

* Curse of Dimensionality (COD)

Columns
Features

↓
dimensions

When features are increasing, it can improve model performance upto a limit.

If feature number → saturate.

→ not any significant improve in model performance after adding any features.

↓
So, Model performance can decrease or model or computation become complex.

i.e.

$f_n < f(m)$

4 5

↓
max no of

features where

model is working best

if added can ~~be~~ be in loss.

So, Curse of dimensionality says

when features add → model performance ↑

but

upto optimal point.

↓
after that

features add no improvement.

cause

↓
Higher Dimension
↓
problems.

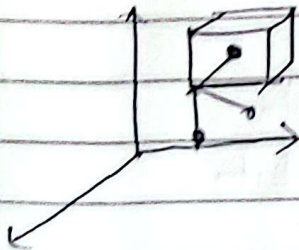
↓
sparsity

↳ Data sparse
means separating far
from each other.

→ reason.

જો જો 'Higher Dimension'
તો 'સપાઈટી' થઈ જાય
જેથી 2 થોડા Data point
સાથે જોઈ શકાય.

So, Higher Dimension ML algorithms will fail
because of sparsity.
e.g. KNN



So, affect of COD:

1. Performance decreases
2. Computation ↑

↳ Solving Technique

↓
Dimensionality reduction (reduce the no. of column)

Feature
Selection

+ Forward
Selection

+ Backward
Elimination

Feature
Extraction

+ PCA (Principal Component Analysis)

+ LDA (Linear Discriminant
Analysis)

+ TSNE

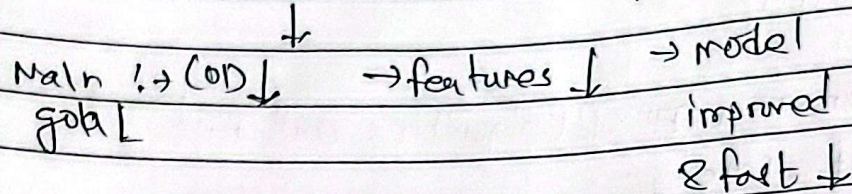
Principal Component Analysis (PCA)

First paper of PCA \rightarrow 1950

So, old & reliable technique

Introduction

PCA \rightarrow Feature Extraction Technique



PCA ले Higher Dimension Data माई lower Dimension Data मा ल्याउछ ।

PCA ले Best possible lower Dimension Data मा ल्याउछ So, Maximum property of HD Data will also be captured in LD.

Conserves the behaviour of Higher Dimension data so that ML algorithm will perform good on LD data also.

Benefits of using PCA

1. faster execution of algorithms
2. Visualization (100 माई 2D मा Convert गरेर graph plot गर्न सकिन्छ ।)