

Feature Selection



Filter Methods



Independent of model

- Correlation analysis
- Chi-square test
- ANOVA F-test
- Mutual information



Wrapper Methods



- Forward selection
- Backward elimination
- Recursive Feature Elimination
- Genetic algorithms



Embedded Methods



Built into model

- Lasso (L1)
- Ridge (L2)
- Elastic Net
- Tree importance

✓ Advanced & Clinical Considerations

Stability Selection

Permutation Importance

Clinical Interpretability

Domain Knowledge Integration