

Dimensionality Reduction

Feature Selection	Feature Extraction
Backward Elimination	PCA
Forward Selection	LDA
Bidirectional Elimination	Kernel PCA
Score Comparison	

PCA in a few words

From the m independent variables of your dataset, PCA extracts $p \leq m$ new independent variables that explain the most the variance of the dataset, regardless of the dependent variable.



The fact that the DV is not considered makes PCA an unsupervised model.