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.

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 is not centered

- Limits between -1 and 1

- Scikit-learn recommends use with:

  - data that is centred

  - sparse matrices

Accompanying Jupyter Notebook

- Read the accompanying Jupyter Notebook

- MaxAbsScaling with Scikit-learn

Train In Data

THANK YOU

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