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<b>function</b> SFFS( $n, J$ )	<i>Returns a set of variable subsets of different sizes (<math>B</math>)</i>
<b>begin</b>	
$S := \overbrace{(0, \dots, 0)}^n;$	<i>Start with an empty set</i>
$k := 0;$	
$B := \emptyset;$	<i>Initialize the set of best variable sets found</i>
<b>while</b> $k < n$	<i>Repeat until the set of all variables is reached</i>
$R := \emptyset;$	<i>Initialize the set of evaluations of different branches</i>
<b>for each</b> $\{j \mid S_j = 0\}$	<i>Repeat for each possible branch</i>
$S' := S;$	
$S'_j := 1;$	<i>Add the <math>j</math>th variable</i>
$R(j) := J(S');$	<i>Evaluate the branch</i>
<b>end;</b>	
$k := k + 1;$	
$j := \operatorname{argmin} R(\cdot);$	<i>Find the best branch</i>
<b>if</b> $R(j) \geq J(B(k))$	<i>Was this branch the best of its size found so far?</i>
<u><math>S := B(k);</math></u>	<i>If no, abruptly switch to the best one</i>
<b>else</b>	
$S_j := 1;$	<i>If yes, take the branch</i>
$B(k) := S;$	<i>Store the newly found subset</i>
$t := 1;$	<i>This is reset when backtracking is to be stopped</i>
<b>while</b> $k > 2 \wedge t = 1$	<i>Backtrack until a better subsets are found</i>
$R := \emptyset;$	<i>Initialize the set of evaluations of different branches</i>
<b>for each</b> $\{j \mid S_j = 1\}$	<i>Repeat for each possible branch</i>
$S' := S;$	
$S'_j := 0;$	<i>Prune the <math>j</math>th variable</i>
$R(j) := J(S');$	<i>Evaluate the branch</i>
<b>end;</b>	
$j := \operatorname{argmin} R(\cdot);$	<i>Find the best branch</i>
<b>if</b> $R(j) < J(B(k-1))$	<i>Was a better subset of size <math>k-1</math> found?</i>
$k := k - 1;$	<i>If yes, backtrack</i>
$S_j := 0;$	
$B(k) := S;$	<i>Store the newly found subset</i>
<b>else</b>	
$t := 0;$	<i>If no, stop backtracking</i>
<b>end;</b>	
<b>end;</b>	
<u><b>end;</b></u>	
<b>end;</b>	
<b>return</b> $B;$	
<b>end;</b>	

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**Fig. 4.5.** Sequential forward floating selection algorithm; the fix by Somol et al. (1999) is pointed out by underlining the lines to be added