# Package 'FSinR'

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Type Package

Title Feature Selection

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# **R** topics documented:

aco	•								•	•		 •									•							•	3
binaryConsistency .					•		•	•	•	•		 •			•	•	•	•	•	•		•							5
breadthFirstSearch	•	•	•	•	•	•	•	•	•	•	•	 •	•	•	•	•	•	•	•	•	•	•	•		•	•	•	•	6

chiSquared	. 7
cramer	. 7
deepFirstSearch	. 8
determinationCoefficient	. 9
entropy	. 10
entropyJ	. 10
fscore	. 11
ga	. 12
gainRatio	. 13
get.data.frame.from.formula	. 14
giniIndex	. 14
hc	. 15
IEConsistency	. 17
IEPConsistency	. 18
Jd	. 19
LCC	. 19
lvw	. 21
MDLC	. 22
mutualInformation	. 23
normalization	. 24
normalize.min.max	. 24
relief	. 25
RFSM	. 26
roughsetConsistency	. 27
sa	. 28
sbs	. 29
selectDifference	. 30
selectKBest	. 31
selectPercentile	. 32
selectSlope	. 33
selectThreshold	. 34
selectThresholdRange	. 35
sfbs	. 36
sffs	. 37
sfs	. 38
symmetricalUncertain	. 39
ts	. 40
woa	. 42
wrapperGenerator	. 43

Index

3

#### Description

The Ant Colony Optimization (Advanced Binary Ant Colony Optimization) (Kashef and Nezamabadipour 2015) algorithm consists of generating in each iteration a random population of individuals (ants) according to the values of a pheromone matrix (which is updated each iteration according to the paths most followed by the ants) and a heuristic (which determines how good is each path to follow by the ants). The evaluation measure is calculated for each individual. The algorithm ends once the established number of iterations has been reached

#### Usage

```
aco(
  data,
  class,
  featureSetEval,
  population = 10,
  iter = 10,
  a = 1,
 b = 1,
  p = 0.2,
 q = 1,
  t0 = 0.2,
  tmin = 0,
  tmax = 1,
 mode = 1,
  verbose = FALSE
```

## Arguments

)

data	• A data frame with the features and the class of the examples. All features must contain numerical values and not character, boolean, or factor type values since heuristics work only with numerical values. Otherwise the algorithm will generate error.
class	• The name of the dependent variable
featureSetEval	• The measure for evaluate features
population	• The number of ants population
iter	• The number of iterations
а	• Parameter to control the influence of the pheromone (If a=0, no pheromone information is used)
b	• Parameter to control the influence of the heuristic (If b=0, the attractiveness of the movements is not taken into account)

# aco

р	Rate of pheromone evaporation
q	• Constant to determine the amount of pheromone deposited by the best ant. This amount is determined by the Q/F equation (for minimization) where F is the cost of the solution (F/Q for maximization)
tØ	Initial pheromone level
tmin	Minimum pheromone value
tmax	Maximum pheromone value
mode	• Heuristic information measurement. 1 -> min redundancy (by default). 2- > max-relevance and min-redundancy. 3-> feature-feature. 4-> based on F-score
verbose	• Print the partial results in each iteration

## Value

A list is returned containing for each repetition of the algorithm:

- **bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0
- bestFitness Evaluation measure obtained with the feature selection
- **antsIter** List that contains as many elements as iterations has the algorithm. Each of the elements in the list are matrices that represent the population in that iteration. In this matrix the individuals and the evaluation measure of each one are shown
- **pheromoneIter** List that contains as many elements as iterations have the algorithm. Each of the elements in the list are matrices that represent the amount of pheromone between the paths of the different features (the reading of the matrix is from the columns to the rows, i.e. from top to bottom) in each iteration

## Author(s)

Francisco Aragón Royón

#### References

Kashef S, Nezamabadi-pour H (2015). "An advanced ACO algorithm for feature subset selection." *Neurocomputing*, **147**, 271 - 279. ISSN 0925-2312, doi: 10.1016/j.neucom.2014.06.067, Advances in Self-Organizing Maps Subtitle of the special issue: Selected Papers from the Workshop on Self-Organizing Maps 2012 (WSOM 2012), http://www.sciencedirect.com/science/article/pii/S0925231214008601.

#### Examples

## Ant Colony Optimization for iris dataset (filter method)
aco(iris, 'Species', roughsetConsistency, population = 10, iter = 5, verbose = TRUE)

Calculates the binary consistency, also known as "Sufficiency test" from FOCUS (Almuallim and Dietterich 1991)

## Usage

binaryConsistency(data, class, features)

## Arguments

data	• A data frame with the features and the class of the examples. Feature
	columns are expected to be factors, as all features should be discrete.
class	• The name of the dependent variable
features	• The names of the selected features

## Value

• The consistency value for the selected features

## Author(s)

Adan M. Rodriguez

#### References

Almuallim H, Dietterich TG (1991). "Learning With Many Irrelevant Features." In *In Proceedings* of the Ninth National Conference on Artificial Intelligence, 547–552.

## Examples

binaryConsistency(iris,'Species',c('Sepal.Width', 'Sepal.Length'))

breadthFirstSearch Exhaustive Search. Breadth First Search

#### Description

The method searches the whole features subset in breadth first order (Kozen 1992)

## Usage

breadthFirstSearch(data, class, featureSetEval)

#### Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureSetEval	• The measure for evaluate features

#### Value

A list is returned containing:

**bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0

bestFitness Evaluation measure obtained with the feature selection

#### Author(s)

Adan M. Rodriguez

Francisco Aragón Royón

#### References

Kozen DC (1992). *Depth-First and Breadth-First Search*. Springer New York, New York, NY. ISBN 978-1-4612-4400-4, doi: 10.1007/9781461244004\_4, https://doi.org/10.1007/978-1-4612-4400-4\_4.

