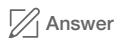Search Quora   Add Question or Link

Feature Selection in Machine Learning   +3

How do I choose the right feature selection algorithm?

This question previously had details. They are now in a comment.

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2 Answers

Jonathan Tay, ML Hobbyist
Answered Dec 1, 2016

There are 3 classes of feature selection algorithms (Feature selection - Wikipedia):

1. Filter methods - you filter potential features before fitting your model using criteria that may be unrelated to the model.

2. Wrapper methods - you test out various combinations of features and fit different versions of your model.

3. Embedded methods - your model has a way of automatically selecting features built in, typically using L1 regularisation.

Usually, what you want to consider are the following ideas when selecting one of the 3:

1. How expensive is your model fitting process? It's slow to fit, wrapper methods...

(more)

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Robert Schwinn
Answered Aug 30, 2018

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