**SelectK Best Method**

Univariate feature selection works by selecting the best features based on univariate statistical tests. It can be seen as a preprocessing step to an estimator. Scikit-learn exposes feature selection routines as objects that implement the transform method:

**SelectKBest**removes all but the k highest scoring features

**SelectPercentile** removes all but a user-specified highest scoring percentage of features

using common univariate statistical tests for each feature: false positive rate SelectFpr, false discovery rate SelectFdr, or family wise error SelectFwe.

**GenericUnivariateSelect** allows to perform univariate feature selection with a configurable strategy. This allows to select the best univariate selection strategy with hyper-parameter search estimator.

For instance, we can perform a χ2 test to the samples to retrieve only the two best features as follows:

