SAND: One-Shot Feature Selection with Additive Noise Distortion

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Abstract

In data-driven applications, feature selection reduces the input dimension by partitioning features into the most informative and least informative subsets. This process leads to higher learning accuracy, lower computational costs, and improved interpretability. Current state-of-the-art methods require post-selection retraining to ensure that the model can learn and generalize effectively based on the reduced feature set. We introduce a non-intrusive layer that, given a number k, selects the k most informative features during the training phase of a neural network. The selection process does not impose any alteration to the loss function or the original network architecture. Our proposed layer takes the following simple form for each feature:

$$\tilde{x}_i = a_i x_i + (1 - a_i) z_i$$

where x_i is the input feature, $\tilde{x}_i$ the output, z_i a Gaussian noise, and a_i trainable gain such that $\sum_i a_i^2 = k$. Our approach, despite its apparent simplicity in both theory and implementation, provides a one-shot solution that enables simultaneous feature selection and network training by automatically clustering k of the a_i gains around 1 and the rest around 0. This clustering effect is achieved through the weighted additive noise distortion together with the gain normalization operation linked to k. Our method was tested on different datasets and benchmarked against established feature selection algorithms. Results show that our method consistently outperforms or matches existing methods, and notably, does not require hyperparameter search to control the number of selected features or any retraining phase after feature selection. Furthermore, we provide theoretical insights of our method in the context of linear regression.

1 Introduction

Feature selection is a fundamental problem in high-dimensional statistics and machine learning [8, 13]. Unlike feature extraction techniques that alter features' semantics by creating new ones in a lower dimensional space, feature selection involves the identification and retention of the most informative features while discarding irrelevant or redundant ones. This preservation enhances the interpretability and explainability of predictive models, particularly critical in domains like medicine and biology where gene selection is a focal application [9]. By retaining the original features, researchers can directly relate model outputs to the underlying data, facilitating insights and hypothesis generation. Furthermore, feature selection not only contributes to storage reduction by eliminating unnecessary data points, optimizing memory usage, and enhancing computational efficiency, but also aids in reducing model size and complexity. By selecting a subset of input features, models can improve performance and generalization capabilities crucial for mitigating overfitting and addressing the curse of dimensionality. Moreover, in applications where sensing hardware costs or energy

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consumption are major concerns, such as in IoT devices or sensor-based systems, feature selection can inform the design of simpler and more cost-effective hardware by ensuring that only relevant features are sensed or measured, thereby conserving resources without compromising performance.

Feature selection methods can be broadly categorized into two main groups: unsupervised and supervised. Unsupervised methods often involve an analysis of the relations between input features through methods like clustering [10], matrix factorization [23], and the use of autoencoder neural networks [1]. These methods are particularly useful when labeled data is scarce or unavailable, allowing for the exploration of inherent data structures and patterns. On the other hand, supervised methods leverage the availability of labeled data to guide the selection process. Within the realm of supervised methods, there exist model-independent and model-dependent approaches. Model-independent methods, also known as filter-based, rely on statistical tests and information-theoretic metrics to evaluate feature relevance with respect to the target variable, irrespective of the underlying machine learning model [25, 5]. While these methods are computationally efficient and can handle high-dimensional data, they may overlook complex interactions between features. Model-dependent methods, on the other hand, tailor feature selection to specific machine learning models or architectures. This category can be further divided into wrapper and embedded methods. Wrapper methods [11] involve a search process guided by the final performance of a learning model, such as classifier accuracy. Examples include greedy sequential feature selection via forward or backward search [6], SHAP (SHapley Additive exPlanations) values calculation [16], in addition to combinatorial optimization and metaheuristic search algorithms [27, 7]. Wrapper methods offer the advantage of considering feature interactions but may suffer from high computational costs due to intensive search over the input space, which is highly impractical for complex models and large feature dimensions. In contrast, embedded methods rank features based on metrics intrinsically learned during model training, seamlessly integrating feature selection into the learning process. Examples include feature importance for tree-based algorithms [2], Recursive Feature Elimination for Support Vector Machine (RFE-SVM) [9], sparsity-promoting models [21], and other deep learning techniques [19, 22]. Such methods enable an automatic selection of relevant features during training and can effectively handle non-trivial relationships in data.

