

# BAP TU Delft

## ASD detection

## subgroup Feature Selection

*F.Kreté, G.van Wingerden*



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## Abstract

In the Netherlands, 3% of people above 4 years old are diagnosed with autism. Diagnosing is currently done with a psychological assessment, but classifying people with autism using resting state functional magnetic imaging, or rs-fMRI, has become promising. The goal of this project was to see if new features could be found, based on the graph of rs-fMRI data stored in the Autism Brain Imaging Data Exchange (ABIDE) dataset, that had a significant positive influence on the accuracy of a predictive model. To do this, several feature selection modules were researched and coded in Python. Subsequently, these were tested with the features and classification methods created by our partner subgroups. The best performing model, using all data, had an accuracy of 74.26% and a sensitivity of 65.35%. The best performing model using graph features, on all data, had an accuracy of 60.4% and a sensitivity of 46.6%. This indicates that there were no graph features developed that had a significant positive influence on classifying whether someone has autism.

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# 1 Introduction

Autism Spectrum Disorder (ASD), often simply denoted as autism, is a neurodevelopmental disorder. It is mainly characterized by challenges in social interactions and communication and by restricted or repetitive behaviors. According to the 'Centraal Bureau voor de Statistiek' (CBS), 3% of Dutch people above 4 years of age indicated having ASD between 2022 and 2024 [1]. This is equivalent to about 280.000 men and 140.000 women in the Netherlands alone. This statistic can be seen in Figure 1. At this moment, ASD is diagnosed through a comprehensive psychological assessment. In the Netherlands, this is done by a psychiatrist, or 'gz-psycholoog'. According to the 'Nederlandse Vereniging voor Autisme' (NVA), there is no biomarker for ASD, and diagnosis relies only on identifying specific behavioral characteristics [2]. The diagnostic process typically involves multiple interviews and observations to assess aspects such as social interaction, communication, and repetitive behaviors. According to the 'Zorgstandaard Autisme', a thorough diagnostic trajectory takes approximately twelve to fourteen hours to complete. It is important to know if someone has ASD, because they have different needs. In addition to this, according to CBS, 74% of people with ASD above 12 years of age had suffered depressive or fearful feelings in the last 4 weeks, compared to 43% of people without ASD.

Research has started to try to find certain biomarkers to classify ASD. The search for biomarkers could speed up diagnosis and make it more reliable. It could also help deepen our understanding of ASD and how it affects the brain. To find these biomarkers, rs-fMRI data is used. The use of machine learning classifiers on rs-fMRI data has been reported to be promising. Some results indicate an overall summary sensitivity and specificity estimates of 73.8% and 74.8%, respectively [3]. With the addition of other brain imaging data or phenotypic data, achieving even higher sensitivities compared to rs-fMRI data alone (84.7% versus 72.8%).

Classifying ASD using rs-fMRI data is done by machine learning. Machine learning is the practice of teaching computers to recognize patterns and make predictions on data without being explicitly programmed. It works in 4 steps. The first step is data collection, where samples are collected. Here, the type of data can vary. Second is training, where the data is fed into an algorithm, and this algorithm should try and learn the patterns. It then creates a model based on what it has learned, and finally, this model is used to make predictions on new data. It is important to understand the idea of feature selection. Here, features are evaluated and only the best features are held on to, in an attempt to make the model perform better and faster. The exact process will be explained in the thesis, but is visually illustrated in Figure 4.

It seems that right now, no one has tried to convert the rs-fMRI data to graph features and use these to predict ASD. These graph features could introduce new information on how the brain of someone with ASD differs from that of someone without ASD, called an allistic individual. The goal is to identify new features that have a positive effect on

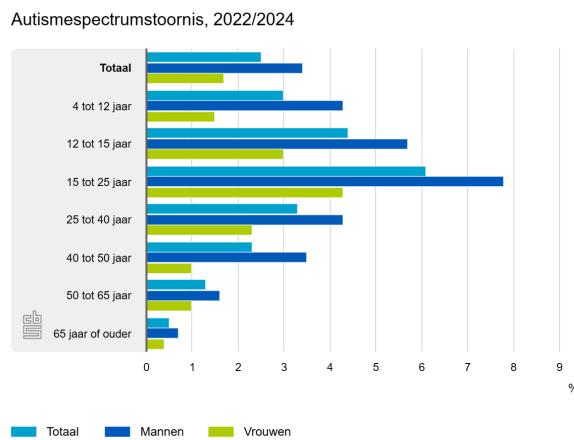


Figure 1: Reported ASD 2022-2024 CBS [1]

the precision of predictive models when trying to classify ASD. To do this, the second version of the Autism Brain Imaging Data Exchange (ABIDE) [4] was used. All of this is to hopefully promote further research.

To execute this process, the work was divided among 3 subgroups.

1. Feature design
2. Classification
3. Feature selection

Their relationship can be seen in Figure 2.

Feature design will transfer the rs-fMRI data into a graph and extract graph features, along with possible other features. They will then push these features to the other subgroups. Classification will design several classification methods to try to get the best performance with the given features. Finally, feature selection will try to eliminate irrelevant features and identify the features most important for the performance of the process. Next to this, it was decided that there should be a GUI for the project. This task was taken up by the classification subgroup. This thesis will detail the design and subsequent challenges of the feature selection subgroup. It will talk about which feature selection methods have been applied and which features, if any, are the most effective, the design of these features, or the design of the classification methods can be found in their respective thesis.

The thesis will go through the different feature selection methods, how they work, and why they were selected. It will show the results gathered from the feature selection methods and draw a conclusion based on these results.



Figure 2: Overview of the subgroups in the project pipeline.

## 2 Pre-required knowledge

### 2.1 ASD in the brain

While the NVA says that there are no biomarkers for ASD [2], there is still significant research done on the workings of ASD in the brain. This research has been mostly done using MRI.

Studies show that the brain structure of people with ASD is different than that of allistic people. In the brain of a person with ASD, high connectivity can be measured within local regions of interest, or ROIs, while low long-range connectivity is measured between these different ROIs [5]. ROI pairs with the strongest correlation are shown to be the most abnormal in people with ASD. Especially negatively correlated ROI pairs showed less anti-correlation, possibly representing weaker long-range connections between different regions of interest pairs [6, 7].

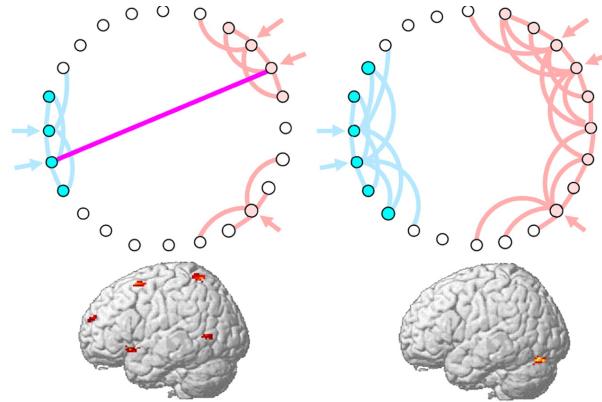


Figure 3: Network connectivity in a neuro-typical brain (left) and a brain with ASD (right) [5]

It is important to know that ASD behaves differently in the brains of females than in males. ASD is more prevalent in males, with around 70% of diagnosed ASD cases being described as males [8]. Males with ASD demonstrate more externalizing behavior, like aggressiveness or hyperactivity, while females with ASD are more likely to experience internalizing problems, like anxiety and other emotional problems [8]. Female children are more likely to camouflage their social challenges, having less intense ASD symptoms, while male children are more likely to play alone, showing clear symptoms of ASD [9, 10]. This shows a clear male bias in our understanding of ASD.

Differences are also found when looking at the brains of males and females with ASD using MRI. For example, research shows that, relative to allistic peers, females had more extensive cortical differences than autistic males [11]. This also shows for the classification process of people with ASD using MRI, where different classifiers have a contrasting performance based on gender [12].

### 2.2 MRI data

fMRI is an imaging scan that shows activity in specific areas of the brain. A standard MRI scan uses an extremely powerful magnet, radio waves, and computer processing to generate highly detailed 3D pictures of the inside of your body. An fMRI scan uses

the same MRI machine, but tracks blood flow in different parts of your brain. This, in combination with the fact that brain cells use more oxygen when utilized for certain tasks, means that the areas of your brain that are working the hardest appear brighter on an fMRI scan [13].

To investigate brain disorders such as ASD, rs-fMRI has been considered because of the minimal need for participants' cooperation, does not rely on cognitive task design, and eliminates the need for additional equipment during imaging. Using rs-fMRI, it is possible to examine resting-state network (RSN) abnormalities in individuals with ASD. The RSNs are a set of brain regions between which there are consistent spatial and temporal fluctuations and provide valuable information about the brain functions in healthy individuals and those with neurological disorders, such as individuals with ASD. Numerous studies have suggested patterns of abnormalities in RSNs as potential biomarkers for the diagnosis of ASD [12].

### 2.3 ABIDE dataset

All data used in this project is from the ABIDE dataset. This is a collection of rs-fMRI scans from different universities, related to subjects who are either autistic or have ASD. The use of this dataset makes new research easier and cheaper, because there is no need for access to subjects, an MRI machine, or professional staff to operate the machine. Also, since more than 20 international research sites have uploaded their data, the data is extensive and diverse. Extensiveness means the influence of outliers will be minimized, and diversity means the result will apply to a broader population. It contains 1112 rs-fMRI data sets with corresponding structural MRI and phenotypic information from 539 individuals with ASD and 573 age-matched typical controls [14]. While ABIDE is useful and extensive, there are also things to consider when using the dataset, like the fact that it uses data from different research sites. This means that there are also differences in the way the sites did their research. This leads to differences in methods, which can impact research findings.

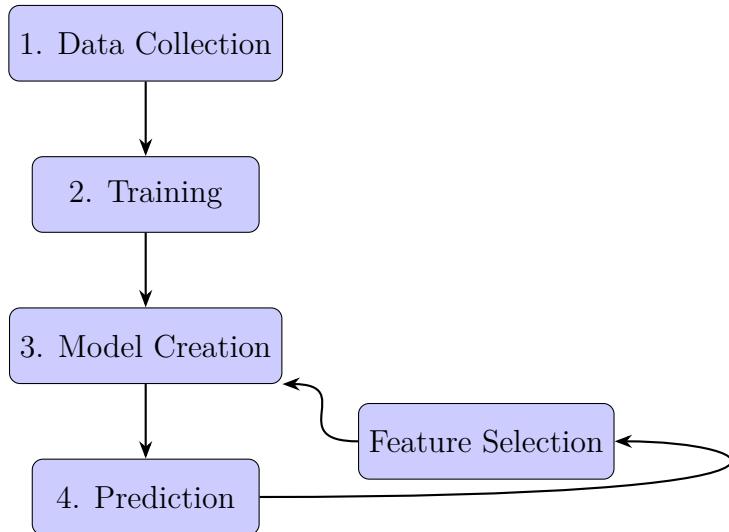


Figure 4: The machine learning pipeline illustrating the main steps and where most of the feature selection takes place.

## 2.4 Graph features

An important term in this project is 'graph features'. A graph is a collection of nodes that are either connected or not connected to other nodes. A graph and its nodes can represent a lot of things. In a social network, the nodes might represent people, and in a computer network, they might represent computers or routers. In the case of rs-fMRI, the nodes represent ROIs in the brain. The connections between nodes can also have weights or directions, but do not have to. When imaging a collection of nodes and their connections, a graph is created as seen in Figure 5. A graph can also be represented as can be seen in Table 1. Here, the nodes are present on both the x-axis and the y-axis. A connection is represented as a 1 and no connection is represented as a 0. There are several graph-specific features. Examples are connectivity, how many different nodes a node is connected to, centrality, what is the average distance to each node, etc.

Example Connectivity Graph

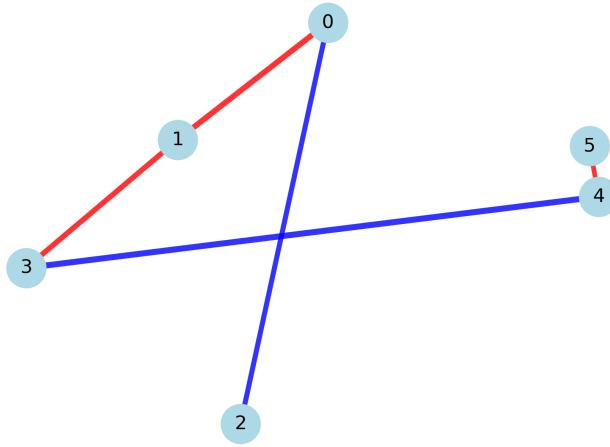


Figure 5: Example connectivity graph showing correlations between regions. Red edges indicate positive correlations, and blue edges indicate negative correlations.

Table 1: Adjacency matrix representing the weighted connections between nodes.

	node 0	node 1	node 2	node 3	node 4	node 5
node 0		0.80	-0.60	0.00	0.00	0.00
node 1	0.80		0.00	0.70	0.00	0.00
node 2	-0.60	0.00		0.00	0.00	0.00
node 3	0.00	0.70	0.00		-0.90	0.00
node 4	0.00	0.00	0.00	-0.90		0.50
node 5	0.00	0.00	0.00	0.00	0.50	

### 3 Program of requirements

For this project, the feature selection process is quite important. First of all, the feature selection process makes sure only the important features for classification are used in the classification process. This makes the process less computationally expensive and prevents overfitting of the model. This way, accuracy can also be improved by this process.

Apart from that, for the purpose of further research, the features most prominent in the classification process should be shown in the interface. It is the goal of the feature selection group to find and record these features.

It is important to note that, for a performance indicator, reduced misclassifications has been used instead of improved accuracy. This is because improved accuracy can be insensitive to changes if the initial accuracy is already high. Reduced misclassifications focus on the actual errors reduced, making it an informative indicator of feature selection performance.

To make sure the end product is in line with the given goals, a program of requirements was set up. Below the functional requirements, what the system should do, and the system requirements, how the program should perform, are given.

#### 3.1 Functional requirements

- The system must use the ABIDE dataset
- The system works with different classification methods
- The system works with different graph inference methods
- The system shows which features it selects
- The system selects all features that have a positive effect on the performance of the program with the current classification method
- The system shows the accuracy of the model
- The system uses a selection method based on the classification method chosen.

#### 3.2 System requirements

- The system reduces the misclassifications by 25%
- The system runs in less than an hour
- The system is scalable to datasets with 500 features and 1000 subjects

## 4 Feature selection methods

### 4.1 Feature selection

An important step in the process of machine learning is the selection of features. By reducing the features in the dataset to only the most important ones, the system will be less computationally intensive. This means that the classification process will take less time to run, which is crucial if this process needs to take a certain amount of time.

Feature selection is also useful because of another problem, called the curse of dimensionality. This is a phenomenon that happens when a machine learning program is trained on extremely high-dimensional data, or a lot of features. At first, the accuracy increases with higher dimensionality, but as dimensionality rises further, the accuracy can go down [15]. This is because the training model begins to overfit. This overfitting happens when a machine learning algorithm has been learning from many particular details from a training set, including noise and outliers. This way, the model performs very well on the training set, but when it runs on the test data, it performs a lot worse. By only training the model on the features deemed important, the problem of overfitting will be reduced, and accuracy goes up, despite using fewer features.

Feature selection can be done in many ways, but the different techniques almost always fall into three categories: filter, wrapped, and embedded methods [16]. Filter methods rank features without the use of a classifier. It usually consists of two steps. The first of which ranks features based on certain criteria. Either in a univariate scheme, independently ranking features, or in a multivariate scheme, which evaluates features in a batch. The second step chooses the highest ranked features [17]. Examples of filter methods include filtering the features using Pearson correlation between the features and the class label, or filtering the features by only keeping the features that cross a certain threshold of variance. Filter methods are usually fast and have a low computational cost, but lack accuracy. They are useful for pre-processing large amounts of data.



Figure 6: Filter-based feature selection: Independent method applied before model training.

Wrapper methods utilize the performance of the predictor as a way to select features. The predictor is wrapped on a search algorithm that tries to find a subset of features that performs the best. It does this in a couple of steps. It first finds a subset of features, it then evaluates this subset by the performance of the chosen classifier. It repeats steps 1 and 2 until a desired performance is found [18]. This produces a high accuracy but is very computationally expensive. The size of the search space for  $m$  features is  $2^m$  [17]. These algorithms are very slow to run and scale exponentially with large amounts of features.

Both these methods have their advantages and disadvantages. Filter methods are computationally efficient, but do not take into account the biases of the classifiers. Wrapper methods generally have a high performance, but have to evaluate the dataset many times using a classifier, which can take a lot of time. The third sort of feature selection method has the advantages of both filter and wrapper methods. They incorporate the classifier into the selection, but are computationally less expensive than wrapper methods [17, 16].

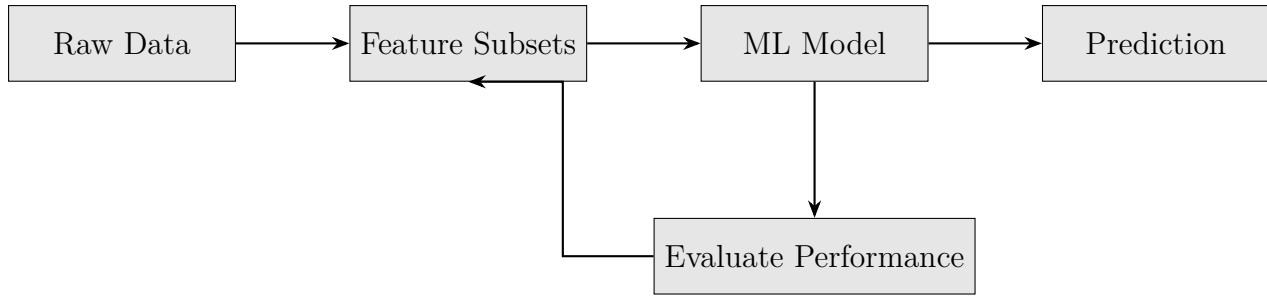


Figure 7: Wrapper-based feature selection: Model is trained on various feature subsets, performance guides selection.

They are called embedded methods. Embedded methods incorporate feature selection as part of the training process. Like wrapper methods, these methods search for an optimal subset of features, but try to limit the computational cost by building the feature selection inside the classifier.

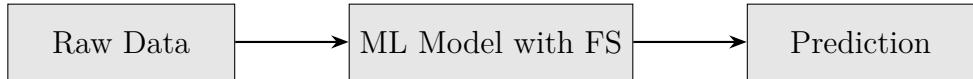


Figure 8: Embedded feature selection: Feature selection happens during model training.

To find the best features in the process of this report, several feature selection methods were developed. Because this process prioritizes performance over computational cost up until it takes longer than an hour to run, wrapper and embedded methods were chosen over filter methods. Also, feature selection methods should be compatible with our data, because the rs-fMRI graph data is very high-dimensional, and the features can be expected to be nonlinear.

Each method has its upsides and downsides, especially in combination with different classification methods. The next section will help explain each feature selection method and why they were chosen. For a quick overview, Table 2 can be referenced.

## 4.2 Permutation Importance

The first feature selection method evaluated is a wrapped method called Permutation Importance. The method changes every sample of a single feature and evaluates the change in scoring of the classifier model. It repeats this to give each feature an 'importance'. To implement this method, the *scikit learn* library was used in Python [19].

### 4.2.1 Methodology

Permutation importance is model agnostic, which means that it can work with any classification model. To implement permutation importance, the model needs to run normally first. It creates a baseline metric by scoring the model with all features intact. This scoring method can be in different parameters, but when set to default, it will use the scoring method of the given model. So it will use accuracy for a classifier, in our case, this is always. After this is done, it will randomly assign all samples for a given feature a new value. By randomizing these samples, the connection between the feature and the

outcome should be broken. After randomizing, the program checks the scorer again to see how it has changed. It then assigns a feature an importance equal to the amount the score has dropped. This value is thus negative if the score has increased, indicating a negative influence on the accuracy of the classification in our case. The model also repeats this process multiple times per feature. It does this for robustness, by testing multiple times, it reduces the chance of outliers. The equation for finding the final importance score can be found in equation 1

$$i_j = s - \frac{1}{K} \sum_{k=1}^K s_{k,j} \quad (1)$$

Here  $s$  is the initial score,  $\rangle_j$  is the importance score for feature  $j$ , and  $K$  is the number of repetitions.

#### 4.2.2 Pros and cons

Permutation importance is a very useful method because it works with nonlinear data and with every classifier. There are, however, downsides; some of them make permutation importance less useful for certain classifiers.

First of all, permutation importance is computationally expensive. It needs to check every feature and has to do this repeatedly for a more robust importance score. This means that when your data is high-dimensional, this method becomes slow. It becomes almost impossible to use when the classifier also has a high computational training cost or cost per prediction, like complex neural networks.

The method is not good at handling data that is highly correlated, once again, something that occurs more often in high-dimensional data. Since permutation importance checks each feature one by one, it might mark two highly correlated features as unimportant, since it doesn't affect the score when only one of the features is missing. However, the score can still drop when both features are removed. Thus, permutation importance might miss important features.

Finally, permutation importance does not work well with unstable models or models with high variance, like single decision trees. Since permutation importance randomly shuffles a feature's values, if the score is vastly different each time, then this will lead to inconsistent importance scores.

### 4.3 Lasso

The next feature selection method is called the Least Absolute Shrinkage and Selection Operator (LASSO). The selection method was implemented using the *pyHSICLasso* package made by Yamada and Climente [20, 21].

#### 4.3.1 Methodology

Lasso is a modification of the Ordinary Least Squares (OLS) cost function. Lasso adds an L1 penalty to OLS, minimizing the absolute sum of the coefficients. This penalty shrinks certain coefficients to zero and effectively performs feature selection [22]. The formula for Lasso can be found in Equation 2.

$$\hat{\beta}^{\text{lasso}} = \arg \min_{\beta} \left\{ \frac{1}{2} \sum_{i=1}^n \left( y_i - \beta_0 - \sum_{j=1}^p x_{ij} \beta_j \right)^2 + \lambda \sum_{j=1}^p |\beta_j| \right\} \quad (2)$$

Where  $\mathbf{y}$  is the vector of the observed target values,  $\mathbf{X}$  is the matrix of input features,  $\beta$  is the vector of regression coefficients to be estimated, and  $\lambda$  is the regularization parameter. The higher this parameter, the more the coefficients shrink to zero. As can be seen, the equation can be divided into two parts: the first of which is the residual sum of squares. The second part represents the L1-penalty function.

By shrinking different feature coefficients to zero, the L1-penalty improves the prediction accuracy and makes the model easily interpretable. It can handle high-dimensionality and high correlation in features by choosing one feature among a group of highly correlated features and shrinking the rest to zero.

Lasso is particularly useful when the number of features is larger than the number of training samples [23]. This is exactly the case with the data of this project, which has a lot of samples. It also has a relatively low computational cost, making it a good feature selection method for our data.

### 4.3.2 HSIC Lasso

While Lasso is a useful feature selection tool and can handle the high-dimensionality present in our dataset, there is still a critical limitation of Lasso. On its own, Lasso cannot capture non-linear dependency. Because the dataset can be expected to have non-linear features, the Lasso method should be modified to capture non-linearity. A good method that can still handle high-dimensional feature selection uses the Hilbert-Schmidt Independence Criterion (HSIC) [20]. This feature-wise non-linear Lasso, called HSIC Lasso, can be seen in Equation 3.

$$\min_{\beta \in \mathbb{R}^d} \frac{1}{2} \left\| \bar{\mathbf{L}} - \sum_{k=1}^d \beta_k \bar{\mathbf{K}}^{(k)} \right\|_{\text{Frob}}^2 + \lambda \|\beta\|_1 \quad (3)$$

As can be seen, the equation looks like Equation 2, with some notable differences.  $\|\cdot\|_{\text{Frob}}$  is the Frobenius norm, which is the square root of the sum of the squares of all elements in the matrix.  $\bar{\mathbf{L}}$  and  $\bar{\mathbf{K}}$  are centered Gram Matrices, based on Gram Matrices  $K_{i,j} = K(x_{k,i}, x_{k,j})$  and  $L_{i,j} = L(y_i, y_j)$  [20].  $d$  here is the total number of features.

According to Equation 4, the first part of Equation 3 can be rewritten as

$$\frac{1}{2} \left\| \bar{\mathbf{L}} - \sum_{k=1}^d \beta_k \bar{\mathbf{K}}^{(k)} \right\|_{\text{Frob}}^2 = \frac{1}{2} \text{HSIC}(\mathbf{y}, \mathbf{y}) - \sum_{k=1}^d \beta_k \text{HSIC}(u_k, \mathbf{y}) + \frac{1}{2} \sum_{k,l=1}^d \beta_k \beta_l \text{HSIC}(u_k, u_l) \quad (4)$$

$\text{HSIC}(u_k, y)$ , is the Hilbert-Schmidt independence criterion, a kernel-based independence measure [20].  $u_k = [x_{k,1}, \dots x_{k,n}]^\top \in \mathbb{R}^n$  is the vector of the  $k$ th feature for all samples. Here,  $\text{HSIC}(y, y)$  is a constant and can be ignored. When using a kernel such as the Gaussian kernel,  $\text{HSIC}$  goes to zero if two variables are statistically independent. This way, HSIC Lasso is functionally a minimum redundancy maximum relevancy, or mRMR, based feature selection method, a feature selection method that will be explained later in the report. Equation 5 is the function that finds the relevancy to the output label, and Equation 6 is the function that finds the redundancy between every feature.

$$\sum_{k=1}^d \alpha_k \text{HSIC}(u_k, \mathbf{y}) \quad (5)$$

$$\frac{1}{2} \sum_{k,l=1}^d \alpha_k \alpha_l \text{HSIC}(u_k, u_l) \quad (6)$$

The fact that HSIC Lasso is an mRMR-based feature selection method makes it a filter method, not an embedded method like basic Lasso. Even though it uses an L1 penalty to select a sparse subset of features, like Lasso, it selects features before training a classifier, like filter methods do. Besides that, HSIC Lasso is still a very useful feature selection method. It works with non-linear features and, like basic Lasso, it works well with datasets that have a large number of features and a relatively low number of samples. This makes it a good feature selection method for our dataset.

### 4.3.3 Pros and cons

Lasso is a great method because it performs feature selection and regression simultaneously. It handles high-dimensional data well, which makes it very efficient. The HSIC method should be even better, since it works with non-linear data.

However, Lasso may discard all but one arbitrary feature among correlated features. This can hurt interpretability, making it hard to see which feature influences the classification.

The HSIC lasso has some other specific downsides. It is more complex to implement, but more importantly, it depends on the choice of kernel and the hyperparameters. This means that more parameters can differ and have to be taken into account.

## 4.4 Sequential Feature Selection

Sequential Feature Selection (SFS) is a wrapped feature selection method used. It creates subsets of features by adding or removing features sequentially based on an estimator. To implement this method, the *scikit learn* library was used in Python.

### 4.4.1 Methodology

SFS has two opposite versions: forwards SFS and backwards SFS. Forward SFS starts with an empty set. It then runs the program for each feature individually and evaluates the performance based on a specific indicator. The feature that increases the performance the most is then added to this set. After this, the program repeats these steps with every feature not yet added to the set, adding them to the features that have already been chosen and evaluating their performance. The program only stops when a given number of features have been added, the performance stops increasing by a given amount, or all features have been added.

When SFS works backwards, the program starts with a subset containing every feature and removes each feature individually. It then checks which removed feature drops the accuracy the least, or even improves it, and removes that feature from the subset permanently. Like with forwards SFS, the program then repeats these steps with the remaining features. It only stops when a given number of features is left, the performance is not

incremented by at least a given amount, while this amount can be negative, or when all features have been removed.

#### 4.4.2 Pros and cons

SFS is an intuitive and powerful method for feature selection because it directly measures the impact of each feature on model performance, in the context of all other features. Besides that, it works with any model. There are, however, downsides.

To start, SFS can be computationally expensive. Both methods first have  $n$  evaluations for an amount of chosen features  $n$ . The iteration after this becomes  $n - 1$  evaluations. This leads to  $O(n^2)$  evaluations, which grow exponentially with more features. Still, the backwards variation is quite more expensive than the opposite. This is because, while the forwards variant begins with an empty set, the backward SFS begins its program with every feature. This makes the first evaluations very expensive. Also, depending on the chosen amount of selected features  $n$ , forward SFS only has  $n$  iterations, while backwards SFS has  $m - n$  iterations, where  $m$  is the total number of features. This makes backward feature selection very computationally expensive for high-dimensional data.

