# Package 'mlr3filters'

January 6, 2023

Title Filter Based Feature Selection for 'mlr3'

Version 0.7.0

**Description** Extends 'mlr3' with filter methods for feature selection. Besides standalone filter methods built-in methods of any machine-learning algorithm are supported. Partial scoring of multivariate filter methods is supported.

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URL https://mlr3filters.mlr-org.com,
 https://github.com/mlr-org/mlr3filters

BugReports https://github.com/mlr-org/mlr3filters/issues

**Depends** R (>= 3.1.0)

**Imports** backports, checkmate, data.table, mlr3 (>= 0.12.0), mlr3misc, paradox, R6

**Suggests** care, caret, carSurv, FSelectorRcpp, knitr, lgr, mlr3learners, mlr3measures, mlr3pipelines, praznik, rpart, testthat (>= 3.0.0), withr

Config/testthat/edition 3

**Encoding UTF-8** 

NeedsCompilation no

RoxygenNote 7.2.3

Collate 'Filter.R' 'mlr\_filters.R' 'FilterAUC.R' 'FilterAnova.R' 'FilterCMIM.R' 'FilterCarScore.R' 'FilterCarSurvScore.R' 'FilterCorrelation.R' 'FilterDISR.R' 'FilterFindCorrelation.R' 'FilterImportance.R' 'FilterInformationGain.R' 'FilterJMI.R' 'FilterJMIM.R' 'FilterKruskalTest.R' 'FilterMIM.R' 'FilterMRMR.R' 'FilterNJMIM.R' 'FilterPerformance.R' 'FilterPermutation.R' 'FilterRelief.R' 'FilterSelectedFeatures.R' 'FilterVariance.R' 'bibentries.R' 'flt.R' 'helper.R' 'reexports.R' 'zzz.R'

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Date/Publication 2023-01-06 18:50:43 UTC
```

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mlr3filters-package mlr3filters: Filter Based Feature Selection for 'mlr3'

## **Description**

Extends 'mlr3' with filter methods for feature selection. Besides standalone filter methods builtin methods of any machine-learning algorithm are supported. Partial scoring of multivariate filter methods is supported. Filter 3

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#### See Also

Useful links:

- https://mlr3filters.mlr-org.com
- https://github.com/mlr-org/mlr3filters
- Report bugs at https://github.com/mlr-org/mlr3filters/issues

Filter

Filter Base Class

## **Description**

Base class for filters. Predefined filters are stored in the dictionary mlr\_filters. A Filter calculates a score for each feature of a task. Important features get a large value and unimportant features get a small value. Note that filter scores may also be negative.

#### **Details**

Some features support partial scoring of the feature set: If nfeat is not NULL, only the best nfeat features are guaranteed to get a score. Additional features may be ignored for computational reasons, and then get a score value of NA.

## **Public fields**

```
id (character(1))
    Identifier of the object. Used in tables, plot and text output.

label (character(1))
    Label for this object. Can be used in tables, plot and text output instead of the ID.

task_types (character())
    Set of supported task types, e.g. "classif" or "regr". Can be set to the scalar value NA to allow any task type.
    For a complete list of possible task types (depending on the loaded packages), see mlr_reflections$task_types$typetask_properties (character())
    mlr3::Tasktask properties.

param_set (paradox::ParamSet)
    Set of hyperparameters.
```

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```
feature_types (character())
    Feature types of the filter.

packages (character())
    Packages which this filter is relying on.
man (character(1))
```

String in the format [pkg]::[topic] pointing to a manual page for this object. Defaults to NA, but can be set by child classes.

scores Stores the calculated filter score values as named numeric vector. The vector is sorted in decreasing order with possible NA values last. The more important the feature, the higher the score. Tied values (this includes NA values) appear in a random, non-deterministic order.

## **Active bindings**

```
properties (character())
```

Properties of the filter. Currently, only "missings" is supported. A filter has the property "missings", iff the filter can handle missing values in the features in a graceful way. Otherwise, an assertion is thrown if missing values are detected.

#### Methods

#### **Public methods:**

- Filter\$new()
- Filter\$format()
- Filter\$print()
- Filter\$help()
- Filter\$calculate()
- Filter\$clone()

#### Method new(): Create a Filter object.

```
Usage:
Filter$new(
   id,
   task_types,
   task_properties = character(),
   param_set = ps(),
   feature_types = character(),
   packages = character(),
   label = NA_character_,
   man = NA_character_
)
Arguments:
id (character(1))
   Identifier for the filter.
task_types (character())
```

Types of the task the filter can operator on. E.g., "classif" or "regr". Can be set to scalar NA to allow any task type.

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```
task_properties (character())
     Required task properties, see mlr3::Task. Must be a subset of mlr_reflections$task_properties.
 param_set (paradox::ParamSet)
     Set of hyperparameters.
 feature_types (character())
     Feature types the filter operates on. Must be a subset of mlr_reflections$task_feature_types.
 packages (character())
     Set of required packages. Note that these packages will be loaded via requireNamespace(),
     and are not attached.
 label (character(1))
     Label for the new instance.
 man (character(1))
     String in the format [pkg]::[topic] pointing to a manual page for this object. The refer-
     enced help package can be opened via method $help().
Method format(): Format helper for Filter class
 Usage:
 Filter$format(...)
 Arguments:
 ... (ignored).
Method print(): Printer for Filter class
 Usage:
 Filter$print()
Method help(): Opens the corresponding help page referenced by field $man.
 Usage:
 Filter$help()
Method calculate(): Calculates the filter score values for the provided mlr3::Task and stores
them in field scores. nfeat determines the minimum number of features to score (see de-
tails), and defaults to the number of features in task. Loads required packages and then calls
private$.calculate() of the respective subclass.
This private method is is expected to return a numeric vector, uniquely named with (a subset of)
feature names. The returned vector may have missing values. Features with missing values as
well as features with no calculated score are automatically ranked last, in a random order. If the
task has no rows, each feature gets the score NA.
```

```
Usage:
Filter$calculate(task, nfeat = NULL)
Arguments:
task (mlr3::Task)
    mlr3::Task to calculate the filter scores for.
nfeat (integer())
    The minimum number of features to calculate filter scores for.
```

**Method** clone(): The objects of this class are cloneable with this method.

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```
Usage:
Filter$clone(deep = FALSE)
Arguments:
deep Whether to make a deep clone.
```

#### See Also

```
Other Filter: mlr_filters_anova, mlr_filters_auc, mlr_filters_carscore, mlr_filters_carsurvscore, mlr_filters_cmim, mlr_filters_correlation, mlr_filters_disr, mlr_filters_find_correlation, mlr_filters_importance, mlr_filters_information_gain, mlr_filters_jmim, mlr_filters_jmi, mlr_filters_kruskal_test, mlr_filters_mim, mlr_filters_mrmr, mlr_filters_njmim, mlr_filters_performance, mlr_filters_permutation, mlr_filters_relief, mlr_filters_selected_features, mlr_filters_variance, mlr_filters
```

flt

Syntactic Sugar for Filter Construction

#### **Description**

These functions complements mlr\_filters with a function in the spirit of mlr3::mlr\_sugar.

#### Usage

```
flt(.key, ...)
flts(.keys, ...)
```

## **Arguments**

.key (character(1))
 Key passed to the respective dictionary to retrieve the object.
 (named list())
 Named arguments passed to the constructor, to be set as parameters in the paradox::ParamSet, or to be set as public field. See mlr3misc::dictionary\_sugar\_get() for more details.

 .keys (character())
 Keys passed to the respective dictionary to retrieve multiple objects.