#### Examples

## Breadth First Search for iris dataset (filter method)
breadthFirstSearch(iris, 'Species', binaryConsistency)

chiSquared

## Description

Calculates the Chi squared value (F.R.S. 1900), evaluating the selected features individually

#### Usage

```
chiSquared(data, class, features)
```

## Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
features	• The feature or features to evalute individually

## Value

• The chi squared value for each selected feature

#### References

F.R.S. KP (1900). "X. On the criterion that a given system of deviations from the probable in the case of a correlated system of variables is such that it can be reasonably supposed to have arisen from random sampling." *The London, Edinburgh, and Dublin Philosophical Magazine and Journal of Science*, **50**(302), 157-175. doi: 10.1080/14786440009463897, https://doi.org/10.1080/14786440009463897, https://doi.org/10.1080/14786440009463897.

## Examples

chiSquared(iris,'Species','Sepal.Length')

cramer

Cramer V measure

## Description

Calculates Cramer's V value (Cramer 1946), evaluating features individually

## Usage

cramer(data, class, features)

#### Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
features	• The feature or features to evalute individually

## Value

• Cramer's V value for each selected feature

#### References

Cramer H (1946). *Mathematical methods of statistics / by Harald Cramer*. Princeton University Press Princeton . ISBN ISBN 0-691-08004-6.

## Examples

```
cramer(iris,'Species','Sepal.Length')
```

deepFirstSearch Exhaustive Search. Deep First Search

#### Description

The method searches the whole features subset in deep first order (Kozen 1992)

# Usage

```
deepFirstSearch(data, class, featureSetEval)
```

## Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureSetEval	• The measure for evaluate features

#### Value

A list is returned containing:

**bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0

bestFitness Evaluation measure obtained with the feature selection

## Author(s)

Francisco Aragón Royón

#### determinationCoefficient

#### References

```
Kozen DC (1992). Depth-First and Breadth-First Search. Springer New York, New York, NY. ISBN 978-1-4612-4400-4, doi: 10.1007/9781461244004_4, https://doi.org/10.1007/978-1-4612-4400-4_4.
```

## Examples

```
## Deep First Search for iris dataset (filter method)
deepFirstSearch(iris, 'Species', binaryConsistency)
```

determinationCoefficient

R Squared, to continous features

## Description

This measure calculates the determinantion coefficient (Dodge 2008) of continuous features

#### Usage

```
determinationCoefficient(data, class, features)
```

## Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
features	• The names of the selected features

## Value

• The R squared value for the selected features

#### Author(s)

Adan M. Rodriguez

## References

```
Dodge Y (2008). Coefficient of Determination. Springer New York, New York, NY. ISBN 978-0-387-32833-1, doi: 10.1007/9780387328331_62, https://doi.org/10.1007/978-0-387-32833-1_62.
```

```
determinationCoefficient(iris,'Species',c('Sepal.Width', 'Sepal.Length'))
```

entropy

# Description

Calculates the entropy value, using the information theory.

## Usage

entropy(x)

## Arguments

Х

Collection of values

# Value

• Entropy value

## Author(s)

Adan M. Rodriguez

Alfonso Jiménez-Vílchez

## Examples

entropy(iris\$Sepal.Length)

entropyJ

EntropyJ

# Description

Calculates the entropyJ value, using the information theory.

## Usage

```
entropyJ(x)
```

# Arguments

х

Collection of values

#### Value

• EntropyJ value

## fscore

#### Author(s)

Adan M. Rodriguez

Alfonso Jiménez-Vílchez

#### Examples

entropyJ(iris\$Sepal.Length)

fscore

*F*-score measure

#### Description

Evaluates a feature using the F-score approach defined in (Wang et al. 2018).

## Usage

```
fscore(data, class, features)
```

#### Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
features	• The name of the selected feature (only 1 feature)

## Value

• The value of the function for the selected feature

## References

Wang D, Zhang Z, Bai R, Mao Y (2018). "A hybrid system with filter approach and multiple population genetic algorithm for feature selection in credit scoring." *Journal of Computational and Applied Mathematics*, **329**, 307–321. ISSN 0377-0427, doi: 10.1016/j.cam.2017.04.036, The International Conference on Information and Computational Science, 2–6 August 2016, Dalian, China, http://www.sciencedirect.com/science/article/pii/S0377042717302078.

## Examples

fscore(ToothGrowth, 'supp', c('len'))

The ga method (Yang and Honavar 1998) starts with an initial population of solutions and at each step applies a series of operators to the individuals in order to obtain new and better population of individuals. These operators are selection, crossing and mutation methods. This method uses the GA package implementation (Scrucca 2013) (Scrucca 2017).

## Usage

```
ga(
    data,
    class,
    featureSetEval,
    popSize = 20,
    pcrossover = 0.8,
    pmutation = 0.1,
    maxiter = 100,
    run = 100,
    verbose = FALSE
)
```

## Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureSetEval	• The measure for evaluate features
popSize	• The popuplation size
pcrossover	• The probability of crossover between individuals
pmutation	• The probability of mutation between individuals
maxiter	• The number of iterations
run	• Number of consecutive iterations without fitness improvement to stop the algorithm
verbose	• Print the partial results in each iteration. This functionality is not available if the objective of the evaluation method is to minimize the target value (e.g. regression methods)

## Value

A list is returned containing for each repetition of the algorithm:

**bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0

# ga

## gainRatio

bestFitness Evaluation measure obtained with the feature selection

**population** Matrix with the population of the last iteration of the algorithm along with the evaluation measure of each individual

#### Author(s)

Francisco Aragón Royón

#### References

Scrucca L (2013). "GA: A Package for Genetic Algorithms in R." *Journal of Statistical Software*, **53**(4), 1–37. http://www.jstatsoft.org/v53/i04/.