Performance-wise, the forward model can be lacking. By adding features iteratively, the program can select features that contribute significantly in isolation, but may not be as useful when combined in a set with others. By removing features iteratively, backwards SFS is much better at handling these features in the context of a set, which can lead to a better performing model.

Also, the program is not always good at correlated features. The forwards method might not add features, because on itself they add nothing to the performance of the model, while they do have a positive effect when combined with other features. The backwards method handles correlated features better, since it would see a significant drop in performance when removing one of the two.

Finally, it should be noted that these methods are greedy. When a feature is removed or added, it is not considered again. In forwards SFS, this means that when a feature is added, it will never be removed again, even though in combination with other features, it might not have as much of an effect. In backwards this means that when a feature is removed, it will never be added again, even though when a different feature is removed, it might be relevant again.

## 5 Preprocessing

Now, all the proposed feature selection methods have been explained, and their pros and cons have been elaborated on. It seems some cons are shared by multiple methods. The biggest problem is the high dimensionality, which often results in computationally expensive feature selection and more highly correlated features. To try and remedy this, the data can be processed, and the features going into the final feature selection method are reduced before trying to select the most influential features. This has been implemented in two ways: a filter method called mRMR and clustering.

### 5.1 mRMR

mRMR is a very useful method of pre-processing large-scale feature selection problems for more accurate wrapper methods. This method is good for filtering the very large number of features into the few that are most important, using only these for a much more computationally expensive wrapper method. This way, both the advantage of faster filter methods as well as the higher accuracy of a wrapper method are present in the feature selection. mRMR has been implemented using the *scikit feature* package [24].

mRMR is based on Mutual Information for its selection, which can define the dependency of variables. The equation for mutual information is given in Equation 7 [25].

$$I(x; y) = \iint p(x, y) \log \frac{p(x, y)}{p(x)p(y)} dx dy \quad (7)$$

Here,  $p(x)$ ,  $p(y)$  and  $p(x, y)$  are probabilistic density functions of  $x$  and  $y$ . mRMR consists of two different criteria: minimal redundancy and maximal relevance.

First, the algorithm searches for a subset of features  $S$  with the maximal relevance to label  $y$ . It does this by using the mean value of all mutual information values between an individual feature  $x_i$  and label  $y$ . This criterion can be seen in Equation 8 [25].

$$\max D(S, y), \quad D = \frac{1}{|S|} \sum_{x_i \in S} I(x_i; y) \quad (8)$$

Equation 8 on its own could already perform feature selection, choosing the set of features most relevant to the label  $y$ . However, this method would not consider the dependency of features in the subset of features. When two features have a very high dependency, the subset should not care if one of the features is removed. This is where the minimal redundancy comes into play. The minimal redundancy part of mRMR also uses mutual information, but this is used to evaluate how much the features depend on each other. The minimal redundancy part can be seen in Equation 9 [25].

$$\min R(S), \quad R = \frac{1}{|S|^2} \sum_{x_i, x_j \in S} I(x_i, x_j) \quad (9)$$

In equation 10, it can be seen how both equations come together to form an mRMR score. [25]

$$\max \Phi(D, R), \quad \Phi = D - R \quad (10)$$

In reality, this method works with a greedy approach by starting with an empty set. It first searches for the feature with the most relevance to the label  $y$ . After that, it uses

a forward selection technique with a sequential search strategy to iteratively find new features with the highest relevancy to the label, while having a low redundancy to the created subset [26].

Although mRMR is a filter, it balances both relevance and redundancy, making sure all selected features are not redundant, while being computationally inexpensive. It is, however, still a filter, which means that it will probably have a lower accuracy than the more intricate wrapper and embedded methods. At least when it is used alone.

Next to this, the strategy is greedy. It works towards a local optimum and not a global optimum. The program iteratively chooses the best feature and the next best feature. It doesn't check each possible combination, meaning it can miss a global optimum.

## 5.2 Clustering

Another method for pre-processing is clustering. In this method similar features are grouped or 'clustered'. This helps, not only because it removes the total amount of features, but it also groups highly correlated features, meaning that feature selection methods that struggle with highly correlated features should work better with clustered features. An example method for clustering features is provided in the documentation of scikit learn.

In this method, first the Spearman's correlation is used. The Spearman correlation between two variables is equal to the Pearson correlation between the rank values of those two variables; while Pearson's correlation assesses linear relationships, Spearman's correlation assesses monotonic relationships, whether they are linear or not. If two feature ranks are the same, they get a value of +1, and when they are the exact opposites, they get a value of -1. The function used to calculate the Pearson correlation is given in equation 11.

$$r = \frac{\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\sum_{i=1}^n (x_i - \bar{x})^2 \sum_{i=1}^n (y_i - \bar{y})^2}} \quad (11)$$

The program creates a Spearman correlation matrix, where each feature is related to each other. Using hierarchical clustering with Ward's linkage, features are grouped based on their correlation structure. From each cluster, a representative feature is chosen to represent the core data. A threshold value is added to determine how far the features have to be clustered.

To visualize this method of clustering, Figure 9 has been added. In this figure, only 30 features are used and subsequently clustered to make the process clearer. In this figure, the left subplot shows a hierarchical clustering tree, showing what features are clustered at what threshold. The features that are used are shown on the x-axis. The y-axis shows the threshold value. The right graph is a heatmap of the Spearman correlation matrix. Both axes show the used features. If a spot is bright, then these features are highly correlated; if the spot is dark, then these features are not correlated or even anti-correlated.

## 5.3 Hyperparameter tuning

Some feature selection methods have hyperparameters. These are parameters that are not trained by the model, but set by the user before the program runs. In the context of feature selection, this is mostly how punishing the method is, like the  $\alpha$  in the Lasso

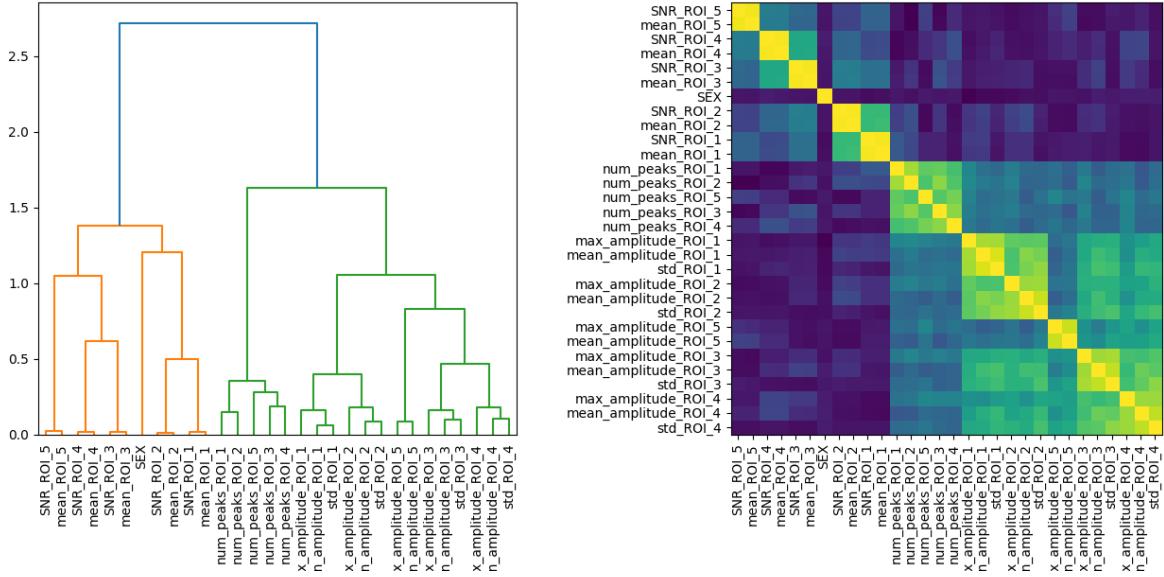


Figure 9: Visualisation of clustering

Table 2: Overview of Feature Selection Methods

Method	Upsides	Downsides
Permutation Importance (Wrapper)	<ul style="list-style-type: none"> <li>- Model-agnostic (works with any classifier)</li> <li>- Captures non-linear dependencies</li> <li>- Robust through repeated testing</li> </ul>	<ul style="list-style-type: none"> <li>- Computationally expensive, especially with many features</li> <li>- Struggles with correlated features</li> <li>- Poor performance with unstable models</li> </ul>
mRMR (Filter)	<ul style="list-style-type: none"> <li>- Low computational cost</li> <li>- Balances relevance and redundancy</li> <li>- Useful as pre-selection for wrapper methods</li> </ul>	<ul style="list-style-type: none"> <li>- May have lower final accuracy than wrapper/embedded methods</li> <li>- Greedy strategy may miss the global optimum</li> </ul>
Lasso (Embedded)	<ul style="list-style-type: none"> <li>- Performs feature selection and regression simultaneously</li> <li>- Handles high-dimensional and correlated features</li> <li>- Efficient for large datasets</li> </ul>	<ul style="list-style-type: none"> <li>- Cannot capture non-linear dependencies</li> <li>- May discard all but one among correlated features</li> </ul>
HSIC Lasso (Filter)	<ul style="list-style-type: none"> <li>- Captures non-linear dependencies</li> <li>- Handles high-dimensional data well</li> <li>- Effective with a few samples</li> </ul>	<ul style="list-style-type: none"> <li>- More complex implementation</li> <li>- Depends on choice of kernel and hyperparameters</li> </ul>
Sequential Feature Selection (Wrapper)	<ul style="list-style-type: none"> <li>- Simple and intuitive</li> <li>- Evaluates feature impact in context</li> <li>- Works with any classifier</li> </ul>	<ul style="list-style-type: none"> <li>- Very computationally expensive, especially backward SFS</li> <li>- May miss correlated features</li> <li>- Greedy strategy</li> </ul>

method, or how many features the method should select. The best accuracy possible can only be achieved when these hyperparameters are set correctly. Using hyperparameter tuning, this can be done.

Using hyperparameter tuning, the feature selection method won't be used only once, but several times over a certain range of values for a single hyperparameter. Every time, the tuning checks the accuracy and records the highest accuracy of the entire tuning process. The hyperparameter value with the highest accuracy gets used in the final feature selection process.

Lasso has a special function called `alpha_` that selects the best alpha for the dataset. HSIC Lasso needs to be run several times to find the prime alpha.

## 6 Pipeline

To be able to test and run the program, the classification methods and features of the other subgroups had to be used. For this end, an overarching file was created, called 'pipeline'. This pipeline would combine both the feature design module and the classification module, designed by their respective subgroups, with the feature selection module.

### 6.1 Loading file and pre-processing

The first part of the pipeline is loading and pre-processing the data supplied by the feature design group. Before loading this data, a choice can be made between the male and female repository. After this choice is made, the selected data will be loaded. Using code from the feature design group, features will be computed and stored in a dataframe per individual. After this, the phenotypic data, which determines if a person has ASD, are loaded and merged into the dataframe.

The data will then be split into  $X$ , which contains the features, and  $y$ , which contains  $DXGroup$ , that determines if a person has ASD. After that, the features are preprocessed. Every feature is made to be numeric. Columns with more than 50%  $NaN$  values and columns without any variation are discarded. Last, every  $NaN$  value is filled with the median value of the column.

### 6.2 Train and test data

After this, the pipeline can use two methods to train the model using the classifiers made by the classification group. Splitting the data into train and test data early is very important for machine learning, as doing it later might lead to leakage from the test data into the training data. This leads to a skewed accuracy. These options are splitting the data into test and train data with an 80-20 split and using cross-validation. For most feature selection methods, 5-fold cross-validation is used, but for the methods Permutation Importance and backwards Sequential Feature Selection, it is too computationally expensive to run five times. This is why these methods are run using only a train-test split.

### 6.3 Feature selection

After this, the training data goes through the selected feature selection process. Sometimes this method is combined with a pre-processing method, like a filter or clustering. The feature selection module presents a list of features that the method thinks will give the best result. After the features are selected, the model is run again to see how the set of selected features affects the accuracy and possibly other performance metrics. Depending on the feature selection method, the classification method will already be taken into account. The feature selection part outputs the indices of the selected features, ready for the last classification process.

### 6.4 Classification and evaluation

As a last step in the process, the selected features will be used in the classification process. This process gets trained on features and labels of the training data. It uses this training to predict new labels for the test data. These predicted labels are then compared to the

true labels of the test data.

Performance is evaluated on a couple of factors. The first indicator is the accuracy. This is the fraction of correct predictions, as can be seen in equation 12.

$$Accuracy = \frac{TP + TN}{TP + FP + TN + FN} \quad (12)$$

This is a good indicator, but can sometimes be misleading. It doesn't work well when there is a class imbalance, for example. If the sample group is 95% allistic, then classifying everyone as allistic will result in a high accuracy of 95%, even though the model has no true positives. Such a model would not help in finding features that indicate ASD. That is why other indicators are also considered.

The second factor is precision, or how many of the positives were classified correctly 13.

$$Precision = \frac{TP}{TP + FP} \quad (13)$$

After that, the next factor is sensitivity, or how many positives were caught 14. This is important when false negatives are costly, like with classifying people with a potential condition like ASD. This is why we consider sensitivity as an extra important indication.

$$Sensitivity = \frac{TP}{TP + FN} \quad (14)$$

The F1 score combines the precision and sensitivity into a single score 15. This is good for imbalanced datasets.

$$F1 = 2 * \frac{Precision * Recall}{Precision + Recall} \quad (15)$$

Last, AUC, or the Area Under ROC Curve, measures how well the classifier ranks positive vs. negative examples.

After all methods have been evaluated the methods are compared and the best combination of inference method, classifier, and feature selection method is shown alongside the features selected by that method.

## 6.5 Parallel running

Because the pipeline needs to run the same code five times, each for every classifier, an overarching pipeline has been built using *joblib* that can run this code for each classifier in parallel on different CPU cores. This significantly speeds up the execution time for tasks that can be done independently, such as training the different classifiers using all the feature selection methods. Using this parallelization, the runtime of the program is reduced to the runtime of the slowest classifier.

The developed pipeline code can be found in Appendix C. This does not include the code developed by other subgroups.

## 7 Results

The goal of this part of the project was to try to find which features were important for classifying someone with ASD and whether or not graph features improved in classification. To do this, all developed feature selection methods were tested with every developed classification method for both the graph features and the full Pearson correlation features.

### 7.1 Classification methods

Several classification methods have been developed by the classification subgroup. Although their contents are not the main subject of this thesis, it was decided that a summary of their methodology was beneficial. The classification methods used are:

- Support Vector Machine
- Logarithmic Regression
- Random Forrest
- Linear Discriminant Analysis
- K-neighbours classifier

A support vector machine (SVM) is a classification method that uses a hyperplane to separate the data into classes. It tries to find the optimal hyperplane that maximizes the margin between the classes.

Logistic regression (LogR) is a linear model that predicts the probability of a class using a logistic function.

A Random Forest (RandForrest) is a machine learning algorithm that combines multiple decision trees to improve prediction accuracy. It's like a "forest" of trees, where each tree makes its prediction, and the final prediction is an average of all the trees' predictions.

A linear discriminant analysis (LDA) is a classifier with a linear decision boundary, generated by fitting class conditional densities to the data and using Bayes' rule [19].

A K-neighbors classifier (KNN) is a classifier implementing the k-nearest neighbors vote [19].

### 7.2 Used data

#### 7.2.1 Full Correlation

The non-graph data used as a baseline is called the full-correlation data. Full correlation is calculated by computing the Pearson correlation coefficient between all pairs of features in a dataset. In the context of rs-fMRI, this means computing the Pearson correlation coefficient between every ROI in the brain and using this as a feature. Full correlation has proven to be a good method for classifying ASD using rs-fMRI data [27]. In the full correlation dataset used, 115 ROI's are considered.

### 7.2.2 Graph Data

The goal of the project is to determine if graph data can be used to help classify people with ASD. This graph data is extracted from the rs-fMRI. The pipeline was run for 4 different inference methods. Each of these methods is a unique way to collect graph features from the rs-fMRI data.

- partial correlation
- mutual info
- normalised Laplacian
- Regularized Logarithmic Spectrum

All of these methods were designed by the feature design subgroup, and their methodology and the choices behind them should be explained there. Although there were more methods developed by the feature selection subgroup, only these methods were working within the pipeline when testing began; thus, it was decided to use them instead of spending more time trying to get the remaining methods to work within the pipeline. The following is the list of graph features used in the feature selection process.

- Closeness Centrality ROI X
- CLustering Coefficient ROI X
- Degree Centrality ROI X
- Eigenvector Centrality ROI X
- Average Clustering
- Diameter
- Spectral Entropy
- Mean Laplacian Eigenvalue
- Max Laplacian Eigenvalue
- Frobenius Norm
- Algebraic Connectivity
- Graph Energy

Next to these graph methods, two separate datasets were developed using Regularized Spectrum and normalized Laplacian. The 20 ROIs were derived from the resting-state network atlas published in [28]. Only the first 10 have gotten names; these can be found in Appendix D.

### 7.3 Full correlation

In the following sections, an overview of all the results will be provided, both for the full correlation features, based on Pearson’s correlation, as well as the graph features. First, a summary of full correlation features results is shown in the following tables; the complete overview can be seen in [A](#). In these results, because of the computational costs of the methods, the permutation importance and the Sequential Features Selection methods were evaluated using a train-test split of 0.80 – 0.20 respectively. The rest of the methods were evaluated using a stratified 5-K fold cross-validation. Permutation importance is preprocessed with clustered features, using only 56, while forward SFS is tested with mRMR filtered features, running on 70 remaining features. This is because clustering reduces correlated groups of features, which is a struggle for permutation importance. Forward SFS can struggle if it’s adding redundant features frequently, which can hurt performance. This is why mRMR is chosen, which gets rid of redundant features.

While backwards SFS was tested on full correlation data, the method proved to be too computationally expensive to be run without the method being fully redundant due to extensive pre-filtering of harsh clustering or mRMR. This is why backward SFS is not included in the results.

In results show the feature selection method with the best accuracy for every classifier. It also shows the percentage of reduced misclassifications using the feature selection method compared to the accuracy of the whole set. This is calculated using [Equation 16](#). Next to that, sensitivity is shown, which is shown to be extra important in classifying people with autism. The equation to calculate the improved sensitivity is seen in [Equation 17](#). The extensive tables covering performances of every feature selection method on every classifier can be found in [Appendix A](#).

$$\% \text{ Reduced Misclassification} = \frac{(1 - \text{Acc without}) - (1 - \text{Acc})}{(1 - \text{Acc without})} \times 100\% \quad (16)$$

$$\% \text{ Improved Sensitivity} = \frac{\text{Sens} - \text{Sens raw}}{\text{Sens raw}} \times 100\% \quad (17)$$

#### 7.3.1 Performance on multisite data

First, the feature selection methods are considered on the full correlation dataset containing every site available. First, in [Table 3](#), the performance of the combined data is evaluated. After this, the results are split into only male or female data in [Tables 4](#) and [5](#).

In [Table 3](#), it is clear that Lasso is a dominant feature selection method with the full correlation dataset, having the best accuracy of all feature selection methods with four out of five classifiers. Still, the highest accuracy measured is from forward SFS using Random Forest as a classifier with an accuracy of 0.7426. This is also the highest reduction of misclassifications, with 28.46%. Another high performer is LDA, with a 23.45% reduction of misclassifications and a 54.06% improvement of sensitivity.

Low relative performers are SVM and LogR. These methods have a high initial performance, but have the worst relative improvement using Lasso feature selection. The lowest reduction in misclassifications is achieved by LogR with only a reduction of 2.45%.

Table 3: Best performance per classifier on multisite data

Classifiers	Best	Acc	Acc raw	Sens	Sens raw	Reduced Misclas. (%)	Improved sens (%)
SVM	Lasso	0.6786	0.6549	0.6027	0.5413	6.87	10.19
LogR	Lasso	0.6583	0.6368	0.6272	0.5930	2.45	5.77
RandomForest	fSFS	0.7426	0.6345	0.6535	0.4680	28.46	39.64
LDA	Lasso	0.6583	0.5701	0.6224	0.4040	23.45	54.06
KNN	Lasso	0.6210	0.5475	0.5292	0.4193	16.15	26.21

In Table 4, the female split is evaluated. In the female split, permutation importance is the most prominent feature selection method. The best relative performers in misclassifications are LogR, LDA, and KNN, all using permutation importance, with 8.87%, 12.28%, and 16.22% respectively. With improved sensitivity, the classifiers perform further apart, with the top performers being SVM, which uses forward SFS for a 1400% improvement, and Random Forest, which doubles its sensitivity. The sensitivity of KNN goes down by 40.12%. Still, all these sensitivities are relatively low, around 0.3. Table 5, the male split is evaluated. The best feature selection methods are very diverse, with only Permutation importance being the best twice. The best improvement in the classifier is LDA using forward SFS with 15.63% reduced misclassifications and 86.45% improvement in sensitivity. The lowest performer is LogR using Lasso, with a worse sensitivity and a 1.51% reduced misclassification.

Table 4: Best performance per classifier on multisite female data

Classifiers	Best	Acc	Acc raw	Sens	Sens raw	Reduced Misclas. (%)	Improved sens (%)
SVM	fSFS	0.6428	0.6233	0.3	0.02	5.18	1400
LogR	Permutation	0.6378	0.6026	0.3753	0.36	8.87	4.25
RandomForest	mRMR	0.6381	0.6309	0.2095	0.1	2.01	109.5
LDA	Permutation	0.6429	0.5929	0.5	0.28	12.28	78.57
KNN	Permutation	0.6786	0.6164	0.2	0.3340	16.22	-40.12

Table 5: Best performance per classifier on multisite male data

Classifiers	Best	Acc	Acc raw	Sens	Sens raw	Reduced Misclas. (%)	Improved sens (%)
SVM	fSFS	0.68	0.6435	0.6527	0.5724	10.24	14.03
LogR	Lasso	0.6287	0.6230	0.6174	0.6227	1.51	-0.85
RandomForest	Permutation	0.68	0.6206	0.6667	0.5278	15.63	26.32
LDA	fSFS	0.6333	0.5617	0.625	0.3354	16.34	86.45
KNN	Permutation	0.6067	0.5482	0.625	0.3965	12.95	57.64

### 7.3.2 Performance on single-site data

To eliminate the effect of the difference between site data on the performance of the feature selection methods, the methods have also been tested on a single site. NYU has been chosen as the single site, because it has the most samples out of all sites. Like the multisite results, these results are also first evaluated using the combined data, after which the results have also been split between male and female samples.

In Table 6, more variety can be seen in the best-performing feature selection method per classifier, while Lasso is still the best-performing feature selection method. The best performing classifiers according to reduced misclassifications are LDA using forward SFS and KNN using Lasso, with 14.17% and 8.81% respectively. The worst relative performers are SVM and logR, with only 1.54% and 3.43%.

The raw sensitivities of the classifiers are very low, with the lowest being of SVM with only 0.2467. All classifiers improve their sensitivity significantly using a feature selection method.

Table 6: Best performance per classifier using the entire NYU data.

Classifiers	Best	Acc	Acc raw	Sens	Sens raw	Reduced Misclas. (%)	Improved Sens (%)
SVM	Lasso	0.6546	0.6492	0.4781	0.2467	1.54	93.84
LogR	mRMR	0.6440	0.6314	0.5733	0.4781	3.43	19.91
RandomForest	Lasso	0.6723	0.6482	0.4895	0.3552	6.84	37.78
LDA	fSFS	0.7142	0.6669	0.6	0.5467	14.17	9.75
KNN	Lasso	0.6373	0.6023	0.3819	0.3171	8.81	20.44

Table 7 shows female performance and has the best accuracies of all, but shows why only looking at accuracy can give a skewed impression. Looking at SVM, it has a raw accuracy of 0.7142, while having a sensitivity of 0.0, meaning it got this accuracy by classifying everyone as allistic. This reflects the limited number of female samples available. SVM, LogR, and Random Forest have been able to reduce the misclassifications using Lasso, while improving the sensitivity. LDA and KNN have also improved their sensitivity, but not reduced their misclassifications, with KNN even increasing by 14.33% using HSIC Lasso.

Table 8 shows KNN with forward SFS as the best relative performer, reducing misclassifications by 11.62% and improving sensitivity by 106.19%. The lowest performer based on misclassifications is Random Forest using Lasso with -2.00%, while SVM using mRMR does not increase sensitivity at all.

Table 7: Best performance per classifier on females from the NYU data.

Classifiers	Best	Acc	Acc raw	Sens	Sens raw	Reduced Misclas. (%)	Improved Sens (%)
SVM	Lasso	0.8000	0.7142	0.4	0.0	29.93	–
LogR	Lasso	0.8286	0.7429	0.4	0.2	33.26	100.0
RandomForest	Lasso	0.8286	0.7714	0.5	0.2	25.07	150.0
LDA	Lasso	0.7714	0.7714	0.5	0.3	0.00	66.67
KNN	HSIC Lasso	0.7714	0.8000	0.4	0.1	-14.33	300.0

Table 8: Best performance per classifier using the male NYU data.

Classifiers	Best	Acc	Acc raw	Sens	Sens raw	Reduced Misclas. (%)	Improved Sens (%)
SVM	mRMR	0.6251	0.6177	0.5308	0.5308	1.93	0.0
LogR	mRMR	0.6188	0.5891	0.5782	0.5333	7.24	8.42
RandomForest	Lasso	0.6471	0.6540	0.6538	0.5282	-2.00	23.68
LDA	Permutation	0.6465	0.6397	0.6256	0.6270	1.88	-0.22
KNN	fSFS	0.6429	0.5960	0.7693	0.3731	11.62	106.19

## 8 Graph results

Each set of features was run through each combination of classifiers and feature selection methods. The complete list of performance metrics will be found in Appendix B. In this section, only the summary tables will be covered.

### 8.1 Dataset 1

The program was run for both multi-site as well as single-site. For the same reasons as noted above. In Table 9, the most selected features for multi-site and single-site are shown. Their score in this case is the number of times they are selected by a feature selection method. A full list of used graph features can be found in Appendix E. The top 3 in both cases are: Mean Laplacian Eigenvalue, Spectral Entropy, and Graph Energy. Although these might have a significant effect, their results are most likely skewed. Some of the inference methods, when examined more closely, had very little to no difference in all but 6 features, leaving only these features to be considered:

- Average Clustering
- Diameter
- Spectral Entropy
- Mean Laplacian Eigenvalue
- Max Laplacian Eigenvalue
- Frobenius Norm
- Algebraic Connectivity
- Graph Energy

Considering this, it is the remaining features that are of more interest.

- Eigenvector Centrality ROI 2
- Eigenvector Centrality ROI 4
- Clustering Coefficient ROI 3

Eigenvector centrality and clustering coefficient are graph features. Eigenvector centrality can be calculated with equation 18. It represents not just how many connections a node has, but whether those connections are to important nodes.

$$x_i = \lambda_1 \sum_{j \in \text{neighbors}(i)} A_{ij} x_j \quad (18)$$

The clustering coefficient can be calculated with equation 19. This represents how interconnected a node's neighbours are.

$$C_i = \frac{2e_i}{k_i(k_i - 1)} \quad (19)$$

Table 10 and Table 12 show the best-performing combinations. The performance metric here is the F1 score. The main goal was, however, to decrease misclassifications, which means that a higher accuracy is the most important metric. Tables 10 and 12 show the best-performing combination in accuracy. Coincidentally, these are the same methods at the top of our previous tables.

- norm Laplacian, KNN, backwards SFS (for multisite)
- mutual info, LDA, forwards SFS (for single site)

Between these two, the single site has a better reduction in missclassification. It results in  $\% \text{ Reduced Misclassification} = \frac{(1-0.4934) - (1-0.6765)}{(1-0.4934)} \times 100\% = 36.14\%$ . Compared to  $\% \text{ Reduced Misclassification} = \frac{(1-0.5059) - (1-0.5854)}{(1-0.5059)} \times 100\% = 16.09\%$ . Although both of these methods seem promising, it should be noted that the SFS methods were not cross-validated, meaning their results may not be replicated and are thus unreliable.

