0.000

import numpy as np

basis expansions: Basis Expansions for Regression.

The basis_expansions module contains classes for basis expansions to be used in regression models. Given a feature x, a basis expansions for that feature x is a collection of functions

that are meant to be applied to the feature to construct derived features in a regression model. The functions in the expansions are often chosen to allow the model to adapt to non-linear shapes in the predictor/response relationship.

Each class in this module conforms to the scikit-learn transformer api, and work on both numpy array and pandas. Series objects.

The following basis expansions are supported:

- Binner: Cut the range of x into bins, and create indicator features for bin membership.
- GaussianKernel: Use gassuian kernels around specified center points as features. Also known as "radial basis functions" in some circles.
- Polynomial: Polynomial expansion of a given degree.
- LinearSpline: Piecewise linear spline.
- CubicSpline: Piecewise cubic spline.
- NaturalCubicSpline: Piecewise cubic spline constrained to be linear outside of knots.