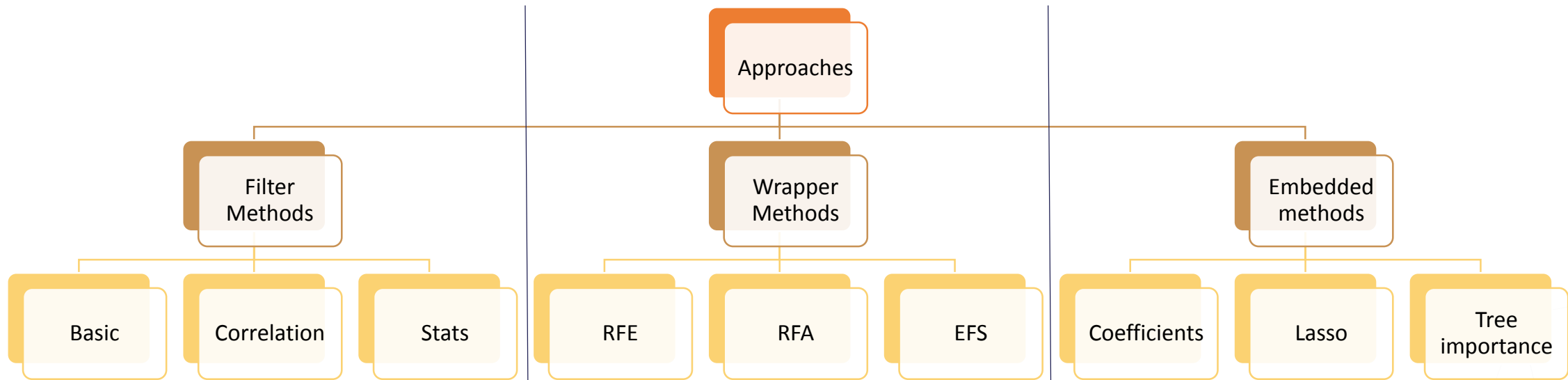




Hybrid Methods

Typical Feature Selection approaches

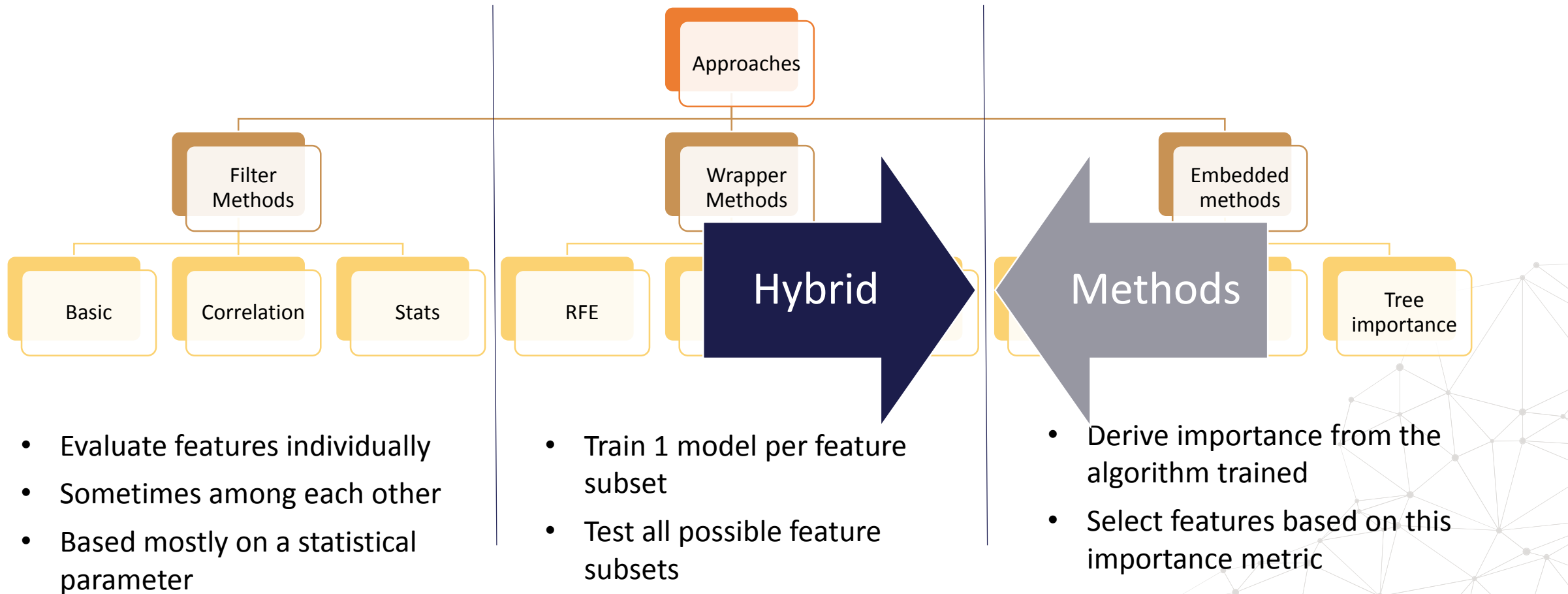


- Evaluate features individually
- Sometimes among each other
- Based mostly on a statistical parameter

- Train 1 model per feature subset
- Test all possible feature subsets

- Derive importance from the algorithm trained
- Select features based on this importance metric

Typical Feature Selection approaches



Hybrid method



- Feature Shuffling
- Recursive feature elimination
- Recursive feature addition

THANK YOU

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