

FEATURE SCALING

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AGENDA

- ▶ What are the benefits of feature scaling?
- ▶ Identify situations where feature scaling is beneficial.
- ▶ Scale data using Python and SKLearn.

WHAT IS SCALING?

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- ▶ A set of techniques used to counteract the effects of different features having different scales or ranges.

SCALING

Why would we want to scale data?



SCALING

- ▶ We scale our data to prevent a particular feature from having a disproportionate impact on our model.
- ▶ Gradient descent also converges much faster with feature scaling.

SCALING

- ▶ We DON'T use feature scaling with algorithms that consider features independently (tree-based models).
- ▶ We DO use feature scaling for models that rely heavily on distances to make predictions (the majority of classifiers).

HOW DO WE SCALE OUR DATA

▸ STANDARDISATION

Centers (centres ☺) the data around 0 and scales it with respect to the standard deviation of the feature.

$$x_{new} = \frac{x - \mu}{\sigma}$$

HOW DO WE SCALE OUR DATA

▸ NORMALISATION

Scales the variable so that the minimum is zero and the maximum is 1

$$x_{new} = \frac{x - x_{min}}{x_{max} - x_{min}}$$

GA GENERAL ASSEMBLY

