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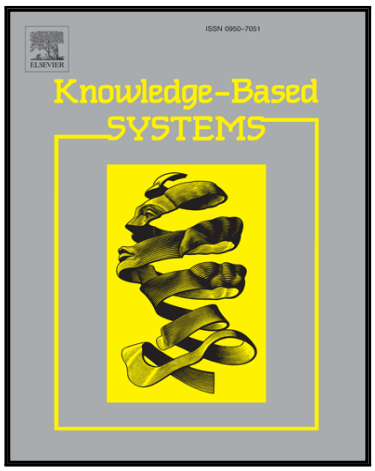

High-dimensional hybrid feature selection using interaction information-guided search

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Highlights

- A new high-dimensional hybrid feature selection algorithm called IGIS is proposed.
- Interaction information is employed to guide the search.
- Our method is dynamic and selects only relevant and irredundant features.
- The experimental results show that IGIS outperforms prior wrapper methods.

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