* RFE (Recursive Feature Elimination)

**STEP 1**: Fits a model and

**STEP 2**: Ranks the features, afterwards it removes one or more features (depending upon step parameter).

These two steps are repeated until desired number of features are selected.

Apply RFE on [make\_friedman1](https://scikit-learn.org/stable/modules/generated/sklearn.datasets.make_friedman1.html#sklearn.datasets.make_friedman1) dataset.

from sklearn.datasets import make\_friedman1

from sklearn.feature\_selection import RFE

from sklearn.linear\_model import LinearRegression

estimator = LinearRegression()

Rank each features, select 3 features and print the shape of the matrix before and after feature selection.

* SelectFromModel

Selects desired number of important features (as specified with max\_featuresparameter) above certain threshold of feature importance as obtained from thetrained estimator.

The feature importance is obtained via coef\_, feature\_importances\_ or animportance\_getter callable from the trained estimator.

The feature importance threshold can be specified either numerically or through stringargument based on built-in heuristics such as mean, median and float multiples of theselike 0.1\*mean.

* Use california housing price dataset. Use SelectFromModel to select top three features.
* Use SequentialFeatureSelection also to select top 3 features