



Readundanta

- Features can be highly interrelated.
- Not all features are related to the target.

- Select representatives from clustered / grouped features
- Use dimensionality reduction techniques (PCA, GLRM, MCA, MDS)

Real Data

Solutions



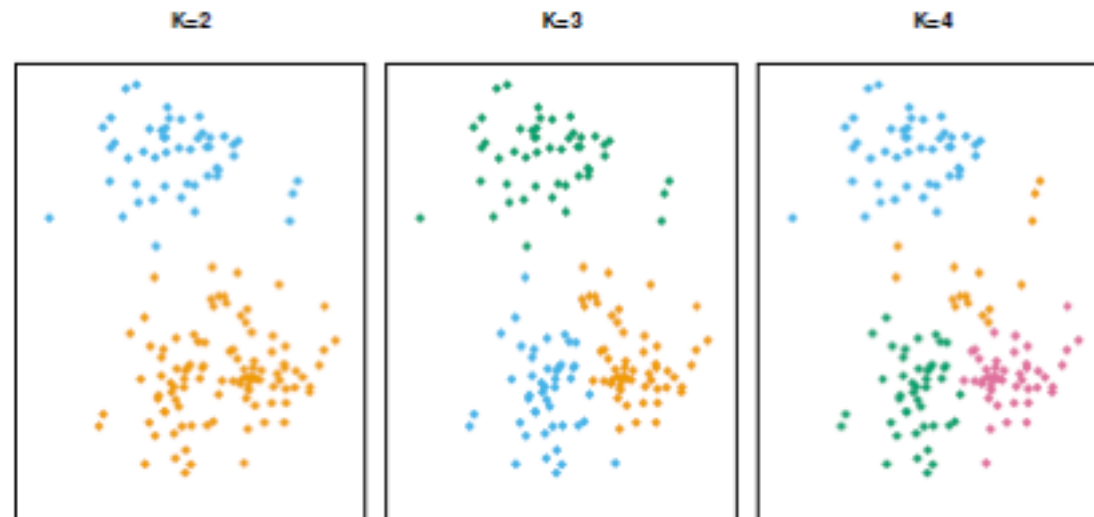


Too much of the
same is not a good
thing

- Leads to numeric instability in machine learning algorithms (GLM)
- Overweights importance of redundant features (RF, GBM)

K-Means Clustering

- K-Means clustering groups observations based on numeric features
 - Assumes clusters are roughly the same sized hyperspheres
 - Minimize Euclidean distance between observations and cluster centers
- Number of methods for choosing the number of clusters, k
 - Choose several and evaluate performance
 - Use business rules



Redundant Data

Real Data

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