

1 **Ensembles of wrappers for automated feature selection** 2 **in fish age classification**

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11 **Abstract.** In feature selection, the most important features must be chosen so as to
12 decrease the number thereof while retaining their discriminatory information. Within
13 this context, a novel feature selection method based on an ensemble of wrappers is
14 proposed and applied for automatically select features in fish age classification. The
15 effectiveness of this procedure using an Atlantic cod database has been tested for
16 different powerful statistical learning classifiers. The subsets based on few features
17 selected, e.g. otolith weight and fish weight, are particularly noticeable given current
18 biological findings and practices in fishery research and the classification results
19 obtained with them outperforms those of previous studies in which a manual feature
20 selection was performed.

21
22 **Keywords:** Automated fish age classification, Atlantic cod otoliths, feature selection,
23 nearest neighbor classifiers, statistical pattern recognition, support vector machines.
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27 **1. Introduction**

28 One of the most challenging problems in the field of pattern recognition (PR) is
29 feature extraction (Guyon et al., 2006), which aims finding the most compact and
30 discriminative set of properties or “features” presented in data. Although many research
31 in feature extraction has been addressed to automate such a process, it has traditionally
32 been considered a task much more problem- or domain-dependent than others in PR
33 (Duda et al., 2001) since a good knowledge of the domain could be used to obtain such
34 features, at least tentatively.

35 Fish age classification, a PR task of vital relevance among others for stock
36 assessment and management (Girdler et al., 2010), usually relies on such manual
37 procedures for feature extraction. In this direction, several fish features have been
38 proposed for use in statistical fish age prediction and classification, with special
39 emphasis in recent years to fish otolith features based on Fourier descriptors (Fablet and
40 Le Josse, 2005; Galley et al., 2006) and different morphological parameters (Burke et
41 al., 2008; Bermejo et al., 2007; Robotham et al., 2010; Hua et al., 2012).

42 However, the generalization error of statistical classifiers –i.e. their ability to mistake
43 new examples taken on the same problem– tends to increase as of the number of
44 features (Raudys and Jain, 1991) and, accordingly, the use of an arbitrary number of
45 them leads to poor performance. One example of such behavior was demonstrated in
46 (Bermejo, 2014) using multi-class support vector machines for fish age classification of
47 an Atlantic cod database. Hence, if automatic feature extraction methods were
48 additionally employed for reducing the complexity of the feature space a better
49 performance could presumably be obtained. Other important benefits of such strategy
50 includes speeding up computation (e.g. decreasing training times) and data
51 understanding or reverse engineering (i.e. to increase knowledge about the problem,
52 which can be of vital significance in natural sciences like fisheries science).

53 While some authors (e.g. Webb, 2002) consider feature extraction a process only
54 concerning transformation of the original variables, it is generally agreed that feature
55 extraction comprises the following steps: feature construction or generation that
56 performs some kind of preprocessing –e.g. a linear or non-linear transformation– of the
57 original raw variables (Theodoridis and Koutroumbas, 2008) and feature selection
58 (Guyon and Elisseeff, 2003) that chooses a subset of the original or transformed
59 variables.

60 There are three main approaches to feature selection (Blum and Langley, 1997;
61 Guyon and Elisseeff, 2003, 2006): filter methods, wrappers and embedded methods.
62 While filters can be viewed as a preprocessing step since they select a subset of
63 variables independently of the chosen predictor (e.g. a classifier), wrappers use it as a
64 black box or subroutine to score subsets of variables and embedded methods perform
65 variable selection in its training phase. In this way, wrappers are based on an arguably
66 better estimate of accuracy obtained with the predictor that will employ the feature
67 subset than a separate measure that may have a completely unrelated inductive bias, but,
68 at the expense of a higher computational cost (Blum and Langley, 1997). However, the
69 inherent variance (or instability) of feature subset selection methods (Guyon and
70 Elisseeff, 2006) produces a plethora of very different subsets attained for different
71 conditions, i.e. different parameter tuning, small perturbations of the dataset or presence
72 of redundant features.

