

Feature Selection Techniques

Feature Selection

1. Filter Methods
2. Wrapper Methods
3. Embedded Methods

Filter Methods

Continuous Variable:

- Correlation Coefficient
- Variance Threshold
- Mean Absolute Difference (MAD)

Discrete Variable:

- Information Gain
- Chi-square Test

Wrapper Methods

- Forward Feature Elimination
- Backward Feature Elimination
- Recursive Feature Elimination

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by
Siva Rama Krishna

Embedded Methods

Model Importance Features:

- Lasso Regression (L1 Regularization)
- Bagging
- Boosting

