**What?**

**Feature importance** refers to a class of techniques for assigning scores to input features to a predictive model that indicates the relative importance of each feature when making a prediction.

There are many types and sources of feature importance scores, although popular examples include statistical correlation scores, coefficients calculated as part of linear models, decision trees, and permutation importance scores.

Why?

Feature importance scores play an important role in a predictive modeling project, including providing insight into the data, insight into the model, and the basis for dimensionality reduction and feature selection that can improve the efficiency and effectiveness of a predictive model on the problem.

**For more about coding:** https://machinelearningmastery.com/calculate-feature-importance-with-python/