**Univariate feature selection** works by selecting the best features based on univariate statistical tests.

**Recursive Feature Elimination (or RFE)** works by recursively removing attributes and building a model on those attributes that remain. Uses the **model accuracy to identify which attributes** (and combination of attributes) contribute the most to predicting the target attribute.

**Principal Component Analysis (or PCA**) uses linear algebra to transform the dataset into a compressed form.

Generally this is called a data reduction technique

**Q, When to use FEATURE SELECTION, WHY YOU NEED IT? WHY?**