lackofintelligence:

In all of my attempts so far just using the standard formulas given in various posts that can be found on chat, in the hints notebook and here in the forum, that effort has been disappointing. Those runs always end with the optimization picking a value of zero for the feature neutralization proportion, pretty much proving that standard feature neutralization is no good for my models.

Well then, perhaps it's time to consider building better models, and stop throwing away entire feature groups as your user name suggests.