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Consider a girl and boy for basic classification.

What will be common features between them -

- Nose
- Eyes
- Ears
- Lips
- Hair

What is different features between them -

- Maybe Nose ring .
- Eye lashes length
- Eye brow setup
- Maybe an Earing
- Lipstick
- Long or short hair
- Facial Hair

Now understand how a human may differentiate between a boy and girl on the basis of features like facial hair, lipstick, eyebrow tuning.

Features like nose, ears, lips are common to both boys and girls and don't give us a justifiable output, so they will become un-required features for me to differentiate.

Features like Earing or nose ring or even lipstick can also be used to differentiate between maximum humans but these can change too based on background of the person , race and culture . But they still might contribute towards major required features .

Similarly in Machine Learning, a machine also needs to classify between important or non important features to differentiate between cat or a dog, boy or a girl or any other use case it needs to be defined with the feature it has to take to differentiate between both entity. In some cases these problems become more complex based on what needs to be classified and if classification classes are more.

And this can easily be done using feature score based on maybe a PCA or RFE . Most important feature which will contribute to classify the entities will have the highest score .

Hence for feature selection -

- Consider optimal features which help differentiate .
- Consider one with a higher RandomForest classification score.
- Omit the ones which might seem to give repeated information as the selected ones (pearson correlation matrix).
- Omit those which are common between classes as it just adds training time and complexity and even lead to misclassification.