Scrucca L (2017). "On some extensions to GA package: hybrid optimisation, parallelisation and islands evolution." *The R Journal*, **9**(1), 187–206. https://journal.r-project.org/archive/2017/RJ-2017-008.

Yang J, Honavar V (1998). "Feature subset selection using a genetic algorithm." In *Feature extraction, construction and selection*, 117–136. Springer.

#### Examples

```
## Genetic algorithm for iris dataset (filter method)
ga(iris, 'Species', roughsetConsistency, popSize = 10, maxiter=5, verbose=TRUE)
```

Ratio The gain ratio measure
------------------------------

## Description

This measure calculates the gain ratio value (Quinlan 1986), using the information theory.

#### Usage

```
gainRatio(data, class, features)
```

#### Arguments

data	• A data frame with the features and the class of the examples. Feature columns are expected to be factors, as all features should be discrete.
class	• The name of the dependent variable
features	• The names of the selected features

#### Value

• The gain ratio value for the selected features.

## Author(s)

Adan M. Rodriguez

#### References

Quinlan JR (1986). "Induction of decision trees." *Machine Learning*, **1**(1), 81–106. ISSN 1573-0565, doi: 10.1007/BF00116251, https://doi.org/10.1007/BF00116251.

# Examples

gainRatio(iris,'Species',c('Sepal.Width', 'Sepal.Length'))

get.data.frame.from.formula

get.data.frame.from.formula

## Description

get.data.frame.from.formula

#### Usage

get.data.frame.from.formula(formula, data)

#### Arguments

formula	<ul> <li>formula</li> </ul>
data	• data

#### Value

• data.frame

giniIndex	Gini index measure	
-----------	--------------------	--

## Description

This measure calculates the gini index (Ceriani and Verme 2012) of discrete features

## Usage

giniIndex(data, class, features)

hc

#### Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
features	• The names of the selected feature

## Value

• The Gini index value for the selected features

### Author(s)

Adan M. Rodriguez

## References

Ceriani L, Verme P (2012). "The origins of the Gini index: extracts from Variabilità e Mutabilità (1912) by Corrado Gini." *The Journal of Economic Inequality*, **10**(3), 421–443. ISSN 1573-8701, doi: 10.1007/s108880119188x, https://doi.org/10.1007/s10888-011-9188-x.

## Examples

giniIndex(iris,'Species',c('Sepal.Width', 'Sepal.Length'))

hc

Hill-Climbing

#### Description

The hc (Russell and Norvig 2009) method starts with a certain set of features and in each iteration it searches among its neighbors to advance towards a better solution. The method ends as soon as no better solutions are found

## Usage

```
hc(
   data,
   class,
   featureSetEval,
   start = NULL,
   nneigh = length(data) - 1,
   repeats = 1,
   verbose = FALSE
)
```

## Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureSetEval	• The measure for evaluate features
start	• Binary vector with the set of initial features
nneigh	• Number of neighbors to evaluate in each iteration of the algorithm. By de- fault: all posibles. It is important to note that a high value of this parameter considerably increases the computation time.
repeats	• Number of repetitions of the algorithm
verbose	• Print the partial results in each iteration

## Value

A list is returned containing for each repetition of the algorithm:

- **bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0
- bestFitness Evaluation measure obtained with the feature selection
- initialVector The vector with which the algorithm started
- initialFitness The evaluation measure of the initial vector
- **trace** Matrix with the results of each iteration. It contains the number of the iteration, the best set of features selected by the algorithm up to that iteration (1: selected, 0: not selected) and the value of the evaluation measure obtained from that best set of features

## Author(s)

Francisco Aragón Royón

## References

Russell S, Norvig P (2009). *Artificial Intelligence: A Modern Approach*, 3rd edition. Prentice Hall Press, Upper Saddle River, NJ, USA. ISBN 0136042597, 9780136042594.

#### Examples

## Hill-Climbing method for iris dataset (filter method)
hc(iris, 'Species', roughsetConsistency)

16

IEConsistency

## Description

Calculates the inconsistent examples consistency value (Dash and Liu 2003), using hash tables

#### Usage

IEConsistency(data, class, features)

## Arguments

data	• A data frame with the features and the class of the examples. Feature columns are expected to be factors, as all features should be discrete.
class	• The name of the dependent variable
features	• The names of the selected features

# Value

• The consistency value for the selected features

#### Author(s)

Adan M. Rodriguez

# References

Dash M, Liu H (2003). "Consistency-based Search in Feature Selection." *Artif. Intell.*, **151**(1-2), 155–176. ISSN 0004-3702, doi: 10.1016/S00043702(03)000791, http://dx.doi.org/10.1016/S0004-3702(03)00079-1.

