Math functions

Feature creation with math functions

From a practical perspective, there are 2 groups:

- Combine many variables with math functions
- Combine two variables with math functions

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Feature creation with math functions

Main use: creation of features with domain knowledge.

Combine many variables

- **Sum**: Debt in different credit cards ➔ total debt

- **Average**: Mean score across portals ➔ average score

- **Max**: Maximum debt across accounts ➔ Max debt

Combine 2 variables

- **Ratio**: Total debt divided by income ➔ Debt to income ratio

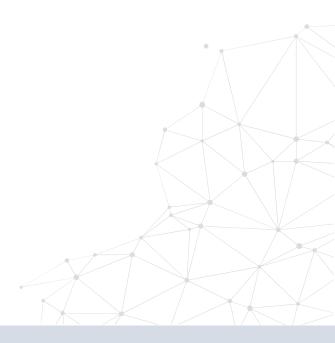- **Subtraction**: Income minus expenses ➔ disposable income

Combine variables with pandas

- max(), mean(), std(), sum()

- agg(["max", "min", "sum", np.sum])

- sub(), div()

With Feature-engine

- MathFeatures()

- RelativeFeatures()

THANK YOU

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