

There are three main categories of feature selection.

- Filter Based Feature Selection
- Wrapper Based Feature selection
- Embedded Feature Selection
- Hybrid Feature Selection

Filter Based Feature Selection:

- Correlation
- Variance Threshold
- Chi Square
- Anova
- Information Gain

Wrapper Based Feature Selection:

- Recursive Feature Elimination (RFE)
- Forward elimination
- Backward Elimination

Embedded Feature Selection:

- L1&L2 Regularization
- Pruning
- Use Model for feature selection

Hybrid:

- Combination of any of the above techniques.