Related works

Given the pervasive adoption of deep learning in recent years, this work concentrates on embedded feature selection techniques tailored to neural networks. Within this domain, a multitude of approaches have emerged, predominantly centered around various adaptations of LASSO-based regularization [17, 28, 14, 12, 3], the addition of stochastic gates [20, 24], the use of attention mechanisms [15, 26], and the application of saliency maps [4] to solve the feature selection problem on non-linear models. For instance, Sequential LASSO [17] provides an efficient implementation of greedy LASSO to recursively select input features, while Group LASSO [28, 18] further modifies the objective function to encourage sparsity at the group level. In LassoNet [12], a skip linear connection is added to the neural network with two types of regularization parameters. A continuous search is then applied using a hierarchical proximity algorithm, which combines a proximal gradient descent method with a hierarchical feature selection. Alternatively, to impose sparsity and overcome the limitations of applying gradient descent on ℓ_1 regularized objective functions, [24] introduces a continuous relaxation of Bernoulli gates that are attached to the input features. A Gaussian-based regularization is then added to the objective function and grid-search over the regularization parameter is applied to select the required number of features. Lately, the attention mechanism is being employed to relate a trainable softmax mask to feature importance, and hence perform embedded feature selection by adaptively estimating marginal feature gains over multiple rounds [26].

Contributions

The existing methods mentioned above typically necessitate alterations to the objective function or significant modifications to the neural network architecture involving the addition of new connections. Consequently, feature selection is often a separate phase followed by a retraining phase on the selected features, or it requires some kind of hyperparameter tuning to control the number of selected features [24, 12, 26]. In this work, we propose a novel, yet exceptionally simple, method for one-shot feature selection. It involves the integration of a simple constrained weighted additive noise layer at the neural network's input. The constrained stochasticity helps the network generate a polarized input space and effectively select the desired number of features during training. As a result,

the network architecture inherently converges to its final form, which can be directly used for inference without necessitating any additional retraining. The constraint on the weights is imposed by construction through a normalization operation and requires no regularization terms in the objective function. The proposed layer imposes negligible computational overhead and can be seamlessly incorporated, akin to the addition of Dropout or Batch Normalization layers. Through this layer, direct control over the number of selected features is enabled without the need for additional grid search or further tuning of regularization terms. The simplicity of our method does not compromise the final prediction performance of the neural network. In this work, we conduct an extensive benchmarking study against state-of-the-art feature selection methods using common datasets, showcasing our method's effective competition in classification accuracy against existing approaches. Furthermore, we provide theoretical insights by demonstrating that our method, when applied to linear regression, promotes the selection of a predefined number of features on an equivalent problem.

2 Selection with Additive Noise Distortion (SAND)

In a typical supervised learning problem, we are tasked to map a set of input vectors to predefined outputs. These input vectors consist of various features. However, not all features are equally important in determining the output. Some may be irrelevant, while others might contain redundant information. This leads us to the concept of feature selection: the quest to identify the subset of features that provide sufficient information to determine the output accurately. In real-world applications, the number of features to select is typically pre-defined due to constraints on data acquisition burden, computation cost, or memory footprint.

Consider an n-dimensional feature vector $\underline{\boldsymbol{x}} = (\boldsymbol{x}_1, \boldsymbol{x}_2, \ldots, \boldsymbol{x}_n)^\top$ (which can be of any shape; but for the sake of simplicity in notations, we assume it to be $n \times 1$) to be mapped to the output vector $\boldsymbol{y}$[1]. Figure 1(a) depicts a typical neural network solution to this problem. Now, assume we are interested in finding the k dimensions that yield the highest performance, with $k \leq n$.

Our idea is to multiply each feature $\boldsymbol{x}_i$ with a gain a_i and add a zero-mean Gaussian noise with the standard deviation of $|(1 - a_i)\sigma|$ to it before feeding it to the neural network. Here, σ is a fixed scalar. Moreover, we constrain the vector $\underline{a} = (a_1, a_2, \ldots, a_n)^\top$ to have the ℓ_α-norm equal to $k^{\frac{1}{\alpha}}$ for a pre-selected $\alpha > 0$. Thus, we define

$$\tilde{\underline{\boldsymbol{x}}} = \underline{a} \odot \underline{\boldsymbol{x}} + (\underline{1} - \underline{a}) \odot \underline{\boldsymbol{z}} \tag{1}$$

where

$$\|\underline{a}\|_\alpha^\alpha = k. \tag{2}$$

We then feed $\tilde{\underline{\boldsymbol{x}}}$ to the neural network during the training phase instead of $\underline{\boldsymbol{x}}$ as illustrated in Figure 1(b)). Here, $\underline{\boldsymbol{z}}$ is a Gaussian vector with i.i.d. entries with zero-mean and standard deviation σ. In this setting, when a_i is close to 1, $\tilde{\boldsymbol{x}}_i$ is close to noiseless $\boldsymbol{x}_i$, and when a_i is close to 0, $\tilde{\boldsymbol{x}}_i$ becomes almost pure noise (the signal-to-noise ratio is proportional to $\frac{a_i^2}{(1-a_i)^2\sigma^2}$). During the training phase, we allow the a_i's to be trained alongside the other parameters of the network. The architecture of the neural network and the loss function remain unchanged; the only difference is the addition of n extra parameters (a_i's) to optimize. As training progresses, we observe that k of the a_i's cluster around 1, indicating the selected features, while the remaining a_i's cluster around 0, indicating the neglected features. We refer to this approach as SAND, which stands for Selection with Additive Noise Distortion.

