



Removing Correlated Features

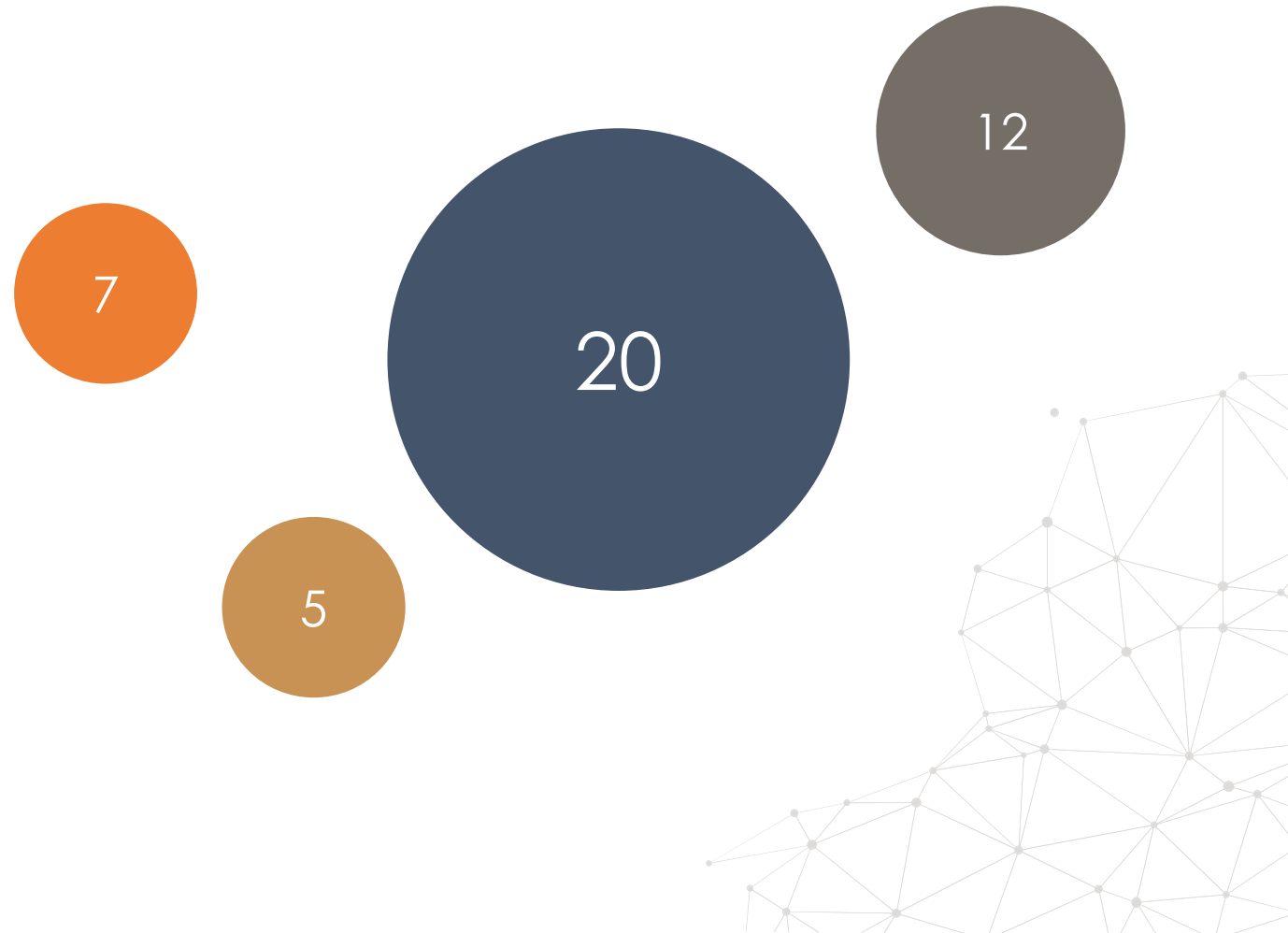
Method 1

- Scan features as they appear.
- If a feature is correlated with the feature we are evaluating, we remove it.
 - Fast
 - We may remove an important feature

Feat 1	Feat 2	Feat 3	Feat 4

Method 2

1. Identify groups of correlated features
2. Select the most predictive feature
 1. Build a small machine learning model using the features in the group
 2. Other criteria, eg. Number of missing values
3. Discard the rest



THANK YOU

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