Feature selection

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In [2]: import pandas as pd
          import numpy as np
          from sklearn.linear_model import Lasso
          from sklearn.feature_selection import SelectFromModel
 In [3]: data_frame=pd.read_csv('final_data.csv')
 In [5]: data frame.head()
 Out [5]:
              FIPS 45.5_objective Adj.Death_rate low_death_rate upper_death_rate avg_deaths rec
                0
                           1.0
                                    0.615723
                                                 0.695157
                                                               0.470742
                                                                         1.000000
          0
           1 21193
                           1.0
                                    1.000000
                                                 1.000000
                                                               0.889692
                                                                         0.244998
          2 21197
                                    0.999085
                                                 0.970622
                           1.0
                                                               0.916463
                                                                         0.164869
                                    0.997862
                                                 0.858874
                                                               1.000000
                                                                         0.047004
              2185
                           1.0
           4 21189
                                    0.977739
                                                 0.904597
                                                               0.940306
                           1.0
                                                                         0.090251
 In [6]: | x=data_frame.iloc[:,1:]
          v=data frame['FIPS']
In [18]: feature_sel_model=SelectFromModel(Lasso(alpha=0.005, random_state=0)
          feature_sel_model.fit(x,y)
          /opt/anaconda3/lib/python3.8/site-packages/sklearn/linear_model/_c
          oordinate_descent.py:529: ConvergenceWarning: Objective did not co
          nverge. You might want to increase the number of iterations. Duali
          ty gap: 352735098818.02246, tolerance: 72148110.53876446
            model = cd_fast.enet_coordinate_descent(
Out[18]: SelectFromModel(estimator=Lasso(alpha=0.005, random_state=0))
In [19]: | selected_features=[]
          for i,j in zip(x.columns,feature_sel_model.get_support()):
              if j==True:
                   selected_features.append(i)
```