Table 9: Top selected features for Multisite and NYU datasets

Selected Feature (Multisite)	Score
Mean Laplacian Eigenvalue	97
Spectral Entropy	95
Graph Energy	79
Eigenvector Centrality_ROI_2	51
Eigenvector Centrality_ROI_4	47

Selected Feature (NYU)	Score
Mean Laplacian Eigenvalue	64
Spectral Entropy	56
Graph Energy	50
Clustering Coefficient_ROI_3	47
Frobenius Norm (Laplacian Spectrum)	45

Table 10: Top multisite classifier performance

Classifier	Graph Method	Feature Selector	F1 score
KNN	norm_laplacian	backward SFS	0.527778
KNN	partial_corr	forwards SFS	0.513158
KNN	partial_corr	backward SFS	0.513158
KNN	partial_corr	mRMR	0.489523
KNN	partial_corr	Raw data	0.489523

Table 11: Multisite detailed classification metrics for the highest accuracy

Metric	Value
Classifier	KNN
Graph Method	norm_laplacian
Feature Selector	backward SFS
Number of Features	20.0
Accuracy	0.585366
Precision	0.550725
sensitivity	0.506667
F1 Score	0.527778
AUROC	0.553708
Sensitivity	0.651685

Table 12: Top NYU classifier performance

Classifier	Graph Method	Feature Selector	F1 score
LDA	mutual_info	forwards SFS	0.592593
LDA	norm_laplacian	forwards SFS	0.580645
LDA	mutual_info	backward SFS	0.551724
LogR	norm_laplacian	forwards SFS	0.551724
LDA	norm_laplacian	HSIC_Lasso	0.510297

Table 13: NYU detailed classification metrics for the highest accuracy.

Metric	Value
Classifier	LDA
Graph Method	mutual_info
Feature Selector	forwards SFS
Selected Feature	Closeness Centrality_ROI_1
Number of Features	20.0
Accuracy	0.676471
Precision	0.666667
sensitivity	0.533333
F1 Score	0.592593
AUROC	0.698246
Sensitivity	0.789474

## 8.2 Dataset 2 (tuned parameters)

Next to these methods, there were also two datasets designed separately. These datasets used regularized spectrum and normalised Laplacian inference methods, but had parameters that were more specifically tuned, which should lead to better results. The best overall performing feature selection method for each classifier can be found in Table 14. Next to this, the feature selection methods with the highest accuracy can be found in Table 15. As you can see, the best performing feature selection method and classifier combinations, when setting accuracy as the most important performance metric, are:

- KNN & forwards SFS
- LogR & forwards SFS
- Random forest & forwards SFS
- SVM & Permutation

Only two of these get to 60% accuracy. Which is lower than every result obtained from the full correlation features. The top 20 most influential features can be found in Table 16. These features correspond to the edge weights between ROIs. There is no feature with a significantly higher prevalence than the others.

Table 14: Best overall feature selection method per classifier

Classifier	Feature Selection	Accuracy	Precision	sensitivity	F1_score	Auroc	Sensitivity
KNN	forwards SFS	$0.566 \pm 0.055$	$0.517 \pm 0.079$	$0.444 \pm 0.098$	$0.474 \pm 0.076$	$0.551 \pm 0.035$	$0.660 \pm 0.095$
LDA	forwards SFS	$0.580 \pm 0.015$	$0.532 \pm 0.023$	$0.470 \pm 0.044$	$0.498 \pm 0.033$	$0.583 \pm 0.014$	$0.666 \pm 0.043$
LogR	forwards SFS	$0.590 \pm 0.025$	$0.546 \pm 0.033$	$0.473 \pm 0.046$	$0.506 \pm 0.036$	$0.587 \pm 0.018$	$0.682 \pm 0.052$
RandomForest	forwards SFS	$0.604 \pm 0.047$	$0.576 \pm 0.075$	$0.464 \pm 0.046$	$0.511 \pm 0.044$	$0.598 \pm 0.051$	$0.715 \pm 0.083$
SVM	Permutation	$0.604 \pm 0.010$	$0.582 \pm 0.015$	$0.456 \pm 0.058$	$0.500 \pm 0.040$	$0.618 \pm 0.014$	$0.456 \pm 0.058$

Table 15: Best accuracy feature selection method per classifier

Classifier	Feature Selection	Accuracy	Precision	sensitivity	F1_score	Auroc	Sensitivity
KNN	forwards SFS	$0.566 \pm 0.055$	$0.517 \pm 0.079$	$0.444 \pm 0.098$	$0.474 \pm 0.076$	$0.551 \pm 0.035$	$0.660 \pm 0.095$
LDA	Lasso_selection	$0.584 \pm 0.048$	$0.559 \pm 0.062$	$0.409 \pm 0.045$	$0.465 \pm 0.048$	$0.586 \pm 0.055$	$0.409 \pm 0.045$
LogR	forwards SFS	$0.590 \pm 0.025$	$0.546 \pm 0.033$	$0.473 \pm 0.046$	$0.506 \pm 0.036$	$0.587 \pm 0.018$	$0.682 \pm 0.052$
RandomForest	forwards SFS	$0.604 \pm 0.047$	$0.576 \pm 0.075$	$0.464 \pm 0.046$	$0.511 \pm 0.044$	$0.598 \pm 0.051$	$0.715 \pm 0.083$
SVM	Permutation	$0.604 \pm 0.010$	$0.582 \pm 0.015$	$0.456 \pm 0.058$	$0.500 \pm 0.040$	$0.618 \pm 0.014$	$0.456 \pm 0.058$

Table 16: Top selected features across all methods and both datasets

Feature	Count
A_0_2	41
A_1_2	40
A_11_18	37
A_0_12	36
A_9_13	35
A_8_10	34
A_12_18	33
A_2_17	32
A_3_10	32
A_0_17	31
A_4_13	31
A_1_11	31
A_18_19	31
A_9_17	30
A_11_17	30
A_3_9	30
A_3_7	30
A_4_9	30
A_5_6	29
A_1_5	28

## 9 Discussion

### 9.1 Full correlation

#### 9.1.1 Sex-specific observations

The female sample size is far smaller than the male sample size, only having 138 samples in the full dataset and 35 in the single-site dataset. This high dimensionality creates an unstable accuracy and a low sensitivity. Feature selection remedies this problem and improves performance a lot. This phenomenon is less prevalent in the bigger male dataset.

#### 9.1.2 Multi- and single site

The raw performances are similar in terms of accuracy, while the sensitivity is far lower in the single-site data. As can also be seen in the female data, the sensitivity can be improved a lot using feature selection if the sample size is low and the data is high-dimensional. This improvement in sensitivity is not translated into the misclassifications because false positives increased. Examining reduced misclassifications, the multisite data outperforms the single-site data. The number of samples ensures the selection of better features, outweighing the difference in sites.

#### 9.1.3 Feature selection behavior across subsets

Overall, Lasso, permutation importance, and fSFS are the most prevalent feature selection methods. HSIC Lasso is far less prevalent, only being the best method once. This can be explained by HSIC Lasso being a filter method, mostly focused on nonlinear data. The fact that permutation importance and fSFS are the best-performing feature selection methods can be explained by the fact that they are wrapper methods, built for high performance, but can also be explained by them not being cross-validated and having a very fortunate data split.

The classifiers benefiting most from feature selection are LDA, KNN, and Random Forest. SVM and LogR benefit less from feature selection when looking at misclassifications. The sensitivity of SVM can improve a lot when feature selection is used.

Overall, apart from a few exceptions, in all datasets, there is at least one feature selection method that can help classifiers in their performance, especially when looking at sensitivity.

## 9.2 Graph features

Looking at the graph features, no significantly high accuracies were achieved. Notably, the single-site results were better than the multisite results for the first set of graph features, which was not as clear with the new dataset. This difference in performance may result from variations in measurements and how they are recorded at different universities.

It is notable that in the top multisite performers, a raw data entry is included. This means that the program had a higher F1 score when no feature selection was applied. When looking through further data, it is clear that this is due to a difference in inference method. As this particular inference method creates a relatively high F1 score overall, it is only beaten out once in the top 5.

Which feature selection method works best differs wildly between the datasets used. When looking at specific datasets, Random forest using forwards SFS with the 2nd respect NYU

dataset does achieve 68.57% accuracy with a sensitivity of 85%. This would outperform the previous graph datasets and compete with the full correlation datasets. However, since this method could not be cross-validated due to computational limits, these results are not trustworthy.

### 9.3 Future work

For future work, it would be ideal to have a consistent supply of features. The immense difference in results between datasets and the fluctuation in features made it difficult to achieve concrete results, and our dependence on their changing code required us to debug essential elements each time the feature design team introduced new features.

Our reliance on their code meant that we had to wait for them before we could test and properly evaluate our methods. This caused delays in development and restricted our ability to create and test more advanced methods. Along with limiting the time to properly process and evaluate the results.

Finally, it would be beneficial to have additional documentation for each component. This would facilitate a better understanding of the code developed by the various subgroups, as well as the meanings of their outputs. Ultimately, making it easier to utilize each other's work and build upon it.

## 10 Conclusion

The constructed pipeline works with the ABIDE dataset along with different classification methods and graph inference methods. It shows which features it selects and shows the achieved accuracy. Each method has selected all features that have a positive effect on the performance of the classifier, according to the selection method. The program does not select the best feature selection method for each classifier beforehand, because the best feature selection method changes if the dataset changes. A compromise was made, where the pipeline now shows the best combination of inference method, classifier, and feature selection method and shows the chosen features. In some, but not all cases, the feature selection module can reduce misclassification by 25% or more. In all cases, the program runs in less than an hour with at least 500 features and 1000 subjects, barring the cross-validation of SFS. Several sets of combinations have been used to try and see if graph features have a significant impact on classifying people with ASD. Unfortunately, most of the classifiers using graph features could not even achieve an accuracy of more than 60% without decreasing other performance metrics. In general, the sensitivity is very low, even the highest values do not reach 60%, meaning that there are always more than 40% of people with ASD who are not classified. This seems to indicate that the gathered graph features do not have a significant impact on classifying whether someone has ASD. Especially when compared to the full correlation features, they underperform. These features consistently get accuracies over 60% as well as more consistent sensitivities.

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## A Appendix A — *Results*

### A.1 Full correlation multisite

#### A.1.1 Combined

Table 17: Performance of feature selection methods with full correlation

FS Method	Features	Acc	Precision	Sensitivity	F1	AUC
Perfomance SVM						
Raw data	6671	$0.655 \pm 0.040$	$0.652 \pm 0.159$	$0.541 \pm 0.048$	$0.589 \pm 0.069$	$0.715 \pm 0.038$
LASSO	945	$0.679 \pm 0.038$	$0.669 \pm 0.047$	$0.602 \pm 0.050$	$0.633 \pm 0.082$	$0.719 \pm 0.052$
HSIC LASSO	98	$0.640 \pm 0.046$	$0.631 \pm 0.088$	$0.529 \pm 0.057$	$0.579 \pm 0.038$	$0.686 \pm 0.057$
mRMR	200	$0.6018 \pm 0.042$	$0.5870 \pm 0.164$	$0.4681 \pm 0.032$	$0.5192 \pm 0.101$	$0.6474 \pm 0.153$
Permutation	20	$0.582 \pm 0.000$	$0.571 \pm 0.000$	$0.390 \pm 0.000$	$0.464 \pm 0.000$	$0.640 \pm 0.000$
fsFS	Not feasible					
Perfomance LogR						
Raw data	6671	$0.637 \pm 0.033$	$0.612 \pm 0.047$	$0.593 \pm 0.058$	$0.600 \pm 0.038$	$0.689 \pm 0.030$
LASSO	36	$0.658 \pm 0.026$	$0.631 \pm 0.032$	$0.627 \pm 0.058$	$0.628 \pm 0.044$	$0.714 \pm 0.043$
HSIC LASSO	98	$0.643 \pm 0.054$	$0.616 \pm 0.048$	$0.600 \pm 0.033$	$0.608 \pm 0.058$	$0.679 \pm 0.035$
mRMR	100	$0.587 \pm 0.093$	$0.560 \pm 0.113$	$0.505 \pm 0.093$	$0.530 \pm 0.075$	$0.630 \pm 0.092$
Permutation	20	$0.638 \pm 0.000$	$0.629 \pm 0.000$	$0.537 \pm 0.000$	$0.579 \pm 0.000$	$0.673 \pm 0.000$
fsFS	Not feasible					
Perfomance Random Forest						
Raw data	6671	$0.635 \pm 0.084$	$0.646 \pm 0.050$	$0.468 \pm 0.050$	$0.540 \pm 0.050$	$0.688 \pm 0.061$
LASSO	36	$0.682 \pm 0.022$	$0.670 \pm 0.055$	$0.615 \pm 0.057$	$0.641 \pm 0.034$	$0.732 \pm 0.030$
HSIC LASSO	98	$0.610 \pm 0.053$	$0.606 \pm 0.121$	$0.559 \pm 0.102$	$0.508 \pm 0.092$	$0.648 \pm 0.062$
mRMR	100	$0.593 \pm 0.035$	$0.581 \pm 0.182$	$0.591 \pm 0.098$	$0.521 \pm 0.100$	$0.618 \pm 0.048$
Permutation	20	$0.610 \pm 0.000$	$0.607 \pm 0.000$	$0.549 \pm 0.000$	$0.517 \pm 0.000$	$0.639 \pm 0.000$
fsFS	Not feasible					
Perfomance LDA						
Raw data	6671	$0.570 \pm 0.024$	$0.608 \pm 0.088$	$0.404 \pm 0.298$	$0.385 \pm 0.249$	$0.580 \pm 0.065$
LASSO	36	$0.661 \pm 0.029$	$0.635 \pm 0.035$	$0.622 \pm 0.048$	$0.628 \pm 0.041$	$0.713 \pm 0.027$
HSIC LASSO	98	$0.601 \pm 0.052$	$0.571 \pm 0.094$	$0.549 \pm 0.072$	$0.559 \pm 0.065$	$0.648 \pm 0.092$
mRMR	200	$0.613 \pm 0.068$	$0.587 \pm 0.037$	$0.544 \pm 0.102$	$0.564 \pm 0.093$	$0.637 \pm 0.050$
Permutation	20	$0.644 \pm 0.000$	$0.638 \pm 0.000$	$0.537 \pm 0.000$	$0.582 \pm 0.000$	$0.672 \pm 0.000$
fsFS	Not feasible					
Performance KNN						
Raw data	6671	$0.548 \pm 0.024$	$0.514 \pm 0.037$	$0.419 \pm 0.050$	$0.460 \pm 0.034$	$0.555 \pm 0.030$
LASSO	36	$0.618 \pm 0.038$	$0.599 \pm 0.047$	$0.532 \pm 0.054$	$0.562 \pm 0.050$	$0.645 \pm 0.032$
HSIC LASSO	98	$0.583 \pm 0.056$	$0.565 \pm 0.068$	$0.579 \pm 0.053$	$0.519 \pm 0.124$	$0.579 \pm 0.054$
mRMR	100	$0.546 \pm 0.032$	$0.512 \pm 0.086$	$0.539 \pm 0.128$	$0.517 \pm 0.119$	$0.561 \pm 0.049$
Permutation	20	$0.531 \pm 0.000$	$0.507 \pm 0.000$	$0.537 \pm 0.000$	$0.522 \pm 0.000$	$0.583 \pm 0.000$
fsFS	Not feasible					

### A.1.2 Female data

Table 18: Performance of feature selection methods with full correlation on female data.

FS Method	Features	Acc	Precision	Sensitivity	F1	AUC
Performance SVM						
Raw data	6671	0.623 $\pm$ 0.014	0.067 $\pm$ 0.133	0.020 $\pm$ 0.040	0.031 $\pm$ 0.062	0.563 $\pm$ 0.161
LASSO	10	0.616 $\pm$ 0.037	0.402 $\pm$ 0.220	0.240 $\pm$ 0.150	0.283 $\pm$ 0.151	0.501 $\pm$ 0.118
HSIC LASSO	26	0.596 $\pm$ 0.087	0.390 $\pm$ 0.410	0.100 $\pm$ 0.110	0.149 $\pm$ 0.157	0.520 $\pm$ 0.170
mRMR	100	0.623 $\pm$ 0.014	0.100 $\pm$ 0.200	0.020 $\pm$ 0.040	0.033 $\pm$ 0.067	0.493 $\pm$ 0.159
Permutation	20	0.645 $\pm$ 0.000	0.200 $\pm$ 0.000	0.020 $\pm$ 0.000	0.036 $\pm$ 0.000	0.500 $\pm$ 0.000
fSFS	20	0.643 $\pm$ 0.000	0.500 $\pm$ 0.000	0.300 $\pm$ 0.000	0.375 $\pm$ 0.000	0.522 $\pm$ 0.000
Performance LogR						
Raw data	6671	0.603 $\pm$ 0.089	0.424 $\pm$ 0.183	0.360 $\pm$ 0.242	0.372 $\pm$ 0.185	0.553 $\pm$ 0.123
LASSO	20	0.609 $\pm$ 0.031	0.417 $\pm$ 0.105	0.380 $\pm$ 0.204	0.386 $\pm$ 0.162	0.537 $\pm$ 0.100
HSIC LASSO	26	0.544 $\pm$ 0.047	0.346 $\pm$ 0.067	0.280 $\pm$ 0.075	0.305 $\pm$ 0.064	0.512 $\pm$ 0.086
mRMR	100	0.623 $\pm$ 0.099	0.507 $\pm$ 0.130	0.540 $\pm$ 0.120	0.511 $\pm$ 0.098	0.585 $\pm$ 0.114
Permutation	20	0.638 $\pm$ 0.000	0.502 $\pm$ 0.000	0.320 $\pm$ 0.000	0.375 $\pm$ 0.000	0.588 $\pm$ 0.000
fSFS	20	0.571 $\pm$ 0.000	0.417 $\pm$ 0.000	0.500 $\pm$ 0.000	0.455 $\pm$ 0.000	0.544 $\pm$ 0.000
Performance Random Forest						
Raw data	6671	0.631 $\pm$ 0.044	0.367 $\pm$ 0.371	0.100 $\pm$ 0.089	0.150 $\pm$ 0.133	0.647 $\pm$ 0.108
LASSO	10	0.610 $\pm$ 0.052	0.296 $\pm$ 0.257	0.240 $\pm$ 0.224	0.257 $\pm$ 0.226	0.555 $\pm$ 0.147
HSIC LASSO	32	0.565 $\pm$ 0.037	0.232 $\pm$ 0.192	0.140 $\pm$ 0.120	0.174 $\pm$ 0.146	0.545 $\pm$ 0.042
mRMR	100	0.638 $\pm$ 0.042	0.450 $\pm$ 0.245	0.140 $\pm$ 0.102	0.210 $\pm$ 0.142	0.560 $\pm$ 0.060
Permutation	20	0.607 $\pm$ 0.000	0.400 $\pm$ 0.000	0.200 $\pm$ 0.000	0.267 $\pm$ 0.000	0.694 $\pm$ 0.000
fSFS	20	0.571 $\pm$ 0.000	0.333 $\pm$ 0.000	0.200 $\pm$ 0.000	0.250 $\pm$ 0.000	0.528 $\pm$ 0.000
Performance LDA						
Raw data	6671	0.593 $\pm$ 0.120	0.348 $\pm$ 0.095	0.720 $\pm$ 0.306	0.452 $\pm$ 0.129	0.475 $\pm$ 0.102
LASSO	10	0.609 $\pm$ 0.031	0.425 $\pm$ 0.100	0.420 $\pm$ 0.194	0.413 $\pm$ 0.156	0.535 $\pm$ 0.090
HSIC LASSO	16	0.544 $\pm$ 0.088	0.306 $\pm$ 0.176	0.220 $\pm$ 0.160	0.248 $\pm$ 0.167	0.561 $\pm$ 0.132
mRMR	100	0.5654 $\pm$ 0.092	0.290 $\pm$ 0.093	0.400 $\pm$ 0.167	0.333 $\pm$ 0.118	0.405 $\pm$ 0.086
Permutation	20	0.643 $\pm$ 0.000	0.500 $\pm$ 0.000	0.500 $\pm$ 0.000	0.500 $\pm$ 0.000	0.617 $\pm$ 0.000
fSFS	20	0.500 $\pm$ 0.000	0.357 $\pm$ 0.000	0.500 $\pm$ 0.000	0.417 $\pm$ 0.000	0.517 $\pm$ 0.000
Performance KNN						
Raw data	6671	0.616 $\pm$ 0.052	0.476 $\pm$ 0.098	0.340 $\pm$ 0.049	0.392 $\pm$ 0.054	0.574 $\pm$ 0.070
LASSO	10	0.580 $\pm$ 0.063	0.405 $\pm$ 0.103	0.280 $\pm$ 0.075	0.325 $\pm$ 0.077	0.548 $\pm$ 0.082
HSIC LASSO	10	0.587 $\pm$ 0.039	0.367 $\pm$ 0.090	0.240 $\pm$ 0.136	0.282 $\pm$ 0.118	0.528 $\pm$ 0.114
mRMR	100	0.566 $\pm$ 0.088	0.328 $\pm$ 0.208	0.340 $\pm$ 0.314	0.318 $\pm$ 0.234	0.550 $\pm$ 0.114
Permutation	20	0.679 $\pm$ 0.000	0.667 $\pm$ 0.000	0.200 $\pm$ 0.000	0.308 $\pm$ 0.000	0.686 $\pm$ 0.000
fSFS	20	0.536 $\pm$ 0.000	0.286 $\pm$ 0.000	0.200 $\pm$ 0.000	0.235 $\pm$ 0.000	0.400 $\pm$ 0.000

### A.1.3 Male data

Table 19: Performance of feature selection methods with full correlation on male data.

FS Method	Features	Acc	Precision	Sensitivity	F1	AUC
Performance SVM						
Raw data	6671	$0.643 \pm 0.029$	$0.649 \pm 0.046$	$0.572 \pm 0.062$	$0.605 \pm 0.037$	$0.695 \pm 0.018$
LASSO	82	$0.637 \pm 0.020$	$0.629 \pm 0.036$	$0.606 \pm 0.035$	$0.616 \pm 0.005$	$0.684 \pm 0.015$
HSIC LASSO	20	$0.571 \pm 0.027$	$0.561 \pm 0.027$	$0.469 \pm 0.083$	$0.509 \pm 0.057$	$0.607 \pm 0.024$
mRMR	100	$0.602 \pm 0.025$	$0.596 \pm 0.022$	$0.522 \pm 0.062$	$0.556 \pm 0.045$	$0.653 \pm 0.024$
Permutation	20	$0.633 \pm 0.000$	$0.627 \pm 0.000$	$0.583 \pm 0.000$	$0.604 \pm 0.000$	$0.689 \pm 0.000$
fSFS	20	$0.680 \pm 0.000$	$0.671 \pm 0.000$	$0.653 \pm 0.000$	$0.662 \pm 0.000$	$0.688 \pm 0.000$
Performance LogR						
Raw data	6671	$0.630 \pm 0.031$	$0.613 \pm 0.030$	$0.623 \pm 0.048$	$0.617 \pm 0.036$	$0.679 \pm 0.037$
LASSO	82	$0.629 \pm 0.007$	$0.613 \pm 0.015$	$0.617 \pm 0.030$	$0.614 \pm 0.011$	$0.670 \pm 0.029$
HSIC LASSO	20	$0.613 \pm 0.030$	$0.610 \pm 0.040$	$0.544 \pm 0.038$	$0.574 \pm 0.030$	$0.631 \pm 0.038$
mRMR	100	$0.596 \pm 0.046$	$0.581 \pm 0.052$	$0.567 \pm 0.054$	$0.574 \pm 0.053$	$0.614 \pm 0.041$
Permutation	20	$0.613 \pm 0.000$	$0.595 \pm 0.000$	$0.611 \pm 0.000$	$0.603 \pm 0.000$	$0.698 \pm 0.000$
fSFS	20	$0.620 \pm 0.000$	$0.600 \pm 0.000$	$0.625 \pm 0.000$	$0.612 \pm 0.000$	$0.664 \pm 0.000$
Performance Random Forest						
Raw data	6671	$0.621 \pm 0.027$	$0.626 \pm 0.043$	$0.528 \pm 0.044$	$0.571 \pm 0.033$	$0.672 \pm 0.012$
LASSO	82	$0.668 \pm 0.022$	$0.667 \pm 0.035$	$0.620 \pm 0.012$	$0.642 \pm 0.014$	$0.716 \pm 0.012$
HSIC LASSO	20	$0.598 \pm 0.035$	$0.591 \pm 0.039$	$0.528 \pm 0.065$	$0.556 \pm 0.050$	$0.622 \pm 0.037$
mRMR	100	$0.564 \pm 0.049$	$0.552 \pm 0.058$	$0.469 \pm 0.074$	$0.507 \pm 0.066$	$0.592 \pm 0.048$
Permutation	20	$0.680 \pm 0.000$	$0.667 \pm 0.000$	$0.667 \pm 0.000$	$0.667 \pm 0.000$	$0.699 \pm 0.000$
fSFS	20	$0.667 \pm 0.000$	$0.662 \pm 0.000$	$0.625 \pm 0.000$	$0.643 \pm 0.000$	$0.688 \pm 0.000$
Performance LDA						
Raw data	6671	$0.562 \pm 0.033$	$0.594 \pm 0.071$	$0.335 \pm 0.195$	$0.390 \pm 0.156$	$0.616 \pm 0.034$
LASSO	82	$0.630 \pm 0.015$	$0.618 \pm 0.021$	$0.606 \pm 0.027$	$0.611 \pm 0.013$	$0.671 \pm 0.022$
HSIC LASSO	20	$0.606 \pm 0.023$	$0.601 \pm 0.018$	$0.525 \pm 0.079$	$0.558 \pm 0.052$	$0.629 \pm 0.036$
mRMR	100	$0.606 \pm 0.023$	$0.601 \pm 0.018$	$0.525 \pm 0.079$	$0.558 \pm 0.052$	$0.629 \pm 0.036$
Permutation	20	$0.613 \pm 0.000$	$0.595 \pm 0.000$	$0.611 \pm 0.000$	$0.603 \pm 0.000$	$0.699 \pm 0.000$
fSFS	20	$0.633 \pm 0.000$	$0.616 \pm 0.000$	$0.625 \pm 0.000$	$0.621 \pm 0.000$	$0.662 \pm 0.000$
Performance KNN						
Raw data	6671	$0.548 \pm 0.021$	$0.540 \pm 0.032$	$0.396 \pm 0.028$	$0.457 \pm 0.029$	$0.569 \pm 0.021$
LASSO	82	$0.583 \pm 0.038$	$0.576 \pm 0.041$	$0.492 \pm 0.068$	$0.529 \pm 0.053$	$0.629 \pm 0.028$
HSIC LASSO	20	$0.563 \pm 0.029$	$0.556 \pm 0.033$	$0.436 \pm 0.053$	$0.488 \pm 0.044$	$0.563 \pm 0.038$
mRMR	100	$0.543 \pm 0.019$	$0.529 \pm 0.021$	$0.416 \pm 0.068$	$0.464 \pm 0.047$	$0.559 \pm 0.027$
Permutation	20	$0.607 \pm 0.000$	$0.584 \pm 0.000$	$0.625 \pm 0.000$	$0.604 \pm 0.000$	$0.633 \pm 0.000$
fSFS	20	$0.580 \pm 0.000$	$0.562 \pm 0.000$	$0.569 \pm 0.000$	$0.566 \pm 0.000$	$0.617 \pm 0.000$

## A.2 Full correlation single site

### A.2.1 Combined data

Table 20: Performance of feature selection methods with full correlation on NYU data.

