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**Algorithm 2** Find feature subset

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- 1: **parameters:** set of normal examples  $\mathcal{D}$ , sample size  $n$ , acceptable false negative rate  $\tau$ , margin  $\Delta$
  - 2:  $F_S \leftarrow \emptyset$
  - 3: **for**  $k \in 0..4$  **do**
  - 4:    $\tilde{\mathcal{D}} \leftarrow \text{GENERATE}(\mathbf{T}, \mathcal{D}[kn, k(n+1)], F_S, \text{true})$
  - 5:    $\bar{v} \leftarrow \frac{1}{n} \times \text{number of false negatives in } \tilde{\mathcal{D}}$
  - 6:   **if**  $\bar{v}$  exceeds  $\tau - \Delta$ , **then** expand  $F_S$ , adding most frequently perturbed features in  $\tilde{\mathcal{D}}$  first
  - 7:   **else break** the loop
  - 8: **end for**
  - 9: **return:**  $F_S$
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