## Examples

IEConsistency(iris,'Species',c('Sepal.Width', 'Sepal.Length'))

IEPConsistency

#### Description

Calculates the inconsistent examples pairs consistency value, using hash tables (Arauzo-Azofra et al. 2007)

## Usage

IEPConsistency(data, class, features)

#### Arguments

data	• A data frame with the features and the class of the examples. Feature columns are expected to be factors, as all features should be discrete.
	columns are expected to be factors, as an reatures should be discrete.
class	• The name of the dependent variable
features	• The names of the selected features

# Value

• The consistency value for the selected features

## Author(s)

Adan M. Rodriguez

#### References

Arauzo-Azofra A, Benitez JM, Castro JL (2007). "Consistency measures for feature selection." *Journal of Intelligent Information Systems*, **30**(3), 273–292. ISSN 1573-7675, doi: 10.1007/s10844-00700370, http://dx.doi.org/10.1007/s10844-007-0037-0.

```
IEPConsistency(iris,'Species',c('Sepal.Width', 'Sepal.Length'))
```

Applies the discriminant function designed by Narendra and Fukunaga (Narendra and Fukunaga 1977) to evaluate a set of features.

## Usage

```
Jd(data, class, features)
```

## Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
features	• The names of the selected features

#### Value

• The value of the function for the selected features

## Author(s)

Alfonso Jiménez-Vílchez

## References

Narendra P, Fukunaga K (1977). "A Branch and Bound Algorithm for Feature Subset Selection." *IEEE Transactions on Computers*, **26**(9), 917–922. ISSN 0018-9340, doi: 10.1109/TC.1977.1674939.

## Examples

Jd(ToothGrowth,'supp',c('len','dose'))

LCC

Linear Consistency-Constrained algorithm

## Description

Linear Consistency-Constrained algorithm described in (Shin and Xu 2009).

# Jd

## Usage

```
LCC(
   data,
   class,
   featureSetEval,
   featureEval = symmetricalUncertain,
   threshold = 0.9
)
```

#### Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureSetEval	• The measure for evaluate feature sets
featureEval	• The measure for evaluate individual features
threshold	• Threshold

## Value

A list is returned containing:

**bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0

bestFitness Evaluation measure obtained with the feature selection

## Author(s)

Alfonso Jiménez-Vílchez

#### References

Shin K, Xu XM (2009). "Consistency-Based Feature Selection." In Velásquez JD, Ríos SA, Howlett RJ, Jain LC (eds.), *Knowledge-Based and Intelligent Information and Engineering Systems*, 342–350. ISBN 978-3-642-04595-0.

# Examples

```
## sfbs method for iris dataset (filter method)
LCC(iris, 'Species', IEConsistency)
```

20

The lvw method (Liu and Setiono 1996) starts with a certain set of features and in each step a new set is randomly generated, if the new set is better it is saved as the best solution. The algorithm ends when there are no improvements in a certain number of iterations.

#### Usage

```
lvw(
   data,
   class,
   featureSetEval,
   start = sample(0:1, ncol(data) - 1, replace = TRUE),
   K = 50,
   verbose = FALSE
)
```

## Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureSetEval	• The measure for evaluate features
start	• Binary vector with the set of initial features (1: selected and 0: unselected) for the algorithm
К	• The maximum number of iterations without improvement to finalize the algorithm
verbose	• Print the partial results in each iteration

## Value

A list is returned containing:

- **bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0
- bestFitness Evaluation measure obtained with the feature selection
- initialVector The vector with which the algorithm started
- initialFitness The evaluation measure of the initial vector
- **trace** Matrix with the results of each iteration. It contains the number of the iteration, the value of k, the best set of features selected by the algorithm up to that iteration (1: selected, 0: not selected) and the value of the evaluation measure obtained from that best set of features

lvw

#### Author(s)

Francisco Aragón Royón

#### References

Liu H, Setiono R (1996). "Feature Selection And Classification - A Probabilistic Wrapper Approach." In *in Proceedings of the 9th International Conference on Industrial and Engineering Applications of AI and ES*, 419–424.

## Examples

## lvw method for iris dataset (filter method)
lvw(iris, 'Species', roughsetConsistency, K=15, verbose=TRUE)

MDLC

MDLC evaluation measure

#### Description

Applies the Minimum-Description\_Length-Criterion (MDLC) (Sheinvald et al. 1990) to evaluate a set of features.

#### Usage

MDLC(data, class, features)

#### Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
features	• The names of the selected features

## Value

• MDLC value for the selected features

#### Author(s)

Alfonso Jiménez-Vílchez

#### References

Sheinvald J, Dom B, Niblack W (1990). "A modeling approach to feature selection." In [1990] Proceedings. 10th International Conference on Pattern Recognition, volume i, 535–539 vol. doi: 10.1109/ ICPR.1990.118160.

```
MDLC(iris, 'Species', c('Sepal.Width', 'Sepal.Length'))
```

This measure calculates the mutual information value, using the information theory (Qian and Shu 2015).

## Usage

mutualInformation(data, class, features)

#### Arguments

data	• A data frame with the features and the class of the examples. Feature
	columns are expected to be factors, as all features should be discrete.
class	• The name of the dependent variable
features	• The names of the selected features

# Value

• The mutual information value for the selected features

## Author(s)

Adan M. Rodriguez

#### References

Qian W, Shu W (2015). "Mutual information criterion for feature selection from incomplete data." *Neurocomputing*, **168**, 210–220. ISSN 18728286, doi: 10.1016/j.neucom.2015.05.105, http://dx.doi.org/10.1016/j.neucom.2015.05.105.

```
mutualInformation(iris,'Species',c('Sepal.Width', 'Sepal.Length'))
```

normalization

## Description

Takes in any data frame and normalize the data of their features

## Usage

```
normalization(data, class)
```

## Arguments

data	• A data frame with the features and the class of the examples
class	• The dependent variable

## Details

Normalize the data (without the class)

## Value

• The dataframe with the independent variables or features normalized

## Author(s)

Adan M. Rodriguez

## Examples

normalization(iris,'Species')

normalize.min.max normalize.min.max

## Description

normalize.min.max

## Usage

normalize.min.max(data)

## Arguments

data • data

## relief

## Value

· normalized data

relief Relief

## Description

The relief algorithm (Kira and Rendell 1992) finds weights of continous and discrete attributes basing on a distance between instances. Adapted from Piotr Romanski's Fselector package (Romanski and Kotthoff 2018).

