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In [1]: import numpy as np
        from sklearn.datasets import fetch_california_housing
```

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In [4]: dataset = fetch_california_housing()
```

```
In [6]: X = dataset.data
        y = dataset.target
```

```
In [7]: X = X[:2000]
        y = y[:2000]
```

```
In [8]: X.shape, y.shape
```

```
Out[8]: ((2000, 8), (2000,))
```

Select K best

```
In [9]: from sklearn.feature_selection import SelectKBest, f_regression
        X_k = SelectKBest(f_regression, k=3).fit_transform(X, y)
        X_k.shape
```

```
Out[9]: (2000, 3)
```

Select Percentile

```
In [10]: from sklearn.feature_selection import SelectPercentile, f_regression
         X_p = SelectPercentile(f_regression, percentile=30).fit_transform(X, y)
         X_p.shape
```

```
Out[10]: (2000, 3)
```

Generic Univariate Select

```
In [15]: from sklearn.feature_selection import GenericUnivariateSelect

         transformer = GenericUnivariateSelect(f_regression, mode='k_best', pa
         X_g = transformer.fit_transform(X, y)
         X_g.shape
```

```
Out[15]: (2000, 3)
```