In [1]:
```python
## How to do recursive feature elimination in Python
def Snippet_128():
    print()
    print(format('How to do recursive feature elimination in Python','*^82'))
    import warnings
    warnings.filterwarnings("ignore")
    # load libraries
    from sklearn.datasets import make_regression
    from sklearn.feature_selection import RFECV
    from sklearn import linear_model
    # Create Data
    # Generate features matrix, target vector, and the true coefficients
    X, y = make_regression(n_samples = 10000, n_features = 100, n_informative = 2)
    print(); print(X.shape)
    # Create Linear Model
    ols = linear_model.LinearRegression()
    # Create recursive feature eliminator that scores features by mean squared errors
    rfecv = RFECV(estimator=ols, step=1, scoring='neg_mean_squared_error', cv=4, verbose=0,
                  n_jobs=4)
    # Fit recursive feature eliminator
    rfecv.fit(X, y)
    # Recursive feature elimination
    rfecv.transform(X)
    # Number of best features
    print(); print(rfecv)
    print(); print(rfecv.n_features_)
Snippet_128()
```

```
****************How to do recursive feature elimination in Python****************

(10000, 100)

RFECV(cv=4,
   estimator=LinearRegression(copy_X=True, fit_intercept=True, n_jobs=None,
         normalize=False),
   min_features_to_select=1, n_jobs=4, scoring='neg_mean_squared_error',
   step=1, verbose=0)

2
```

In [ ]: