

# CSE442: Uncertainty



**Michael Correll** Tableau Research

# Questions To Answer

What Does Uncertainty Mean?

How Should I Visualize It?

What Can Go Wrong?

Definitions and Bookkeeping

# **WHAT DOES UNCERTAINTY MEAN, ANYWAY?**

# Things “Uncertainty” Can Mean

Doubt

Risk

Variability

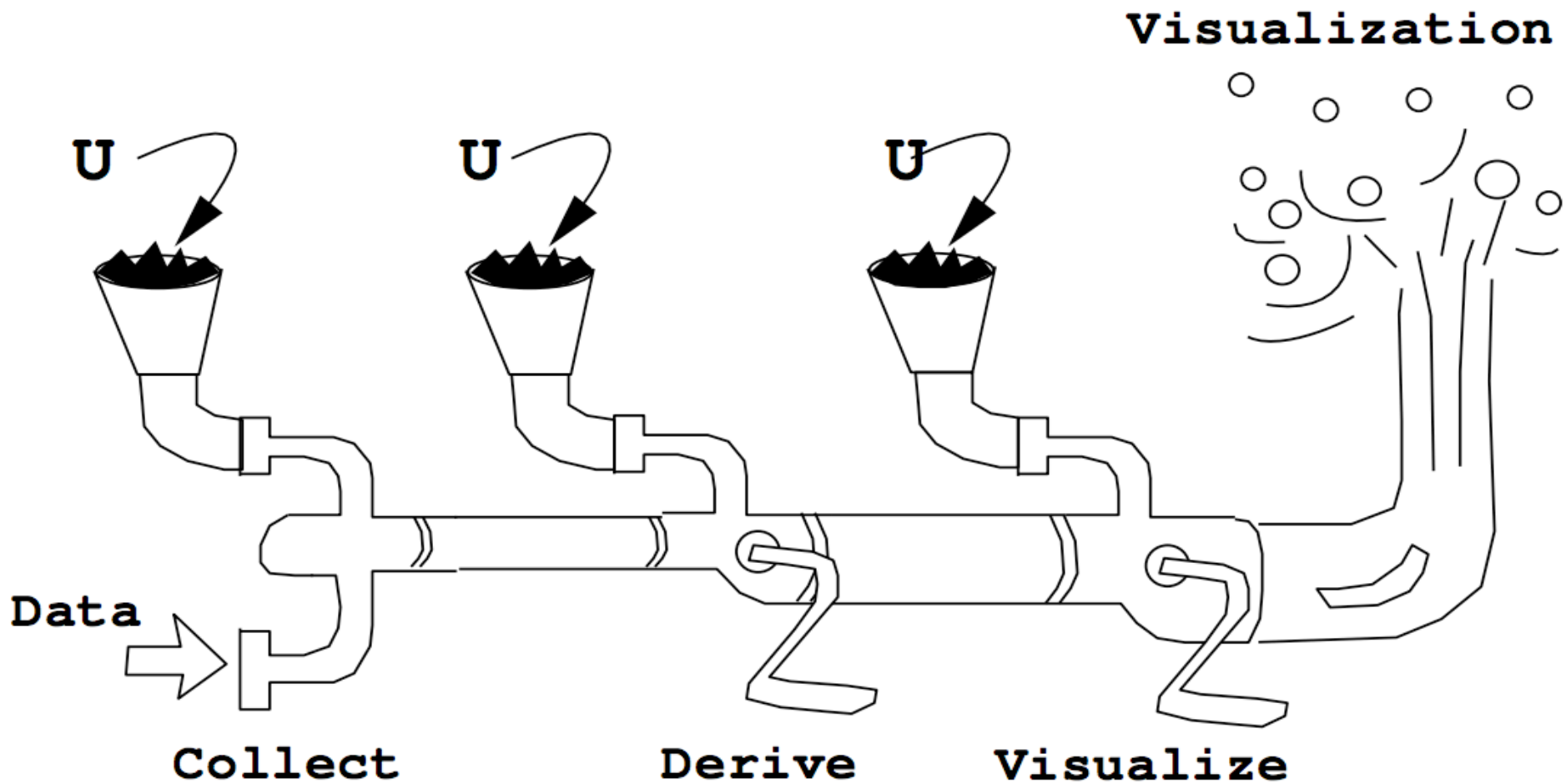
Error

Lack of Knowledge

Hedging

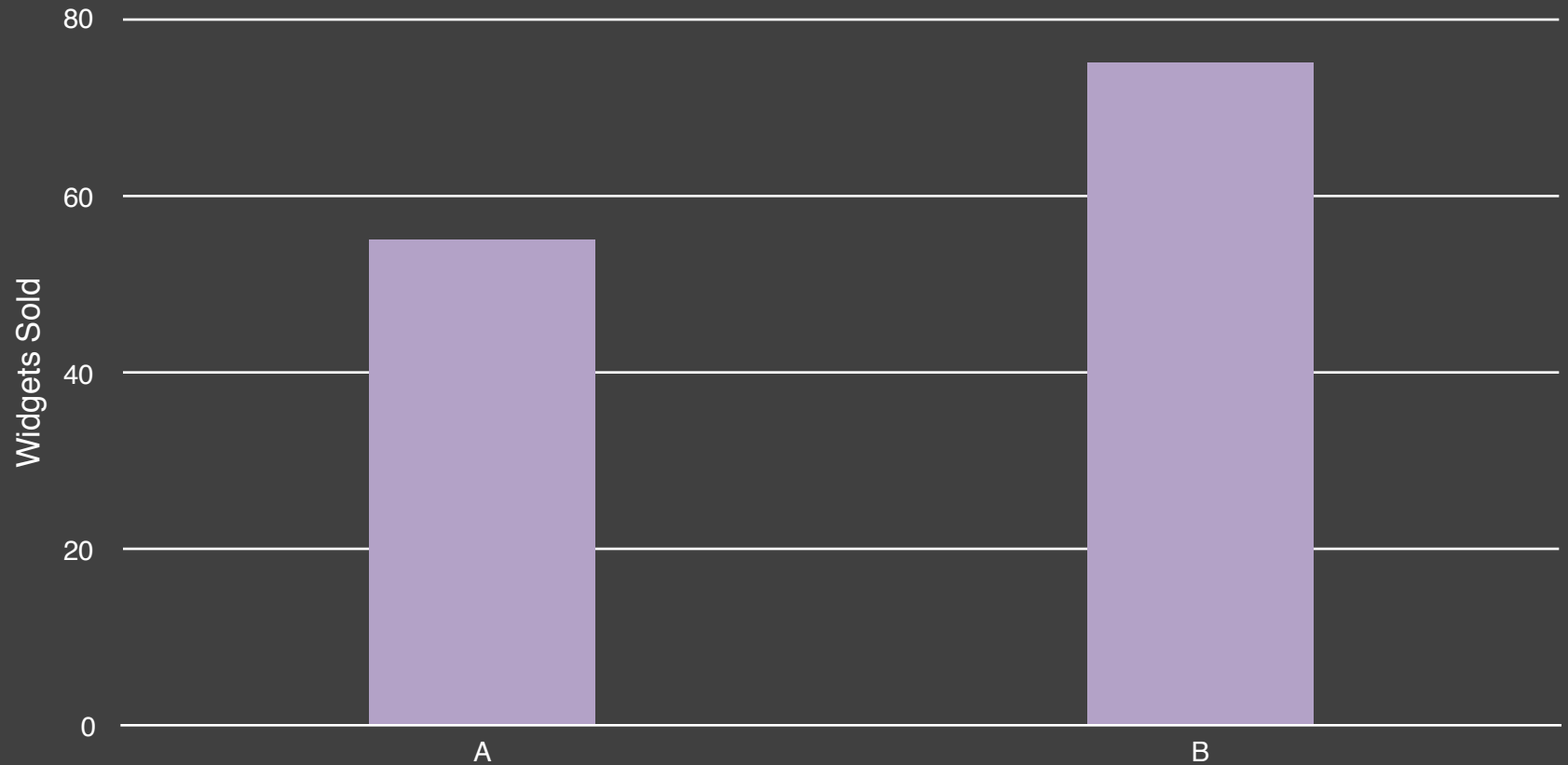
...

# Uncertainty Vis Pipeline



# A Bar Chart

Sales of Widgets for Stores A and B

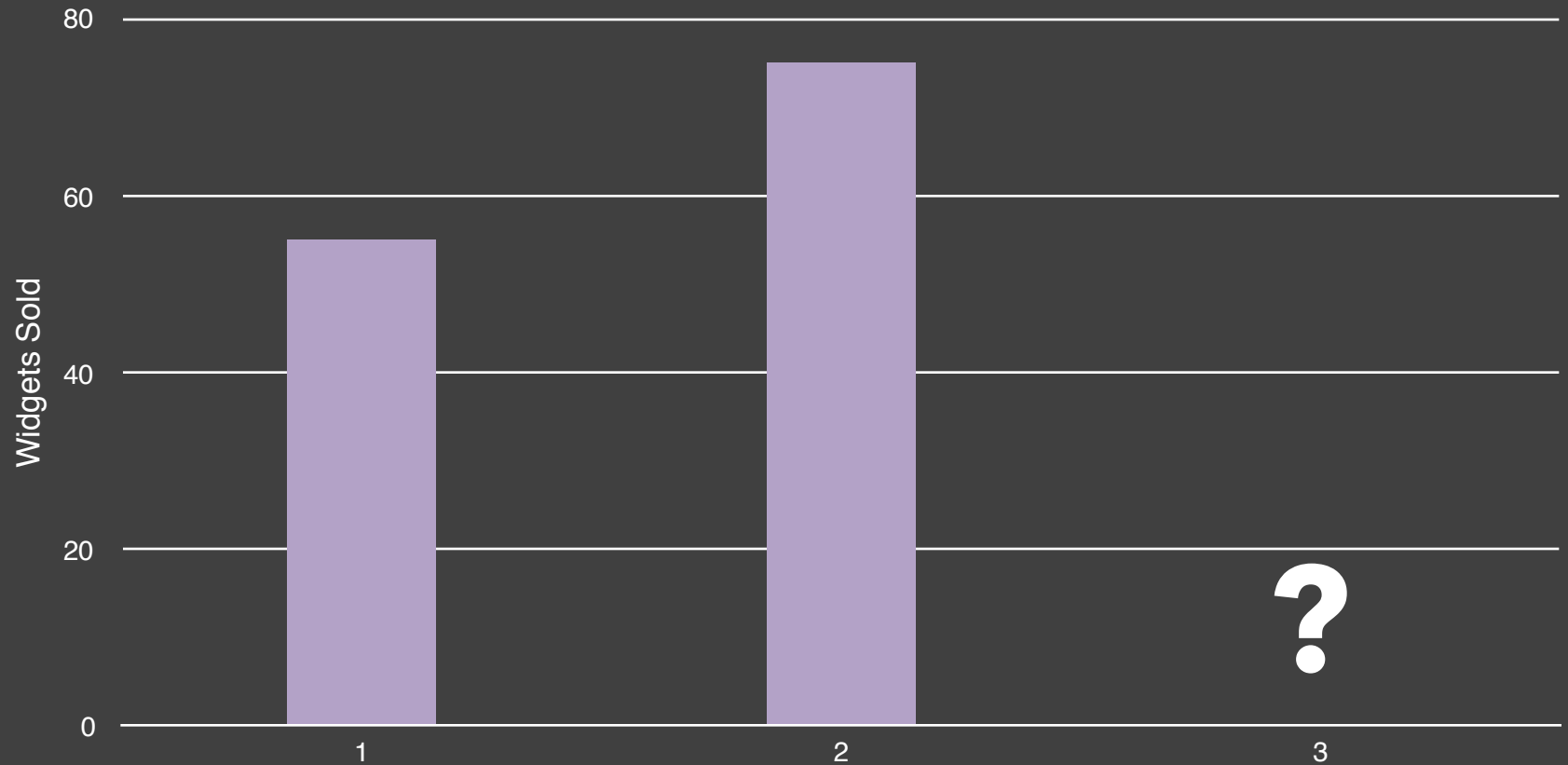


# Measurement Uncertainty



# Forecast Uncertainty

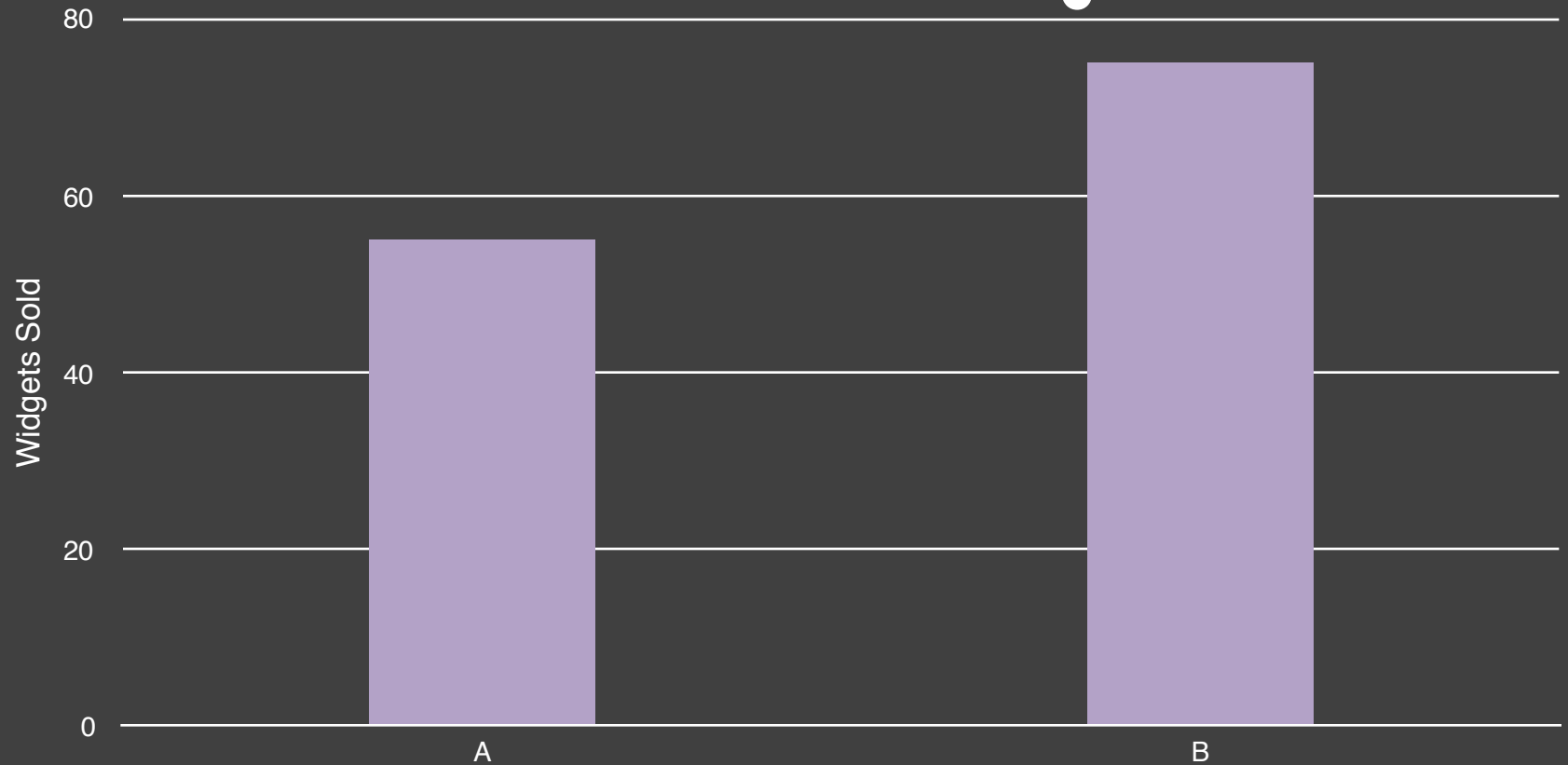
Sales of Widgets for Quarters 1 and 2





# Decision Uncertainty

We Should Close Store?



# Uncertainty Sources

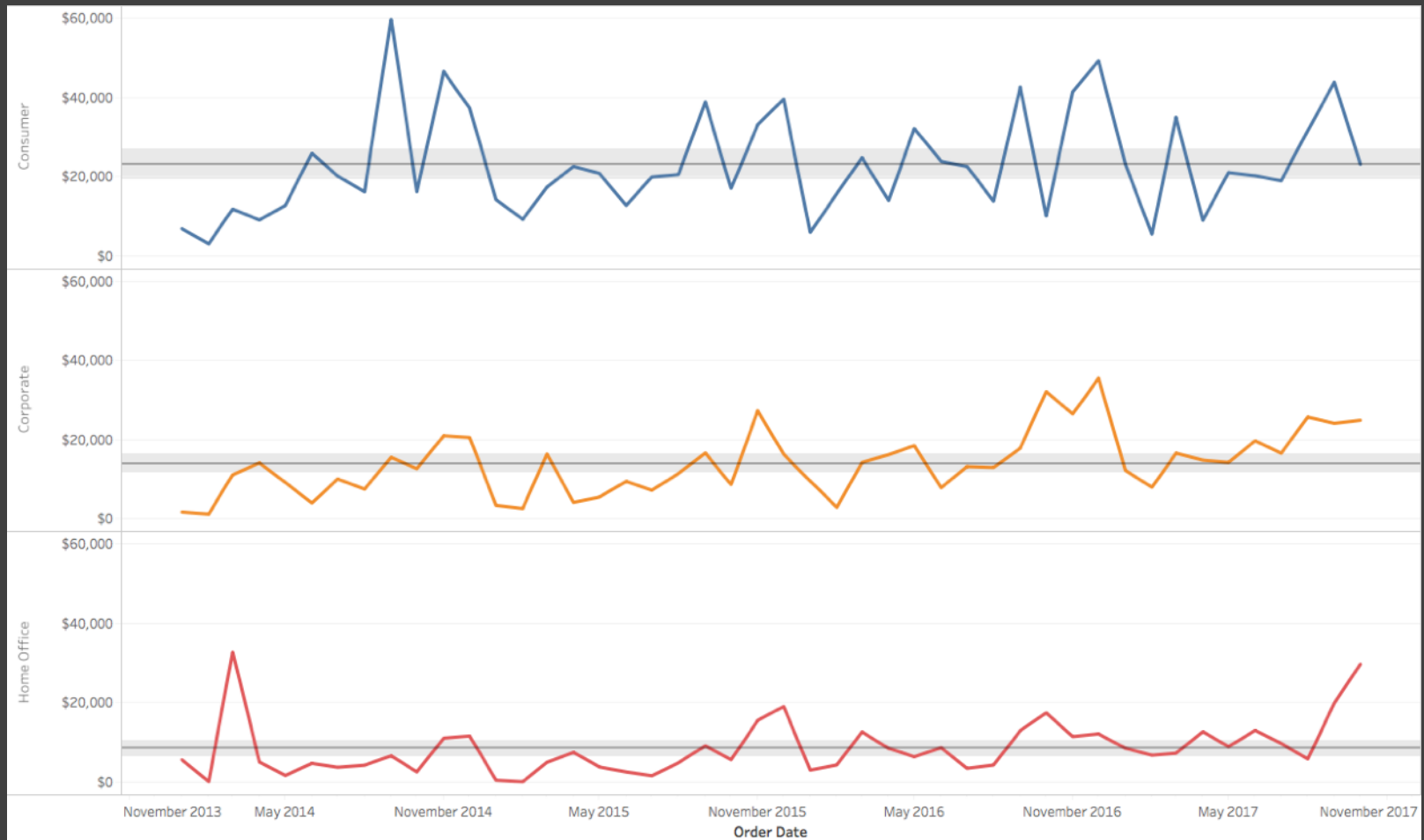
**Measurement Uncertainty:** "We're not sure what the data are"

**Model Uncertainty:** "We're not sure how the data fit together"

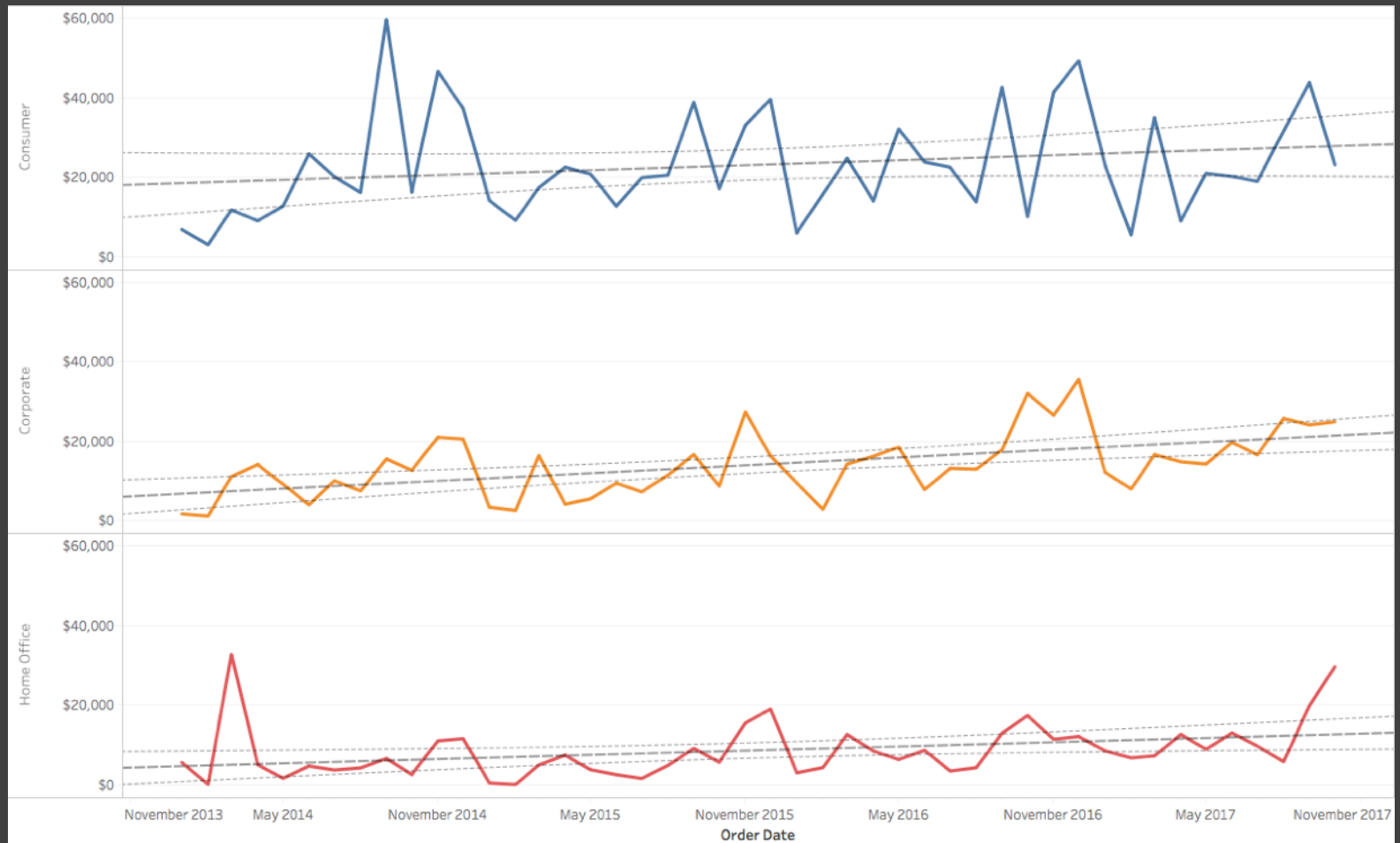
**Forecast Uncertainty:** "We're not sure what will happen to the data next"

**Decision Uncertainty:** "We're not sure what to do with the data"

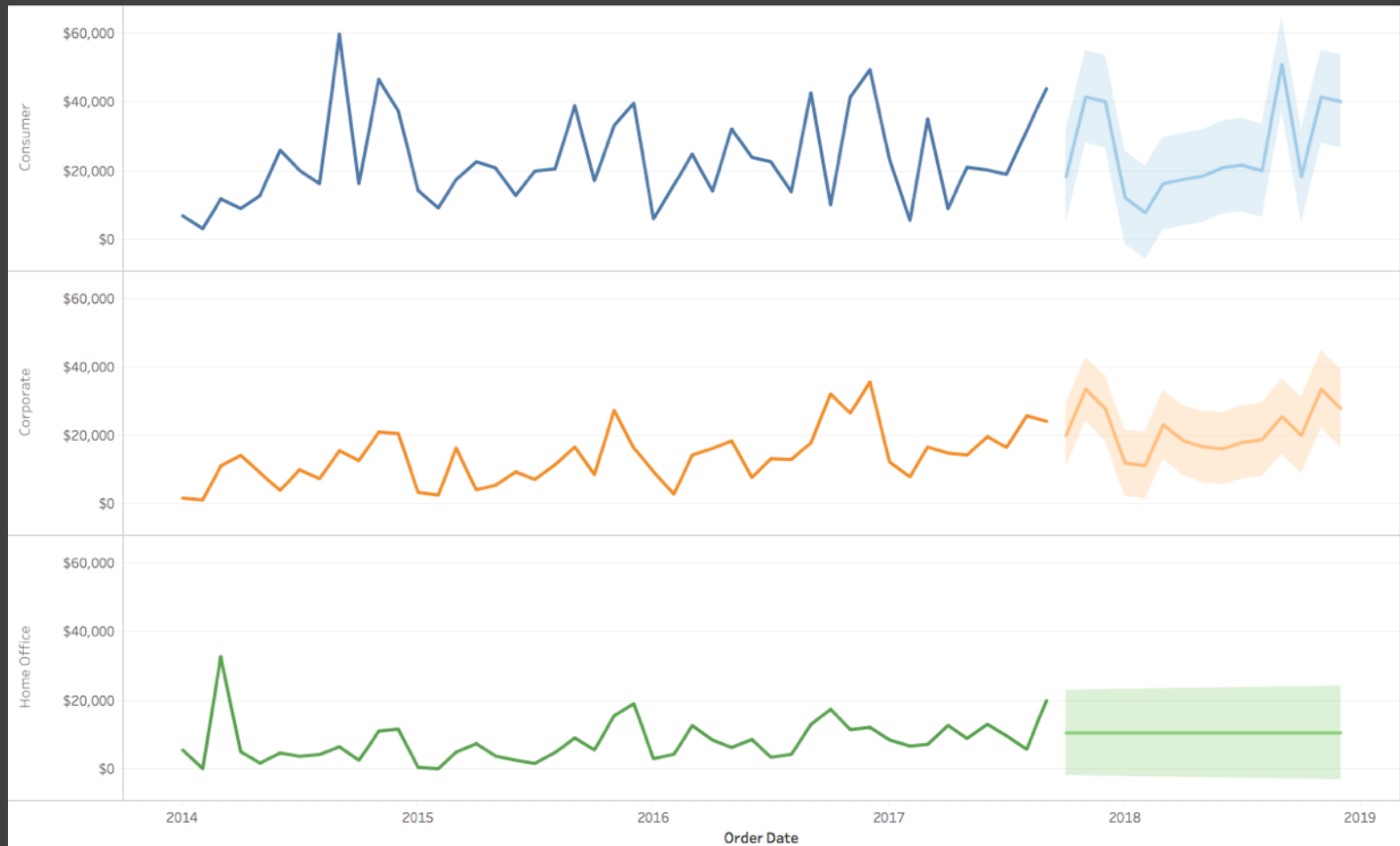
# Measurement Uncertainty



# Model Uncertainty



# Forecast Uncertainty



# Uncertainty Visualization

There are different **types** and **sources** of uncertainty.

We can **quantify** or **model** our uncertainty.

The visual presentation of uncertainty can **clash** with cognitive and perceptual biases.

Should I Bring an Umbrella?



# Decision Uncertainty

"50% Chance of Rain"





# Error Types




# The Boy Who Cried Wolf

Type I

Type II

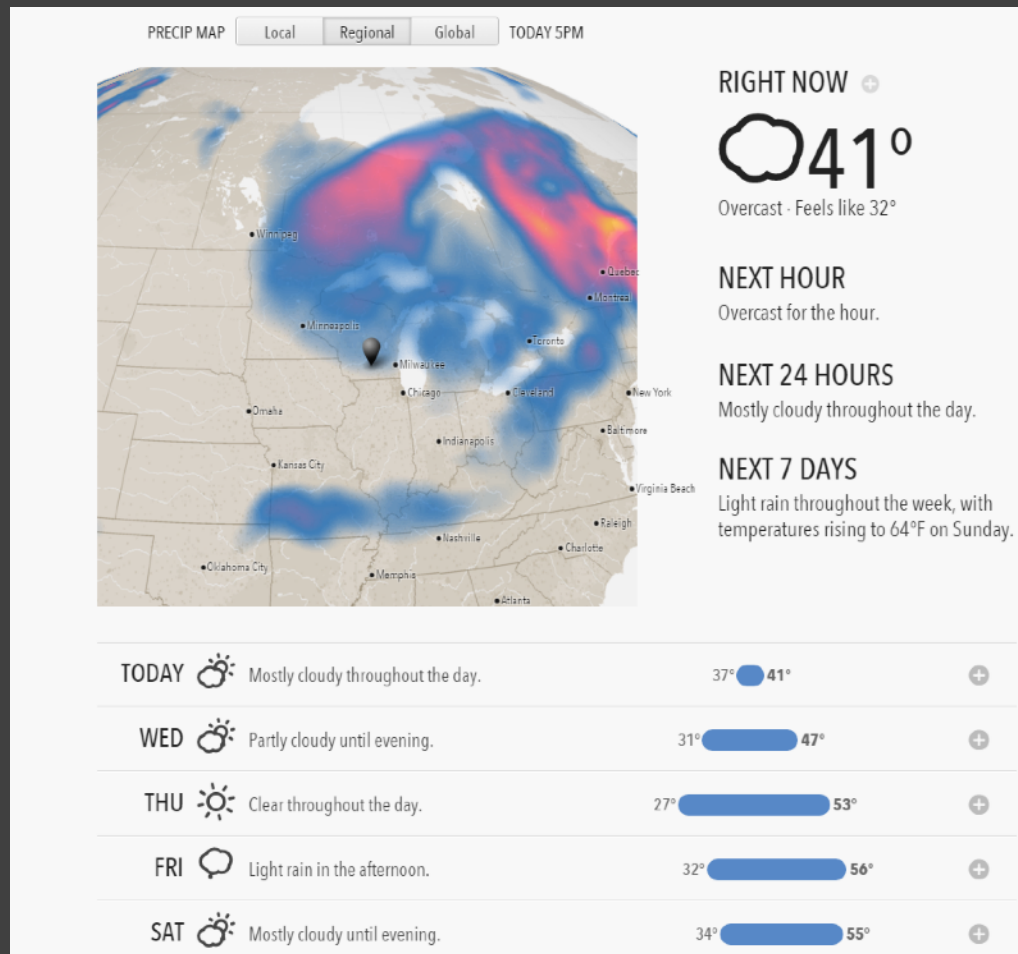


# Model Uncertainty

"50% Chance of Rain"



# Model Uncertainty



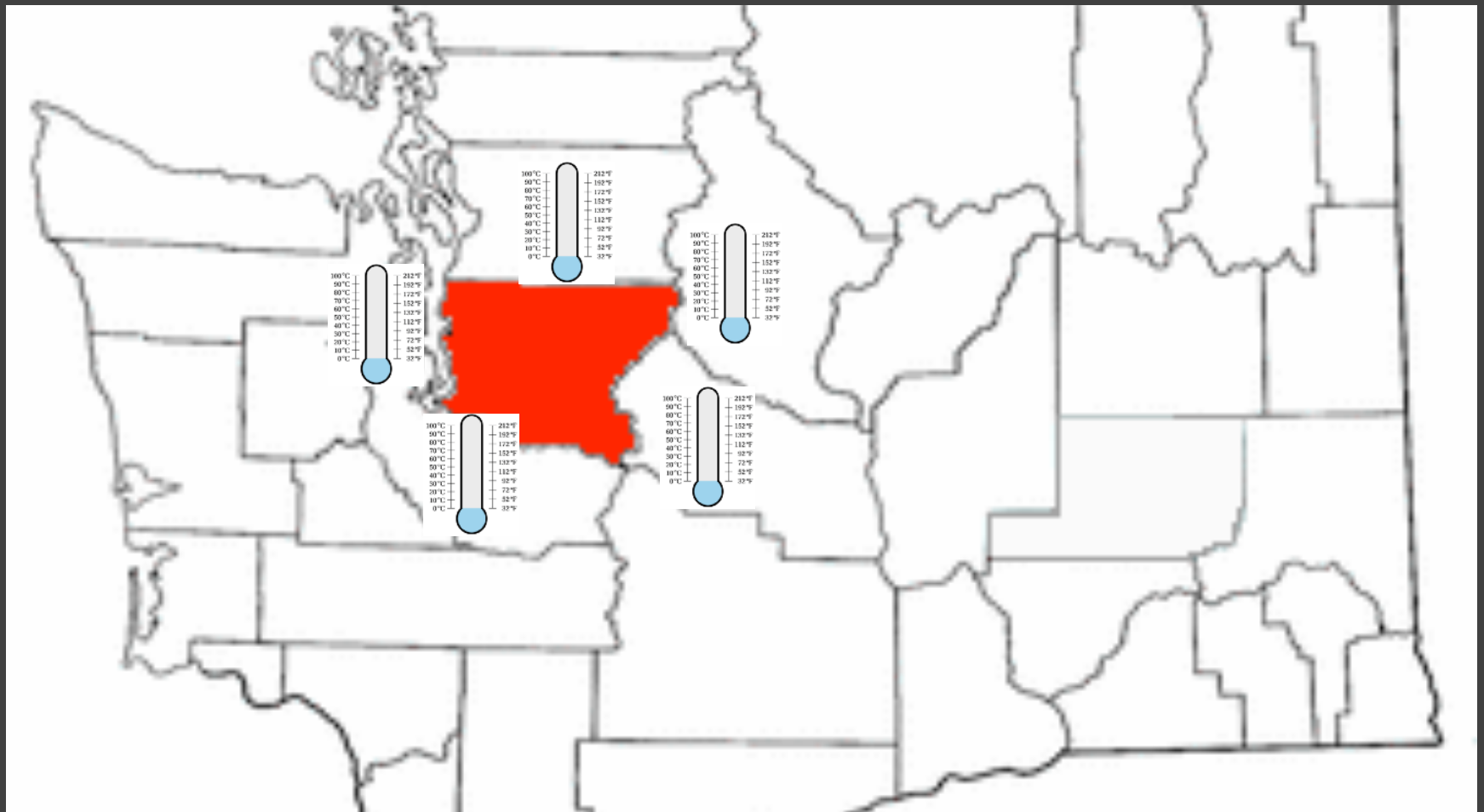
# Model Uncertainty



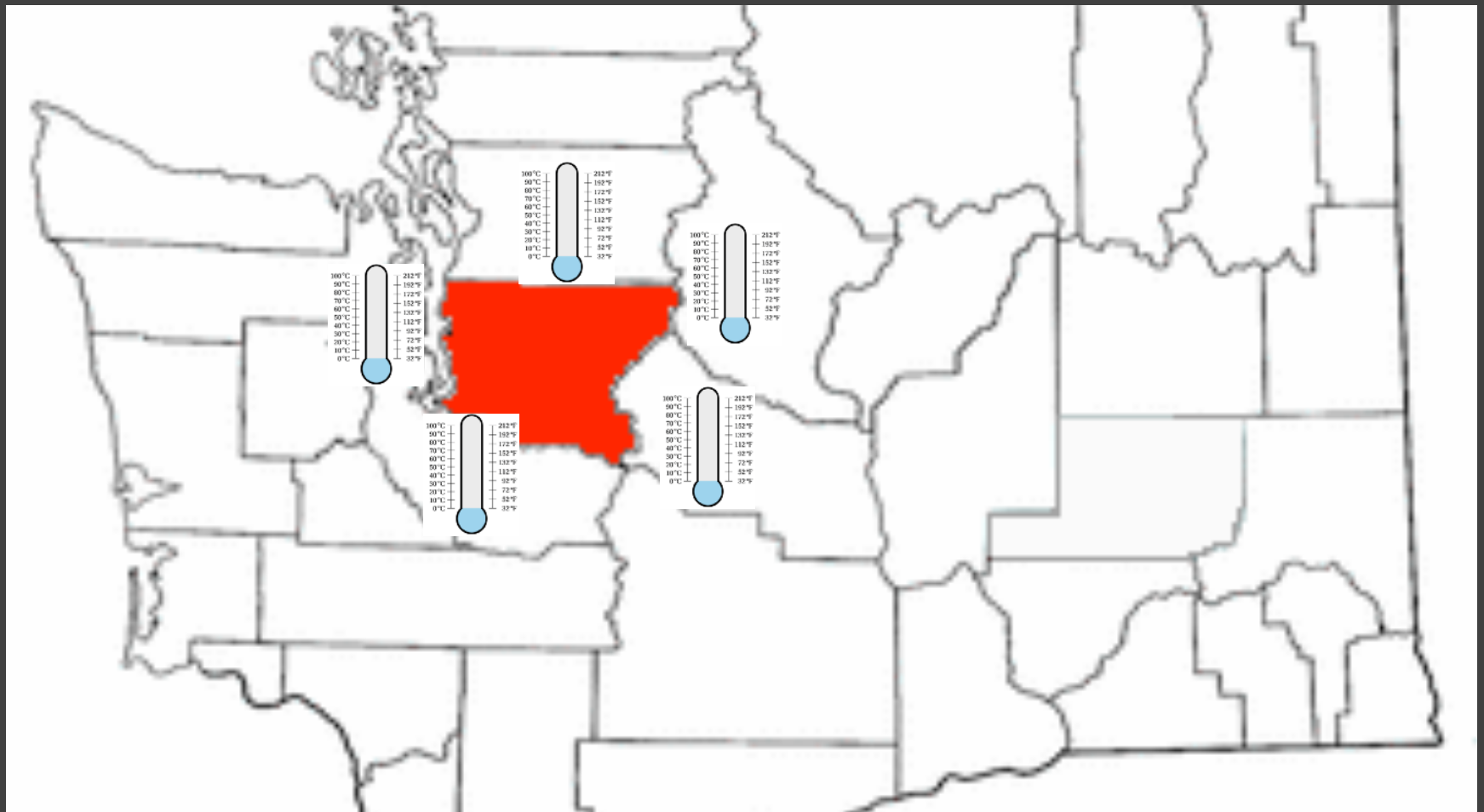
# Measurement Uncertainty



# Measurement Uncertainty



# Measurement Uncertainty





# Measurement Uncertainty

## Precision



# Measurement Uncertainty

## Precision



# Measurement Uncertainty

## Precision



# Measurement Uncertainty

**Precision**



**Accuracy**



# Measurement Uncertainty

**Precision**



**Accuracy**



# Measurement Uncertainty

**Precision**



**Accuracy**

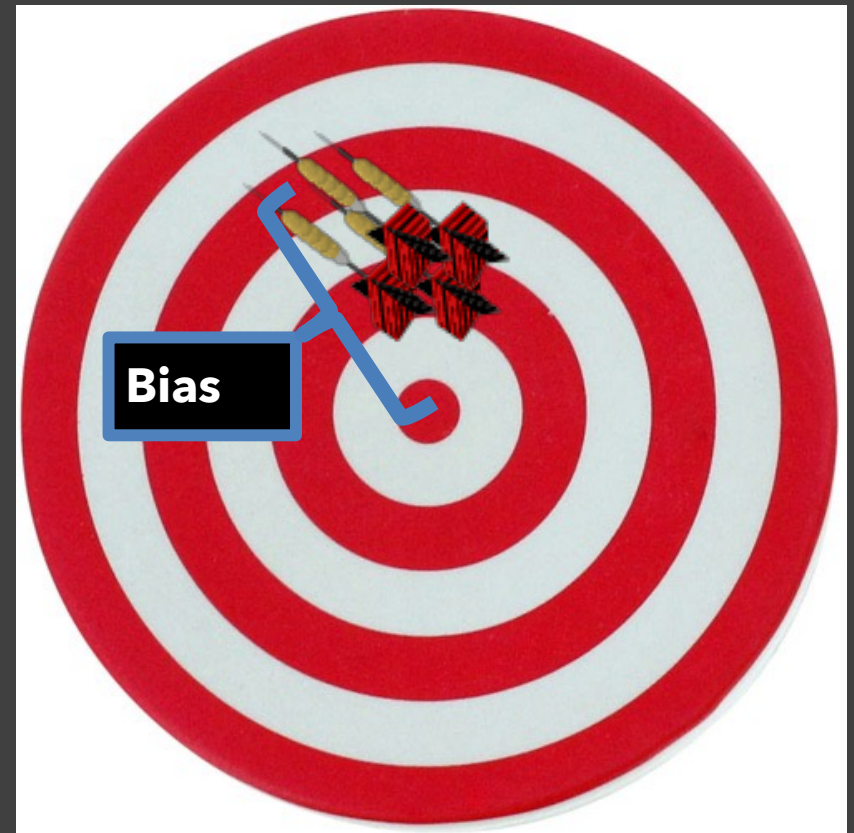


# Measurement Uncertainty

**Precision**



**Accuracy**



# What Does Uncertainty Mean?

Any one of a number of potentially interconnected quantitative, qualitative, or factors that affect the quality, reliability, or utility of your data or data-driven decisions. Anything that can cause you to be unsure about your data or how to use it.



# What Does Uncertainty Mean?

Any one of a number of potentially interconnected quantitative, qualitative, or factors that affect the quality, reliability, or utility of your data or data-driven decisions. Anything that can cause you to be unsure about your data or how to use it.

**LOTS OF  
THINGS**

Uncertainty Maps and Model Visualization

# **HOW SHOULD I VISUALIZE UNCERTAINTY?**

# Uncertainty Vis Pipeline

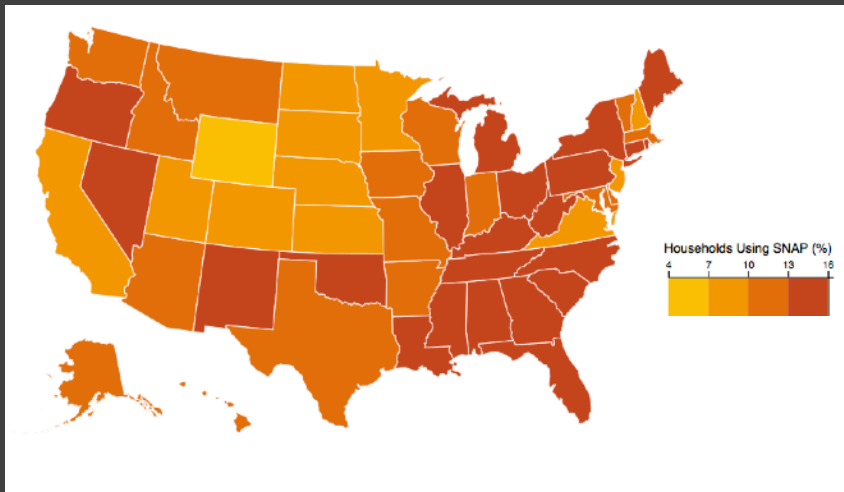
- 1) Quantify Uncertainty
- 2) Choose a free visual variable
- 3) Encode uncertainty with the variable

# Uncertainty Vis Pipeline

- 1) ~~Quantify Uncertainty~~
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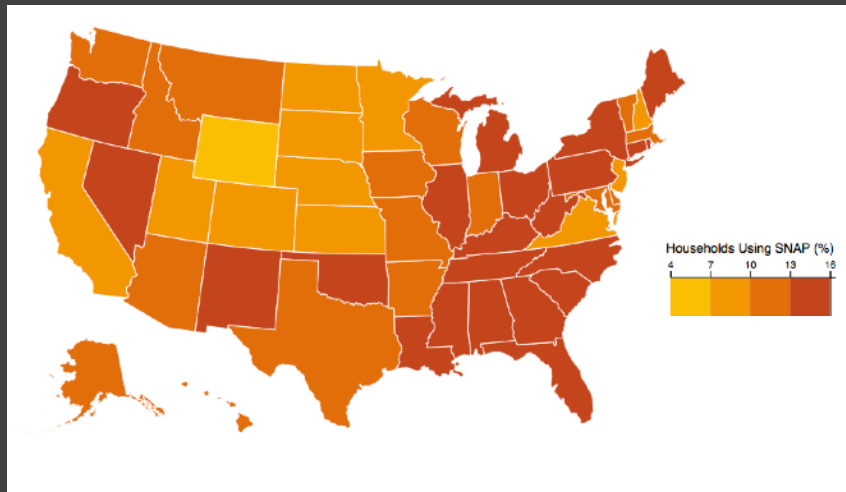
# SNAP

## Data Map

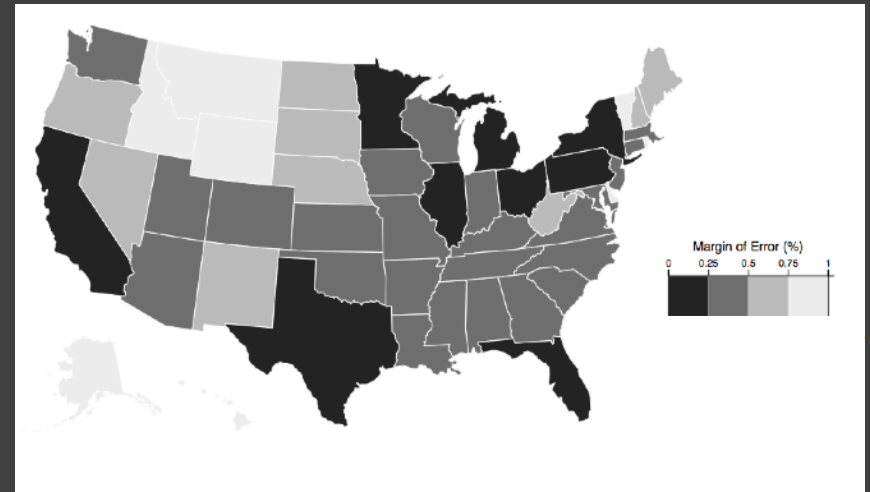


# SNAP

Data Map



Uncertainty Map



# Uncertainty Vis Pipeline

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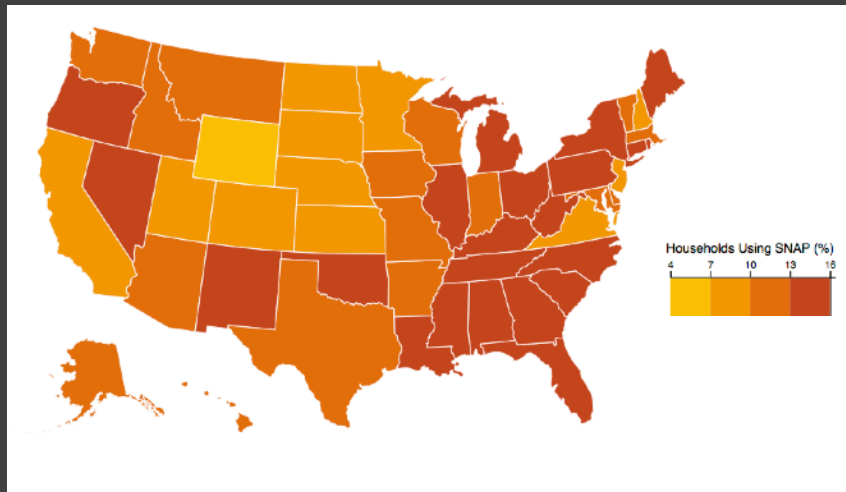
# Uncertainty Vis Pipeline

- 1) Quantify Uncertainty
- 2) Choose a free visual variable
- 3) Encode uncertainty with the variable
- 4) Unify the Data Map and Uncertainty Map

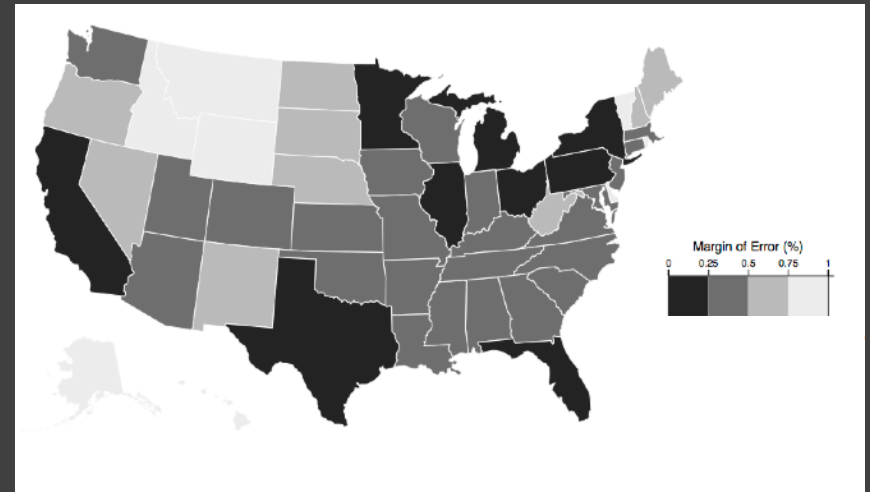


# How to Unify?

Data Map

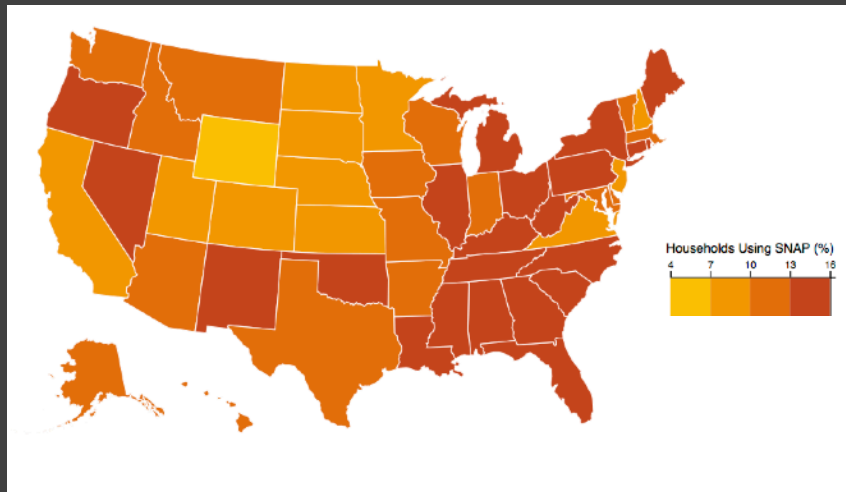


Uncertainty Map

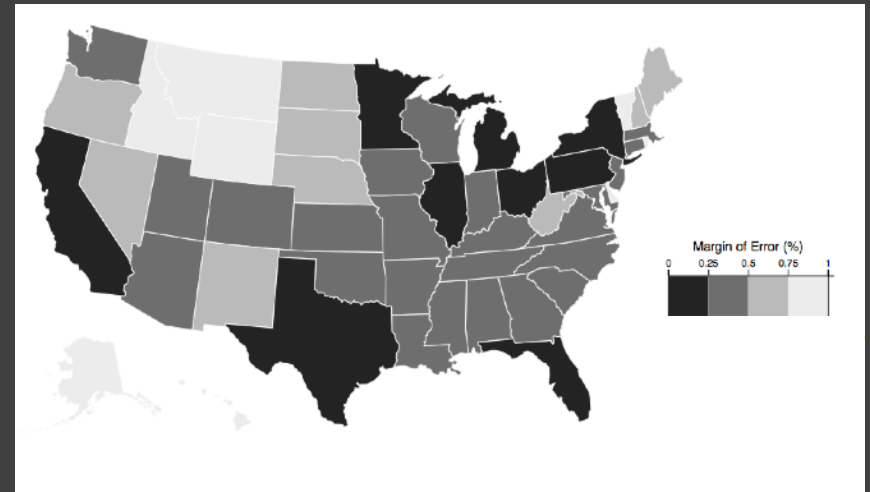


# Juxtaposition

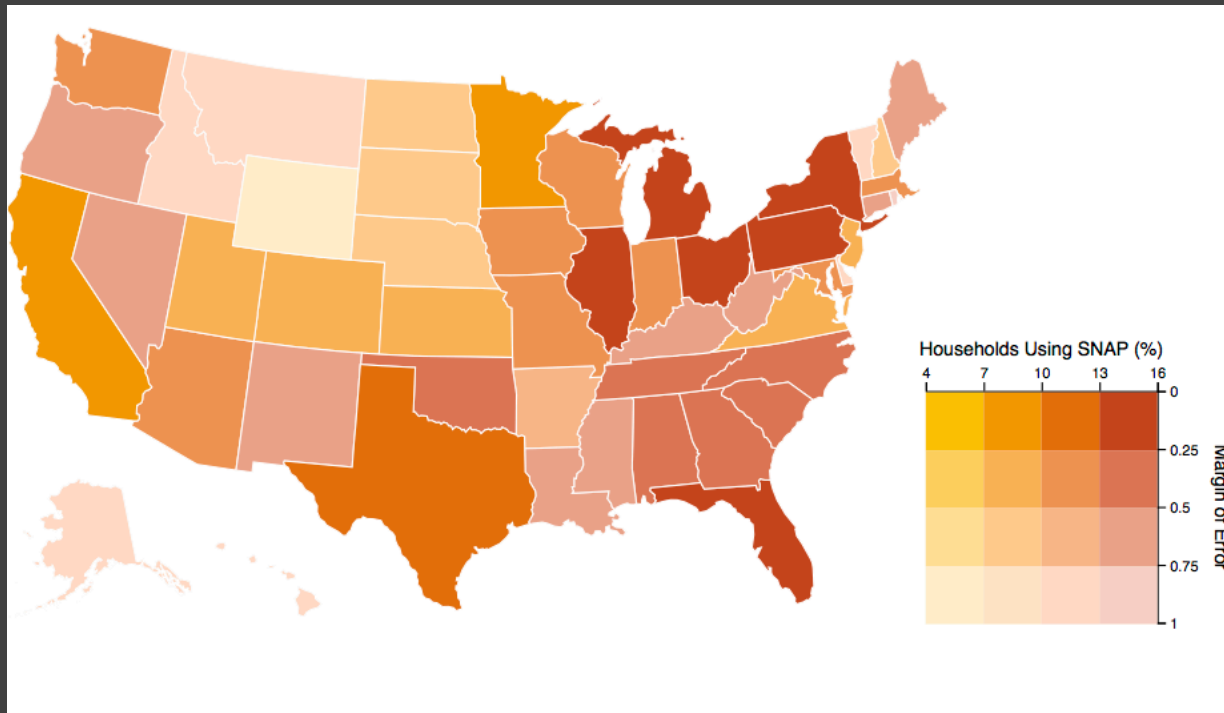
Data Map



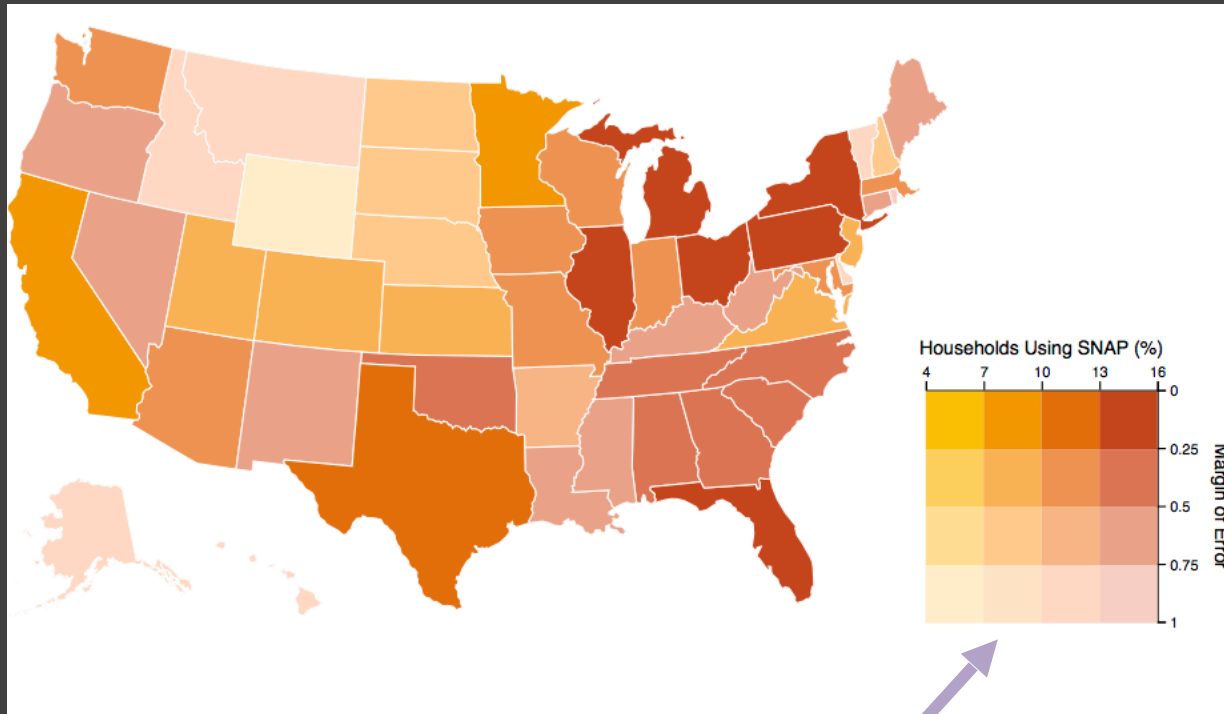
Uncertainty Map



# Superposition

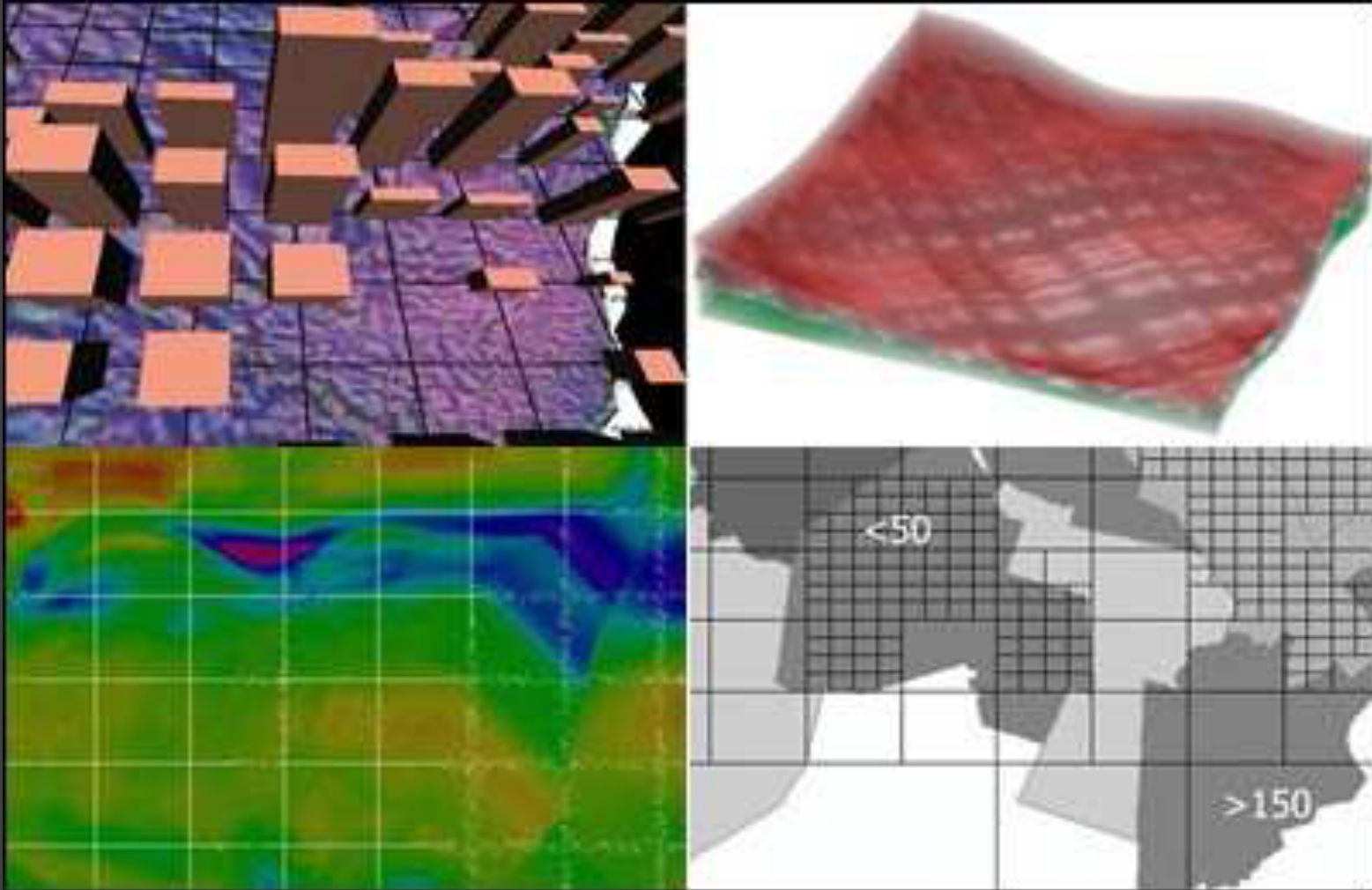


# Superposition



Bivariate Map

# Superposition



Griethe, Henning and Schumann, Heidrun. The Visualization of Uncertain Data: Methods and Problems. SimVis, 2006.

# Uncertainty Vis Pipeline

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- 4) Unify the Data Map and Uncertainty Map

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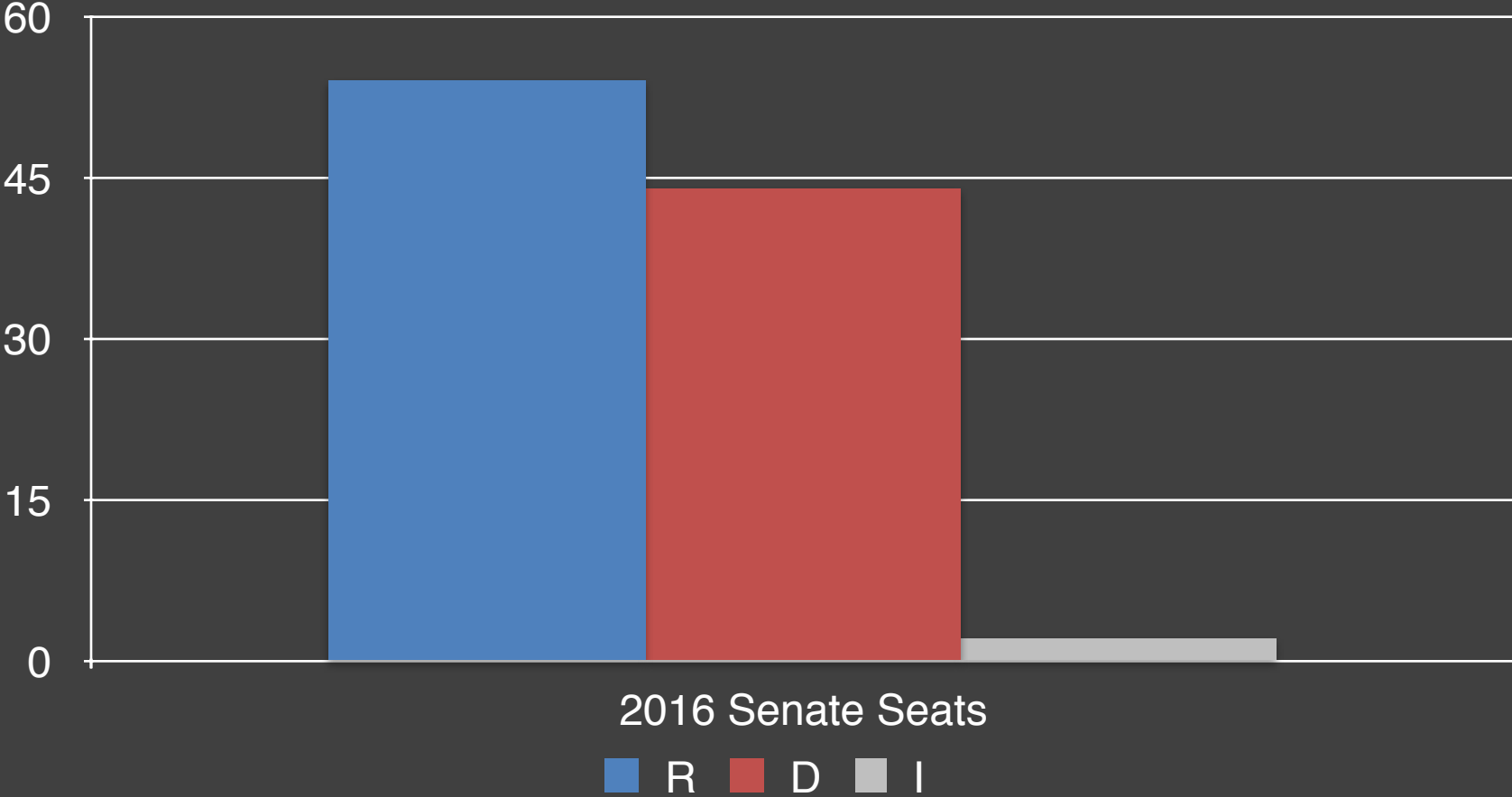
# Semiotics of Uncertainty



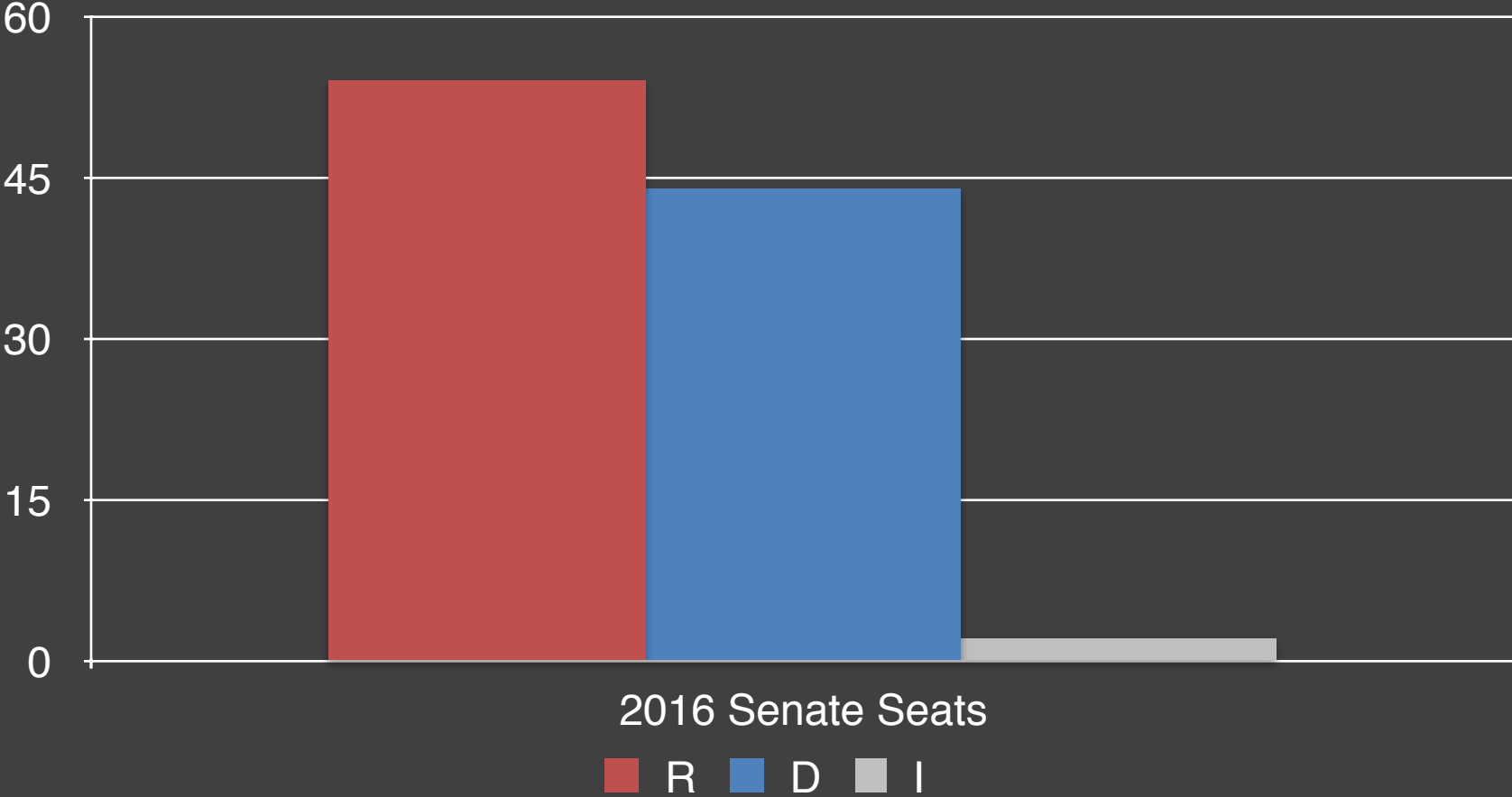
*Ceci n'est pas une pipe.*



# The Variable Matters!



# The Variable Matters!





# GENERAL ELECTION RESULTS 2017



- Conservative
- Labour
- Lib Dems
- SNP
- UKIP
- Green
- IND
- Plaid Cymru



318

261

35

12



MAY



CORBYN



STURGEON



FARRON



**VELOCITY OF MONEY**  
M1 SUPPLY  
CURRENT: 6.55  
5 YEARS AGO: 10.31

**EURO-ZLOTY - 10 YEARS**

2004	2009
4.9	3.2

**EUROPE FX**

EUR-PLN	4.28	UNCH
EUR-NOK	7.60	UNCH
EUR-HUF	294.14	0.22
EUR-CZK	25.73	UNCH

**WORKING IN MALE-DOMINATED INDUSTRIES**

**Bloomberg +HD** RFT 55.41 ▼1.30 KSS 51.12 ▼0.42 L 46.19 ▲0.01 LEG 32.39 ▲0.

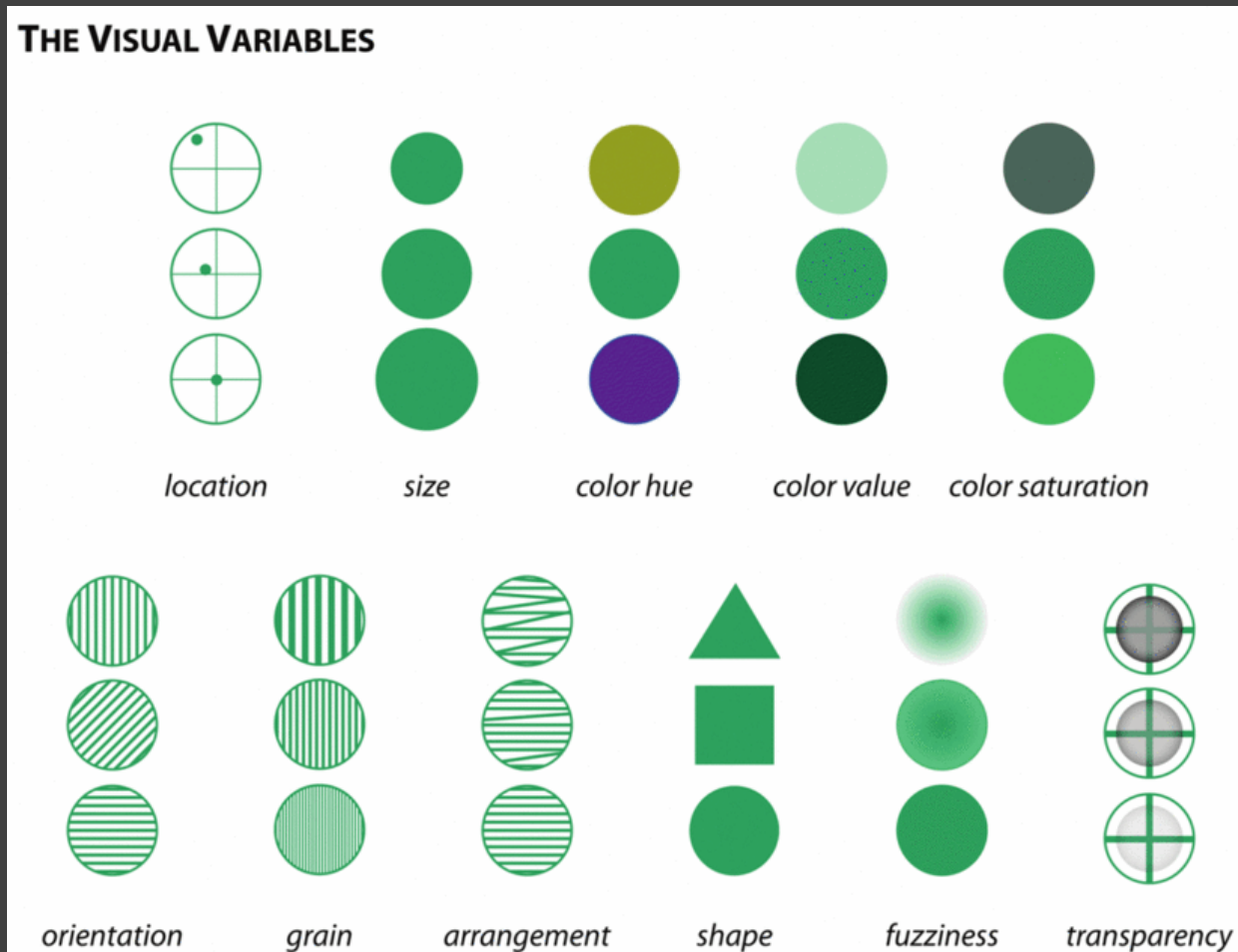
7:24 ET MAY 30 **COSTCO QUARTERLY PROFIT RISES 19% ON INCREASED REVENUE FROM MEMBERSHIP FEES**

