```
In [5]: import pandas as pd
                   import matplotlib.pyplot as axis
                   import numpy as np
                   from sklearn.feature_selection import RFECV
In [6]: data = pd.read_csv("Boston_housing.csv", header=0)
                   data.head(5)
Out[6]:
                                                                                                                                                                                                                                                              property
                                                                                                                                                                                                                                                                                      teacl
                         area_number Longitude
                                                                      crime pollution_(nitrous_oxide) avr_rooms_per_house %houses_built_<1940 distance_to_employment_offices
                                                                                                                                                                                                                                                                       tax student_ra
                   0
                                                     -70.955 0.00632
                                                                                                                 0.538
                                                                                                                                                                                                                                                                      296
                                                                                                                                                       6.575
                                                                                                                                                                                              65.2
                                                                                                                                                                                                                                                 4.0900
                                           1
                                                     -70.950 0.02731
                                                                                                                  0.469
                                                                                                                                                       6.421
                                                                                                                                                                                              78.9
                                                                                                                                                                                                                                                 4.9671
                                                                                                                                                                                                                                                                      242
                                                     -70.936 0.02729
                                                                                                                  0.469
                                                                                                                                                       7.185
                                                                                                                                                                                              61.1
                                                                                                                                                                                                                                                 4.9671
                                                                                                                                                                                                                                                                      242
                                           1
                                                     -70.928 0.03237
                                                                                                                  0.458
                                                                                                                                                       6.998
                                                                                                                                                                                              45.8
                                                                                                                                                                                                                                                 6.0622
                                                                                                                                                                                                                                                                      222
                                           2
                                                     -70.922 0.06905
                                                                                                                  0.458
                                                                                                                                                       7.147
                                                                                                                                                                                              54.2
                                                                                                                                                                                                                                                 6.0622
                                                                                                                                                                                                                                                                      222
In [3]: predictors = data.drop('pollution_(nitrous_oxide)', axis=1)
                   target = data['median_price']
In [4]: from sklearn.ensemble import RandomForestRegressor
                   model = RandomForestRegressor(n_estimators=100, random_state=1)
In [5]: | rfecv = RFECV(estimator=model, step=1, cv=5, scoring='r2')
                   rfecv.fit(predictors, target)
Out[5]: RFECV(cv=5, estimator=RandomForestRegressor(random_state=1), scoring='r2')
In [6]: print('Features: ', rfecv.n_features_)
                   print('Support: ', rfecv.support_)
                   print('Estimators: ', rfecv.estimator_.feature_importances_)
                   print('Rankings: ', rfecv.ranking_)
                  Features: 1
                  Support: [False False Fa
                  Estimators: [1.]
                  Rankings: [10 3 2 8 9 5 6 11 4 7 1]
In [7]: axis.figure(figsize=(16, 9))
                   axis.title('Recursive Feature Elimination with Cross-Validation(RFEC)', fontsize=18, fontweight='bold', pad=20)
                   axis.xlabel('Number of features selected', fontsize=14, labelpad=20)
                   axis.ylabel('% Correct Classification', fontsize=14, labelpad=20)
                   axis.plot(range(1, len(rfecv.grid_scores_) + 1), rfecv.grid_scores_, color='blue', linewidth=3)
                   axis.show()
```

Recursive Feature Elimination with Cross-Validation(RFEC)