73 In this paper, a novel wrapper that use a form of ensemble learning (Dietterich,
74 2003), which are based on a strategic combination of several predictors, have been
75 proposed to attain a greater stabilization and thus a better generalization of the feature
76 selection process. Feature subsets obtained with the ensemble of wrappers which
77 employ as base classifiers support vector machines and nearest neighbor classifiers
78 allow achieving a classification performance that outperforms a previous study

79 (Bermejo, 2014). Moreover, these subsets that have very few features, e.g. only otolith
80 weight and fish weight, are of relevance in accordance with recent findings in fisheries
81 research.

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83 **2. Materials and methods**

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85 *2.1. Atlantic cod database*

86 This dataset contains morphological and biological features for codfish age
87 classification. Traditional methods for determining the age of fish usually focus on
88 analyzing hard parts of the body, such as otoliths, which are small particles in the inner
89 ear composed of a gelatinous matrix and calcium carbonate, since the macroscopic
90 growth patterns of otholiths are correlated with the fish' age.

91 The fish database consists of one hundred forty-five Atlantic cod of known age
92 (varying from two to six years) from the Plateau stock that were hatched the same year
93 and later kept and reared in pen cages. This dataset was created from originally fish of
94 known-age sampled at different years in captivity since a number of samples were
95 recaptured once a year. Otoliths were taken from this stock and weighed and also four
96 morphological features were recorded following an image analysis method defined in
97 (Bermejo et al., 2007). Additionally, fish length, weight and sex were available for each
98 sample.

99 The leave-one-out (LOO) error using a 1-NN rule (Devroye et al., 1996; pp. 407-
100 421) were computed for this set (19.31%) as a way to estimate the Bayes error, i.e. the
101 minimum amount of classification error achievable. In a previous study with this
102 database using SVMs (Bermejo, 2014), the minimum obtained error was 21.79% for
103 otolith weight, fish length, weight and sex acting as features, which is lower than an
104 error rate of 22% obtained for a related dataset, combining five experts' readings, who

105 were given low and intermediate levels of information about fishes and the conditions
106 that they were obtained (Doering-Arjes et al., 2008). According to the above
107 considerations, some improvement in accuracy is still possible with SVMs taking the
108 value of the LOO estimate as an approximate lower bound to the attainable
109 misclassification rate. Table 1 displays the results of the LOO estimate and also
110 includes other relevant information of this dataset. A more comprehensive description
111 of the cod database is presented in (Bermejo, 2014).

112

113 2.2. Ensemble of wrappers

114 Ensemble learning methods, such as bagging, boosting and variants (Bauer and
115 Kohavi, 1999) are based on the formation of a set of predictors $\{\varphi(\mathbf{x}; \mathbf{D}_k)\}$ trained on a
116 sequence of learning sets $\{\mathbf{D}_k\}$, which are typically generated from a single dataset \mathbf{D}
117 using a resampling technique such as bootstrapping (Efron and Tibshirani, 1994). The
118 second core element of any ensemble method is a combination strategy: the most
119 obvious and effective procedure for combining a sequence of K predictors $\{\varphi_k\}$ whose
120 outputs are continuous is averaging (Breiman, 1996a), i.e. $\bar{\varphi} = \sum_k \varphi_k / K$. Ensembles
121 have been built specifically to select features; for example, variants of AdaBoost for
122 feature selection have been proposed using decision stumps (Long and Vega, 2003) and
123 a mutual information measure (Liu et al., 2008), random subspace methods have also
124 been employed in feature ranking for removal of irrelevant variables (e.g. Tuv et al.,
125 2009), and ensembles based on bootstrapping have been combined with recursive
126 feature elimination and feature ranking (Windeatt et al., 2007). Furthermore, several
127 studies have analyzed the use of averaging and voting for the combination of multiple
128 feature selection criteria with the hope that several criteria would reflect different
129 properties in feature subsets (e.g. Somol et al., 2009), although none of them has

130 analyzed the effect of these procedures using a sole criterion to obtain a single feature
131 subset. Our proposal addresses this problem in the context of wrappers.

