



Figure 3: Comparison of multi-objective and single-objective methods applied to the SVM learning algorithm: Performance $mmce_{test}$ and the fraction of included features $frac$ found after 2000 evaluations by baseline BO-SO (tail end of arrows), BO-MO-FE (head of solid arrows) and GA-MO-FE (head of dashed arrows). Each dataset (Table 1) is shown, values are averaged over 10 outer CV runs. Choice of individuals for MO methods described in Section 6.2.