**CONCLUSION**

In this paper, the prediction of advertising conversion rate is studied by experiments. For training data, the selection of features has a crucial impact on the prediction performance of the model. In the prediction of advertising click rate, there are many features that can be used, including basic data, advertising commodity information, user information, context information and store information. To achieve a good accuracy rate, the model should be fully excavated as a feature, and the better the combination of these features, the better the performance of the model. The feature learning method proposed in this paper estimates the ad click rate, only considering that the full advertising data is not considered to show inadequate advertising. In the next work, how to estimate the click rate of sparse advertising from the point of view of characteristic learning is a problem worthy of study, and it is also an urgent problem to be solved at present. At the same time, we should also pay attention to the research of different models integration.