

Random selection

Number of features available in dataset d

Target number of selected features k

Target number of random trials T

Set of selected features initially empty: $F_{Sel} = \emptyset$

Best feature set score initially 0: $ScoreBest = 0$.

Number of trials conducted initially 0: $t = 0$

Do

Choose trial subset of features $FTrial$ randomly from full set of d available features, such that $|FTrial| == k$

Run wrapper algorithm, using only features $Ftrial$

If $score(FTrial) > scoreBest$

$F_{Sel} = FTrial$; $scoreBest = score(FTrial)$

$t = t + 1$

Until $t == T$

Return F_{Sel}