

# FEATURE SELECTION METHODS

EMBEDDED METHODS | OVERVIEW



# EMBEDDED METHODS



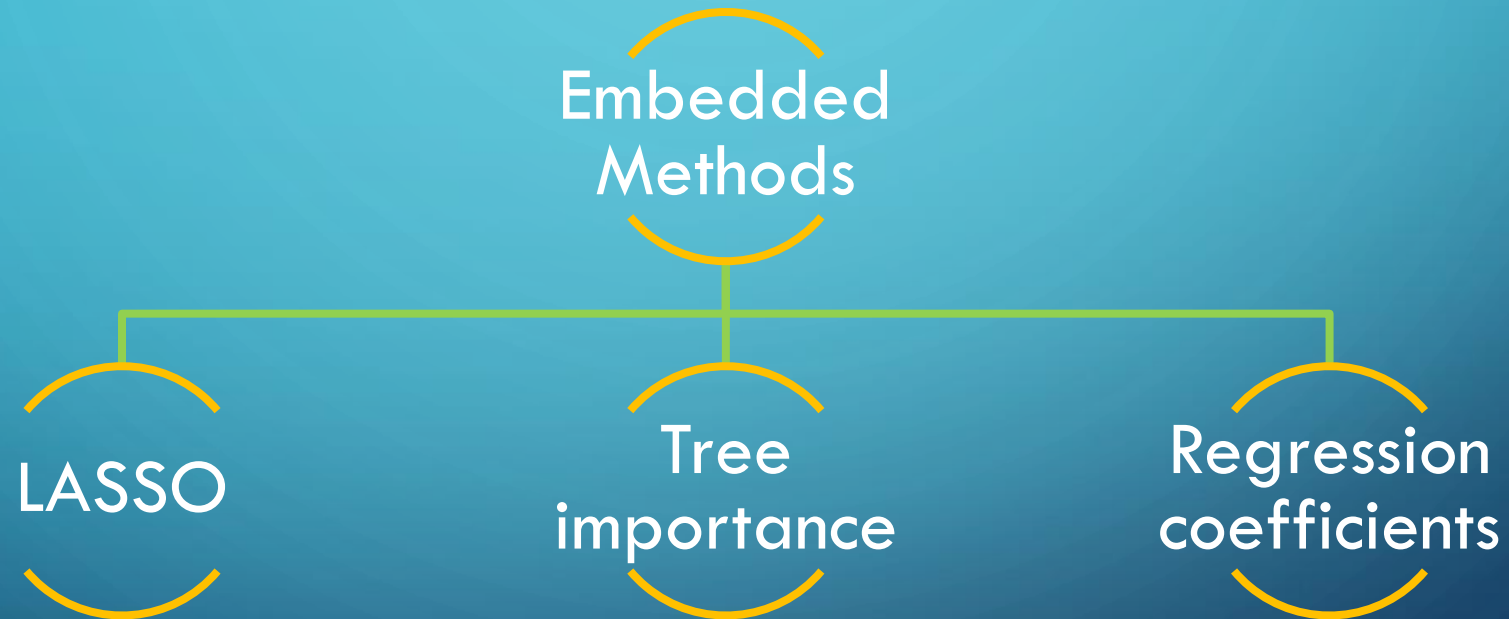
- Perform feature selection during the modelling algorithm's execution.
  - These methods are thus embedded in the algorithm either as its normal or extended functionality.
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- Faster than wrapper methods
  - More accurate than filter methods
  - Detect interactions between variables
  - Find the feature subset for the algorithm being trained

# EMBEDDED METHODS | PROCEDURE



- Train a machine learning algorithm
- Derive the feature importance
- Remove non-important features

# EMBEDDED METHODS



# EMBEDDED METHODS | SUMMARY



- Better predictive accuracy than filter methods
- Faster than wrapper methods
- Render generally good feature subsets for the used algorithm
- Constrained to the limitations of the algorithm