### Usage

```
relief(data, class, features, neighbours.count = 5, sample.size = 10)
```

#### Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
features neighbours.count	• The feature or features to evalute individually
	• number of neighbours to find for every sampled instance
sample.size	• number of instances to sample

## Details

relief classification and regression continous and discrete data

#### Value

• a data.frame containing the worth of attributes in the first column and their names as row names

#### Author(s)

Alfonso Jiménez-Vílchez

## References

Kira K, Rendell LA (1992). "A practical approach to feature selection." In *Machine Learning Proceedings 1992*, 249–256. Elsevier.

Romanski P, Kotthoff L (2018). *FSelector: Selecting Attributes*. R package version 0.31, https://CRAN.R-project.org/package=FSelector.

## Examples

```
relief(iris, 'Species', c('Sepal.Width', 'Sepal.Length'))
```

RFSM

**RFSM** evaluation measure

#### Description

Feature set measure based on relief. Described in (Arauzo-Azofra et al. 2004)

## Usage

RFSM(data, class, features, m = 5, k = 4)

## Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
features	• The names of the selected features
m	• Number of iterations
k	• Number of neighbours

# Value

• The value of the function for the selected features

## Author(s)

Alfonso Jiménez-Vílchez

#### References

Arauzo-Azofra A, Ben\'itez J, Castro J (2004). "A feature set measure based on Relief." *Proceedings of the 5th International Conference on Recent Advances in Soft Computing*.

## Examples

RFSM(iris, 'Species', c('Sepal.Width', 'Sepal.Length'))

26

Calculates the rough sets consistency value (Pawlak 1982) (Pawlak 1991), using hash tables

## Usage

roughsetConsistency(data, class, features)

## Arguments

data	• A data frame with the features and the class of the examples. Feature
	columns are expected to be factors, as all features should be discrete.
class	• The name of the dependent variable
features	• The names of the selected features

## Value

· The consistency value for the selected features

#### Author(s)

Adan M. Rodriguez

#### References

Pawlak Z (1982). "Rough sets." International Journal of Computer & Information Sciences, 11, 341–356. ISSN 0091-7036, doi: 10.1007/BF01001956, http://www.sciencedirect.com/science/article/pii/S0377042717302078.

Pawlak Z (1991). *Rough sets: Theoretical aspects of reasoning about data*, volume 9(1). Springer, Dordrecht. doi: 10.1007/9789401135344, http://dx.doi.org/10.1007/978-94-011-3534-4.

#### Examples

roughsetConsistency(iris,'Species',c('Sepal.Width', 'Sepal.Length'))

The sa method (Kirkpatrick et al. 1983) starts with a certain set of features and in each iteration modifies an element of the previous feature vector and decreases the temperature. If the energy of the new feature vector is better than that of the old vector, it is accepted and moved towards it, otherwise it is moved towards the new vector according to an acceptance probability. The algorithm ends when the minimum temperature has been reached. Additionally, a number of internal iterations can be performed within each iteration of the algorithm. In this case, the same temperature value of the outer iteration is used for the inner iterations

## Usage

```
sa(
    data,
    class,
    featureSetEval,
    start = sample(0:1, ncol(data) - 1, replace = TRUE),
    temperature = 1,
    temperature_min = 0.01,
    reduction = 0.6,
    innerIter = 1,
    verbose = FALSE
)
```

## Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureSetEval	• The measure for evaluate features
start	• Binary vector with the set of initial features
temperature	Temperature initial
temperature_min	
	• Temperature to stops in the outer loop
reduction	• Temperature reduction in the outer loop
innerIter	• Number of iterations of inner loop. By default no inner iterations are estab- lished
verbose	• Print the partial results in each iteration

#### sa

# sa

#### Value

A list is returned containing for each repetition of the algorithm:

- **bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0
- bestFitness Evaluation measure obtained with the feature selection
- initialVector The vector with which the algorithm started
- initialEnergy The evaluation measure of the initial vector
- **traceOutter** Matrix with the results of each iteration. Contains the number of the iteration, the value of the temperature, the subset of features of the iteration, its evaluation measure and whether there has been a movement from the previous iteration to obtain the subset of features in the current iteration.
- **traceInner** List containing as many lists as outer iterations have been performed. In each iteration of these lists the same values are shown as for traceOutter but referring to each internal iteration.

#### Author(s)

Francisco Aragón Royón

#### References

Kirkpatrick S, Gelatt CD, Vecchi MP (1983). "Optimization by simulated annealing." *SCIENCE*, **220**(4598), 671–680. doi: 10.1126/science.220.4598.671, http://dx.doi.org/10.1126/science. 220.4598.671.

#### Examples

```
## Simulated Annealing for iris dataset (filter method)
sa(iris, 'Species', roughsetConsistency, temperature = 5, temperature_min=0.01,
reduction=0.6, verbose=TRUE)
```

sbs

Sequential Backward Selection

#### Description

The SBS method (Marill and Green 1963) starts with all the features and removes a single feature at each step with a view to improving the evaluation of the set.