#### Value

Filter.

```
flt("correlation", method = "kendall")
flts(c("mrmr", "jmim"))
```

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mlr\_filters

Dictionary of Filters

## Description

A simple Dictionary storing objects of class Filter. Each Filter has an associated help page, see mlr\_filters\_[id].

This dictionary can get populated with additional filters by add-on packages.

For a more convenient way to retrieve and construct filters, see flt().

## Usage

mlr\_filters

#### **Format**

R6Class object

## Usage

See Dictionary.

#### See Also

```
Other Filter: Filter, mlr_filters_anova, mlr_filters_auc, mlr_filters_carscore, mlr_filters_carsurvscore, mlr_filters_cmim, mlr_filters_correlation, mlr_filters_disr, mlr_filters_find_correlation, mlr_filters_importance, mlr_filters_information_gain, mlr_filters_jmim, mlr_filters_jmi, mlr_filters_kruskal_test, mlr_filters_mim, mlr_filters_mrmr, mlr_filters_njmim, mlr_filters_performance, mlr_filters_permutation, mlr_filters_relief, mlr_filters_selected_features, mlr_filters_variance
```

```
mlr_filters$keys()
as.data.table(mlr_filters)
mlr_filters$get("mim")
flt("anova")
```

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mlr\_filters\_anova

ANOVA F-Test Filter

## Description

ANOVA F-Test filter calling stats::aov(). Note that this is equivalent to a t-test for binary classification.

The filter value is  $-\log 10(p)$  where p is the p-value. This transformation is necessary to ensure numerical stability for very small p-values.

## Super class

```
mlr3filters::Filter -> FilterAnova
```

#### Methods

## **Public methods:**

- FilterAnova\$new()
- FilterAnova\$clone()

**Method** new(): Create a FilterAnova object.

Usage:

FilterAnova\$new()

**Method** clone(): The objects of this class are cloneable with this method.

Usage.

FilterAnova\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

## References

For a benchmark of filter methods:

Bommert A, Sun X, Bischl B, Rahnenführer J, Lang M (2020). "Benchmark for filter methods for feature selection in high-dimensional classification data." *Computational Statistics & Data Analysis*, **143**, 106839. doi:10.1016/j.csda.2019.106839.

## See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr\_filters

```
Other Filter: Filter, mlr_filters_auc, mlr_filters_carscore, mlr_filters_carsurvscore, mlr_filters_cmim, mlr_filters_correlation, mlr_filters_disr, mlr_filters_find_correlation, mlr_filters_importance, mlr_filters_information_gain, mlr_filters_jmim, mlr_filters_jmi, mlr_filters_kruskal_test, mlr_filters_mim, mlr_filters_mrmr, mlr_filters_njmim, mlr_filters_performance, mlr_filters_permutation, mlr_filters_relief, mlr_filters_selected_features, mlr_filters_variance, mlr_filters
```

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#### **Examples**

```
task = mlr3::tsk("iris")
filter = flt("anova")
filter$calculate(task)
head(as.data.table(filter), 3)

# transform to p-value
10^(-filter$scores)

if (mlr3misc::require_namespaces(c("mlr3pipelines", "rpart"), quietly = TRUE)) {
    library("mlr3pipelines")
    task = mlr3::tsk("spam")

# Note: `filter.frac` is selected randomly and should be tuned.

graph = po("filter", filter = flt("anova"), filter.frac = 0.5) %>>%
    po("learner", mlr3::lrn("classif.rpart"))

graph$train(task)
}
```

mlr\_filters\_auc

AUC Filter

## **Description**

Area under the (ROC) Curve filter, analogously to mlr3measures::auc() from mlr3measures. Missing values of the features are removed before calculating the AUC. If the AUC is undefined for the input, it is set to 0.5 (random classifier). The absolute value of the difference between the AUC and 0.5 is used as final filter value.

## Super class

```
mlr3filters::Filter->FilterAUC
```

## Methods

#### **Public methods:**

- FilterAUC\$new()
- FilterAUC\$clone()

Method new(): Create a FilterAUC object.

Usage:

FilterAUC\$new()

**Method** clone(): The objects of this class are cloneable with this method.

Usage:

```
FilterAUC$clone(deep = FALSE)
```

Arguments:

deep Whether to make a deep clone.

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#### References

For a benchmark of filter methods:

Bommert A, Sun X, Bischl B, Rahnenführer J, Lang M (2020). "Benchmark for filter methods for feature selection in high-dimensional classification data." *Computational Statistics & Data Analysis*, **143**, 106839. doi:10.1016/j.csda.2019.106839.

#### See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr\_filters

```
Other Filter: Filter, mlr_filters_anova, mlr_filters_carscore, mlr_filters_carsurvscore, mlr_filters_cmim, mlr_filters_correlation, mlr_filters_disr, mlr_filters_find_correlation, mlr_filters_importance, mlr_filters_information_gain, mlr_filters_jmim, mlr_filters_jmi, mlr_filters_kruskal_test, mlr_filters_mim, mlr_filters_mrmr, mlr_filters_njmim, mlr_filters_performance, mlr_filters_permutation, mlr_filters_relief, mlr_filters_selected_features, mlr_filters_variance, mlr_filters
```

## **Examples**

```
task = mlr3::tsk("sonar")
filter = flt("auc")
filter$calculate(task)
head(as.data.table(filter), 3)

if (mlr3misc::require_namespaces(c("mlr3pipelines", "rpart"), quietly = TRUE)) {
   library("mlr3pipelines")
   task = mlr3::tsk("spam")

# Note: `filter.frac` is selected randomly and should be tuned.

graph = po("filter", filter = flt("auc"), filter.frac = 0.5) %>>%
   po("learner", mlr3::lrn("classif.rpart"))

graph$train(task)
}
```

mlr\_filters\_carscore Correlation-Adjusted Marignal Correlation Score Filter

## **Description**

Calculates the Correlation-Adjusted (marginal) coRrelation scores (short CAR scores) implemented in care::carscore() in package care. The CAR scores for a set of features are defined as the correlations between the target and the decorrelated features. The filter returns the absolute value of the calculated scores.

Argument verbose defaults to FALSE.

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#### Super class

```
mlr3filters::Filter->FilterCarScore
```

#### Methods

#### **Public methods:**

- FilterCarScore\$new()
- FilterCarScore\$clone()

Method new(): Create a FilterCarScore object.

Usage:

FilterCarScore\$new()

**Method** clone(): The objects of this class are cloneable with this method.

Usage.

FilterCarScore\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

#### See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr\_filters

Other Filter: Filter, mlr\_filters\_anova, mlr\_filters\_auc, mlr\_filters\_carsurvscore, mlr\_filters\_cmim, mlr\_filters\_correlation, mlr\_filters\_disr, mlr\_filters\_find\_correlation, mlr\_filters\_importance, mlr\_filters\_information\_gain, mlr\_filters\_jmim, mlr\_filters\_jmi, mlr\_filters\_kruskal\_test, mlr\_filters\_mim, mlr\_filters\_mrmr, mlr\_filters\_njmim, mlr\_filters\_performance, mlr\_filters\_permutation, mlr\_filters\_relief, mlr\_filters\_selected\_features, mlr\_filters\_variance, mlr\_filters

```
if (requireNamespace("care")) {
   task = mlr3::tsk("mtcars")
   filter = flt("carscore")
   filter$calculate(task)
   head(as.data.table(filter), 3)

## changing the filter settings
   filter = flt("carscore")
   filter$param_set$values = list("diagonal" = TRUE)
   filter$calculate(task)
   head(as.data.table(filter), 3)
}

if (mlr3misc::require_namespaces(c("mlr3pipelines", "care", "rpart"), quietly = TRUE)) {
   library("mlr3pipelines")
   task = mlr3::tsk("mtcars")
```

```
# Note: `filter.frac` is selected randomly and should be tuned.

graph = po("filter", filter = flt("carscore"), filter.frac = 0.5) %>>%
    po("learner", mlr3::lrn("regr.rpart"))

graph$train(task)
}
```

mlr\_filters\_carsurvscore

Correlation-Adjusted Survival Score Filter

## Description

Calculates CARS scores for right-censored survival tasks. Calls the implementation in carSurv::carSurvScore() in package carSurv.

