



# Select Features with single ML models

# Machine learning + performance metric

**Build ML** Obtain Obtain Feature 1 model to predictions performance predict target **Build ML** Obtain Obtain Feature 2 model to predictions performance predict target **Build ML** Obtain Obtain Feature 3 model to predictions performance predict target **Build ML** Obtain Obtain Feature 4 model to predictions performance predict target

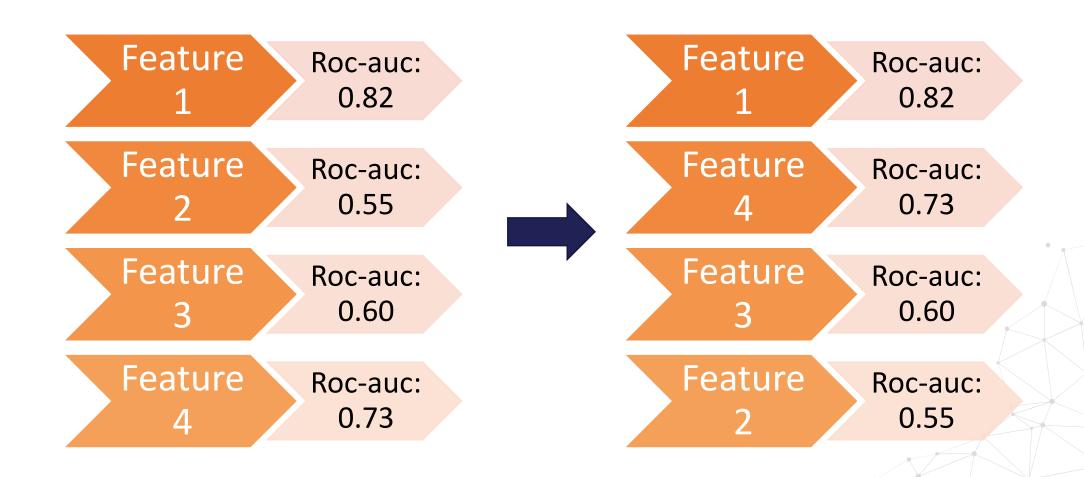


### Machine learning + performance metric

Feature Roc-auc: 0.82 Feature Roc-auc: 0.55 Feature Roc-auc: 0.60 Feature Roc-auc: 0.73

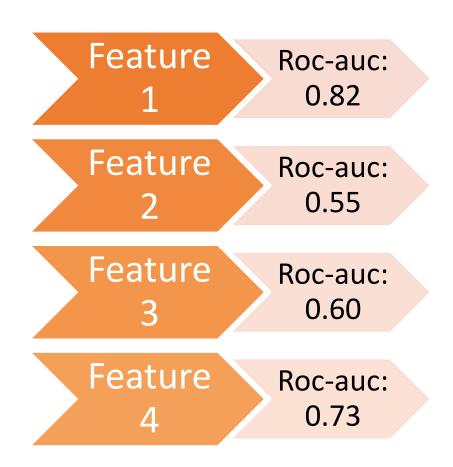


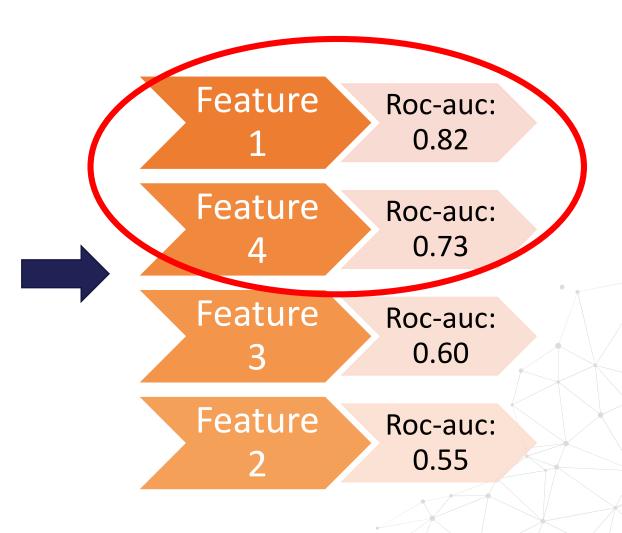
#### Rank features





#### 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

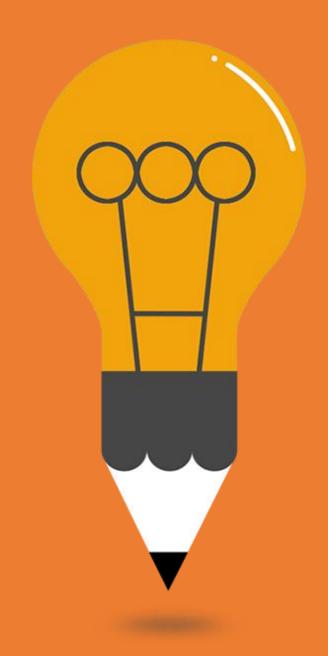
✓ MSE, RMSE, R2, etc



# To keep in mind

Feature subsets may depend on:

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







# THANK YOU

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