#### Usage

```
sbs(data, class, featureSetEval, stopCriterion = -1, stop = FALSE)
```

## Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureSetEval	• The measure for evaluate features
stopCriterion	• Define a maximum number of iterations. Disabled if the value is -1 (default: -1 )
stop	• If true, the function stops if next iteration does not improve current results (default: FALSE)

#### Value

A list is returned containing:

**bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0

bestFitness Evaluation measure obtained with the feature selection

#### Author(s)

Adan M. Rodriguez

Alfonso Jiménez-Vílchez

Francisco Aragón Royón

#### References

Marill T, Green D (1963). "On the effectiveness of receptors in recognition systems." *Information Theory, IEEE Transactions on*, 9(1), 11–17. doi: 10.1109/TIT.1963.1057810, http://dx.doi.org/10.1109/TIT.1963.1057810.

#### Examples

## sbs method for iris dataset (filter method)
sbs(iris, 'Species', giniIndex)

selectDifference Select difference

#### Description

Selects features (in descending order from the best evaluation measure to the lowest) until evaluation difference is over a threshold.

## Usage

```
selectDifference(data, class, featureEval, d.threshold = 0.1)
```

## selectKBest

#### Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureEval	• The measure used to evaluate features
d.threshold	• Number between 0 and 1, to calculate the slope

## Value

A list is returned containing:

- **bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0
- **featuresSelected** The names of the returned features sorted according to the result of the evaluation measure

valuePerFeature The evaluation measures of the returned features

## Author(s)

Adan M. Rodriguez

Francisco Aragón Royón

## Examples

```
## Select Difference for iris dataset (filter method)
# Selects features in descending order as long as the difference between them is less than 0.1
selectDifference(iris, 'Species', chiSquared, 0.1)
```

selectKBest Select K best

## Description

Takes the 'k' features with the greatest evaluations

#### Usage

```
selectKBest(data, class, featureEval, k = 1)
```

## Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureEval	• The measure used to evaluate features
k	• Number (positive integer) of returned features

## Value

A list is returned containing:

- **bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0
- **featuresSelected** The names of the k returned features sorted according to the result of the evaluation measure

valuePerFeature The evaluation measures of the k returned features

#### Author(s)

Adan M. Rodriguez Francisco Aragón Royón

#### Examples

```
## Select K best for iris dataset (filter method)
selectKBest(iris, 'Species', roughsetConsistency, 2) # 2 best features
```

selectPercentile Select Percentile

#### Description

Selects a fraction, given as a percentage, of the total number of available features

## Usage

```
selectPercentile(data, class, featureEval, percentile = 10)
```

## Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureEval	• The measure used to evaluate features
percentile	• Number (positive integer) between 0 and 100
	<b>bestFeatures</b> A vector with all features. Selected features are marked with 1, unselected features are marked with 0
	<b>featuresSelected</b> The names of the returned features sorted according to the result of the evaluation measure
	valuePerFeature The evaluation measures of the returned features

## Author(s)

Adan M. Rodriguez

Francisco Aragón Royón

## selectSlope

#### Examples

```
## Select Percentile for iris dataset (filter method)
selectPercentile(iris, 'Species', giniIndex, 80) # 80% best features
```

Select slope

selectSlope

#### Description

Selects features (in descending order from the best evaluation measure to the lowest) until the slope to the next feature is over a threshold. The slope is calculated as: (s.threshold) / (number of features)

#### Usage

```
selectSlope(data, class, featureEval, s.threshold = 0.8)
```

## Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureEval	• The measure used to evaluate features
s.threshold	• Number between 0 and 1

#### Value

A list is returned containing:

- **bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0
- **featuresSelected** The names of the returned features sorted according to the result of the evaluation measure

valuePerFeature The evaluation measures of the returned features

#### Author(s)

Adan M. Rodriguez

```
## Select Slope for iris dataset (filter method)
selectSlope(iris, 'Species', IEPConsistency, 0.8)
```

selectThreshold Select threshold

#### Description

Selects the features whose evaluation is over/under a user given threshold (It depends on the method that generates the evaluation measure. For example: under for regression methods, over for classification methods, etc.). Features that do not satisfy the threshold, will be removed

#### Usage

```
selectThreshold(data, class, featureEval, threshold = 0.5)
```

## Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureEval	• The measure used to evaluate features
threshold	• Number between 0 and 1

#### Value

A list is returned containing:

- **bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0
- **featuresSelected** The names of the returned features sorted according to the result of the evaluation measure

valuePerFeature The evaluation measures of the returned features

#### Author(s)

Adan M. Rodriguez

Francisco Aragón Royón

```
## Select Threshold for iris dataset (filter method)
# Features with a evaluation measure higher than 0.7
selectThreshold(iris, 'Species', mutualInformation, 0.7)
```

Selects the features whose evaluation is over a threshold, where this threshold is given as:  $(((\min - \max) * p.threshold) + \max)$ 

## Usage

```
selectThresholdRange(data, class, featureEval, p.threshold = 0.3)
```

## Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureEval	• The measure used to evaluate features
p.threshold	• Number between 0 and 1

## Value

A list is returned containing:

- **bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0
- **featuresSelected** The names of the returned features sorted according to the result of the evaluation measure

valuePerFeature The evaluation measures of the returned features

#### Author(s)

Adan M. Rodriguez

Francisco Aragón Royón

```
## Select Threshold range for iris dataset (filter method)
selectThresholdRange(iris, 'Species', determinationCoefficient, 0.3)
```

The sfbs method (Pudil et al. 1994) starts with all the features and removes a single feature at each step with a view to improving the evaluation of the set. In addition, it checks whether adding any of the removed features, improve the value of the set.

