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In [ ]: #This code will create a multiple linear regression model, use RFE to  
#select the most important features, fit the model to the training  
#data, make predictions on the testing data, and evaluate the  
#model's performance using metrics such as mean absolute error and  
#mean squared error. You can customize and fine-tune this code as  
#needed to meet your specific goals and requirements.
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In [ ]: import pandas as pd  
import numpy as np  
from sklearn.linear_model import LinearRegression  
from sklearn.feature_selection import RFE
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In [ ]: df = pd.read_csv('nba_data.csv')
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In [ ]: from sklearn.model_selection import train_test_split  
  
X = df.drop('win', axis=1) # Features  
y = df['win'] # Target variable  
  
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.3, random_state=42)
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In [ ]: # Create a multiple linear regression model  
linear_regression = LinearRegression()  
  
# Create the RFE model and select 3 attributes  
rfe = RFE(linear_regression, 3)  
rfe = rfe.fit(X_train, y_train)  
  
# Print the features that were selected  
print(X_train.columns[rfe.support_])
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In [ ]: # Fit the model on the training data  
linear_regression.fit(X_train, y_train)  
  
# Make predictions on the testing data  
predictions = linear_regression.predict(X_test)  
  
# Evaluate the model's performance  
from sklearn.metrics import mean_absolute_error, mean_squared_error  
  
print('MAE:', mean_absolute_error(y_test, predictions))  
print('MSE:', mean_squared_error(y_test, predictions))
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