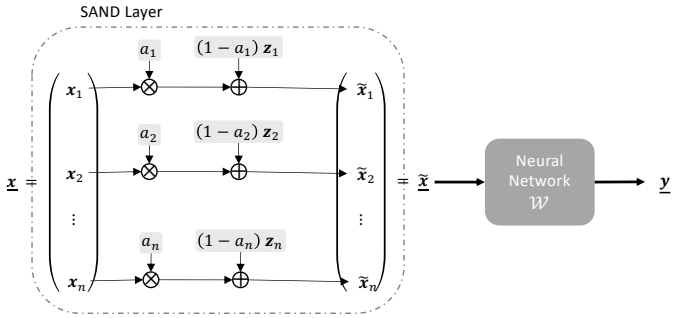
Remark 2.1 *The two operations of the SAND layer in (1) and (2) are implemented together. This means the constraint (2) is enforced by construction where we normalize the a_i's by their ℓ_α-norm inside the layer, without adding any regularization term to the loss function. Hence, the SAND layer takes this form in practice:*

$$\tilde{\underline{\boldsymbol{x}}} = \frac{\underline{a}}{\|\underline{a}\|_\alpha} k^{\frac{1}{\alpha}} \odot \underline{\boldsymbol{x}} + \left(\underline{1} - \frac{\underline{a}}{\|\underline{a}\|_\alpha} k^{\frac{1}{\alpha}}\right) \odot \underline{\boldsymbol{z}}. \tag{3}$$

[1]Throughout the paper, we use small characters to denote scalars, underlined characters to indicate vectors, capital characters for matrices and bold font for random objects

$$\mathcal{W}^* = \text{argmin}\, \mathcal{L}\left(\mathcal{W} \,\middle|\, \underline{x}, \underline{y}\right)$$

(a) Vanilla Neural Network



$$\sum_{i=1}^{n} |a_i|^{\alpha} = k \qquad \underline{a}^*, \mathcal{W}^* = \text{argmin}\, \mathcal{L}\left(\underline{a}, \mathcal{W} \,\middle|\, \underline{x}, \underline{y}\right)$$

(b) Neural Network with the SAND layer

Figure 1: Neural network architecture and the loss function before and after adding the SAND layer. Here, $\mathcal{L}$ and $\mathcal{W}$ indicate the loss function and the trainable parameters of the neural network respectively.

Notice that if there is no noise $\underline{z}$ (i.e., $\sigma = 0$), the a_i's would be absorbed in the weights of the first layer of the neural network. Additionally, if $k = n$, all a_i's can become 1 and then $\underline{\tilde{x}}$ will be identical to $\underline{x}$ without any noise. Given that the noise is independent of the data and lacks information about the output, the network naturally adjusts to mitigate its impact during training.

The first non-trivial property is that there is always an optimal $\underline{a}$ whose entries are between 0 and 1. Here, optimal means with respect to the loss function of the network. To prove that, assume there is an optimal $\underline{a}$ that has an $a_j < 0$. By replacing a_j by $-a_j$, while the constraint (2) still holds, $\tilde{\boldsymbol{x}}_j$ is a less noisy version of $\boldsymbol{x}_j$. On the other hand, if there is an optimal $\underline{a}$ that has an $a_j > 1$, we can decrease a_j to 1, which results in $\tilde{\boldsymbol{x}}_j$ becoming a noiseless copy of $\boldsymbol{x}_j$, and increase other a_i's that are less than 1 towards 1 to satisfy the condition (2); it decreases the noise added to those features as well. Therefore, we can confine the search space of $\underline{a}$ to the vectors that have all entries between 0 and 1, i.e., $\underline{a} = (a_1, a_2, \ldots, a_n)^\top$ that have

$$0 \leq a_i \leq 1 \quad \text{for } \; i = 1, \ldots, n. \tag{4}$$

Now, we analyze what is happening during the training. Intuitively, a more informative feature x_j will get a gain a_j closer to 1 so that it will be passed to the neural network with less noise. Due to the constraint (2), this automatically yields smaller gains $a_{j'}$ for other features which are less informative. Consequently, the less informative features have now become noisier, which makes them even less informative and pushes them to get even smaller gains. This leaves more room, due to (2), for the more informative features to get their gains closer to 1 and become less noisy. This reinforcing loop, summarized in Figure 2, results in polarization of the gains around 1 and 0. Ideally, we will end up with a vector $\underline{a}$ which has k entries equal to 1, indicating the selected features, and the rest equal to 0, indicating the neglected features. However, since in practice the smallest values have not necessarily converged to absolute zero, at the end of the training phase, we keep the top k gains intact and manually set the $n - k$ smallest gains to 0, which is equivalent to removing the corresponding features. Notice that the features with small gains are such noisy that they are already implicitly neglected through other parts of the neural network.