Gold	1415.25	▲1.11
Silver	22.76	▲0.07
Plat.	1482.70	▼1.00
Copper	351.35	▼0.20
Alum.	1907.00	▲44.00

# Semiotics of Uncertainty

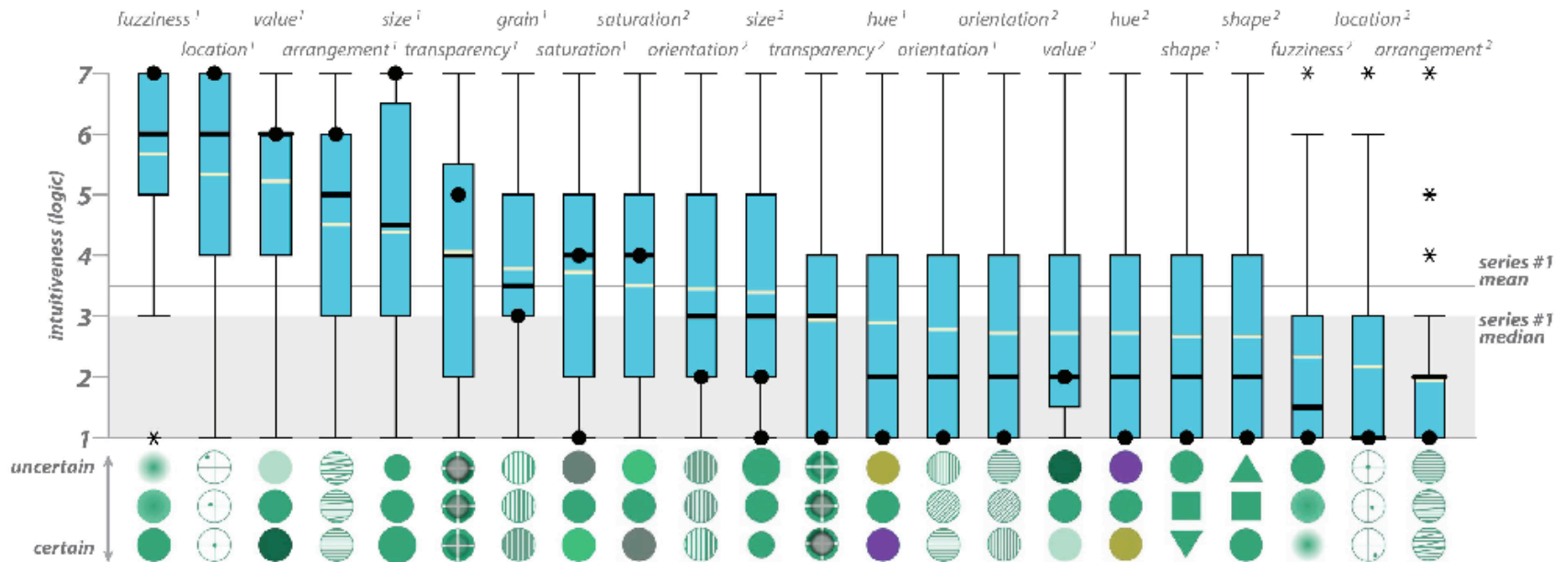


# Semiotics of Uncertainty



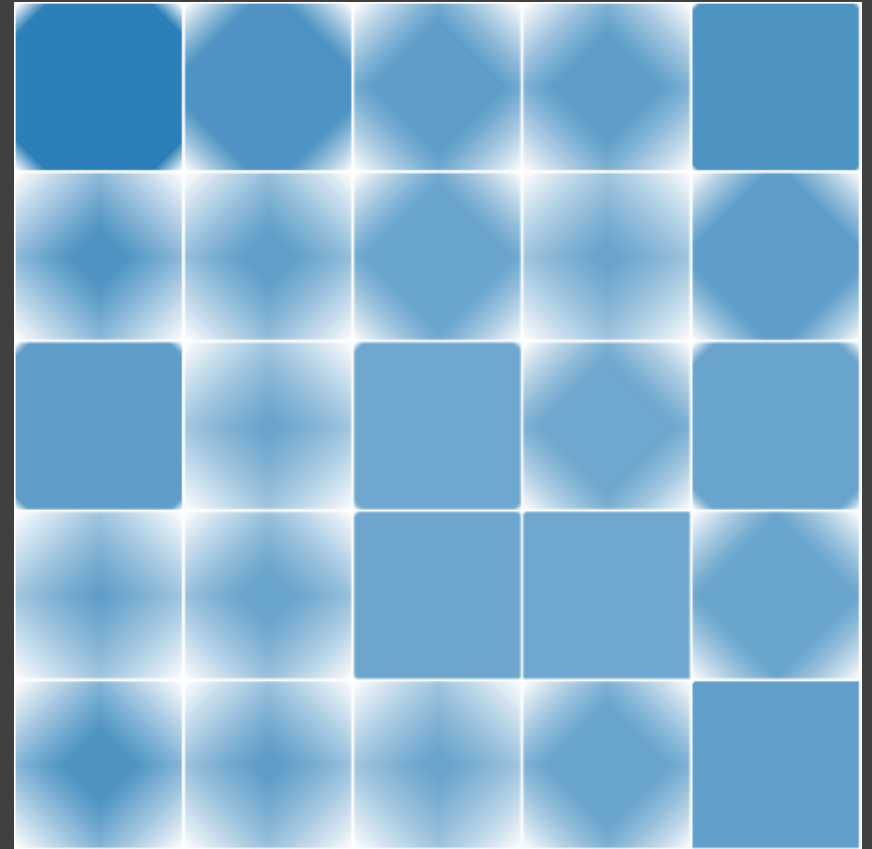
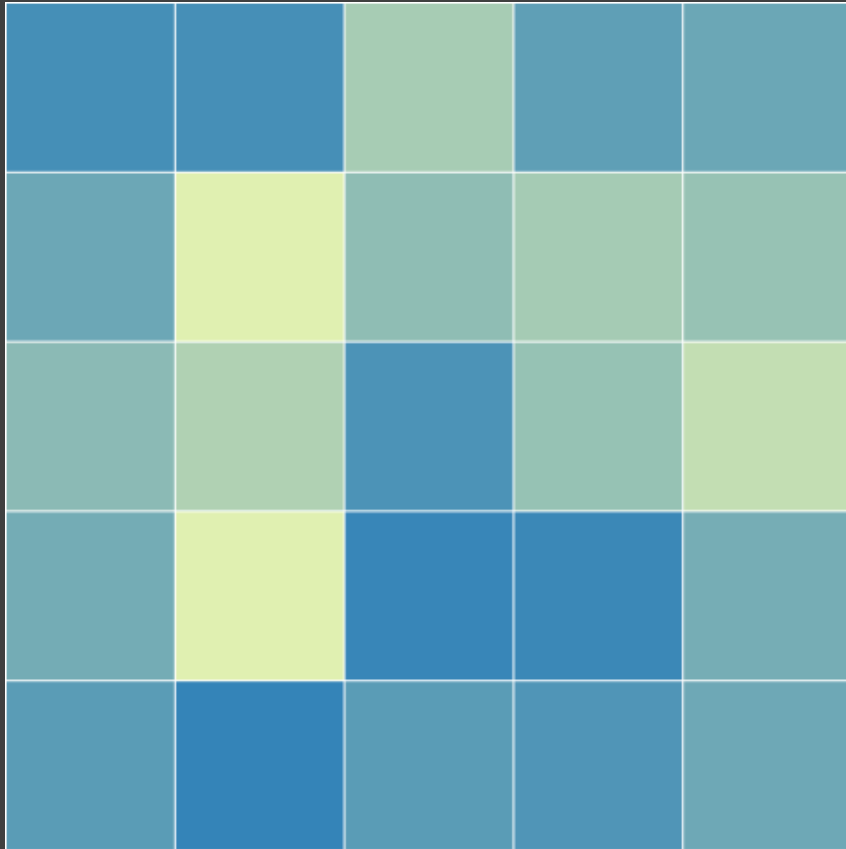
MacEachren, Alan et al. Visual Semiotics & Uncertainty Visualization: An empirical study. IEEE VIS, 2012.

# SERIES #1: GENERAL UNCERTAINTY BY VISUAL VARIABLE

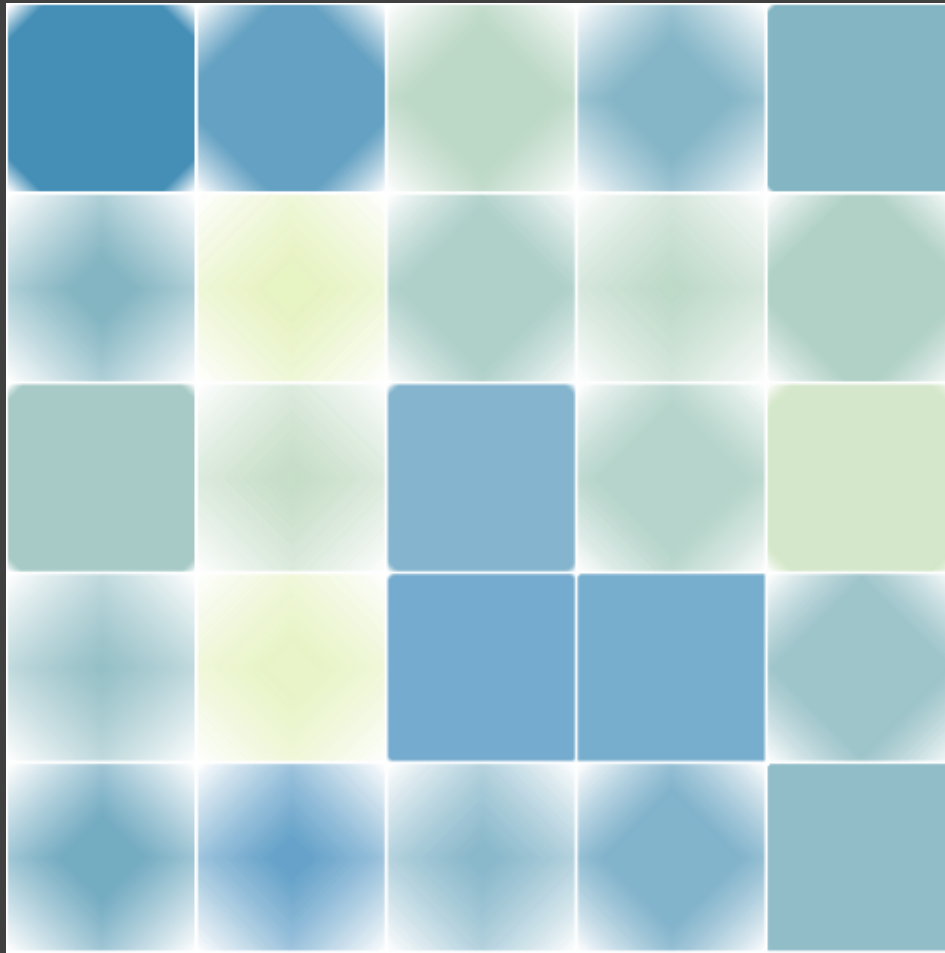




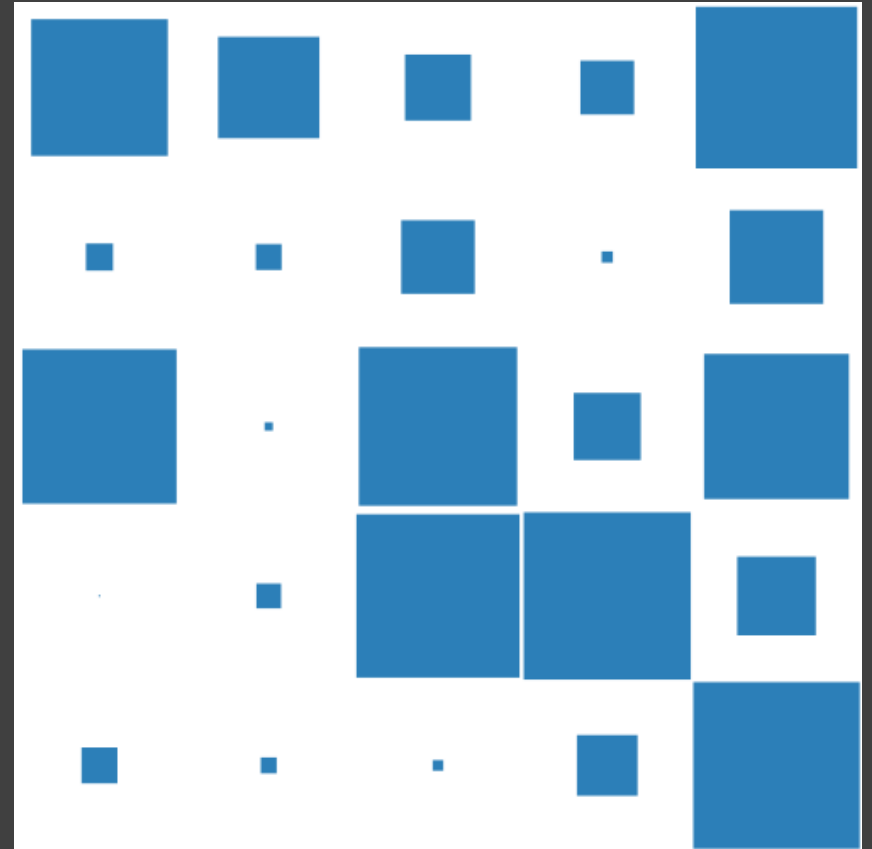
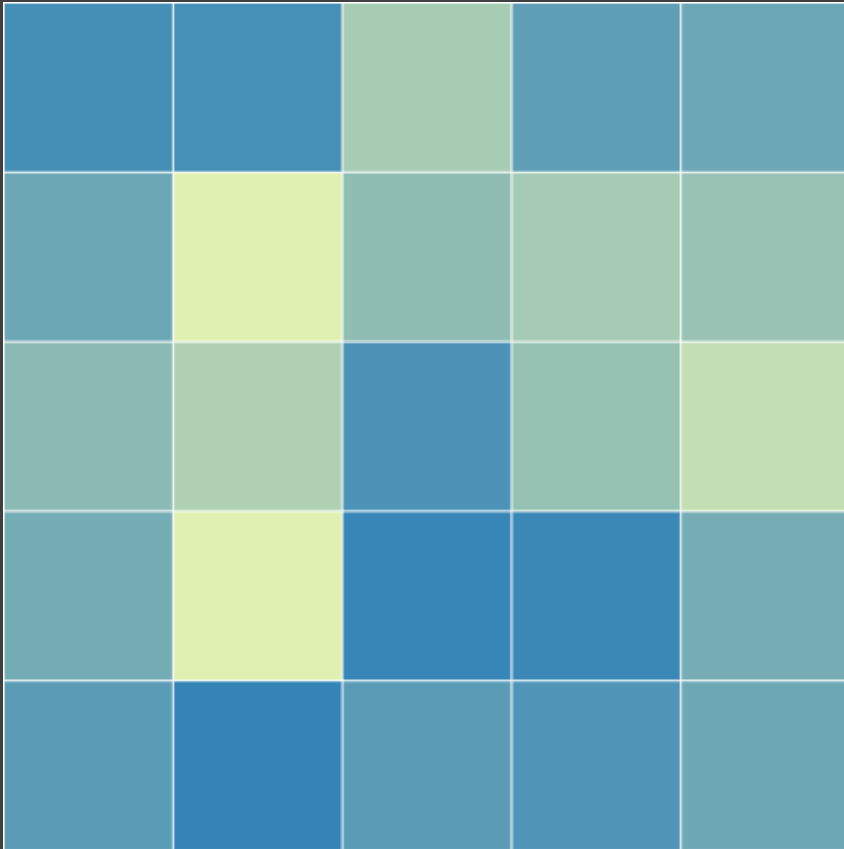
# Fuzziness Juxtaposition



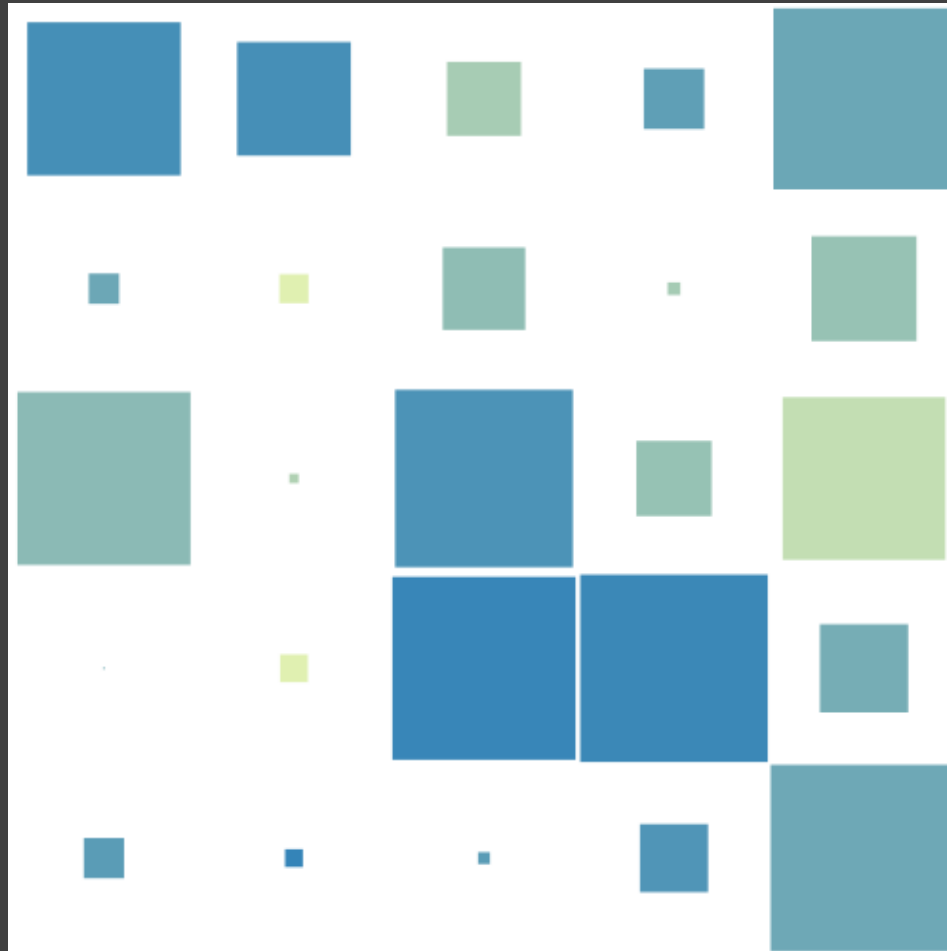
# Fuzziness Superposition



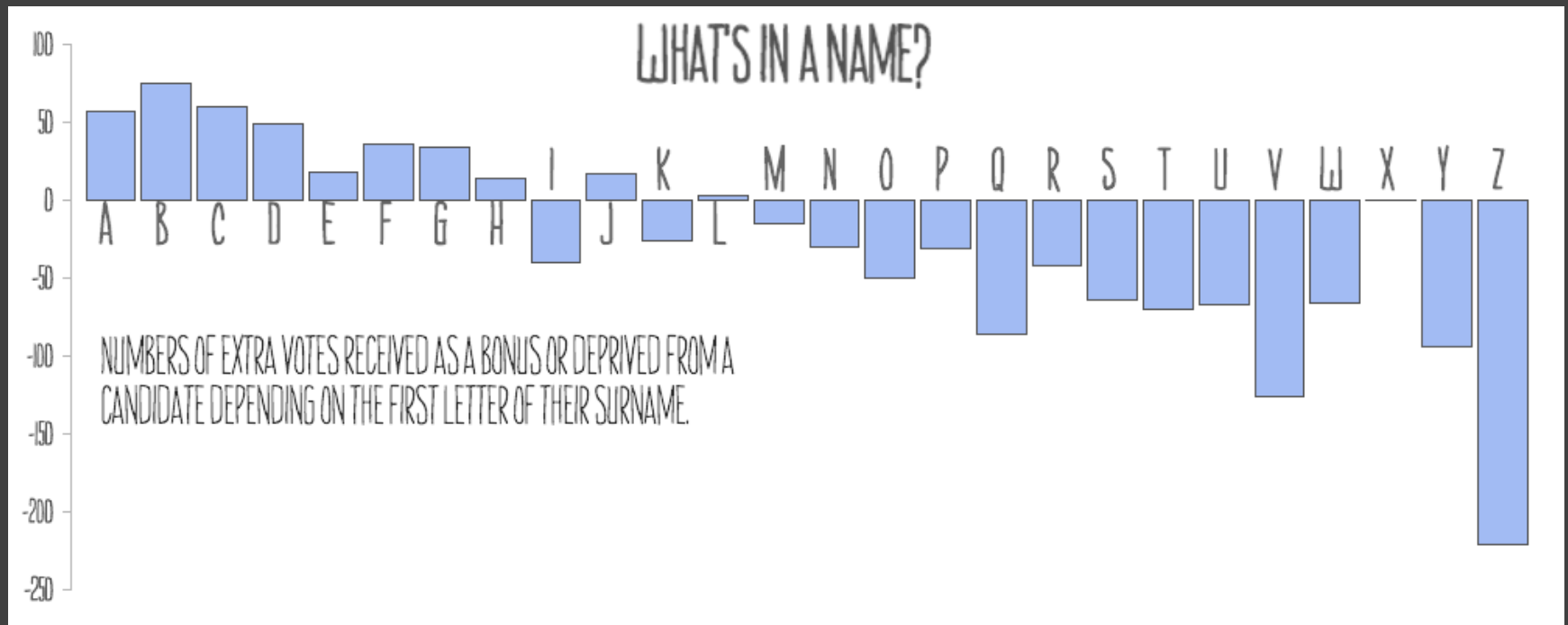
# Size Juxtaposition



# Size Superposition



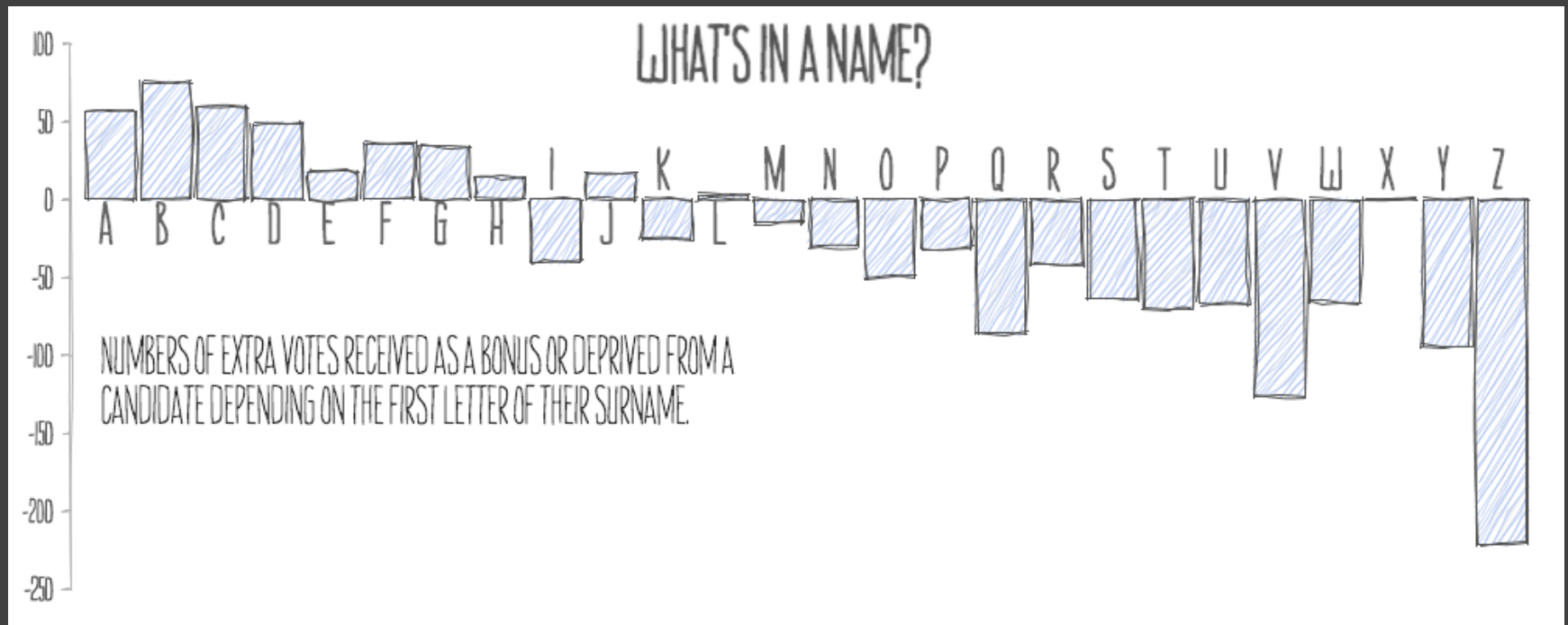
# "Sketchiness"



Wood, Jo et al. Sketchy rendering for information visualization. IEEE VIS, 2012.

Boukhelifa, Nadia et al. Evaluating sketchiness as a visual variable for the depiction of qualitative uncertainty. IEEE VIS, 2012.

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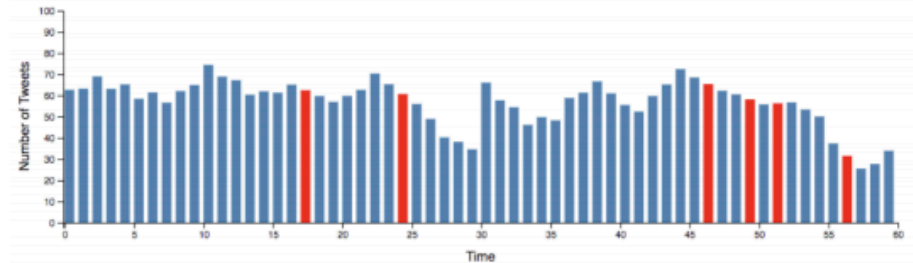
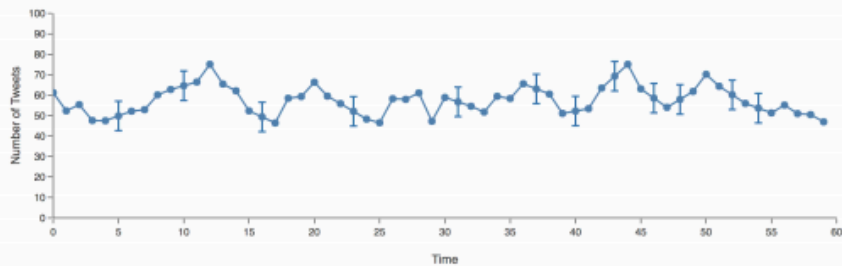


Wood, Jo et al. Sketchy rendering for information visualization. IEEE VIS, 2012.

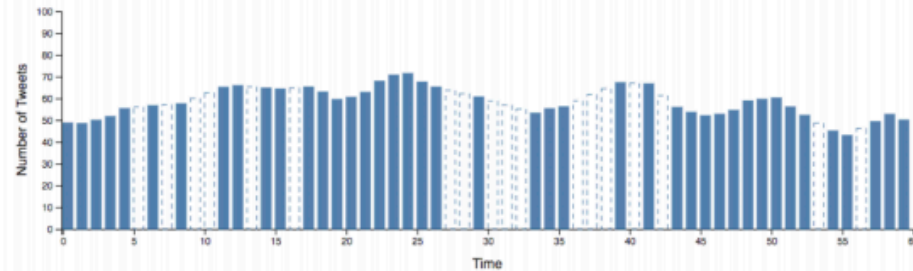
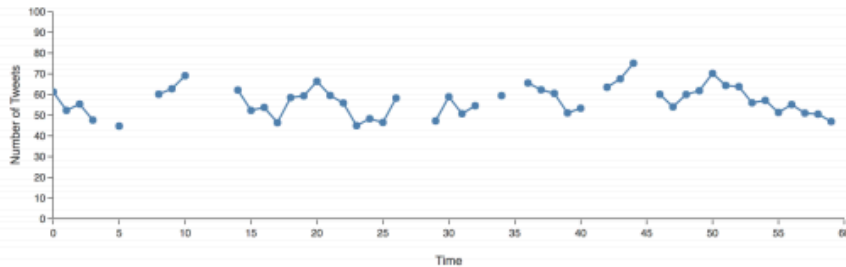
Boukhelifa, Nadia et al. Evaluating sketchiness as a visual variable for the depiction of qualitative uncertainty. IEEE VIS, 2012.

# Perceived Data Quality

## Visualizations with High Data Quality

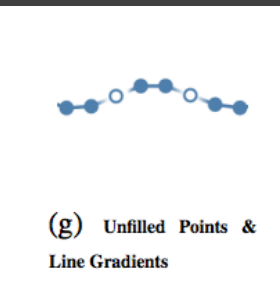
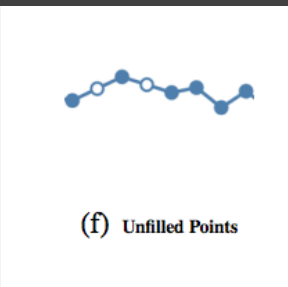
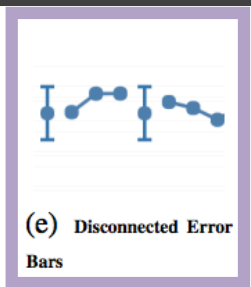
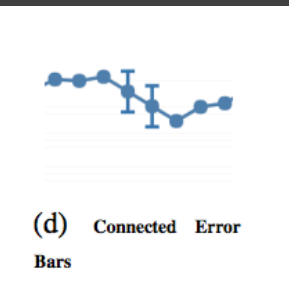
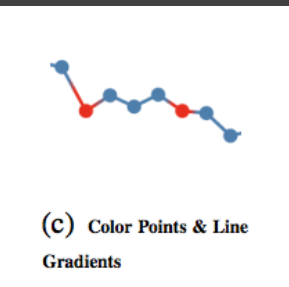
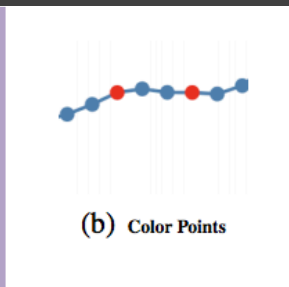
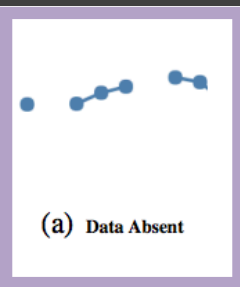


## Visualizations with Low Data Quality



Song, Hayeon and Szafir, Danielle. Where's My Data? Evaluating Visualizations with Missing Data. IEEE VIS, 2018.

# Perceived Data Quality





# Encoding Uncertainty

Some visual variables (like fuzziness and value) have a **semiotic connection** to uncertainty.

However, intuitive variables may not always be accurately interpreted!

# Model Visualization

# KRAFTWEAK



# THE MODEL

# Polling Data



**PublicPolicyPolling** ✓

@ppppolls

Follow



I am sorry that we didn't poll all 63 million Trump voters SUSAN

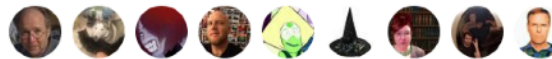
**SUSAN** @Sue4the5

Replying to @Amy\_Siskind @ppppolls

"survey of 572 registered voters" This is a sample of 63 million voters who support Trump? What a crock of shit.