## Super class

```
mlr3filters::Filter->FilterCarSurvScore
```

## Methods

#### **Public methods:**

- FilterCarSurvScore\$new()
- FilterCarSurvScore\$clone()

**Method** new(): Create a FilterCarSurvScore object.

Usage:

FilterCarSurvScore\$new()

**Method** clone(): The objects of this class are cloneable with this method.

Usage:

FilterCarSurvScore\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

## References

Bommert A, Welchowski T, Schmid M, Rahnenführer J (2021). "Benchmark of filter methods for feature selection in high-dimensional gene expression survival data." *Briefings in Bioinformatics*, **23**(1). doi:0.1093/bib/bbab354.

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#### See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr filters

Other Filter: Filter, mlr\_filters\_anova, mlr\_filters\_auc, mlr\_filters\_carscore, mlr\_filters\_cmim, mlr\_filters\_correlation, mlr\_filters\_disr, mlr\_filters\_find\_correlation, mlr\_filters\_importance, mlr\_filters\_information\_gain, mlr\_filters\_jmim, mlr\_filters\_jmi, mlr\_filters\_kruskal\_test, mlr\_filters\_mim, mlr\_filters\_mrmr, mlr\_filters\_njmim, mlr\_filters\_performance, mlr\_filters\_permutation, mlr\_filters\_relief, mlr\_filters\_selected\_features, mlr\_filters\_variance, mlr\_filters

mlr\_filters\_cmim

Minimal Conditional Mutual Information Maximization Filter

## **Description**

Minimal conditional mutual information maximization filter calling praznik::CMIM() from package praznik.

This filter supports partial scoring (see Filter).

#### **Details**

As the scores calculated by the **praznik** package are not monotone due to the greedy forward fashion, the returned scores simply reflect the selection order: 1, (k-1)/k, ..., 1/k where k is the number of selected features.

Threading is disabled by default (hyperparameter threads is set to 1). Set to a number  $\geq$  2 to enable threading, or to 0 for auto-detecting the number of available cores.

## Super class

```
mlr3filters::Filter->FilterCMIM
```

#### Methods

#### **Public methods:**

- FilterCMIM\$new()
- FilterCMIM\$clone()

**Method** new(): Create a FilterCMIM object.

Usage:

FilterCMIM\$new()

**Method** clone(): The objects of this class are cloneable with this method.

Usage:

FilterCMIM\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

#### References

Kursa MB (2021). "Praznik: High performance information-based feature selection." *SoftwareX*, **16**, 100819. doi:10.1016/j.softx.2021.100819.

For a benchmark of filter methods:

Bommert A, Sun X, Bischl B, Rahnenführer J, Lang M (2020). "Benchmark for filter methods for feature selection in high-dimensional classification data." *Computational Statistics & Data Analysis*, **143**, 106839. doi:10.1016/j.csda.2019.106839.

#### See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr\_filters

Other Filter: Filter, mlr\_filters\_anova, mlr\_filters\_auc, mlr\_filters\_carscore, mlr\_filters\_carsurvscore, mlr\_filters\_correlation, mlr\_filters\_disr, mlr\_filters\_find\_correlation, mlr\_filters\_importance, mlr\_filters\_information\_gain, mlr\_filters\_jmim, mlr\_filters\_jmi, mlr\_filters\_kruskal\_test, mlr\_filters\_mim, mlr\_filters\_mrmr, mlr\_filters\_njmim, mlr\_filters\_performance, mlr\_filters\_permutation, mlr\_filters\_relief, mlr\_filters\_selected\_features, mlr\_filters\_variance, mlr\_filters

## **Examples**

```
if (requireNamespace("praznik")) {
   task = mlr3::tsk("iris")
   filter = flt("cmim")
   filter$calculate(task, nfeat = 2)
   as.data.table(filter)
}

if (mlr3misc::require_namespaces(c("mlr3pipelines", "rpart", "praznik"), quietly = TRUE)) {
   library("mlr3pipelines")
   task = mlr3::tsk("spam")

# Note: `filter.frac` is selected randomly and should be tuned.

graph = po("filter", filter = flt("cmim"), filter.frac = 0.5) %>>%
   po("learner", mlr3::lrn("classif.rpart"))

graph$train(task)
}
```

mlr\_filters\_correlation

Correlation Filter

#### Description

Simple correlation filter calling stats::cor(). The filter score is the absolute value of the correlation.

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## Super class

```
mlr3filters::Filter -> FilterCorrelation
```

#### Methods

#### **Public methods:**

- FilterCorrelation\$new()
- FilterCorrelation\$clone()

```
Method new(): Create a FilterCorrelation object.
```

```
Usage:
```

FilterCorrelation\$new()

Method clone(): The objects of this class are cloneable with this method.

```
Usage.
```

FilterCorrelation\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

#### References

For a benchmark of filter methods:

Bommert A, Sun X, Bischl B, Rahnenführer J, Lang M (2020). "Benchmark for filter methods for feature selection in high-dimensional classification data." *Computational Statistics & Data Analysis*, **143**, 106839. doi:10.1016/j.csda.2019.106839.

#### See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr\_filters

```
Other Filter: Filter, mlr_filters_anova, mlr_filters_auc, mlr_filters_carscore, mlr_filters_carsurvscore, mlr_filters_cmim, mlr_filters_disr, mlr_filters_find_correlation, mlr_filters_importance, mlr_filters_information_gain, mlr_filters_jmim, mlr_filters_jmi, mlr_filters_kruskal_test, mlr_filters_mim, mlr_filters_mrmr, mlr_filters_njmim, mlr_filters_performance, mlr_filters_permutation, mlr_filters_relief, mlr_filters_selected_features, mlr_filters_variance, mlr_filters
```

```
## Pearson (default)
task = mlr3::tsk("mtcars")
filter = flt("correlation")
filter$calculate(task)
as.data.table(filter)

## Spearman
filter = FilterCorrelation$new()
filter$param_set$values = list("method" = "spearman")
```

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```
filter$calculate(task)
as.data.table(filter)
if (mlr3misc::require_namespaces(c("mlr3pipelines", "rpart"), quietly = TRUE)) {
   library("mlr3pipelines")
   task = mlr3::tsk("boston_housing")

# Note: `filter.frac` is selected randomly and should be tuned.

graph = po("filter", filter = flt("correlation"), filter.frac = 0.5) %>>%
    po("learner", mlr3::lrn("regr.rpart"))

graph$train(task)
}
```

mlr\_filters\_disr

Double Input Symmetrical Relevance Filter

## **Description**

Double input symmetrical relevance filter calling praznik::DISR() from package praznik. This filter supports partial scoring (see Filter).

#### **Details**

As the scores calculated by the **praznik** package are not monotone due to the greedy forward fashion, the returned scores simply reflect the selection order: 1, (k-1)/k, ..., 1/k where k is the number of selected features.

Threading is disabled by default (hyperparameter threads is set to 1). Set to a number  $\geq$  2 to enable threading, or to 0 for auto-detecting the number of available cores.

## Super class

