Feature Engineering

Creating novel features to use as inputs for ML models using domain and data knowledge

scikit-learn sklearn.feature_extraction

Feature engineering is often more art than science

Rules of thumb
- Use intuition - what info what a human find useful to solve the problem
- Try generating many features first, then apply dimensionality reduction
- Try considering transformations of attributes, for example squaring x^2
- Consider combinations of features $x \cdot y$
  (captures interactions among features)
- Don't overthink it.
- Do not include manual logic which will make features difficult to maintain