MUML - project checkpoint

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1 Introduction

The selected project is Project A - Feature Selection. I am working on it alone.

2 Description

2.1 Methods

I will implement the following feature selection methods:

- MRMR (Max-Relevance Min-Redundancy)
- CMIM (Conditional Mutual Information Maximization)
- \bullet Tree-based Feature Importance
- Recursive Feature Elimination with SVM

2.2 Evaluation

I will evaluate these methods and compare them based on the following datasets:

- an artificial dataset, for which the set of significant features is known
- an artificial dataset in which one of the MI-based methods doesn't work
- 3 datasets from UCI¹ repository

¹https://archive.ics.uci.edu/