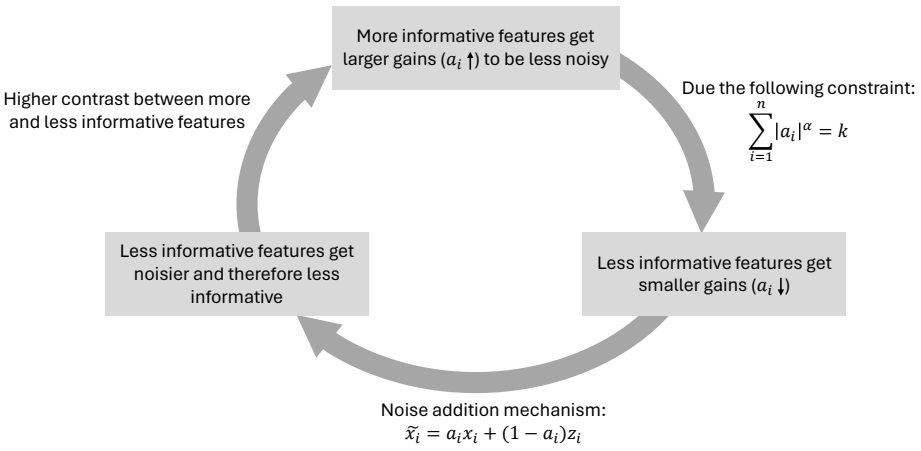


Figure 2: Reinforcing loop that results in polarization of the gains.

Linear Regression

Here, we mathematically show that in the case of linear regression, adding the SAND layer introduced above is equivalent to adding a term in the loss function that promotes selection of k features.

In linear regression problem, the loss function is

$$\mathcal{L}\left(\mathrm{W}, \underline{b}\right) = \mathbb{E}_{\underline{\boldsymbol{x}}, \underline{\boldsymbol{y}}} \left\{ \left\| \underline{\boldsymbol{y}} - \mathrm{W}\underline{\boldsymbol{x}} - \underline{b} \right\|_2^2 \right\}, \tag{5}$$

where $\mathbb{E}$ denotes the expected value, W is the coefficient matrix and $\underline{b}$ is the bias vector. Thus, optimal solution is

$$\mathrm{W}^*, \underline{b}^* = \underset{\mathrm{W}, \underline{b}}{\operatorname{argmin}} \, \mathcal{L}(\mathrm{W}, \underline{b}). \tag{6}$$

Now, we add the SAND layer in the beginning, i.e.,

$$\tilde{\underline{\boldsymbol{x}}} = \underline{a} \odot \underline{\boldsymbol{x}} + (\underline{1} - \underline{a}) \odot \underline{\boldsymbol{z}} \quad \text{ such that } \quad \|\underline{a}\|_{\alpha}^{\alpha} = k. \tag{7}$$

We get

$$\begin{aligned} \mathcal{L}\left(\underline{a}, \mathrm{W}, \underline{b}\right) &= \mathbb{E}_{\tilde{\underline{\boldsymbol{x}}}, \underline{\boldsymbol{y}}} \left\{ \left\| \underline{\boldsymbol{y}} - \mathrm{W}\tilde{\underline{\boldsymbol{x}}} - \underline{b} \right\|_2^2 \right\} \\ &= \mathbb{E}_{\underline{\boldsymbol{x}}, \underline{\boldsymbol{y}}, \underline{\boldsymbol{z}}} \left\{ \left\| \underline{\boldsymbol{y}} - \mathrm{W}\left(\underline{a} \odot \underline{\boldsymbol{x}} + (\underline{1} - \underline{a}) \odot \underline{\boldsymbol{z}}\right) - \underline{b} \right\|_2^2 \right\} \\ &= \mathbb{E}_{\underline{\boldsymbol{x}}, \underline{\boldsymbol{y}}} \left\{ \left\| \underline{\boldsymbol{y}} - \mathrm{W}\left(\underline{a} \odot \underline{\boldsymbol{x}}\right) - \underline{b} \right\|_2^2 \right\} + \sum_{i=1}^{n} w_i^2 \left(1 - a_i\right)^2 \sigma^2 \end{aligned} \tag{8}$$

