Feature selection

The current feature selection consisted of selecting features based on their individual correlation to the target. Although providing a satisfying performance, the feature selection could be executed better. The optimal approach to our feature selection, would be applying a *Best Subset Selection* approach. The Best Subset Selection takes all variable combinations into consideration of the given model and selects the best performing model. Although this approach would provide the best feature combination, the process is highly time consuming (Gareth, Witten, Tibshirani, & Hastie, 2017, s. 207).

# Bibliography

Gareth, J., Witten, D., Tibshirani, R., & Hastie, T. (2017). Linear Model Selection and Regularization. In J. Gareth, D. Witten, R. Tibshirani, & T. Hastie, *An Introduction to Statistical Learning* (pp. 205-262). New York City: Springer.