FS Method	Features	Acc	Precision	Sensitivity	F1	AUC
Perfomance SVM						
Raw data	6671	0.649 $\pm$ 0.040	0.820 $\pm$ 0.165	0.247 $\pm$ 0.072	0.370 $\pm$ 0.088	0.703 $\pm$ 0.077
LASSO	29	0.655 $\pm$ 0.093	0.626 $\pm$ 0.159	0.478 $\pm$ 0.115	0.541 $\pm$ 0.128	0.714 $\pm$ 0.124
HSIC LASSO	17	0.585 $\pm$ 0.053	0.547 $\pm$ 0.148	0.287 $\pm$ 0.045	0.372 $\pm$ 0.063	0.628 $\pm$ 0.053
mRMR	100	0.638 $\pm$ 0.074	0.751 $\pm$ 0.216	0.290 $\pm$ 0.161	0.382 $\pm$ 0.182	0.567 $\pm$ 0.140
Permutation	20	0.571 $\pm$ 0.000	0.500 $\pm$ 0.000	0.467 $\pm$ 0.000	0.483 $\pm$ 0.000	0.553 $\pm$ 0.000
fSFS	20	0.600 $\pm$ 0.000	0.556 $\pm$ 0.000	0.333 $\pm$ 0.000	0.417 $\pm$ 0.000	0.573 $\pm$ 0.000
Performance LogR						
Raw data	6671	0.631 $\pm$ 0.067	0.575 $\pm$ 0.100	0.478 $\pm$ 0.148	0.516 $\pm$ 0.122	0.677 $\pm$ 0.118
LASSO	29	0.643 $\pm$ 0.119	0.587 $\pm$ 0.165	0.490 $\pm$ 0.180	0.531 $\pm$ 0.175	0.712 $\pm$ 0.126
HSIC LASSO	40	0.602 $\pm$ 0.081	0.527 $\pm$ 0.117	0.435 $\pm$ 0.222	0.457 $\pm$ 0.170	0.604 $\pm$ 0.132
mRMR	100	0.644 $\pm$ 0.093	0.600 $\pm$ 0.117	0.573 $\pm$ 0.099	0.580 $\pm$ 0.095	0.680 $\pm$ 0.080
Permutation	30	0.567 $\pm$ 0.117	0.499 $\pm$ 0.153	0.426 $\pm$ 0.118	0.458 $\pm$ 0.131	0.562 $\pm$ 0.121
fSFS	20	0.629 $\pm$ 0.000	0.571 $\pm$ 0.000	0.533 $\pm$ 0.000	0.552 $\pm$ 0.000	0.597 $\pm$ 0.000
Performance Random Forest						
Raw data	6671	0.648 $\pm$ 0.081	0.639 $\pm$ 0.112	0.355 $\pm$ 0.164	0.449 $\pm$ 0.156	0.668 $\pm$ 0.109
LASSO	29	0.672 $\pm$ 0.105	0.637 $\pm$ 0.158	0.490 $\pm$ 0.179	0.549 $\pm$ 0.170	0.697 $\pm$ 0.127
HSIC LASSO	31	0.614 $\pm$ 0.059	0.591 $\pm$ 0.150	0.395 $\pm$ 0.103	0.462 $\pm$ 0.091	0.606 $\pm$ 0.053
mRMR	100	0.614 $\pm$ 0.030	0.662 $\pm$ 0.174	0.288 $\pm$ 0.115	0.374 $\pm$ 0.101	0.590 $\pm$ 0.065
Permutation	20	0.657 $\pm$ 0.000	0.600 $\pm$ 0.000	0.600 $\pm$ 0.000	0.600 $\pm$ 0.000	0.533 $\pm$ 0.000
fSFS	20	0.543 $\pm$ 0.000	0.462 $\pm$ 0.000	0.400 $\pm$ 0.000	0.429 $\pm$ 0.000	0.562 $\pm$ 0.000
Performance LDA						
Raw data	6671	0.667 $\pm$ 0.037	0.636 $\pm$ 0.070	0.547 $\pm$ 0.087	0.581 $\pm$ 0.052	0.688 $\pm$ 0.040
LASSO	29	0.666 $\pm$ 0.077	0.638 $\pm$ 0.117	0.519 $\pm$ 0.120	0.567 $\pm$ 0.108	0.703 $\pm$ 0.113
HSIC LASSO	16	0.550 $\pm$ 0.056	0.468 $\pm$ 0.083	0.383 $\pm$ 0.065	0.421 $\pm$ 0.072	0.562 $\pm$ 0.100
mRMR	100	0.591 $\pm$ 0.087	0.535 $\pm$ 0.087	0.549 $\pm$ 0.088	0.536 $\pm$ 0.066	0.587 $\pm$ 0.067
Permutation	20	0.600 $\pm$ 0.000	0.538 $\pm$ 0.000	0.467 $\pm$ 0.000	0.500 $\pm$ 0.000	0.563 $\pm$ 0.000
fSFS	20	0.714 $\pm$ 0.000	0.692 $\pm$ 0.000	0.600 $\pm$ 0.000	0.643 $\pm$ 0.000	0.633 $\pm$ 0.000
Performance KNN						
Raw data	6671	0.602 $\pm$ 0.068	0.564 $\pm$ 0.128	0.317 $\pm$ 0.148	0.391 $\pm$ 0.132	0.600 $\pm$ 0.097
LASSO	29	0.637 $\pm$ 0.072	0.619 $\pm$ 0.144	0.382 $\pm$ 0.103	0.470 $\pm$ 0.118	0.681 $\pm$ 0.086
HSIC LASSO	26	0.568 $\pm$ 0.055	0.509 $\pm$ 0.070	0.423 $\pm$ 0.068	0.454 $\pm$ 0.030	0.590 $\pm$ 0.054
mRMR	100	0.573 $\pm$ 0.037	0.494 $\pm$ 0.095	0.290 $\pm$ 0.139	0.348 $\pm$ 0.123	0.562 $\pm$ 0.059
Permutation	20	0.543 $\pm$ 0.000	0.400 $\pm$ 0.000	0.133 $\pm$ 0.000	0.200 $\pm$ 0.000	0.450 $\pm$ 0.000
fSFS	20	0.486 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.625 $\pm$ 0.000

### A.2.2 Female data

Table 21: Performance of feature selection methods with full correlation on female NYU data.

FS Method	Features	Acc	Precision	Sensitivity	F1	AUC
Performance SVM						
Raw data	6671	0.714 $\pm$ 0.090	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.387 $\pm$ 0.380
LASSO	19	0.800 $\pm$ 0.194	0.600 $\pm$ 0.490	0.400 $\pm$ 0.374	0.467 $\pm$ 0.400	0.667 $\pm$ 0.286
HSIC LASSO	42	0.800 $\pm$ 0.146	0.500 $\pm$ 0.447	0.400 $\pm$ 0.374	0.433 $\pm$ 0.389	0.727 $\pm$ 0.176
mRMR	100	0.714 $\pm$ 0.090	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.560 $\pm$ 0.463
Permutation	20	0.743 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.340 $\pm$ 0.000
fSFS	20	0.714 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.400 $\pm$ 0.000
Performance LogR						
Raw data	6671	0.743 $\pm$ 0.167	0.400 $\pm$ 0.490	0.200 $\pm$ 0.245	0.267 $\pm$ 0.327	0.807 $\pm$ 0.210
LASSO	20	0.829 $\pm$ 0.140	0.600 $\pm$ 0.490	0.400 $\pm$ 0.374	0.467 $\pm$ 0.400	0.760 $\pm$ 0.224
HSIC LASSO	16	0.657 $\pm$ 0.114	0.380 $\pm$ 0.371	0.400 $\pm$ 0.374	0.348 $\pm$ 0.289	0.647 $\pm$ 0.265
mRMR	100	0.743 $\pm$ 0.107	0.200 $\pm$ 0.400	0.100 $\pm$ 0.200	0.133 $\pm$ 0.267	0.700 $\pm$ 0.261
Permutation	20	0.657 $\pm$ 0.000	0.167 $\pm$ 0.000	0.300 $\pm$ 0.000	0.213 $\pm$ 0.000	0.560 $\pm$ 0.000
fSFS	20	0.714 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.600 $\pm$ 0.000
Performance Random Forest						
Raw data	6671	0.771 $\pm$ 0.114	0.400 $\pm$ 0.490	0.200 $\pm$ 0.245	0.267 $\pm$ 0.327	0.807 $\pm$ 0.219
LASSO	19	0.829 $\pm$ 0.140	0.533 $\pm$ 0.452	0.500 $\pm$ 0.447	0.493 $\pm$ 0.417	0.707 $\pm$ 0.266
HSIC LASSO	18	0.686 $\pm$ 0.107	0.300 $\pm$ 0.400	0.200 $\pm$ 0.245	0.233 $\pm$ 0.291	0.527 $\pm$ 0.164
mRMR	100	0.800 $\pm$ 0.146	0.400 $\pm$ 0.490	0.300 $\pm$ 0.400	0.333 $\pm$ 0.422	0.680 $\pm$ 0.299
Permutation	20	0.771 $\pm$ 0.146	0.400 $\pm$ 0.490	0.300 $\pm$ 0.400	0.333 $\pm$ 0.422	0.470 $\pm$ 0.328
fSFS	20	0.714 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.800 $\pm$ 0.000
Performance LDA						
Raw data	6671	0.771 $\pm$ 0.194	0.400 $\pm$ 0.490	0.300 $\pm$ 0.400	0.333 $\pm$ 0.422	0.793 $\pm$ 0.231
LASSO	19	0.771 $\pm$ 0.114	0.600 $\pm$ 0.389	0.500 $\pm$ 0.316	0.507 $\pm$ 0.285	0.777 $\pm$ 0.282
HSIC LASSO	26	0.686 $\pm$ 0.107	0.367 $\pm$ 0.371	0.400 $\pm$ 0.374	0.347 $\pm$ 0.299	0.560 $\pm$ 0.361
mRMR	100	0.743 $\pm$ 0.107	0.200 $\pm$ 0.400	0.100 $\pm$ 0.200	0.133 $\pm$ 0.267	0.747 $\pm$ 0.165
Permutation	20	0.514 $\pm$ 0.000	0.200 $\pm$ 0.000	0.300 $\pm$ 0.000	0.240 $\pm$ 0.000	0.467 $\pm$ 0.000
fSFS	20	0.571 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.400 $\pm$ 0.000
Performance KNN						
Raw data	6671	0.743 $\pm$ 0.107	0.200 $\pm$ 0.400	0.100 $\pm$ 0.200	0.133 $\pm$ 0.267	0.520 $\pm$ 0.282
LASSO	19	0.771 $\pm$ 0.114	0.500 $\pm$ 0.447	0.400 $\pm$ 0.374	0.400 $\pm$ 0.327	0.693 $\pm$ 0.291
HSIC LASSO	10	0.800 $\pm$ 0.146	0.500 $\pm$ 0.447	0.400 $\pm$ 0.374	0.433 $\pm$ 0.389	0.777 $\pm$ 0.146
mRMR	100	0.686 $\pm$ 0.140	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.613 $\pm$ 0.202
Permutation	20	0.714 $\pm$ 0.000	0.300 $\pm$ 0.000	0.300 $\pm$ 0.000	0.300 $\pm$ 0.000	0.430 $\pm$ 0.000
fSFS	20	0.714 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.400 $\pm$ 0.000

### A.2.3 Male data

Table 22: Performance of feature selection methods with full correlation on male NYU data.

FS Method	Features	Acc	Precision	Sensitivity	F1	AUC
Performance SVM						
Raw data	6671	$0.618 \pm 0.106$	$0.603 \pm 0.133$	$0.531 \pm 0.130$	$0.564 \pm 0.130$	$0.686 \pm 0.070$
LASSO	10	$0.581 \pm 0.076$	$0.563 \pm 0.085$	$0.531 \pm 0.120$	$0.541 \pm 0.083$	$0.650 \pm 0.091$
HSIC LASSO	23	$0.611 \pm 0.041$	$0.595 \pm 0.042$	$0.517 \pm 0.108$	$0.550 \pm 0.080$	$0.687 \pm 0.055$
mRMR	100	$0.625 \pm 0.025$	$0.617 \pm 0.042$	$0.531 \pm 0.051$	$0.570 \pm 0.045$	$0.672 \pm 0.054$
Permutation	30	$0.522 \pm 0.080$	$0.475 \pm 0.117$	$0.392 \pm 0.143$	$0.426 \pm 0.134$	$0.441 \pm 0.078$
fSFS	20	$0.571 \pm 0.000$	$0.571 \pm 0.000$	$0.308 \pm 0.000$	$0.400 \pm 0.000$	$0.585 \pm 0.000$
Performance LogR						
Raw data	6671	$0.589 \pm 0.072$	$0.570 \pm 0.076$	$0.533 \pm 0.102$	$0.548 \pm 0.082$	$0.627 \pm 0.098$
LASSO	10	$0.597 \pm 0.107$	$0.570 \pm 0.107$	$0.592 \pm 0.118$	$0.579 \pm 0.109$	$0.642 \pm 0.128$
HSIC LASSO	25	$0.566 \pm 0.073$	$0.536 \pm 0.059$	$0.578 \pm 0.124$	$0.552 \pm 0.083$	$0.599 \pm 0.058$
mRMR	100	$0.619 \pm 0.094$	$0.577 \pm 0.136$	$0.550 \pm 0.211$	$0.555 \pm 0.180$	$0.595 \pm 0.150$
Permutation	30	$0.529 \pm 0.065$	$0.505 \pm 0.080$	$0.486 \pm 0.146$	$0.483 \pm 0.098$	$0.529 \pm 0.092$
fSFS	20	$0.536 \pm 0.000$	$0.500 \pm 0.000$	$0.538 \pm 0.000$	$0.519 \pm 0.000$	$0.538 \pm 0.000$
Performance Random Forest						
Raw data	6671	$0.654 \pm 0.058$	$0.657 \pm 0.081$	$0.528 \pm 0.124$	$0.583 \pm 0.104$	$0.705 \pm 0.042$
LASSO	10	$0.647 \pm 0.037$	$0.617 \pm 0.034$	$0.654 \pm 0.133$	$0.629 \pm 0.070$	$0.639 \pm 0.074$
HSIC LASSO	44	$0.581 \pm 0.126$	$0.545 \pm 0.115$	$0.546 \pm 0.204$	$0.538 \pm 0.155$	$0.640 \pm 0.139$
mRMR	100	$0.626 \pm 0.058$	$0.642 \pm 0.082$	$0.451 \pm 0.167$	$0.517 \pm 0.116$	$0.669 \pm 0.075$
Permutation	30	$0.558 \pm 0.074$	$0.534 \pm 0.103$	$0.467 \pm 0.102$	$0.496 \pm 0.096$	$0.571 \pm 0.108$
fSFS	20	$0.536 \pm 0.000$	$0.500 \pm 0.000$	$0.462 \pm 0.000$	$0.480 \pm 0.000$	$0.500 \pm 0.000$
Performance LDA						
Raw data	6671	$0.640 \pm 0.079$	$0.613 \pm 0.072$	$0.627 \pm 0.119$	$0.618 \pm 0.091$	$0.681 \pm 0.109$
LASSO	10	$0.626 \pm 0.105$	$0.606 \pm 0.112$	$0.608 \pm 0.104$	$0.605 \pm 0.104$	$0.635 \pm 0.124$
HSIC LASSO	30	$0.574 \pm 0.062$	$0.547 \pm 0.078$	$0.483 \pm 0.119$	$0.511 \pm 0.097$	$0.614 \pm 0.088$
mRMR	100	$0.412 \pm 0.075$	$0.392 \pm 0.063$	$0.456 \pm 0.129$	$0.417 \pm 0.082$	$0.496 \pm 0.130$
Permutation	30	$0.647 \pm 0.081$	$0.647 \pm 0.108$	$0.626 \pm 0.099$	$0.625 \pm 0.070$	$0.645 \pm 0.109$
fSFS	20	$0.536 \pm 0.000$	$0.500 \pm 0.000$	$0.538 \pm 0.000$	$0.519 \pm 0.000$	$0.544 \pm 0.000$
Performance KNN						
Raw data	6671	$0.596 \pm 0.058$	$0.607 \pm 0.092$	$0.373 \pm 0.137$	$0.453 \pm 0.124$	$0.596 \pm 0.030$
LASSO	10	$0.640 \pm 0.078$	$0.641 \pm 0.126$	$0.546 \pm 0.173$	$0.577 \pm 0.120$	$0.656 \pm 0.069$
HSIC LASSO	48	$0.604 \pm 0.066$	$0.609 \pm 0.123$	$0.405 \pm 0.109$	$0.485 \pm 0.117$	$0.639 \pm 0.103$
mRMR	100	$0.470 \pm 0.091$	$0.437 \pm 0.116$	$0.373 \pm 0.097$	$0.398 \pm 0.091$	$0.530 \pm 0.102$
Permutation	30	$0.588 \pm 0.085$	$0.583 \pm 0.118$	$0.453 \pm 0.130$	$0.502 \pm 0.117$	$0.581 \pm 0.099$
fSFS	20	$0.357 \pm 0.000$	$0.273 \pm 0.000$	$0.231 \pm 0.000$	$0.250 \pm 0.000$	$0.408 \pm 0.000$

## B Appendix B — *Results*

### B.1 Graph multisite

Table 23: Performance summary for classifier: KNN

Inference	Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
mutual_info	backward SFS	0.549 ± 0.000	0.508 ± 0.000	0.440 ± 0.000	0.471 ± 0.000	0.550 ± 0.000
mutual_info	forwards SFS	0.506 ± 0.000	0.456 ± 0.000	0.413 ± 0.000	0.434 ± 0.000	0.535 ± 0.000
mutual_info	HSIC_Lasso	0.533 ± 0.078	0.490 ± 0.085	0.463 ± 0.094	0.475 ± 0.087	0.540 ± 0.088
mutual_info	Lasso_selection	0.509 ± 0.031	0.459 ± 0.040	0.388 ± 0.046	0.419 ± 0.037	0.511 ± 0.054
mutual_info	mRMR	0.507 ± 0.026	0.462 ± 0.030	0.444 ± 0.028	0.452 ± 0.027	0.507 ± 0.028
mutual_info	Permutation	0.512 ± 0.034	0.466 ± 0.041	0.441 ± 0.058	0.452 ± 0.046	0.519 ± 0.030
mutual_info	Raw data	0.529 ± 0.022	0.484 ± 0.029	0.447 ± 0.064	0.463 ± 0.045	0.533 ± 0.025
norm_Laplacian	backward SFS	0.585 ± 0.000	0.551 ± 0.000	0.507 ± 0.000	0.528 ± 0.000	0.554 ± 0.000
norm_Laplacian	forwards SFS	0.488 ± 0.000	0.435 ± 0.000	0.400 ± 0.000	0.417 ± 0.000	0.489 ± 0.000
norm_Laplacian	HSIC_Lasso	0.510 ± 0.048	0.463 ± 0.057	0.398 ± 0.056	0.426 ± 0.050	0.498 ± 0.042
norm_Laplacian	Lasso_selection	0.496 ± 0.047	0.448 ± 0.051	0.428 ± 0.057	0.437 ± 0.054	0.475 ± 0.052
norm_Laplacian	mRMR	0.497 ± 0.065	0.450 ± 0.072	0.420 ± 0.065	0.434 ± 0.068	0.494 ± 0.075
norm_Laplacian	Permutation	0.507 ± 0.033	0.454 ± 0.042	0.372 ± 0.039	0.409 ± 0.039	0.486 ± 0.028
norm_Laplacian	Raw data	0.527 ± 0.051	0.479 ± 0.067	0.353 ± 0.057	0.406 ± 0.061	0.510 ± 0.070
partial_corr	backward SFS	0.549 ± 0.000	0.506 ± 0.000	0.520 ± 0.000	0.513 ± 0.000	0.508 ± 0.000
partial_corr	forwards SFS	0.549 ± 0.000	0.506 ± 0.000	0.520 ± 0.000	0.513 ± 0.000	0.508 ± 0.000
partial_corr	HSIC_Lasso	0.522 ± 0.014	0.479 ± 0.016	0.503 ± 0.055	0.490 ± 0.032	0.510 ± 0.025
partial_corr	Lasso_selection	0.522 ± 0.014	0.479 ± 0.016	0.503 ± 0.055	0.490 ± 0.032	0.510 ± 0.025
partial_corr	mRMR	0.522 ± 0.014	0.479 ± 0.016	0.503 ± 0.055	0.490 ± 0.032	0.510 ± 0.025
partial_corr	Permutation	0.522 ± 0.014	0.479 ± 0.016	0.503 ± 0.055	0.490 ± 0.032	0.510 ± 0.025
partial_corr	Raw data	0.522 ± 0.014	0.479 ± 0.016	0.503 ± 0.055	0.490 ± 0.032	0.510 ± 0.025
rlogspect	backward SFS	0.470 ± 0.000	0.414 ± 0.000	0.387 ± 0.000	0.400 ± 0.000	0.481 ± 0.000
rlogspect	forwards SFS	0.470 ± 0.000	0.414 ± 0.000	0.387 ± 0.000	0.400 ± 0.000	0.481 ± 0.000
rlogspect	HSIC_Lasso	0.489 ± 0.031	0.435 ± 0.033	0.380 ± 0.029	0.405 ± 0.028	0.461 ± 0.035
rlogspect	Lasso_selection	0.489 ± 0.031	0.435 ± 0.033	0.380 ± 0.029	0.405 ± 0.028	0.461 ± 0.035
rlogspect	mRMR	0.489 ± 0.031	0.435 ± 0.033	0.380 ± 0.029	0.405 ± 0.028	0.461 ± 0.035
rlogspect	Permutation	0.489 ± 0.031	0.435 ± 0.033	0.380 ± 0.029	0.405 ± 0.028	0.461 ± 0.035
rlogspect	Raw data	0.489 ± 0.031	0.435 ± 0.033	0.380 ± 0.029	0.405 ± 0.028	0.461 ± 0.035

Table 24: Performance summary for classifier: LDA

Inference	Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
mutual_info	backward SFS	0.494 $\pm$ 0.000	0.423 $\pm$ 0.000	0.293 $\pm$ 0.000	0.346 $\pm$ 0.000	0.508 $\pm$ 0.000
mutual_info	forwards SFS	0.524 $\pm$ 0.000	0.471 $\pm$ 0.000	0.320 $\pm$ 0.000	0.381 $\pm$ 0.000	0.526 $\pm$ 0.000
mutual_info	HSIC_Lasso	0.521 $\pm$ 0.019	0.470 $\pm$ 0.027	0.361 $\pm$ 0.055	0.406 $\pm$ 0.043	0.516 $\pm$ 0.023
mutual_info	Lasso_selection	0.543 $\pm$ 0.028	0.498 $\pm$ 0.052	0.313 $\pm$ 0.064	0.383 $\pm$ 0.064	0.535 $\pm$ 0.021
mutual_info	mRMR	0.517 $\pm$ 0.025	0.458 $\pm$ 0.041	0.302 $\pm$ 0.055	0.363 $\pm$ 0.050	0.520 $\pm$ 0.030
mutual_info	Permutation	0.549 $\pm$ 0.031	0.507 $\pm$ 0.038	0.462 $\pm$ 0.056	0.483 $\pm$ 0.047	0.574 $\pm$ 0.042
mutual_info	Raw data	0.549 $\pm$ 0.034	0.508 $\pm$ 0.042	0.468 $\pm$ 0.055	0.486 $\pm$ 0.049	0.575 $\pm$ 0.037
norm_Laplacian	backward SFS	0.561 $\pm$ 0.000	0.531 $\pm$ 0.000	0.347 $\pm$ 0.000	0.419 $\pm$ 0.000	0.571 $\pm$ 0.000
norm_Laplacian	forwards SFS	0.579 $\pm$ 0.000	0.558 $\pm$ 0.000	0.387 $\pm$ 0.000	0.457 $\pm$ 0.000	0.575 $\pm$ 0.000
norm_Laplacian	HSIC_Lasso	0.547 $\pm$ 0.039	0.508 $\pm$ 0.065	0.350 $\pm$ 0.044	0.414 $\pm$ 0.052	0.537 $\pm$ 0.047
norm_Laplacian	Lasso_selection	0.498 $\pm$ 0.038	0.406 $\pm$ 0.086	0.190 $\pm$ 0.044	0.256 $\pm$ 0.052	0.478 $\pm$ 0.021
norm_Laplacian	mRMR	0.516 $\pm$ 0.022	0.446 $\pm$ 0.043	0.201 $\pm$ 0.033	0.274 $\pm$ 0.028	0.489 $\pm$ 0.029
norm_Laplacian	Permutation	0.553 $\pm$ 0.023	0.513 $\pm$ 0.031	0.420 $\pm$ 0.056	0.461 $\pm$ 0.046	0.550 $\pm$ 0.036
norm_Laplacian	Raw data	0.549 $\pm$ 0.035	0.509 $\pm$ 0.047	0.441 $\pm$ 0.051	0.472 $\pm$ 0.047	0.550 $\pm$ 0.037
partial_corr	backward SFS	0.537 $\pm$ 0.000	0.471 $\pm$ 0.000	0.107 $\pm$ 0.000	0.174 $\pm$ 0.000	0.567 $\pm$ 0.000
partial_corr	forwards SFS	0.537 $\pm$ 0.000	0.471 $\pm$ 0.000	0.107 $\pm$ 0.000	0.174 $\pm$ 0.000	0.567 $\pm$ 0.000
partial_corr	HSIC_Lasso	0.538 $\pm$ 0.028	0.503 $\pm$ 0.070	0.187 $\pm$ 0.061	0.265 $\pm$ 0.057	0.527 $\pm$ 0.047
partial_corr	Lasso_selection	0.538 $\pm$ 0.028	0.503 $\pm$ 0.070	0.187 $\pm$ 0.061	0.265 $\pm$ 0.057	0.527 $\pm$ 0.047
partial_corr	mRMR	0.538 $\pm$ 0.028	0.503 $\pm$ 0.070	0.187 $\pm$ 0.061	0.265 $\pm$ 0.057	0.527 $\pm$ 0.047
partial_corr	Permutation	0.538 $\pm$ 0.028	0.503 $\pm$ 0.070	0.187 $\pm$ 0.061	0.265 $\pm$ 0.057	0.527 $\pm$ 0.047
partial_corr	Raw data	0.538 $\pm$ 0.028	0.503 $\pm$ 0.070	0.187 $\pm$ 0.061	0.265 $\pm$ 0.057	0.527 $\pm$ 0.047
rlogspect	backward SFS	0.506 $\pm$ 0.000	0.250 $\pm$ 0.000	0.040 $\pm$ 0.000	0.069 $\pm$ 0.000	0.485 $\pm$ 0.000
rlogspect	forwards SFS	0.506 $\pm$ 0.000	0.250 $\pm$ 0.000	0.040 $\pm$ 0.000	0.069 $\pm$ 0.000	0.485 $\pm$ 0.000
rlogspect	HSIC_Lasso	0.518 $\pm$ 0.022	0.140 $\pm$ 0.173	0.045 $\pm$ 0.056	0.068 $\pm$ 0.084	0.458 $\pm$ 0.037
rlogspect	Lasso_selection	0.518 $\pm$ 0.022	0.140 $\pm$ 0.173	0.045 $\pm$ 0.056	0.068 $\pm$ 0.084	0.458 $\pm$ 0.037
rlogspect	mRMR	0.518 $\pm$ 0.022	0.140 $\pm$ 0.173	0.045 $\pm$ 0.056	0.068 $\pm$ 0.084	0.458 $\pm$ 0.037
rlogspect	Permutation	0.518 $\pm$ 0.022	0.140 $\pm$ 0.173	0.045 $\pm$ 0.056	0.068 $\pm$ 0.084	0.458 $\pm$ 0.037
rlogspect	Raw data	0.518 $\pm$ 0.022	0.140 $\pm$ 0.173	0.045 $\pm$ 0.056	0.068 $\pm$ 0.084	0.458 $\pm$ 0.037