where w_i is the ℓ_2-norm of the i^{th} column of W. Define the matrix $\overline{\mathrm{W}}$ to be the matrix W that its i^{th} column is multiplied by a_i for $i = 1, \ldots, n$. Rewriting (8), we obtain

$$\mathcal{L}\left(\underline{a}, \overline{\mathrm{W}}, \underline{b}\right) = \mathbb{E}_{\underline{\boldsymbol{x}}, \underline{\boldsymbol{y}}} \left\{ \left\| \underline{\boldsymbol{y}} - \overline{\mathrm{W}}\underline{\boldsymbol{x}} - \underline{b} \right\|_2^2 \right\} + \sigma^2 \sum_{i=1}^{n} \overline{w}_i^2 \left(\frac{1}{a_i} - 1 \right)^2 \tag{9}$$

where $\overline{w}_i$ is the ℓ_2-norm of the i^{th} column of $\overline{\mathrm{W}}$. Using the Lagrange multiplier method for constrained optimization, we obtain

$$\frac{\partial}{\partial a_j} \mathcal{L}\left(\underline{a}, \overline{\mathrm{W}}, \underline{b}\right) = -\lambda \frac{\partial}{\partial a_j} \|\underline{a}\|_{\alpha}^{\alpha} \tag{10}$$

where λ is a scalar and the right side of the equation is from the constraint in (7). Thus, we have

$$2\sigma^2 \overline{w}_j^2 \frac{1}{a_j^2} \left(\frac{1}{a_j} - 1 \right) = \lambda \, \alpha \, \operatorname{sgn}\left(a_j\right) \left|a_j\right|^{\alpha - 1} \tag{11}$$

which leads to

$$\sigma^2 \overline{w}_j^2 \left(\frac{1}{a_j} - 1 \right)^2 = \frac{\lambda}{2} \alpha \left| a_j \right|^\alpha (1 - a_j) . \tag{12}$$

By summing over j's and incorporating the constraint in (7), we get

$$\sigma^2 \sum_{j=1}^{n} \overline{w}_j^2 \left(\frac{1}{a_j} - 1 \right)^2 = \frac{\lambda}{2} \alpha \sum_{j=1}^{n} \left| a_j \right|^\alpha (1 - a_j) = \frac{\lambda}{2} \alpha \left(k - \sum_{j=1}^{n} a_j \left| a_j \right|^\alpha \right) \tag{13}$$

Combining (13) and (9), we obtain

$$\mathcal{L} \left(\underline{a}, \overline{\mathrm{W}}, \underline{b} \right) = \mathbb{E}_{\underline{\boldsymbol{x}}, \underline{\boldsymbol{y}}} \left\{ \left\| \underline{\boldsymbol{y}} - \overline{\mathrm{W}} \underline{\boldsymbol{x}} - \underline{b} \right\|_2^2 \right\} + \frac{\lambda}{2} \alpha k - \frac{\lambda}{2} \alpha \sum_{i=1}^{n} a_i \left| a_i \right|^\alpha \tag{14}$$

Remember that we can confine the search space to the a_i's between 0 and 1. Hence, according to (12), we have $\lambda \geq 0$. Therefore, the term at the end of (14) achieves its minima when there are k of a_i's equal to 1 and $n - k$ of them equal to 0, which completes the proof.

Remark 2.2 *There are three hyper parameters in the SAND layer, k, σ and α:*

- *k is the number of features to be selected. It will be initially set straightforwardly.*
- *σ indicates how firmly we would like to restrict the number of features to k. A higher value of $sigma$ places greater emphasis on precisely achieving k features, resulting in faster binarization (polarization toward 0 and 1) of the gains (a_i's).*
- *α indicates which norm to be used to normalize the gain vector $\underline{a}$ during training.*

We will see in the experiments that the method is not sensitive to the choice of σ and α. In fact, setting σ within the range of standard deviation of the input features, and $\alpha = 2$, yields nearly optimal results across all datasets. Thus, there is no need to fine-tune σ and α.

3 Experiments

Feature Selection for Neural Networks

We explored the performance of SAND through experiments on standard benchmark datasets used for feature selection in neural networks. Specifically, we utilized the same six standard datasets used in previous studies by [12, 1, 26]. Also, we normalize the datasets to have zero mean and unit standard deviation for each feature. We implemented a neural network with one hidden layer and a ReLU activation, while selecting $k = 60$ features. Given the variation in hidden layer widths across cited works, we opted for a width equal to $n/3$, where n represents the dimensionality of the input data. Please refer to Table 3 of Appendix A for a comprehensive overview of the six datasets, the corresponding number of epochs and batch size used for training, along with the mean accuracy of the model with all features.[2]

Our evaluation included a comparison between SAND and four established feature selection algorithms, namely Sequential Attention [26], Sequential LASSO [17], LLY [15], and Group LASSO [28]. For all methods except ours, training comprised a feature selection phase followed by a fitting phase wherein the neural network was retrained from scratch on the selected features. As for SAND, the fitting phase was omitted and the weights learned during the selection phase were directly utilized. In other words, the gains corresponding to the non-selected features where set to zero while keeping all other weights of the model intact. Hence, from this point of view, our method offers two key benefits. Firstly, it demands fewer epochs (33% fewer epochs in our experiments). Secondly, it provides a streamlined pipeline where both selection and inference are handled by the same model.

