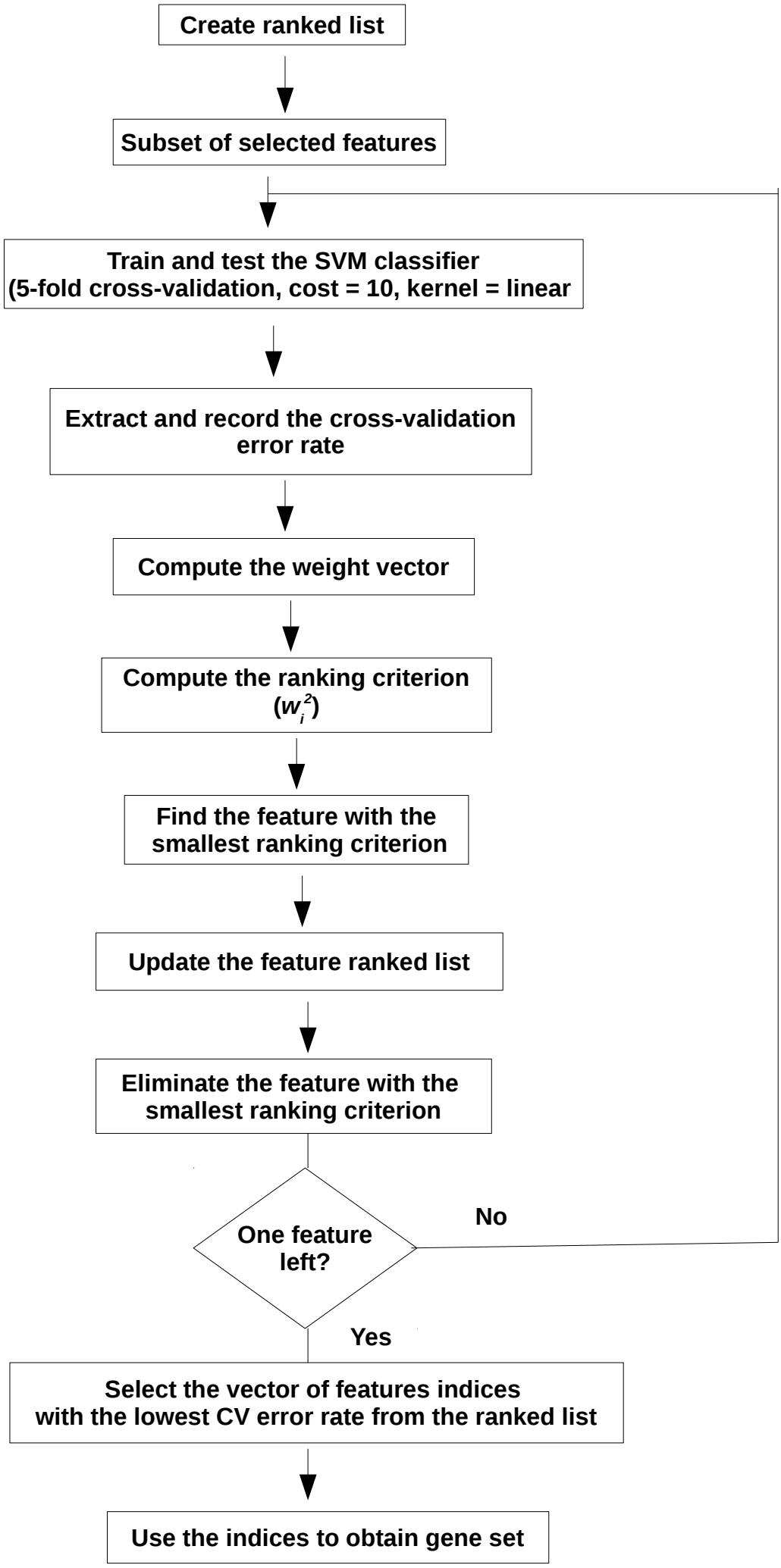
Create ranked list
Subset of selected features
Train and test the SVM classifier
(5-fold cross-validation, cost = 10, kernel = linear
Extract and record the cross-validation
error rate
Compute the weight vector
Compute the ranking criterion
(w_i^2)
Find the feature with the
smallest ranking criterion
Update the feature ranked list
Eliminate the feature with the
smallest ranking criterion
One feature
left?
No
Yes
Select the vector of features indices
with the lowest CV error rate from the ranked list
Use the indices to obtain gene set