Table 25: Performance summary for classifier: LogR

Inference	Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
mutual_info	backward SFS	0.488 $\pm$ 0.000	0.418 $\pm$ 0.000	0.307 $\pm$ 0.000	0.354 $\pm$ 0.000	0.515 $\pm$ 0.000
mutual_info	forwards SFS	0.530 $\pm$ 0.000	0.479 $\pm$ 0.000	0.307 $\pm$ 0.000	0.374 $\pm$ 0.000	0.502 $\pm$ 0.000
mutual_info	HSIC_Lasso	0.517 $\pm$ 0.021	0.460 $\pm$ 0.036	0.339 $\pm$ 0.067	0.389 $\pm$ 0.057	0.523 $\pm$ 0.034
mutual_info	Lasso_selection	0.532 $\pm$ 0.012	0.476 $\pm$ 0.029	0.254 $\pm$ 0.056	0.329 $\pm$ 0.055	0.528 $\pm$ 0.012
mutual_info	mRMR	0.534 $\pm$ 0.014	0.485 $\pm$ 0.025	0.273 $\pm$ 0.050	0.347 $\pm$ 0.044	0.498 $\pm$ 0.033
mutual_info	Permutation	0.543 $\pm$ 0.031	0.499 $\pm$ 0.043	0.406 $\pm$ 0.066	0.447 $\pm$ 0.056	0.563 $\pm$ 0.035
mutual_info	Raw data	0.534 $\pm$ 0.042	0.491 $\pm$ 0.055	0.404 $\pm$ 0.048	0.443 $\pm$ 0.049	0.554 $\pm$ 0.043
norm_Laplacian	backward SFS	0.573 $\pm$ 0.000	0.544 $\pm$ 0.000	0.413 $\pm$ 0.000	0.470 $\pm$ 0.000	0.572 $\pm$ 0.000
norm_Laplacian	forwards SFS	0.561 $\pm$ 0.000	0.524 $\pm$ 0.000	0.440 $\pm$ 0.000	0.478 $\pm$ 0.000	0.570 $\pm$ 0.000
norm_Laplacian	HSIC_Lasso	0.528 $\pm$ 0.032	0.477 $\pm$ 0.054	0.324 $\pm$ 0.047	0.385 $\pm$ 0.050	0.524 $\pm$ 0.047
norm_Laplacian	Lasso_selection	0.507 $\pm$ 0.030	0.425 $\pm$ 0.077	0.214 $\pm$ 0.056	0.282 $\pm$ 0.061	0.482 $\pm$ 0.029
norm_Laplacian	mRMR	0.510 $\pm$ 0.025	0.437 $\pm$ 0.047	0.241 $\pm$ 0.052	0.308 $\pm$ 0.050	0.501 $\pm$ 0.043
norm_Laplacian	Permutation	0.567 $\pm$ 0.032	0.533 $\pm$ 0.042	0.441 $\pm$ 0.048	0.482 $\pm$ 0.044	0.548 $\pm$ 0.035
norm_Laplacian	Raw data	0.565 $\pm$ 0.034	0.531 $\pm$ 0.047	0.444 $\pm$ 0.043	0.483 $\pm$ 0.042	0.559 $\pm$ 0.026
partial_corr	backward SFS	0.543 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.504 $\pm$ 0.000
partial_corr	forwards SFS	0.543 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.504 $\pm$ 0.000
partial_corr	HSIC_Lasso	0.531 $\pm$ 0.013	0.307 $\pm$ 0.220	0.045 $\pm$ 0.038	0.078 $\pm$ 0.063	0.466 $\pm$ 0.040
partial_corr	Lasso_selection	0.531 $\pm$ 0.013	0.307 $\pm$ 0.220	0.045 $\pm$ 0.038	0.078 $\pm$ 0.063	0.466 $\pm$ 0.040
partial_corr	mRMR	0.531 $\pm$ 0.013	0.307 $\pm$ 0.220	0.045 $\pm$ 0.038	0.078 $\pm$ 0.063	0.466 $\pm$ 0.040
partial_corr	Permutation	0.531 $\pm$ 0.013	0.307 $\pm$ 0.220	0.045 $\pm$ 0.038	0.078 $\pm$ 0.063	0.466 $\pm$ 0.040
partial_corr	Raw data	0.531 $\pm$ 0.013	0.307 $\pm$ 0.220	0.045 $\pm$ 0.038	0.078 $\pm$ 0.063	0.466 $\pm$ 0.040
rlogspect	backward SFS	0.567 $\pm$ 0.000	0.667 $\pm$ 0.000	0.107 $\pm$ 0.000	0.184 $\pm$ 0.000	0.648 $\pm$ 0.000
rlogspect	forwards SFS	0.567 $\pm$ 0.000	0.667 $\pm$ 0.000	0.107 $\pm$ 0.000	0.184 $\pm$ 0.000	0.648 $\pm$ 0.000
rlogspect	HSIC_Lasso	0.533 $\pm$ 0.037	0.489 $\pm$ 0.083	0.214 $\pm$ 0.053	0.293 $\pm$ 0.061	0.549 $\pm$ 0.049
rlogspect	Lasso_selection	0.533 $\pm$ 0.037	0.489 $\pm$ 0.083	0.214 $\pm$ 0.053	0.293 $\pm$ 0.061	0.549 $\pm$ 0.049
rlogspect	mRMR	0.533 $\pm$ 0.037	0.489 $\pm$ 0.083	0.214 $\pm$ 0.053	0.293 $\pm$ 0.061	0.549 $\pm$ 0.049
rlogspect	Permutation	0.533 $\pm$ 0.037	0.489 $\pm$ 0.083	0.214 $\pm$ 0.053	0.293 $\pm$ 0.061	0.549 $\pm$ 0.049
rlogspect	Raw data	0.533 $\pm$ 0.037	0.489 $\pm$ 0.083	0.214 $\pm$ 0.053	0.293 $\pm$ 0.061	0.549 $\pm$ 0.049

Table 26: Performance summary for classifier: RandomForest

Inference	Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
mutual_info	backward SFS	0.518 ± 0.000	0.466 ± 0.000	0.360 ± 0.000	0.406 ± 0.000	0.530 ± 0.000
mutual_info	forwards SFS	0.543 ± 0.000	0.500 ± 0.000	0.373 ± 0.000	0.427 ± 0.000	0.564 ± 0.000
mutual_info	HSIC_Lasso	0.540 ± 0.053	0.493 ± 0.077	0.385 ± 0.105	0.430 ± 0.090	0.536 ± 0.065
mutual_info	Lasso_selection	0.501 ± 0.029	0.447 ± 0.040	0.391 ± 0.067	0.415 ± 0.054	0.463 ± 0.034
mutual_info	mRMR	0.504 ± 0.042	0.443 ± 0.065	0.356 ± 0.078	0.393 ± 0.074	0.496 ± 0.047
mutual_info	Permutation	0.526 ± 0.031	0.478 ± 0.038	0.393 ± 0.056	0.431 ± 0.047	0.506 ± 0.039
mutual_info	Raw data	0.543 ± 0.024	0.499 ± 0.036	0.393 ± 0.067	0.438 ± 0.054	0.534 ± 0.037
norm_Laplacian	backward SFS	0.512 ± 0.000	0.460 ± 0.000	0.387 ± 0.000	0.420 ± 0.000	0.510 ± 0.000
norm_Laplacian	forwards SFS	0.476 ± 0.000	0.418 ± 0.000	0.373 ± 0.000	0.394 ± 0.000	0.489 ± 0.000
norm_Laplacian	HSIC_Lasso	0.518 ± 0.021	0.463 ± 0.029	0.334 ± 0.040	0.388 ± 0.036	0.511 ± 0.028
norm_Laplacian	Lasso_selection	0.543 ± 0.015	0.503 ± 0.021	0.382 ± 0.023	0.434 ± 0.016	0.504 ± 0.021
norm_Laplacian	mRMR	0.505 ± 0.030	0.450 ± 0.039	0.374 ± 0.056	0.408 ± 0.047	0.475 ± 0.034
norm_Laplacian	Permutation	0.517 ± 0.024	0.468 ± 0.032	0.372 ± 0.029	0.413 ± 0.025	0.521 ± 0.037
norm_Laplacian	Raw data	0.502 ± 0.025	0.441 ± 0.040	0.326 ± 0.035	0.375 ± 0.037	0.505 ± 0.038
partial_corr	backward SFS	0.494 ± 0.000	0.444 ± 0.000	0.427 ± 0.000	0.435 ± 0.000	0.442 ± 0.000
partial_corr	forwards SFS	0.506 ± 0.000	0.456 ± 0.000	0.413 ± 0.000	0.434 ± 0.000	0.462 ± 0.000
partial_corr	HSIC_Lasso	0.511 ± 0.022	0.463 ± 0.028	0.430 ± 0.045	0.446 ± 0.037	0.514 ± 0.027
partial_corr	Lasso_selection	0.509 ± 0.034	0.461 ± 0.038	0.423 ± 0.042	0.440 ± 0.037	0.510 ± 0.020
partial_corr	mRMR	0.521 ± 0.041	0.474 ± 0.050	0.436 ± 0.058	0.454 ± 0.054	0.509 ± 0.024
partial_corr	Permutation	0.516 ± 0.025	0.471 ± 0.028	0.452 ± 0.033	0.461 ± 0.029	0.501 ± 0.011
partial_corr	Raw data	0.516 ± 0.030	0.471 ± 0.032	0.444 ± 0.023	0.457 ± 0.026	0.512 ± 0.020
rlogspect	backward SFS	0.457 ± 0.000	0.400 ± 0.000	0.373 ± 0.000	0.386 ± 0.000	0.458 ± 0.000
rlogspect	forwards SFS	0.494 ± 0.000	0.443 ± 0.000	0.413 ± 0.000	0.428 ± 0.000	0.464 ± 0.000
rlogspect	HSIC_Lasso	0.469 ± 0.010	0.417 ± 0.011	0.393 ± 0.031	0.404 ± 0.019	0.444 ± 0.015
rlogspect	Lasso_selection	0.467 ± 0.013	0.413 ± 0.016	0.391 ± 0.046	0.401 ± 0.030	0.446 ± 0.008
rlogspect	mRMR	0.472 ± 0.024	0.418 ± 0.025	0.382 ± 0.044	0.398 ± 0.027	0.453 ± 0.007
rlogspect	Permutation	0.494 ± 0.013	0.443 ± 0.015	0.409 ± 0.035	0.425 ± 0.024	0.455 ± 0.007
rlogspect	Raw data	0.474 ± 0.013	0.424 ± 0.012	0.404 ± 0.035	0.413 ± 0.017	0.459 ± 0.007

Table 27: Performance summary for classifier: SVM

Inference	Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
mutual_info	backward SFS	0.537 ± 0.000	0.490 ± 0.000	0.320 ± 0.000	0.387 ± 0.000	0.528 ± 0.000
mutual_info	forwards SFS	0.543 ± 0.000	0.500 ± 0.000	0.293 ± 0.000	0.370 ± 0.000	0.490 ± 0.000
mutual_info	HSIC_Lasso	0.533 ± 0.018	0.485 ± 0.026	0.350 ± 0.052	0.406 ± 0.044	0.524 ± 0.022
mutual_info	Lasso_selection	0.496 ± 0.050	0.411 ± 0.084	0.241 ± 0.076	0.301 ± 0.081	0.518 ± 0.058
mutual_info	mRMR	0.517 ± 0.020	0.444 ± 0.049	0.262 ± 0.080	0.326 ± 0.079	0.508 ± 0.025
mutual_info	Permutation	0.548 ± 0.022	0.514 ± 0.042	0.350 ± 0.051	0.414 ± 0.037	0.547 ± 0.033
mutual_info	Raw data	0.569 ± 0.003	0.545 ± 0.006	0.364 ± 0.053	0.434 ± 0.037	0.558 ± 0.025
norm_Laplacian	backward SFS	0.518 ± 0.000	0.463 ± 0.000	0.333 ± 0.000	0.388 ± 0.000	0.516 ± 0.000
norm_Laplacian	forwards SFS	0.524 ± 0.000	0.468 ± 0.000	0.293 ± 0.000	0.361 ± 0.000	0.510 ± 0.000
norm_Laplacian	HSIC_Lasso	0.497 ± 0.038	0.449 ± 0.072	0.308 ± 0.066	0.356 ± 0.037	0.479 ± 0.021
norm_Laplacian	Lasso_selection	0.504 ± 0.033	0.440 ± 0.050	0.259 ± 0.032	0.323 ± 0.017	0.482 ± 0.016
norm_Laplacian	mRMR	0.506 ± 0.040	0.442 ± 0.069	0.262 ± 0.062	0.324 ± 0.055	0.495 ± 0.031
norm_Laplacian	Permutation	0.542 ± 0.045	0.507 ± 0.075	0.347 ± 0.053	0.409 ± 0.049	0.488 ± 0.070
norm_Laplacian	Raw data	0.526 ± 0.053	0.484 ± 0.085	0.353 ± 0.056	0.405 ± 0.056	0.472 ± 0.065
partial_corr	backward SFS	0.573 ± 0.000	0.632 ± 0.000	0.160 ± 0.000	0.255 ± 0.000	0.456 ± 0.000
partial_corr	forwards SFS	0.573 ± 0.000	0.632 ± 0.000	0.160 ± 0.000	0.255 ± 0.000	0.456 ± 0.000
partial_corr	HSIC_Lasso	0.550 ± 0.009	0.536 ± 0.041	0.131 ± 0.027	0.210 ± 0.037	0.477 ± 0.035
partial_corr	Lasso_selection	0.550 ± 0.009	0.536 ± 0.041	0.131 ± 0.027	0.210 ± 0.037	0.466 ± 0.023
partial_corr	mRMR	0.550 ± 0.009	0.536 ± 0.041	0.131 ± 0.027	0.210 ± 0.037	0.508 ± 0.041
partial_corr	Permutation	0.550 ± 0.009	0.536 ± 0.041	0.131 ± 0.027	0.210 ± 0.037	0.489 ± 0.040
partial_corr	Raw data	0.550 ± 0.009	0.536 ± 0.041	0.131 ± 0.027	0.210 ± 0.037	0.491 ± 0.040
rlogspect	backward SFS	0.524 ± 0.000	0.333 ± 0.000	0.040 ± 0.000	0.071 ± 0.000	0.559 ± 0.000
rlogspect	forwards SFS	0.524 ± 0.000	0.333 ± 0.000	0.040 ± 0.000	0.071 ± 0.000	0.559 ± 0.000
rlogspect	HSIC_Lasso	0.536 ± 0.017	0.190 ± 0.263	0.016 ± 0.021	0.028 ± 0.037	0.522 ± 0.048
rlogspect	Lasso_selection	0.536 ± 0.017	0.190 ± 0.263	0.016 ± 0.021	0.028 ± 0.037	0.549 ± 0.023
rlogspect	mRMR	0.536 ± 0.017	0.190 ± 0.263	0.016 ± 0.021	0.028 ± 0.037	0.549 ± 0.023
rlogspect	Permutation	0.536 ± 0.017	0.190 ± 0.263	0.016 ± 0.021	0.028 ± 0.037	0.548 ± 0.023
rlogspect	Raw data	0.536 ± 0.017	0.190 ± 0.263	0.016 ± 0.021	0.028 ± 0.037	0.549 ± 0.022

## B.2 graph NYU

Table 28: Performance summary for classifier: KNN

Inference	Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
mutual_info	backward SFS	0.471 $\pm$ 0.000	0.333 $\pm$ 0.000	0.200 $\pm$ 0.000	0.250 $\pm$ 0.000	0.421 $\pm$ 0.000
mutual_info	forwards SFS	0.500 $\pm$ 0.000	0.444 $\pm$ 0.000	0.533 $\pm$ 0.000	0.485 $\pm$ 0.000	0.546 $\pm$ 0.000
mutual_info	HSIC_Lasso	0.529 $\pm$ 0.066	0.409 $\pm$ 0.132	0.293 $\pm$ 0.137	0.337 $\pm$ 0.138	0.494 $\pm$ 0.087
mutual_info	Lasso_selection	0.542 $\pm$ 0.047	0.444 $\pm$ 0.104	0.338 $\pm$ 0.105	0.381 $\pm$ 0.102	0.545 $\pm$ 0.035
mutual_info	mRMR	0.518 $\pm$ 0.071	0.416 $\pm$ 0.102	0.324 $\pm$ 0.096	0.363 $\pm$ 0.098	0.478 $\pm$ 0.053
mutual_info	Permutation	0.500 $\pm$ 0.059	0.390 $\pm$ 0.076	0.281 $\pm$ 0.074	0.321 $\pm$ 0.071	0.466 $\pm$ 0.077
mutual_info	Raw data	0.494 $\pm$ 0.048	0.402 $\pm$ 0.055	0.353 $\pm$ 0.068	0.372 $\pm$ 0.048	0.466 $\pm$ 0.054
norm_Laplacian	backward SFS	0.588 $\pm$ 0.000	0.538 $\pm$ 0.000	0.467 $\pm$ 0.000	0.500 $\pm$ 0.000	0.644 $\pm$ 0.000
norm_Laplacian	forwards SFS	0.500 $\pm$ 0.000	0.375 $\pm$ 0.000	0.200 $\pm$ 0.000	0.261 $\pm$ 0.000	0.488 $\pm$ 0.000
norm_Laplacian	HSIC_Lasso	0.518 $\pm$ 0.100	0.431 $\pm$ 0.110	0.339 $\pm$ 0.107	0.374 $\pm$ 0.105	0.494 $\pm$ 0.112
norm_Laplacian	Lasso_selection	0.469 $\pm$ 0.069	0.309 $\pm$ 0.167	0.224 $\pm$ 0.118	0.258 $\pm$ 0.136	0.427 $\pm$ 0.089
norm_Laplacian	mRMR	0.464 $\pm$ 0.044	0.351 $\pm$ 0.052	0.297 $\pm$ 0.058	0.320 $\pm$ 0.051	0.432 $\pm$ 0.056
norm_Laplacian	Permutation	0.537 $\pm$ 0.076	0.465 $\pm$ 0.112	0.424 $\pm$ 0.123	0.435 $\pm$ 0.091	0.494 $\pm$ 0.095
norm_Laplacian	Raw data	0.506 $\pm$ 0.018	0.422 $\pm$ 0.030	0.436 $\pm$ 0.080	0.427 $\pm$ 0.049	0.494 $\pm$ 0.041
partial_corr	backward SFS	0.471 $\pm$ 0.000	0.364 $\pm$ 0.000	0.267 $\pm$ 0.000	0.308 $\pm$ 0.000	0.461 $\pm$ 0.000
partial_corr	forwards SFS	0.471 $\pm$ 0.000	0.364 $\pm$ 0.000	0.267 $\pm$ 0.000	0.308 $\pm$ 0.000	0.461 $\pm$ 0.000
partial_corr	HSIC_Lasso	0.488 $\pm$ 0.045	0.372 $\pm$ 0.068	0.296 $\pm$ 0.071	0.329 $\pm$ 0.070	0.442 $\pm$ 0.038
partial_corr	Lasso_selection	0.488 $\pm$ 0.045	0.372 $\pm$ 0.068	0.296 $\pm$ 0.071	0.329 $\pm$ 0.070	0.442 $\pm$ 0.038
partial_corr	mRMR	0.488 $\pm$ 0.045	0.372 $\pm$ 0.068	0.296 $\pm$ 0.071	0.329 $\pm$ 0.070	0.442 $\pm$ 0.038
partial_corr	Permutation	0.488 $\pm$ 0.045	0.372 $\pm$ 0.068	0.296 $\pm$ 0.071	0.329 $\pm$ 0.070	0.442 $\pm$ 0.038
partial_corr	Raw data	0.488 $\pm$ 0.045	0.372 $\pm$ 0.068	0.296 $\pm$ 0.071	0.329 $\pm$ 0.070	0.442 $\pm$ 0.038

Table 29: Performance summary for classifier: LDA

Inference	Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
mutual_info	backward SFS	0.618 $\pm$ 0.000	0.571 $\pm$ 0.000	0.533 $\pm$ 0.000	0.552 $\pm$ 0.000	0.653 $\pm$ 0.000
mutual_info	forwards SFS	0.676 $\pm$ 0.000	0.667 $\pm$ 0.000	0.533 $\pm$ 0.000	0.593 $\pm$ 0.000	0.698 $\pm$ 0.000
mutual_info	HSIC_Lasso	0.512 $\pm$ 0.078	0.421 $\pm$ 0.098	0.381 $\pm$ 0.099	0.399 $\pm$ 0.098	0.496 $\pm$ 0.077
mutual_info	Lasso_selection	0.506 $\pm$ 0.060	0.393 $\pm$ 0.097	0.268 $\pm$ 0.053	0.318 $\pm$ 0.069	0.486 $\pm$ 0.068
mutual_info	mRMR	0.464 $\pm$ 0.085	0.356 $\pm$ 0.107	0.282 $\pm$ 0.064	0.313 $\pm$ 0.081	0.464 $\pm$ 0.146
mutual_info	Permutation	0.506 $\pm$ 0.071	0.440 $\pm$ 0.072	0.466 $\pm$ 0.077	0.446 $\pm$ 0.048	0.524 $\pm$ 0.051
mutual_info	Raw data	0.493 $\pm$ 0.068	0.428 $\pm$ 0.069	0.451 $\pm$ 0.076	0.432 $\pm$ 0.037	0.525 $\pm$ 0.050
norm_Laplacian	backward SFS	0.618 $\pm$ 0.000	0.600 $\pm$ 0.000	0.400 $\pm$ 0.000	0.480 $\pm$ 0.000	0.614 $\pm$ 0.000
norm_Laplacian	forwards SFS	0.618 $\pm$ 0.000	0.562 $\pm$ 0.000	0.600 $\pm$ 0.000	0.581 $\pm$ 0.000	0.663 $\pm$ 0.000
norm_Laplacian	HSIC_Lasso	0.596 $\pm$ 0.097	0.526 $\pm$ 0.117	0.505 $\pm$ 0.155	0.510 $\pm$ 0.129	0.604 $\pm$ 0.108
norm_Laplacian	Lasso_selection	0.524 $\pm$ 0.055	0.420 $\pm$ 0.088	0.294 $\pm$ 0.075	0.344 $\pm$ 0.079	0.460 $\pm$ 0.064
norm_Laplacian	mRMR	0.518 $\pm$ 0.053	0.420 $\pm$ 0.084	0.338 $\pm$ 0.083	0.373 $\pm$ 0.079	0.465 $\pm$ 0.085
norm_Laplacian	Permutation	0.602 $\pm$ 0.043	0.540 $\pm$ 0.064	0.490 $\pm$ 0.103	0.510 $\pm$ 0.069	0.593 $\pm$ 0.079
norm_Laplacian	Raw data	0.584 $\pm$ 0.035	0.513 $\pm$ 0.049	0.477 $\pm$ 0.081	0.493 $\pm$ 0.061	0.605 $\pm$ 0.071
partial_corr	backward SFS	0.559 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.526 $\pm$ 0.000
partial_corr	forwards SFS	0.559 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.000 $\pm$ 0.000	0.526 $\pm$ 0.000
partial_corr	HSIC_Lasso	0.524 $\pm$ 0.042	0.275 $\pm$ 0.174	0.100 $\pm$ 0.073	0.140 $\pm$ 0.092	0.406 $\pm$ 0.059
partial_corr	Lasso_selection	0.524 $\pm$ 0.042	0.275 $\pm$ 0.174	0.100 $\pm$ 0.073	0.140 $\pm$ 0.092	0.406 $\pm$ 0.059
partial_corr	mRMR	0.524 $\pm$ 0.042	0.275 $\pm$ 0.174	0.100 $\pm$ 0.073	0.140 $\pm$ 0.092	0.406 $\pm$ 0.059
partial_corr	Permutation	0.524 $\pm$ 0.042	0.275 $\pm$ 0.174	0.100 $\pm$ 0.073	0.140 $\pm$ 0.092	0.406 $\pm$ 0.059
partial_corr	Raw data	0.524 $\pm$ 0.042	0.275 $\pm$ 0.174	0.100 $\pm$ 0.073	0.140 $\pm$ 0.092	0.406 $\pm$ 0.059

Table 30: Performance summary for classifier: LogR

Inference	Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
mutual_info	backward SFS	$0.559 \pm 0.000$	$0.500 \pm 0.000$	$0.400 \pm 0.000$	$0.444 \pm 0.000$	$0.572 \pm 0.000$
mutual_info	forwards SFS	$0.618 \pm 0.000$	$0.600 \pm 0.000$	$0.400 \pm 0.000$	$0.480 \pm 0.000$	$0.698 \pm 0.000$
mutual_info	HSIC_Lasso	$0.518 \pm 0.067$	$0.460 \pm 0.150$	$0.310 \pm 0.075$	$0.353 \pm 0.046$	$0.453 \pm 0.090$
mutual_info	Lasso_selection	$0.537 \pm 0.040$	$0.422 \pm 0.067$	$0.226 \pm 0.055$	$0.292 \pm 0.062$	$0.524 \pm 0.055$
mutual_info	mRMR	$0.458 \pm 0.039$	$0.321 \pm 0.037$	$0.240 \pm 0.074$	$0.269 \pm 0.056$	$0.461 \pm 0.105$
mutual_info	Permutation	$0.494 \pm 0.058$	$0.401 \pm 0.075$	$0.411 \pm 0.143$	$0.401 \pm 0.105$	$0.494 \pm 0.077$
mutual_info	Raw data	$0.482 \pm 0.085$	$0.376 \pm 0.108$	$0.397 \pm 0.192$	$0.382 \pm 0.146$	$0.498 \pm 0.097$
norm_Laplacian	backward SFS	$0.559 \pm 0.000$	$0.500 \pm 0.000$	$0.400 \pm 0.000$	$0.444 \pm 0.000$	$0.533 \pm 0.000$
norm_Laplacian	forwards SFS	$0.618 \pm 0.000$	$0.571 \pm 0.000$	$0.533 \pm 0.000$	$0.552 \pm 0.000$	$0.653 \pm 0.000$
norm_Laplacian	HSIC_Lasso	$0.548 \pm 0.064$	$0.457 \pm 0.118$	$0.310 \pm 0.095$	$0.365 \pm 0.104$	$0.524 \pm 0.086$
norm_Laplacian	Lasso_selection	$0.506 \pm 0.070$	$0.405 \pm 0.101$	$0.296 \pm 0.055$	$0.341 \pm 0.071$	$0.453 \pm 0.066$
norm_Laplacian	mRMR	$0.548 \pm 0.061$	$0.457 \pm 0.098$	$0.352 \pm 0.101$	$0.397 \pm 0.100$	$0.459 \pm 0.085$
norm_Laplacian	Permutation	$0.524 \pm 0.045$	$0.429 \pm 0.067$	$0.351 \pm 0.086$	$0.383 \pm 0.076$	$0.449 \pm 0.064$
norm_Laplacian	Raw data	$0.530 \pm 0.041$	$0.435 \pm 0.066$	$0.351 \pm 0.086$	$0.386 \pm 0.077$	$0.465 \pm 0.050$
partial_corr	backward SFS	$0.500 \pm 0.000$	$0.375 \pm 0.000$	$0.200 \pm 0.000$	$0.261 \pm 0.000$	$0.530 \pm 0.000$
partial_corr	forwards SFS	$0.500 \pm 0.000$	$0.375 \pm 0.000$	$0.200 \pm 0.000$	$0.261 \pm 0.000$	$0.530 \pm 0.000$
partial_corr	HSIC_Lasso	$0.536 \pm 0.044$	$0.424 \pm 0.330$	$0.113 \pm 0.073$	$0.160 \pm 0.091$	$0.509 \pm 0.054$
partial_corr	Lasso_selection	$0.536 \pm 0.044$	$0.424 \pm 0.330$	$0.113 \pm 0.073$	$0.160 \pm 0.091$	$0.509 \pm 0.054$
partial_corr	mRMR	$0.536 \pm 0.044$	$0.424 \pm 0.330$	$0.113 \pm 0.073$	$0.160 \pm 0.091$	$0.509 \pm 0.054$
partial_corr	Permutation	$0.536 \pm 0.044$	$0.424 \pm 0.330$	$0.113 \pm 0.073$	$0.160 \pm 0.091$	$0.509 \pm 0.054$
partial_corr	Raw data	$0.536 \pm 0.044$	$0.424 \pm 0.330$	$0.113 \pm 0.073$	$0.160 \pm 0.091$	$0.509 \pm 0.054$

Table 31: Performance summary for classifier: RandomForest

Inference	Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
mutual_info	backward SFS	$0.559 \pm 0.000$	$0.500 \pm 0.000$	$0.267 \pm 0.000$	$0.348 \pm 0.000$	$0.526 \pm 0.000$
mutual_info	forwards SFS	$0.559 \pm 0.000$	$0.500 \pm 0.000$	$0.400 \pm 0.000$	$0.444 \pm 0.000$	$0.449 \pm 0.000$
mutual_info	HSIC_Lasso	$0.518 \pm 0.054$	$0.400 \pm 0.093$	$0.226 \pm 0.055$	$0.285 \pm 0.060$	$0.485 \pm 0.072$
mutual_info	Lasso_selection	$0.506 \pm 0.074$	$0.354 \pm 0.151$	$0.240 \pm 0.148$	$0.282 \pm 0.150$	$0.508 \pm 0.028$
mutual_info	mRMR	$0.554 \pm 0.065$	$0.458 \pm 0.122$	$0.338 \pm 0.123$	$0.387 \pm 0.123$	$0.497 \pm 0.089$
mutual_info	Permutation	$0.554 \pm 0.052$	$0.508 \pm 0.131$	$0.295 \pm 0.081$	$0.356 \pm 0.049$	$0.543 \pm 0.050$
mutual_info	Raw data	$0.542 \pm 0.036$	$0.432 \pm 0.088$	$0.182 \pm 0.068$	$0.247 \pm 0.080$	$0.507 \pm 0.047$
norm_Laplacian	HSIC_Lasso	$0.476 \pm 0.040$	$0.277 \pm 0.114$	$0.169 \pm 0.106$	$0.207 \pm 0.113$	$0.430 \pm 0.042$
norm_Laplacian	Lasso_selection	$0.500 \pm 0.033$	$0.368 \pm 0.058$	$0.254 \pm 0.087$	$0.297 \pm 0.080$	$0.433 \pm 0.033$
norm_Laplacian	mRMR	$0.470 \pm 0.101$	$0.356 \pm 0.135$	$0.310 \pm 0.134$	$0.332 \pm 0.134$	$0.429 \pm 0.080$
norm_Laplacian	Permutation	$0.483 \pm 0.072$	$0.321 \pm 0.181$	$0.243 \pm 0.132$	$0.275 \pm 0.150$	$0.426 \pm 0.072$
norm_Laplacian	Raw data	$0.524 \pm 0.080$	$0.414 \pm 0.153$	$0.211 \pm 0.078$	$0.276 \pm 0.096$	$0.451 \pm 0.090$
partial_corr	backward SFS	$0.500 \pm 0.000$	$0.375 \pm 0.000$	$0.200 \pm 0.000$	$0.261 \pm 0.000$	$0.439 \pm 0.000$
partial_corr	forwards SFS	$0.441 \pm 0.000$	$0.300 \pm 0.000$	$0.200 \pm 0.000$	$0.240 \pm 0.000$	$0.435 \pm 0.000$
partial_corr	HSIC_Lasso	$0.512 \pm 0.041$	$0.406 \pm 0.073$	$0.367 \pm 0.139$	$0.379 \pm 0.109$	$0.470 \pm 0.035$
partial_corr	Lasso_selection	$0.518 \pm 0.047$	$0.422 \pm 0.070$	$0.367 \pm 0.096$	$0.390 \pm 0.083$	$0.470 \pm 0.030$
partial_corr	mRMR	$0.506 \pm 0.030$	$0.396 \pm 0.076$	$0.367 \pm 0.139$	$0.376 \pm 0.110$	$0.453 \pm 0.021$
partial_corr	Permutation	$0.512 \pm 0.048$	$0.426 \pm 0.076$	$0.367 \pm 0.096$	$0.386 \pm 0.065$	$0.440 \pm 0.017$
partial_corr	Raw data	$0.506 \pm 0.026$	$0.394 \pm 0.064$	$0.339 \pm 0.140$	$0.356 \pm 0.104$	$0.465 \pm 0.041$