Across all experiments, we employed the Adam optimizer with a learning rate of 10^{-3}, and we partitioned the datasets into 70-10-20 splits for training, validation, and testing, respectively. For the

[2]The code to reproduce our experiments is available at `https://anonymous.4open.science/r/SAND-6BB1`

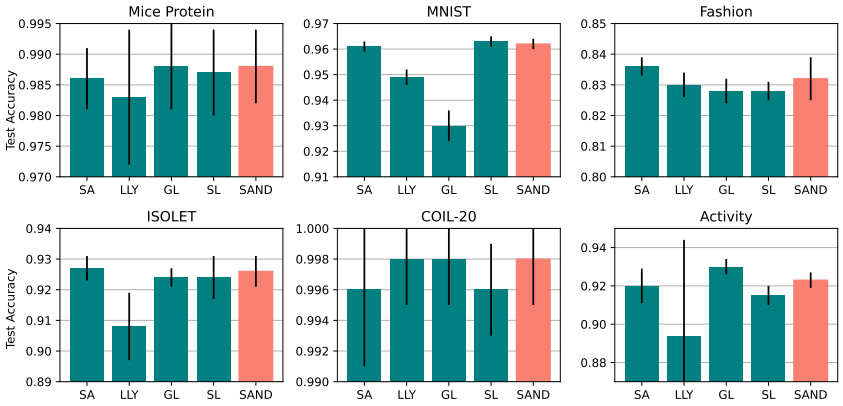


Figure 3: Test accuracies on 6 datasets after selecting 60 features over 10 trials. SA = Sequential Attention, GL = Group LASSO, and SL = Sequential LASSO. SAND method is applied with $\sigma = 1.5$.

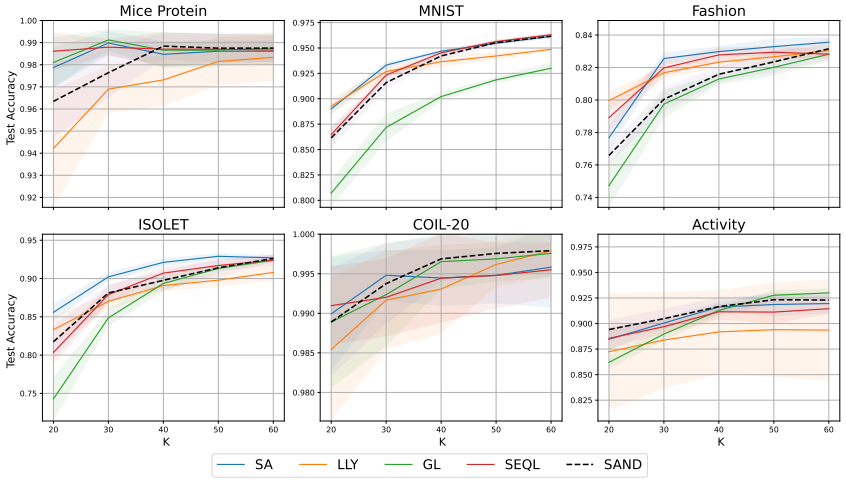


Figure 4: Test accuracies when selecting $k \in \{20, 30, 40, 50, 60\}$ features.

hyper paramaters of the SAND layer, we use $\sigma = 1.5$ and $\alpha = 2$ for all datasets. The comparative results are summarized in Figure 3, and the exact numerical values are shared in Table 4 of Appendix B. The error bars were computed using the standard deviation over 10 trials. Drawing from the results in Figure 3, we note that SAND competes effectively with other feature selection methods; it is either the best or the second best with the performance very close to the best one.

To provide additional insights, we varied the number of selected features $k \in \{20, 30, 40, 50\}$, using the same settings, and assessed performance on the test set. Results are shown in Figure 4. Notably, SAND demonstrates its strength in feature selection, showcasing results that outperform or are comparable to other methods across different feature counts. This advantage is particularly significant given the fact that the best method is changing from dataset to dataset. Thus, there is a need for algorithms that deliver value beyond marginal accuracy improvements, prioritizing enhancements in computational demand and simplicity—and this is precisely what our method accomplishes. Please notice that all of these experiments are done for fixed values of $\sigma = 1.5$ and $\alpha = 2$ without any fine-tuning.

