

Basic discretization methods

Unsupervised

- Equal-width
- Equal-frequency
- Arbitrary
- Binarization
- K means

Supervised

- Decision Trees
- Chi-Merge
- CAIM

Given the number of intervals, they find the interval limits.

Find the optimal number of bins and their limits.



Discretization with sklearn

sklearn.preprocessing.KBinsDiscretizer

class sklearn.preprocessing.**KBinsDiscretizer**(n_bins=5, *, encode='onehot', strategy='quantile', dtype=None, subsample='warn', random_state=None)

[source]

Bin continuous data into intervals.

sklearn.preprocessing.Binarizer

class sklearn.preprocessing.Binarizer(*, threshold=0.0, copy=True)

[source]

Binarize data (set feature values to 0 or 1) according to a threshold.



Discretization with Feature-engine

DecisionTreeDiscretiser

```
class feature_engine.discretisation.DecisionTreeDiscretiser(variables=None,
cv=3, scoring='neg_mean_squared_error', param_grid=None, regression=True,
random_state=None)
```

The DecisionTreeDiscretiser() replaces numerical variables by discrete, i.e., finite variables, which values are the predictions of a decision tree.



Accompanying Jupyter Notebook



- How to perform discretization:
 - Scikit-learn
 - All methods
 - Feature-engine
 - Decision tree discretization





THANK YOU

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