Table 32: Performance summary for classifier: SVM

Inference	Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
mutual_info	backward SFS	0.471 $\pm$ 0.000	0.286 $\pm$ 0.000	0.133 $\pm$ 0.000	0.182 $\pm$ 0.000	0.481 $\pm$ 0.000
mutual_info	forwards SFS	0.471 $\pm$ 0.000	0.200 $\pm$ 0.000	0.067 $\pm$ 0.000	0.100 $\pm$ 0.000	0.533 $\pm$ 0.000
mutual_info	HSIC_Lasso	0.500 $\pm$ 0.043	0.303 $\pm$ 0.099	0.139 $\pm$ 0.071	0.187 $\pm$ 0.083	0.515 $\pm$ 0.115
mutual_info	Lasso_selection	0.494 $\pm$ 0.057	0.355 $\pm$ 0.096	0.227 $\pm$ 0.085	0.273 $\pm$ 0.087	0.453 $\pm$ 0.115
mutual_info	mRMR	0.518 $\pm$ 0.043	0.373 $\pm$ 0.092	0.183 $\pm$ 0.056	0.244 $\pm$ 0.068	0.498 $\pm$ 0.068
mutual_info	Permutation	0.524 $\pm$ 0.023	0.320 $\pm$ 0.051	0.098 $\pm$ 0.033	0.147 $\pm$ 0.039	0.483 $\pm$ 0.063
mutual_info	Raw data	0.542 $\pm$ 0.051	0.413 $\pm$ 0.342	0.070 $\pm$ 0.042	0.112 $\pm$ 0.065	0.532 $\pm$ 0.054
norm_Laplacian	forwards SFS	0.588 $\pm$ 0.000	0.667 $\pm$ 0.000	0.133 $\pm$ 0.000	0.222 $\pm$ 0.000	0.488 $\pm$ 0.000
norm_Laplacian	HSIC_Lasso	0.536 $\pm$ 0.049	0.386 $\pm$ 0.340	0.085 $\pm$ 0.070	0.126 $\pm$ 0.092	0.505 $\pm$ 0.085
norm_Laplacian	Lasso_selection	0.566 $\pm$ 0.035	0.483 $\pm$ 0.072	0.282 $\pm$ 0.091	0.351 $\pm$ 0.087	0.521 $\pm$ 0.096
norm_Laplacian	mRMR	0.530 $\pm$ 0.038	0.351 $\pm$ 0.179	0.168 $\pm$ 0.093	0.226 $\pm$ 0.121	0.498 $\pm$ 0.035
norm_Laplacian	Permutation	0.542 $\pm$ 0.085	0.450 $\pm$ 0.348	0.112 $\pm$ 0.072	0.178 $\pm$ 0.118	0.547 $\pm$ 0.076
norm_Laplacian	Raw data	0.524 $\pm$ 0.056	0.359 $\pm$ 0.141	0.098 $\pm$ 0.033	0.151 $\pm$ 0.051	0.493 $\pm$ 0.077
partial_corr	backward SFS	0.529 $\pm$ 0.000	0.462 $\pm$ 0.000	0.400 $\pm$ 0.000	0.429 $\pm$ 0.000	0.463 $\pm$ 0.000
partial_corr	forwards SFS	0.529 $\pm$ 0.000	0.462 $\pm$ 0.000	0.400 $\pm$ 0.000	0.429 $\pm$ 0.000	0.463 $\pm$ 0.000
partial_corr	HSIC_Lasso	0.537 $\pm$ 0.048	0.380 $\pm$ 0.147	0.213 $\pm$ 0.129	0.268 $\pm$ 0.141	0.455 $\pm$ 0.062
partial_corr	Lasso_selection	0.537 $\pm$ 0.048	0.380 $\pm$ 0.147	0.213 $\pm$ 0.129	0.268 $\pm$ 0.141	0.455 $\pm$ 0.062
partial_corr	mRMR	0.537 $\pm$ 0.048	0.380 $\pm$ 0.147	0.213 $\pm$ 0.129	0.268 $\pm$ 0.141	0.466 $\pm$ 0.067
partial_corr	Permutation	0.537 $\pm$ 0.048	0.380 $\pm$ 0.147	0.213 $\pm$ 0.129	0.268 $\pm$ 0.141	0.487 $\pm$ 0.075
partial_corr	Raw data	0.537 $\pm$ 0.048	0.380 $\pm$ 0.147	0.213 $\pm$ 0.129	0.268 $\pm$ 0.141	0.469 $\pm$ 0.068

### B.3 Laplacian NYU

Table 33: Performance summary for classifier: KNN

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	0.543 $\pm$ 0.000	0.455 $\pm$ 0.000	0.333 $\pm$ 0.000	0.385 $\pm$ 0.000	0.567 $\pm$ 0.000
forwards SFS	0.657 $\pm$ 0.000	0.636 $\pm$ 0.000	0.467 $\pm$ 0.000	0.538 $\pm$ 0.000	0.608 $\pm$ 0.000
HSIC_Lasso	0.529 $\pm$ 0.068	0.444 $\pm$ 0.114	0.284 $\pm$ 0.049	0.343 $\pm$ 0.064	0.489 $\pm$ 0.038
Lasso_selection	0.552 $\pm$ 0.015	0.481 $\pm$ 0.016	0.448 $\pm$ 0.099	0.456 $\pm$ 0.057	0.512 $\pm$ 0.029
mRMR	0.547 $\pm$ 0.064	0.472 $\pm$ 0.099	0.378 $\pm$ 0.107	0.413 $\pm$ 0.090	0.549 $\pm$ 0.042
Permutation	0.535 $\pm$ 0.071	0.484 $\pm$ 0.147	0.285 $\pm$ 0.056	0.344 $\pm$ 0.045	0.499 $\pm$ 0.071

Table 34: Performance summary for classifier: LDA

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	0.629 $\pm$ 0.000	0.600 $\pm$ 0.000	0.400 $\pm$ 0.000	0.480 $\pm$ 0.000	0.597 $\pm$ 0.000
forwards SFS	0.571 $\pm$ 0.000	0.500 $\pm$ 0.000	0.400 $\pm$ 0.000	0.444 $\pm$ 0.000	0.603 $\pm$ 0.000
HSIC_Lasso	0.599 $\pm$ 0.086	0.556 $\pm$ 0.139	0.486 $\pm$ 0.041	0.515 $\pm$ 0.079	0.610 $\pm$ 0.094
Lasso_selection	0.663 $\pm$ 0.045	0.663 $\pm$ 0.098	0.472 $\pm$ 0.109	0.541 $\pm$ 0.076	0.676 $\pm$ 0.071
mRMR	0.593 $\pm$ 0.069	0.564 $\pm$ 0.163	0.366 $\pm$ 0.094	0.433 $\pm$ 0.093	0.600 $\pm$ 0.062
Permutation	0.564 $\pm$ 0.076	0.485 $\pm$ 0.089	0.542 $\pm$ 0.178	0.505 $\pm$ 0.127	0.622 $\pm$ 0.070

Table 35: Performance summary for classifier: LogR

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	0.600 $\pm$ 0.000	0.556 $\pm$ 0.000	0.333 $\pm$ 0.000	0.417 $\pm$ 0.000	0.607 $\pm$ 0.000
forwards SFS	0.571 $\pm$ 0.000	0.500 $\pm$ 0.000	0.400 $\pm$ 0.000	0.444 $\pm$ 0.000	0.617 $\pm$ 0.000
HSIC_Lasso	0.570 $\pm$ 0.060	0.508 $\pm$ 0.130	0.338 $\pm$ 0.074	0.402 $\pm$ 0.085	0.617 $\pm$ 0.091
Lasso_selection	0.575 $\pm$ 0.064	0.552 $\pm$ 0.135	0.406 $\pm$ 0.074	0.450 $\pm$ 0.029	0.575 $\pm$ 0.032
mRMR	0.598 $\pm$ 0.075	0.576 $\pm$ 0.170	0.366 $\pm$ 0.094	0.437 $\pm$ 0.098	0.587 $\pm$ 0.069
Permutation	0.575 $\pm$ 0.073	0.500 $\pm$ 0.111	0.489 $\pm$ 0.156	0.488 $\pm$ 0.125	0.573 $\pm$ 0.091

Table 36: Performance summary for classifier: RandomForest

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	0.543 $\pm$ 0.000	0.455 $\pm$ 0.000	0.333 $\pm$ 0.000	0.385 $\pm$ 0.000	0.537 $\pm$ 0.000
forwards SFS	0.571 $\pm$ 0.000	0.500 $\pm$ 0.000	0.400 $\pm$ 0.000	0.444 $\pm$ 0.000	0.555 $\pm$ 0.000
HSIC_Lasso	0.575 $\pm$ 0.121	0.533 $\pm$ 0.193	0.363 $\pm$ 0.127	0.426 $\pm$ 0.144	0.572 $\pm$ 0.135
Lasso_selection	0.610 $\pm$ 0.117	0.574 $\pm$ 0.141	0.477 $\pm$ 0.165	0.508 $\pm$ 0.131	0.606 $\pm$ 0.124
mRMR	0.512 $\pm$ 0.050	0.427 $\pm$ 0.068	0.408 $\pm$ 0.106	0.414 $\pm$ 0.081	0.590 $\pm$ 0.070
Permutation	0.633 $\pm$ 0.115	0.607 $\pm$ 0.175	0.436 $\pm$ 0.186	0.494 $\pm$ 0.168	0.621 $\pm$ 0.122

Table 37: Performance summary for classifier: SVM

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	0.457 $\pm$ 0.000	0.333 $\pm$ 0.000	0.267 $\pm$ 0.000	0.296 $\pm$ 0.000	0.573 $\pm$ 0.000
forwards SFS	0.629 $\pm$ 0.000	0.750 $\pm$ 0.000	0.200 $\pm$ 0.000	0.316 $\pm$ 0.000	0.260 $\pm$ 0.000
HSIC_Lasso	0.599 $\pm$ 0.057	0.562 $\pm$ 0.143	0.270 $\pm$ 0.095	0.362 $\pm$ 0.115	0.545 $\pm$ 0.067
Lasso_selection	0.593 $\pm$ 0.038	0.552 $\pm$ 0.100	0.377 $\pm$ 0.121	0.435 $\pm$ 0.081	0.514 $\pm$ 0.119
mRMR	0.581 $\pm$ 0.014	0.525 $\pm$ 0.047	0.297 $\pm$ 0.030	0.379 $\pm$ 0.032	0.497 $\pm$ 0.065
Permutation	0.598 $\pm$ 0.068	0.573 $\pm$ 0.119	0.379 $\pm$ 0.039	0.451 $\pm$ 0.049	0.596 $\pm$ 0.102

## B.4 Laplacian multisite

Table 38: Performance summary for classifier: KNN

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	0.537 $\pm$ 0.000	0.500 $\pm$ 0.000	0.444 $\pm$ 0.000	0.471 $\pm$ 0.000	0.548 $\pm$ 0.000
forwards SFS	0.531 $\pm$ 0.000	0.492 $\pm$ 0.000	0.383 $\pm$ 0.000	0.431 $\pm$ 0.000	0.540 $\pm$ 0.000
HSIC_Lasso	0.512 $\pm$ 0.046	0.469 $\pm$ 0.052	0.449 $\pm$ 0.091	0.457 $\pm$ 0.070	0.506 $\pm$ 0.046
Lasso_selection	0.512 $\pm$ 0.019	0.472 $\pm$ 0.022	0.454 $\pm$ 0.027	0.463 $\pm$ 0.023	0.524 $\pm$ 0.034
mRMR	0.548 $\pm$ 0.020	0.512 $\pm$ 0.021	0.506 $\pm$ 0.051	0.508 $\pm$ 0.030	0.564 $\pm$ 0.038
Permutation	0.504 $\pm$ 0.013	0.461 $\pm$ 0.014	0.432 $\pm$ 0.047	0.445 $\pm$ 0.028	0.498 $\pm$ 0.033

Table 39: Performance summary for classifier: LDA

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	0.634 $\pm$ 0.000	0.631 $\pm$ 0.000	0.506 $\pm$ 0.000	0.562 $\pm$ 0.000	0.630 $\pm$ 0.000
forwards SFS	0.589 $\pm$ 0.000	0.563 $\pm$ 0.000	0.494 $\pm$ 0.000	0.526 $\pm$ 0.000	0.579 $\pm$ 0.000
HSIC_Lasso	0.543 $\pm$ 0.019	0.505 $\pm$ 0.023	0.452 $\pm$ 0.059	0.476 $\pm$ 0.042	0.561 $\pm$ 0.019
Lasso_selection	0.550 $\pm$ 0.035	0.519 $\pm$ 0.053	0.400 $\pm$ 0.041	0.451 $\pm$ 0.042	0.544 $\pm$ 0.046
mRMR	0.542 $\pm$ 0.020	0.506 $\pm$ 0.028	0.397 $\pm$ 0.045	0.444 $\pm$ 0.037	0.560 $\pm$ 0.030
Permutation	0.588 $\pm$ 0.037	0.552 $\pm$ 0.039	0.590 $\pm$ 0.035	0.570 $\pm$ 0.032	0.618 $\pm$ 0.029

Table 40: Performance summary for classifier: LogR

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	0.634 $\pm$ 0.000	0.631 $\pm$ 0.000	0.506 $\pm$ 0.000	0.562 $\pm$ 0.000	0.630 $\pm$ 0.000
forwards SFS	0.594 $\pm$ 0.000	0.569 $\pm$ 0.000	0.506 $\pm$ 0.000	0.536 $\pm$ 0.000	0.579 $\pm$ 0.000
HSIC_Lasso	0.557 $\pm$ 0.019	0.525 $\pm$ 0.027	0.469 $\pm$ 0.031	0.495 $\pm$ 0.017	0.589 $\pm$ 0.036
Lasso_selection	0.560 $\pm$ 0.048	0.535 $\pm$ 0.073	0.407 $\pm$ 0.057	0.461 $\pm$ 0.057	0.581 $\pm$ 0.051
mRMR	0.542 $\pm$ 0.019	0.507 $\pm$ 0.027	0.400 $\pm$ 0.044	0.445 $\pm$ 0.034	0.561 $\pm$ 0.030
Permutation	0.590 $\pm$ 0.043	0.556 $\pm$ 0.045	0.566 $\pm$ 0.059	0.560 $\pm$ 0.049	0.615 $\pm$ 0.040

Table 41: Performance summary for classifier: RandomForest

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	0.543 $\pm$ 0.000	0.508 $\pm$ 0.000	0.383 $\pm$ 0.000	0.437 $\pm$ 0.000	0.566 $\pm$ 0.000
forwards SFS	0.577 $\pm$ 0.000	0.552 $\pm$ 0.000	0.457 $\pm$ 0.000	0.500 $\pm$ 0.000	0.562 $\pm$ 0.000
HSIC_Lasso	0.572 $\pm$ 0.013	0.545 $\pm$ 0.024	0.471 $\pm$ 0.032	0.504 $\pm$ 0.015	0.592 $\pm$ 0.027
Lasso_selection	0.522 $\pm$ 0.024	0.483 $\pm$ 0.028	0.439 $\pm$ 0.027	0.460 $\pm$ 0.025	0.529 $\pm$ 0.018
mRMR	0.524 $\pm$ 0.025	0.481 $\pm$ 0.033	0.436 $\pm$ 0.066	0.457 $\pm$ 0.050	0.547 $\pm$ 0.023
Permutation	0.547 $\pm$ 0.038	0.514 $\pm$ 0.053	0.409 $\pm$ 0.041	0.455 $\pm$ 0.043	0.564 $\pm$ 0.035

Table 42: Performance summary for classifier: SVM

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	0.600 $\pm$ 0.000	0.571 $\pm$ 0.000	0.543 $\pm$ 0.000	0.557 $\pm$ 0.000	0.601 $\pm$ 0.000
forwards SFS	0.543 $\pm$ 0.000	0.509 $\pm$ 0.000	0.346 $\pm$ 0.000	0.412 $\pm$ 0.000	0.566 $\pm$ 0.000
HSIC_Lasso	0.542 $\pm$ 0.041	0.509 $\pm$ 0.057	0.402 $\pm$ 0.043	0.448 $\pm$ 0.042	0.547 $\pm$ 0.031
Lasso_selection	0.553 $\pm$ 0.030	0.520 $\pm$ 0.039	0.412 $\pm$ 0.052	0.459 $\pm$ 0.047	0.558 $\pm$ 0.023
mRMR	0.577 $\pm$ 0.032	0.559 $\pm$ 0.049	0.424 $\pm$ 0.029	0.482 $\pm$ 0.033	0.557 $\pm$ 0.080
Permutation	0.596 $\pm$ 0.030	0.570 $\pm$ 0.030	0.506 $\pm$ 0.066	0.535 $\pm$ 0.049	0.634 $\pm$ 0.021

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Table 43: Performance summary for classifier: KNN

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	0.571 $\pm$ 0.000	0.500 $\pm$ 0.000	0.133 $\pm$ 0.000	0.211 $\pm$ 0.000	0.542 $\pm$ 0.000
forwards SFS	0.514 $\pm$ 0.000	0.417 $\pm$ 0.000	0.333 $\pm$ 0.000	0.370 $\pm$ 0.000	0.513 $\pm$ 0.000
HSIC_Lasso	0.604 $\pm$ 0.094	0.582 $\pm$ 0.154	0.409 $\pm$ 0.164	0.459 $\pm$ 0.135	0.588 $\pm$ 0.105
Lasso_selection	0.546 $\pm$ 0.078	0.470 $\pm$ 0.116	0.310 $\pm$ 0.078	0.371 $\pm$ 0.085	0.492 $\pm$ 0.092
mRMR	0.529 $\pm$ 0.021	0.431 $\pm$ 0.045	0.337 $\pm$ 0.092	0.375 $\pm$ 0.077	0.503 $\pm$ 0.047
Permutation	0.530 $\pm$ 0.067	0.404 $\pm$ 0.158	0.271 $\pm$ 0.136	0.320 $\pm$ 0.146	0.515 $\pm$ 0.057

Table 44: Performance summary for classifier: LDA

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	0.457 $\pm$ 0.000	0.333 $\pm$ 0.000	0.267 $\pm$ 0.000	0.296 $\pm$ 0.000	0.513 $\pm$ 0.000
forwards SFS	0.600 $\pm$ 0.000	0.538 $\pm$ 0.000	0.467 $\pm$ 0.000	0.500 $\pm$ 0.000	0.563 $\pm$ 0.000
HSIC_Lasso	0.604 $\pm$ 0.052	0.570 $\pm$ 0.100	0.448 $\pm$ 0.123	0.485 $\pm$ 0.082	0.662 $\pm$ 0.043
Lasso_selection	0.581 $\pm$ 0.097	0.549 $\pm$ 0.184	0.418 $\pm$ 0.127	0.459 $\pm$ 0.115	0.585 $\pm$ 0.102
mRMR	0.581 $\pm$ 0.086	0.593 $\pm$ 0.230	0.405 $\pm$ 0.144	0.443 $\pm$ 0.115	0.569 $\pm$ 0.094
Permutation	0.575 $\pm$ 0.128	0.525 $\pm$ 0.165	0.470 $\pm$ 0.147	0.488 $\pm$ 0.143	0.610 $\pm$ 0.134

Table 45: Performance summary for classifier: LogR

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	0.457 $\pm$ 0.000	0.300 $\pm$ 0.000	0.200 $\pm$ 0.000	0.240 $\pm$ 0.000	0.517 $\pm$ 0.000
forwards SFS	0.629 $\pm$ 0.000	0.583 $\pm$ 0.000	0.467 $\pm$ 0.000	0.519 $\pm$ 0.000	0.567 $\pm$ 0.000
HSIC_Lasso	0.605 $\pm$ 0.082	0.578 $\pm$ 0.138	0.460 $\pm$ 0.033	0.505 $\pm$ 0.059	0.581 $\pm$ 0.142
Lasso_selection	0.575 $\pm$ 0.069	0.535 $\pm$ 0.132	0.406 $\pm$ 0.164	0.435 $\pm$ 0.120	0.555 $\pm$ 0.105
mRMR	0.581 $\pm$ 0.086	0.593 $\pm$ 0.230	0.405 $\pm$ 0.144	0.443 $\pm$ 0.115	0.573 $\pm$ 0.098
Permutation	0.518 $\pm$ 0.097	0.445 $\pm$ 0.128	0.447 $\pm$ 0.111	0.443 $\pm$ 0.114	0.522 $\pm$ 0.085

Table 46: Performance summary for classifier: RandomForest

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	0.600 $\pm$ 0.000	0.545 $\pm$ 0.000	0.400 $\pm$ 0.000	0.462 $\pm$ 0.000	0.582 $\pm$ 0.000
forwards SFS	0.686 $\pm$ 0.000	0.700 $\pm$ 0.000	0.467 $\pm$ 0.000	0.560 $\pm$ 0.000	0.683 $\pm$ 0.000
HSIC_Lasso	0.564 $\pm$ 0.063	0.503 $\pm$ 0.096	0.326 $\pm$ 0.059	0.391 $\pm$ 0.061	0.550 $\pm$ 0.078
Lasso_selection	0.558 $\pm$ 0.055	0.467 $\pm$ 0.133	0.258 $\pm$ 0.111	0.323 $\pm$ 0.126	0.536 $\pm$ 0.090
mRMR	0.564 $\pm$ 0.092	0.519 $\pm$ 0.182	0.296 $\pm$ 0.106	0.365 $\pm$ 0.117	0.521 $\pm$ 0.062
Permutation	0.541 $\pm$ 0.083	0.481 $\pm$ 0.183	0.314 $\pm$ 0.138	0.363 $\pm$ 0.111	0.521 $\pm$ 0.161

Table 47: Performance summary for classifier: SVM

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	0.543 $\pm$ 0.000	0.444 $\pm$ 0.000	0.267 $\pm$ 0.000	0.333 $\pm$ 0.000	0.537 $\pm$ 0.000
forwards SFS	0.600 $\pm$ 0.000	0.667 $\pm$ 0.000	0.133 $\pm$ 0.000	0.222 $\pm$ 0.000	0.310 $\pm$ 0.000
HSIC_Lasso	0.598 $\pm$ 0.052	0.579 $\pm$ 0.102	0.352 $\pm$ 0.102	0.423 $\pm$ 0.085	0.558 $\pm$ 0.119
Lasso_selection	0.586 $\pm$ 0.074	0.634 $\pm$ 0.247	0.310 $\pm$ 0.130	0.381 $\pm$ 0.116	0.488 $\pm$ 0.134
mRMR	0.598 $\pm$ 0.066	0.678 $\pm$ 0.264	0.299 $\pm$ 0.114	0.380 $\pm$ 0.106	0.554 $\pm$ 0.116
Permutation	0.621 $\pm$ 0.062	0.608 $\pm$ 0.148	0.421 $\pm$ 0.177	0.471 $\pm$ 0.127	0.618 $\pm$ 0.070

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Table 48: Performance summary for classifier: KNN

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	0.543 $\pm$ 0.000	0.507 $\pm$ 0.000	0.457 $\pm$ 0.000	0.481 $\pm$ 0.000	0.538 $\pm$ 0.000
forwards SFS	0.560 $\pm$ 0.000	0.522 $\pm$ 0.000	0.593 $\pm$ 0.000	0.555 $\pm$ 0.000	0.542 $\pm$ 0.000
HSIC_Lasso	0.519 $\pm$ 0.036	0.480 $\pm$ 0.048	0.402 $\pm$ 0.023	0.437 $\pm$ 0.029	0.521 $\pm$ 0.037
Lasso_selection	0.520 $\pm$ 0.036	0.480 $\pm$ 0.038	0.444 $\pm$ 0.047	0.461 $\pm$ 0.039	0.517 $\pm$ 0.036
mRMR	0.519 $\pm$ 0.015	0.478 $\pm$ 0.018	0.424 $\pm$ 0.039	0.449 $\pm$ 0.025	0.523 $\pm$ 0.010
Permutation	0.521 $\pm$ 0.008	0.478 $\pm$ 0.011	0.395 $\pm$ 0.036	0.432 $\pm$ 0.025	0.532 $\pm$ 0.008

Table 49: Performance summary for classifier: LDA

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	0.537 $\pm$ 0.000	0.500 $\pm$ 0.000	0.469 $\pm$ 0.000	0.484 $\pm$ 0.000	0.552 $\pm$ 0.000
forwards SFS	0.560 $\pm$ 0.000	0.525 $\pm$ 0.000	0.519 $\pm$ 0.000	0.522 $\pm$ 0.000	0.587 $\pm$ 0.000
HSIC_Lasso	0.560 $\pm$ 0.030	0.530 $\pm$ 0.036	0.420 $\pm$ 0.072	0.466 $\pm$ 0.054	0.566 $\pm$ 0.036
Lasso_selection	0.542 $\pm$ 0.016	0.506 $\pm$ 0.023	0.345 $\pm$ 0.057	0.408 $\pm$ 0.045	0.540 $\pm$ 0.040
mRMR	0.544 $\pm$ 0.014	0.510 $\pm$ 0.021	0.350 $\pm$ 0.038	0.414 $\pm$ 0.031	0.531 $\pm$ 0.028
Permutation	0.582 $\pm$ 0.028	0.551 $\pm$ 0.034	0.513 $\pm$ 0.059	0.531 $\pm$ 0.045	0.603 $\pm$ 0.040

Table 50: Performance summary for classifier: LogR

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	0.520 $\pm$ 0.000	0.479 $\pm$ 0.000	0.432 $\pm$ 0.000	0.455 $\pm$ 0.000	0.552 $\pm$ 0.000
forwards SFS	0.566 $\pm$ 0.000	0.532 $\pm$ 0.000	0.519 $\pm$ 0.000	0.525 $\pm$ 0.000	0.587 $\pm$ 0.000
HSIC_Lasso	0.573 $\pm$ 0.032	0.544 $\pm$ 0.038	0.452 $\pm$ 0.066	0.493 $\pm$ 0.054	0.592 $\pm$ 0.025
Lasso_selection	0.543 $\pm$ 0.024	0.506 $\pm$ 0.035	0.360 $\pm$ 0.063	0.419 $\pm$ 0.053	0.542 $\pm$ 0.028
mRMR	0.542 $\pm$ 0.013	0.507 $\pm$ 0.019	0.345 $\pm$ 0.035	0.410 $\pm$ 0.029	0.531 $\pm$ 0.028
Permutation	0.592 $\pm$ 0.026	0.560 $\pm$ 0.028	0.548 $\pm$ 0.053	0.554 $\pm$ 0.038	0.625 $\pm$ 0.029

Table 51: Performance summary for classifier: RandomForest

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	$0.549 \pm 0.000$	$0.514 \pm 0.000$	$0.444 \pm 0.000$	$0.477 \pm 0.000$	$0.561 \pm 0.000$
forwards SFS	$0.583 \pm 0.000$	$0.551 \pm 0.000$	$0.531 \pm 0.000$	$0.541 \pm 0.000$	$0.593 \pm 0.000$
HSIC_Lasso	$0.575 \pm 0.038$	$0.548 \pm 0.051$	$0.492 \pm 0.069$	$0.516 \pm 0.048$	$0.577 \pm 0.035$
Lasso_selection	$0.521 \pm 0.040$	$0.480 \pm 0.048$	$0.424 \pm 0.066$	$0.449 \pm 0.054$	$0.520 \pm 0.022$
mRMR	$0.504 \pm 0.030$	$0.464 \pm 0.030$	$0.409 \pm 0.041$	$0.432 \pm 0.019$	$0.509 \pm 0.015$
Permutation	$0.566 \pm 0.019$	$0.536 \pm 0.021$	$0.462 \pm 0.039$	$0.495 \pm 0.029$	$0.582 \pm 0.037$

