peer review 2: FES

Taras Khakhulin, Mikhail Pautov

May 13, 2021

In this project authors try to implement base universal package for evaluation feature selection. At current stage the package contains method for permutation importance selection as a baseline. Authors perfectly explain in the report why and why they use this one.

First Part. The overall structure of the code is based on the Kedro framework - generally all elements are inherited from the kedro structure. Overall code is clean and well-structured. Our subjective note that kedro maybe not the best choice for python package, because it is not convenient to check all algorithms and import them. General purpose of the Kedro is experimentation and reproducible code. But framework like this one doesn't need the experiment journal. We also note, that authors copied license from kedro files for main and init files, which are not needed. We have added typing into methods and remove relative importing in the pipeline organization. Generally most code generated using kedro structure. Fixed some elements in structure.

Second Part. General structure of the code is easy to follow. All available tests are reproduced. Future steps could be extracted from the current structure: two new methods for future selection (Normalised Iterative Hard Thresholding and Simultaneous Feature and Feature Group Selection through Hard Thresholding), new dataset (Boston Housing Dataset).

If the scope of the project is restricted with these plans, so there is not much left until the end and it can be safely completed by the guys on time.