Cross validation:

* For j=1:J times
  + Split the data to K-fold
  + For k=1:k do
    - testData=fold(k), trainData=fold(~k)
    - standardize trainingData, and save the standardization setting
    - by voting, initially select features for each feature group and trainData
    - Concatenate and score the initially selected features using different scoring methods.
    - bestFeatures(j,k) = select the best features by voting
    - train the classifier based on the bestFeatures(j,k)
    - compute the training and test error
* Final best features = selectByVote(bestFeatures)
* Final scores = average score(j,k)