FORWARD STEPWISE SELECTION

1. Create a model, m_0, with no features, f.

2. For $k = 0 \ldots f-1$:

   a) Create a model that adds one feature to the existing model.

   b) Repeat for all unused features.

   c) Choose model with best evaluation metric, and define as m_{k+1}

3. Select the best model from m_0 to m_f using cross-validation, cross model evaluation metrics.

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