

② Feature Engineering

① Feature Selection

selecting attributes which fit best with independent var & target var
There are certain features which are more imp than others.

- Chi-squared test
- Correlation coeff scores
- LASSO
- Ridge Regression

② Feature Transformation

Transforming original feature to func of orig features.

- Scaling
- Discretization
- binning, filling
- Missing data values

To reduce right skewness of data we use log

③ Feature Extraction

When data is large \Rightarrow redundant

For tabular data use PCA

For Image use line, edge detection

SIMPLE LINEAR REGRESSION :-

Relationship b/w dependent & independent var can be expressed in a line



Linear Regression

Simple linear

Multiple linear

Notes

Simple linear = when X & Y have linear relationship $y = mx + c$

To chk this, XY Scatterplot = linear

Scanned with Cam

ϵ_1 residual plot shows random pattern

Multiple Linear Regression

$$Y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 \dots$$

1 - Independent var (cont)

> 1 Independent var (x_1, x_2, \dots)

For Regression

① Convert Categorical var to Cont var

1:1 = Label Encoder

↳ For Dichotomous Var

Yes = 1 No = 0

Notes ↳ For Nominal Var

Red = 0 Grey = 2
Blue = 1

↳ For Ordinal Var

⑧ $y = \text{that sinking feeling}$

09 Ranking with labels.

| 10 Ordinal x | Encoded x |
|--------------|-----------|
| Bad | 0 |
| Shit | 1 |
| Ah, fck | 2 |

12 * When facing nominal var that
13 should not have diff weightage

14 Red = 0
15 Blue = 1
16 Grey = 2 \Rightarrow Grey has more weightage
than Red, blue
& so on.

16 But All are same.

17 So ONE HOT ENCODING used
18 (Creating Dummy var)

Notes If var is 3 colours then you
should only be using 2 dummy
var.

9
- Run model again with chosen var
10 trying one of rem var at each
11 time & sticking with best.

- Repeat until adding does not
12 improve model

13 $X_1, X_2, X_3 \dots$
14 \downarrow best

15 $X_2, X_1 \mid X_2, X_3 \dots$
16 \downarrow best

17 ② Backward elimination

18 - Start with all var

19 - Try model out multiple times,
20 excluding one var at a time.

- Remove var that causes model to
Notes improve the most when it is left
out.

- Repeat

$X_1 + X_2 + X_3 + X_4$
 \uparrow
best when removed

$$x_1 + x_3 + x_4$$

$$\begin{matrix} x_1 + x_3 \\ \uparrow \end{matrix} \Rightarrow \underline{\underline{x_3}}$$

③ Bidirectional Elimination

forward + backward

Like added x_1, x_2, x_5, x_8
del x_2 .

COLLINEARITY, CORRELATION

↳ helps to get rid of var that are skewing data.

Correlation - describes relation

Notes

b/w 2 var.

If extremely correlated then
collinear.