#### Usage

sfbs(data, class, featureSetEval)

#### Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureSetEval	• The measure for evaluate features

#### Value

A list is returned containing:

**bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0

bestFitness Evaluation measure obtained with the feature selection

#### Author(s)

Adan M. Rodriguez

Francisco Aragón Royón

#### References

Pudil P, Novovičová J, Kittler J (1994). "Floating search methods in feature selection." *Pattern recognition letters*, **15**(11), 1119–1125.

## Examples

## sfbs method for iris dataset (filter method)
sfbs(iris, 'Species', determinationCoefficient)

sfbs

The sffs method (Pudil et al. 1994) starts with an empty set of features and add a single feature at each step with a view to improving the evaluation of the set. In addition, it checks whether removing any of the included features, improve the value of the set.

## Usage

sffs(data, class, featureSetEval)

#### Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureSetEval	• The measure for evaluate features

#### Value

A list is returned containing:

**bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0

bestFitness Evaluation measure obtained with the feature selection

#### Author(s)

Adan M. Rodriguez

Francisco Aragón Royón

#### References

Pudil P, Novovičová J, Kittler J (1994). "Floating search methods in feature selection." *Pattern recognition letters*, **15**(11), 1119–1125.

# Examples

## sffs method for mtcars dataset (filter method)
sffs(mtcars, 'mpg', mutualInformation)

#### sffs

The SFS method (Whitney 1971) starts with an empty set of features and add a single feature at each step with a view to improving the evaluation of the set.

#### Usage

```
sfs(data, class, featureSetEval, stopCriterion = -1, stop = FALSE)
```

## Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureSetEval	• The measure for evaluate features
stopCriterion	• Define a maximum number of iterations. Disabled if the value is -1 (default: -1)
stop	• If true, the function stops if next iteration does not improve current results (default: FALSE)

## Value

A list is returned containing:

**bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0

bestFitness Evaluation measure obtained with the feature selection

#### Author(s)

Adan M. Rodriguez

Alfonso Jiménez-Vílchez

Francisco Aragón Royón

#### References

Whitney AW (1971). "A Direct Method of Nonparametric Measurement Selection." *IEEE Trans. Comput.*, **20**(9), 1100–1103. ISSN 0018-9340, doi: 10.1109/TC.1971.223410, http://dx.doi.org/10.1109/T-C.1971.223410.

#### Examples

## sfs method for iris dataset (filter method)
sfs(iris, 'Species', roughsetConsistency)

## sfs

symmetricalUncertain Symmetrical uncertain measure

## Description

This measure calculates the symmetrical uncertain value (Witten and Frank 2005), using the information theory.

## Usage

```
symmetricalUncertain(data, class, features)
```

## Arguments

data	• A data frame with the features and the class of the examples. Feature
	columns are expected to be factors, as all features should be discrete.
class	• The name of the dependent variable
features	• The names of the selected features

## Value

• The symmetrical uncertain value for the selected features

#### Author(s)

Adan M. Rodriguez

## References

Witten IH, Frank E (2005). *Data Mining: Practical Machine Learning Tools and Techniques*, 2nd edition. Morgan Kaufmann, San Francisco.

```
symmetricalUncertain(iris,'Species',c('Sepal.Width', 'Sepal.Length'))
```

The Tabu Search(Glover 1986) (Glover 1989) method starts with a certain set of features and in each iteration it searches among its neighbors to advance towards a better solution. The method has a memory (tabu list) that prevents returning to recently visited neighbors. The method ends when a certain number of iterations are performed, or when a certain number of iterations are performed without improvement, or when there are no possible neighbors. Once the method is finished, an intensification phase can be carried out that begins in the space of the best solutions found, or a diversification phase can be carried out in which solutions not previously visited are explored.

#### Usage

```
ts(
  data,
  class,
  featureSetEval,
  start = NULL,
  numNeigh = (ncol(data) - 1),
  tamTabuList = 5,
  iter = 100,
  iterNoImprovement = NULL,
  intensification = NULL,
  iterIntensification = 50,
  interPercentaje = 75,
  tamIntermediateMemory = 5,
  diversification = NULL,
  iterDiversification = 50,
  forgetTabuList = TRUE,
  verbose = FALSE
```

#### Arguments

)

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureSetEval	• The measure for evaluate features
start	• Binary vector with the set of initial features
numNeigh	• The number of neighbor to consider in each iteration. By default: all posibles. It is important to note that a high value of this parameter considerably increases the computation time.
tamTabuList	• The size of the tabu list. By default: 5
iter	• The number of iterations of the algorithm. By default: 100

# ts

iterNoImprovement	
	• Number of iterations without improvement to start/reset the intensifica- tion/diversification phase. By default, it is not taken into account (all it- erations are performed)
intensification	
•	• Number of times the intensification phase is applied. None by default
iterIntensificatio	n
•	• Number of iterations of the intensification phase
interPercentaje	
•	• Percentage of the most significant features to be taken into account in the intensification phase
tamIntermediateMem	lory
•	• Number of best solutions saved in the intermediate memory
diversification	
•	• Number of times the diversification phase is applied. None by default
iterDiversificatio	n
•	• Number of iterations of the diversification phase
forgetTabuList	• Forget tabu list for intensification/diversification phases. By default: TRUE
verbose	• Print the partial results in each iteration

#### Value

A list is returned containing for each repetition of the algorithm:

- **bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0
- bestFitness Evaluation measure obtained with the feature selection
- **basicStage** List containing the best neighbour in each iteration along with its obtained evaluation measure, and the content of the taboo list in each iteration
- **intensificationStage** List containing for each repetition of the intensification phase the best neighbour in each iteration along with its obtained evaluation measure, and the content of the taboo list in each iteration.
- **diversificationStage** List containing for each repetition of the diversification phase the best neighbour in each iteration along with its obtained evaluation measure, and the content of the taboo list in each iteration.

