

- Normalizes features based on their median and interquartile range (IQR), making it less sensitive to outliers.
- **Formula:**

$$x_{\text{norm}} = \frac{x - \text{median}}{\text{IQR}}$$

- **Use Case:** Ideal for datasets with many outliers or skewed distributions.
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## Example of Feature Normalization

Suppose we have a dataset with two features, **Age** and **Income**, where income has values in the thousands while age has values between 18 and 70. Applying Min-Max normalization (0-1 range) would make them comparable:

Original data:

- Age: [20, 50, 70]
- Income: [30000, 80000, 150000]

After Min-Max Normalization:

- Age: [0.05, 0.64, 1.0]
- Income: [0.0, 0.4, 1.0]

## Mean of a Data Matrix

In a data matrix, the **mean** is calculated either for each **feature (column)** or each **observation (row)**, depending on the context. The mean provides a measure of the central tendency and is useful in many machine learning tasks, including normalization and standardization.

Let's break down how to compute the mean in different contexts:

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### 1. Column-wise Mean (Mean of Each Feature)

The **column-wise mean** calculates the mean of each feature (or attribute) across all observations in the dataset. This is commonly used to understand the average value of each feature.

For a data matrix  $X$  with  $m$  observations (rows) and  $n$  features (columns), the column-wise mean  $\mu_j$  for each feature  $j$  is:

$$\mu_j = \frac{1}{m} \sum_{i=1}^m x_{ij}$$

Where:

- $x_{ij}$  is the value of the  $j$ -th feature for the  $i$ -th observation.
- $\mu_j$  is the mean of feature  $j$ .

This results in a mean vector with  $n$  elements, representing the mean of each feature.

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## 2. Row-wise Mean (Mean of Each Observation)

The **row-wise mean** calculates the mean for each observation across all features. This can be helpful when analyzing the average characteristic of each sample.

For the data matrix  $X$ , the row-wise mean  $\mu_i$  for each observation  $i$  is:

$$\mu_i = \frac{1}{n} \sum_{j=1}^n x_{ij}$$

Where:

- $x_{ij}$  is the value of the  $j$ -th feature for the  $i$ -th observation.
- $\mu_i$  is the mean of observation  $i$ .

This results in a mean vector with  $m$  elements, where each value represents the average across all features for a specific observation.

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## Example of Mean Calculation

Consider a small data matrix with 3 observations and 2 features:

$$\mathbf{X} = \begin{bmatrix} 4 & 10 \\ 8 & 15 \\ 6 & 12 \end{bmatrix}$$

- **Column-wise Mean:**

- For the first column:  $\mu_1 = \frac{4+8+6}{3} = 6$
- For the second column:  $\mu_2 = \frac{10+15+12}{3} = 12.33$

So, the column-wise mean vector is  $\mu = [6, 12.33]$ .

- **Row-wise Mean:**

- For the first row:  $\mu_1 = \frac{4+10}{2} = 7$
- For the second row:  $\mu_2 = \frac{8+15}{2} = 11.5$
- For the third row:  $\mu_3 = \frac{6+12}{2} = 9$

The row-wise mean vector is  $\mu = [7, 11.5, 9]$ .

## Column Standardization

**Column standardization** is a preprocessing technique used in machine learning to scale each feature (column) so that it has a **mean of 0** and a **standard deviation of 1**. This transformation, also called **Z-score standardization** or **Z-score normalization**, makes data values comparable across different features. Standardization is especially helpful in algorithms sensitive to the scale of features, such as linear regression, logistic regression, and neural networks.

### How Column Standardization Works

Given a data matrix  $\mathbf{X}$  with  $m$  observations (rows) and  $n$  features (columns), we standardize each feature  $j$  as follows:

For each feature (column)  $j$ :

1. **Calculate the Mean ( $\mu_j$ ):** Find the average value of all entries in column  $j$ .
2. **Calculate the Standard Deviation ( $\sigma_j$ ):** Measure the spread of values around the mean for column  $j$ .
3. **Apply Standardization Formula:**