132 Wrappers (Kohavi, 1995) select features from a pool of feature sets based on a
133 decision rule of the form $\varphi_w = \arg \min_j L_{CV}(C_d^j; \mathbf{D})$, that is, they select the j^{th} feature
134 set for which $L_{CV}(C_d^j; \mathbf{D})$ is the minimum, where L_{CV} is the cross-validation error based
135 on the dataset \mathbf{D} computed in the base classifier $C_d^j = C(\mathbf{x}^j; \mathbf{D})$, whose inputs belong to
136 the j^{th} feature set space. If the database is divided into a learning set \mathbf{D} for performing
137 cross-validation and a test set \mathbf{T} for final assessment of the classifier after feature
138 selection, a sequence of learning sets $\{\mathbf{D}_k\}$ and test sets $\{\mathbf{T}_k\}$ can be generated for
139 different random splits of the database. Then, and in accordance to the theoretical
140 analysis given in (Breiman, 1996a, 1996b), we propose in this paper a stabilized feature
141 selection rule that can be obtained through averaging over L_{CV} in order to stabilize the
142 metric used in wrappers directly, so the feature selection rule based on an ensemble of
143 wrappers (EW) can be computed as $\bar{\varphi}_{EW} = \arg \min_j (\sum_k L_{CV}(C_{d_k}^j; \mathbf{D}_k) / K)$. The proposed
144 stabilization of the assessment criterion can be simply seen as an averaging of several k -
145 fold cross-validation estimates (based on the output of the wrapper's base classifier)
146 similarly to the way in which the outputs of several classifiers are stabilized through
147 averaging. The reader is referred to Breiman, 1996a, 1996b for further discussion, and
148 definition, of stability.

149 A baseline algorithm for feature selection with wrappers using internal cross-
150 validation (Flach, 2012) is suggested in Algorithm no. 1. The ensemble approach using
151 rule $\bar{\varphi}_{EW}$ is detailed in Algorithm no. 2 as a straightforward variation of the baseline
152 algorithm, in which feature selection is postponed until all the splits obtained in the first
153 version are evaluated. In this way, the second algorithm uses the same amount of

154 computational resources than the first one but a single decision on what features are
155 more relevant is obtained averaging over all these splits.

156 2.3. Base classifiers

157 Reducing the instability of the base classifiers would make it possible to evaluate
158 the degree of stability achieved by $\bar{\varphi}_{EW}$ with respect to φ_W and could also provide
159 additional insight into how the stabilized decision rules work. Specifically, if the
160 induction algorithm $C_{b_k}^j$ is completely stable on a sequence of learning sets $\{\mathbf{D}_k\}$, then
161 $C^j = C(\mathbf{x}^j; \mathbf{D}_i) = C(\mathbf{x}^j; \mathbf{D}_k)$ for $\forall i, k$. Thus, the metric $\sum_k L_{CV}(C^j; \mathbf{D}_k) / K = \bar{L}_{CV}(C^j)$,
162 where \bar{L}_{CV} denotes an averaged form of the cross-validation error computed using
163 different random replicates of the original database. As K augments, \bar{L}_{CV} will use more
164 samples from the database than L_{CV} , which is based on a single replicate, and can thus
165 presumably obtain a better estimation. Following this rationale, two well-known stable
166 induction algorithms, SVMs and NNs, have been employed as base classifiers in
167 wrappers.

168 SVMs (Vapnik, 1998), which has been developed in accordance with main results of
169 statistical learning theory, have also obtained a practical success in a range of practical
170 problems that makes them an appreciated part of many practitioners' toolbox. Multi-
171 class SVMs (Hsu and Lin, 2002) are a required extension of two-class SVMs that deal
172 with R-class classification problems, with $R > 2$. In the experiments, we used two multi-
173 class SVMs implemented in the Spider library (Weston et al., 2006): 1) 1-vs-R ("one-
174 against-all") SVMs (Steinwart and Christmann, 2008), and 2) 1-vs-1 ("one-against-
175 one") SVMs (Schölkopf and Smola, 2001). Other SVM algorithms also implemented in
176 the library were ruled out in a previous round of experiments, since the results obtained
177 with them were outperformed by both 1-vs-R and 1-vs-1 SVMs.

