

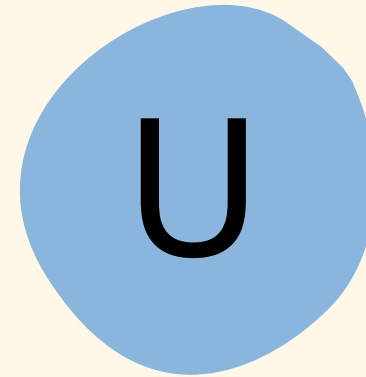
FEATURE EXTRACTION METHODS

Principle Components Analysis (PCA)
Independent Component Analysis (ICA)
Linear Discriminant Analysis (LDA)

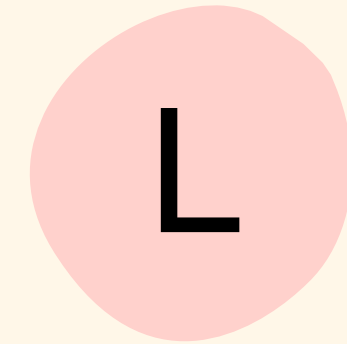
PRINCIPLE COMPONENTS ANALYSIS (PCA)

PCA is a statistical process that turns a set of potentially correlated observations into a set of values for linearly uncorrelated variables known as principle components.

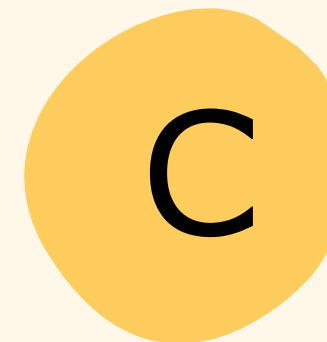
(The most gentle introduction to Principal Component Analysis, 2022)



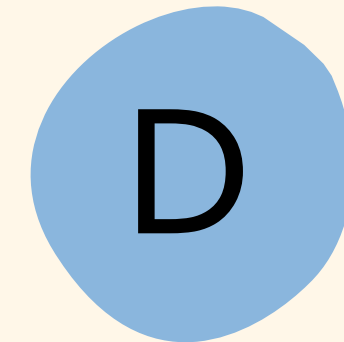
Unsupervised



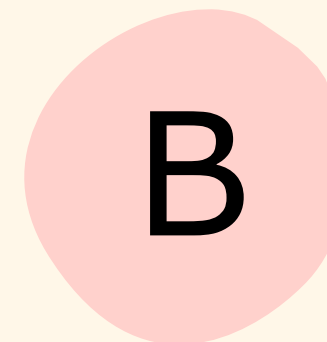
Linear dimensionality
reduction technique



Compress Information



input data to
be autoscaled



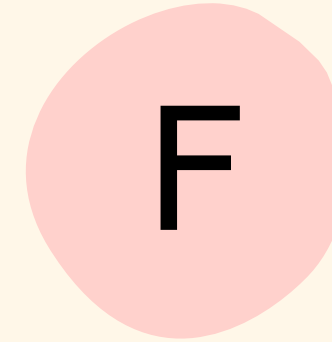
Usually it is done
before ICA



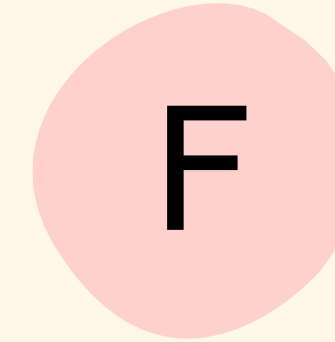
Find information
less mutual

INDEPENDENT COMPONENT ANALYSIS (ICA)

The machine learning technique Independent Component Analysis (ICA) is used to distinguish independent sources from a mixed input.