Role of σ

As discussed in Remark 2.2, the parameter σ influences the rate of gain polarization. To demonstrate this, we trained the SAND model on the MICE dataset for 2000 epochs, using σ values of 1.0 and

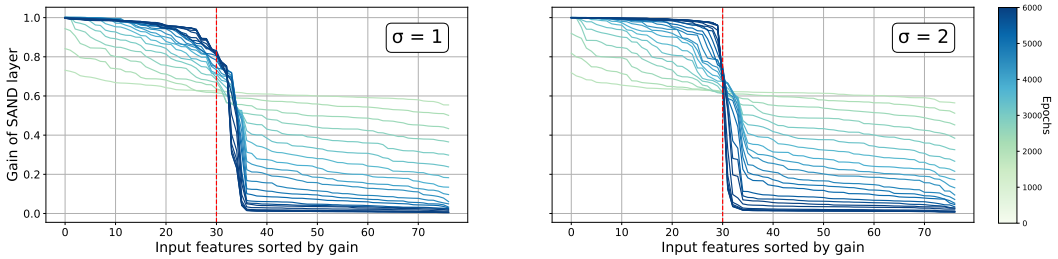


Figure 5: Polarization of the feature gains in SAND layer for $k = 30$.

Table 1: Test accuracies when selecting $k = 60$ features with SAND using different σ's

Dataset	$\sigma = 1.0$	$\sigma = 1.5$	$\sigma = 2.0$	$\sigma = 2.5$	$\sigma = 3.0$
Mice Protein	0.988 ± 0.006	0.988 ± 0.006	0.988 ± 0.007	0.988 ± 0.006	0.987 ± 0.006
MNIST	0.953 ± 0.007	0.962 ± 0.002	0.958 ± 0.002	0.953 ± 0.002	0.948 ± 0.004
MNIST-Fashion	0.830 ± 0.007	0.832 ± 0.007	0.833 ± 0.003	0.831 ± 0.004	0.825 ± 0.003
ISOLET	0.913 ± 0.009	0.926 ± 0.005	0.922 ± 0.007	0.921 ± 0.006	0.916 ± 0.006
COIL-20	0.991 ± 0.005	0.998 ± 0.003	0.998 ± 0.002	0.998 ± 0.003	0.996 ± 0.004
Activity	0.929 ± 0.006	0.923 ± 0.004	0.922 ± 0.006	0.924 ± 0.004	0.922 ± 0.005

2.0, while keeping other settings fixed. We recorded the gains every 10 epochs. Figure 5 presents the sorted gains for selected epochs.We can observe that while the gains tend to cluster around 1 and 0 in both plots, this clustering occurs at a higher rate for a larger σ. Moreover, to assess SAND's sensitivity to σ, we replicated the experiment conducted for selecting 60 features while varying $\sigma \in \{1.0, 1.5, 2.0, 2.5, 3.0\}$. Results are presented in Table 1. As evident from the table, our approach demonstrates insensitivity to the selection of σ, which underscores a positive aspect of the proposed method.

Effect of ℓ_α-Norm

To have an insight of the effect of α, we conducted a duplicate experiment, previously performed to select 60 features, this time employing $\alpha = 1.0$ (with $\sigma \in \{0.5, 1.5\}$). The outcomes are presented in Table 2. In accordance with the table, it can be noted that consistent performance was observed despite the variation in α.

4 Summary and Future Works

In this paper, we introduced a novel feature selection method. Specifically, we presented a new layer (SAND) that integrates into a neural network, enabling automatic feature selection during the training phase. The benefits of this approach include:

- On par with the state-of-the-are performance: Through extensive experiments, we showed that the proposed method has effectively state-of-the-art performance.

Table 2: Test accuracies when selecting $k = 60$ features with SAND for $\alpha \in \{1.0, 2.0\}$

Dataset	$\alpha = 1.0$		$\alpha = 2.0$
	$\sigma = 0.5$	$\sigma = 1.5$	
Mice Protein	0.987 ± 0.005	0.988 ± 0.007	0.988 ± 0.006
MNIST	0.959 ± 0.002	0.956 ± 0.002	0.962 ± 0.002
MNIST-Fashion	0.828 ± 0.007	0.830 ± 0.006	0.832 ± 0.007
ISOLET	0.922 ± 0.008	0.910 ± 0.010	0.926 ± 0.005
COIL-20	0.997 ± 0.003	0.996 ± 0.005	0.998 ± 0.003
Activity	0.922 ± 0.004	0.907 ± 0.008	0.923 ± 0.004