178 Nearest-neighbor classifiers (Duda et al., 2001; pp.161-214) remain one of the
179 simplest yet most valuable nonparametric classification procedures. Given a set of
180 labeled prototypes \mathbf{P} , the k -NN algorithm assigns the test point \mathbf{x} to that class majority
181 among its k nearest neighbors belonging to \mathbf{P} . In the experiments reported, the 1-NN,
182 also simply denoted as the NN rule, was used, since it has less computational burden
183 than the k -NN rule. Although the NN rule is sub-optimal with respect to the k -NN rule
184 in terms of the asymptotic error probability (i.e. with an unlimited number of
185 prototypes), its error rate is never worse than twice the Bayes error (Devroye et al.,
186 1996; pp. 61-90).

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188 *2.4. Statistical assessment of experiments*

189 As pre-processing, whitening –i.e. mean removal and scaling by the variance of each
190 feature– was performed on the dataset so as to prevent the negative effect of their very
191 different scaling on the SVMs and NNs, and thus improving dramatically their
192 classification accuracy (see e.g. Ali and Smith-Miles, 2006). In (Bermejo, 2014), the
193 positive effect of such standardization is specifically discussed for this dataset.

194 A previous round of simple experiments was done to limit the set of values for the
195 parameters of the multi-class SVMs. According to the results obtained, radial basis
196 function (RBF) kernels $K(\mathbf{x}, \mathbf{x}_i) = \exp\left(-\|\mathbf{x} - \mathbf{x}_i\|^2 / 2\sigma\right)$ were selected with a kernel width of
197 $\sigma = \{5, 10, 15, 20, 25\}$, while the rest of the parameters involved were the default values
198 defined in the Spider library (Weston et al., 2006).

199 The whole training set was chosen as nearest-neighbor prototypes in order to reduce
200 the computational burden due to the use of the learning algorithm. This brute-force
201 strategy, which usually works better than significant condensing and editing, achieves
202 competitive results with learning algorithms that compute a reduced number of
203 prototypes (see e.g. Bermejo, 2000).

204 Since the datasets here are medium- and small-sized, it was considered preferable to
205 maximize the learning set size in order to get enough training data. Thus, test sets were
206 formed containing only 25% of the database the test set size according to common
207 practices found in the literature; in particular, test sets ranged from 50% to 25% of the
208 complete database in fourteen datasets from the STATLOG project (Michie et al.,
209 1994). Accordingly, the datasets were first randomly divided using stratification into a
210 test set \mathbf{T}_i (25%) and a learning set \mathbf{D}_i (75%) for each split $i=1,\dots,I$ of the database (with
211 $I=75$ when SVMs are used as the base classifiers and $K=100$ for NNs). Then, \mathbf{D}_i was
212 divided using stratification into five equal-sized parts or folds (i.e. $n=5$) that maintained
213 approximately the original proportion of data belonging to each class; in order to reduce
214 variance in the estimates of classification accuracy, this random division of \mathbf{D}_i was
215 repeated ten times, forming a sequence of folds. Thus, steps 5-13 of Algorithms 1 and 2
216 were repeated ten times and results conveniently averaged; in the case of SVMs, a
217 sequence of classifiers using a kernel width of $\sigma=\{5,10,15,20,25\}$ was also generated
218 for each split i , each feature set j and fold, and only those classifiers with parameters
219 obtaining, on average, the best results on the validation set were retained for testing.
220 Finally, the relative frequency with which the rule $\bar{\varphi}_{EW}$ outperforms or equals φ_w
221 defined by $\gamma = \sum_i 1(Err_i(\bar{\varphi}_{EW}; \mathbf{T}_i) \leq Err_i(\varphi_w; \mathbf{T}_i)) / I$ was computed in order to compare
222 Algorithms 1 and 2.

223

224 3. Results and discussion

225 As Table 2 shows, on average, the use of $\bar{\varphi}_{EW}$ improves accuracy, since
226 $Err(\bar{\varphi}_{EW}) < Err(\varphi_w)$ for all the classifiers (see also Fig. 1). Also, for each data split i ,
227 feature selection done by averaging mainly improves the results achieved by classifiers
228 based on feature sets selected using cross-validation, since $\gamma \in [0.75, 0.96]$ (see also Fig. 2).

