

Robust Scaler

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3. Robust Scaler

How it works:

Scales data based on its median and interquartile range (IQR), making it robust to outliers.

Steps:

1. Calculate the median and IQR:

Median = middle value of the sorted data

$$\text{IQR} = Q3 - Q1$$

Where $Q3$ is the 75th percentile, and $Q1$ is the 25th percentile.

2. Transform each data point:

For every x_i in the dataset:

$$x'_i = \frac{x_i - \text{Median}}{\text{IQR}}$$

Use Case: When your data has outliers, and you want to minimize their influence.