



Maximum Absolute Scaling

MaxAbsScaling

- Scales the variable between -1 and 1

$$X_{\text{scaled}} = \frac{X}{\max(X)}$$

MaxAbsScaling: example

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

Max = 200



Obs.

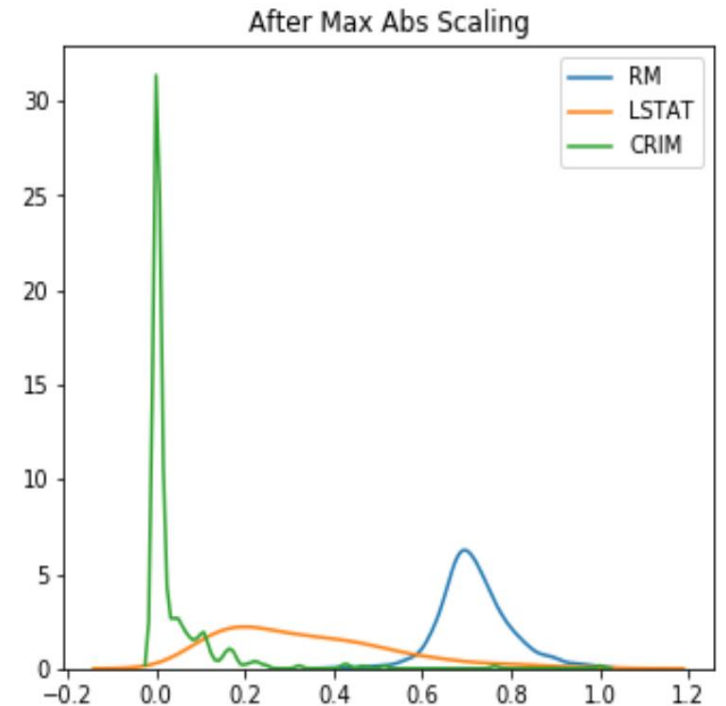
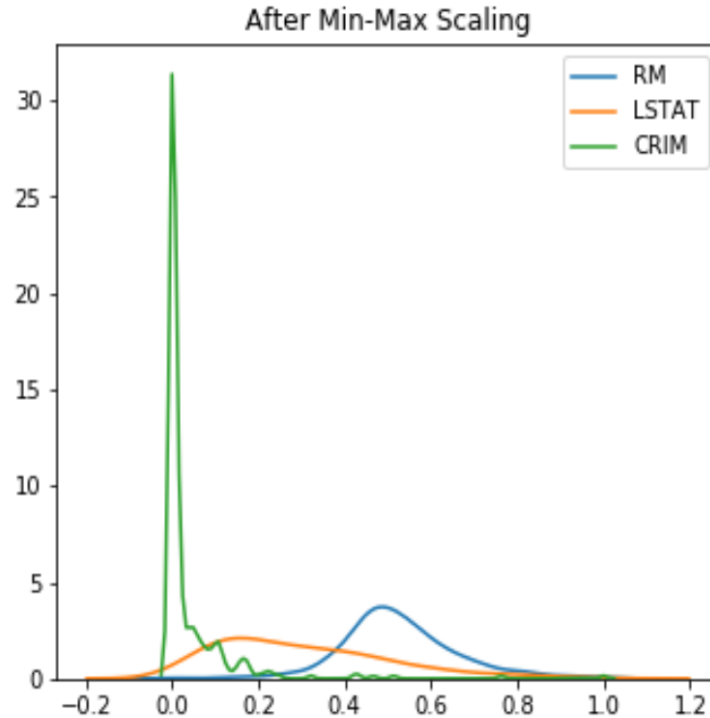
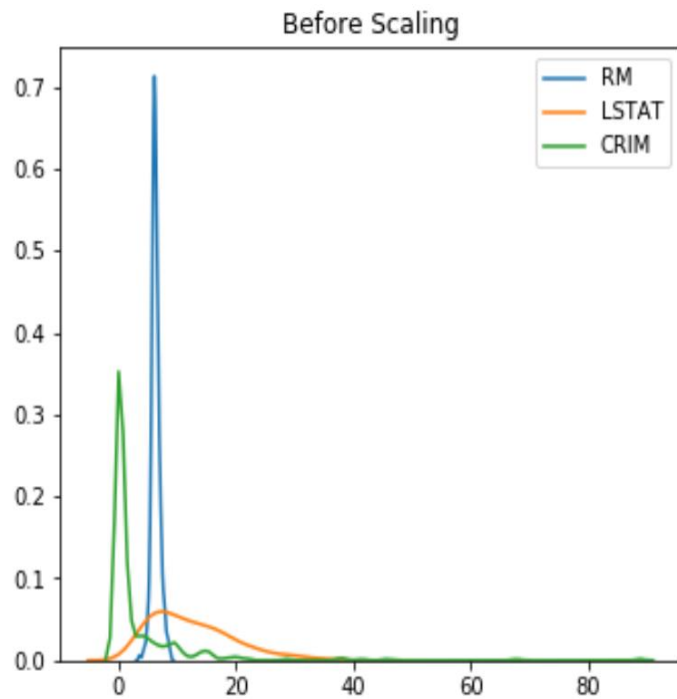
Max value