```
mlr3filters::Filter -> FilterDISR
```

## Methods

## **Public methods:**

```
• FilterDISR$new()
```

• FilterDISR\$clone()

Method new(): Create a FilterDISR object.

Usage:

FilterDISR\$new()

**Method** clone(): The objects of this class are cloneable with this method.

Usage:

FilterDISR\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

#### References

Kursa MB (2021). "Praznik: High performance information-based feature selection." *SoftwareX*, **16**, 100819. doi:10.1016/j.softx.2021.100819.

For a benchmark of filter methods:

Bommert A, Sun X, Bischl B, Rahnenführer J, Lang M (2020). "Benchmark for filter methods for feature selection in high-dimensional classification data." *Computational Statistics & Data Analysis*, **143**, 106839. doi:10.1016/j.csda.2019.106839.

#### See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr\_filters

Other Filter: Filter, mlr\_filters\_anova, mlr\_filters\_auc, mlr\_filters\_carscore, mlr\_filters\_carsurvscore, mlr\_filters\_cmim, mlr\_filters\_correlation, mlr\_filters\_find\_correlation, mlr\_filters\_importance, mlr\_filters\_information\_gain, mlr\_filters\_jmim, mlr\_filters\_jmi, mlr\_filters\_kruskal\_test, mlr\_filters\_mim, mlr\_filters\_mrmr, mlr\_filters\_njmim, mlr\_filters\_performance, mlr\_filters\_permutation, mlr\_filters\_relief, mlr\_filters\_selected\_features, mlr\_filters\_variance, mlr\_filters

## **Examples**

```
if (requireNamespace("praznik")) {
   task = mlr3::tsk("iris")
   filter = flt("disr")
   filter$calculate(task)
   as.data.table(filter)
}

if (mlr3misc::require_namespaces(c("mlr3pipelines", "rpart", "praznik"), quietly = TRUE)) {
   library("mlr3pipelines")
   task = mlr3::tsk("spam")

# Note: `filter.frac` is selected randomly and should be tuned.

graph = po("filter", filter = flt("disr"), filter.frac = 0.5) %>>%
   po("learner", mlr3::lrn("classif.rpart"))

graph$train(task)
}
```

```
mlr_filters_find_correlation
```

Correlation Filter

#### **Description**

Simple filter emulating caret::findCorrelation(exact = FALSE).

This gives each feature a score between 0 and 1 that is *one minus* the cutoff value for which it is excluded when using caret::findCorrelation(). The negative is used because caret::findCorrelation() excludes everything *above* a cutoff, while filters exclude everything below a cutoff. Here the filter scores are shifted by +1 to get positive values for to align with the way other filters work.

Subsequently caret::findCorrelation(cutoff = 0.9) lists the same features that are excluded with FilterFindCorrelation at score 0.1 (= 1 - 0.9).

## Super class

```
mlr3filters::Filter->FilterFindCorrelation
```

#### Methods

#### **Public methods:**

- FilterFindCorrelation\$new()
- FilterFindCorrelation\$clone()

**Method** new(): Create a FilterFindCorrelation object.

Usage:

FilterFindCorrelation\$new()

Method clone(): The objects of this class are cloneable with this method.

Usage

FilterFindCorrelation\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

#### See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr\_filters

```
Other Filter: Filter, mlr_filters_anova, mlr_filters_auc, mlr_filters_carscore, mlr_filters_carsurvscore, mlr_filters_cmim, mlr_filters_correlation, mlr_filters_disr, mlr_filters_importance, mlr_filters_information_gain, mlr_filters_jmim, mlr_filters_jmi, mlr_filters_kruskal_test, mlr_filters_mim, mlr_filters_mrmr, mlr_filters_njmim, mlr_filters_performance, mlr_filters_permutation, mlr_filters_relief, mlr_filters_selected_features, mlr_filters_variance, mlr_filters
```

```
# Pearson (default)
task = mlr3::tsk("mtcars")
filter = flt("find_correlation")
filter$calculate(task)
as.data.table(filter)
```

mlr\_filters\_importance

```
## Spearman
filter = flt("find_correlation", method = "spearman")
filter$calculate(task)
as.data.table(filter)

if (mlr3misc::require_namespaces(c("mlr3pipelines", "rpart"), quietly = TRUE)) {
    library("mlr3pipelines")
    task = mlr3::tsk("spam")

# Note: `filter.frac` is selected randomly and should be tuned.

graph = po("filter", filter = flt("find_correlation"), filter.frac = 0.5) %>>%
    po("learner", mlr3::lrn("classif.rpart"))

graph$train(task)
}
```

mlr\_filters\_importance

Filter for Embedded Feature Selection via Variable Importance

## Description

Variable Importance filter using embedded feature selection of machine learning algorithms. Takes a mlr3::Learner which is capable of extracting the variable importance (property "importance"), fits the model and extracts the importance values to use as filter scores.

## Super class

```
mlr3filters::Filter -> FilterImportance
```

## **Public fields**

```
learner (mlr3::Learner)
```

Learner to extract the importance values from.

## Methods

## **Public methods:**

- FilterImportance\$new()
- FilterImportance\$clone()

Method new(): Create a FilterImportance object.

```
Usage:
```

```
FilterImportance$new(learner = mlr3::lrn("classif.featureless"))
```

Arguments:

```
learner (mlr3::Learner)

Learner to extract the importance values from.
```

**Method** clone(): The objects of this class are cloneable with this method.

```
Usage:
FilterImportance$clone(deep = FALSE)
Arguments:
deep Whether to make a deep clone.
```

#### See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr\_filters

```
\label{lem:opt:constraints} Other Filter: Filter, mlr_filters\_anova, mlr_filters\_auc, mlr_filters\_carscore, mlr_filters\_carsurvscore, mlr_filters\_cmim, mlr_filters\_correlation, mlr_filters\_disr, mlr_filters\_find\_correlation, mlr_filters\_information\_gain, mlr_filters\_jmim, mlr_filters\_jmi, mlr_filters\_kruskal\_test, mlr_filters\_mim, mlr_filters\_mrmr, mlr_filters\_njmim, mlr_filters\_performance, mlr_filters\_permutation, mlr_filters\_relief, mlr_filters\_selected\_features, mlr_filters\_variance, mlr_filters
```

```
if (requireNamespace("rpart")) {
 task = mlr3::tsk("iris")
 learner = mlr3::lrn("classif.rpart")
 filter = flt("importance", learner = learner)
 filter$calculate(task)
 as.data.table(filter)
}
if (mlr3misc::require_namespaces(c("mlr3pipelines", "rpart", "mlr3learners"), quietly = TRUE)) {
 library("mlr3learners")
 library("mlr3pipelines")
 task = mlr3::tsk("sonar")
 learner = mlr3::lrn("classif.rpart")
 # Note: `filter.frac` is selected randomly and should be tuned.
 graph = po("filter", filter = flt("importance", learner = learner), filter.frac = 0.5) %>>%
   po("learner", mlr3::lrn("classif.log_reg"))
 graph$train(task)
}
```

```
mlr_filters_information_gain

Information Gain Filter
```

#### **Description**

Information gain filter calling FSelectorRcpp::information\_gain() in package **FSelectorRcpp**. Set parameter "type" to "gainratio" to calculate the gain ratio, or set to "symuncert" to calculate the symmetrical uncertainty (see FSelectorRcpp::information\_gain()). Default is "infogain".

Argument equal defaults to FALSE for classification tasks, and to TRUE for regression tasks.

#### Super class

```
mlr3filters::Filter->FilterInformationGain
```

#### Methods

#### **Public methods:**

- FilterInformationGain\$new()
- FilterInformationGain\$clone()

Method new(): Create a FilterInformationGain object.

Usage:

FilterInformationGain\$new()

**Method** clone(): The objects of this class are cloneable with this method.

Usage:

FilterInformationGain\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

#### See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr\_filters

