

Re: Principal Component Analysis and finding important weights

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Hi,

In fact what I want to do is to learn the importance of the features in a classification or optimization problem. At the time being I did not choose the problem.

There are feature weightening methods that do what I want. As I understood they find the importance of the features.

Is there anyway of using PCA to find the importance of the features of the optimization or classification problem.

For instance take the problem Multidimensional Knapsack Problem. Is it possible to learn the importance of the items in a MKP instance by using PCA.

Thanks,

Erdem

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