

Wow, very nice and detailed explanation including sample code! Afaik tell thats worth of a bonus. I am curious if this BortuaShap approach is model-agnostic or do you need to re-run for other type of models? The other one I am curious about is if this feature-selection had a (slight) negative performance result when compared to your model when using all features.

Also one of the benefits of feature selection I guess, saves a lot of memory (and thus solves memory issues lol)