

RF Feature Importance: (2 3 4 1 5) x

AUC: (2 1 3 4 5) x

Information Gain: (1 3 5 2 4) x

0.7
0.2
0.1

1.9 2.6 3.9 1.7 4.9

w: search space component

$$EF_j(\mathbf{w}) = \sum_{m=1}^M w_m F^m(\mathcal{D})_j.$$