Train In Data

# Maximum Absolute Scaling

# MaxAbsScaling

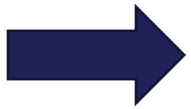
- Scales the variable between -1 and 1

$$X_scaled = \frac{X}{max(|X|)}$$

# MaxAbsScaling: example

| Price |
|---|
| 100 |
| 90 |
| 50 |
| 40 |
| 20 |
| 100 |
| 50 |
| 60 |
| 120 |
| 40 |
| 200 |

Max = 200



Obs.

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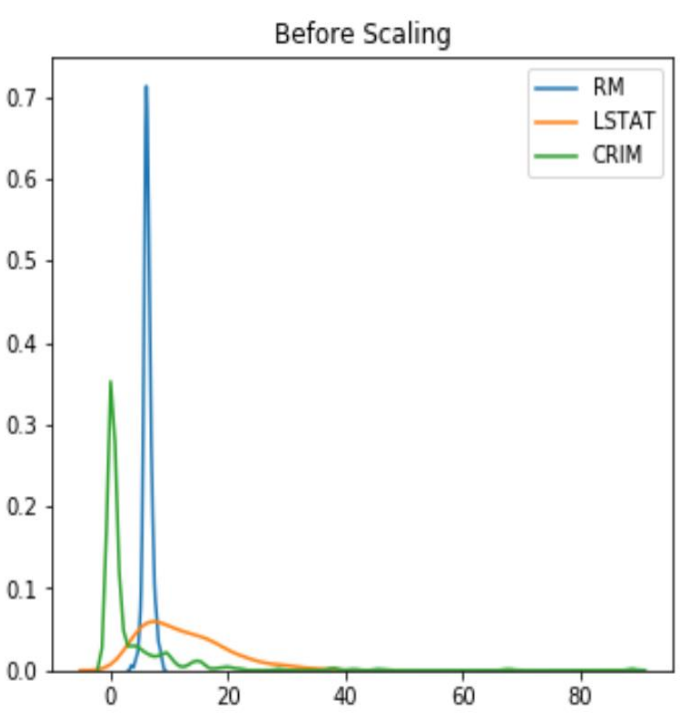
Max value

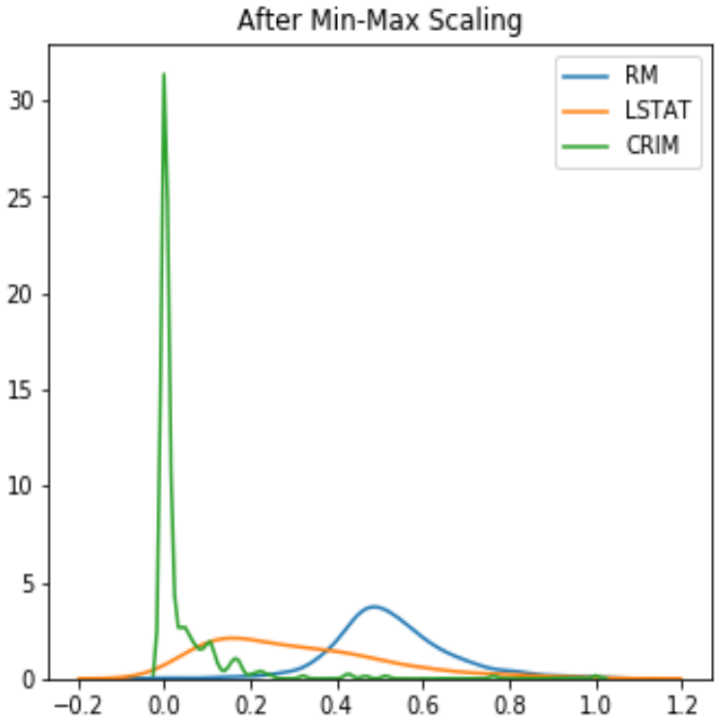
| Price |
|---|
| 0.50 |
| 0.45 |
| 0.25 |
| 0.20 |
| 0.10 |
| 0.50 |
| 0.25 |
| 0.30 |
| 0.60 |
| 0.20 |
| 1.00 |

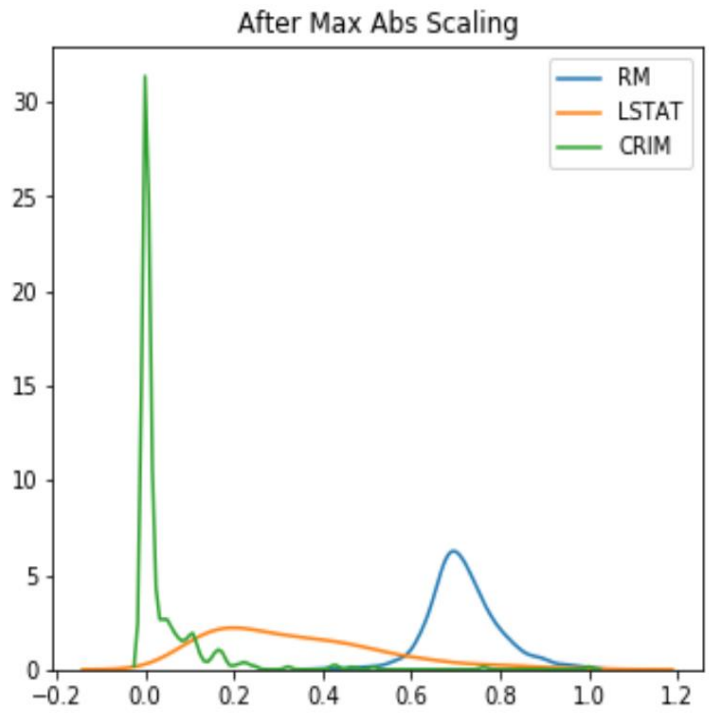
# MaxAbsScaling: summary

- Mean not centred
- Variance not scaled
- Scikit-learn recommends use with:
  - data that is centred
  - sparse matrices

