# Create a Pandas Excel writer using XlsxWriter as the engine.

writer = pd.ExcelWriter('pandas\_multiple.xlsx', engine='xlsxwriter')

# Write each dataframe to a different worksheet.

featureScores.to\_excel(writer, sheet\_name='Feature Selection')

feat\_importances.to\_excel(writer, sheet\_name='Feature Importance')

corrmat.to\_excel(writer, sheet\_name='Correlation')

# Close the Pandas Excel writer and output the Excel file.

writer.save()