229 While the feature selection rule $\bar{\varphi}_{EW}$ generates a single feature set (see Table 2), φ_W
230 generates a population of feature sets, which only sometimes coincides with $\bar{\varphi}_{EW}$ (these
231 cases are shown as points along the line depicted in Fig. 2). On the other hand, feature
232 sets obtained by $\bar{\varphi}_{EW}$ are not unique with respect to the problem, but depend on the
233 wrapper's base classifier. However, although there is not a total consensus among the
234 classifiers, features set obtained by the selection rule $\bar{\varphi}_{EW}$ are particularly coherent with
235 biological findings, since fish weight (W) and otolith weight (OW) –i.e. the features
236 selected when 1-vs-R SVMs are used as base classifiers– and fish length (L), which is
237 also included when NN classifiers are used, are known to be highly correlated with age
238 and are often used in automatic fish age estimation or classification (Lou et al., 2005,
239 2007; Metin and Ilkyak, 2008; Ochwada et al., 2008; Pino et al., 2004), although other
240 researchers have proposed the use of other features, such as otolith growth rings (Fablet
241 and Le Josse, 2005; Guillaud et al., 1999, 2000; Rodin et al., 1996) or otolith shape
242 (Bird et al., 1986; Campana and Casselman, 1993; Castonguay et al., 1991).
243 Additionally, and more importantly, the feature set obtained by the selection rule $\bar{\varphi}_{EW}$
244 (based only on OW and W) in combination with 1-vs-R SVMs achieves an average test
245 error (20,93%) that outperforms best results computed with previous SVM experiments
246 (Bermejo, 2014) with the same dataset in which feature set selection was performed
247 manually (21,79%).

248 The feature selection rule $\bar{\varphi}_{EW}$ makes it possible to compute a single feature set with
249 the additional information obtained by generating different splits of the original
250 database. Since the repetition of experiments for different splits seems to be
251 recommended to reduce variance in test results (at least for small databases), $\bar{\varphi}_{EW}$ can
252 be used in this context at no extra computational cost. In order to extend this procedure
253 to datasets with a greater number of features, the brute-force search can be replaced

254 with the inspection of a pool of candidates obtained by ordering the feature set space by
255 leave-one-out error, since the minimum leave-one-out errors are obtained for feature
256 sets quite similar to those computed by $\bar{\varphi}_{EW}$ (see Table 1). Also, search strategies
257 (Guyon, 2006; pp.119-136) applied to large dimensionality domains in the context of
258 wrappers (Gheyas and Smith, 2010) are useful for obtaining a feature set subspace
259 where $\bar{\varphi}_{EW}$ and the experimental procedure suggested above were run with moderate
260 computational resources.

261

262 **4. Conclusions**

263 A metric based on averaging, a well-known method employed in ensemble learning for
264 stabilizing, has been proposed to reduce the instability of the feature subset selection
265 process performed by wrappers and has been tested on an Atlantic cod dataset using
266 SVMs and NN classifiers as base classifiers. As shown, a single feature subset can be
267 obtained in such a form of ensemble of wrappers and used to reverse engineer or better
268 explain data. Features selected in fish age classification are particularly noticeable in
269 view of current biological findings and practices in fishery research and outperforms
270 SVM classification accuracies obtained with manual feature selection (Bermejo, 2014).