```
Other Filter: Filter, mlr_filters_anova, mlr_filters_auc, mlr_filters_carscore, mlr_filters_carsurvscore, mlr_filters_cmim, mlr_filters_correlation, mlr_filters_disr, mlr_filters_find_correlation, mlr_filters_importance, mlr_filters_jmim, mlr_filters_jmi, mlr_filters_kruskal_test, mlr_filters_mim, mlr_filters_mrmr, mlr_filters_njmim, mlr_filters_performance, mlr_filters_permutation, mlr_filters_relief, mlr_filters_selected_features, mlr_filters_variance, mlr_filters
```

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#### **Examples**

```
if (requireNamespace("FSelectorRcpp")) {
 ## InfoGain (default)
 task = mlr3::tsk("sonar")
 filter = flt("information_gain")
 filter$calculate(task)
 head(filter$scores, 3)
 as.data.table(filter)
 ## GainRatio
 filterGR = flt("information_gain")
 filterGR$param_set$values = list("type" = "gainratio")
 filterGR$calculate(task)
 head(as.data.table(filterGR), 3)
}
if (mlr3misc::require_namespaces(c("mlr3pipelines", "FSelectorRcpp", "rpart"), quietly = TRUE)) {
 library("mlr3pipelines")
 task = mlr3::tsk("spam")
 # Note: `filter.frac` is selected randomly and should be tuned.
 graph = po("filter", filter = flt("information_gain"), filter.frac = 0.5) %>>%
   po("learner", mlr3::lrn("classif.rpart"))
 graph$train(task)
}
```

mlr\_filters\_jmi

Joint Mutual Information Filter

## **Description**

Joint mutual information filter calling praznik:: JMI() in package praznik.

This filter supports partial scoring (see Filter).

#### **Details**

As the scores calculated by the **praznik** package are not monotone due to the greedy forward fashion, the returned scores simply reflect the selection order: 1, (k-1)/k, ..., 1/k where k is the number of selected features.

Threading is disabled by default (hyperparameter threads is set to 1). Set to a number  $\geq$  2 to enable threading, or to 0 for auto-detecting the number of available cores.

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#### Super class

```
mlr3filters::Filter->FilterJMI
```

#### Methods

#### **Public methods:**

- FilterJMI\$new()
- FilterJMI\$clone()

```
Method new(): Create a FilterJMI object.
```

```
Usage:
```

FilterJMI\$new()

**Method** clone(): The objects of this class are cloneable with this method.

```
Usage:
```

```
FilterJMI$clone(deep = FALSE)
```

Arguments:

deep Whether to make a deep clone.

#### References

Kursa MB (2021). "Praznik: High performance information-based feature selection." *SoftwareX*, **16**, 100819. doi:10.1016/j.softx.2021.100819.

For a benchmark of filter methods:

Bommert A, Sun X, Bischl B, Rahnenführer J, Lang M (2020). "Benchmark for filter methods for feature selection in high-dimensional classification data." *Computational Statistics & Data Analysis*, **143**, 106839. doi:10.1016/j.csda.2019.106839.

## See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr filters

Other Filter: Filter, mlr\_filters\_anova, mlr\_filters\_auc, mlr\_filters\_carscore, mlr\_filters\_carsurvscore, mlr\_filters\_cmim, mlr\_filters\_correlation, mlr\_filters\_disr, mlr\_filters\_find\_correlation, mlr\_filters\_importance, mlr\_filters\_information\_gain, mlr\_filters\_jmim, mlr\_filters\_kruskal\_test, mlr\_filters\_mim, mlr\_filters\_mrmr, mlr\_filters\_njmim, mlr\_filters\_performance, mlr\_filters\_permutation, mlr\_filters\_relief, mlr\_filters\_selected\_features, mlr\_filters\_variance, mlr\_filters

```
if (requireNamespace("praznik")) {
  task = mlr3::tsk("iris")
  filter = flt("jmi")
  filter$calculate(task, nfeat = 2)
  as.data.table(filter)
}
```

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```
if (mlr3misc::require_namespaces(c("mlr3pipelines", "rpart", "praznik"), quietly = TRUE)) {
   library("mlr3pipelines")
   task = mlr3::tsk("spam")

# Note: `filter.frac` is selected randomly and should be tuned.

graph = po("filter", filter = flt("jmi"), filter.frac = 0.5) %>>%
   po("learner", mlr3::lrn("classif.rpart"))

graph$train(task)
}
```

mlr\_filters\_jmim

Minimal Joint Mutual Information Maximization Filter

## **Description**

Minimal joint mutual information maximization filter calling praznik:: JMIM() in package praznik. This filter supports partial scoring (see Filter).

#### **Details**

As the scores calculated by the **praznik** package are not monotone due to the greedy forward fashion, the returned scores simply reflect the selection order: 1, (k-1)/k, ..., 1/k where k is the number of selected features.

Threading is disabled by default (hyperparameter threads is set to 1). Set to a number >= 2 to enable threading, or to 0 for auto-detecting the number of available cores.

## Super class

```
mlr3filters::Filter->FilterJMIM
```

#### Methods

#### **Public methods:**

```
• FilterJMIM$new()
```

• FilterJMIM\$clone()

**Method** new(): Create a FilterJMIM object.

Usage:

FilterJMIM\$new()

**Method** clone(): The objects of this class are cloneable with this method.

Usage:

```
FilterJMIM$clone(deep = FALSE)
```

Arguments:

deep Whether to make a deep clone.

#### References

Kursa MB (2021). "Praznik: High performance information-based feature selection." *SoftwareX*, **16**, 100819. doi:10.1016/j.softx.2021.100819.

For a benchmark of filter methods:

Bommert A, Sun X, Bischl B, Rahnenführer J, Lang M (2020). "Benchmark for filter methods for feature selection in high-dimensional classification data." *Computational Statistics & Data Analysis*, **143**, 106839. doi:10.1016/j.csda.2019.106839.

## See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr\_filters

Other Filter: Filter, mlr\_filters\_anova, mlr\_filters\_auc, mlr\_filters\_carscore, mlr\_filters\_carsurvscore, mlr\_filters\_cmim, mlr\_filters\_correlation, mlr\_filters\_disr, mlr\_filters\_find\_correlation, mlr\_filters\_importance, mlr\_filters\_information\_gain, mlr\_filters\_jmi, mlr\_filters\_kruskal\_test, mlr\_filters\_mim, mlr\_filters\_mrmr, mlr\_filters\_njmim, mlr\_filters\_performance, mlr\_filters\_permutation, mlr\_filters\_relief, mlr\_filters\_selected\_features, mlr\_filters\_variance, mlr\_filters

## **Examples**

```
if (requireNamespace("praznik")) {
  task = mlr3::tsk("iris")
  filter = flt("jmim")
  filter$calculate(task, nfeat = 2)
  as.data.table(filter)
}

if (mlr3misc::require_namespaces(c("mlr3pipelines", "rpart", "praznik"), quietly = TRUE)) {
  library("mlr3pipelines")
  task = mlr3::tsk("spam")

# Note: `filter.frac` is selected randomly and should be tuned.

graph = po("filter", filter = flt("jmim"), filter.frac = 0.5) %>>%
  po("learner", mlr3::lrn("classif.rpart"))

graph$train(task)
}
```

mlr\_filters\_kruskal\_test

Kruskal-Wallis Test Filter

#### **Description**

Kruskal-Wallis rank sum test filter calling stats::kruskal.test().

