Algorithm 1: Recursive feature elimination

Tune/train the model on the training set using all predictors

Calculate model performance

Calculate variable importance or rankings

for *Each subset size* S_i, $i = 1 \ldots S$ **do**

    Keep the S_i most important variables

    [Optional] Pre–process the data

    Tune/train the model on the training set using S_i predictors

    Calculate model performance

    [Optional] Recalculate the rankings for each predictor

end

Calculate the performance profile over the S_i

Determine the appropriate number of predictors

Use the model corresponding to the optimal S_i