# MaxAbsScaling: Notebook



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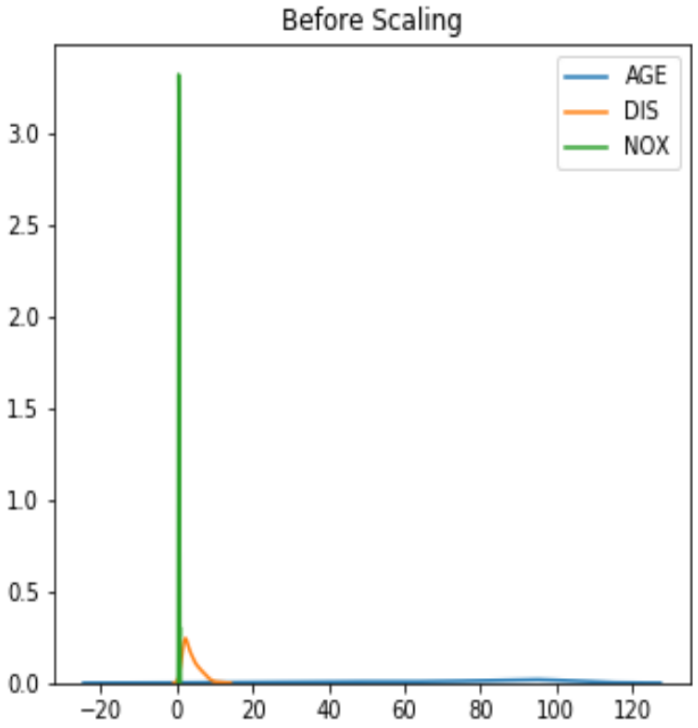


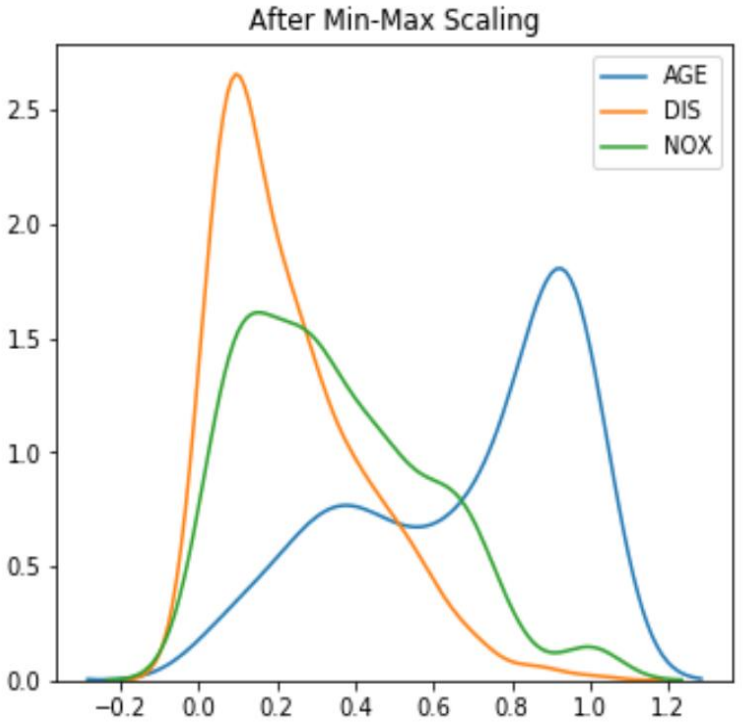


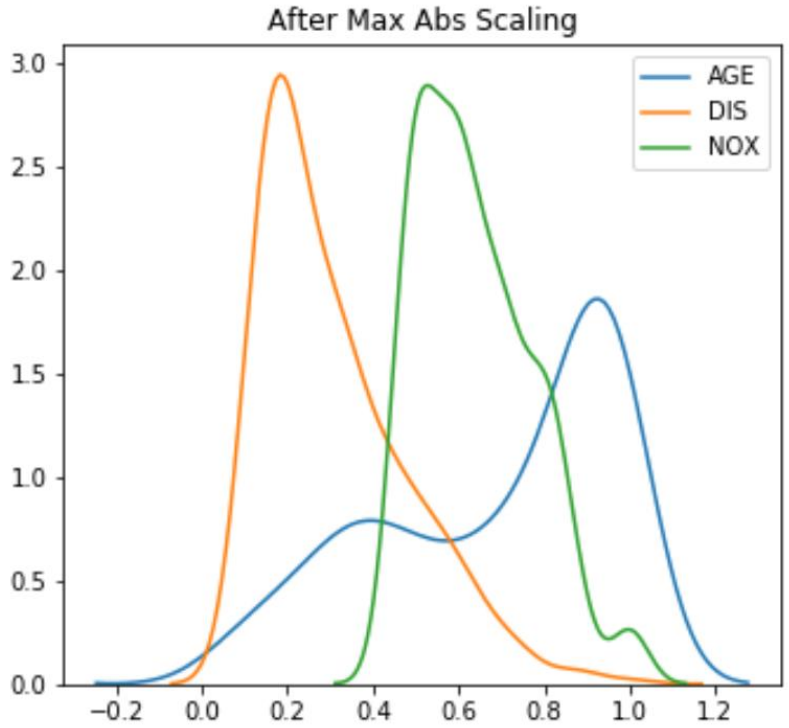

# Accompanying Jupyter Notebook

- Read the accompanying Jupyter Notebook
- MaxAbsScaling  with Scikit-learn

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# THANK YOU

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