271

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402 **Algorithm 1** Baseline algorithm for wrappers based on internal cross-validation
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404 1: For $i=1, \dots, I$
405 2: Split database randomly into a test set \mathbf{T}_i and a learning set \mathbf{D}_i using a ratio 1:q
406 where 1:q denotes the sampling ratio between \mathbf{D}_k and \mathbf{T}_k , i.e. % of samples $q/(1+q)$ is
407 sampled for \mathbf{D}_k and % $1/(1+q)$ for \mathbf{T}_k
408 3: For $j=1$ to 2^m combinations of feature sets
409 4: Obtain for feature space j^{th} a subset \mathbf{D}_i^j from \mathbf{D}_i where j is a vector in a binary
410 representation $(j_1 \dots j_m)$ with j_k denoting whether feature k^{th} is present ('1') or
411 not ('0') and $\mathbf{D}_i^j \in X^p, \mathbf{D}_i \in X^m, \mathbf{D}_i^j \subset \mathbf{D}_i, \mathbf{D}_i^j \in \mathfrak{R}^p, \mathbf{D}_i \in \mathfrak{R}^m, 0 < p \leq m$
412 5: Split \mathbf{D}_i^j into n disjoint sets $\{\mathbf{D}_i^{j,k}, k=1, \dots, n\}$, i.e. $\bigcup_{k=1}^n \mathbf{D}_i^{j,k} = \mathbf{D}_i^j, \bigcap_{k=1}^n \mathbf{D}_i^{j,k} = \emptyset$
413 6: For $k=1$ to n folds
414 7: Obtain a training dataset $\mathbf{D}_i^{j,-k} = \bigcup_{m=1, m \neq k}^n \mathbf{D}_i^{j,m}$ and a validation set $\mathbf{V}_i^{j,k} = \mathbf{D}_i^{j,k}$
415 8: Define a sequence of classifiers' parameters $\{\sigma_l, l=1, \dots, L\}$
416 9: For $l=1, \dots, L$
417 10: Compute classifier $C_l(\mathbf{x}^j; \mathbf{D}_i^{j,-k}, \sigma_l)$ or, in short, $C_l(\mathbf{x}^j; \sigma_l)$, i.e. a classifier
418 $C_l(\mathbf{x}^j)$ working in feature space X^p with $\mathbf{x}^j \in X^p$ using the training data
419 set $\mathbf{D}_i^{j,-k}$ for the classifier's parameters σ_l
420 11: Obtain the cross-validation error for $C_l(\mathbf{x}^j; \sigma_l)$ as the loss error for this
421 classifier computed using $\mathbf{V}_i^{j,k}$, i.e. $L_{CV}(C_l^j) = L(C_l(\mathbf{x}^j; \sigma_l), \mathbf{V}_i^{j,k})$
422 12: Choose the best classifier $C^k(\mathbf{x}^j)$ of the sequence $\{C_l\}$ with optimal
423 parameters σ^k as the one that minimizes the cross validation (CV) error,
424 i.e.
425 $C^k(\mathbf{x}^j; \sigma^k) = \arg_{C_l} \min L_{CV}(C_l^j)$ or $L_{CV}(C^k, j) = \min_{l=1, \dots, L} L_{CV}(C_l^j)$
426 13: Obtain mean CV error in \mathbf{D}_i^j for feature space j^{th} as $L_{CV}(\mathbf{D}_i^j) = \frac{1}{n} \sum_{k=1}^n L_{CV}(C^k, j)$
427 14: Select the feature subset from which the mean CV error $L_{CV}(\mathbf{D}_i^j)$ is minimum,
428 i.e. $\varphi_w(i) = \arg \min_j L_{CV}(\mathbf{D}_i^j)$
429 15: Obtain the generation error $Err_i(\varphi_w(i); \mathbf{T}_i)$ of classifiers in feature space $\varphi_w(i)$
430 16: Compute the mean generalization error for the baseline wrapper φ_w as
431 $Err(\varphi_w) = \sum_{i=1}^I Err_i(\varphi_w(i); \mathbf{T}_i) / I$
432
433

434 **Algorithm 2** Ensembles of wrappers (as a variation of Algorithm 1)
435
436 1: For $i=1, \dots, I$
437 2: Split database randomly into a test set \mathbf{T}_i and a learning set \mathbf{D}_i using a ratio 1:q
438 3: For $j=1$ to 2^m combinations of feature sets
439 4: Obtain for feature space j^{th} a subset \mathbf{D}_i^j from \mathbf{D}_i with
440
$$\mathbf{D}_i^j \in X^p, \mathbf{D}_i^j \in X^m, \mathbf{D}_i^j \subset \mathbf{D}_i, \mathbf{D}_i^j \in \mathfrak{R}^p, \mathbf{D}_i \in \mathfrak{R}^m, 0 < p \leq m$$