The filter value is  $-\log 10(p)$  where p is the p-value. This transformation is necessary to ensure numerical stability for very small p-values.

#### Super class

```
mlr3filters::Filter -> FilterKruskalTest
```

#### Methods

#### **Public methods:**

- FilterKruskalTest\$new()
- FilterKruskalTest\$clone()

```
Method new(): Create a FilterKruskalTest object.
```

```
Usage:
```

FilterKruskalTest\$new()

**Method** clone(): The objects of this class are cloneable with this method.

Usage.

FilterKruskalTest\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

#### References

For a benchmark of filter methods:

Bommert A, Sun X, Bischl B, Rahnenführer J, Lang M (2020). "Benchmark for filter methods for feature selection in high-dimensional classification data." *Computational Statistics & Data Analysis*, **143**, 106839. doi:10.1016/j.csda.2019.106839.

#### See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr\_filters

```
Other Filter: Filter, mlr_filters_anova, mlr_filters_auc, mlr_filters_carscore, mlr_filters_carsurvscore, mlr_filters_cmim, mlr_filters_correlation, mlr_filters_disr, mlr_filters_find_correlation, mlr_filters_importance, mlr_filters_information_gain, mlr_filters_jmim, mlr_filters_jmi, mlr_filters_mim, mlr_filters_mrmr, mlr_filters_njmim, mlr_filters_performance, mlr_filters_permutation, mlr_filters_relief, mlr_filters_selected_features, mlr_filters_variance, mlr_filters
```

```
task = mlr3::tsk("iris")
filter = flt("kruskal_test")
filter$calculate(task)
as.data.table(filter)

# transform to p-value
10^(-filter$scores)

if (mlr3misc::require_namespaces(c("mlr3pipelines", "rpart"), quietly = TRUE)) {
```

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```
library("mlr3pipelines")
task = mlr3::tsk("spam")

# Note: `filter.frac` is selected randomly and should be tuned.

graph = po("filter", filter = flt("kruskal_test"), filter.frac = 0.5) %>>%
    po("learner", mlr3::lrn("classif.rpart"))

graph$train(task)
}
```

mlr\_filters\_mim

Mutual Information Maximization Filter

## **Description**

Conditional mutual information based feature selection filter calling praznik::MIM() in package praznik.

This filter supports partial scoring (see Filter).

#### **Details**

As the scores calculated by the **praznik** package are not monotone due to the greedy forward fashion, the returned scores simply reflect the selection order: 1, (k-1)/k, ..., 1/k where k is the number of selected features.

Threading is disabled by default (hyperparameter threads is set to 1). Set to a number  $\geq$  2 to enable threading, or to 0 for auto-detecting the number of available cores.

#### Super class

```
mlr3filters::Filter -> FilterMIM
```

#### Methods

## **Public methods:**

```
• FilterMIM$new()
```

• FilterMIM\$clone()

Method new(): Create a FilterMIM object.

Usage:

FilterMIM\$new()

Method clone(): The objects of this class are cloneable with this method.

Usage:

```
FilterMIM$clone(deep = FALSE)
```

Arguments:

deep Whether to make a deep clone.

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#### References

Kursa MB (2021). "Praznik: High performance information-based feature selection." *SoftwareX*, **16**, 100819. doi:10.1016/j.softx.2021.100819.

For a benchmark of filter methods:

Bommert A, Sun X, Bischl B, Rahnenführer J, Lang M (2020). "Benchmark for filter methods for feature selection in high-dimensional classification data." *Computational Statistics & Data Analysis*, **143**, 106839. doi:10.1016/j.csda.2019.106839.

#### See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr\_filters

Other Filter: Filter, mlr\_filters\_anova, mlr\_filters\_auc, mlr\_filters\_carscore, mlr\_filters\_carsurvscore, mlr\_filters\_cmim, mlr\_filters\_correlation, mlr\_filters\_disr, mlr\_filters\_find\_correlation, mlr\_filters\_importance, mlr\_filters\_information\_gain, mlr\_filters\_jmim, mlr\_filters\_jmi, mlr\_filters\_kruskal\_test, mlr\_filters\_mrmr, mlr\_filters\_njmim, mlr\_filters\_performance, mlr\_filters\_permutation, mlr\_filters\_relief, mlr\_filters\_selected\_features, mlr\_filters\_variance, mlr\_filters

## **Examples**

```
if (requireNamespace("praznik")) {
  task = mlr3::tsk("iris")
  filter = flt("mim")
  filter$calculate(task, nfeat = 2)
  as.data.table(filter)
}

if (mlr3misc::require_namespaces(c("mlr3pipelines", "rpart", "praznik"), quietly = TRUE)) {
  library("mlr3pipelines")
  task = mlr3::tsk("spam")

# Note: `filter.frac` is selected randomly and should be tuned.

graph = po("filter", filter = flt("mim"), filter.frac = 0.5) %>>%
    po("learner", mlr3::lrn("classif.rpart"))

graph$train(task)
}
```

mlr filters mrmr

Minimum Redundancy Maximal Relevancy Filter

## Description

Minimum redundancy maximal relevancy filter calling praznik::MRMR() in package praznik. This filter supports partial scoring (see Filter).

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#### **Details**

As the scores calculated by the **praznik** package are not monotone due to the greedy forward fashion, the returned scores simply reflect the selection order: 1, (k-1)/k, ..., 1/k where k is the number of selected features.

Threading is disabled by default (hyperparameter threads is set to 1). Set to a number  $\geq$  2 to enable threading, or to 0 for auto-detecting the number of available cores.

## Super class

```
mlr3filters::Filter->FilterMRMR
```

#### Methods

#### **Public methods:**

- FilterMRMR\$new()
- FilterMRMR\$clone()

**Method** new(): Create a FilterMRMR object.

Usage:

FilterMRMR\$new()

Method clone(): The objects of this class are cloneable with this method.

Usage:

FilterMRMR\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

## References

Kursa MB (2021). "Praznik: High performance information-based feature selection." *SoftwareX*, **16**, 100819. doi:10.1016/j.softx.2021.100819.

For a benchmark of filter methods:

Bommert A, Sun X, Bischl B, Rahnenführer J, Lang M (2020). "Benchmark for filter methods for feature selection in high-dimensional classification data." *Computational Statistics & Data Analysis*, **143**, 106839. doi:10.1016/j.csda.2019.106839.

#### See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr\_filters

```
Other Filter: Filter, mlr_filters_anova, mlr_filters_auc, mlr_filters_carscore, mlr_filters_carsurvscore, mlr_filters_cmim, mlr_filters_correlation, mlr_filters_disr, mlr_filters_find_correlation, mlr_filters_importance, mlr_filters_information_gain, mlr_filters_jmim, mlr_filters_jmi, mlr_filters_kruskal_test, mlr_filters_mim, mlr_filters_njmim, mlr_filters_performance, mlr_filters_permutation, mlr_filters_relief, mlr_filters_selected_features, mlr_filters_variance, mlr_filters
```

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#### **Examples**

```
if (requireNamespace("praznik")) {
   task = mlr3::tsk("iris")
   filter = flt("mrmr")
   filter$calculate(task, nfeat = 2)
   as.data.table(filter)
}

if (mlr3misc::require_namespaces(c("mlr3pipelines", "rpart", "praznik"), quietly = TRUE)) {
   library("mlr3pipelines")
   task = mlr3::tsk("spam")

