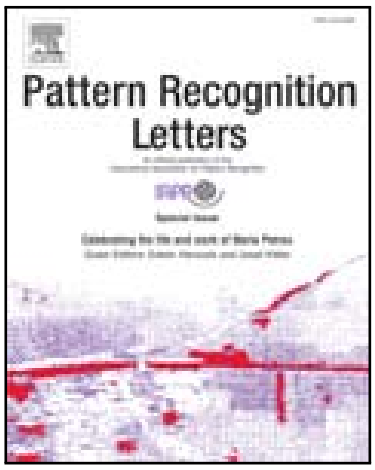

Feature Selection via Binary Simultaneous Perturbation Stochastic Approximation

Vural Aksakalli, Milad Malekipirbazari

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Highlights

- We propose a new wrapper feature selection (FS) method.
- This method is based on binary simultaneous perturbation stochastic approximation (BSPSA).
- BSPSA is a pseudo-gradient descent stochastic algorithm that starts with a random solution vector.
- BSPSA successively updates the solution vector by simultaneous perturbations to individual components.
- BSPSA is computationally feasible for big datasets with tens of thousands of features.