

$$CI_{b_1} = 0.0006$$

MUTUAL INFORMATION (Feature selection)

$$MI = \sum_{x \in X} \sum_{y \in Y} p(x, y) \log \left[\frac{p(x, y)}{p(x) p(y)} \right]$$

Where

$p(x, y) \Rightarrow$ Joint prob of x & y

$p(x) \rightarrow$ marginal prob of x

$p(y) \rightarrow$ " " " " y

Ex \rightarrow Sex & Survived col
 \rightarrow 5-passengers

→ Input

→ Output.

Sex (x)	Survived (y)
M	0
F	1
M	0
F	0
M	1

→ We make contingency table.

		Survived		
		0	1	
Sex	M	2	1	→ M $\frac{2}{5}$ $\frac{1}{5}$ or
	F	1	1	F $\frac{1}{5}$ $\frac{1}{5}$

Joint Prob $\Rightarrow P(X=M, Y=0) = \frac{2}{5}$

$P(X=F, Y=0) = \frac{1}{5}$

$P(X=M, Y=1) = \frac{1}{5}$

$P(X=F, Y=1) = \frac{1}{5}$

$P(X)$ & $P(Y)$

↓

↓

$P(M) + P(F)$

$P(0) + P(1)$

	0	1	$P(X)$
M	$\frac{2}{5}$	$\frac{1}{5}$	$\frac{3}{5}$
F	$\frac{1}{5}$	$\frac{1}{5}$	$\frac{2}{5}$
$P(Y)$	$\frac{3}{5}$	$\frac{2}{5}$	

put in formula

M	T	W	T	F	S	S
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Mutual info =

$$\begin{aligned} & \frac{2}{5} \log \left(\frac{\frac{2}{5}}{\frac{3}{5} \times \frac{3}{5}} \right) + \frac{1}{5} \log \left(\frac{\frac{1}{5}}{\frac{3}{5} \times \frac{2}{5}} \right) \\ & + \frac{1}{5} \log \left(\frac{\frac{1}{5}}{\frac{3}{5} \times \frac{2}{5}} \right) + \frac{1}{5} \log \left(\frac{\frac{1}{5}}{\frac{2}{5} \times \frac{2}{5}} \right) \end{aligned}$$