#### Author(s)

Francisco Aragón Royón

#### References

Glover F (1986). "Future Paths for Integer Programming and Links to Artificial Intelligence." *Comput. Oper. Res.*, **13**(5), 533–549. ISSN 0305-0548, doi: 10.1016/03050548(86)900481, http://dx.doi.org/10.1016/0305-0548(86)90048-1.

Glover F (1989). "Tabu Search—Part I." *ORSA Journal on Computing*, **1**(3), 190-206. doi: 10.1287/ijoc.1.3.190, https://doi.org/10.1287/ijoc.1.3.190.

## Examples

```
## Taboo-Search algorithm for iris dataset (filter method)
ts(iris, 'Species', roughsetConsistency, iter = 5)
```

woa

Whale Optimization Algorithm (Binary Whale Optimization Algorithm)

## Description

Binary Whale Optimization Algorithm (Kumar and Kumar 2018) is an algorithm that simulates the social behavior of humpback whales. This algorithm employs a binary version of the bubble-net hunting strategy. The algorithm starts with an initial population of individuals, and in each iteration updates the individuals according to several possible actions: Encircling prey, Bubble-net attacking or Search for prey

#### Usage

```
woa(data, class, featureSetEval, population = 10, iter = 10, verbose = FALSE)
```

### Arguments

data	• A data frame with the features and the class of the examples
class	• The name of the dependent variable
featureSetEval	• The measure for evaluate features
population	• The number of whales population
iter	• The number of iterations of the algorithm
verbose	• Print the partial results in each iteration

#### Value

A list is returned containing for each repetition of the algorithm:

**bestFeatures** A vector with all features. Selected features are marked with 1, unselected features are marked with 0

bestFitness Evaluation measure obtained with the feature selection

**popIter** List that contains as many elements as iterations has the algorithm. Each of the elements in the list are matrices that represent the population in that iteration. In this matrix the individuals and the evaluation measure of each one are shown

## Author(s)

Francisco Aragón Royón

#### wrapperGenerator

#### References

Kumar V, Kumar D (2018). "Binary whale optimization algorithm and its application to unit commitment problem." *Neural Computing and Applications*. ISSN 1433-3058, doi: 10.1007/s00521-01837963, https://doi.org/10.1007/s00521-018-3796-3.

#### Examples

## Whale Optimization Algorithm for iris dataset (filter method)
woa(iris, 'Species', roughsetConsistency, population = 10, iter = 5, verbose = TRUE)

wrapperGenerator Wrapper measure generator

## Description

Generates a wrapper function to be used as an evaluator (Kohavi and John 1997), given a learner algorithm and related customizable parameters (from Jed Wing et al. 2018). More specifically, the result of calling this function is another function that is used as an evaluator in the search methods, although you can also call it up to generate an evaluation measure individually.

#### Usage

wrapperGenerator(learner, resamplingParams, fittingParams)

#### Arguments

learner	• Learner to be used. The models available are the models available in caret: http://topepo.github.io/caret/available-models.html
resamplingParams	
	• Control parameters for evaluating the impact of model tuning parameters. The arguments are the same as those of the caret trainControl function
fittingParams	• Control parameters for choose the best model across the parameters. The arguments are the same as those of the caret train function (minus the parameters: x, y, form, data, method and trainControl).

#### Details

generaWrapper

## Value

Returns a wrapper function that is used to generate an evaluation measure

## Author(s)

Alfonso Jiménez-Vílchez Francisco Aragón Royón

#### References

Kohavi R, John GH (1997). "Wrappers for feature subset selection." *Artificial intelligence*, **97**(1-2), 273–324.

from Jed Wing MKC, Weston S, Williams A, Keefer C, Engelhardt A, Cooper T, Mayer Z, Kenkel B, the R Core Team, Benesty M, Lescarbeau R, Ziem A, Scrucca L, Tang Y, Candan C, Hunt. T (2018). *caret: Classification and Regression Training*. R package version 6.0-80, https://CRAN.R-project.org/package=caret.

#### Examples

44

# Index

## aco, 3

binaryConsistency, 5
breadthFirstSearch, 6

chiSquared, 7 cramer, 7

deepFirstSearch, 8
determinationCoefficient, 9

entropy, 10 entropyJ, 10

fscore, 11

#### ga, 12

gainRatio, 13
get.data.frame.from.formula, 14
giniIndex, 14

#### hc, 15

IEConsistency, 17 IEPConsistency, 18

## Jd, 19

LCC, 19 lvw, 21

MDLC, 22 mutualInformation, 23

normalization, 24
normalize.min.max, 24

relief, 25
RFSM, 26
roughsetConsistency, 27

sa, 28

sbs, 29
selectDifference, 30
selectKBest, 31
selectPercentile, 32
selectSlope, 33
selectThreshold, 34
selectThresholdRange, 35
sfbs, 36
sffs, 37
sfs, 38
symmetricalUncertain, 39

#### ts, <mark>40</mark>

woa, 42 wrapperGenerator, 43