Recap – Feature Engineering

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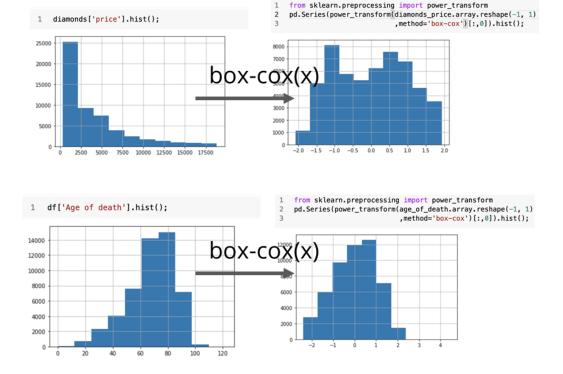
STUDY LOCALLY. LIVE GLOBALLY.

What is Feature Engineering?

- Feature engineering is the process of transforming raw data into features that can be used to improve the performance of machine learning models.
- It involves selecting, creating, or modifying features from the dataset to make them more suitable for the model, ultimately enhancing its predictive accuracy or interpretability.
- Feature engineering is a crucial step in the machine learning pipeline and can have a significant impact on the model's performance.

Feature Transformation

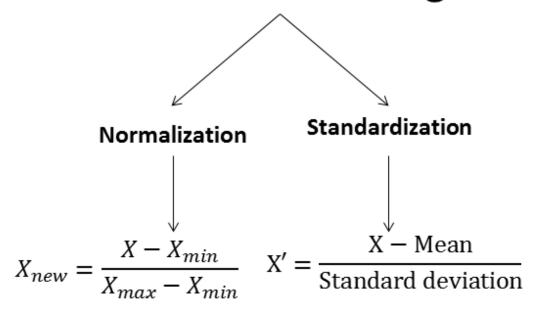
Transforming features to make them more suitable for the model.
This can include techniques like logarithmic transformation,
polynomial transformation, or Box-Cox transformation to make
the data more Gaussian-like.



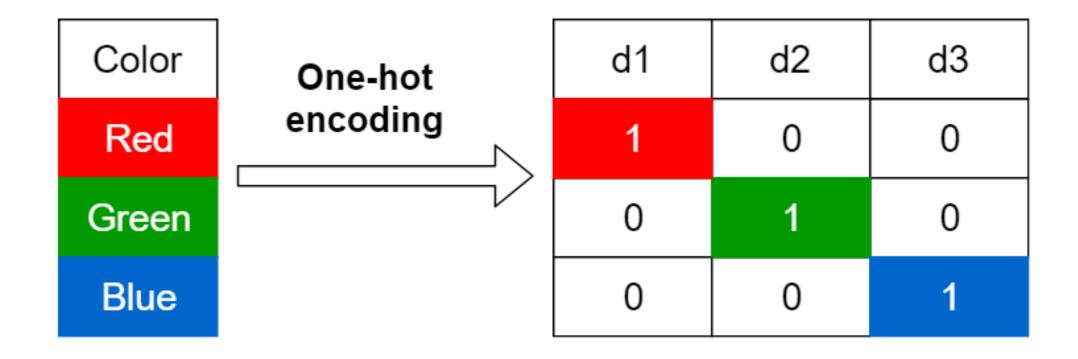
Normalization and Scaling

• Scaling features to a similar range or normalizing them to have a standard distribution. This is particularly important for algorithms sensitive to feature magnitudes, such as Ridge/Lasso algorithms.

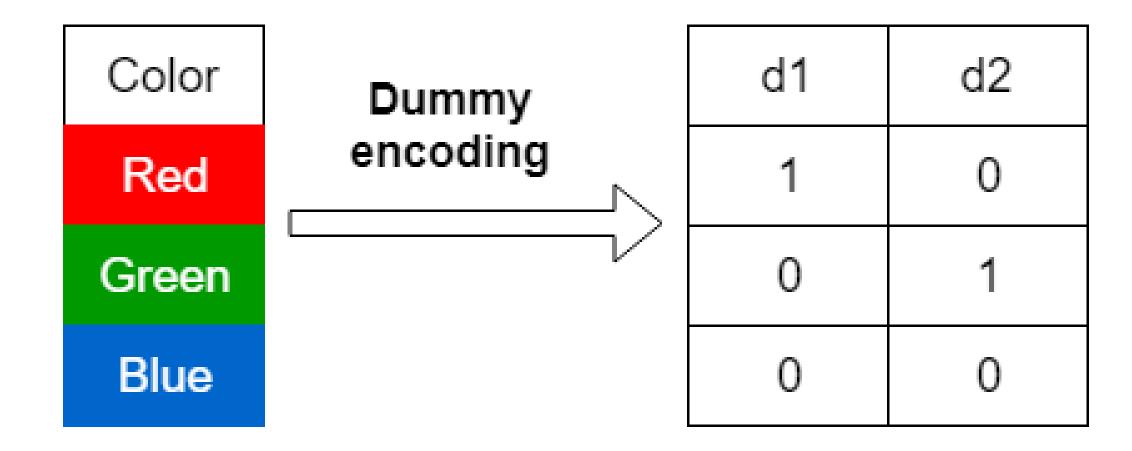
Feature scaling



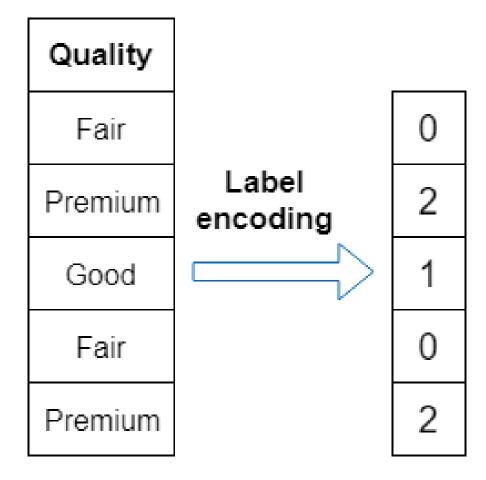
Encoding Categorical Variables



Encoding Categorical Variables

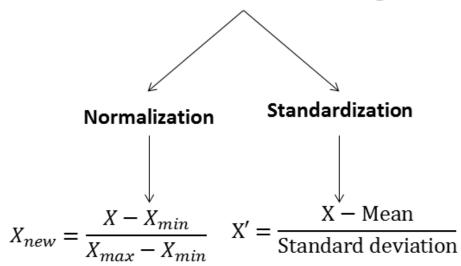


Encoding Categorical Variables



Training Statistics

Feature scaling



Apply (DON'T RECALCULATE) on test data

Xmin, Xmax, Mean, Std on train data

Train Data

Test Data

Feature Interaction & Crossing

- Feature Interaction: Create new features by combining two or more existing features. For example, if you have features for "age" and "income," you could create a new feature representing the product of the two, which might capture some interaction between age and income level.
- Feature Crossing: Combine categorical features to create new features representing combinations of categories. For example, if you have features for "gender" and "age group," you could create a new feature representing combinations such as "male in the age group 20-30."

Feature Selection

• Choosing the most relevant features from the dataset to include in the model. This can involve methods like correlation analysis, feature importance ranking, or domain knowledge.