441 5: Split \mathbf{D}_i^j into n disjoint sets $\{\mathbf{D}_i^{j,k}, k=1, \dots, n\}$
442 6: For $k=1$ to n folds
443 7: Obtain $\mathbf{D}_i^{j,-k} = \bigcup_{m=1, m \neq k}^n \mathbf{D}_i^{j,m}$ and $\mathbf{V}_i^{j,k} = \mathbf{D}_i^{j,k}$
444 8: Define a sequence of classifiers' parameters $\{\boldsymbol{\sigma}_l, l=1, \dots, L\}$
445 9: For $l=1, \dots, L$
446 10: Compute classifier $C_l(\mathbf{x}^j; \mathbf{D}_i^{j,-k}, \boldsymbol{\sigma}_l)$
447 11: Obtain $L_{CV}(C_l^j) = L(C_l(\mathbf{x}^j; \boldsymbol{\sigma}_l), \mathbf{V}_i^{j,k})$
448 12: Choose $C^k(\mathbf{x}^j; \boldsymbol{\sigma}^k) = \arg_C \min_l L_{CV}(C_l^j)$ or
449
$$L_{CV}(C^{k,j}) = \min_{l=1, \dots, L} L_{CV}(C_l^j)$$

450 13: Compute $L_{CV}(\mathbf{D}_i^j) = \frac{1}{n} \sum_{k=1}^n L_{CV}(C^{k,j})$
451 14: For $i=1, \dots, I$
452 15: Compute the mean CV error for feature space j^{th} as $L_{CV}(j) = \frac{1}{I} \sum_{i=1}^I L_{CV}(\mathbf{D}_i^j)$
453 16: Select the feature subset from which the mean cross-validation $L_{CV}(j)$ is minimum,
454 i.e. $\varphi_{EW} = \arg \min_j L_{CV}(j)$
455 16: For $i=1, \dots, I$
456 17: Obtain the generation error of classifiers in feature space φ_{EW} for \mathbf{T}_i as
457
$$Err_i(\varphi_{EW}; \mathbf{T}_i)$$

458 18: Compute the mean generalization error for the averaged wrapper φ_{EW} as
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$$Err(\varphi_{EW}) = \sum_{i=1}^I Err_i(\varphi_{EW}; \mathbf{T}_i) / I$$

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Size	No. of Features	Features / Feature vector	No. of Classes	Minimum Leave-one-out Error
145	8	Fish sex (S), fish length (L), fish weigh (W), otolith weight (OW), otolith contour length (C), otolith area (A), otolith maximum internal distance (I), otolith maximum perpendicular distance (P) / (P I A C O W W L S)	5 [fish age: 2 to 6]	0.1931 [for feature set 12=(00001100) ₂]

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Table 1. Codfish dataset summary.

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		$Err(\varphi_w)$	$Err(\bar{\varphi}_{EW})$	Feature vector(*) / $\bar{\varphi}_{EW}$	γ
SVM	1-vs-1	.2297	.2147	(P I A C O W W L S) / 175=(10101111) ₂	.74567
	1-vs-R	.2273	.2093	(P I A C O W W L S) / 12=(00001100) ₂	.96
NN		.2459	.214	(P I A C O W W L S) / 14=(00001110) ₂	.84

471

472 Table 2. Comparison of feature set selection using averaging and cross-validation.

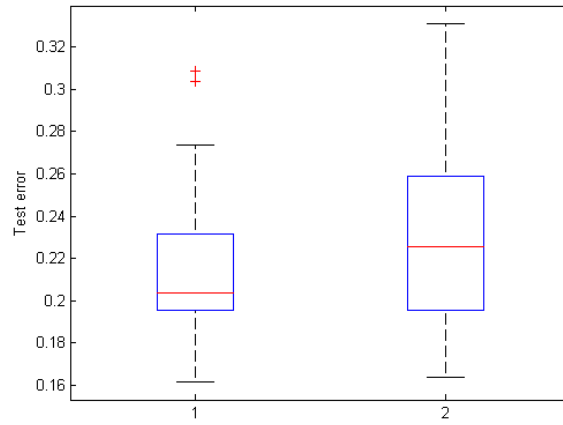
473 (* see Table 1 for further details)