Table 52: Performance summary for classifier: SVM

Feature Selection	Accuracy	Precision	Sensitivity	F1 Score	AUROC
backward SFS	$0.531 \pm 0.000$	$0.493 \pm 0.000$	$0.420 \pm 0.000$	$0.453 \pm 0.000$	$0.538 \pm 0.000$
forwards SFS	$0.571 \pm 0.000$	$0.537 \pm 0.000$	$0.531 \pm 0.000$	$0.534 \pm 0.000$	$0.577 \pm 0.000$
HSIC_Lasso	$0.564 \pm 0.023$	$0.536 \pm 0.031$	$0.437 \pm 0.094$	$0.476 \pm 0.056$	$0.577 \pm 0.034$
Lasso_selection	$0.533 \pm 0.025$	$0.495 \pm 0.033$	$0.374 \pm 0.064$	$0.423 \pm 0.048$	$0.539 \pm 0.020$
mRMR	$0.526 \pm 0.027$	$0.485 \pm 0.037$	$0.347 \pm 0.056$	$0.402 \pm 0.043$	$0.519 \pm 0.030$
Permutation	$0.599 \pm 0.038$	$0.575 \pm 0.049$	$0.519 \pm 0.078$	$0.543 \pm 0.055$	$0.626 \pm 0.049$

## C Appendix C — *Python Code*

### C.1 pipeline

```

1  import json
2  import os
3  import time
4  import glob
5  from tqdm import tqdm
6  from datetime import datetime
7  from joblib import Parallel, delayed
8  from classification.src import classifiers as cl
9  from featureselection.src.feature_selection_methods import *
10 from Pipeline import load_graph, load_full_corr,
11     train_and_evaluate, cross_validate_model,
12     print_selected_features, failsafe_feature_selection, classify,
13     load_dataframe
14
15 # ===== CONFIGURATION ===== #
16
17 classifiers_to_run = ["SVM", "RandomForest", "LogR", "LDA", "KNN"]
18
19 feature_selection_methods = [
20     ("Lasso_selection", Lasso_selection, {"alpha": 0.044984, "max_iter": 2000}, "cv"), #0.044984 for full corr
21     ("HSIC_Lasso", hsiclasso, {"num_feat": 19}, "cv"), #98 for full corr
22     ("mRMR", mRMR, {"num_features_to_select": 100}, "cv"),
23     ("Permutation", Perm_importance, {}, "cv"),
24     ("forwards_SFS", forwards_SFS, {"n_features_to_select": 20}, "train"),
25     ("backward_SFS", backwards_SFS, {"n_features_to_select": 10}, "train")
26 ]
27
28 inf_methods = ["partial_corr", "mutual_info", "norm_laplacian", "rlogspect"]
29 #("RelieffF", reliefF_, {"num_features_to_select": 200}, "cv")
30 # ===== SAVE RESULTS ===== #
31
32 def save_results(classifier, feature_selection_name, inf_method,
33     results_dict):
34     os.makedirs(f"results_graph_NYU_male/{classifier}/{inf_method}",
35     exist_ok=True)
36
37     # Generate timestamp: YYYYMMDD-HHMMSS

```

```
36     timestamp = datetime.now().strftime("%Y%m%d-%H%M%S")
37
38     filename = f"results_graph_NYU_male/{classifier}/{inf_method}"
39             }/{feature_selection_name}_{timestamp}.json"
40
41     # Helper function to convert numpy types
42     def convert(o):
43         if isinstance(o, np.integer):
44             return int(o)
45         if isinstance(o, np.floating):
46             return float(o)
47         if isinstance(o, np.ndarray):
48             return o.tolist()
49         return o
50
51     with open(filename, "w") as f:
52         json.dump(results_dict, f, indent=4, default=convert)
53
54     print(f"    ↴Saved: ↴{filename}")
55
56 # ====== MAIN PER CLASSIFIER ===== #
57
58 def main_for_classifier(classifier):
59     print(f"\n===== ↴Running ↴pipeline ↴for ↴{classifier} ↴\n")
60
61     for inf_method in inf_methods:
62         print(f"--- ↴Using ↴inference ↴method: ↴{inf_method} ---")
63
64         # Load data with current inference method
65         X, y = load_graph(sex='male', site_id='NYU', method=
66                         inf_method)
67
68         # Run raw model just for reference
69         X_train, X_test, y_train, y_test = train_and_evaluate(X,
70                         y, classifier)
71
72
73         # Use clustered features for Perm / SFS
74         X_clustered = cluster.cluster(X_train, y_train, t=3)
75         X_mRMR = mRMR(X_train, y_train, classifier,
76                         num_features_to_select=50)
77
78         # Add results for raw data without feature selection
79         print(f"\n===== ↴Running ↴Raw ↴data ↴for ↴{classifier} =====")
80         result_raw = {
81             "classifier": classifier,
82             "feature_selection": "Raw ↴data",
83             "mode": "cv"
84         }
85
86         start_time = time.time()
```

```
82
83     # Cross-validation for raw data
84     selected_features, selected_feature_names, avg_metrics,
85     fold_metrics = cross_validate_model(
86         X, y, None, classifier, n_splits=5, return_metrics=True
87     )
88     result_raw["selected_features"] = selected_features
89     result_raw["selected_feature_names"] = list(
90         selected_feature_names) if selected_feature_names is
91         not None else []
92     result_raw["metrics"] = avg_metrics
93     result_raw["fold_metrics"] = fold_metrics
94
95     # Save raw data results
96     elapsed = time.time() - start_time
97     result_raw["elapsed_seconds"] = elapsed
98     save_results(classifier, "Raw\u2014data", inf_method,
99         result_raw)
100
101     # Loop over feature selection methods with tqdm per
102     # classifier
103     for fs_name, fs_func, fs_kwargs, mode in tqdm(
104         feature_selection_methods, desc=f"\u2014{classifier}\u2014pipeline",
105         position=0, leave=True):
106         print(f"\n====\u2014Running\u2014{fs_name}\u2014for\u2014{classifier}\u2014====")
107
108         result = {
109             "classifier": classifier,
110             "feature_selection": fs_name,
111             "mode": mode
112         }
113
114         start_time = time.time()
115
116         if mode == "cv":
117             # Normal cross-validation      capture avg metrics
118             selected_features, selected_feature_names,
119             avg_metrics, fold_metrics =
120             cross_validate_model(
121                 X, y, fs_func, classifier, n_splits=5,
122                 return_metrics=True, **fs_kwargs
123             )
124             print_selected_features(selected_features,
125                 selected_feature_names, print_feat=False)
126
127             result["selected_features"] = selected_features
128             result["selected_feature_names"] = list(
129                 selected_feature_names) if
130                 selected_feature_names is not None else []
```

```
118     result["metrics"] = avg_metrics
119     result["fold_metrics"] = fold_metrics
120
121     elif mode == "train":
122         # Single run on training data      classify
123         if fs_name == "Permutation":
124             select_features = X_clustered
125         elif fs_name == "forwards_SFS":
126             select_features = X_mRMR
127         elif fs_name == "backwards_SFS":
128             select_features = X_mRMR
129         else:
130             select_features = None # fallback
131
132         selected_features = failsafe_feature_selection(
133             fs_func, X_train, y_train, min_features=20,
134             classifier=classifier, select_features=
135             select_features, **fs_kwargs
136         )
137
138         selected_feature_names = classify(
139             X_train, X_test, y_train, y_test,
140             selected_features, classifier, performance=
141             True
142         )
143         print_selected_features(selected_features,
144             selected_feature_names, print_feat=False)
145
146         # Prepare data
147         scaler = StandardScaler()
148         X_train_scaled = scaler.fit_transform(X_train)
149         X_test_scaled = scaler.transform(X_test)
150
151         X_train_sel = X_train_scaled[:, selected_features]
152         X_test_sel = X_test_scaled[:, selected_features]
153
154         if classifier == "SVM":
155             model = cl.applySVM(X_train_sel, y_train)
156         elif classifier == "RandomForest":
157             model = cl.applyRandForest(X_train_sel,
158                                         y_train)
159         elif classifier == "LogR":
160             model = cl.applyLogR(X_train_sel, y_train)
161         elif classifier == "LDA":
162             model = cl.applyLDA(X_train_sel, y_train)
163         elif classifier == "KNN":
164             model = cl.applyKNN(X_train_sel, y_train)
165
166         y_pred = model.predict(X_test_sel)
167         try:
```

```
162         y_proba = model.predict_proba(X_test_sel)[:,  
163                                         1]  
164     except:  
165         y_proba = None  
166  
166     acc = accuracy_score(y_test, y_pred)  
167     precision = precision_score(y_test, y_pred)  
168     recall = recall_score(y_test, y_pred)  
169     f1 = f1_score(y_test, y_pred)  
170     try:  
171         auc = roc_auc_score(y_test, y_proba) if  
172             y_proba is not None else None  
173     except:  
174         auc = None  
175  
175     cm = confusion_matrix(y_test, y_pred)  
176     tn, fp, fn, tp = cm.ravel()  
177     sensitivity = tp / (tp + fn) if (tp + fn) > 0  
178         else 0.0  
179  
179     result["selected_features"] = selected_features  
180     result["selected_feature_names"] = list(  
181         selected_feature_names) if  
182             selected_feature_names is not None else []  
181     result["metrics"] = {  
182         "num_feat": len(selected_features),  
183         "accuracy": acc,  
184         "precision": precision,  
185         "recall": recall,  
186         "f1_score": f1,  
187         "auroc": auc,  
188         "sensitivity": sensitivity  
189     }  
190  
191     # Save result after each feature selection run  
192     elapsed = time.time() - start_time  
193     result["elapsed_seconds"] = elapsed  
194     save_results(classifier, fs_name, inf_method, result)  
195  
196     print(f"\n  ↴Finished ↴{classifier} ↴pipeline!\n")  
197  
198 def gather_and_rank_results(result_dir="  
199     results_graph_total_multisite", metric="f1_score", top_n=5):  
200     results = []  
201  
201     for clf in classifiers_to_run:  
202         for inf in inf_methods:  
203             path = os.path.join(result_dir, clf, inf, "*.json")  
204             for file in glob.glob(path):  
205                 with open(file, "r") as f:  
206                     data = json.load(f)
```

```

207         metrics = data.get("metrics", {})
208         results.append({
209             "classifier": clf,
210             "inf_method": inf,
211             "fs_method": data.get("feature_selection",
212                             "Unknown"),
213             "metric_value": metrics.get(metric, 0),
214         })
215
216     df = pd.DataFrame(results)
217     top_results = df.sort_values(by="metric_value", ascending=
218         False).head(top_n)
219     print("\n    ▾Top▫configurations▫based▫on", metric)
220     print(top_results)
221
222     return top_results
223
224 def print_selected_features_from_top_result(result_dir="results_graph_total_multisite", metric="f1_score"):
225     top_results = gather_and_rank_results(result_dir=result_dir,
226                                           metric=metric, top_n=1)
227     if top_results.empty:
228         print("        ▾No▫top▫result▫found.")
229         return
230
231     top = top_results.iloc[0]
232     clf = top["classifier"]
233     inf = top["inf_method"]
234     fs = top["fs_method"]
235
236     path = os.path.join(result_dir, clf, inf, f"{fs}*.json")
237     best_file = max(glob.glob(path), key=os.path.getctime) # get
238     the most recent
239
240     with open(best_file, "r") as f:
241         data = json.load(f)
242         selected_feature_names = data.get("selected_feature_names",
243                                         [])
244
245         print(f"\n    ▾Best▫configuration:▫{clf}▫+▫{inf}▫+▫{fs}▫")
246         print(f"        ▾Loaded▫from:▫{best_file}▫")
247         print(f"        ▾Selected▫Features▫{len(selected_feature_names
248                                         )}▫:")
249         for feat in selected_feature_names:
250             print(f"        ▾▫{feat}▫")
251
252
253 # ===== PARALLEL RUNNER ===== #
254
255 if __name__ == "__main__":
256     print("\n    ▾Starting▫parallel▫pipeline...")
```

```

251
252     # Run all classifiers in parallel
253     Parallel(n_jobs=len(classifiers_to_run))(
254         delayed(main_for_classifier)(clf) for clf in
255             classifiers_to_run
256     )
257
258     print("\n      □All□classifiers□completed!")
259
260     #top_configs = gather_and_rank_results()
261     print_selected_features_from_top_result()
262
263     print("\n      □Program□finished")

```

Listing 1: parallel\_main

```

1
2 from sklearn.metrics import classification_report,
3     confusion_matrix
4 import numpy as np
5 import pandas as pd
6 import os
7 from scipy import stats
8 import matplotlib.pyplot as plt
9 from sklearn.model_selection import train_test_split, KFold
10 from sklearn.metrics import mean_squared_error, accuracy_score,
11     recall_score, precision_score, f1_score, roc_auc_score,
12     confusion_matrix, ConfusionMatrixDisplay, roc_curve
13 from classification.src import classifiers as cl,
14     basicfeatureextraction
15 from featureselection.src.feature_selection_methods import *
16 from featureselection.src import cluster
17 from featureselection.src import Compute_HSIC_Lasso as hsic_lasso
18 from sklearn.impute import SimpleImputer
19 from sklearn.preprocessing import StandardScaler, RobustScaler
20 from featuredesign.graph_inference.AAL_test import multiset_feats
21     , load_files, adjacency_df
22 import glob
23 import cvxpy as cp
24 import seaborn as sns
25
26 def load_file(sex='all', method='pearson_corr', alpha=5):
27     #folder_path = r"C:\Users\guus\Python_map\AutismDetection-
28     #             ABIDE\dataset\path
29     fmri_data, subject_ids, _, _ = load_files(sex=sex, max_files
30         =800, site="NYU", shuffle=True, var_filt=True, ica=True)
31
32     print(f"Final□data:□{len(fmri_data)}□subjects")
33     print(f"Final□IDs:□{len(subject_ids)}")
34
35     full_df = adjacency_df(fmri_data, subject_ids, method =

```

```
    method, alpha = alpha)
29 print("Merged\u00a9feature+label\u00a9shape:\n", full_df.shape)
30
31 #print(full_df)
32
33 subject_id_to_plot = '0051044' # Change this to any valid
34     subject ID
35 #plot_adjacency_matrix(full_df, subject_id_to_plot)
36
36 full_df = full_df.sample(frac=1, random_state=42).reset_index
37     (drop=True) # Shuffle the DataFrame
38
38 X = full_df.drop(columns=['DX_GROUP', 'subject_id', 'SEX'])
39 y = full_df['DX_GROUP'].map({1: 1, 2: 0}) #1 ASD, 0 ALL
40
41 # Making sure the data is numeric
42 X = X.apply(pd.to_numeric, errors='coerce')
43 X = X.dropna(axis=1, how='all')
44 non_nan_ratio = X.notna().mean()
45 X = X.loc[:, non_nan_ratio > 0.8] # Keep columns with more
46     than 50% non-NaN values
47 # Making sure there is no 0 var data for the hsic algorithm
48 X = X.loc[:, X.var() > 1e-6]
49
50 # NaN values are filled with the median of the column
51 X = X.fillna(X.median())
52
53 return X, y
54
54 def load_graph_csv(method, sex='all', site_id=None):
55     # Load data
56     if method == 'laplacian':
57         data = pd.read_csv('cpac_rois-aal_nogsr_filt_norm-
58             laplacian_direct_20ICA_alpha0.0001_thr0.25.csv',
59             encoding='ISO-8859-1')
60     elif method == 'rspect':
61         data = pd.read_csv('cpac_rois-
62             aal_nogsr_filt_rspect_direct_20ICA_alpha0.0001_thr0.10.
63             csv', encoding='ISO-8859-1')
64     else:
65         print("use\u00a9laplacian\u00a9or\u00a9rspect\u00a9as\u00a9method")
66     data = data[data['DX_GROUP'].notna()]
67
68     # Separate by sex
69     fc_female = data[data['SEX'] == 2]
70     fc_male = data[data['SEX'] == 1]
71
72     if sex == 'female':
73         fc = fc_female
74     elif sex == 'male':
75         fc = fc_male
```

```
72 elif sex == 'all':
73     fc = pd.concat([fc_female, fc_male], axis=0, ignore_index
74                     =True)
75 else:
76     print("Use male, female or all as sex")
77
78 if site_id is not None:
79     fc = fc[fc['SITE_ID'] == site_id]
80
81 fc = fc.sample(frac=1, random_state=42).reset_index(drop=True)
82     # Shuffle the DataFrame
83 fc = fc.dropna(subset=['DX_GROUP'])
84
85 X = fc.drop(columns=['DX_GROUP', 'SEX', 'SITE_ID', 'SUBJECT_ID', 'AGE_AT_SCAN'])
86 y = fc['DX_GROUP']
87
88 # Making sure the data is numeric
89 X = X.apply(pd.to_numeric, errors='coerce')
90 X = X.dropna(axis=1, how='all')
91 non_nan_ratio = X.notna().mean()
92 X = X.loc[:, non_nan_ratio > 0.8] # Keep columns with more
93     than 50% non-NaN values
94
95 # Making sure there is no 0 var data for the hsic algorithm
96 X = X.loc[:, X.var() > 1e-4]
97
98 # NaN values are filled with the median of the column
99 X = X.fillna(X.median())
100
101 # Remove extremely correlated features
102 X = correlation_filter(X, threshold=0.9)
103 print(f"After outlier removal: {X.shape}")
104
105 # Remove extreme outliers
106 X = remove_extreme_outliers(X, threshold=3.5)
107 #print(f"After outlier removal: {X.shape}")
108
109 # Apply feature transformations for better distributions
110 X = apply_feature_transformations(X)
111 #print(f"After transformation: {X.shape}")
112
113 # Site effect correction
114 if 'SITE_ID' in fc.columns:
115     X = correct_site_effects(X, fc['SITE_ID'])
116     #print(f"After site correction: {X.shape}")
117
118 #print(f"X: {X}, y: {y}")
119
120 return X, y
121
122
123 def load_graph(sex='all', site_id=None, method="norm_laplacian",
124 cov="ledoit"):
```



```
158 # Remove extremely correlated features
159 X = correlation_filter(X, threshold=0.9)
160 print(f"After outlier removal: {X.shape}")
161 # Remove extreme outliers
162 X = remove_extreme_outliers(X, threshold=3.5)
163 #print(f"After outlier removal: {X.shape}")
164
165 # Apply feature transformations for better distributions
166 X = apply_feature_transformations(X)
167 #print(f"After transformation: {X.shape}")
168
169 # Site effect correction
170 if 'SITE_ID' in fc.columns:
171     X = correct_site_effects(X, fc['SITE_ID'])
172     #print(f"After site correction: {X.shape}")
173
174 #X.to_csv('laplacian_ledoit.csv', index=False)
175
176 return X, y
177
178 def load_full_corr(sex='all', site_id=None):
179
180     fc_female = basicfeatureextraction.extract_fc_features("abide/
181         /female-cpac-filtnoglobal-aal", "abide/
182         Phenotypic_V1_0b_preprocessed1.csv")
183     fc_male = basicfeatureextraction.extract_fc_features("abide/
184         /male-cpac-filtnoglobal-aal", "abide/
185         Phenotypic_V1_0b_preprocessed1.csv")
186     if sex == 'female':
187         fc = fc_female
188     elif sex == 'male':
189         fc = fc_male
190     elif sex == 'all':
191         fc = pd.concat([fc_female, fc_male], axis=0, ignore_index
192                         =True)
193     else:
194         print("Use male, female or all as sex")
195
196     if site_id is not None:
197         fc = fc[fc['SITE_ID'] == site_id]
198
199     fc = fc.sample(frac=1, random_state=42).reset_index(drop=True)
200         # Shuffle the DataFrame
201     fc = fc.dropna(subset=['DX_GROUP'])
202
203     X = fc.drop(columns=['DX_GROUP', 'SEX', 'SITE_ID', 'SUBJECT_ID', 'AGE'])
204     y = fc['DX_GROUP']
205
206     # Making sure the data is numeric
207     X = X.apply(pd.to_numeric, errors='coerce')
```

```

202     X = X.dropna(axis=1, how='all')
203     non_nan_ratio = X.notna().mean()
204     X = X.loc[:, non_nan_ratio > 0.8] # Keep columns with more
205         than 50% non-NaN values
206     # Making sure there is no 0 var data for the hsic algorithm
207     X = X.loc[:, X.var() > 1e-4]
208     # NaN values are filled with the median of the column
209     X = X.fillna(X.median())
210
211
212     return X, y
213
214
215 def load_dataframe(path='multi'):
216     if path == 'uni':
217         folder_path = 'Feature_Dataframes/first_run'
218     if path == 'multi':
219         folder_path = 'Feature_Dataframes/second_run'
220         #file_name = 'cpac_rois-
221         aal_nogsr_filt_LADMM_direct_20ICA_graph_thr0.3.csv'
222         file_name = 'cpac_rois-
223             aal_nogsr_filt_LADMM_var_20ICA_graph_thr0.3.csv'
224         #file_name = 'cpac_rois-aal_nogsr_filt_norm-
225             laplacian_direct_20ICA_graph_thr0.3.csv'
226         #file_name = 'cpac_rois-aal_nogsr_filt_norm-
227             laplacian_glasso_20ICA_graph_thr0.3.csv'
228         #file_name = 'cpac_rois-aal_nogsr_filt_norm-
229             laplacian_ledoit_20ICA_graph_thr0.3.csv'
230         #file_name = 'cpac_rois-aal_nogsr_filt_norm-
231             laplacian_var_20ICA_graph_thr0.3.csv'
232
233         file_path = os.path.join(folder_path, file_name)
234         fc = pd.read_csv(file_path)
235         #fc = pd.concat([pd.read_csv(file) for file in glob.glob(os.
236             path.join(folder_path, '*.csv'))], ignore_index=True)
237
238         fc = fc.sample(frac=1, random_state=42).reset_index(drop=True)
239             # Shuffle the DataFrame
240         #fc = fc.dropna(subset=['DX_GROUP'])
241
242         X = fc.drop(columns=['DX_GROUP', 'SEX', 'SITE_ID', ' '
243             'subject_id', 'AGE_AT_SCAN'])
244         y = fc['DX_GROUP']
245
246         # Making sure the data is numeric
247         X = X.apply(pd.to_numeric, errors='coerce')
248         X = X.dropna(axis=1, how='all')
249         non_nan_ratio = X.notna().mean()
250         X = X.loc[:, non_nan_ratio > 0.8] # Keep columns with more
251             than 50% non-NaN values
252         # Making sure there is no 0 var data for the hsic algorithm
253         X = X.loc[:, X.var() > 1e-4]
254         # NaN values are filled with the median of the column

