

KTH, November 24, 2017

Extra Assignment SF2935 – Data Science at Klarna Guest Lecture.

Feature Selection

- What is feature selection?
- Describe stepwise selection. -
 - Discuss some of the drawbacks of this technique.
- Give another suggestion with a short description of how to do feature selection.

An Introduction to Statistical Learning contains good sections on this.

Sample Selection Bias

- What is sample selection bias?
- Describe the specific case of sample selection bias that is present in the type of modelling discussed in the presentation.
 - What implications does it have?
 - How can you solve the problems caused by it?

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