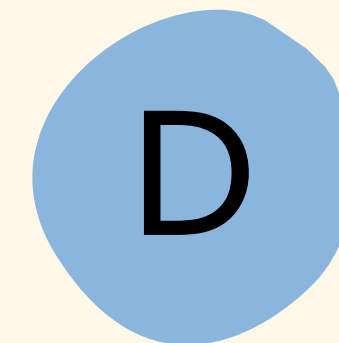
Find information
less mutual



Focuses on
maximizing the
variance of the
data points



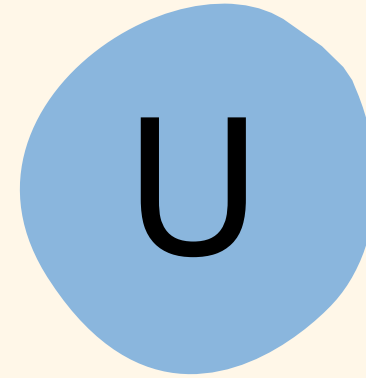
Seperates
Information



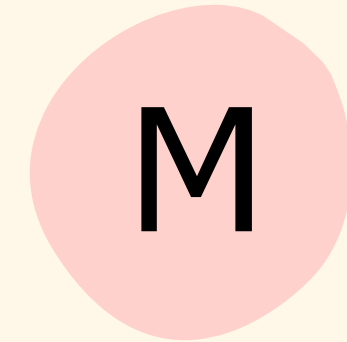
Input data to
be autoscaled

LINEAR DISCRIMINANT ANALYSIS (LDA)

Before the classification procedure, linear discriminant analysis (LDA) is performed to reduce the number of features to a more manageable quantity.



