

Notes regarding techniques used in the project

Splitting Data

1. scikit-learn **shuffles data** using pseudorandom number generator **and splits** it into 75% training data and 25% testing data.
2. Shuffling the data is important so that test data contains data from all classes. scikit-learn uses capital X for data and lowercase y for labels.
3. The random state parameter in split, if integer, random state is the seed used by the random number generator and as it is a fixed number the outcome of split will be deterministic means split for Run 1 = split for Run2, we can use any number for random state parameter like 0,42, 21, etc.

Why Normalize/ Standardize data(Feature Scaling) before dimensionality reduction?

1. Normalization" onto [0,1] is called "feature scaling" or "unity-based normalization" .
"Normalization" based on the observed mean and standard deviation (called "Student's t-statistic".
"standardization" in more frequent but not universal usage) is typically what you want for PCA.
2. **Feature scaling** is a method used to **standardize the range of independent variables** or features of data. Since the range of values of raw data varies widely, in some machine learning algorithms, objective functions will not work properly without normalization.
For example, the majority of classifiers calculate the distance between two points by the Euclidean distance. If one of the features has a broad range of values, the distance will be governed by this particular feature.
Therefore, the range of all features should be normalized so that **each feature contributes approximately proportionately to the final distance.**
3. Another reason why feature scaling is applied is that gradient descent converges much faster with feature scaling than without it.
4. Few useful links for it-
https://en.wikipedia.org/wiki/Feature_scaling
<https://stats.stackexchange.com/questions/69157/why-do-we-need-to-normalize-data-before-principal-component-analysis-pca>

Feature Extraction / Dimensionality Reduction

1. Dimensionality Reduction plays a really important role in machine learning, especially when you are working with thousands of features.
2. Principal Components Analysis are one of the top dimensionality reduction algorithm, it is not hard to understand and use it in real projects. This technique, in addition to making the work of feature manipulation easier, it still helps to improve the results of the classifier.
3. It means reducing dimensions of feature space - fewer relationships between variable sto consider - less likely to overfit our model. PCA is technique for Feature Extraction.
4. **Feature elimination** is what it sounds like: we reduce the feature space by eliminating features. As a disadvantage, though, we gain no information from those variables we've dropped.
5. **Feature extraction** Say we have ten independent variables. In feature extraction, we create ten "new" independent variables, where each "new" independent variable is a combination of each of the ten "old" independent variables. However, we create these new independent variables in a specific way and order these new variables by how well they predict our dependent variable.
6. "Where does the dimensionality reduction come into play?" Well, we keep as many of the new independent variables as we want, but we drop the "least important ones." Because we ordered the new variables by how well they predict our dependent variable, we know which variable is the most important and least important. But — and here's the kicker — because these **new independent variables** are combinations of our old ones, we're still keeping the most valuable parts of our old variables, even when we drop one or more of these "new" variables!
7. Useful Links – <https://towardsdatascience.com/a-one-stop-shop-for-principal-component-analysis-5582fb7e0a9c>
8. Explained variance is amount of variance explained by each of the selected component. In other words, it is the eigenvalue.
9. Explained Variance Ratio is Explained Variance divided by sum of eigenvalues.