Recursive Feature Elimination

- Recursive Feature Elimination which is a type of wrapper feature selection method.
- The Recursive Feature Elimination (or RFE) works by recursively removing attributes and building a model on those attributes that remain.
- It uses the model accuracy to identify which attributes (and combination of attributes) contribute the most to predicting the target attribute.

- You can learn more about the RFE class in the scikit-learn documentation.
- # Import your necessary dependencies

```
from sklearn.feature_selection import RFE
from sklearn.linear_model import LogisticRegression
```

You will use RFE with the Logistic Regression classifier to select the top 3 features.

The choice of algorithm does not matter too much as long as it is skillful and consistent.

```
# Feature extraction
model = LogisticRegression()
rfe = RFE(model, 3)
fit = rfe.fit(X, Y)
print("Num Features: %s" % (fit.n_features_))
print("Selected Features: %s" % (fit.support_))
print("Feature Ranking: %s" % (fit.ranking_))
```

- Num Features: 3
- Selected Features: [True False False False False True True False]
- Feature Ranking: [1 2 3 5 6 1 1 4]