

In to get a good predictive power of model, usually we need select a subset of features which means some features need to be removed and some need to be kept.

To get a basic idea of the relation shape of these 200 features with prediction power, I trained a gradient boosting classification tree models with 5 folds cross validation. (There are lots of ways to get the importance of feature. Such as train a logistics regression model and use the coefficient as feature importance or train a RF model)