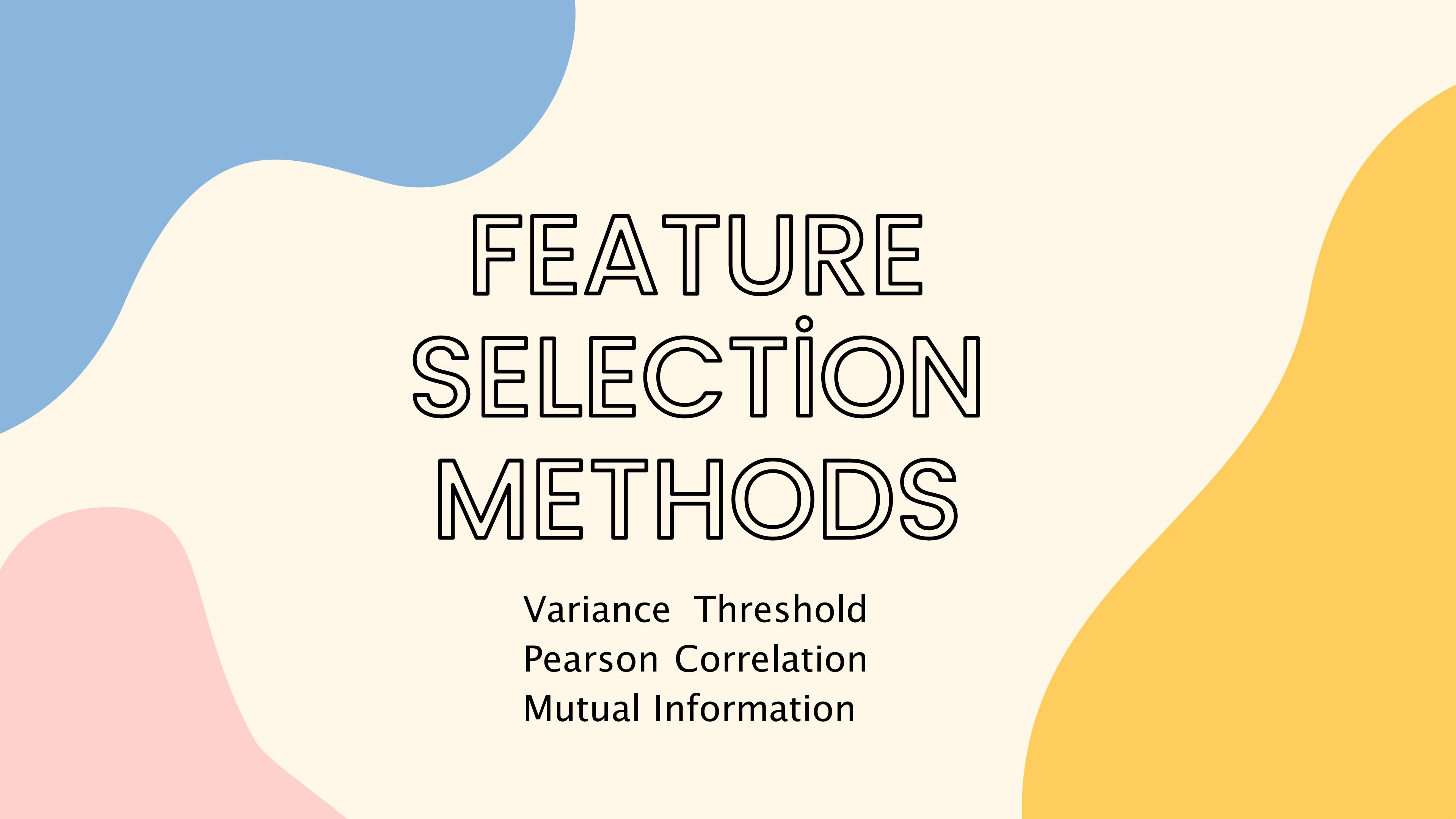
Used for
multi-class
classification



maximum separation
for samples between
classes



Minimum separation of
samples within each class

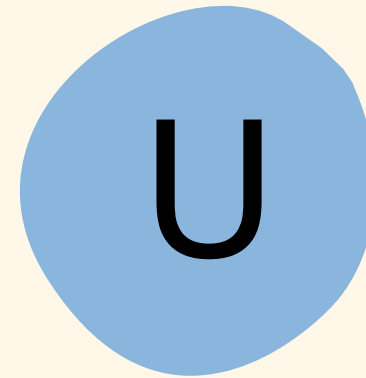


FEATURE SELECTION METHODS

Variance Threshold
Pearson Correlation
Mutual Information

VARIANCE THRESHOLD

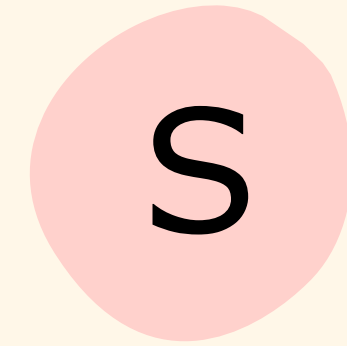
Variance Threshold is a feature selector that removes all the low variance features from the dataset that are of no great use in modeling. It looks only at the features (x), not the desired outputs (y).



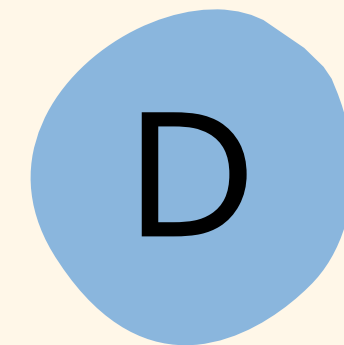
Unsupervised



Ordinal Encoder



**Shortening the huge
dataset**



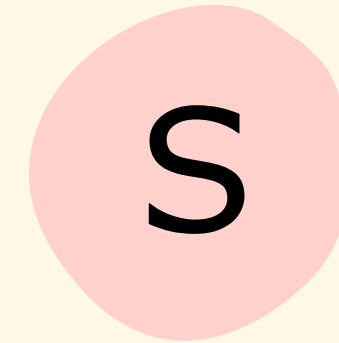
**Dropping Low
Variance Columns**

PEARSON CORRELATION

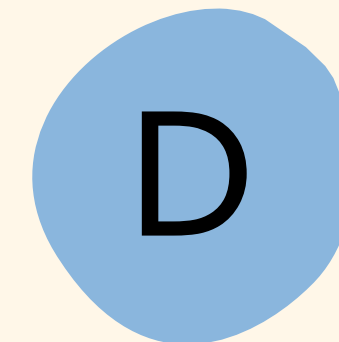
Pearson's Correlation method is used for finding the association between the continuous features and the class feature. Correlation coefficient is ± 1 . If the features are uncorrelated, the correlation coefficient is 0.



Filtering Method



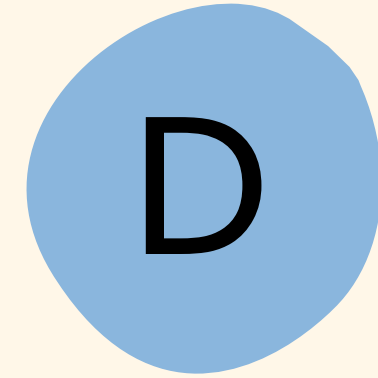
**Dependent vs
Independent**



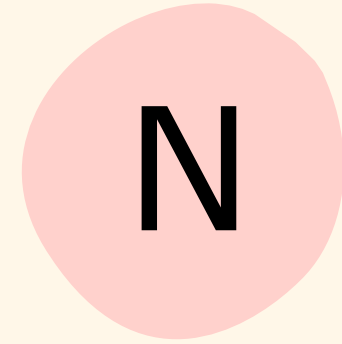
**Dropping Highly
Correlated Columns**

MUTUAL INFORMATION

Mutual information estimates mutual information for a discrete target variable. Mutual information between two random variables is a non-negative value, which measures the dependency between the variables.



**Discrete
Target
Variable**



Non-Negative Values



**Rely on Non-
Parametric Method**