FILTER METHODS

STATISTICAL AND RANKING PROCEDURES

STATISTICS AND RANKING METHODS

Statistical – ranking methods

- Mutual Information
- Chi-square
- Anova
- Univariate roc-auc / rmse

STATISTICS AND RANKING METHODS

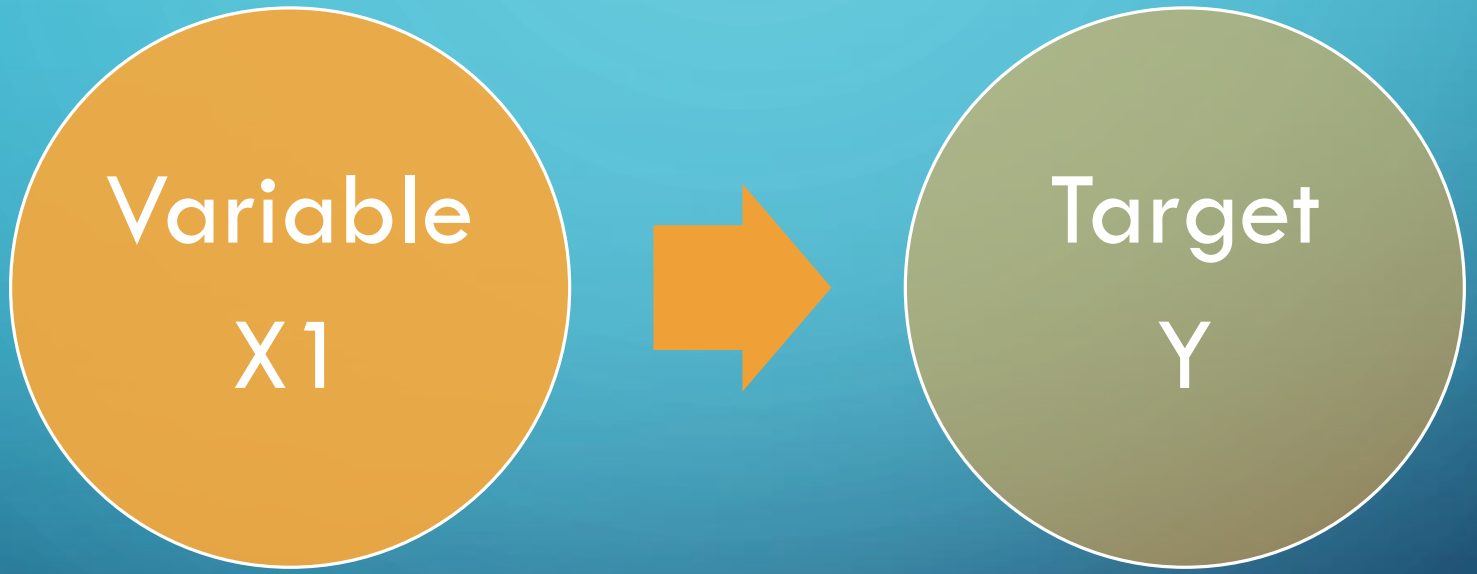
Two steps:

1. Rank features based on certain criteria / metric
2. Select features with highest rankings

Pros and Cons

- Fast
- Does not contemplate feature redundancy

STATISTICS AND RANKING METHODS



Evaluate if the variable is important to discriminate the target