

Data Pre-processing

Standardization (Scaling)

Standardization refers to shifting the distribution of each attribute to have a mean of zero and a standard deviation of one (unit variance).

scale function is used for standardization

$$x' = \frac{x - \bar{x}}{\sigma}$$

Scaling features to a range

Another standardization is scaling features to lie between a given minimum and maximum value.

MinMaxScaler is used for this.

Min and Max will be taken from the input

$$x' = \frac{x - \min(x)}{\max(x) - \min(x)}$$

Data Normalization

Normalization refers to rescaling real valued numeric attributes into the range 0 and 1.

It is useful to scale the input attributes for a model that relies on the magnitude of values, such as distance measures used in k-nearest neighbors and in the preparation of coefficients in regression.

When to use it?

Any algorithm that computes distance or assumes normality, **scale your features!!!**

It is hard to know whether rescaling your data will improve the performance of your algorithms before you apply them. It often can, but not always.

A good tip is to create rescaled copies of your dataset and test the performance.

Tree based models are not distance based models and can handle varying ranges of features. Hence, Scaling is not required while modelling trees.