8:06 AM - 1 Nov 2017

1,373 Retweets 6,231 Likes



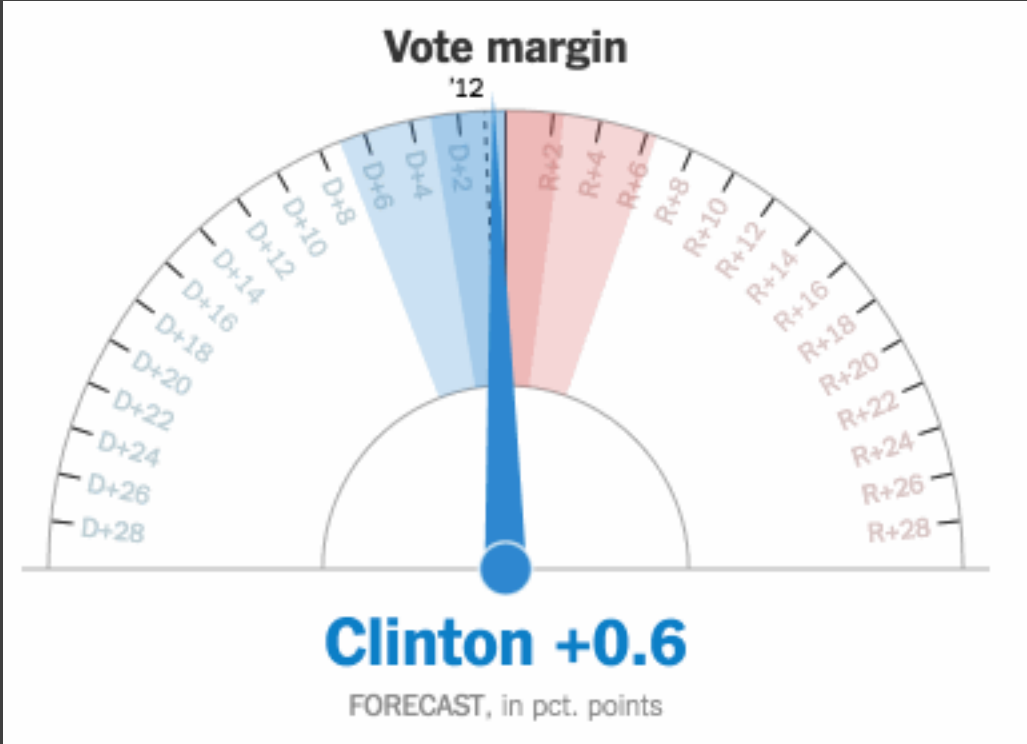
127

1.4K

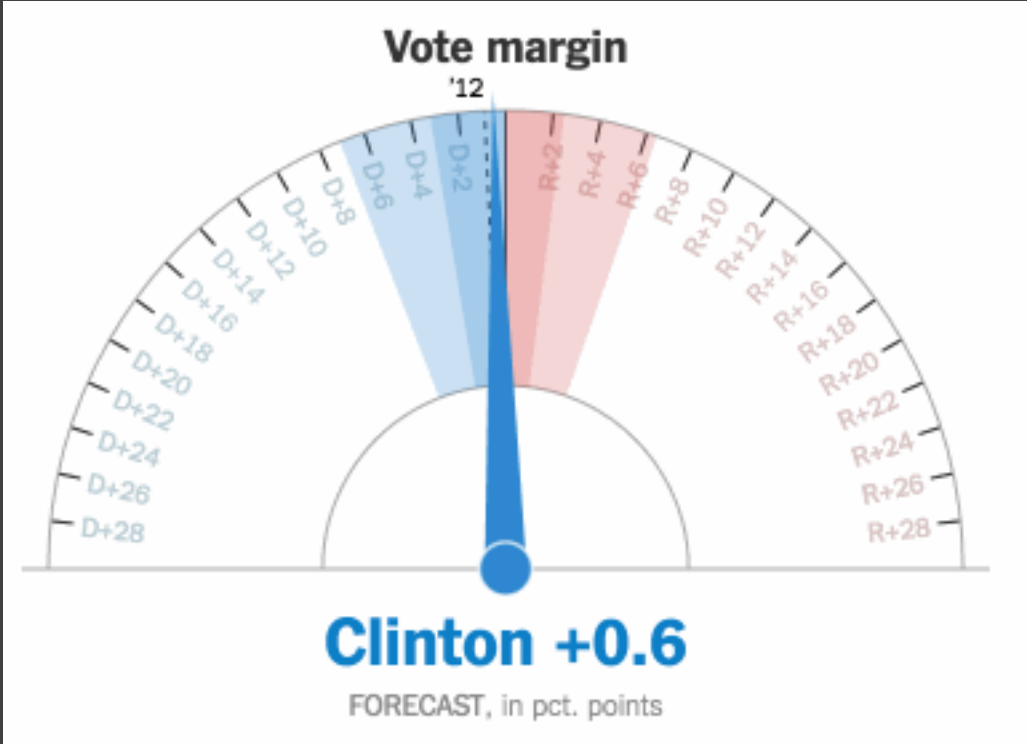
6.2K



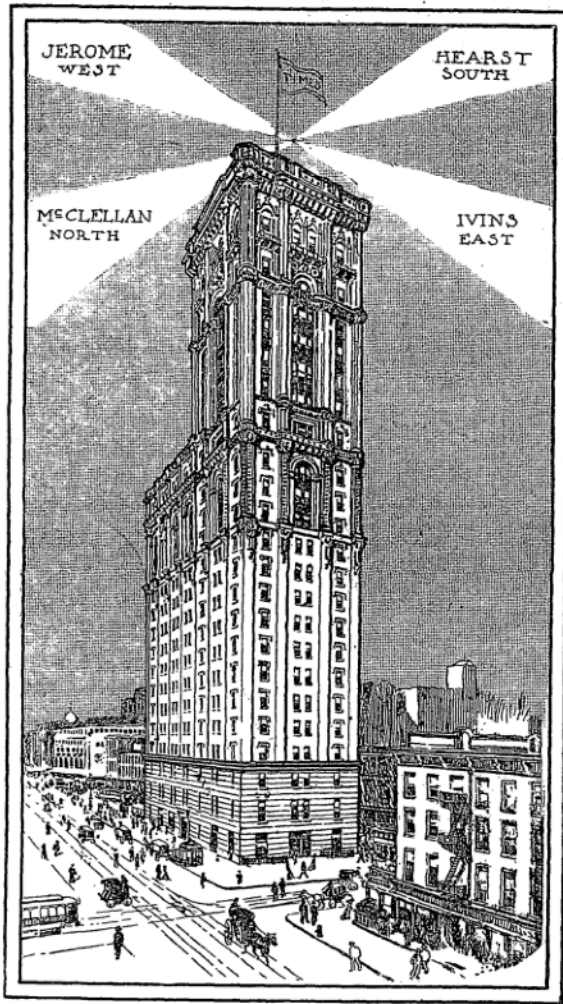
# The NYT Needle



# The NYT Needle



# ELECTION RESULTS BY SEARCHLIGHT.



The Times Election Searchlight Code.

## News Will Be Flashed from the Tower of The Times Building on Tuesday Night.

The results of the election next Tuesday night will be flashed by electric light from the tower of the Times Building, so that for miles around people will be able to tell which of the candidates has won.

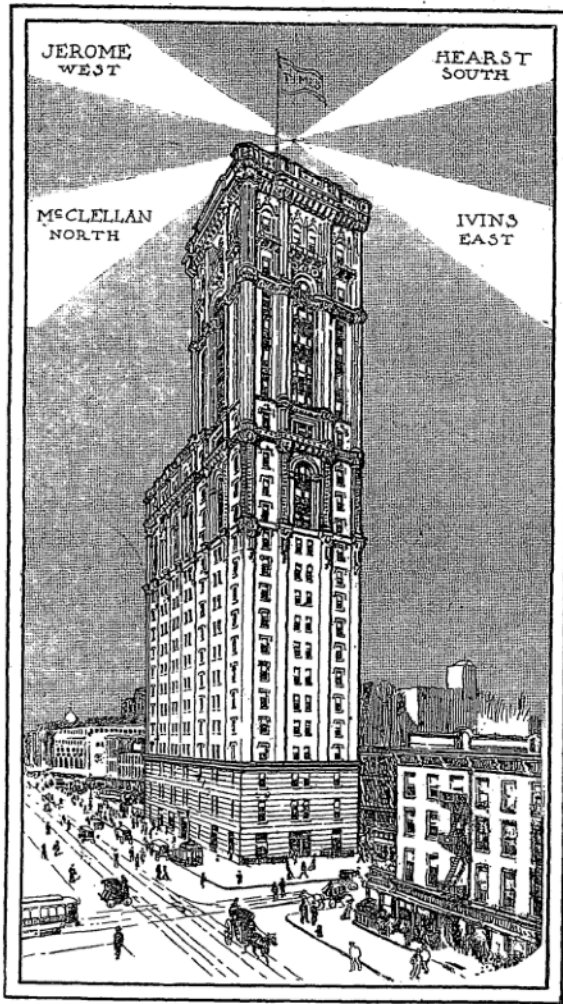
This will be entirely separate and distinct from the elaborate bulletin service which THE TIMES will also maintain. To display the detailed bulletins so that the crowds can see them easily and comfortably, a stereopticon machine will be set up in the triangle north of the Times Building and the bulletins displayed on canvas stretched from the north side of the building. There will be a similar

service at the Harlem office of THE TIMES, 129 West 125th Street.

The electric signals from the tower of the Times Building will be flashed from a point 365 feet above the street level. A steady light to the north will show that McClellan has been elected; a steady light to the east will indicate Ivins's election, and a steady light to the south will indicate that Hearst has won.

Jerome's election will be indicated by a steady light to the west. A light to the north, waving from east to west, will indicate Osborne's election. A light to the south, waving from east to west, will indicate Shearn's election.

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# Election Bulletins

## BY BOMBS.

### TUESDAY NIGHT

# THE TRIBUNE

will send up from the roof of the

## GREAT NORTHERN HOTEL

hourly, shells containing blue and red stars—exactly on the hour—at 7, 8, 9, 10, 11 p. m. 12 midnight, 1 and 2 a. m. Wednesday morning, unless election is decided earlier, in which case twelve bombs will be sent up in rapid succession. Blue to indicate McKinley's election. Red to indicate Bryan's election.

## SIX BOMBS EVERY HOUR.

The first bomb sent up, if blue, indicates the returns in **COOK COUNTY** at that hour are favorable to McKinley; if red, favorable to Bryan.

After sixty seconds two bombs will be sent up in rapid succession, and will indicate, if blue, that returns from **ILLINOIS** favor McKinley; if red, Bryan.

After sixty seconds more three bombs will be sent up in rapid succession, and if blue will indicate that at that hour returns from the **entire country** favor McKinley; if red, Bryan. Each bomb bursts high in the air, scattering a shower of stars.

# Polling Data

Candidate A is ahead of  
Candidate B in the  
polls, with 55% of the  
likely voters\*



# Polling Data

Candidate A is ahead of  
Candidate B in the polls,  
with 55% of the likely  
voters\*

\*poll of 100 people,  
margin of error +/-5

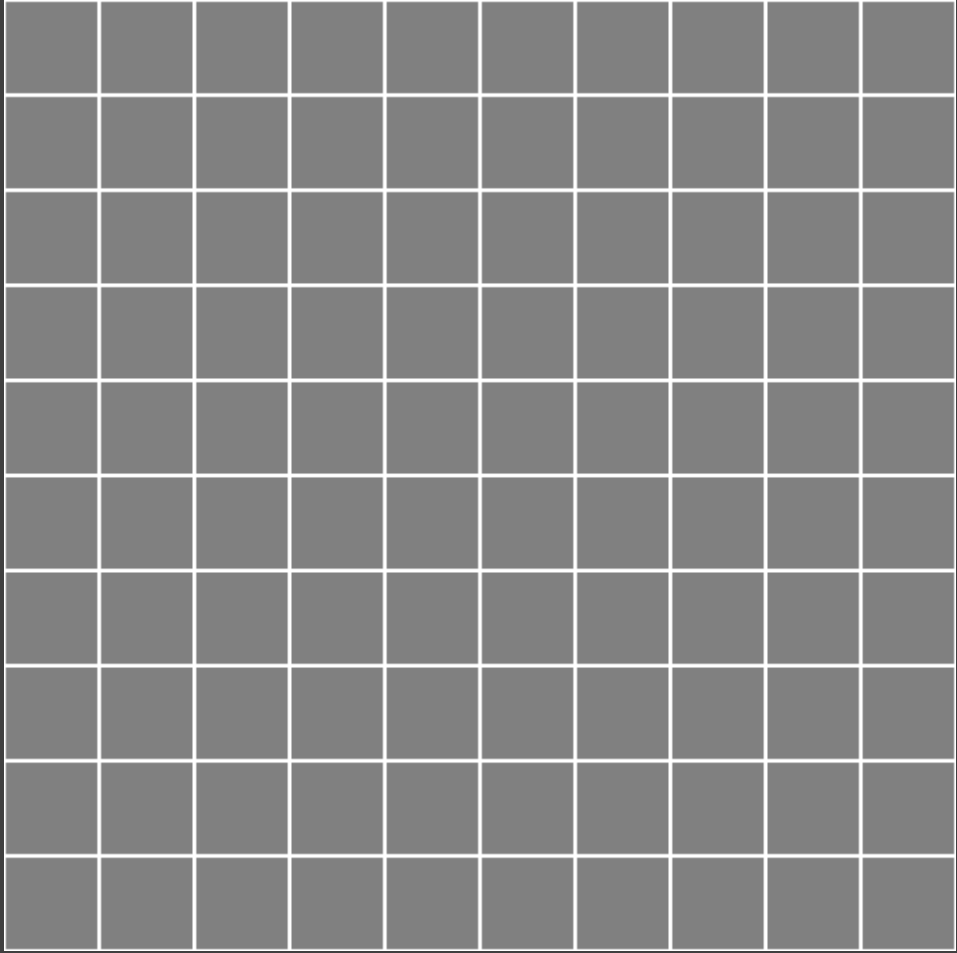
# Monte Carlo Approach

Candidate A is ahead of  
Candidate B in the polls,  
with 55% of the likely  
voters\*

\*poll of 100 people,  
margin of error +/-5



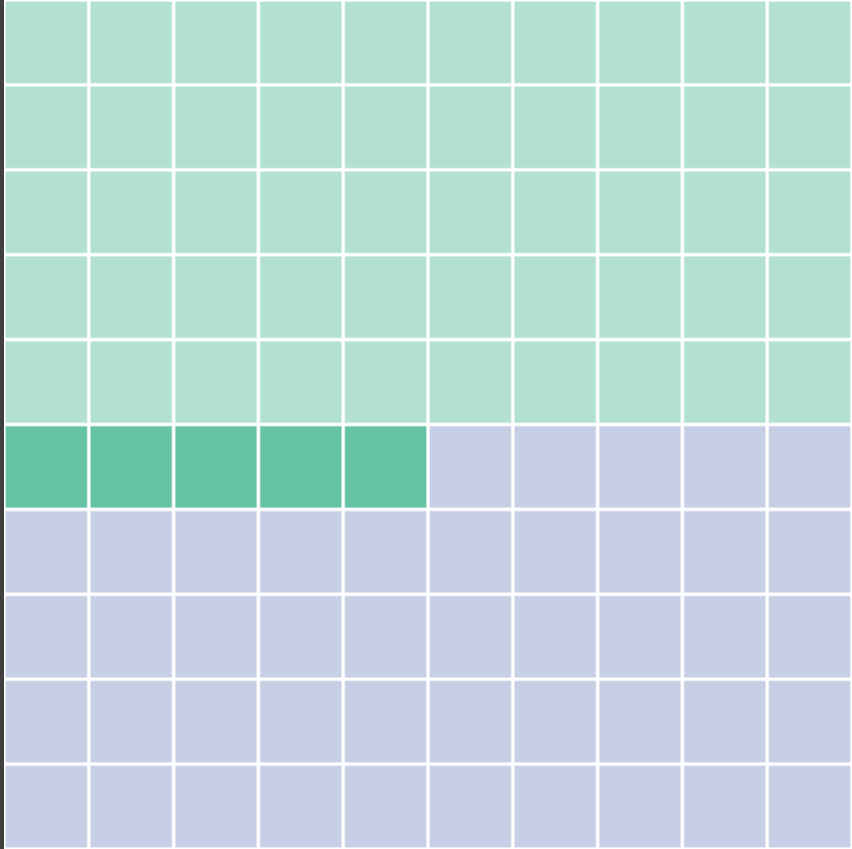
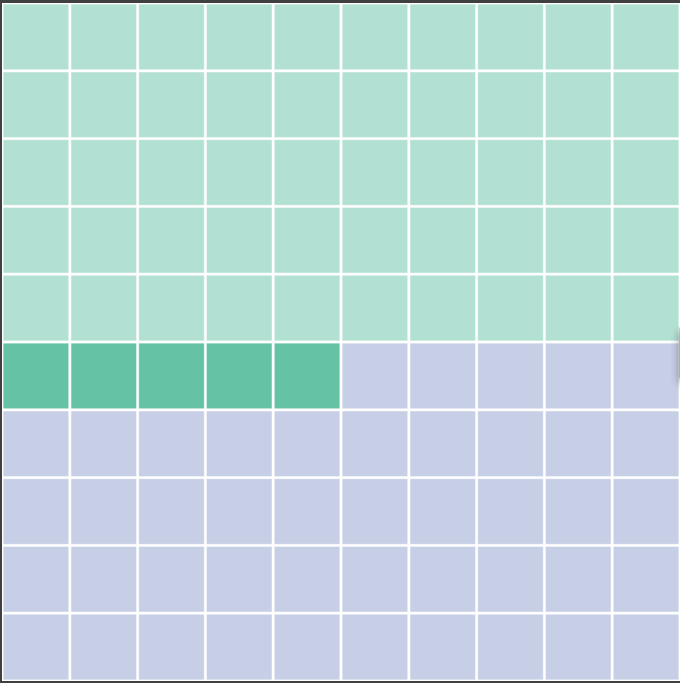
A Likely Voter



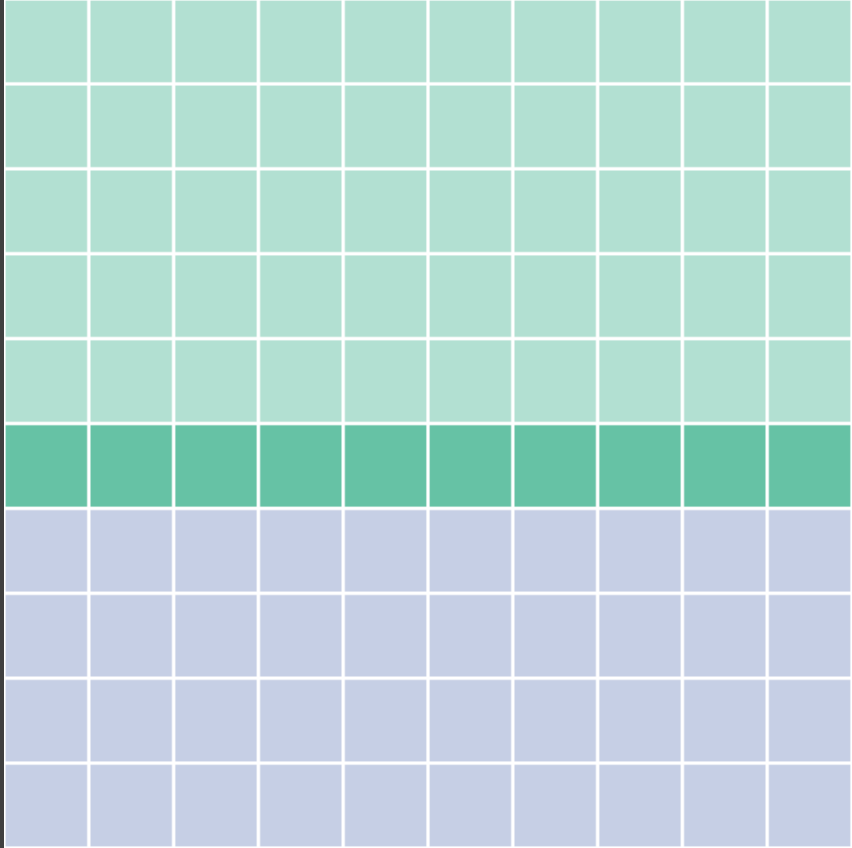
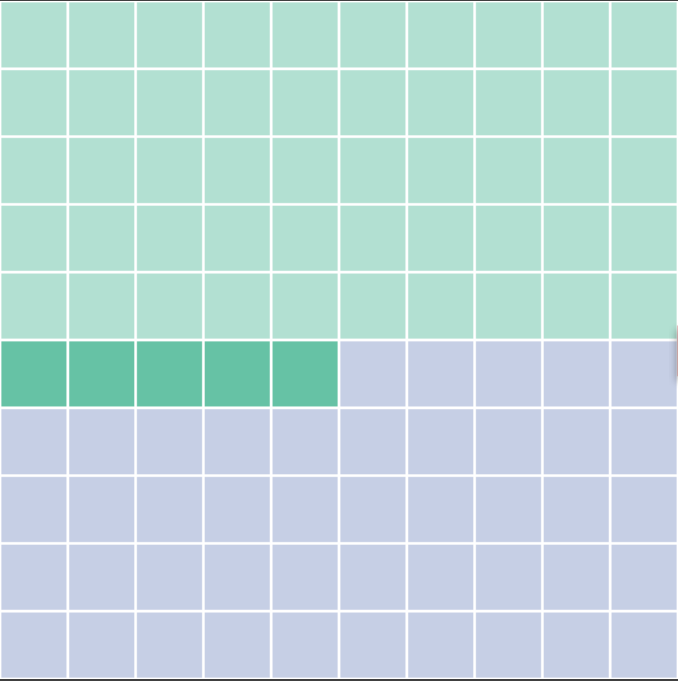




# Actual Election?

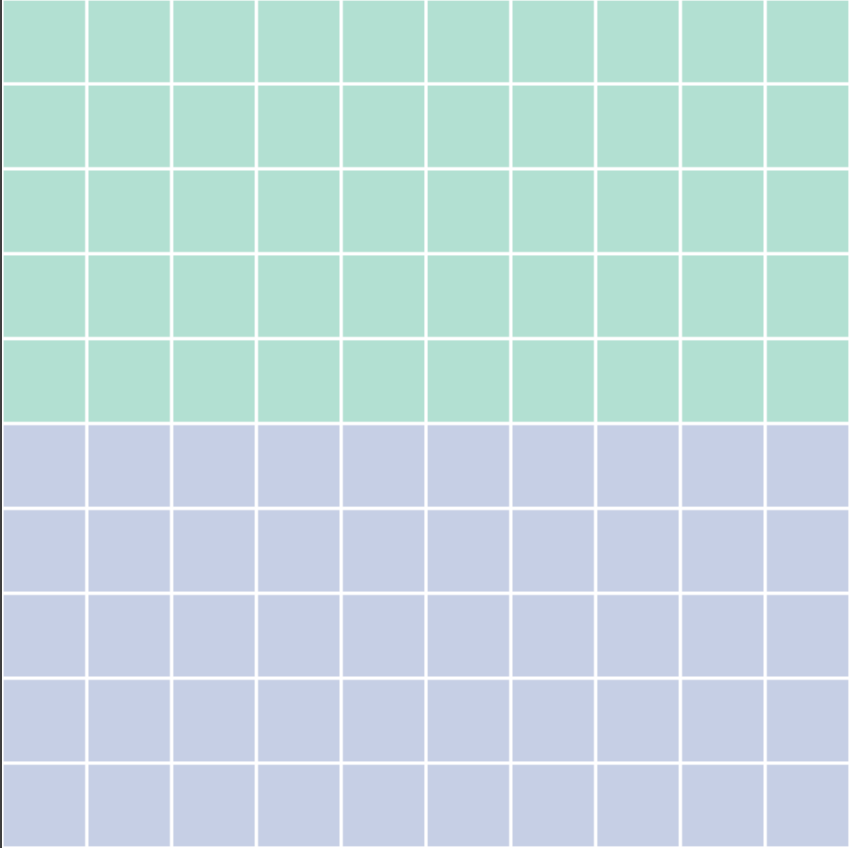
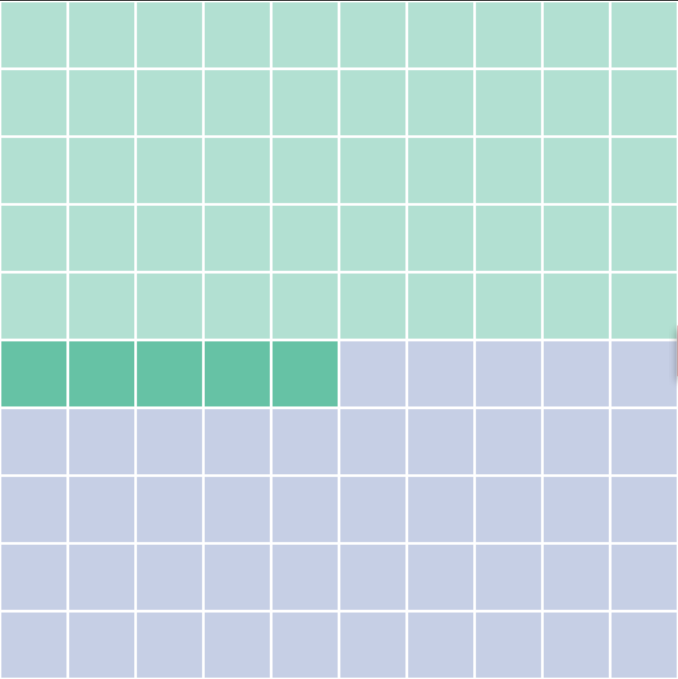


# Actual Election?



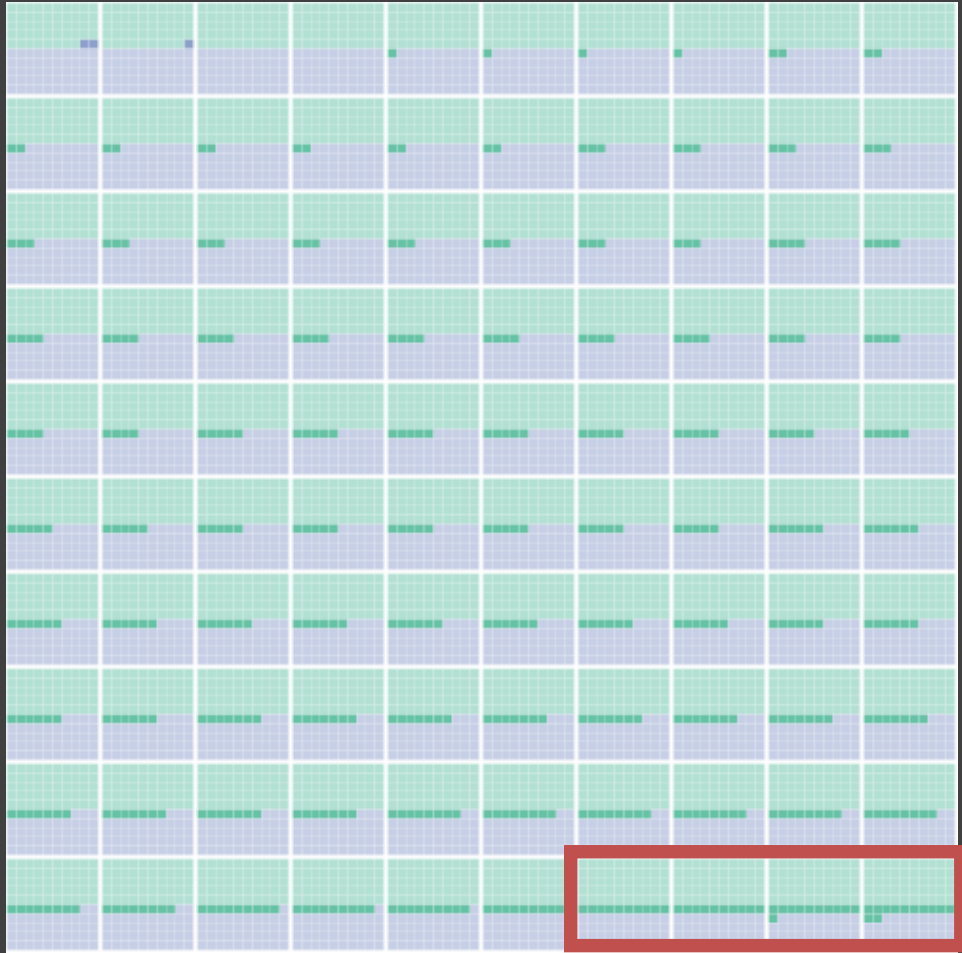


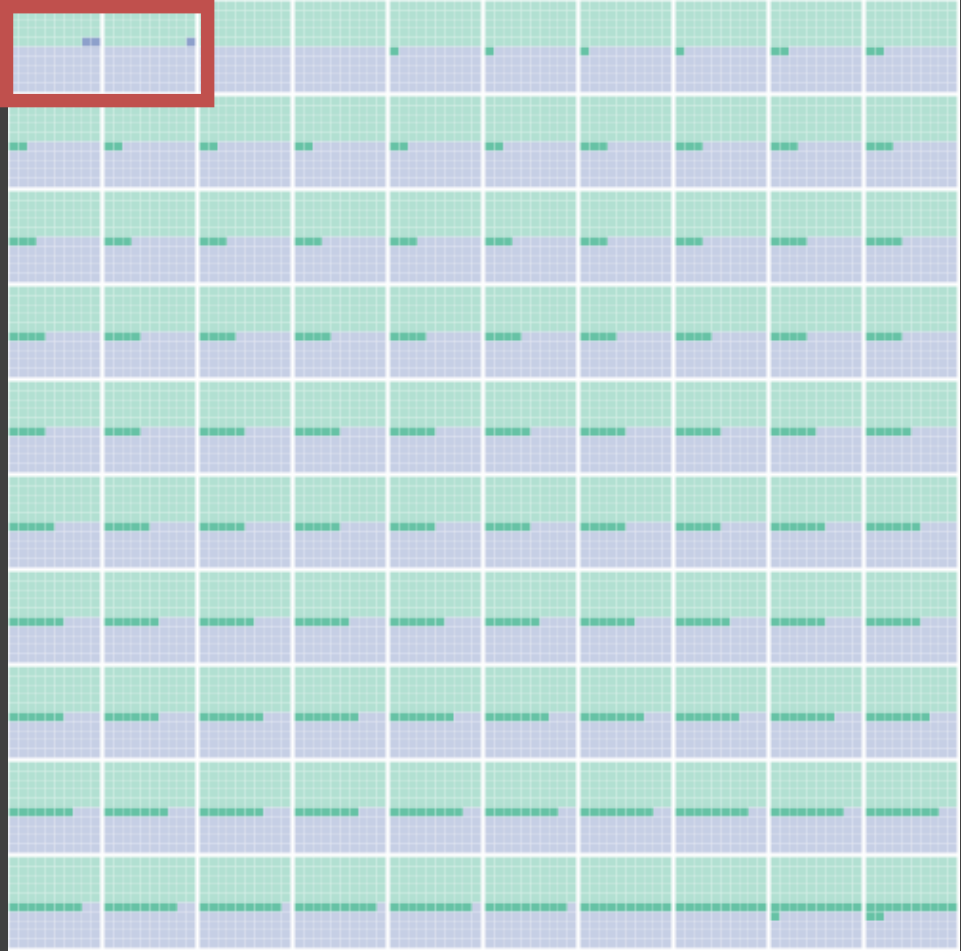
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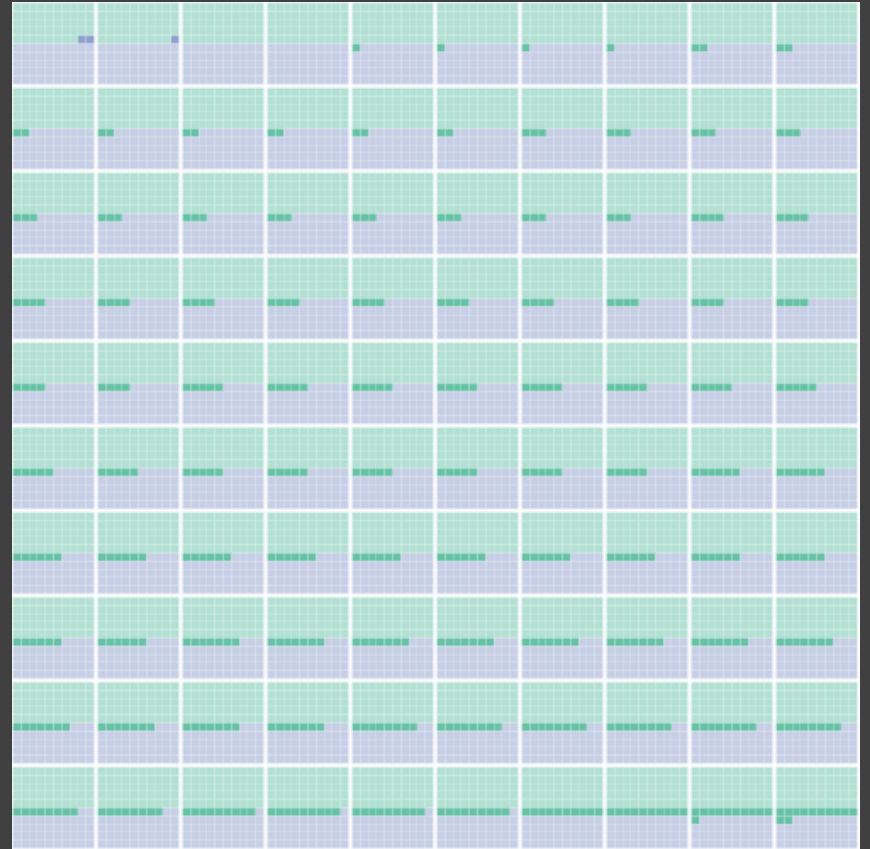




# Pangloss Plot

Candidate *A* is ahead of Candidate *B* in the polls, with 55% of the likely voters\*

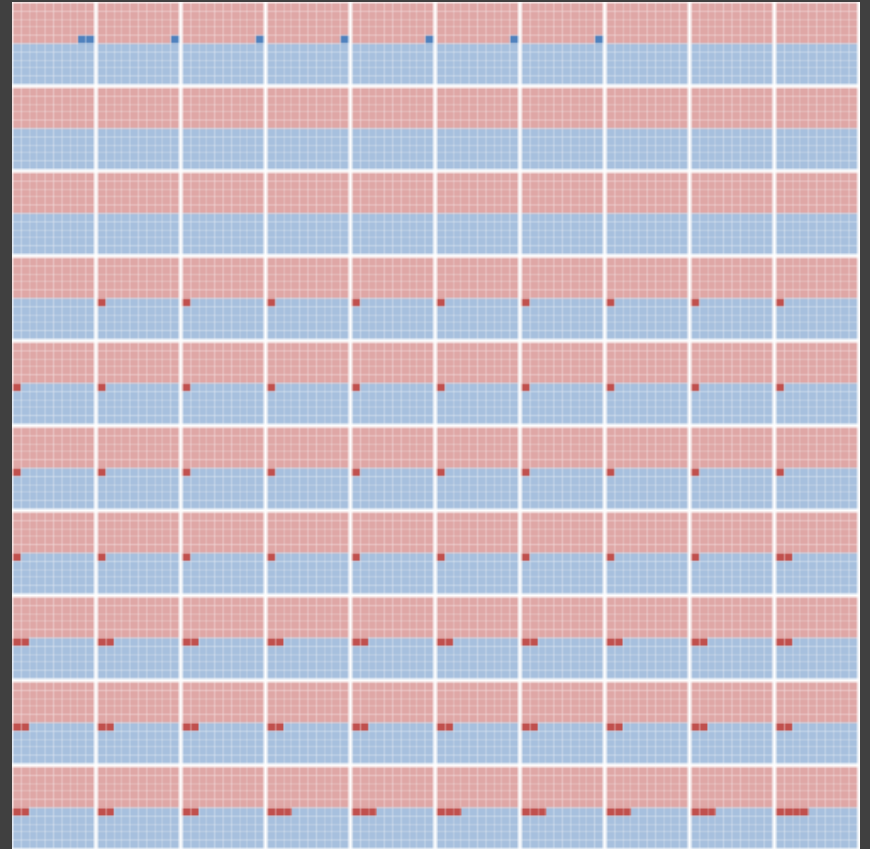
\*poll of 100 people, margin of error +/-5



