Feature Selection Forward Selection

UTKARSH GAIKWAD

CLASS STARTING SHARP AT 8:05 PM

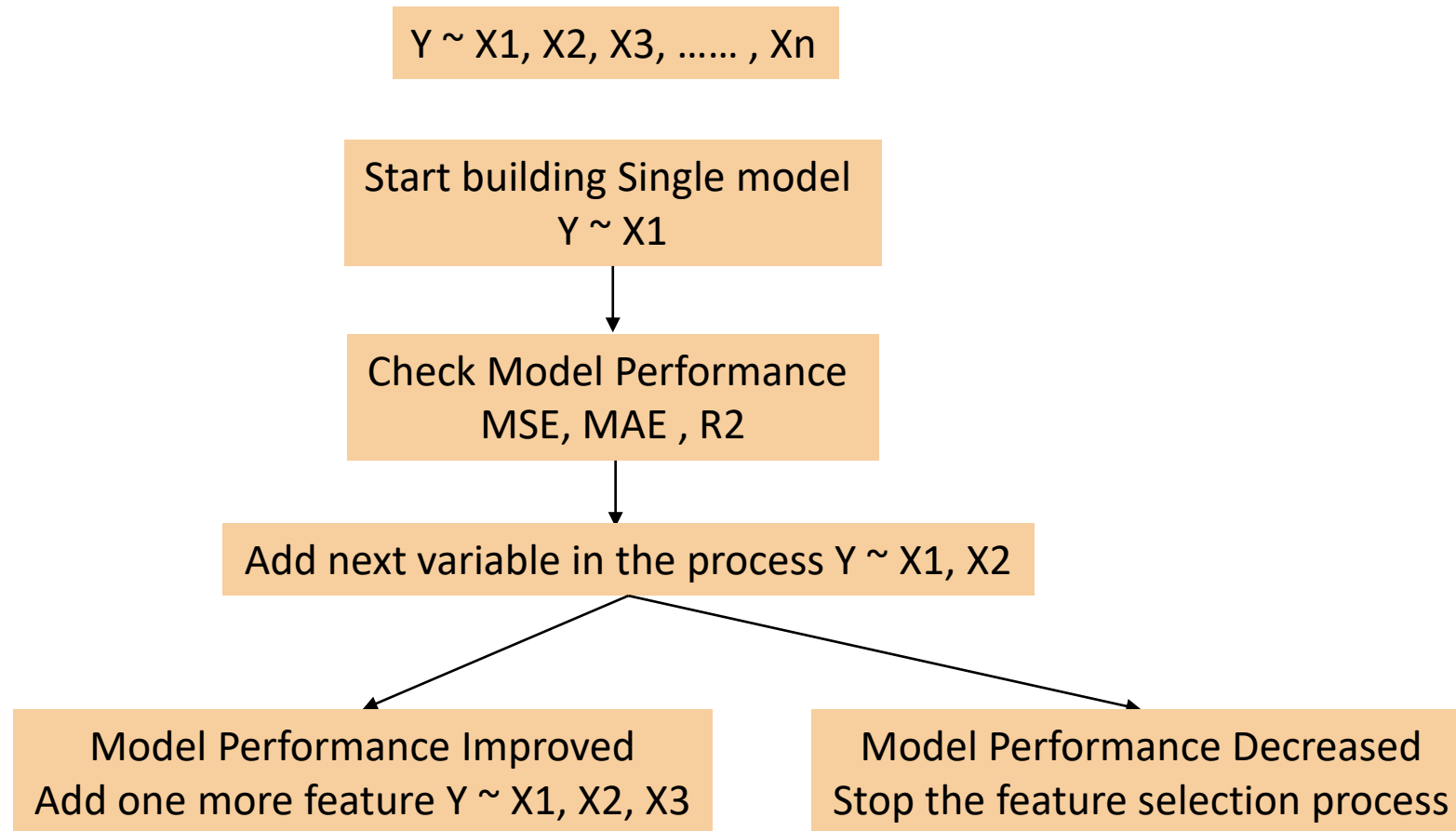# Need for feature selection

Underfitting :
High Training Error
High Testing Error

Overfitting :
Low Training Error
High Testing Error
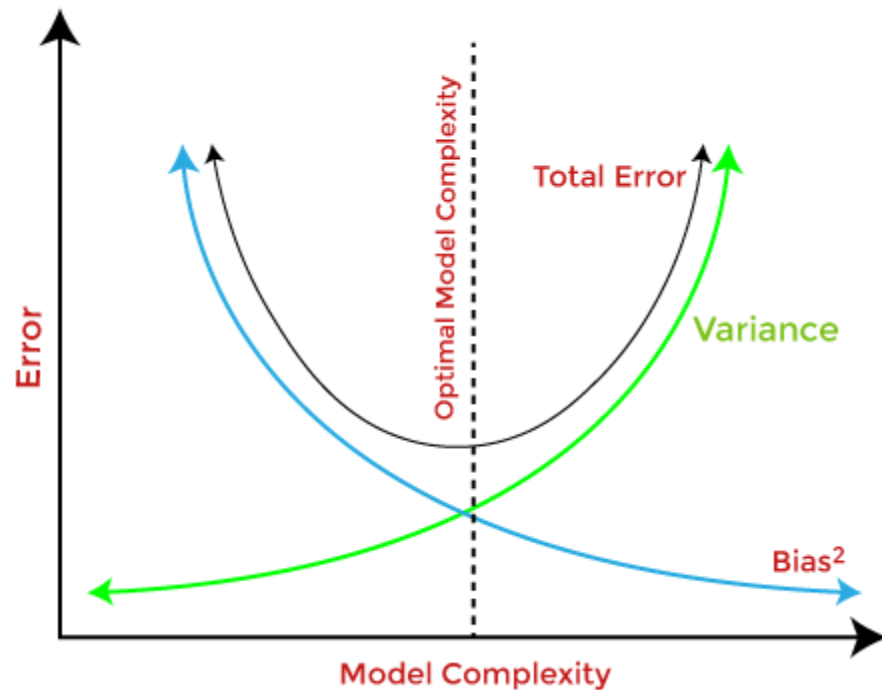
Weight ~ Length, HP(2)   Weight ~ Remaining Features (26)