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

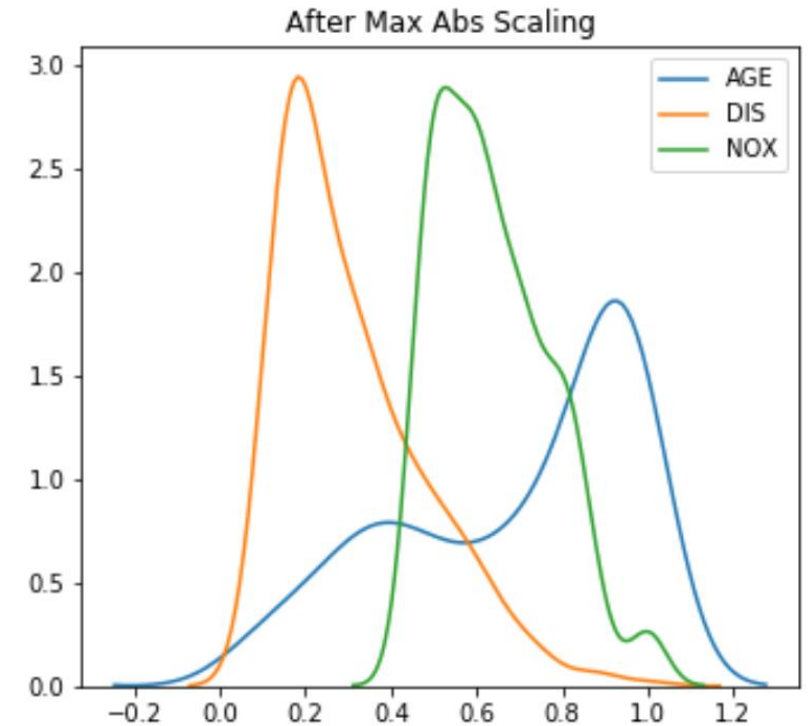
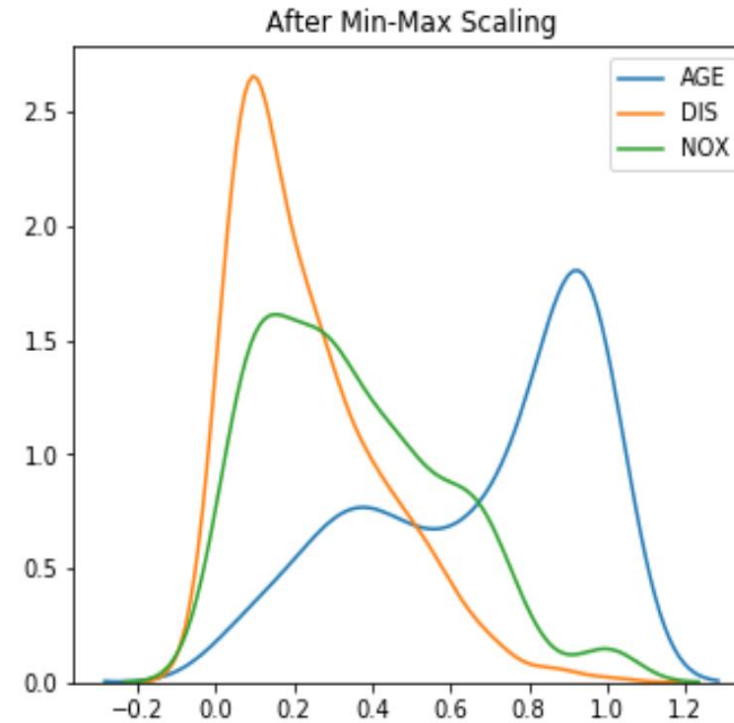
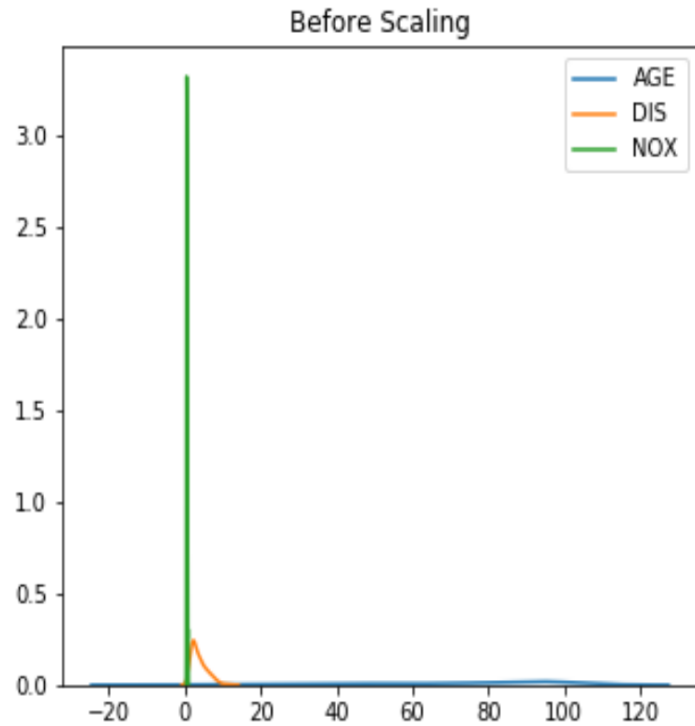
MaxAbsScaling: summary

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

MaxAbsScaling: Notebook



MaxAbsScaling : Notebook



Accompanying Jupyter Notebook



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

THANK YOU

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