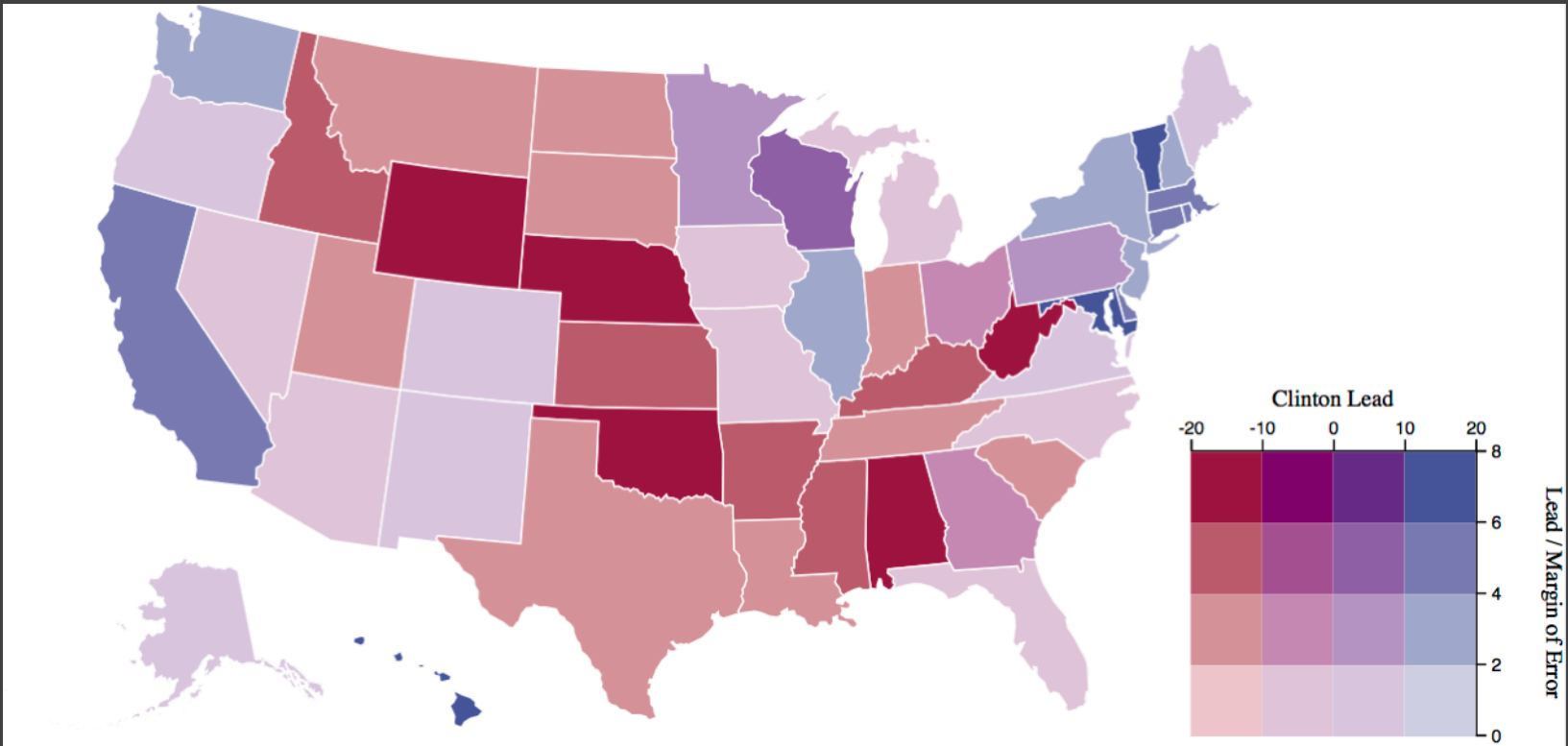
# Pangloss Plot

Romney is ahead of  
Obama in the polls, with  
51% of the likely voters\*

\*poll of 3,117 people,  
margin of error +/-2

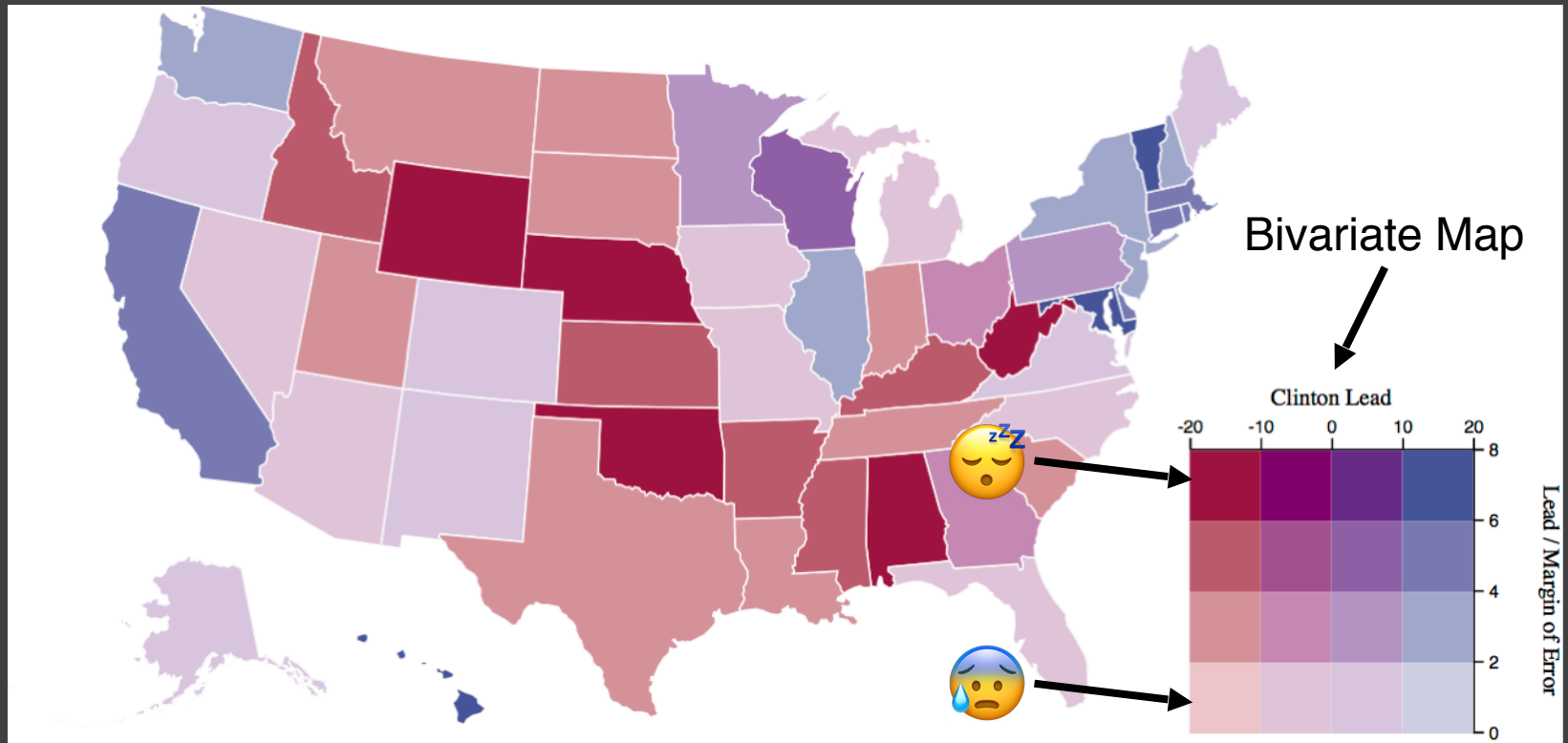


# Value-Suppressing Uncertainty Palette

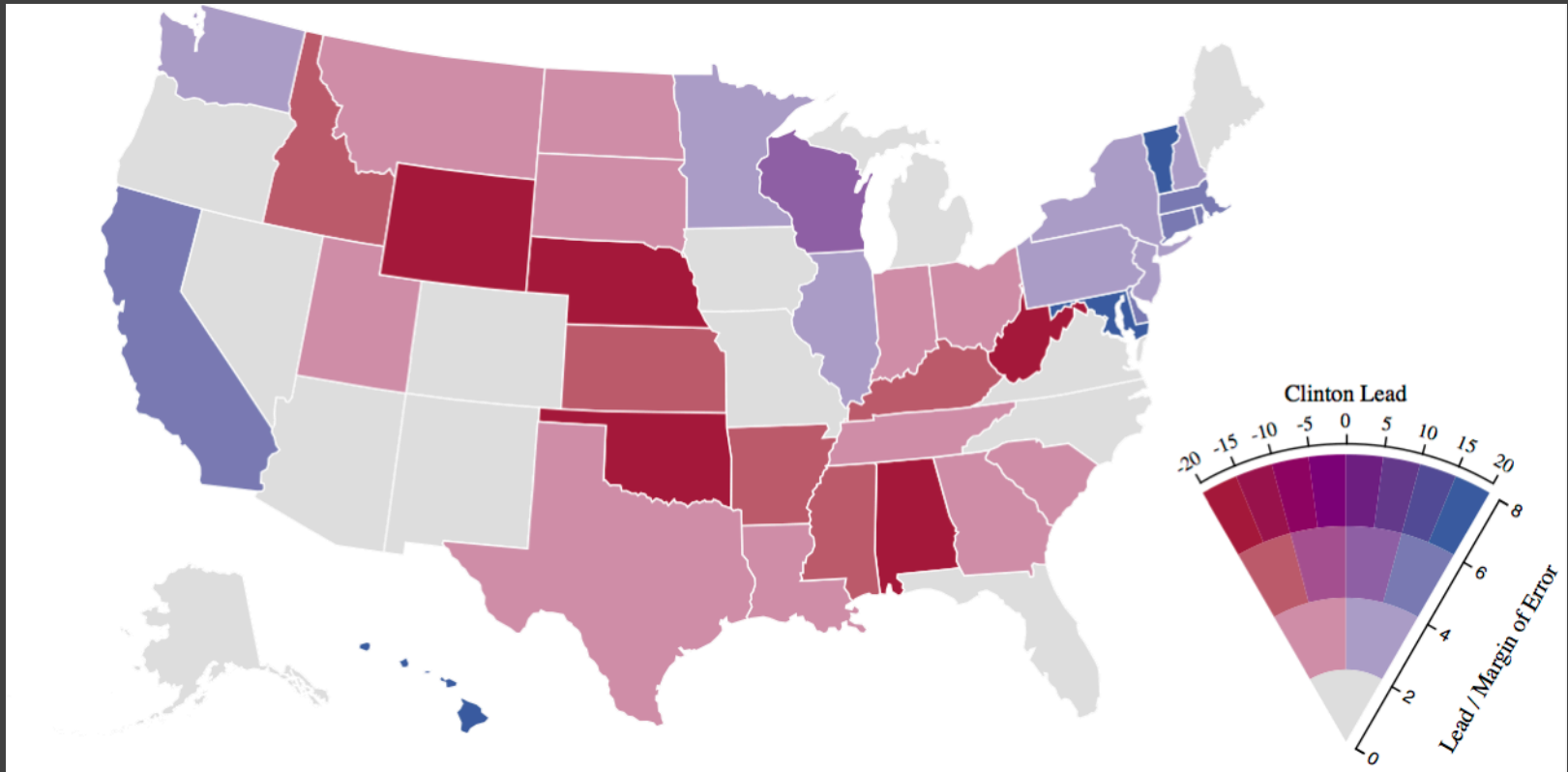




# Bivariate Map

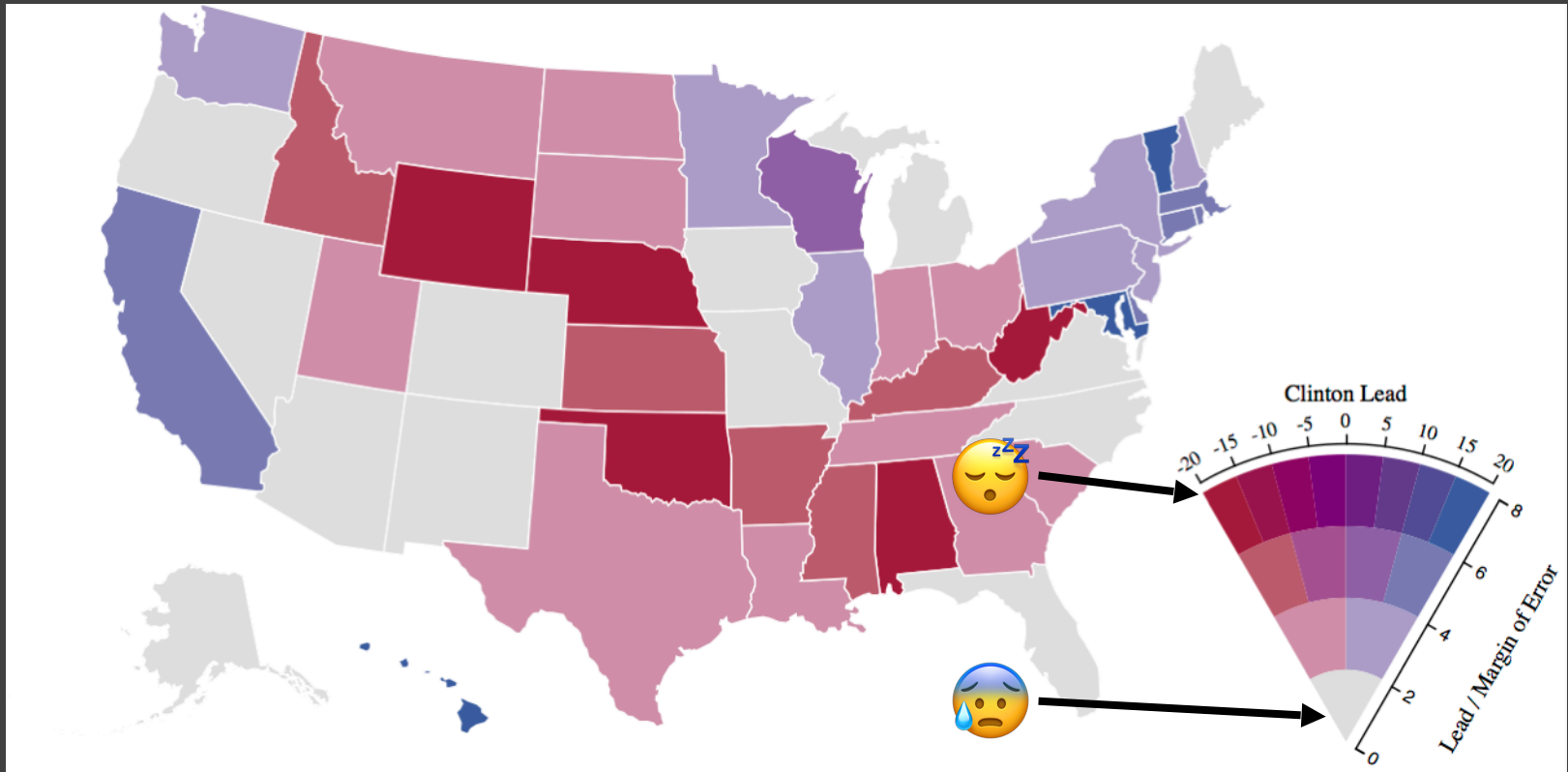


# Value-Suppressing Uncertainty Palette



Correll et al. "Value-Suppressing Uncertainty Palettes." CHI 2018.

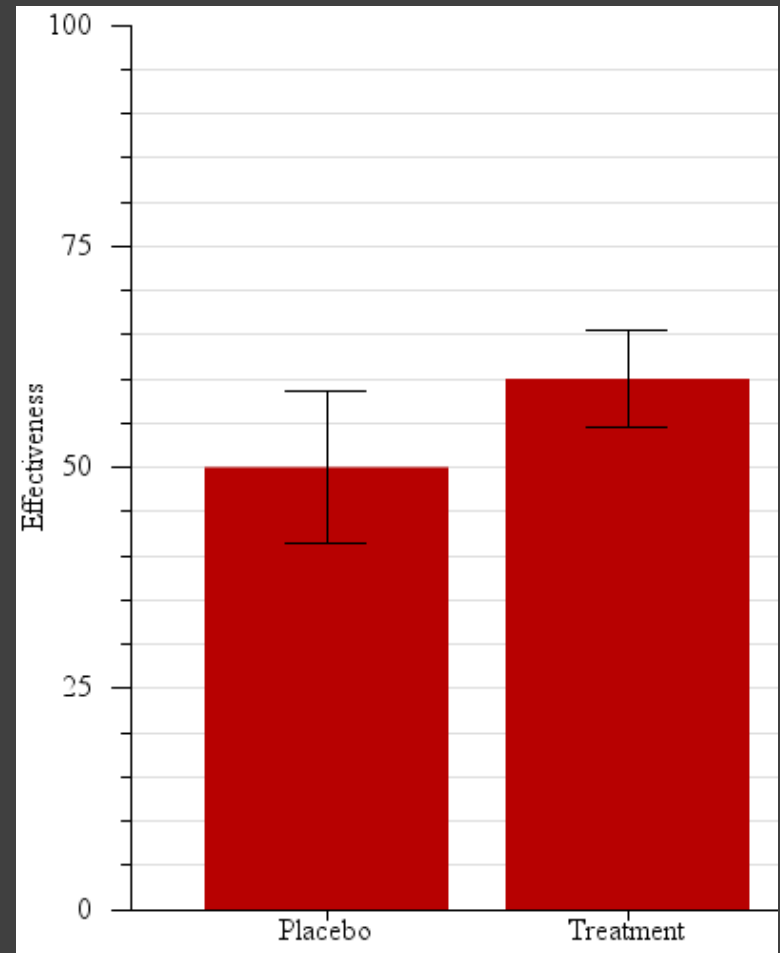
# Value-Suppressing Uncertainty Palette



Correll et al. "Value-Suppressing Uncertainty Palettes." CHI 2018.

# Error Bars

Is the treatment  
*statistically significantly*  
better than the  
placebo?



# What's a 95% t-Confidence Interval?

An algorithm for constructing intervals given an unbiased sample. Assuming a t-distribution of sampling error, 95% of such intervals will contain the population mean.

# Error Bars

Standard Deviation?

Standard Error ( $\sigma/\sqrt{n}$ )

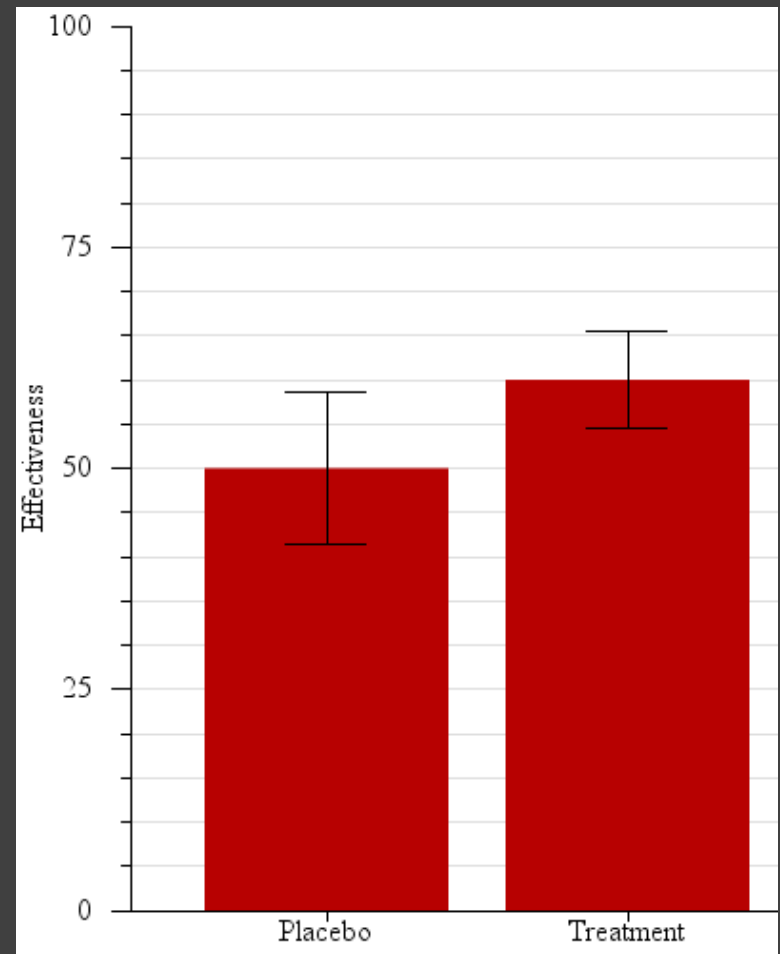
T-Confidence Interval?

Z-Confidence Interval?

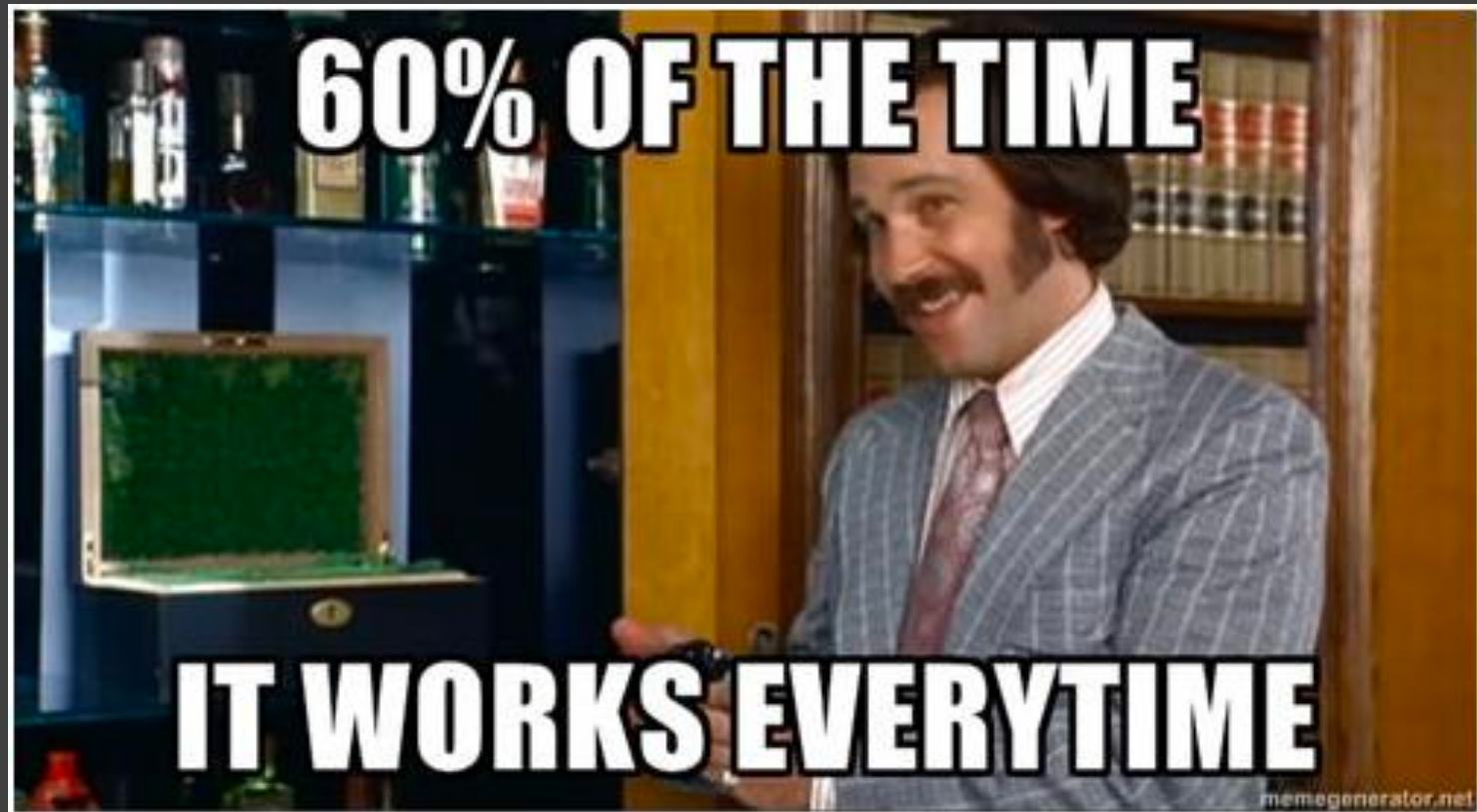
Bootstrapped Interval?

Min/Max?

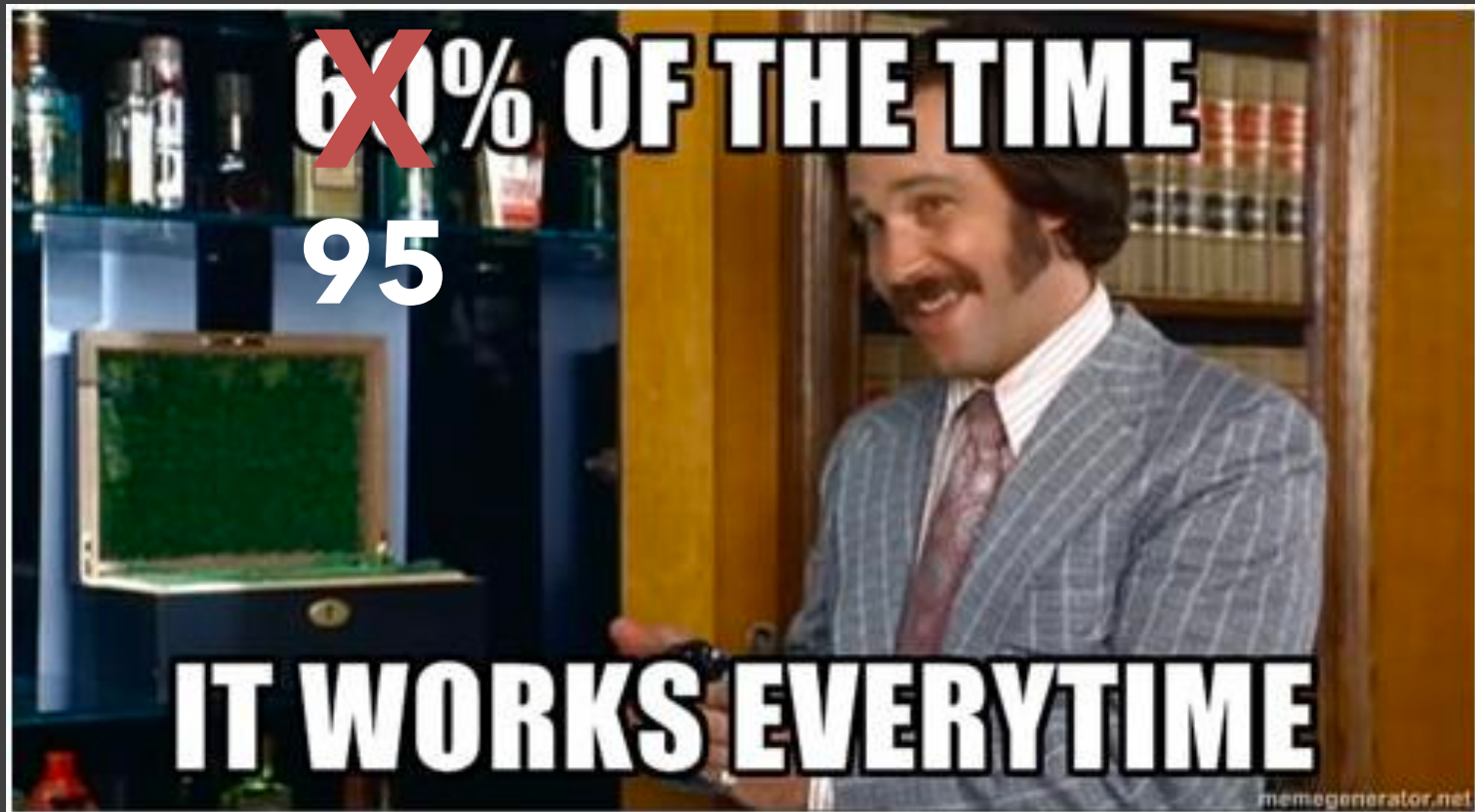
$1.5 * \text{IQR} (Q3 - Q1)$ ?



What's a 95% t-Confidence Interval?



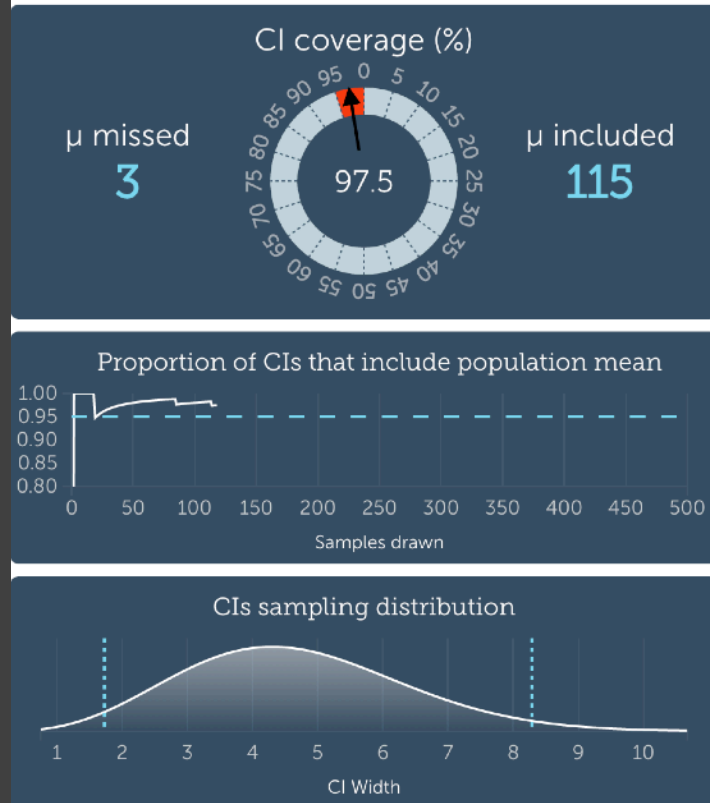
What's a 95% t-Confidence Interval?



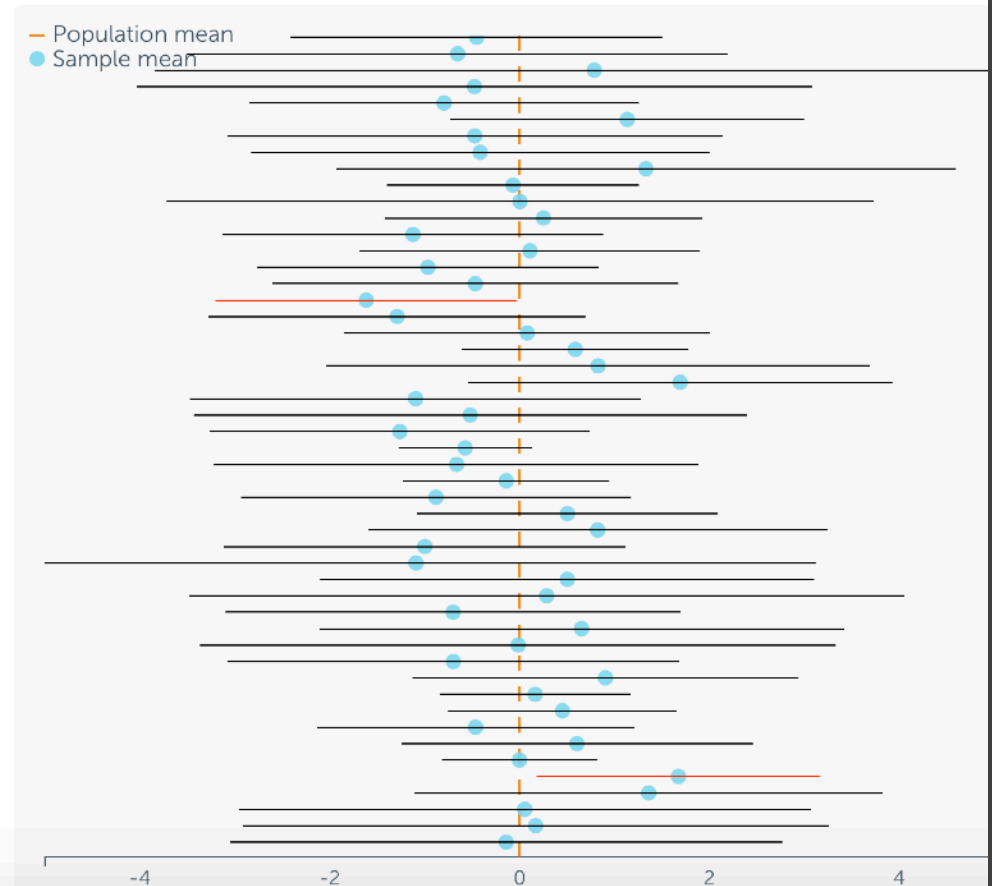


# Confidence Intervals

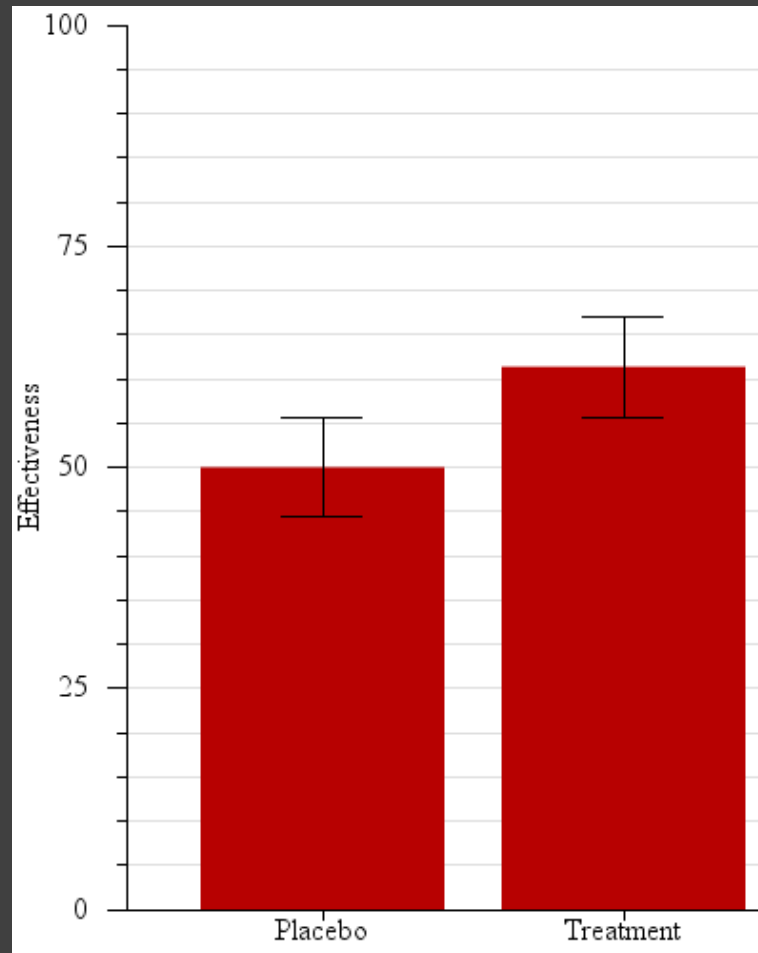
## Simulation statistics



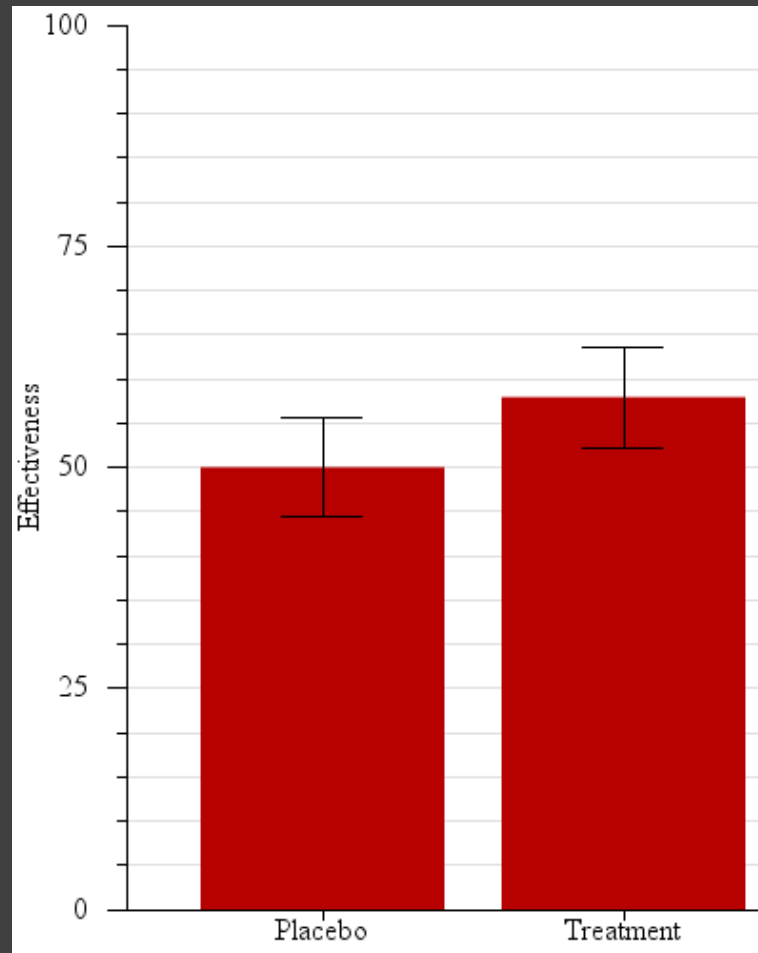
## 95% confidence intervals



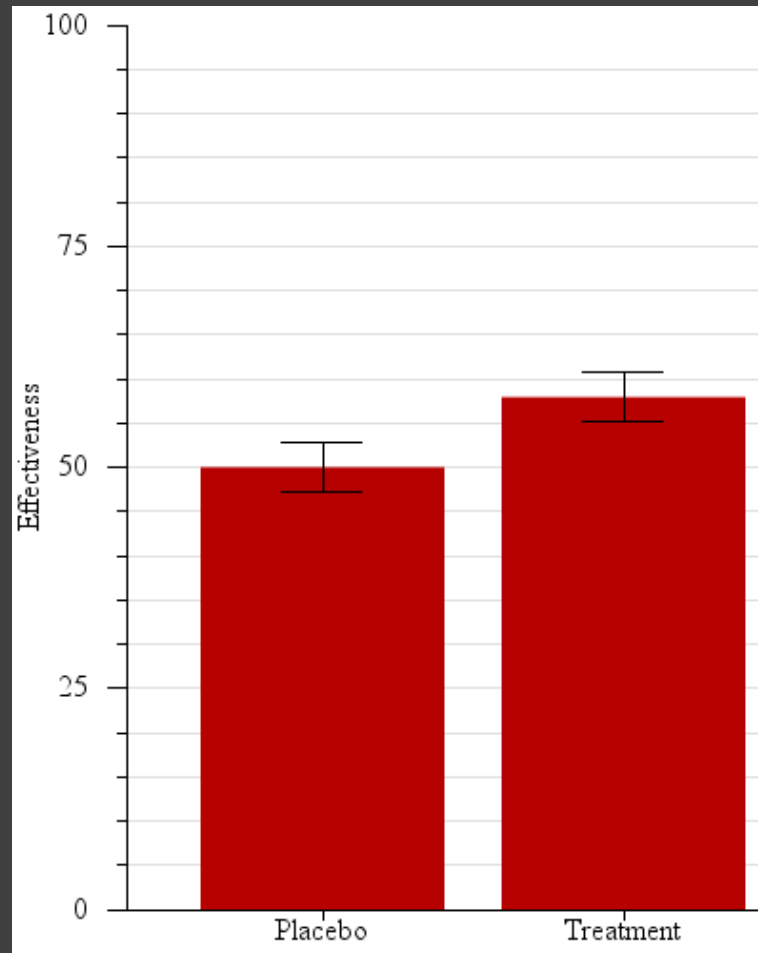
# Guess the p-value



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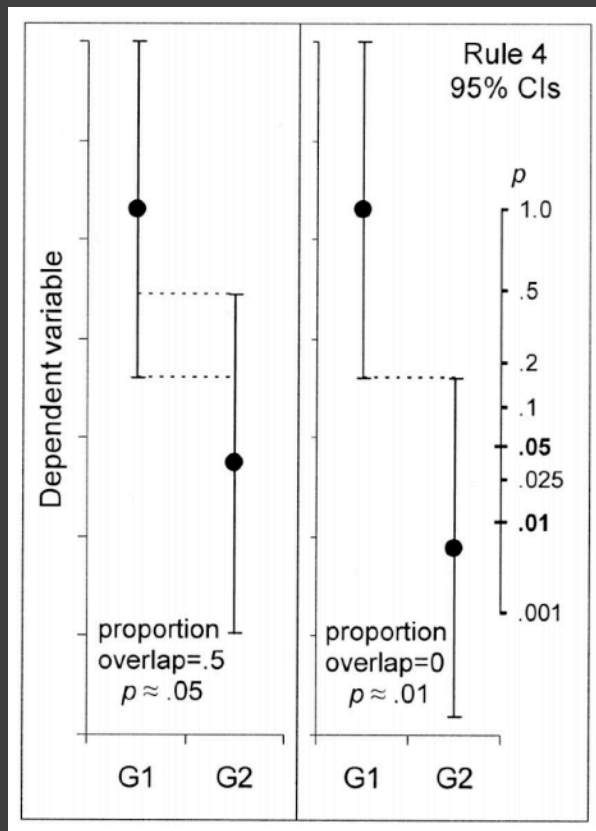


