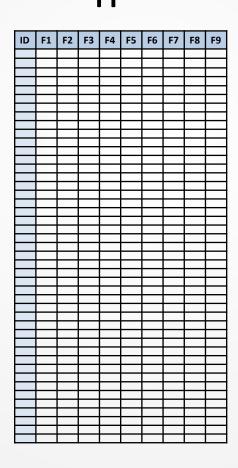
- Handling missing data
- Transformations

p

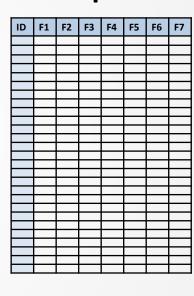


### MultiNav Concept

Optional Input -Variables and observations features



p



### MultiNav Concept (cont)

#### Preprocessing

R package

- Data processing functions

#### **Output**

Web Dashboard

Interactive Dashboard

R package

– Charts (via htmlwidgets)

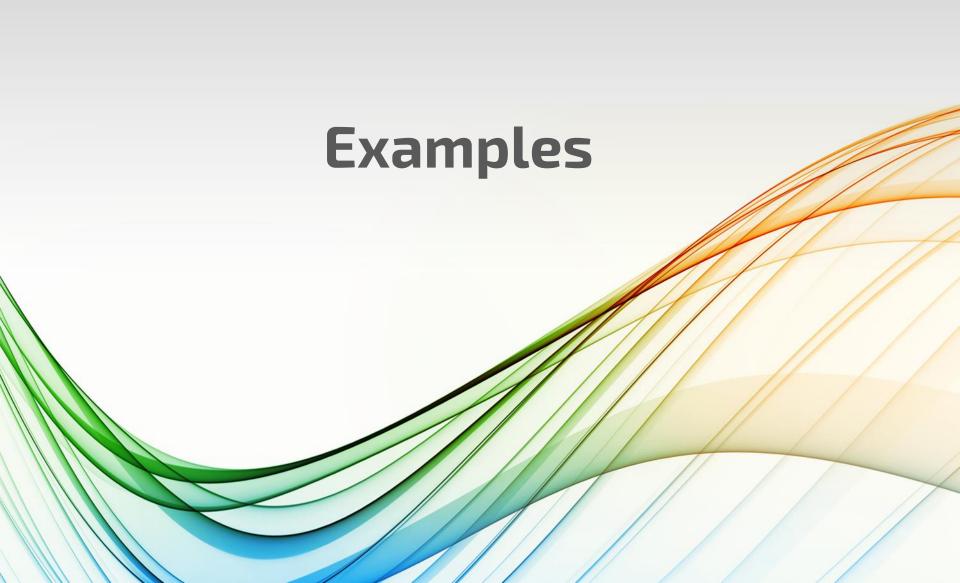
### **Data processing Functions**

Back-end processing to ensure interactive front end with good response time.

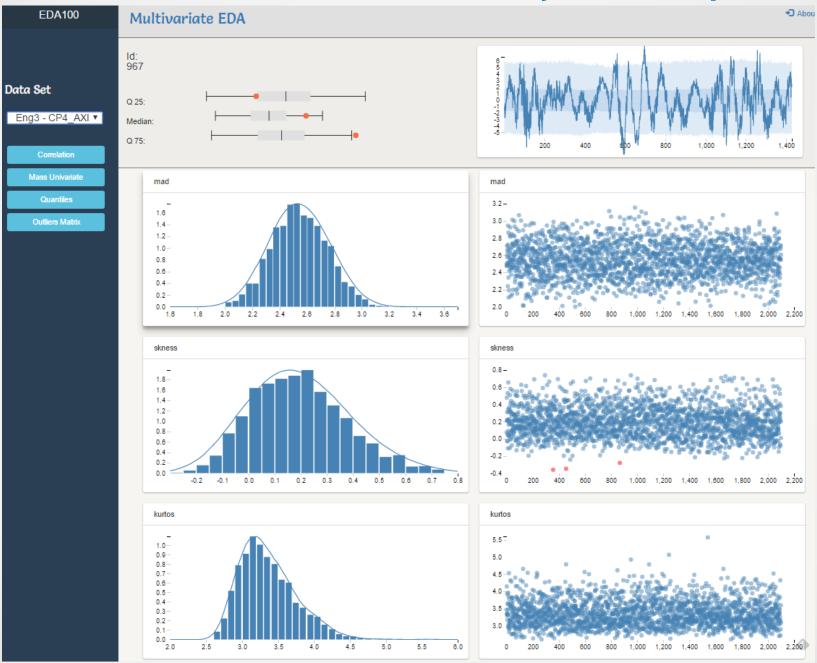
Data processing output stored in specific format, allowing also flexibility for custom processing.

