Feature Selection Methods

Review by L. Querella, PhD, MSc, Data Scientist, Sep 2021

Table of Contents

1 References

1.1 Links

1.1.1 General

1.1.1.1 Reviews

- P Hall (06/2019)

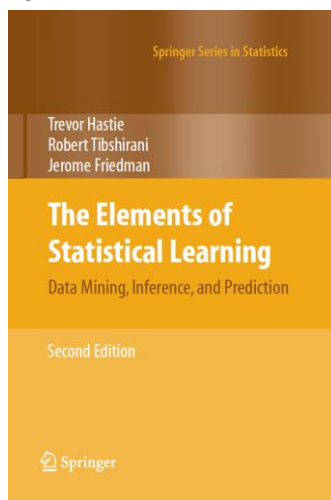Guidelines for Responsible and Human-Centered Use of
Explainable Machine Learning

Patrick Hall*
Washington, DC
patrick.hall@h2o.ai

June 11, 2019

   https://arxiv.org/abs/1906.03533

1.1.1.2 Reference textbooks

- ESL II

  Springer Series in Statistics

  Trevor Hastie
  Robert Tibshirani
  Jerome Friedman

  The Elements of Statistical Learning

  Data Mining, Inference, and Prediction

  Second Edition

  Springer

  - Feature importance:
    - §10.13.1 - Relative Importance of Predictor Variables

1.1.1.3 Specific algorithms

-

1.1.1.4 Reference articles

- S.M. Lundberg et al. (05/2019)

  https://arxiv.org/abs/1905.04610

1.1.1.5 Non-expert reviews

Designing a Feature Selection Pipeline in Python

So robust that your nana will try to replace her well-seasoned cast iron pan with it

Frank Ceballos [Follow]
Feb 9 · 22 min read ★

- https://towardsdatascience.com/designing-a-feature-selection-pipeline-in-python-859fec4d1b12

1.1.2 Python Packages

1.1.2.1 Scikit-learn

-
  -

1.1.3 R Packages

1.1.3.1

2 Introduction