# Guess the p-value

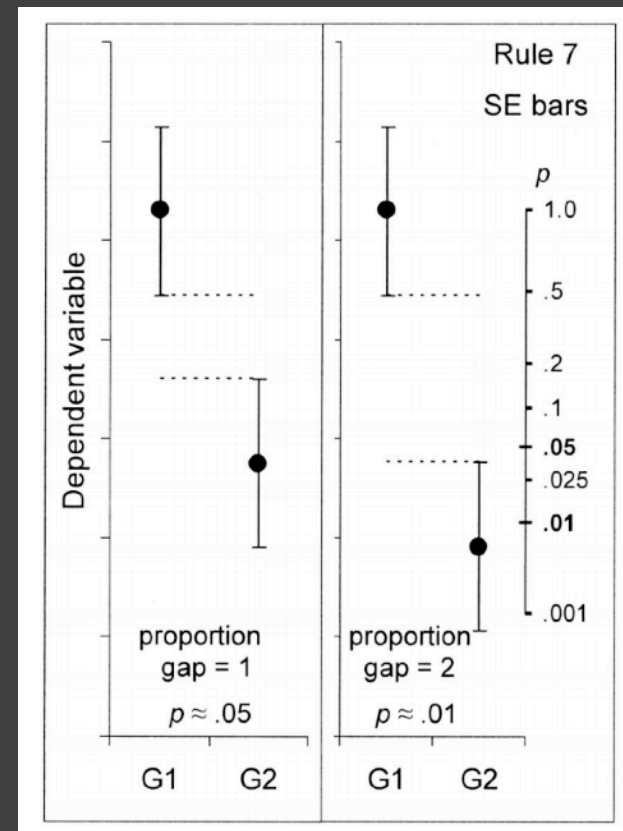


# Inference by Eye

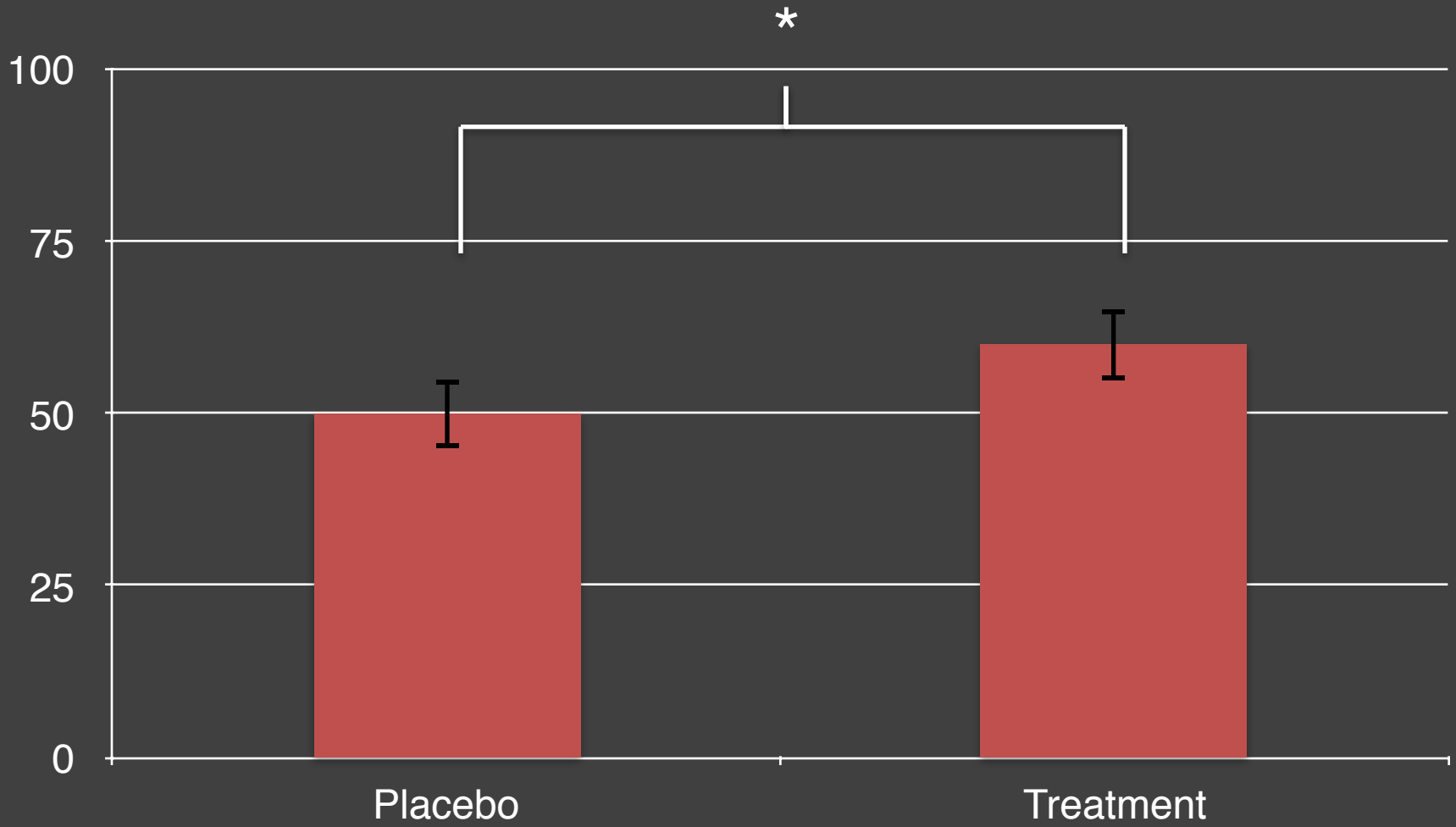
## 95% CIs

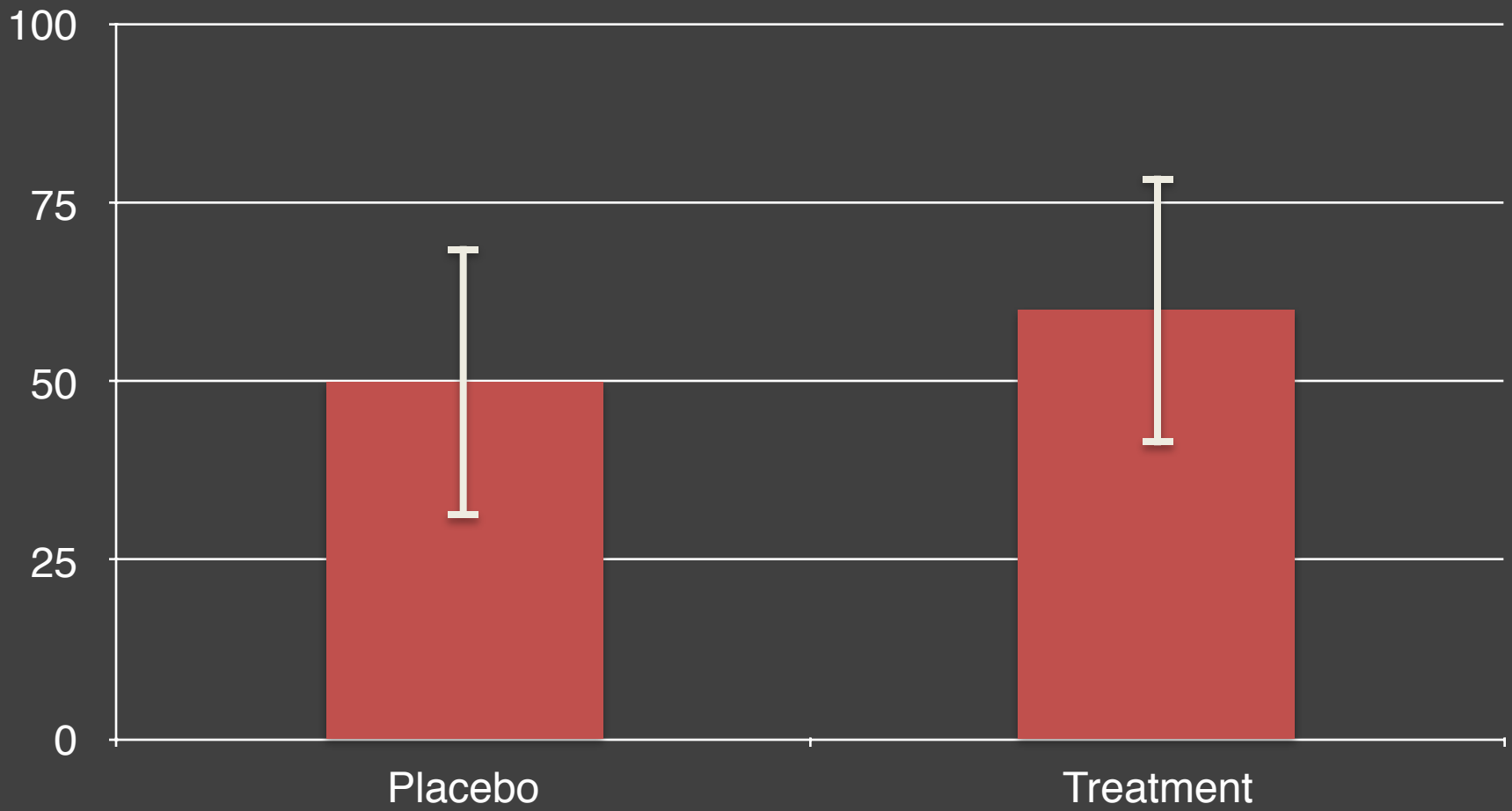


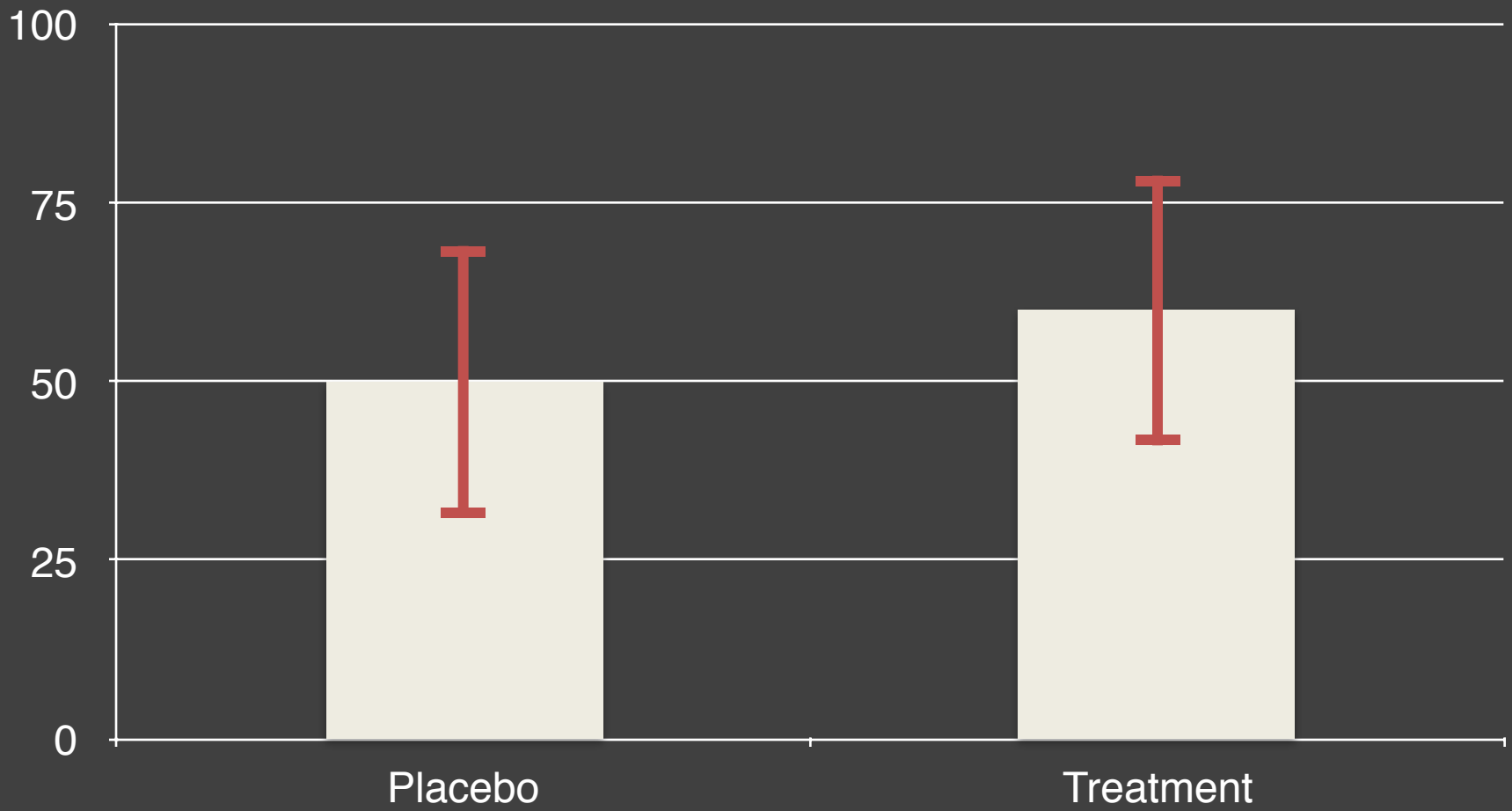
## Standard Error



Cumming, Geoff and Finch, Sue. Inference by eye: confidence intervals and how to read pictures of data. American Psychologist, 2005.

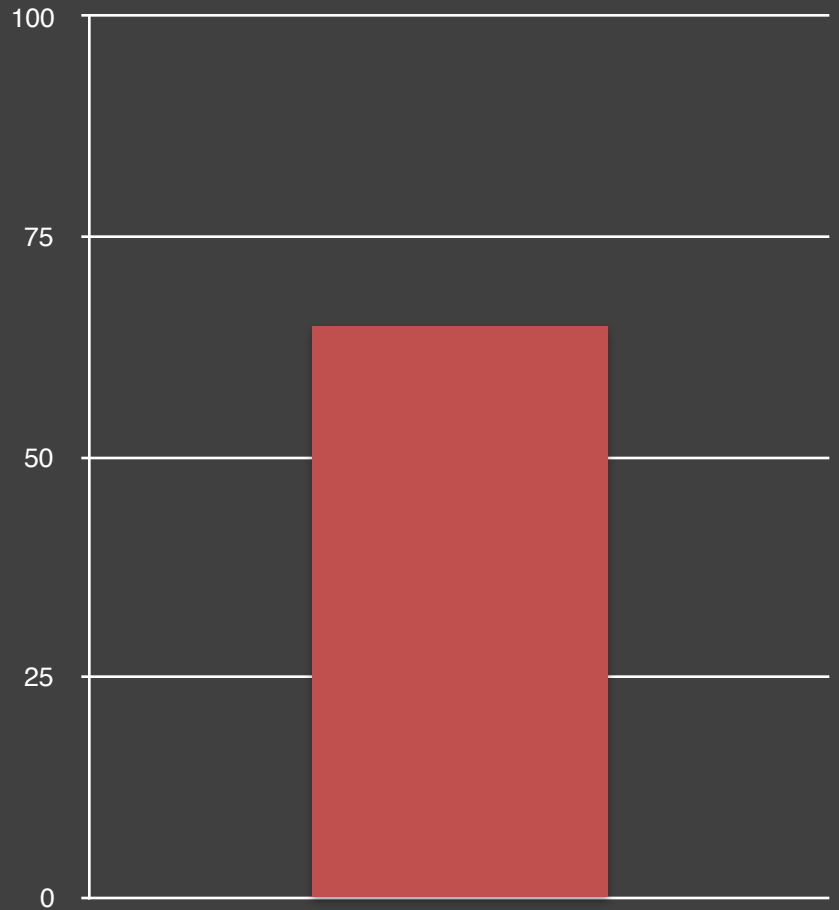
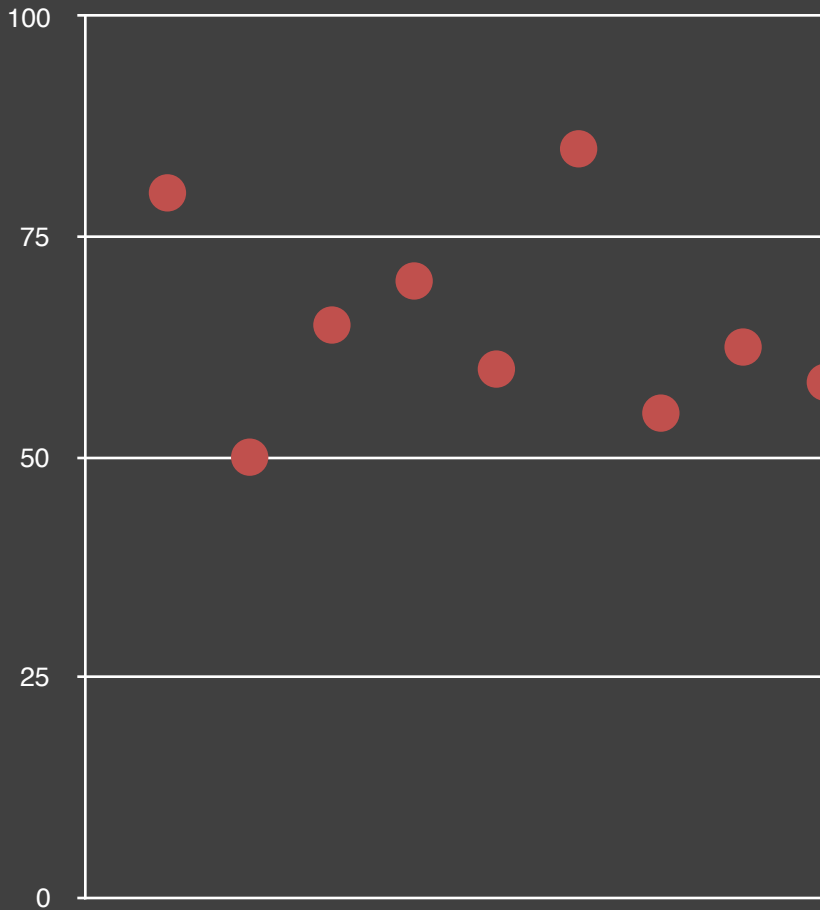






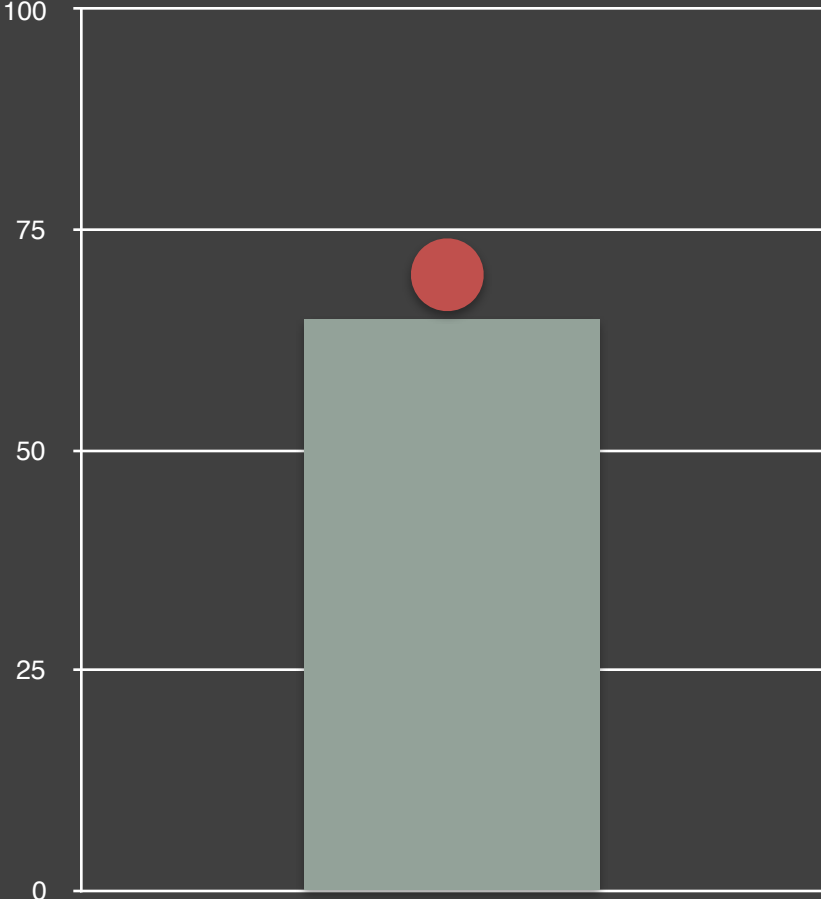
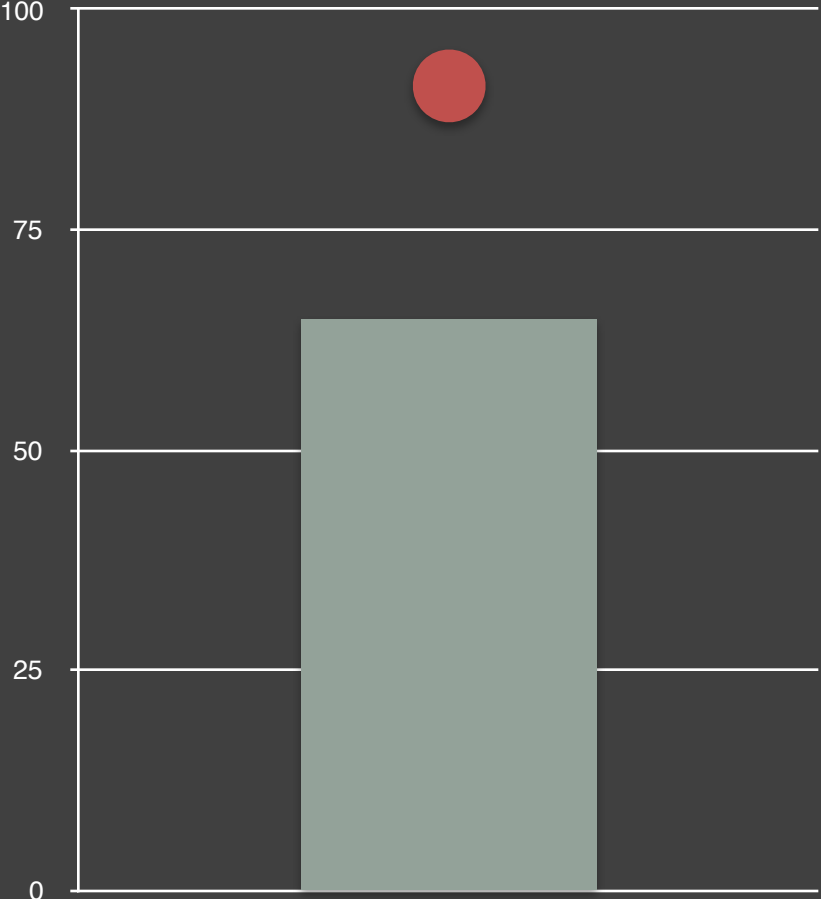


# Within-the-bar bias

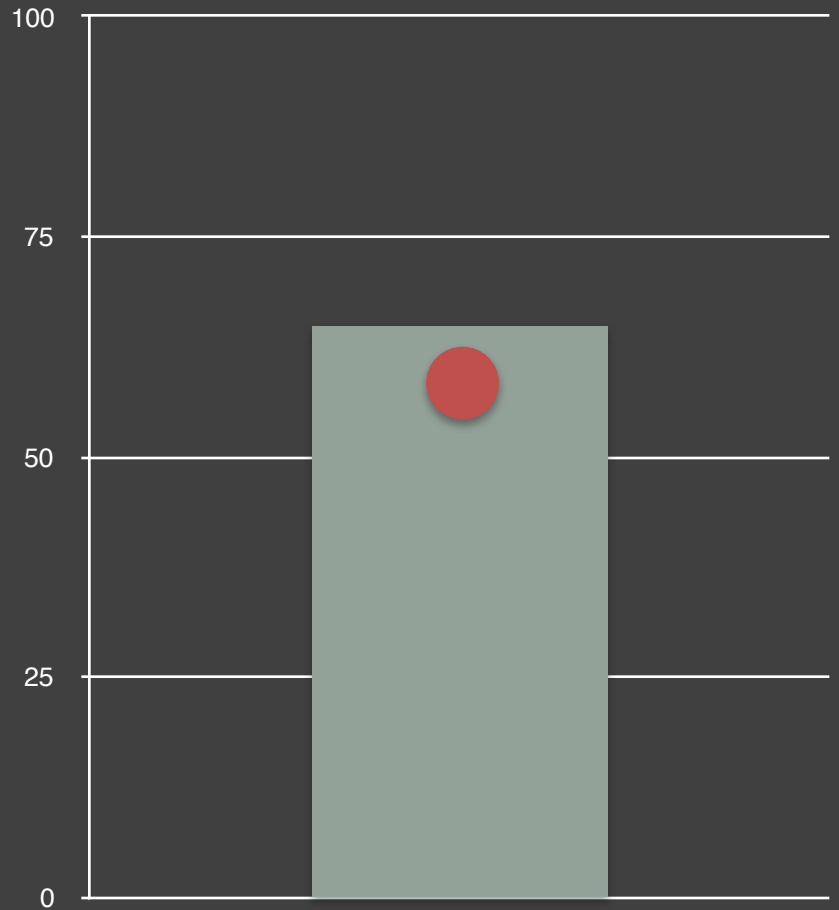
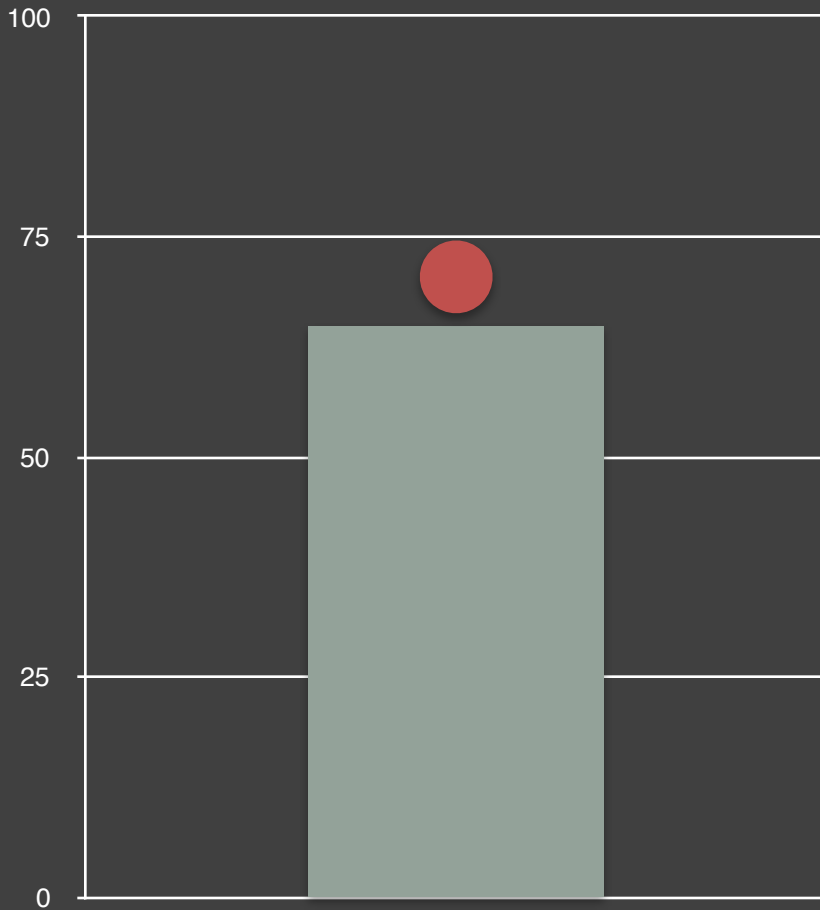


Newman, George E, and Brian J Scholl. "Bar graphs depicting averages are perceptually misinterpreted: the within-the-bar bias." *Psychonomic bulletin & review* 19.4 (2012): 601–7.

