

Week 3: Feature Engineering and Selection

Tasks:

1. Feature Creation

- Develop new features based on domain knowledge (e.g., study time per credit)
- Create interaction terms between existing features
- Implement polynomial features for numerical variables
- Develop time-based features (e.g., time since last exam)

2. Feature Transformation

- Apply log transformation to skewed numerical features
- Bin continuous variables into categorical ones where appropriate
- Standardize numerical features

3. Feature Selection

- Implement filter methods (e.g., correlation analysis, chi-square test)
- Apply wrapper methods (e.g., recursive feature elimination)
- Use embedded methods (e.g., Lasso, Random Forest importance)
- Perform stability selection to identify robust feature subsets

4. Dimensionality Reduction

- Apply Principal Component Analysis (PCA)
- Implement t-SNE for visualization of high-dimensional data

Deliverables:

1. Jupyter notebook documenting all feature engineering and selection processes
2. Feature engineering report (PDF) including:
 - Detailed explanation of each new feature created
 - Justification for feature transformations
 - Analysis of feature importance and selection results
 - Visualization of dimensionality reduction results
3. Updated dataset with engineered features
4. Python script for reproducing feature engineering steps on new data