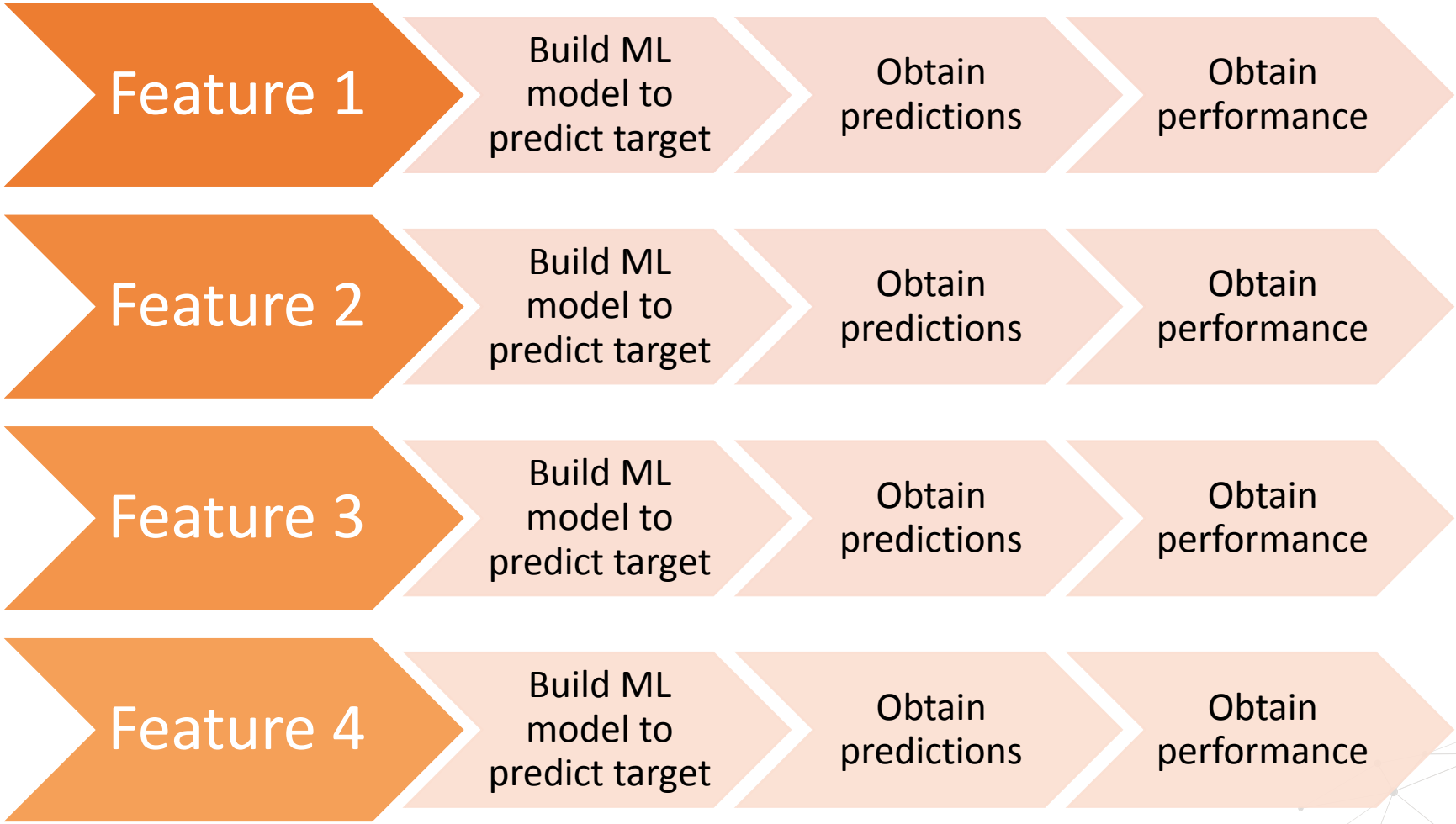
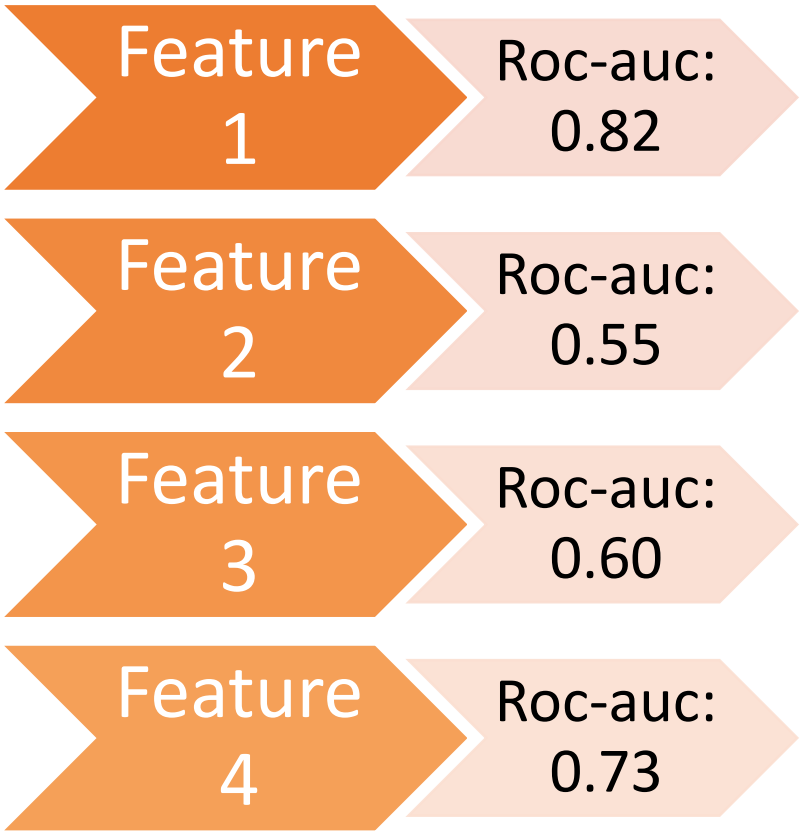
Train In Data

