1. **Forward Selection**: Forward selection is an iterative method in which we start with having no feature in the model. In each iteration, we keep adding the feature which best improves our model till an addition of a new variable does not improve the performance of the model.
2. **Backward Elimination**: In backward elimination, we start with all the features and removes the least significant feature at each iteration which improves the performance of the model. We repeat this until no improvement is observed on removal of features.
3. **Recursive Feature elimination**: It is a greedy optimization algorithm which aims to find the best performing feature subset. It repeatedly creates models and keeps aside the best or the worst performing feature at each iteration. It constructs the next model with the left features until all the features are exhausted. It then ranks the features based on the order of their elimination.