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Rough Set Model Based Feature Selection for Mixed-Type Data with Feature Space Decomposition

Kyung-Jun Kim , Chi-Hyuck Jun

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Highlights

- Interpretability of the feature selection for mixed-type data is increased.
- Any transforming procedure is not needed on categorical and numerical features.
- FSMSD selects features that are not biased by any data-type.
- FSMSD and benchmark methods are compared with 15 mixed-type data.

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