Select Features with single ML models

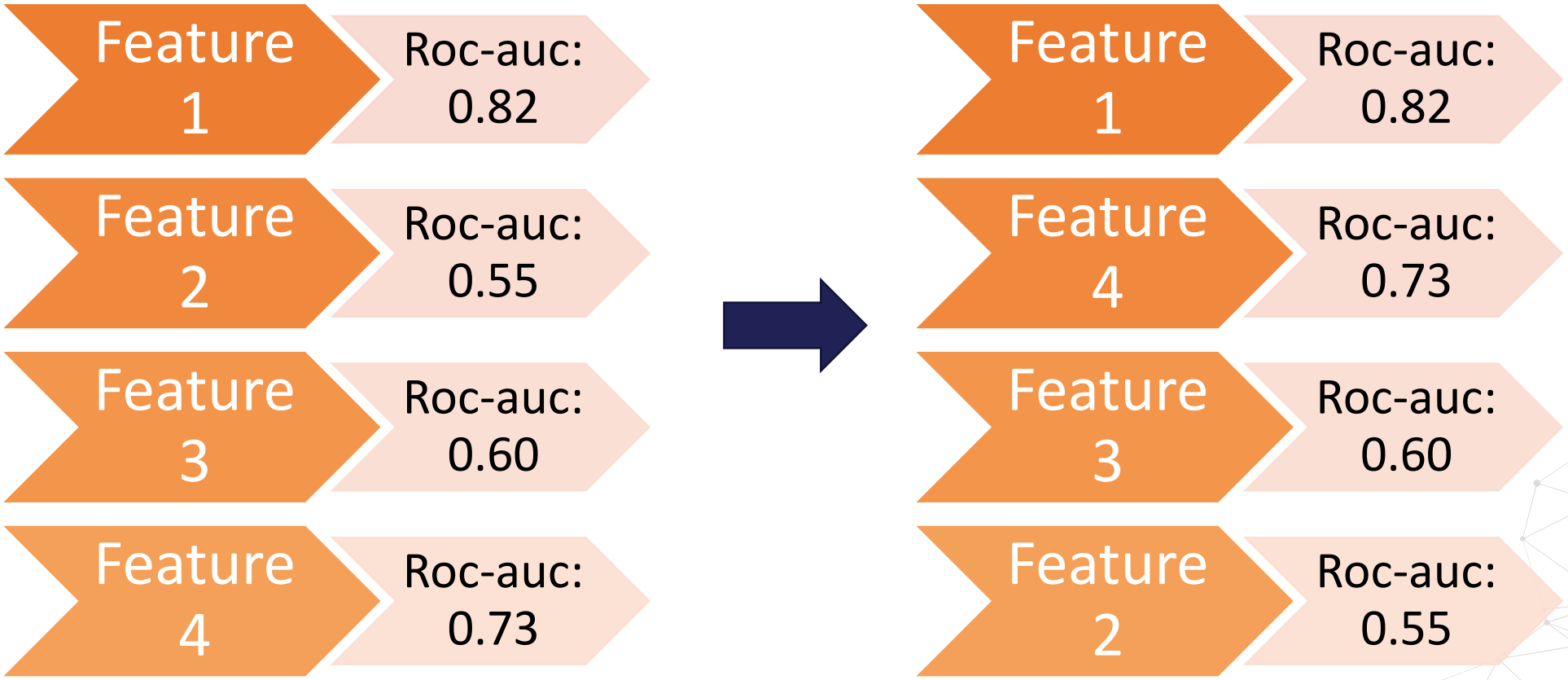
Machine learning + performance metric



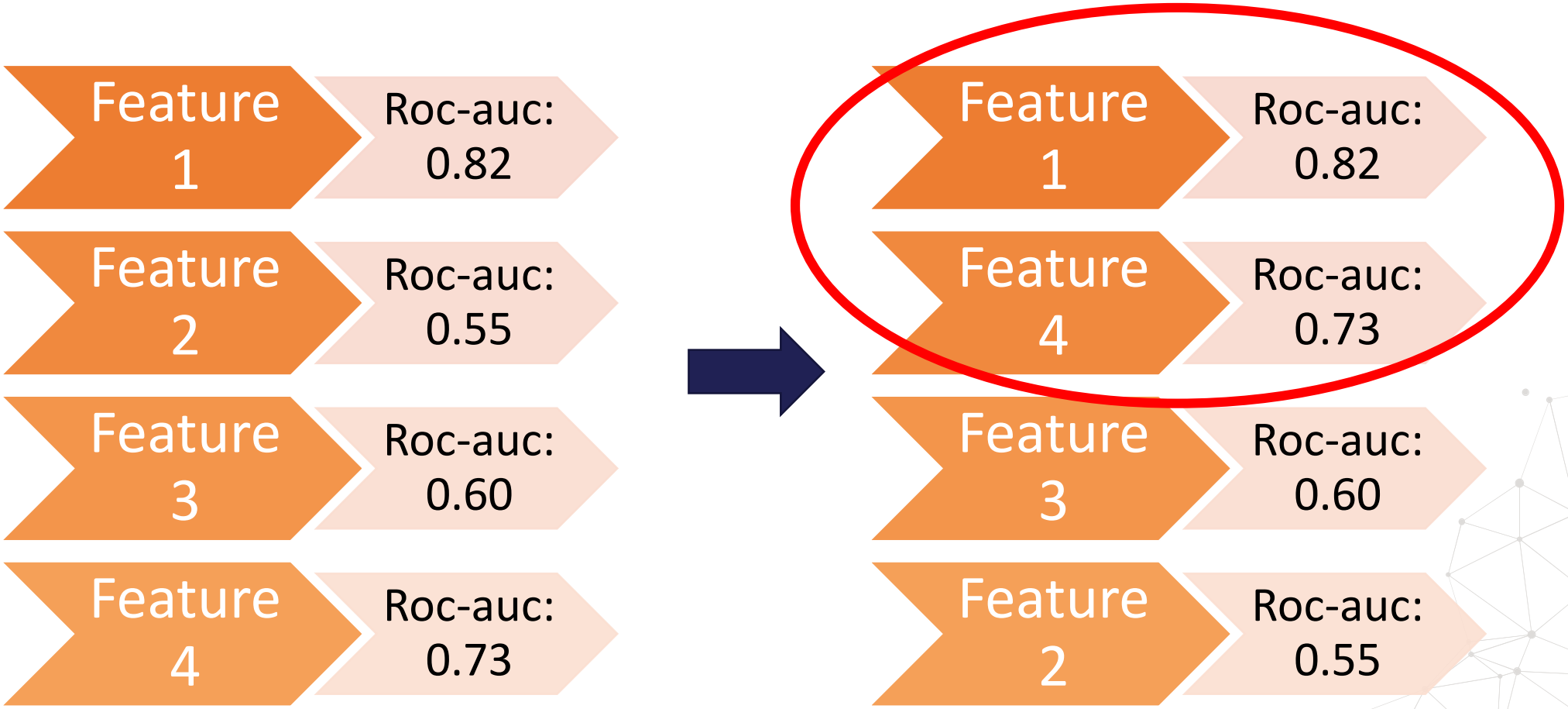
Machine learning + performance metric



Rank features



Select features



Machine learning algorithm

- We can use any machine learning algorithm
  - ✓ Build a model for every single feature

Performance metric

- We can use any performance metric we like
  - ✓ Roc-auc, accuracy, Precision, Recall, etc
  - ✓ MSE, RMSE, R2, etc

To keep in mind

Feature subsets may depend on:

- Machine learning algorithm used.
  - method is not model agnostic
- Metric used.

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THANK YOU

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