

Define a list of feature numbers in decreasing order: $d_0, d_1, \dots, d_k$

Resample sample set by LOO, M-fold or bootstrap

Recursive feature selection at $d_0 \sim d_k$ levels,
Record prediction errors at each level

Finish?

n

y

Calculate error rate at each d_i level

Optimal feature number d^* : the minimal level with minimal CV2 error rate

Selected top features:
the top d^* highest-frequency features