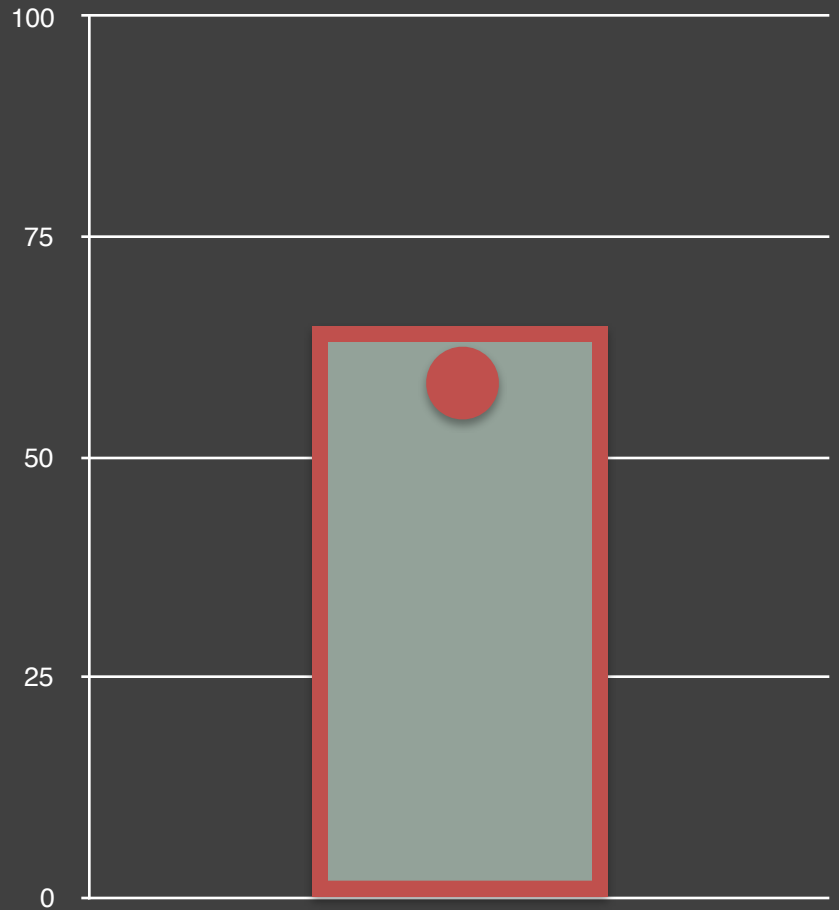
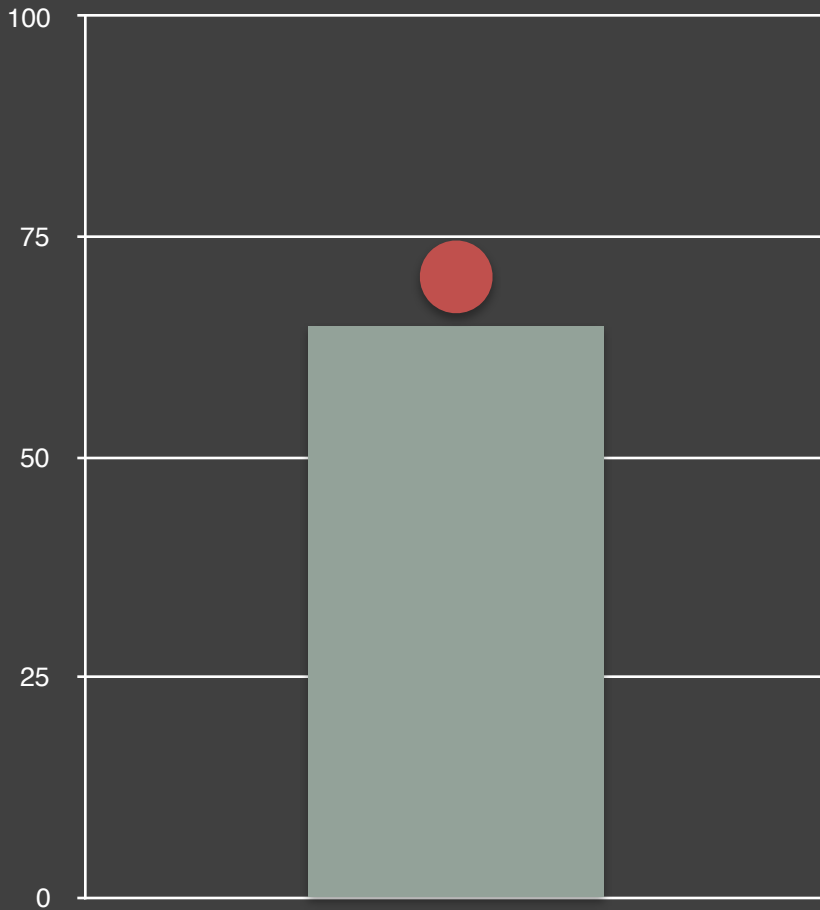
# Within-the-bar bias



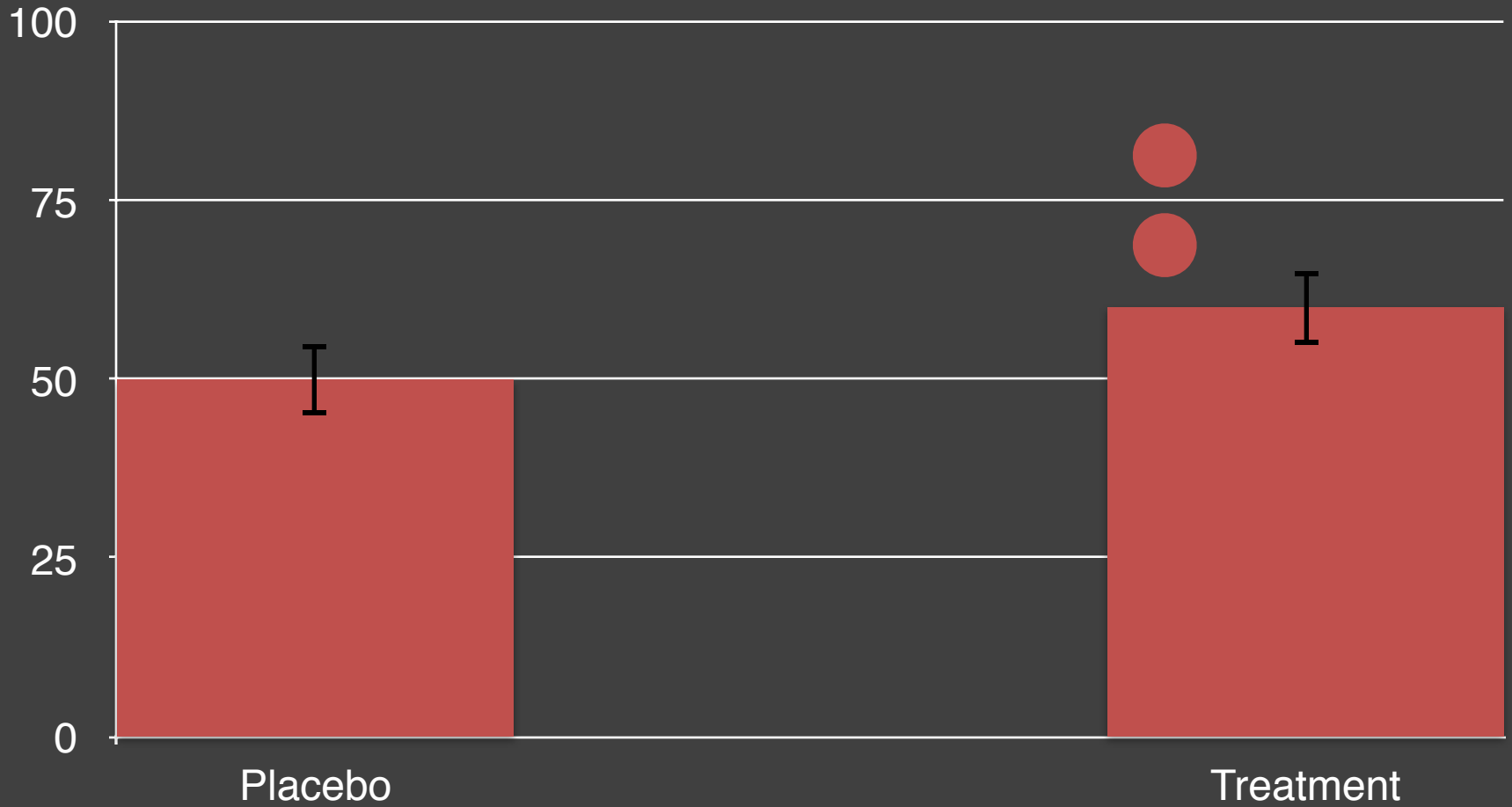
# Within-the-bar bias



# Within-the-bar bias

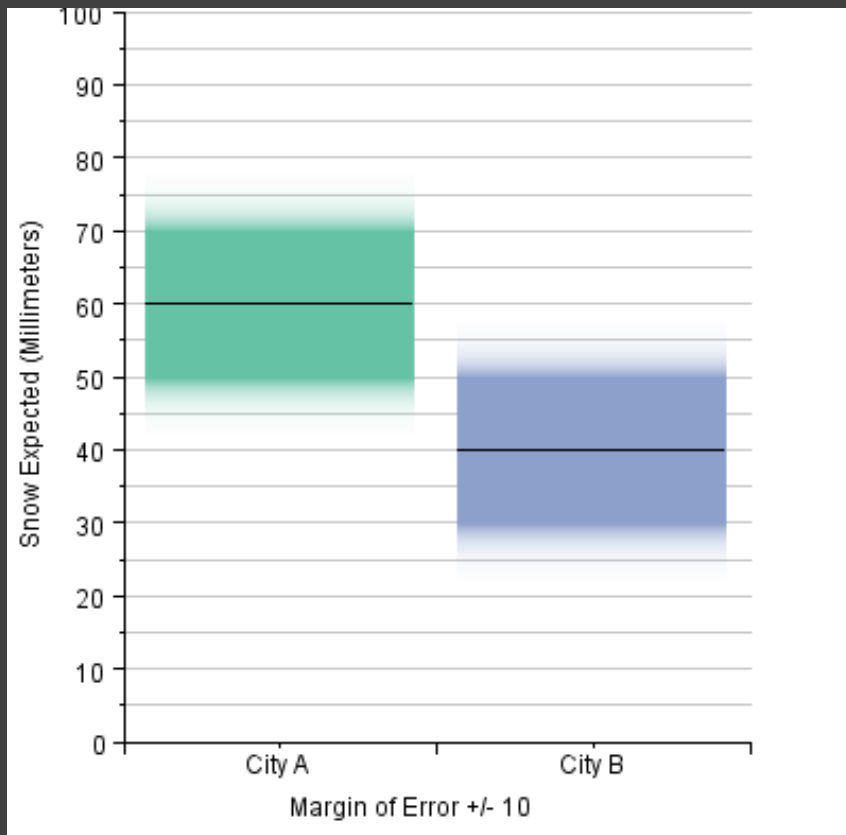


# Binary Bias

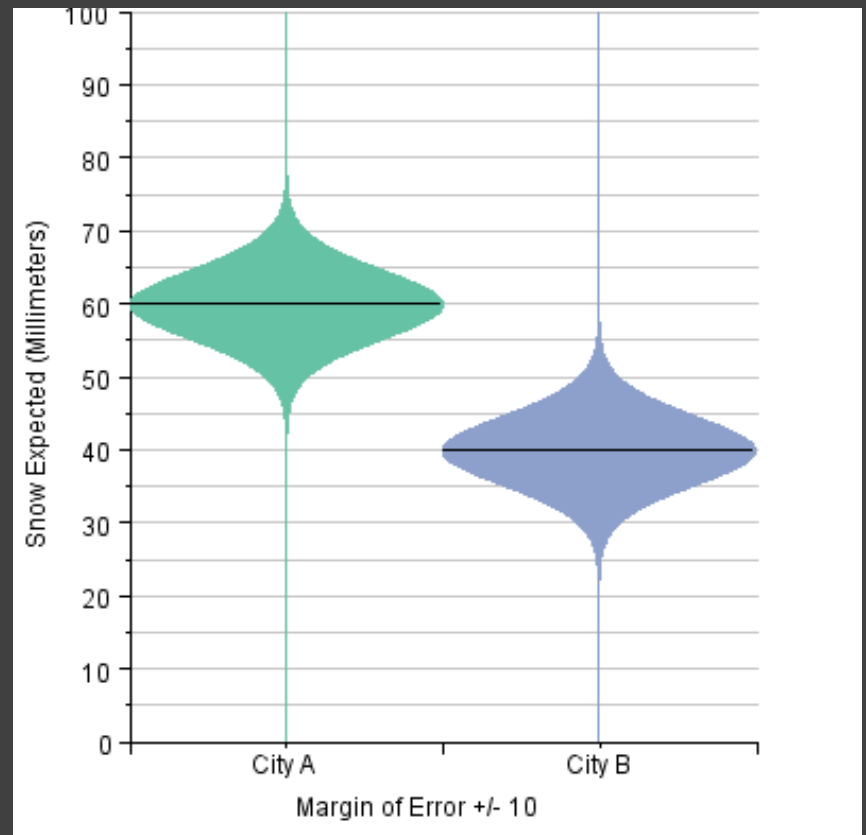


# Alternatives

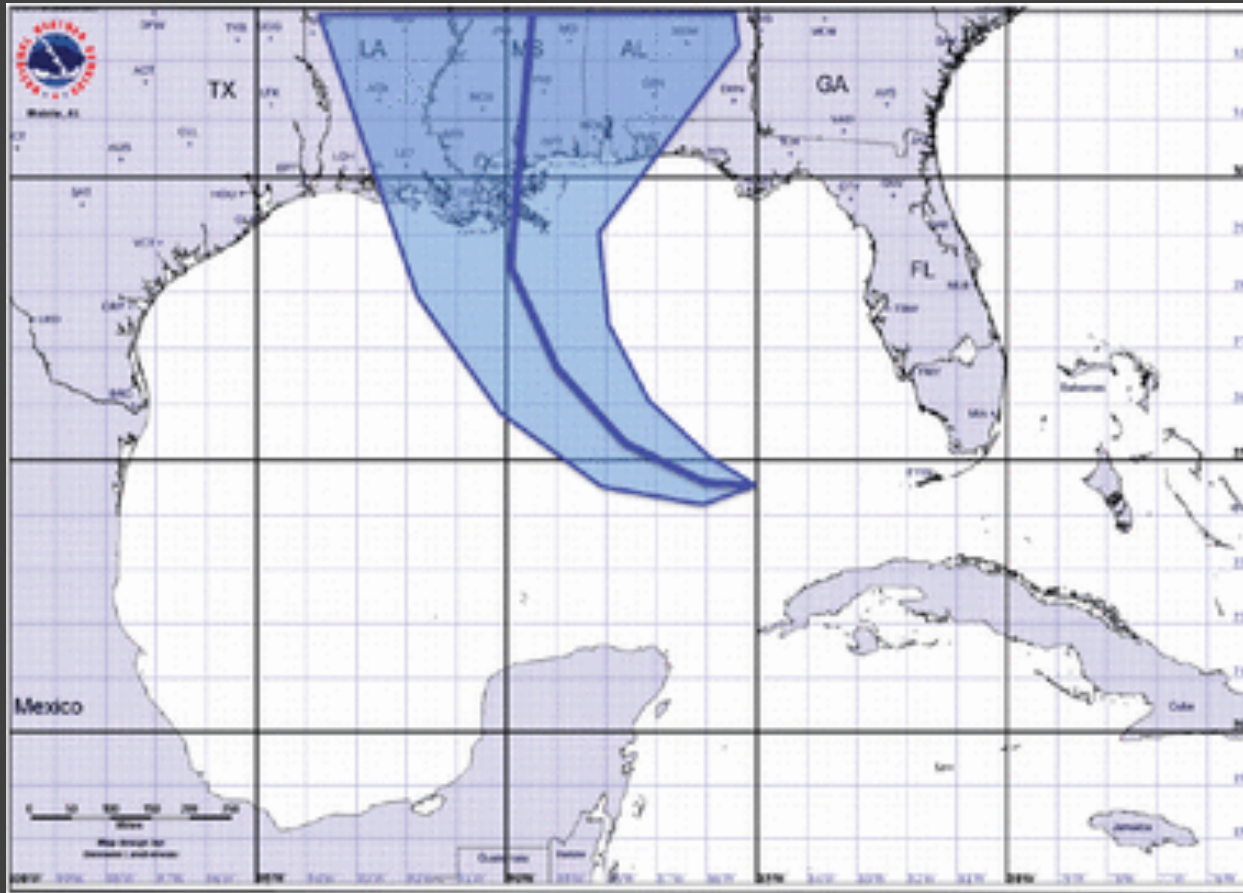
## Gradient Plot



## Violin Plot



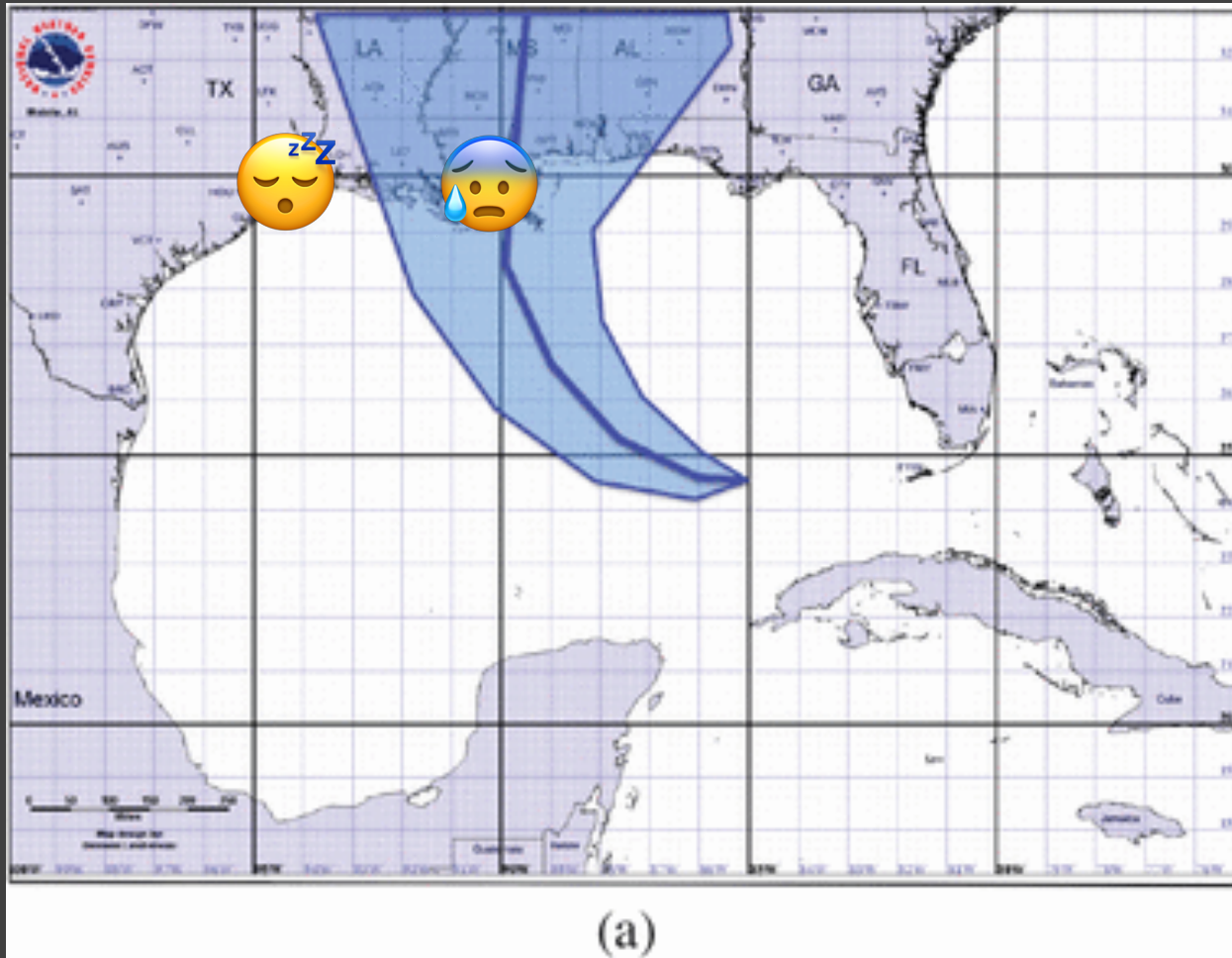
# Model Visualization



(a)

Cox, Jonathan and House, Donald and Lindell, Michael. Visualizing uncertainty in predicted hurricane tracks. *International Journal for Uncertainty Quantification*, 2013.

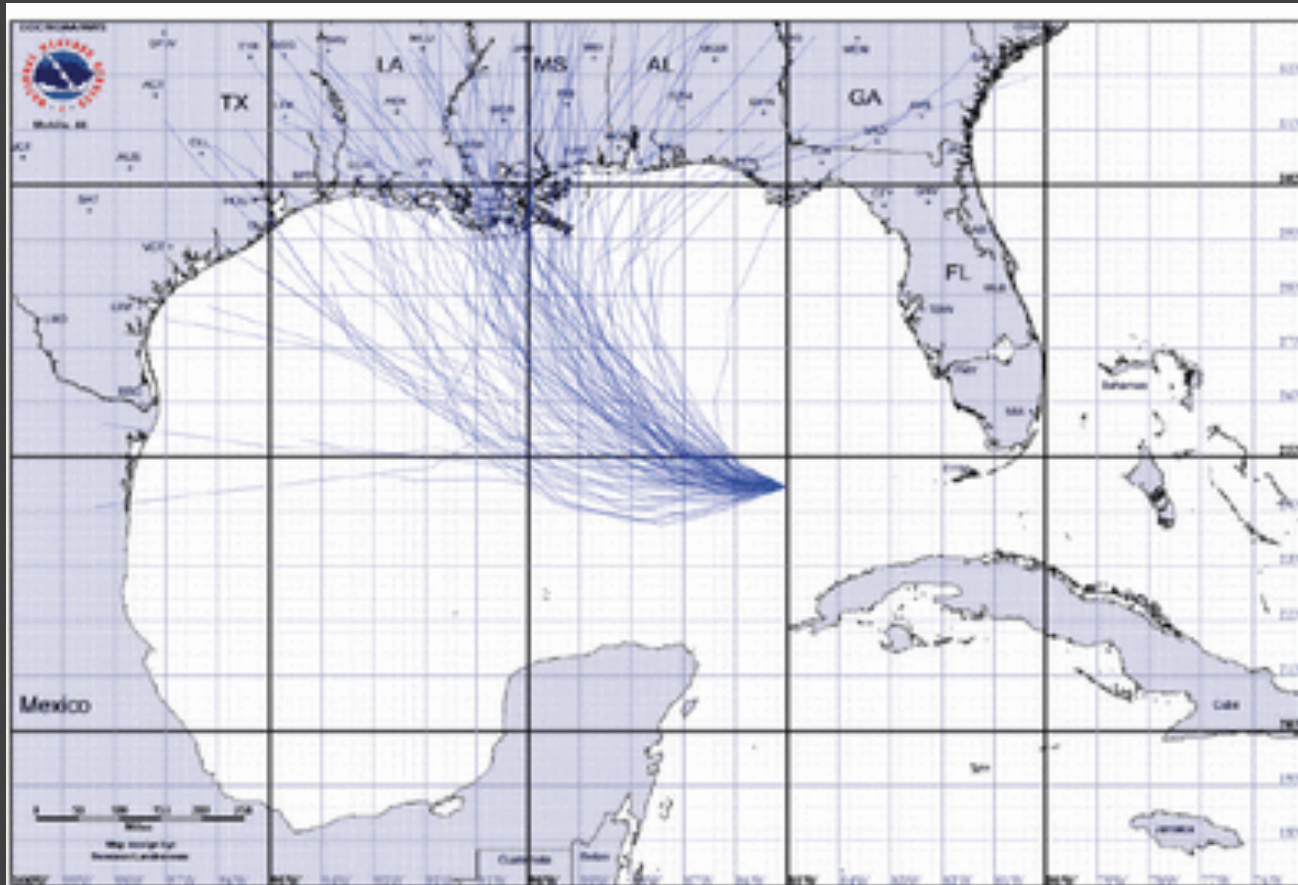
# Model Visualization



Cox, Jonathan and House, Donald and Lindell, Michael. Visualizing uncertainty in predicted hurricane tracks. International Journal for Uncertainty Quantification, 2013.

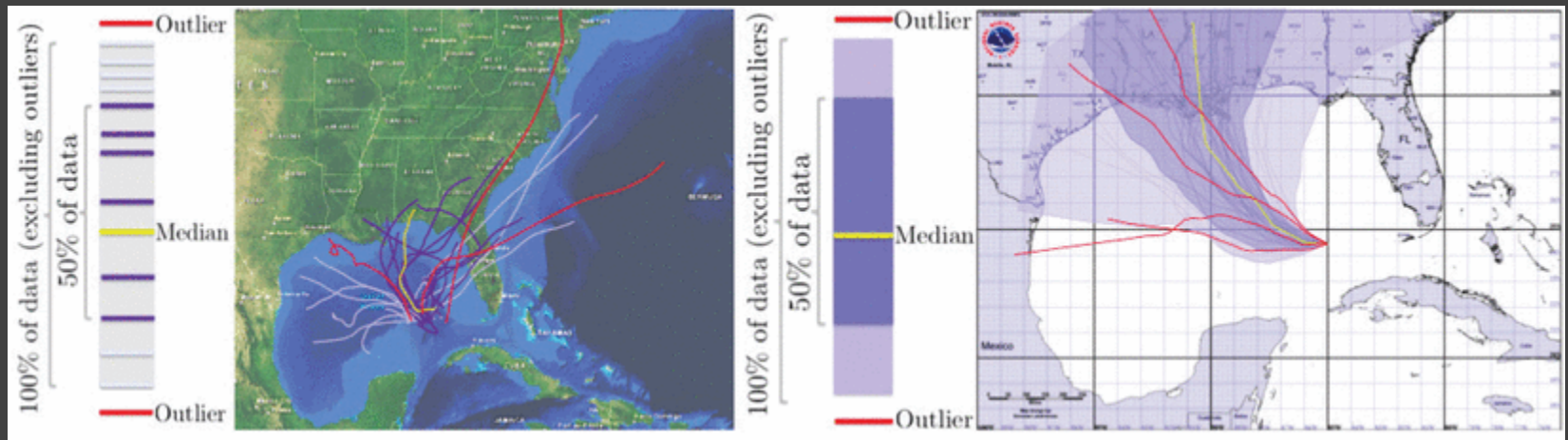


# Model Visualization



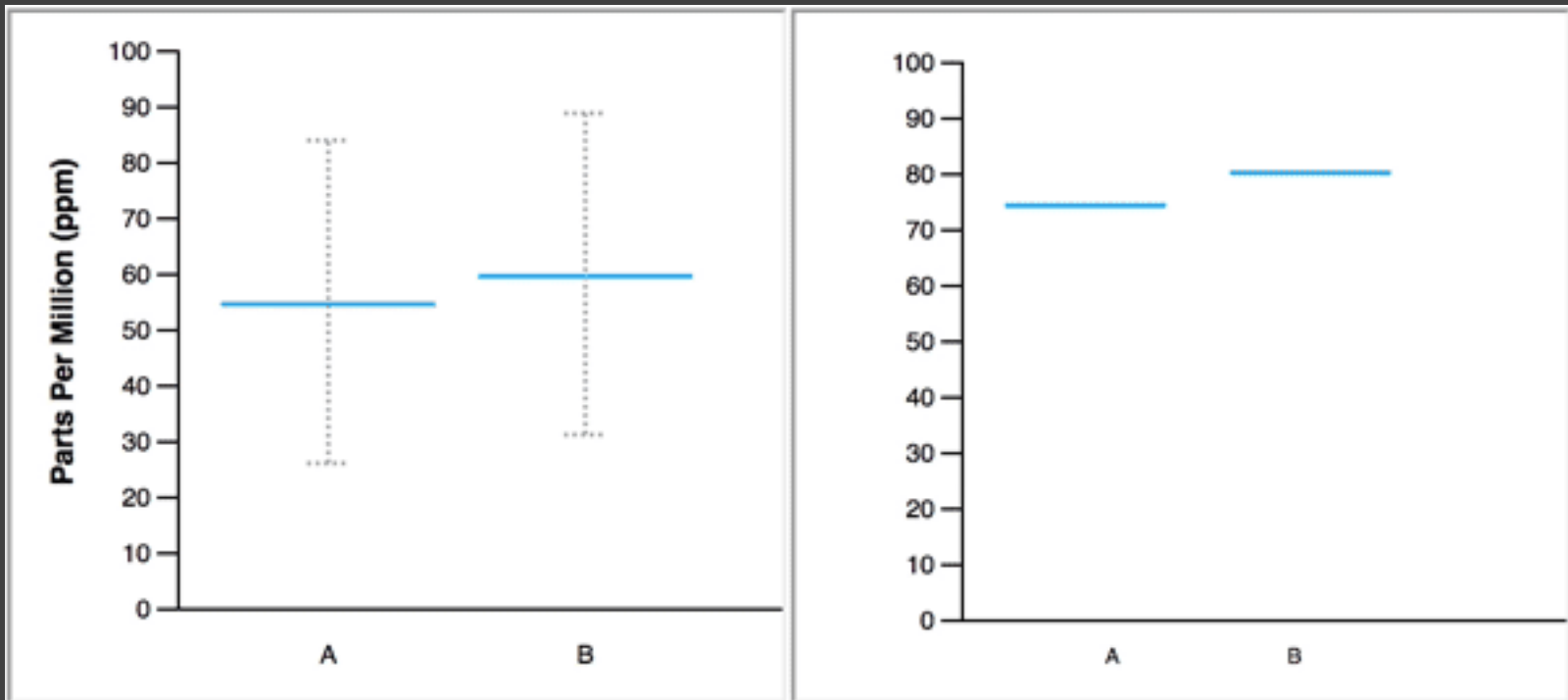
(b)

# Model Visualization

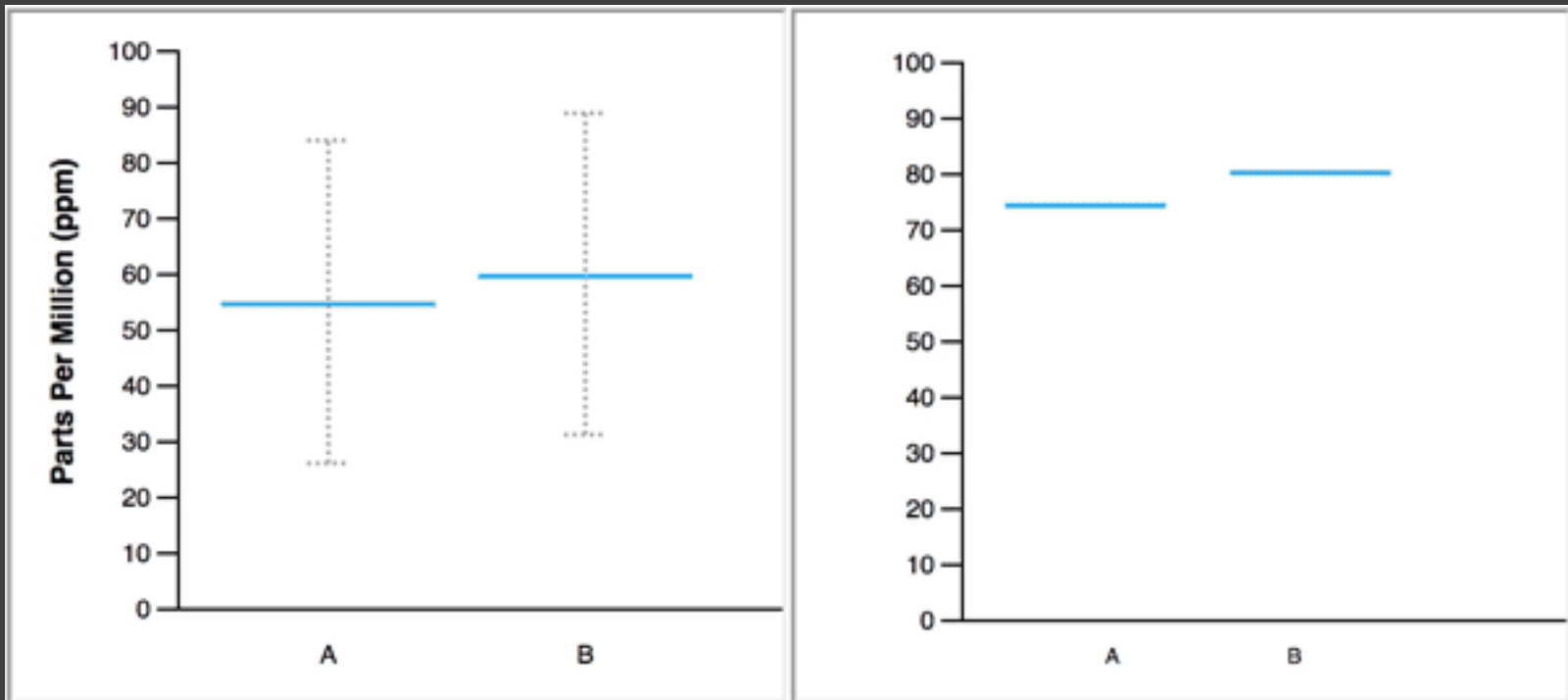


M. Mirzargar, R. Whitaker and R. Kirby. Curve Boxplot: Generalization of Boxplot for Ensembles of Curves. IEEE VIS 2014.

# Hypothetical Outcome Plots



# Hypothetical Outcome Plots



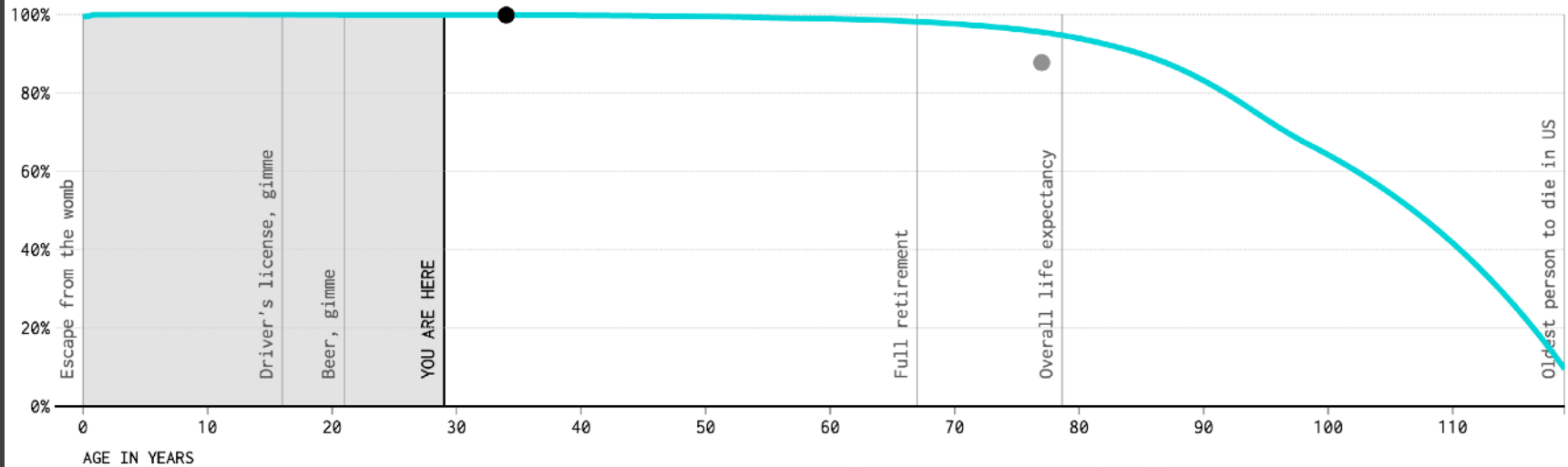
# Life Expectancy

I am **male** and currently **29** years old.

SLOW

FAST

PROBABILITY OF LIVING TO NEXT YEAR



AGE IN YEARS

# Model Visualization

Building models is necessary to quantify uncertainty

It is important to communicate the variability in model outcomes

Dynamic or ensemble displays can help communicate complex models

# How Should I Visualize Uncertainty?

Choose an appropriate visual variable based on the domain, literacy, and expertise of your audience. Be mindful that any display of uncertainty inherently increases the complexity of your visualization, and that there is a preference/performance gap.