# Note: `filter.frac` is selected randomly and should be tuned.

graph = po("filter", filter = flt("mrmr"), filter.frac = 0.5) %>>%
    po("learner", mlr3::lrn("classif.rpart"))

graph$train(task)
}
```

mlr\_filters\_njmim

Minimal Normalised Joint Mutual Information Maximization Filter

## **Description**

Minimal normalised joint mutual information maximization filter calling praznik::NJMIM() from package praznik.

This filter supports partial scoring (see Filter).

## **Details**

As the scores calculated by the **praznik** package are not monotone due to the greedy forward fashion, the returned scores simply reflect the selection order: 1, (k-1)/k, ..., 1/k where k is the number of selected features.

Threading is disabled by default (hyperparameter threads is set to 1). Set to a number  $\geq$  2 to enable threading, or to 0 for auto-detecting the number of available cores.

#### Super class

```
mlr3filters::Filter -> FilterNJMIM
```

#### Methods

## **Public methods:**

- FilterNJMIM\$new()
- FilterNJMIM\$clone()

**Method** new(): Create a FilterNJMIM object.

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```
Usage:
FilterNJMIM$new()

Method clone(): The objects of this class are cloneable with this method.
Usage:
FilterNJMIM$clone(deep = FALSE)
Arguments:
deep Whether to make a deep clone.
```

#### References

Kursa MB (2021). "Praznik: High performance information-based feature selection." *SoftwareX*, **16**, 100819. doi:10.1016/j.softx.2021.100819.

For a benchmark of filter methods:

Bommert A, Sun X, Bischl B, Rahnenführer J, Lang M (2020). "Benchmark for filter methods for feature selection in high-dimensional classification data." *Computational Statistics & Data Analysis*, **143**, 106839. doi:10.1016/j.csda.2019.106839.

#### See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr filters

```
Other Filter: Filter, mlr_filters_anova, mlr_filters_auc, mlr_filters_carscore, mlr_filters_carsurvscore, mlr_filters_cmim, mlr_filters_correlation, mlr_filters_disr, mlr_filters_find_correlation, mlr_filters_importance, mlr_filters_information_gain, mlr_filters_jmim, mlr_filters_jmi, mlr_filters_kruskal_test, mlr_filters_mim, mlr_filters_mrmr, mlr_filters_performance, mlr_filters_permutation, mlr_filters_relief, mlr_filters_selected_features, mlr_filters_variance, mlr_filters
```

```
if (requireNamespace("praznik")) {
   task = mlr3::tsk("iris")
   filter = flt("njmim")
   filter$calculate(task, nfeat = 2)
   as.data.table(filter)
}

if (mlr3misc::require_namespaces(c("mlr3pipelines", "rpart", "praznik"), quietly = TRUE)) {
   library("mlr3pipelines")
   task = mlr3::tsk("spam")

# Note: `filter.frac` is selected randomly and should be tuned.

graph = po("filter", filter = flt("njmim"), filter.frac = 0.5) %>>%
    po("learner", mlr3::lrn("classif.rpart"))

graph$train(task)
```

```
mlr_filters_performance
```

Predictive Performance Filter

## **Description**

Filter which uses the predictive performance of a mlr3::Learner as filter score. Performs a mlr3::resample() for each feature separately. The filter score is the aggregated performance of the mlr3::Measure, or the negated aggregated performance if the measure has to be minimized.

## Super class

```
mlr3filters::Filter->FilterPerformance

Public fields

learner (mlr3::Learner)

resampling (mlr3::Resampling)

measure (mlr3::Measure)
```

## Methods

#### **Public methods:**

- FilterPerformance\$new()
- FilterPerformance\$clone()

**Method** new(): Create a FilterDISR object.

```
Usage:
FilterPerformance$new(
  learner = mlr3::lrn("classif.featureless"),
  resampling = mlr3::rsmp("holdout"),
  measure = NULL
)
Arguments:
learner (mlr3::Learner)
  mlr3::Learner to use for model fitting.
resampling (mlr3::Resampling)
  mlr3::Resampling to be used within resampling.
measure (mlr3::Measure)
  mlr3::Measure to be used for evaluating the performance.
```

Method clone(): The objects of this class are cloneable with this method.

```
Usage:
FilterPerformance$clone(deep = FALSE)
Arguments:
deep Whether to make a deep clone.
```

#### See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr\_filters

```
Other Filter: Filter, mlr_filters_anova, mlr_filters_auc, mlr_filters_carscore, mlr_filters_carsurvscore, mlr_filters_cmim, mlr_filters_correlation, mlr_filters_disr, mlr_filters_find_correlation, mlr_filters_importance, mlr_filters_information_gain, mlr_filters_jmim, mlr_filters_jmi, mlr_filters_kruskal_test, mlr_filters_mim, mlr_filters_mrmr, mlr_filters_njmim, mlr_filters_permutation, mlr_filters_relief, mlr_filters_selected_features, mlr_filters_variance, mlr_filters
```

## **Examples**

```
if (requireNamespace("rpart")) {
   task = mlr3::tsk("iris")
   learner = mlr3::lrn("classif.rpart")
   filter = flt("performance", learner = learner)
   filter$calculate(task)
   as.data.table(filter)
}

if (mlr3misc::require_namespaces(c("mlr3pipelines", "rpart"), quietly = TRUE)) {
   library("mlr3pipelines")
   task = mlr3::tsk("iris")
   l = lrn("classif.rpart")

# Note: `filter.frac` is selected randomly and should be tuned.

graph = po("filter", filter = flt("performance", learner = 1), filter.frac = 0.5) %>>%
    po("learner", mlr3::lrn("classif.rpart"))

graph$train(task)
}
```

mlr\_filters\_permutation

Permutation Score Filter

## **Description**

The permutation filter randomly permutes the values of a single feature in a mlr3::Task to break the association with the response. The permutated feature, together with the unmodified features, is used to perform a mlr3::resample(). The permutation filter score is the difference between the aggregated performance of the mlr3::Measure and the performance estimated on the unmodified mlr3::Task.

#### **Parameters**

```
standardize logical(1)
Standardize feature importance by maximum score.

nmc integer(1)
Number of Monte-Carlo iterations to use in computing the feature importance.
```

## Super class

```
mlr3filters::Filter -> FilterPermutation
```

#### **Public fields**

```
learner (mlr3::Learner)
resampling (mlr3::Resampling)
measure (mlr3::Measure)
```

#### Methods

#### **Public methods:**

- FilterPermutation\$new()
- FilterPermutation\$clone()

**Method** new(): Create a FilterPermutation object.

```
Usage:
FilterPermutation$new(
  learner = mlr3::lrn("classif.featureless"),
  resampling = mlr3::rsmp("holdout"),
  measure = NULL
)
Arguments:
learner (mlr3::Learner)
  mlr3::Learner to use for model fitting.
resampling (mlr3::Resampling)
  mlr3::Resampling to be used within resampling.
measure (mlr3::Measure)
  mlr3::Measure to be used for evaluating the performance.
```

**Method** clone(): The objects of this class are cloneable with this method.

```
Usage:
FilterPermutation$clone(deep = FALSE)
Arguments:
deep Whether to make a deep clone.
```

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#### See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr\_filters

```
Other Filter: Filter, mlr_filters_anova, mlr_filters_auc, mlr_filters_carscore, mlr_filters_carsurvscore, mlr_filters_cmim, mlr_filters_correlation, mlr_filters_disr, mlr_filters_find_correlation, mlr_filters_importance, mlr_filters_information_gain, mlr_filters_jmim, mlr_filters_jmi, mlr_filters_kruskal_test, mlr_filters_mim, mlr_filters_mrmr, mlr_filters_njmim, mlr_filters_performance, mlr_filters_relief, mlr_filters_selected_features, mlr_filters_variance, mlr_filters
```

## **Examples**

```
if (requireNamespace("rpart")) {
 learner = mlr3::lrn("classif.rpart")
 resampling = mlr3::rsmp("holdout")
 measure = mlr3::msr("classif.acc")
 filter = flt("permutation", learner = learner, measure = measure, resampling = resampling,
   nmc = 2)
 task = mlr3::tsk("iris")
 filter$calculate(task)
 as.data.table(filter)
}
if (mlr3misc::require_namespaces(c("mlr3pipelines", "rpart"), quietly = TRUE)) {
 library("mlr3pipelines")
 task = mlr3::tsk("iris")
 # Note: `filter.frac` is selected randomly and should be tuned.
 graph = po("filter", filter = flt("permutation", nmc = 2), filter.frac = 0.5) %>>%
   po("learner", mlr3::lrn("classif.rpart"))
 graph$train(task)
}
```

mlr\_filters\_relief RELIEF Filter

#### **Description**

Information gain filter calling FSelectorRcpp::relief() in package FSelectorRcpp.

