Rcpp Implementation of Entropy Based Feature Selection Algorithms with Sparse Matrix Support

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Abstract Feature selection is a process of extracting valuable features that have significant influence on dependent variable. Time efficient feature selection algorithms are still an active field of research and are in the high demand in the machine learning area.

We introduce **FSelectorRcpp**, an R package (R Core Team, 2012) that includes entropy based feature selection algorithms. Methods presented in this package are not new, they were reimplemented in C++ and originally come from **FSelector** package (Romanski and Kotthoff, 2016), but we provide many technical improvements. Our reimplementation occures to have shorter computation times, it does not require earlier Java nor Weka (Hall et al., 2009) installation and provides support for sparse matrix format of data, e.g. presented in **Matrix** package (Bates and Maechler, 2016). This approach facilitates software installation and improves work with bigger datasets, in comparison to the base R implementation in **FSelector**, which is even not optimal in the sense of R code.

Additionally, we present new, C++ implementation of the discretization method for continuous variables Multi-Interval Discretization (MDL) method (Fayyad and Irani, 1993), which is required in entropy calculations during the feature selection process in showed methods. By default, regular **FSelector** implementation uses **RWeka** package (Hornik et al., 2009) for discretization and **entropy** (Hausser and Strimmer, 2014) for entropy - for both we also attach the computation times comparison.

Finally, we announce the full list of available functions, which are divided to 2 groups: entropy based feature selection methods and stepwise attribute selection functions that might use any evaluator to choose propoer features, e.g. presented entropy based algorithms.

Introduction and Motivation

In modern statistical learning the biggest bottlenecks are computation times of model training procedures and the overfitting. Both are caused by the same issue - the high dimension of explanatory variables space. Researchers have encountered problems with too big sets of features used in machine learning algorithms also in terms of model interpretaion. This motivates applying feature selection algorithms before performing statisical modeling, so that on smaller set of attributes the training time will be shorter, the interpretation might be clearer and the noise from non important features can be avoided. More motivation can be found in John et al. (1994).

Many methods were developed to reduce the curse of dimensionality like Principal Component Analysis (F.R.S., 1901) or Singular Value Decomposition (Eckart and Young, 1936) which approximates the variables buy smaller number of combinations of original variables, but this approach is hard to interpret in the final model.

Sophisticated methods of attribute selection as Boruta algoritm (Kursa and Rudnicki, 2010), genetic algorithms (Kuhn and Johnson, 2013; Aziz et al., 2013) or simulated annealing techniques (Khachaturyan et al., 1981) are known and broadly used but in some cases for those algorithms computations can take even days, not to mention that datasets are growing every day.

Few classification and regression models can reduce redundand variables during the training phase of statistical learning process, e.g. Decision Trees (Rokach and Maimon, 2008; Breiman et al., 1984), LASSO Regularized Generalized Linear Models (with cross-validation) (Friedman et al., 2010) or Regularized Support Vector Machine (Xu et al., 2009), but still computations starting with full set of explanatory variables are time consuming and the understaning of the feature selection procedure in this case is not simple and those methods are sometimes used without the understanding.

In business applications there appear a need to provide a fast feature selection that is extremely easy to understand. For such demands easy methods are prefered. This motivates using simple techniques like Entropy Based Feature Selection (Largeron et al., 2011), where every feature can be checked independently so that computations can be performed in a parallel to shorter the procedure's time. For this approach we provide an R interface to Rcpp reimplementation of methods included in **FSelector** package which we also extended with parallel background and sparse matrix support. This has significant impact on computations time and can be used on greater datasets, comparing to **FSelector**. Additionally we avoided the Weka (Hall et al., 2009) dependency and we provided faster discretization implementations than those from **entropy** package, used originally in **FSelector**.

Discretization

Entropy Based Feature Selection Algorithms

In the information theory the term **entropy** (Shannon, 2001) is

Stepwise Attribute Selection Evaluators

FSelectorRcpp and FSelector Computation Times Comparison

Conclusion

Acknowledgment

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