- Low computational and memory burden: The layer introduces only n trainable parameters, along with n multiplication-additions and a single n-dimensional ℓ_2-normalization, where n represents the number of features.
- One-shot feature selection and network training: There is no need for selecting the features in one phase of the training and then retrain the network with the selected features. Once the training phase has finished, the features are selected and the neural network is trained for the selected features.
- Control on the number of selected features: The number of features can be directly set in the algorithm in contrast to the main stream methods which require sweeping over a hyper parameter to be able to obtain the desired number of features.
- Considerably faster: As there is no need for the retraining phase, and due to the low computational overload, the method is considerably faster than the competitors.
- Handy Integration of Feature Selection in Neural Networks: Our feature selection method seamlessly integrates as an additional layer at the outset of the neural network, preserving the original architecture and loss function. With only input gradients required to train the layer gains, the network architecture or loss function can be treated as a black box.
- Tailored features to the application and the neural network architecture: Since SAND layer is an integral component of the base model, the features selected are automatically adapted for the specific application at hand and the chosen model architecture.
- Remarkably simple both conceptually and practically: the mathematical model of our method involves only entrywise multiplication, addition with Gaussian noise, followed by ℓ_2-norm normalization, rendering it remarkably simple in theory and in practice.

It is worth mentioning that the proposed SAND layer works in a very similar way to the Dropout layer but with an opposing effect. In the Dropout layer, randomization leads to an even distribution of information across all neurons. Conversely, randomization in the SAND layer, due to weights' constraint, selects only neurons with the highest information content.

A straightforward continuation of this work is to explore SAND layer's performance for network pruning by incorporating it into intermediate layers, akin to how Dropout and Batch Normalization layers are utilized. Additionally, studying the effect of different noise distributions and rigorous understanding of the effect of α and σ for different network architectures (dense, convolutional, transformers, etc.) are interesting lines for future researches. Furthermore, considering feature's relation structure during the selection is another valuable avenue to explore.

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A Experimental Set-up

We provide a table containing details about all datasets utilized in the feature selection experiments. Additionally, the table includes the epochs employed during training for each dataset, identifying the ones used for feature selection and the ones used to retrain/fit the model on the selected features. As indicated in the experiments (Section 3), fitting epochs are only utilized by models other than SAND, whereas SAND employs only the 'Select Epochs'. The table also presents the test accuracy of the base model trained using all features.

Table 3: Dataset Characteristics, Experiment Parameters, and All-Features Accuracy[3]

Dataset	(n, d)	# Classes	Select Epochs	Fit Epochs	Batch Size	All Features
Mice Protein	(1,080, 77)	8	400	200	64	0.987 ± 0.006
MNIST	(70,000, 784)	10	100	50	64	0.978 ± 0.001
MNIST-Fashion	(70,000, 784)	10	200	100	64	0.878 ± 0.003
ISOLET	(7,797, 617)	26	400	200	64	0.958 ± 0.002
COIL-20	(1,440, 400)	20	1000	500	64	0.996 ± 0.003
Activity	(10,299, 561)	6	200	100	64	0.941 ± 0.002

Moreover, the experiments were executed on a machine equipped with an NVIDIA GeForce RTX 4090 GPU with 24GB of RAM, paired with an AMD Ryzen 9 5900X 12-Core Processor featuring 24 threads.

B Experimental Results

We present the benchmarking results of SAND alongside other methods on the six datasets discussed in the experiments (Section 3). The intervals were calculated using the standard deviation across 10 trials.

Table 4: Test accuracies over 10 trials: mean $\pm$ standard deviation

Dataset	SA	LLY	GL	SL	SAND
Mice Protein	0.986 ± 0.005	0.983 ± 0.011	0.988 ± 0.007	0.987 ± 0.007	0.988 ± 0.006
MNIST	0.961 ± 0.002	0.949 ± 0.003	0.930 ± 0.006	0.963 ± 0.002	0.962 ± 0.002
MNIST-Fashion	0.836 ± 0.003	0.830 ± 0.004	0.828 ± 0.004	0.828 ± 0.003	0.832 ± 0.007
ISOLET	0.927 ± 0.004	0.908 ± 0.011	0.924 ± 0.003	0.924 ± 0.007	0.926 ± 0.005
COIL-20	0.996 ± 0.005	0.998 ± 0.003	0.998 ± 0.003	0.996 ± 0.003	0.998 ± 0.003
Activity	0.920 ± 0.009	0.894 ± 0.050	0.930 ± 0.004	0.915 ± 0.005	0.923 ± 0.004

[3]Our study utilizes the entire MNIST and Fashion datasets, unlike related works. Additionally, the Activity dataset sourced from [12]'s Google Drive and [26]'s repository contains 10,299 samples, as opposed to the 5,744 samples reported in the referenced papers.

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