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**IT DEPENDS**

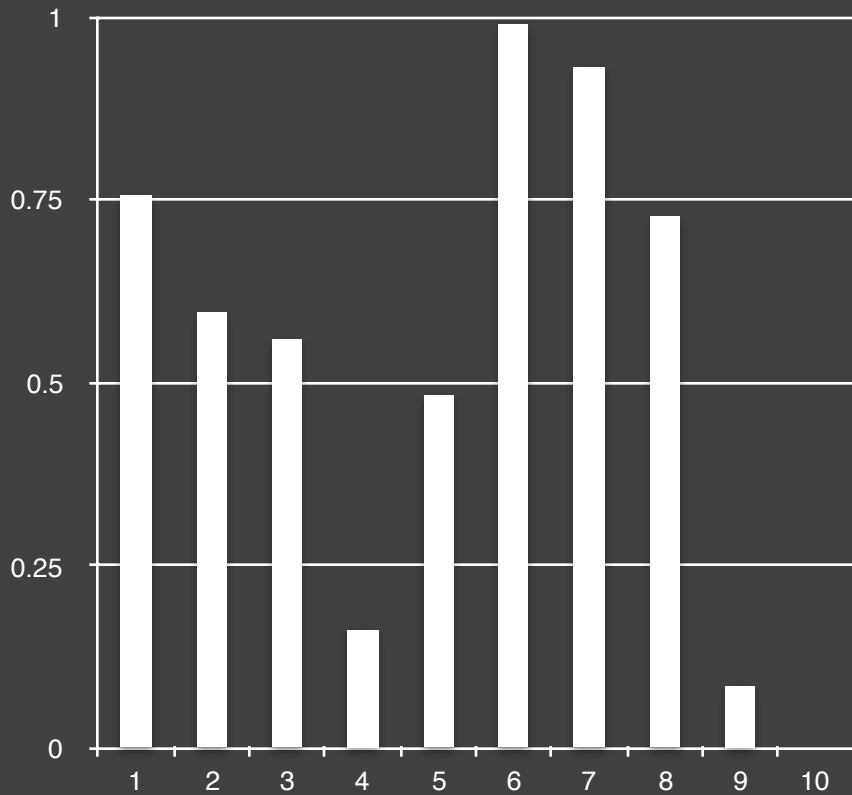


Cognitive and Perceptual Biases and Disfluencies

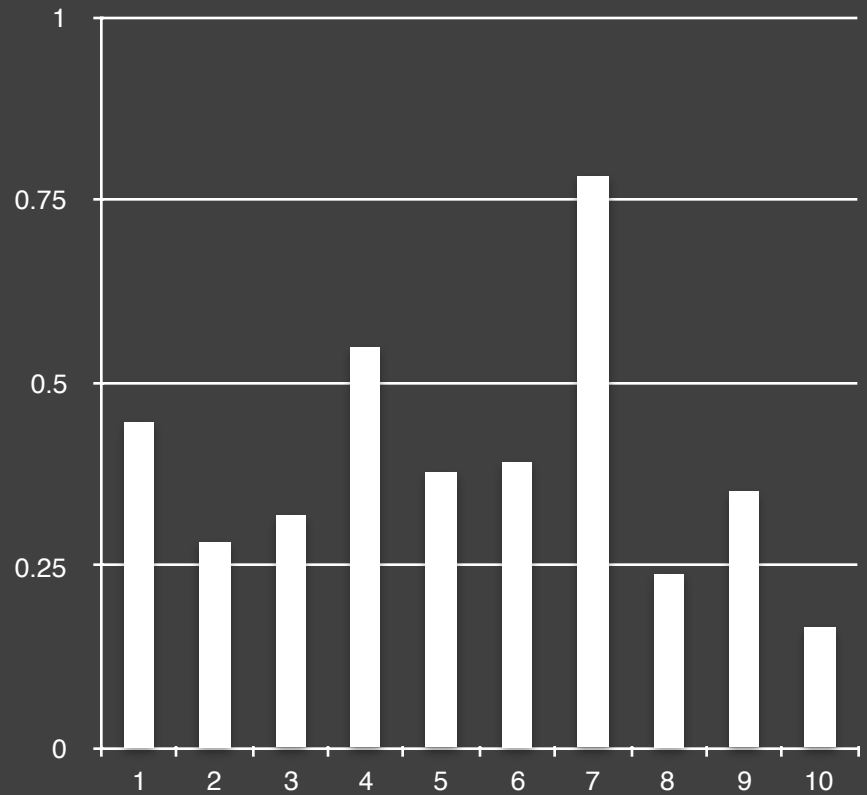
# **WHAT CAN GO WRONG WHEN VISUALIZING UNCERTAINTY?**

# Which Stock To Buy?

## Company A

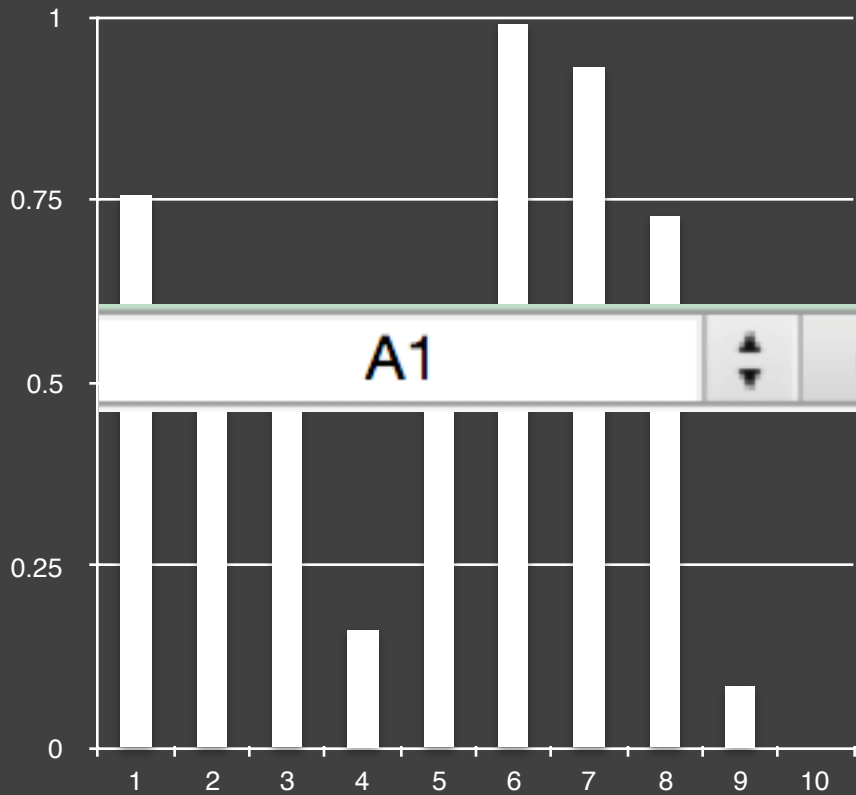


## Company B

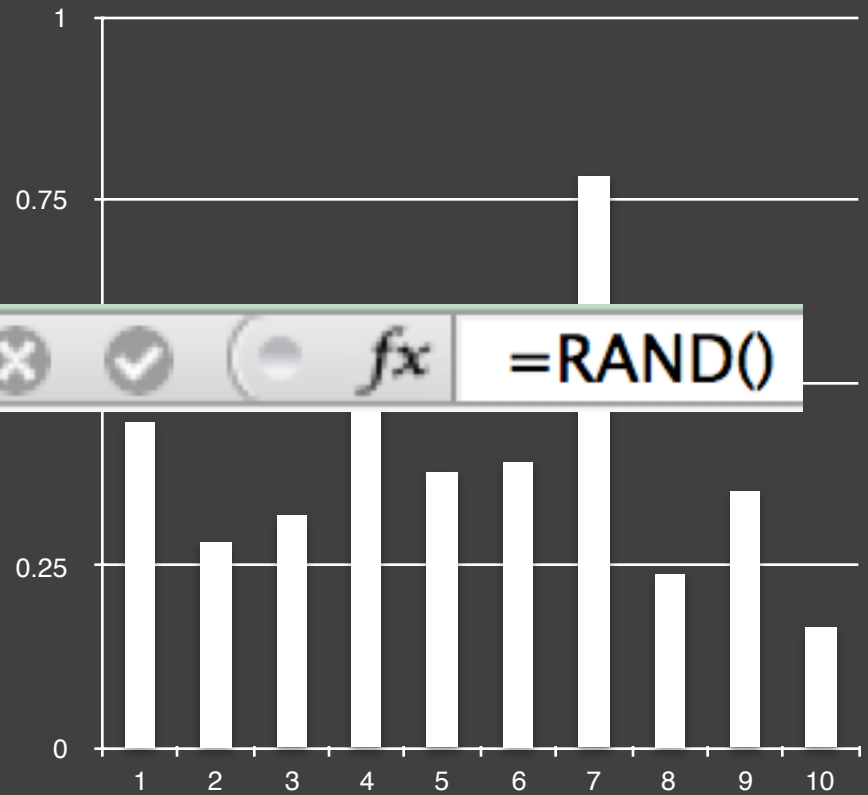


# Neither!

## Company A



## Company B



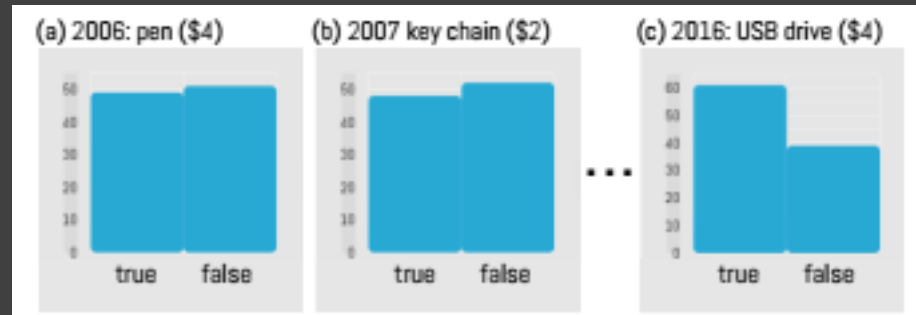
A1



*fx*

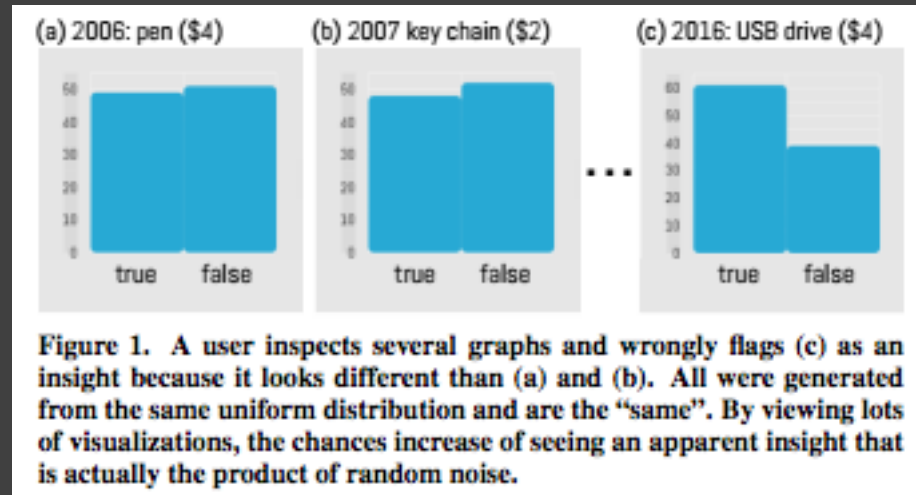
=RAND()

# What Swag Should We Send?



Zraggen et al. "Investigating the Effect of the Multiple Comparisons Problem in Visual Analysis. CHI 2018, to appear.

# Fake Insights



Wu Wei

無為

# Pareidolia



# Jobs Reports

**If the economy actually added 150,000 jobs last month, it would be possible to see any of these headlines:**

The jobs number is just an estimate, and it comes with uncertainty.

*Job Growth  
Plummets Amid  
Prospect Of  
New Slump*

Under 55,000 jobs  
4% chance

*Disappointing  
Jobs Report  
Raises  
Economic  
Worries*

55,000 to 110,000  
19% chance

*Slower Job  
Creation  
Disappoints  
Economists*

110,000 to 140,000  
19% chance

*Job Growth  
Steady, New  
Report Says*

160,000 to 190,000  
19% chance

*Job Creation  
Accelerates In  
Sign Of  
Economy  
Improving*

190,000 to 245,000  
19% chance

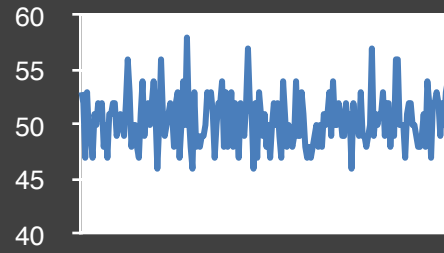
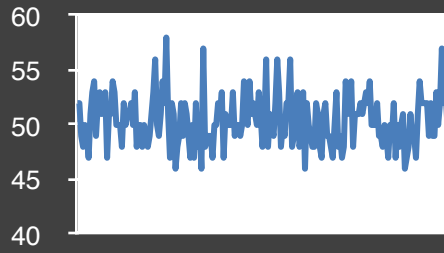
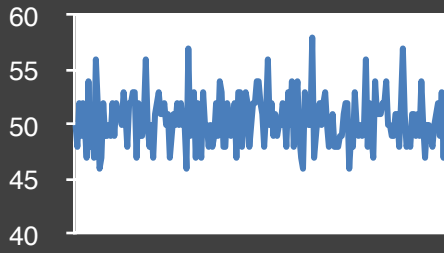
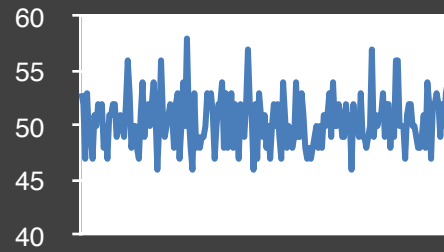
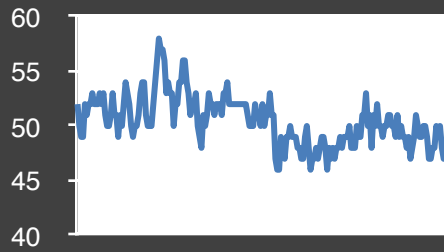
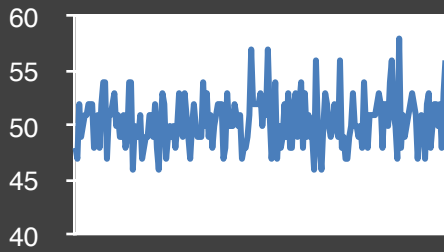
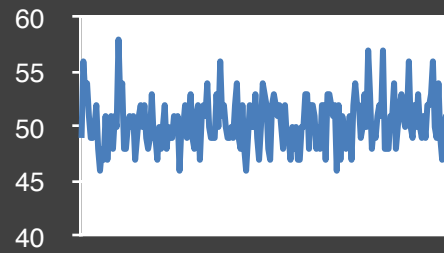
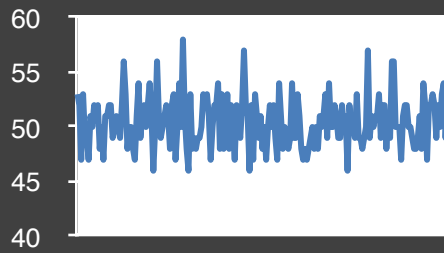
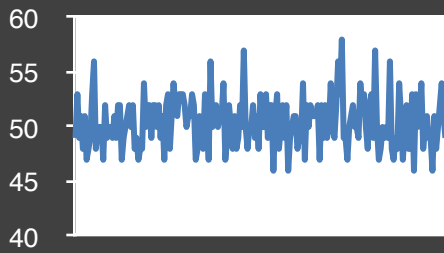
*Job Growth  
Robust,  
Pointing To  
Economy  
Surging*

245,000+  
4% chance

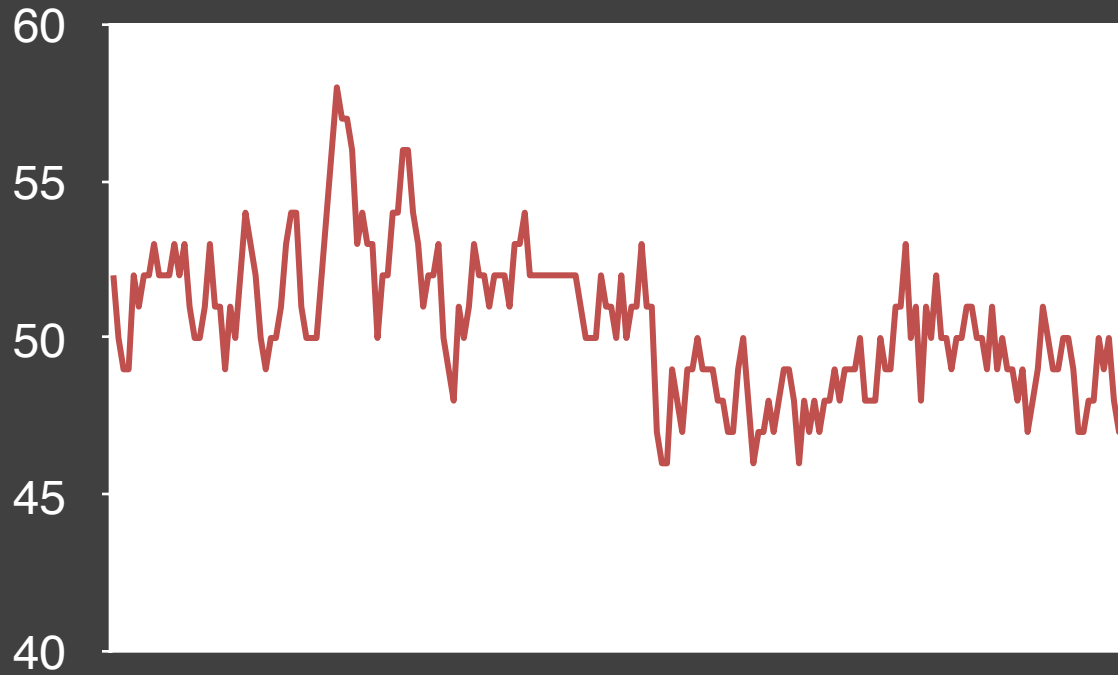


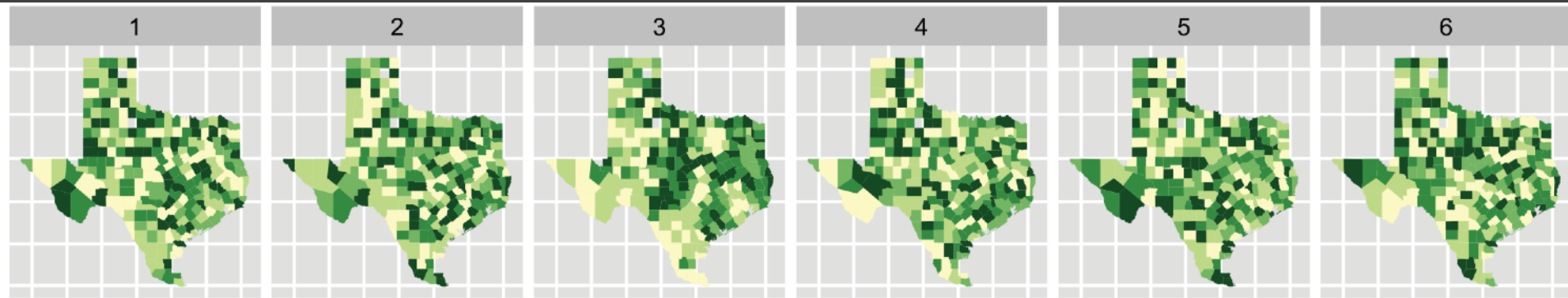
# Have People Made Up Their Mind About Obama?





# Visual Lineups





Choropleth maps of cancer deaths in Texas.

One plot shows a real data sets. The others are simulated under the null hypothesis of spatial independence.

Can you spot the real data? If so, you have some evidence of spatial dependence in the data.

Hadley Wickham et al. "Graphical inference for Infovis." IEEE transactions on visualization and computer graphics 16.6 (2010): 973–9.

1

2

3

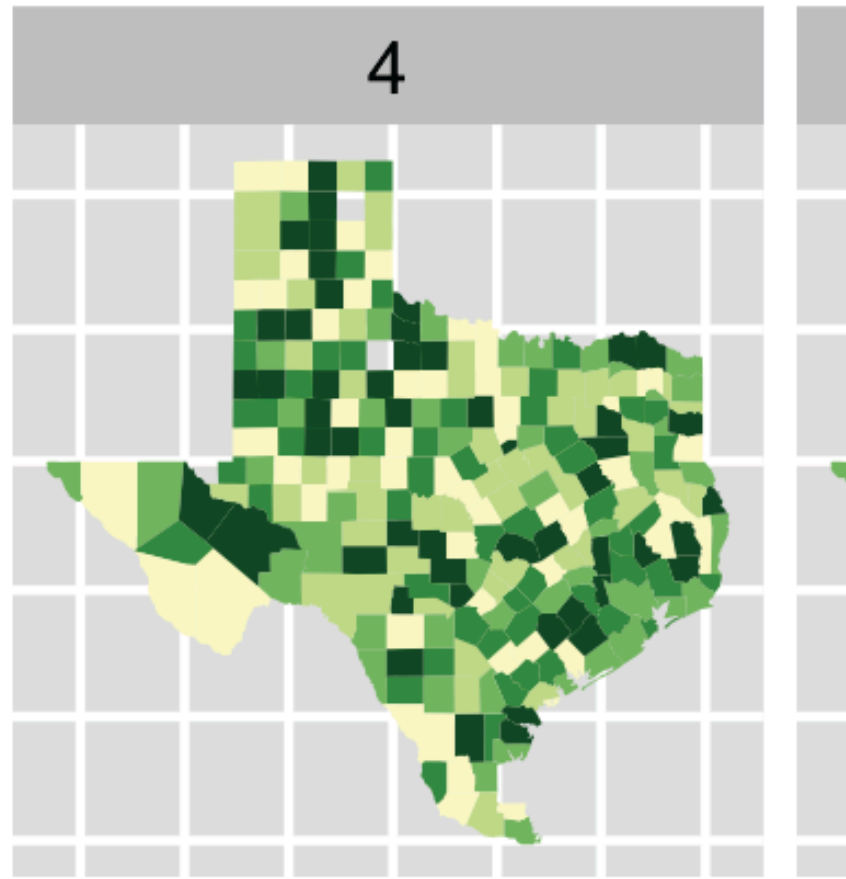
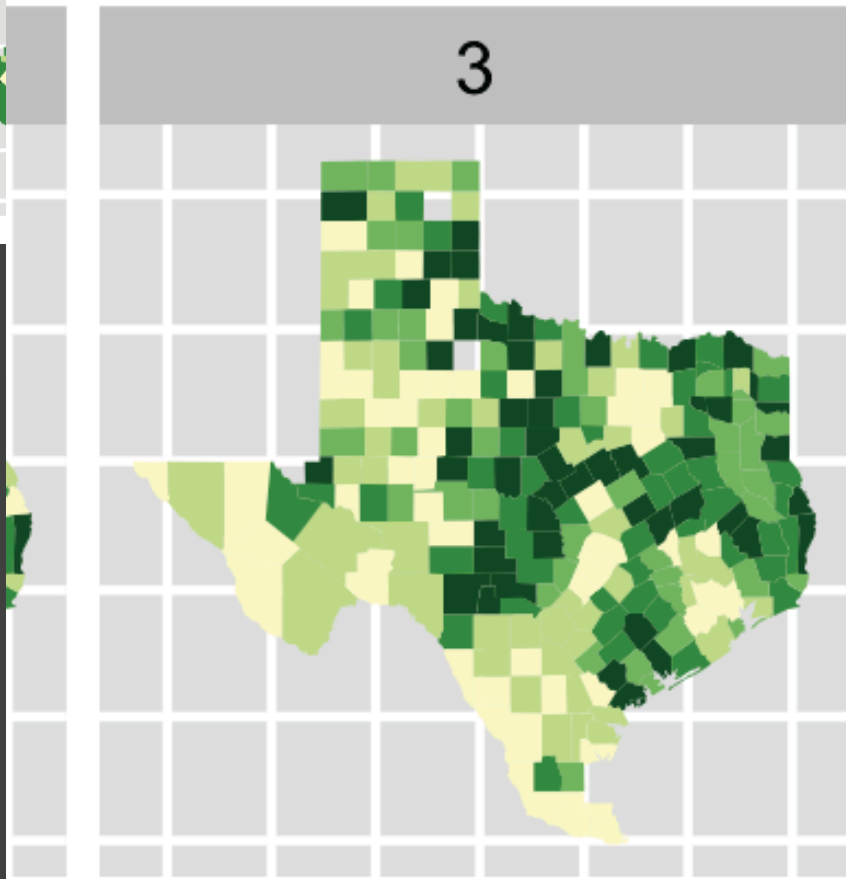
4

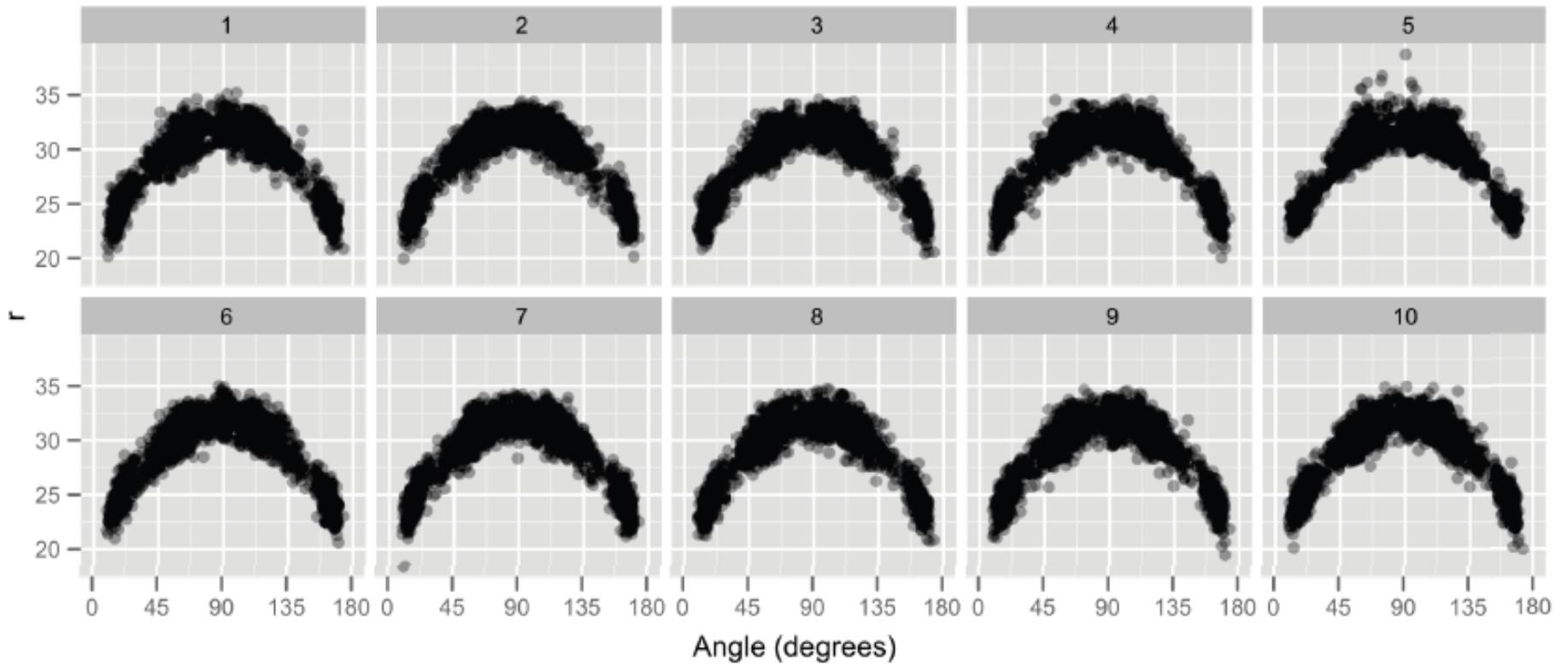
5

6

3

4





Distance vs. angle for 3 point shots by the LA Lakers.

One plot is the real data. The others are generated according to a null hypothesis of quadratic relationship.

# Negative Results

People tend to analyze patterns and make decisions, even if there is "nothing to see."

Negative or null results can correspond to weak and non-robust visual patterns across a model space.

# Base Rate Fallacy

1% of 40 year old women have breast cancer

The probability a mammogram will detect breast cancer is 80%

The probability of a false positive is 10%.

If a 40 year old woman gets a positive result, what is the probability she has breast cancer?



# Bayes' Law

$$P(A|B) = P(B|A)P(A) / P(B)$$

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$$P(A|B) = P(B|A)P(A) / P(B)$$

$$P(\text{Cancer} | +\text{Test}) = P(+\text{Test}|\text{Cancer})P(\text{Cancer})/P(+\text{Test})$$

# Bayes' Law

$$P(A|B) = P(B|A)P(A) / P(B)$$

$$P(\text{Cancer} | +\text{Test}) = P(+\text{Test}|\text{Cancer})P(\text{Cancer})/P(+\text{Test})$$

$$P(+ ) = P(+ \wedge C)P(C) + P(+ \wedge \sim C)P(\sim C)$$

# Bayes' Law

$$P(A|B) = P(B|A)P(A) / P(B)$$

$$P(\text{Cancer} | +\text{Test}) = P(+\text{Test}|\text{Cancer})P(\text{Cancer})/P(+\text{Test})$$

$$P(+)= P(+ \wedge C)P(C) + P(+ \wedge \sim C)P(\sim C)$$

$$P(+)= 0.01*0.8 + 0.99*0.1$$

$$P(+)= 0.107$$

$$P(C | +) = 0.8 * 0.01 / 0.107 \approx \mathbf{0.075}$$

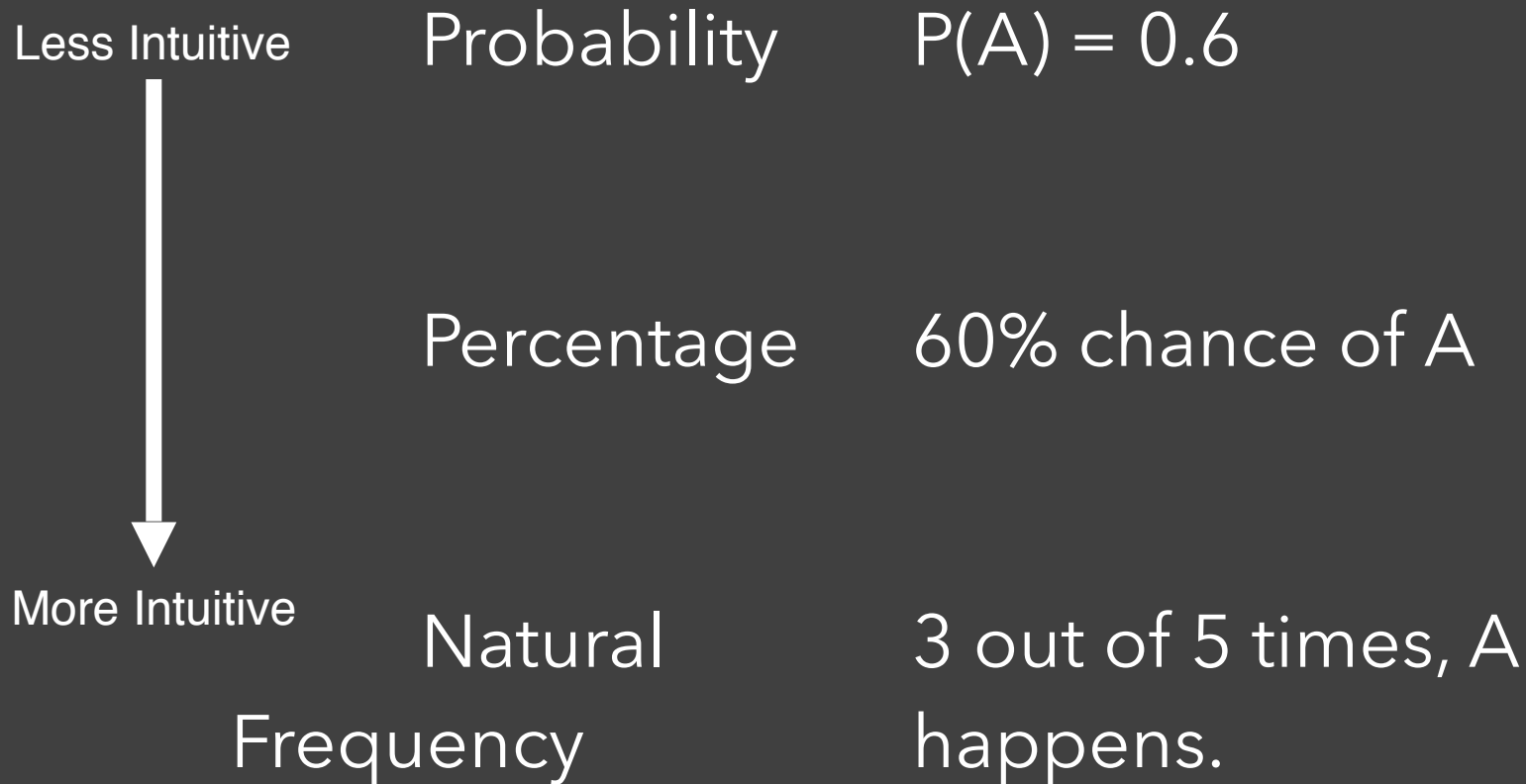
# Problems

People are bad at this.

People who should be good at this are bad at it.

How you present the problem affects how bad people are at it.

# How To Present Probabilities



# Base Rate Fallacy



Luana Micallef, Pierre Dragicevic, and Jean-Daniel Fekete. "Assessing the Effect of Visualizations on Bayesian Reasoning Through Crowdsourcing."

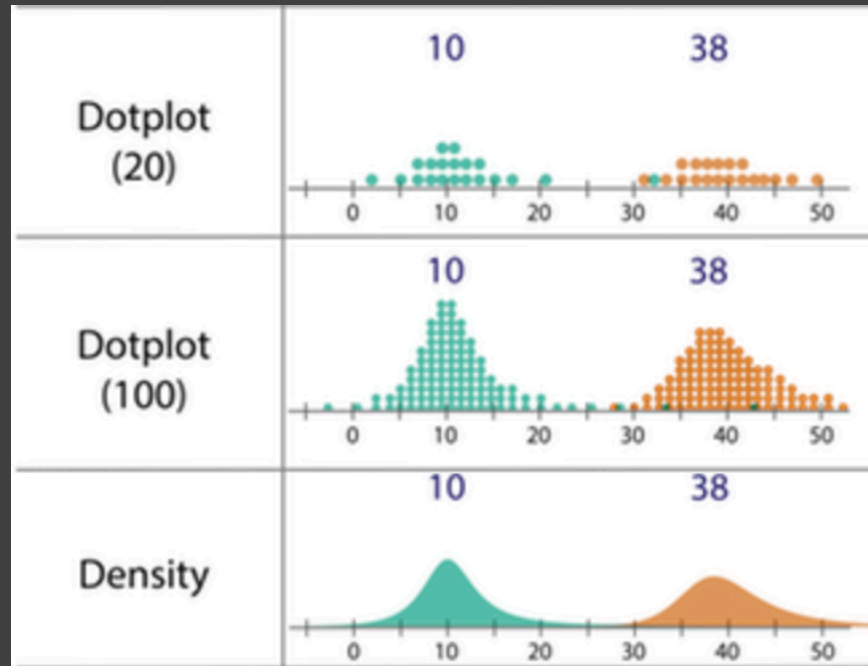
VIS 2012.

# Quantile Dot Plots

Less Error



More Error

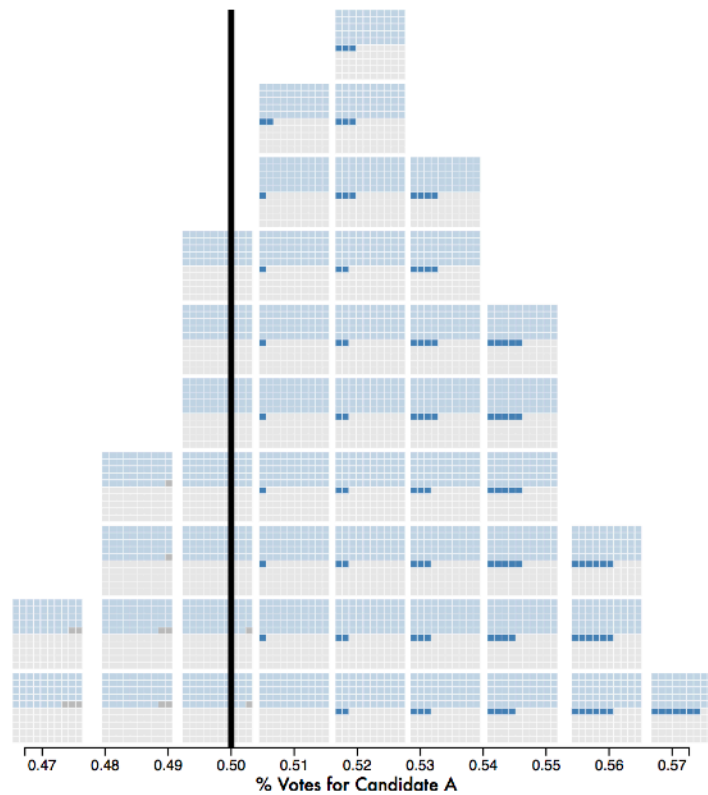




# Pangloss Dot Plot?

52% of a poll of 50 likely voters support **Candidate A**.  
Margin of error  $\pm 5\%$ .

This chart shows 50 possible elections, given this poll result.



# What Can Go Wrong?

Uncertainty can be difficult to understand, and require a statistical background and high numeracy. Additionally, cognitive and perceptual biases can result in people making poor or error-prone decisions from uncertain data.

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Uncertainty can be difficult to understand, and require a statistical background and high numeracy. Additionally, cognitive and perceptual biases can result in people making poor or error-prone decisions from uncertain data.

**A LOT**

# Questions To Answer

What Does Uncertainty Mean?

How Should I Visualize It?

What Can Go Wrong?

# Questions To Answer

What Does Uncertainty Mean?

**LOTS OF THINGS**

How Should I Visualize It?

**IT DEPENDS**

What Can Go Wrong?

**A LOT**

# Stuff I Showed You

<http://flowingdata.com/2015/09/23/years-you-have-left-to-live-probably/>

<http://rpsychologist.com/d3/CI/>

[https://www.nytimes.com/2014/05/02/upshot/how-not-to-be-misled-by-the-jobs-report.html?\\_r=0](https://www.nytimes.com/2014/05/02/upshot/how-not-to-be-misled-by-the-jobs-report.html?_r=0)