Contents

Abstract **v**

List of Tables **xiii**

List of Figures **xvii**

1 Introduction **1**

1.1 Feature Selection 1

1.2 Existing Approaches of Feature Selection 3

1.2.1 Transformation based Approaches 3

1.2.2 Selection based Approaches 4

1.2.3 Simultaneous Methods of Feature Selection 5

1.3 Motivation of the Thesis 11

1.4 Outline of the Thesis and Main Contributions 16

2 Elitist GA based Feature Selection **21**

2.1 Introduction 21

2.2 Elitist Genetic Algorithm (eGA) 22

2.2.1 Steps of eGA 22

2.3 Experimental Setup 23

2.4 Fitness Function 24

2.5 Results and Discussions 25

2.5.1 Ecoli 25

2.5.2 Glass 27

2.5.3 Wisconsin 27

2.5.4 Cleveland 31

2.5.5 Comparison of results . . . 31
2.6 Application in Short Term Price Forecasting . . . 31
2.7 Conclusions . . . 35

3 Rough Set and Fuzzy Rough Set Based Approaches 37
3.1 Introduction . . . 37
3.2 Rough Set Theory (RST) Based Feature Selection [1–4] . . . 37
3.2.1 Dependency Measure . . . 40
3.3 Fuzzy Rough Set Based Feature Selection [5–10] . . . 41
3.3.1 Fuzzy Rough Set Feature Selection . . . 41
3.3.2 Fuzzy Rough Dependency Measure . . . 43
3.4 Lower approximation based Fuzzy Rough Feature Selection (L-FRFS) [8, 11] 44
3.4.1 Computation of Fuzzy Rough Dependency Measure: Sample Calculation . . . 46
3.5 Conclusions . . . 49

4 Improving the Initialization 51
4.1 Introduction . . . 51
4.2 Proposed Distributed Sampled (DS) Initialization . . . 52
4.2.1 PSO with DS Initialization: PSO-DS . . . 52
4.2.2 IDS with DS Initialization: IDS-DS . . . 54
4.3 PSO and IDS with RST measure . . . 54
4.3.1 Experiments, Results and Discussions . . . 56
4.4 PSO and IDS with L-FRFS measure . . . 61
4.4.1 Experiments, Results and Discussions . . . 63
4.5 Conclusion . . . 69

5 Hybridization of PSO and IDS 71
5.1 Inroduction . . . 71
5.2 PSO-IDS Hybrid Methods . . . 72
5.2.1 Hybrid-P: Parallel PSO-IDS Hybrid Method . . . 72
5.2.2 Hybrid-S: Series PSO-IDS Hybrid Method . . . 72
5.3 Results and Discussions . . . 75

5.3.1 Hybrid methods with RST measure . . . 75
5.3.2 Hybrid methods with L-FRFS measure . . . 81
5.4 Conclusion . . . 86

6 Butterfly Optimizer **87**
6.1 Introduction . . . 87
6.2 Butterfly Optimizer . . . 88
6.3 Results and Discussions . . . 94
6.3.1 BO method with RST measure . . . 94
6.3.2 BO method with L-FRFS measure . . . 98
6.4 Conclusion . . . 101

7 Adaptive Genetic Algorithm with Modified Operator **103**
7.1 Adaptive Genetic Algorithm with Modified Operator: AGA-MO . . . 103
7.1.1 Algorithm . . . 105
7.2 Experiments, Results and Discussions . . . 105
7.2.1 AGA-MO method with RST measure . . . 106
7.2.2 AGA-MO method with L-FRFS measure . . . 109
7.3 Conclusion . . . 113

8 Conclusions and Future Scope of Work **115**
8.1 Conclusions . . . 115
8.2 Future Scope of Work . . . 129