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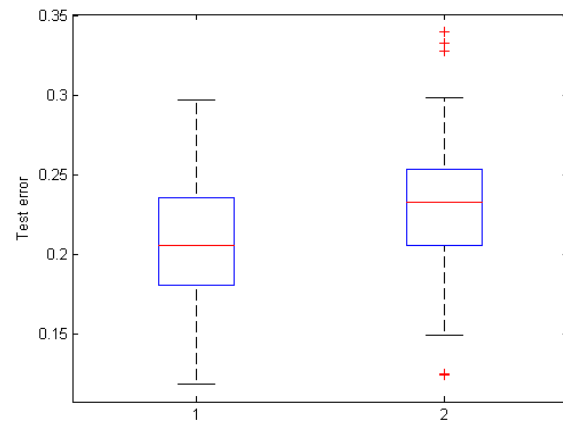
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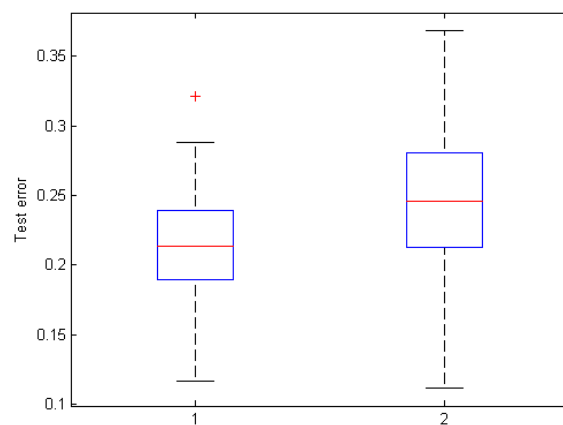
a)



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b)



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c)

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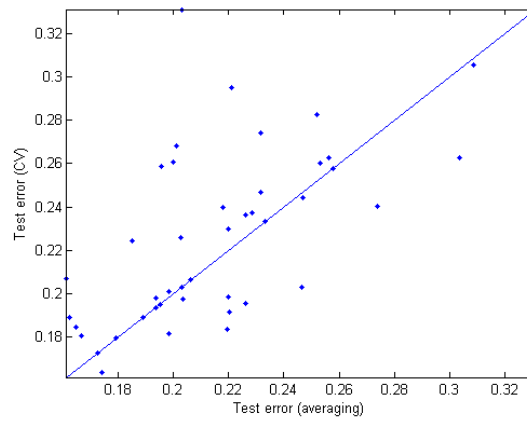
Fig.1. Box plot of average test errors $Err(\bar{\varphi}_{EW})$ [left] and $Err(\varphi_W)$ [right] using: a) 1-

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vs-1 SVMs, b) 1-vs-R SVMs and c) NN classifiers.

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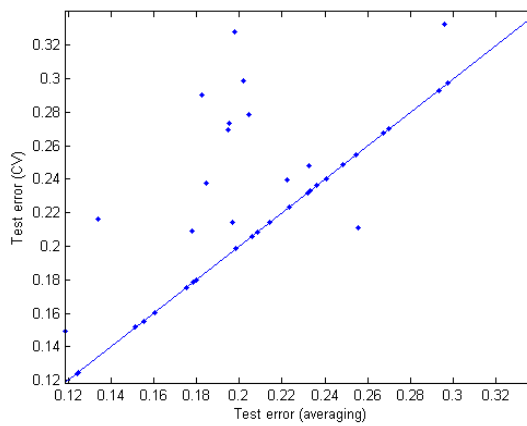
487



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a)

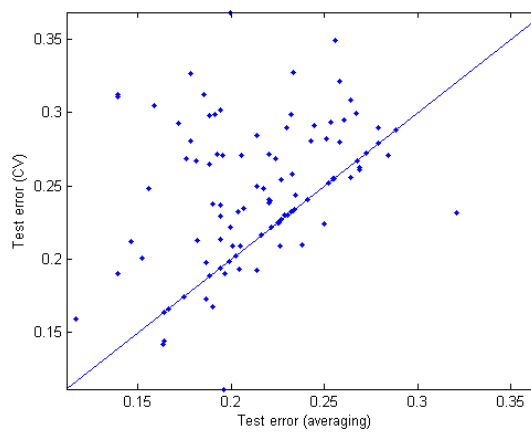
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b)

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492

c)

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Fig.2. Test errors of ensembles of wrappers based on averaging, $Err_i(\bar{\varphi}_{EW})$, vs.

494

those based on internal CV, $Err_i(\varphi_w)$, for different T_i using a) 1-vs-1 SVMs, b) 1-vs-R

495

SVMs and c) NN classifiers.