

Appendix

| <i>Data Set</i> | | <i>Classes</i> | <i>Samples</i> | <i>Numeric Feat.</i> | <i>Categorical Feat.</i> | <i>Missing Values</i> | <i>Incom. Samples</i> | <i>Minority %</i> |
|-----------------|---------|----------------|----------------|----------------------|--------------------------|-----------------------|-----------------------|-------------------|
| kr-vs-kp | (3) | 2 | 3196 | 0 | 37 | 0 | 0 | 47.78 |
| mfeat-factors | (12) | 10 | 2000 | 216 | 1 | 0 | 0 | 10.00 |
| mfeat-morph | (18) | 10 | 2000 | 6 | 1 | 0 | 0 | 10.00 |
| credit-g | (31) | 2 | 1000 | 7 | 14 | 0 | 0 | 30.00 |
| vehicle | (54) | 4 | 846 | 18 | 1 | 0 | 0 | 23.52 |
| analcattdata | (458) | 4 | 841 | 70 | 1 | 0 | 0 | 6.54 |
| analcattdata | (469) | 6 | 797 | 0 | 5 | 0 | 0 | 15.43 |
| ada_agnostic | (1043) | 2 | 4562 | 48 | 1 | 0 | 0 | 24.81 |
| kc2 | (1063) | 2 | 522 | 21 | 1 | 0 | 0 | 20.50 |
| bank-marketin | (1461) | 2 | 45211 | 7 | 10 | 0 | 0 | 11.70 |
| blood-transfusi | (1464) | 2 | 748 | 4 | 1 | 0 | 0 | 23.80 |
| eeg-eye-state | (1471) | 2 | 14980 | 14 | 1 | 0 | 0 | 44.88 |
| nomao | (1486) | 2 | 34465 | 89 | 30 | 0 | 0 | 28.56 |
| phoneme | (1489) | 2 | 5404 | 5 | 1 | 0 | 0 | 29.35 |
| sa-heart | (1498) | 2 | 462 | 8 | 2 | 0 | 0 | 34.63 |
| adult | (1590) | 2 | 48842 | 6 | 9 | 6465 | 3620 | 23.93 |
| higgs | (23512) | 2 | 98050 | 28 | 1 | 9 | 1 | 47.14 |
| numera128.6 | (23517) | 2 | 96320 | 21 | 1 | 0 | 0 | 49.48 |
| connect-4 | (40668) | 3 | 67557 | 0 | 43 | 0 | 0 | 9.55 |
| Shuttle | (40685) | 7 | 58000 | 9 | 1 | 0 | 0 | 0.02 |
| car | (40975) | 4 | 1728 | 0 | 7 | 0 | 0 | 3.76 |
| Australian | (40981) | 2 | 690 | 6 | 9 | 0 | 0 | 44.49 |
| segment | (40984) | 7 | 2310 | 19 | 1 | 0 | 0 | 14.29 |
| jungle_chess | (41027) | 3 | 44819 | 6 | 1 | 0 | 0 | 9.67 |
| jasmine | (41143) | 2 | 2984 | 8 | 137 | 0 | 0 | 50.00 |
| sylvine | (41146) | 2 | 5124 | 20 | 1 | 0 | 0 | 50.00 |
| Jannis | (41168) | 4 | 83733 | 54 | 1 | 0 | 0 | 2.01 |
| Helena | (41169) | 100 | 65196 | 27 | 1 | 0 | 0 | 0.17 |

Table 1: List of all tested data sets. Listed are the (abbreviated) name and OPENML id for each data set together with the number of classes, the number of samples, the number of numeric and categorical features per samples, how many values are missing in total (Missing values), how many samples contain at least one missing value (Incomp. Samples) and the percentage of samples belonging to the least frequent class (Minority %).

| Meta-Feature |
|--|
| Nr. Instances |
| Nr. Attributes |
| Nr. Numerical Attributes |
| Nr. Categorical Attributes |
| Nr. Classes |
| Nr. Missing Values |
| Pct. Missing Values |
| Nr. Instances with Missing Values |
| Pct. Instances with Missing Values |
| Nr. Attributes with Missing Values |
| Pct. Attributes with Missing Values |
| Nr. Outliers |
| Skewness Mean |
| Skewness Std. |
| Kurtosis Mean |
| Kurtosis Std. |
| Correlation Mean |
| Correlation Std. |
| Covariance Mean |
| Covariance Std. |
| Sparsity Mean |
| Sparsity Std. |
| Variance Mean |
| Variance Std. |
| Class Prob. Mean |
| Class Prob. Std. |
| Class Entropy |
| Attribute Entropy Mean |
| Attribute Entropy Std. |
| Mutual Information Mean |
| Mutual Information Std. |
| Equal Nr. Attributes |
| Noisiness Ratio |
| Decision Tree Nodes |
| Decision Tree Leaves |
| Decision Tree Leaves Branch Mean |
| Decision Tree Leaves Branch Std. |
| Decision Tree Nodes per Attribute |
| Decision Tree Leaves per Class Mean |
| Decision Tree Leaves per Class Std. |
| Decision Tree Variable Importance Mean |
| Decision Tree Variable Importance Std. |

Table 2: List of all calculated meta-features.

| Algorithm | Algorithm Class | # Con. | # Cat. |
|------------------------------|-----------------|--------|--------|
| AdaBoosting | Classifier | 2 | 1 |
| Bernoulli Naive Bayes | Classifier | 1 | 1 |
| Decision Tree | Classifier | 3 | 1 |
| Gradient Boosting | Classifier | 7 | 0 |
| Support Vector Machine | Classifier | 5 | 2 |
| LDA | Classifier | 3 | 1 |
| Multinomial Naive Bayes | Classifier | 1 | 1 |
| Random Forest | Classifier | 3 | 2 |
| SGD | Classifier | 6 | 5 |
| Imputation | Imputation | 0 | 2 |
| KNN Imputation | Imputation | 1 | 2 |
| Max-Abs Scaler | Scaling | 0 | 0 |
| Min-Max Scaler | Scaling | 0 | 0 |
| Normalizer | Scaling | 0 | 0 |
| Quantile Transformer | Scaling | 1 | 1 |
| Robust Scaler | Scaling | 2 | 0 |
| Standard Scaler | Scaling | 0 | 0 |
| Bernoulli RBM | Generation | 4 | 0 |
| Missing Indicator | Generation | 0 | 1 |
| Polynomial Features | Generation | 1 | 2 |
| Random Trees Embedding | Generation | 5 | 1 |
| Factor Analysis | Decomposition | 4 | 1 |
| Fast ICA | Decomposition | 1 | 3 |
| Feature Agglomeration | Decomposition | 1 | 3 |
| Kernel PCA | Decomposition | 4 | 1 |
| PCA | Decomposition | 1 | 1 |
| Truncated SVD | Decomposition | 1 | 0 |
| Binarizer | Discretization | 0 | 0 |
| K-Bins Discretizer | Discretization | 1 | 2 |
| Label Encoder | Encoding | 0 | 0 |
| One-Hot Encoder | Encoding | 0 | 0 |
| Generic Univariate Selection | Selection | 1 | 2 |
| Select k Best | Selection | 1 | 1 |
| Select Percentile | Selection | 1 | 1 |
| Variance Threshold | Filtering | 1 | 0 |

Table 3: Implemented algorithms with the according algorithm class, number of continuous (# Con.) and categorical (# Cat) hyperparameters.