Processing examples:

- Data summaries
- Variables scores
- Observations scores



#### Dashboard – univariate analysis Example



### Dashboard – multivariate scores example

Demo **Outliers View** Class What If Class Performance

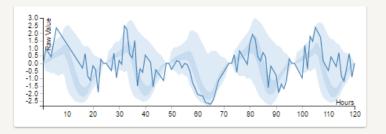
#### PhySod - Outlier Scores View

Average Correlation

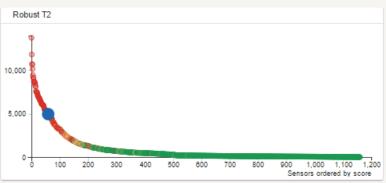
correlation 9.0

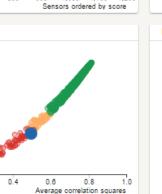
Average 0.4

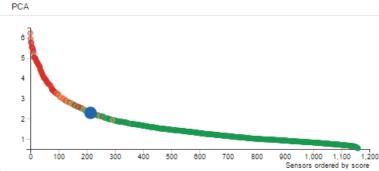
0.2

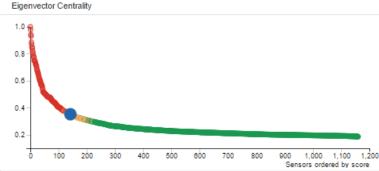


Sensor ID: 32408 Scores:
Robust T2: 4962.02
PCA: 2.3
Average Correlation: 0.5
Eigenvector Centrality: 0.35



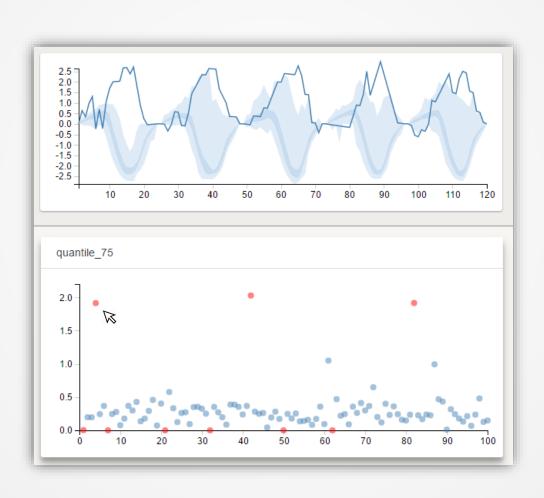






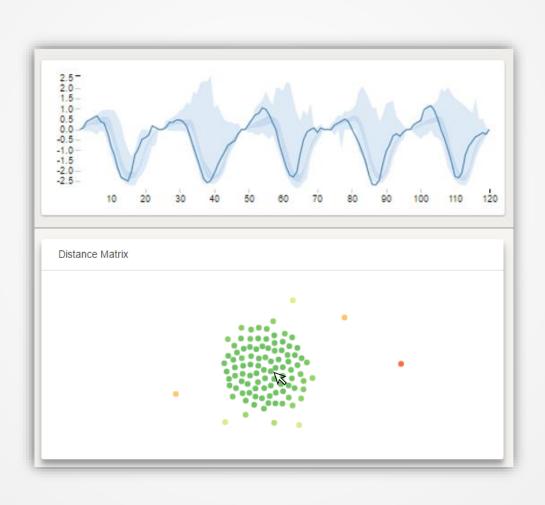


# Scatter plot with linked functional box plot





# Distance matrix with linked functional box plot



#### Test and Give feedback

MultiNav R package (initial version) available soon for download.

Subscribe for MultiNav updates:

http://efratvil.github.io/MultiNav/Subscribe.html