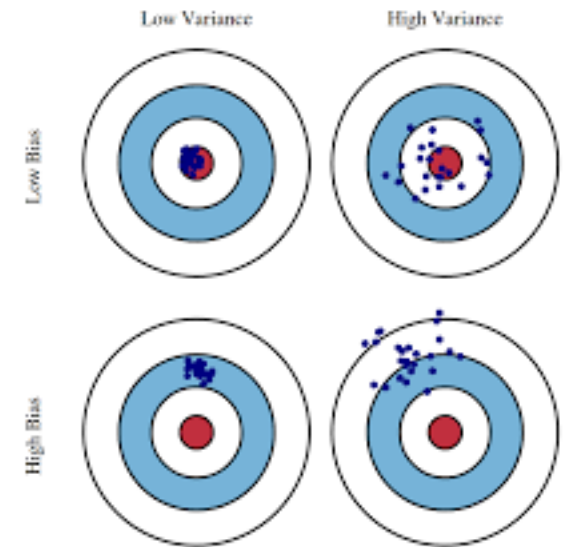
Forward Selection process

Y ~ X1, X2, X3, …… , Xn

Start building Single model
Y ~ X1

Check Model Performance
MSE, MAE , R2

Add next variable in the process Y ~ X1, X2

Model Performance Improved
Add one more feature Y ~ X1, X2, X3

Model Performance Decreased
Stop the feature selection process

Thank you

PING ME ON SKYPE FOR ANY QUERIES