#### Super class

```
mlr3filters::Filter -> FilterRelief
```

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#### Methods

```
Public methods:
```

```
FilterRelief$new()FilterRelief$clone()
```

Method new(): Create a FilterRelief object.

```
Usage:
FilterRelief$new()
```

**Method** clone(): The objects of this class are cloneable with this method.

```
Usage:
FilterRelief$clone(deep = FALSE)
Arguments:
deep Whether to make a deep clone.
```

#### See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr\_filters

```
Other Filter: Filter, mlr_filters_anova, mlr_filters_auc, mlr_filters_carscore, mlr_filters_carsurvscore, mlr_filters_cmim, mlr_filters_correlation, mlr_filters_disr, mlr_filters_find_correlation, mlr_filters_importance, mlr_filters_information_gain, mlr_filters_jmim, mlr_filters_jmi, mlr_filters_kruskal_test, mlr_filters_mim, mlr_filters_mrmr, mlr_filters_njmim, mlr_filters_performance, mlr_filters_permutation, mlr_filters_selected_features, mlr_filters_variance, mlr_filters
```

```
if (requireNamespace("FSelectorRcpp")) {
 ## Relief (default)
 task = mlr3::tsk("iris")
 filter = flt("relief")
 filter$calculate(task)
 head(filter$scores, 3)
 as.data.table(filter)
}
if (mlr3misc::require_namespaces(c("mlr3pipelines", "FSelectorRcpp", "rpart"), quietly = TRUE)) {
 library("mlr3pipelines")
 task = mlr3::tsk("iris")
 # Note: `filter.frac` is selected randomly and should be tuned.
 graph = po("filter", filter = flt("relief"), filter.frac = 0.5) %>>%
   po("learner", mlr3::lrn("classif.rpart"))
 graph$train(task)
}
```

```
mlr_filters_selected_features
```

Filter for Embedded Feature Selection

## **Description**

Filter using embedded feature selection of machine learning algorithms. Takes a mlr3::Learner which is capable of extracting the selected features (property "selected\_features"), fits the model and extracts the selected features.

Note that contrary to mlr\_filters\_importance, there is no ordering in the selected features. Selected features get a score of 1, deselected features get a score of 0. The order of selected features is random and different from the order in the learner. In combination with mlr3pipelines, only the filter criterion cutoff makes sense.

## Super class

```
mlr3filters::Filter -> FilterSelectedFeatures
```

#### **Public fields**

```
learner (mlr3::Learner)
```

Learner to extract the importance values from.

#### Methods

#### **Public methods:**

- FilterSelectedFeatures\$new()
- FilterSelectedFeatures\$clone()

```
Method new(): Create a FilterImportance object.
```

```
Usage:
```

```
FilterSelectedFeatures$new(learner = mlr3::lrn("classif.featureless"))
```

Arguments:

```
learner (mlr3::Learner)
```

Learner to extract the selected features from.

Method clone(): The objects of this class are cloneable with this method.

Usage:

```
FilterSelectedFeatures$clone(deep = FALSE)
```

Arguments:

deep Whether to make a deep clone.

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#### See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr\_filters

```
Other Filter: Filter, mlr_filters_anova, mlr_filters_auc, mlr_filters_carscore, mlr_filters_carsurvscore, mlr_filters_cmim, mlr_filters_correlation, mlr_filters_disr, mlr_filters_find_correlation, mlr_filters_importance, mlr_filters_information_gain, mlr_filters_jmim, mlr_filters_jmi, mlr_filters_kruskal_test, mlr_filters_mim, mlr_filters_mrmr, mlr_filters_njmim, mlr_filters_performance, mlr_filters_permutation, mlr_filters_relief, mlr_filters_variance, mlr_filters
```

#### **Examples**

```
if (requireNamespace("rpart")) {
 task = mlr3::tsk("iris")
 learner = mlr3::lrn("classif.rpart")
 filter = flt("selected_features", learner = learner)
 filter$calculate(task)
 as.data.table(filter)
}
if (mlr3misc::require_namespaces(c("mlr3pipelines", "mlr3learners", "rpart"), quietly = TRUE)) {
 library("mlr3pipelines")
 library("mlr3learners")
 task = mlr3::tsk("sonar")
 filter = flt("selected_features", learner = lrn("classif.rpart"))
 # Note: All filter scores are either 0 or 1, i.e. setting `filter.cutoff = 0.5` means that
 # we select all "selected features".
 graph = po("filter", filter = filter, filter.cutoff = 0.5) %>>%
   po("learner", mlr3::lrn("classif.log_reg"))
 graph$train(task)
}
```

mlr\_filters\_variance Variance Filter

## Description

Variance filter calling stats::var().

Argument na.rm defaults to TRUE here.

## Super class

```
mlr3filters::Filter->FilterVariance
```

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#### Methods

#### **Public methods:**

```
FilterVariance$new()FilterVariance$clone()
```

```
Method new(): Create a FilterVariance object.
```

Usage:

FilterVariance\$new()

**Method** clone(): The objects of this class are cloneable with this method.

Usage:

FilterVariance\$clone(deep = FALSE)

Arguments:

deep Whether to make a deep clone.

#### References

For a benchmark of filter methods:

Bommert A, Sun X, Bischl B, Rahnenführer J, Lang M (2020). "Benchmark for filter methods for feature selection in high-dimensional classification data." *Computational Statistics & Data Analysis*, **143**, 106839. doi:10.1016/j.csda.2019.106839.

## See Also

- PipeOpFilter for filter-based feature selection.
- Dictionary of Filters: mlr\_filters

```
Other Filter: Filter, mlr_filters_anova, mlr_filters_auc, mlr_filters_carscore, mlr_filters_carsurvscore, mlr_filters_cmim, mlr_filters_correlation, mlr_filters_disr, mlr_filters_find_correlation, mlr_filters_importance, mlr_filters_information_gain, mlr_filters_jmim, mlr_filters_jmi, mlr_filters_kruskal_test, mlr_filters_mim, mlr_filters_mrmr, mlr_filters_njmim, mlr_filters_performance, mlr_filters_permutation, mlr_filters_relief, mlr_filters_selected_features, mlr_filters
```

```
task = mlr3::tsk("mtcars")
filter = flt("variance")
filter$calculate(task)
head(filter$scores, 3)
as.data.table(filter)

if (mlr3misc::require_namespaces(c("mlr3pipelines", "rpart"), quietly = TRUE)) {
   library("mlr3pipelines")
   task = mlr3::tsk("spam")

# Note: `filter.frac` is selected randomly and should be tuned.

graph = po("filter", filter = flt("variance"), filter.frac = 0.5) %>>%
```

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```
po("learner", mlr3::lrn("classif.rpart"))
graph$train(task)
}
```

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