```

```
242     X = X.fillna(X.median())
243     print(f"shape: {X.shape}")
244
245     print(f"X: {X}, y: {y}")
246
247     return X, y
248
249 def evaluate_performance(y_true, y_pred, y_proba=None, show_plots=False, classifier_name="", fold_idx=None, verbose=True):
250     # Compute basic metrics
251     acc = accuracy_score(y_true, y_pred)
252     prec = precision_score(y_true, y_pred)
253     rec = recall_score(y_true, y_pred)
254     f1 = f1_score(y_true, y_pred)
255     auc = roc_auc_score(y_true, y_proba) if y_proba is not None
256     else None
257
258     if verbose==True:
259         print(f"\nPerformance Metrics: {classifier_name}:")
260         print(f"Performance Metrics: {classifier_name}:")
261         print(f"  Accuracy: {acc:.4f}")
262         print(f"  Precision: {prec:.4f}")
263         print(f"  Recall: {rec:.4f}")
264         print(f"  F1 Score: {f1:.4f}")
265         if auc is not None:
266             print(f"  AUC: {auc:.4f}")
267
268     if show_plots:
269         # Confusion matrix
270         cm = confusion_matrix(y_true, y_pred)
271         disp = ConfusionMatrixDisplay(confusion_matrix=cm,
272             display_labels=["Class 0", "Class 1"])
273         disp.plot(cmap="Blues")
274         plt.title(f"Confusion Matrix - {classifier_name}")
275         plt.show()
276
277         # ROC curve (if proba is available)
278         if y_proba is not None:
279             fpr, tpr, _ = roc_curve(y_true, y_proba)
280             plt.plot(fpr, tpr, label=f"AUC = {auc:.2f}")
281             plt.plot([0, 1], [0, 1], 'k--')
282             plt.xlabel("False Positive Rate")
283             plt.ylabel("True Positive Rate")
284             plt.title(f"ROC Curve - {classifier_name}")
285             plt.legend()
286             plt.grid()
287             plt.show()
288
289     return {
290         "accuracy": acc,
291         "precision": prec,
```

```
290     "recall": rec,
291     "f1": f1,
292     "auc": auc
293 }
294
295 def print_selected_features(selected_features,
296     selected_feature_names, print_feat=False):
297     num_feat = len(selected_features)
298     print(f"Selected features ({num_feat}):", selected_features)
299     #if print_feat==True:
300     #    print(f"\nSelected feature names ({len(
301     selected_feature_names)}):")
302     #    for name in selected_feature_names:
303     #        print("-", name)
304
305 def train_and_evaluate(X, y, classifier):
306     #splitting the data in train and test 0.8:0.2 respecively
307     X_train, X_test, y_train, y_test = train_test_split(X, y,
308             test_size=0.2, random_state=42, stratify=y)
309
310     print(f"y_train:{y_train}, y_test:{y_test}")
311
312     #scale the data for the classifier
313     scaler = RobustScaler()
314     X_train_scaled = scaler.fit_transform(X_train)
315     X_test_scaled = scaler.transform(X_test)
316
317     if classifier == "SVM":
318         model_raw = cl.applySVM(X_train_scaled, y_train)
319     elif classifier == "RandomForest":
320         model_raw = cl.applyRandForest(X_train_scaled, y_train)
321     elif classifier == "LogR":
322         model_raw = cl.applyLogR(X_train_scaled, y_train)
323     elif classifier == "LDA":
324         model_raw = cl.applyLDA(X_train_scaled, y_train)
325     elif classifier == "KNN":
326         model_raw = cl.applyKNN(X_train_scaled, y_train)
327     else:
328         print("Classifier not supported: choose from SVM, "
329             "RandomForest, LogR, LDA or KNN")
330
331     #applying the classifier to the total data
332     model_raw = cl.applySVM(X_train, y_train)
333     y_pred_raw = model_raw.predict(X_test)
334
335     try:
336         y_proba_raw = model_raw.predict_proba(X_test_scaled)[:, 1]
337     except:
338         y_proba_raw = None
339
340     #finding mse and accuracy
```

```
336     perf_raw = evaluate_performance(y_test, y_pred_raw,
337         y_proba_raw, classifier_name=classifier, verbose=False)
338     acc_raw = perf_raw["accuracy"]
339     mse_raw = mean_squared_error(y_test, y_pred_raw)
340     precision_raw = perf_raw["precision"]
341     recall_raw = perf_raw["recall"]
342     F1_raw = perf_raw["f1"]
343     AUC_raw = perf_raw["auc"]
344     #print(classification_report(y_test, y_pred_raw, target_names
345     #    =["Class 0", "Class 1"]))
346     #print('Confusion matrix:', confusion_matrix(y_test,
347     #    y_pred_raw))
348     #print('Amount of features:', X_train.shape[1])
349
350     #acc, mse, selected_feature_names = cross_validate_model(X, y
351     #    , selected_features)
352     print(f"Train/Test Accuracy raw: {acc_raw:.4f}, MSE: {mse_raw
353     :.4f}, Precision: {precision_raw:.4f}, Recall: {recall_raw
354     :.4f}, F1: {F1_raw:.4f}, AUC: {AUC_raw:.4f}")
355
356     return X_train, X_test, y_train, y_test
357
358 def classify(X_train, X_test, y_train, y_test, selected_features,
359     classifier, performance=True):
360
361     #scale the data for the classifier
362     scaler = StandardScaler()
363     X_train_scaled = X_train #scaler.fit_transform(X_train)
364     X_test_scaled = X_test #scaler.transform(X_test)
365
366     if isinstance(X_train_scaled, pd.DataFrame):
367         # If it's a DataFrame, use '.iloc[]' for indexing
368         selected_train_x = X_train_scaled.iloc[:, selected_features]
369         selected_test_x = X_test_scaled.iloc[:, selected_features]
370     else:
371         # If it's a numpy array, use standard array indexing
372         selected_train_x = X_train_scaled[:, selected_features]
373         selected_test_x = X_test_scaled[:, selected_features]
374
375     if classifier == "SVM":
376         model = cl.applySVM(selected_train_x, y_train)
377     elif classifier == "RandomForest":
378         model = cl.applyRandForest(selected_train_x, y_train)
379     elif classifier == "LogR":
380         model = cl.applyLogR(selected_train_x, y_train)
381     elif classifier == "LDA":
382         model = cl.applyLDA(selected_train_x, y_train)
383     elif classifier == "KNN":
384         model = cl.applyKNN(selected_train_x, y_train)
```

```
378     else:
379         print("Classifier not supported: choose from SVM, u
380             Random Forest, uLogR, uDecisionTree or uMLP")
381
382     # applying the classifier to the selected data
383     y_pred = model.predict(selected_test_x)
384     # params=bestSVM_RS(X_train, X_test, y_train, y_test,
385     # svcdefault=SVC())
386     # finding mse and accuracy
387
388     # Predict probabilities if supported
389     try:
390         y_proba = model.predict(selected_test_x) if hasattr(model
391             , "predict_proba") else None
392         if y_proba is not None:
393             y_proba = model.predict_proba(selected_test_x)[:, 1]
394     except:
395         y_proba = None
396     if performance==True:
397         evaluate_performance(y_test, y_pred, y_proba,
398             classifier_name=classifier)
399
400     # getting and printing the feature names
401     feature_names = X_train.columns
402     selected_feature_names = feature_names[selected_features]
403
404     return selected_feature_names
405
406
407 def cross_validate_model(X, y, feature_selection, classifier, raw
408 =True, return_metrics=False, n_splits=5, **
409 feature_selection_kwargs):
410
411     # K-Fold cross-validation evaluation.
412     kf = StratifiedKFold(n_splits=n_splits, shuffle=True,
413         random_state=42) #shuffle=True, random_state=42
414     acc_scores = []
415     mse_scores = []
416     precision_scores = []
417     recall_scores = []
418     F1_scores = []
419     AUC_scores = []
420     acc_scores_raw = []
421     mse_scores_raw = []
422     precision_scores_raw = []
423     recall_scores_raw = []
424     F1_scores_raw = []
425     AUC_scores_raw= []
426     fold_metrics = []
427
428     if classifier is not Perm_importance or backwards_SFS:
429         # Convert inputs to numpy arrays once at the beginning
430         if isinstance(X, pd.DataFrame):
431             feature_names = X.columns
```

```
422         X = X.to_numpy()
423     elif isinstance(X, pd.Series):
424         feature_names = [f"feature_{i}" for i in range(len(X))
425                           )]
425         X = X.to_numpy()
426     else:
427         feature_names = [f"feature_{i}" for i in range(X.
428                           shape[1])]

428
429     X = np.asarray(X, dtype=np.float64)
430
431     # Inside failsafe_feature_selection
432     if isinstance(y, pd.Series) or isinstance(y, pd.DataFrame):
433         y = y.values
434     y = np.asarray(y, dtype=np.float64).reshape(-1)

435
436     selected_features = None
437     selected_feature_names = None
438
439     for train_idx, test_idx in kf.split(X, y):
440
441         X_train, X_test = X[train_idx], X[test_idx]
442         y_train, y_test = y[train_idx], y[test_idx]
443
444         #Scaling the data
445         scaler = RobustScaler()
446         X_train_scaled = scaler.fit_transform(X_train)
447         X_test_scaled = scaler.transform(X_test)
448
449         if feature_selection is not None:
450             selected_features = failsafe_feature_selection(
451                 feature_selection, X_train_scaled, y_train,
452                 classifier=classifier, **feature_selection_kwargs)
453
454             # Ensure selected_features is a list of valid indices
455             if not isinstance(selected_features, (list, np.
456                             ndarray)):
457                 selected_features = [selected_features] if
458                     selected_features is not None else []
459
460             selected_features = [int(idx) for idx in
461                 selected_features if isinstance(idx, (int, np.
462                     integer)) and 0 <= idx < X_train.shape[1]]
463
464             if not selected_features:
465                 # Fallback to all features if selection fails
466                 selected_features = list(range(X_train.shape[1]))
467
468             # Select the features based on the selected indices
469             X_train_sel = X_train_scaled[:, selected_features]
```

```
464     X_test_sel = X_test_scaled[:, selected_features]
465 else:
466     X_train_sel = X_train_scaled
467     X_test_sel = X_test_scaled
468
469 #applying the classifier
470 if classifier == "SVM":
471     model = cl.applySVM(X_train_sel, y_train)
472     model_raw = cl.applySVM(X_train_scaled, y_train)
473 elif classifier == "RandomForest":
474     model = cl.applyRandForest(X_train_sel, y_train)
475     model_raw = cl.applyRandForest(X_train_scaled,
476                                    y_train)
477 elif classifier == "LogR":
478     model = cl.applyLogR(X_train_sel, y_train)
479     model_raw = cl.applyLogR(X_train_scaled, y_train)
480 elif classifier == "DT":
481     model = cl.applyDT(X_train_sel, y_train)
482     model_raw = cl.applyDT(X_train_scaled, y_train)
483 elif classifier == "MLP":
484     model = cl.applyMLP(X_train_sel, y_train)
485     model_raw = cl.applyMLP(X_train_scaled, y_train)
486 elif classifier == "LDA":
487     model = cl.applyLDA(X_train_sel, y_train)
488     model_raw = cl.applyLDA(X_train_scaled, y_train)
489 elif classifier == "KNN":
490     model = cl.applyKNN(X_train_sel, y_train)
491     model_raw = cl.applyKNN(X_train_scaled, y_train)
492
493     y_pred = model.predict(X_test_sel)
494     y_pred_raw = model_raw.predict(X_test_scaled)
495
496     try:
497         y_proba = model.predict_proba(X_test_sel)[:, 1]
498     except:
499         y_proba = None
500
501     try:
502         y_proba_raw = model.predict_proba(X_test_scaled)[:, 1]
503     except:
504         y_proba_raw = None
505
506     perf = evaluate_performance(y_test, y_pred, y_proba,
507                                classifier_name=classifier, fold_idx=len(acc_scores) +
508                                1, verbose=False)
509
510     acc_scores.append(perf["accuracy"] if perf["accuracy"] is
511                       not None else 0.0)
512     mse_scores.append(mean_squared_error(y_test, y_pred))
513     precision_scores.append(perf["precision"] if perf["
```

```

510     precision"] is not None else 0.0)
511     recall_scores.append(perf["recall"] if perf["recall"] is
512     not None else 0.0)
513     F1_scores.append(perf["f1"] if perf["f1"] is not None
514     else 0.0)
515     AUC_scores.append(perf["auc"] if perf["auc"] is not None
516     else 0.0)
517
518     fold_metrics.append({
519         "accuracy": acc_scores,
520         "precision": precision_scores,
521         "recall": recall_scores,
522         "f1_score": F1_scores,
523         "auroc": AUC_scores
524     })
525
526     print(classifier)
527     #print(classification_report(y_test, y_pred, target_names
528     #    =["Class 0", "Class 1"]))
529     #print('Confusion matrix:', confusion_matrix(y_test,
530     #    y_pred))
531
532     if raw==True:
533         perf_raw = evaluate_performance(y_test, y_pred_raw,
534             y_proba_raw, classifier_name=classifier, fold_idx=
535             len(acc_scores) + 1, verbose=False)
536         # Raw performance
537         acc_scores_raw.append(perf_raw["accuracy"])
538         mse_scores_raw.append(mean_squared_error(y_test,
539             y_pred))
540         precision_scores_raw.append(perf_raw["precision"])
541         recall_scores_raw.append(perf_raw["recall"])
542         F1_scores_raw.append(perf_raw["f1"])
543         AUC_scores_raw.append(perf_raw["auc"])
544
545         avg_acc_raw = np.mean(acc_scores_raw)
546         avg_mse_raw = np.mean(mse_scores_raw)
547         avg_precision_raw = np.mean(precision_scores_raw)
548         avg_recall_raw = np.mean(recall_scores_raw)
549         avg_F1_raw = np.mean(F1_scores_raw)
550         avg_AUC_raw = np.mean([score for score in
551             AUC_scores_raw if score is not None])
552
553         print(f"Average accuracy raw: {avg_acc_raw}")
554         print(f"Average mse raw: {avg_mse_raw}")
555         print(f"Average precision raw: {avg_precision_raw}")
556         print(f"Average recall raw: {avg_recall_raw}")
557         print(f"Average F1 raw: {avg_F1_raw}")
558         print(f"Average AUC raw: {avg_AUC_raw}")
559
560     # Calculate averages (only if we have results)

```

```
551     if acc_scores:
552         # Get feature names for the last fold's selection
553         if selected_features is not None:
554             selected_feature_names = [feature_names[i] for i in
555                                         selected_features
556                                         if i < len(feature_names)]
557         else:
558             selected_feature_names = list(feature_names)
559     """
560     selected_features = failsafe_feature_selection(
561         feature_selection, X, y, classifier=classifier, **
562         feature_selection_kw_args)
563     X_selected = X[:, selected_features]
564
565     model = select_model(classifier)
566
567     acc_scores = cross_val_score(model, X_selected, y, cv=kf,
568                                  scoring='accuracy')
569     mse_scores = cross_val_score(model, X_selected, y, cv=kf,
570                                  scoring='neg_mean_squared_error')
571     precision_scores = cross_val_score(model, X_selected, y, cv=
572                                         kf, scoring='precision')
573     recall_scores = cross_val_score(model, X_selected, y, cv=kf,
574                                     scoring='recall')
575     F1_scores = cross_val_score(model, X_selected, y, cv=kf,
576                                 scoring='f1')
577     AUC_scores = cross_val_score(model, X_selected, y, cv=kf,
578                                   scoring='roc_auc')
579     """
580
581     avg_acc = np.mean(acc_scores)
582     avg_mse = np.mean(mse_scores)
583     avg_precision = np.mean(precision_scores)
584     avg_recall = np.mean(recall_scores)
585     avg_F1 = np.mean(F1_scores)
586     avg_AUC = np.mean(AUC_scores)
587
588     avg_metrics = {
589         "accuracy": avg_acc,
590         "precision": avg_precision,
591         "recall": avg_recall,
592         "f1_score": avg_F1,
593         "auroc": avg_AUC,
594         "sensitivity": avg_recall # sensitivity == recall in
595                         # binary classification
596     }
597
598     print(f"\nMean performance Metrics ({classifier}), ({feature_selection}):")
599     print(f"Mean performance Metrics ({classifier}), ({
```

```
        feature_selection})):")
591     print(f"    Accuracy:{avg_acc:.4f}")
592     print(f"    Precision:{avg_precision:.4f}")
593     print(f"    Recall:{avg_recall:.4f}")
594     print(f"    F1 Score:{avg_F1:.4f}")
595     if avg_AUC is not None:
596         print(f"    AUC:{avg_AUC:.4f}")
597
598     if raw==True:
599         acc_scores_raw = cross_val_score(model, X, y, cv=kf,
600                                         scoring='accuracy')
600         mse_scores_raw = cross_val_score(model, X, y, cv=kf,
601                                         scoring='neg_mean_squared_error')
601         precision_scores_raw = cross_val_score(model, X, y, cv=kf,
602                                         scoring='precision')
602         recall_scores_raw = cross_val_score(model, X, y, cv=kf,
603                                         scoring='recall')
603         F1_scores_raw = cross_val_score(model, X, y, cv=kf,
604                                         scoring='f1')
604         AUC_scores_raw = cross_val_score(model, X, y, cv=kf,
605                                         scoring='roc_auc')
605
606         avg_acc_raw = np.mean(acc_scores_raw)
607         avg_mse_raw = np.mean(mse_scores_raw)
608         avg_precision_raw = np.mean(precision_scores_raw)
609         avg_recall_raw = np.mean(recall_scores_raw)
610         avg_F1_raw = np.mean(F1_scores_raw)
611         avg_AUC_raw = np.mean(AUC_scores_raw)
612
613         print(f"\nPerformance Metrics raw ({classifier}):")
614         print(f"Performance Metrics raw ({classifier}):")
615         print(f"    Accuracy:{avg_acc_raw:.4f}")
616         print(f"    Precision:{avg_precision_raw:.4f}")
617         print(f"    Recall:{avg_recall_raw:.4f}")
618         print(f"    F1 Score:{avg_F1_raw:.4f}")
619         if avg_AUC is not None:
620             print(f"    AUC:{avg_AUC_raw:.4f}")
621
622     if return_metrics:
623         return selected_features, selected_feature_names,
624             avg_metrics, fold_metrics
624     else:
625         selected_features, selected_feature_names
626
627 def select_model(classifier):
628     # Determine the model based on the classifier name
629     if classifier == "SVM":
630         model = SVC(kernel='linear')
631     elif classifier == "RandomForest":
632         model = RandomForestClassifier(random_state=42)
633     elif classifier == "LogR":
```

```

634     model = LogisticRegression(random_state=42)
635 elif classifier == "DT":
636     model = DecisionTreeClassifier(random_state=42)
637 elif classifier == "MLP":
638     model = MLPClassifier(random_state=42)
639 elif classifier == "LDA":
640     model = LinearDiscriminantAnalysis()
641 elif classifier == "KNN":
642     model = KNeighborsClassifier()
643 else:
644     raise ValueError("Unsupported classifier type, choose SVM
645                     , RandomForest, DT, MLP, LogR, LDA or KNN")
646
647 return model

```

Listing 2: Pipeline

## C.2 Feature selection methods

```

1
2 from __future__ import division
3 import numpy as np
4 import pandas as pd
5 from sklearn.pipeline import Pipeline
6 from sklearn.linear_model import Lasso, LassoLars
7 from sklearn.inspection import permutation_importance
8 from sklearn.ensemble import RandomForestClassifier
9 from sklearn.svm import SVC
10 from sklearn.linear_model import LogisticRegression, Lasso,
11     LassoCV
12 from sklearn.tree import DecisionTreeClassifier
13 from sklearn.neural_network import MLPClassifier
14 from sklearn.preprocessing import StandardScaler,
15     KBinsDiscretizer, LabelEncoder
16 from sklearn.metrics import mutual_info_score
17 from sklearn.feature_selection import RFE,
18     SequentialFeatureSelector, VarianceThreshold,
19     mutual_info_classif, SelectKBest, f_classif, SelectFromModel
20 from sklearn.discriminant_analysis import
21     LinearDiscriminantAnalysis
22 from sklearn.neighbors import KNeighborsClassifier
23 from sklearn.model_selection import cross_val_score,
24     StratifiedKFold, train_test_split
25 from skfeature.function.information_theoretical_based import MRMR
26 from scipy.stats import gamma
27 from pyHSICLasso import HSICLasso
28 import time
29 import warnings
30 import inspect

```

```
26 def failsafe_feature_selection(selection_func, X, y, min_features
27     =10, fallback_method='mutual_info', **kwargs):
28     """
29     Failsafe wrapper for feature selection methods that ensures a
30     minimum number of features are returned.
31
32     Parameters:
33     - selection_func: The feature selection function to call
34     - X: Input feature matrix (pandas DataFrame or numpy array)
35     - y: Target labels (pandas Series or numpy array)
36     - min_features: Minimum number of features to return (default
37         : 10)
38     - fallback_method: Method to use if primary selection returns
39         insufficient features
40         Options: 'mutual_info', 'f_score', '
41         random_forest', 'top_variance'
42     - **kwargs: Additional arguments to pass to the selection
43         function
44
45     Returns:
46     - selected_features: List of selected feature indices
47     """
48
49     # Ensure we have enough features to select from
50     n_total_features = X.shape[1]
51     min_features = min(min_features, n_total_features)
52
53     selected_features = []
54
55     try:
56         # Try the primary selection method
57         print(f"Attempting primary feature selection method...")
58         valid_kwargs = _filter_kwargs_for_function(selection_func
59             , kwargs)
60         selected_features = selection_func(X, y, **valid_kwargs)
61
62         # Handle different return types
63         if hasattr(selected_features, '__iter__') and not
64             isinstance(selected_features, str):
65             selected_features = list(selected_features)
66         else:
67             selected_features = [selected_features] if
68                 selected_features is not None else []
69
70         # Remove any invalid indices
71         selected_features = [idx for idx in selected_features
72             if isinstance(idx, (int, np.integer))
73                 and 0 <= idx < n_total_features]
74
75         print(f"Primary method returned {len(selected_features)} features")
76     
```

```
66
67     except Exception as e:
68         print(f"Primary feature selection failed: {str(e)}")
69         selected_features = []
70
71     # Check if we have enough features
72     if len(selected_features) < min_features:
73         print(f"Insufficient features from primary method ({len(
74             selected_features)}). Using fallback...")
75
76     # Apply fallback feature selection
77     fallback_features = _apply_fallback_selection(X, y,
78         min_features, fallback_method)
79
80     # Combine primary and fallback features (remove
81     # duplicates)
82     all_features = list(set(selected_features +
83         fallback_features))
84
85     # If still not enough, add top variance features
86     if len(all_features) < min_features:
87         variance_features = _get_top_variance_features(X,
88             min_features - len(all_features))
89         all_features = list(set(all_features +
90             variance_features))
91
92     selected_features = all_features[:min_features]
93
94     # Final safety check - ensure we have valid indices
95     selected_features = [idx for idx in selected_features
96         if isinstance(idx, (int, np.integer)) and
97             0 <= idx < n_total_features]
98
99     # If still empty, return first min_features indices
100    if not selected_features:
101        print("All methods failed. Returning first features as
102            last resort.")
103        selected_features = list(range(min(min_features,
104            n_total_features)))
105
106    print(f"Final selection: {len(selected_features)} features")
107    return selected_features
108
109
110 def _apply_fallback_selection(X, y, min_features, method):
111     """Apply fallback feature selection method."""
112
113     try:
114         if method == 'mutual_info':
115             # Use mutual information
116             selector = SelectKBest(score_func=mutual_info_classif
117                 , k=min_features)
```

```
107     selector.fit(X, y)
108     return selector.get_support(indices=True).tolist()
109
110     elif method == 'f_score':
111         # Use F-score
112         selector = SelectKBest(score_func=f_classif, k=
113             min_features)
114         selector.fit(X, y)
115         return selector.get_support(indices=True).tolist()
116
117     elif method == 'random_forest':
118         # Use Random Forest feature importance
119         rf = RandomForestClassifier(n_estimators=100,
120             random_state=42)
121         rf.fit(X, y)
122         importances = rf.feature_importances_
123         indices = np.argsort(importances)[::-1]
124         return indices[:min_features].tolist()
125
126     elif method == 'top_variance':
127         return _get_top_variance_features(X, min_features)
128
129     except Exception as e:
130         print(f"Fallback method {method} failed: {str(e)}")
131
132     # If fallback fails, return top variance features
133     return _get_top_variance_features(X, min_features)
134
135 def _filter_kwargs_for_function(func, kwargs):
136     """Filter kwargs to only include parameters that the function
137     accepts."""
138     try:
139         # Get function signature
140         sig = inspect.signature(func)
141         valid_params = set(sig.parameters.keys())
142
143         # Filter kwargs to only include valid parameters
144         filtered_kwargs = {k: v for k, v in kwargs.items() if k
145             in valid_params}
146         return filtered_kwargs
147     except Exception:
148         # If we can't inspect the function, return empty dict to
149         # be safe
150         return {}
151
152 def _get_top_variance_features(X, min_features):
153     """Get features with highest variance as last resort."""
154     try:
155         if isinstance(X, pd.DataFrame):
156             variances = X.var()
157         else:
```

```
153         variances = np.var(X, axis=0)
154
155     indices = np.argsort(variances)[::-1]
156     return indices[:min_features].tolist()
157 except:
158     # Ultimate fallback - return first features
159     return list(range(min(min_features, X.shape[1])))
160
161 def hsiclasso(X, y, classifier, num_feat=None, feature_range=(1,
162     50), verbose=False):
163     """
164     Perform HSIC Lasso feature selection.
165     Parameters:
166     - X: Input feature matrix (numpy array or pandas DataFrame).
167     - y: Target labels (numpy array or pandas Series).
168     - alpha: Regularization strength.
169     - max_iter: Maximum number of iterations for convergence.
170     - tol: Tolerance for convergence.
171     Returns:
172     - Selected feature indices.
173     """
174
175     original_X = X
176     # Ensure X is a numpy array for HSIClasso
177     if isinstance(X, pd.DataFrame):
178         X = X.values
179     # Ensure y is a 1D numpy array
180     if isinstance(y, (pd.Series, pd.DataFrame)):
181         y = y.values.ravel()
182     else:
183         y = np.ravel(y)
184     if verbose==True:
185         print(f"Final shapes: X: {X.shape}, y: {y.shape}")
186
187     if num_feat is not None:
188         return perform_HSIClasso(X, y, num_feat, original_X)
189
190     min_feat, max_feat = feature_range
191     max_feat = min(max_feat, X.shape[1]) #Don't exceed available
192     features
193
194     best_score = -1
195     best_features = None
196     best_num_feat = min_feat
197
198     model = select_model(classifier)
199     cv = StratifiedKFold(n_splits=5, shuffle=True, random_state
200         =42)
201
202     print(f"Testing feature counts from {min_feat} to {max_feat}
203         ...")
```

```
200
201     for test_num_feat in range(min_feat, max_feat + 1):
202         try:
203             selected_features = perform_HSICLasso(X, y,
204                                         test_num_feat, original_X)
205
206             if len(selected_features) == 0:
207                 continue
208
209             X_selected = X[:, selected_features]
210             scores = cross_val_score(model, X_selected, y, cv=cv,
211                                     scoring='accuracy')
212             mean_score = np.mean(scores)
213
214             if verbose==True:
215                 print(f"Features{test_num_feat}: {mean_score:.4f}
216                         {np.std(scores):.4f}")
217             if len(selected_features) > 0:
218                 if hasattr(original_X, 'columns'):
219                     # Print feature names if DataFrame
220                     feature_names = [original_X.columns[i]
221                                     for i in selected_features]
222                     print(f"Selected features:{selected_features}")
223                     print(f"Feature names:{feature_names}")
224
225                 else:
226                     print(f"Selected features:{selected_features}")
227
228             else:
229                 print(f"No features selected")
230
231             if mean_score > best_score:
232                 best_score = mean_score
233                 best_features = selected_features
234                 best_num_feat = test_num_feat
235
236         except Exception as e:
237             print(f"Error with {test_num_feat} features:{e}")
238             continue
239
240         print(f"\nBest:{best_num_feat} features with score{best_score:.4f}")
241         if best_features is not None and len(best_features) > 0:
242             if hasattr(original_X, 'columns'):
243                 best_feature_names = [original_X.columns[i] for i in
244                                     best_features]
245                 print(f"Final selected feature indices:{best_features}")
246                 print(f"Final selected feature names:{best_feature_names}")
```

```
240     else:
241         print(f"Final selected feature indices: {best_features}")
242     else:
243         print("No features were successfully selected")
244
245     return best_features
246
247 def perform_HSICLasso(X, y, num_feat, original_X):
248     # Perform HSIC Lasso to select features
249     hsic_lasso = HSICLasso()
250     # Set parameters for HSIC Lasso
251
252     # Fit the model
253     hsic_lasso.input(X, y)
254     hsic_lasso.classification(num_feat)
255
256     selected_features = hsic_lasso.get_features()
257
258     # Convert string indices to integers if necessary
259     if len(selected_features) > 0 and isinstance(
260         selected_features[0], str):
261         try:
262             selected_features = [int(feat) for feat in
263                 selected_features]
264             print(f"Converted to integer indices: {selected_features}")
265         except ValueError as e:
266             print(f"Could not convert feature names to integers: {e}")
267
268     # If conversion fails, try to map to column positions
269     if hasattr(original_X, 'columns'):
270         # If X is a DataFrame, map feature names to
271         # positions
272         feature_positions = []
273         for feat in selected_features:
274             try:
275                 pos = list(original_X.columns).index(feat)
276                 feature_positions.append(pos)
277             except ValueError:
278                 print(f"Feature {feat} not found in columns")
279
280         selected_features = feature_positions
281         print(f"Mapped to column positions: {selected_features}")
282
283     return selected_features
284
285 def select_model(classifier):
286     # Determine the model based on the classifier name
```

```
282     if classifier == "SVM":
283         model = SVC(kernel='linear')
284     elif classifier == "RandomForest":
285         model = RandomForestClassifier(random_state=42)
286     elif classifier == "LogR":
287         model = LogisticRegression(random_state=42, max_iter
288                                     =10000)
288     elif classifier == "DT":
289         model = DecisionTreeClassifier(random_state=42)
290     elif classifier == "MLP":
291         model = MLPClassifier(random_state=42)
292     elif classifier == "LDA":
293         model = LinearDiscriminantAnalysis()
294     elif classifier == "KNN":
295         model = KNeighborsClassifier()
296     else:
297         raise ValueError("Unsupported classifier type")
298
299     return model
300
301 def mRMR(X, y, classifier, num_features_to_select=None, range
302          =(1, 150), verbose=True):
303
304     original_X = X
305     model = select_model(classifier)
306     # Handle both pandas DataFrame and numpy array inputs
307     if isinstance(X, pd.DataFrame):
308         X_array = X.values
309     else:
310         X_array = np.asarray(X)
311
312     if isinstance(y, (pd.Series, pd.DataFrame)):
313         y_array = y.values.ravel()
314     else:
315         y_array = np.asarray(y).ravel() # Ensure y is a 1D array
316
317     # Ensure proper data types
318     X_array = X_array.astype(np.float64) # Ensure X is float64
319     # for compatibility
320
321     # Handle categorical target variable
322     if y_array.dtype == 'object' or not np.issubdtype(y_array.
323                                                       dtype, np.number):
324         le = LabelEncoder()
325         y_array = le.fit_transform(y_array)
326
327     y_array = y_array.astype(np.int32) # MRMR often expects
328     integer labels
329
330     # Check for NaN values and handle them
331     if np.any(np.isnan(X_array)) or np.any(np.isnan(y_array)):
```

```
328     print("Warning: NaN values detected. Consider handling them before feature selection.")
329     # Remove rows with NaN
330     valid_rows = ~(np.isnan(X_array).any(axis=1) | np.isnan(
331         y_array))
332     X_array = X_array[valid_rows]
333     y_array = y_array[valid_rows]
334
335     if num_features_to_select is not None:
336         mRMR_selector = MRMR.mrmr(X_array, y_array)
337         selected_features = mRMR_selector[0:
338             num_features_to_select]
339         return selected_features
340
341     cv = StratifiedKFold(n_splits=5, shuffle=True, random_state
342     =42)
343
344     min_feat, max_feat = range
345     max_feat = min(max_feat, X.shape[1]) #Don't exceed available
346     features
347
348     for test_num_feat in range(min_feat, max_feat + 1):
349         try:
350             mRMR_selector = MRMR.mrmr(X_array, y_array)
351             selected_features = mRMR_selector[0:
352                 num_features_to_select]
353
354             if len(selected_features) == 0:
355                 continue
356
357             X_selected = X[:, selected_features]
358             scores = cross_val_score(model, X_selected, y, cv=cv,
359             scoring='accuracy')
360             mean_score = np.mean(scores)
361
362             if verbose==True:
363                 print(f"Features:{test_num_feat}:{mean_score:.4f}
364                     }+-{np.std(scores):.4f}")
365                 if len(selected_features) > 0:
366                     if hasattr(original_X, 'columns'):
367                         # Print feature names if DataFrame
368                         feature_names = [original_X.columns[i]
369                             for i in selected_features]
370                         print(f"Selected features:{[
371                             selected_features}]")
372                         print(f"Feature names:{feature_names}")
373                     )
374                     else:
375                         print(f"Selected features:{[
376                             selected_features}]")
377                 else:
```

```
367             print(f"    No features selected")
368
369         if mean_score > best_score:
370             best_score = mean_score
371             best_features = selected_features
372             best_num_feat = test_num_feat
373
374     except Exception as e:
375         print(f"Error with {test_num_feat} features: {e}")
376         continue
377
378     print(f"\nBest: {best_num_feat} features with score {best_score:.4f}")
379     if best_features is not None and len(best_features) > 0:
380         if hasattr(original_X, 'columns'):
381             best_feature_names = [original_X.columns[i] for i in best_features]
382             print(f"Final selected feature indices: {best_features}")
383             print(f"Final selected feature names: {best_feature_names}")
384         else:
385             print(f"Final selected feature indices: {best_features}")
386     else:
387         print("No features were successfully selected")
388
389     return best_features
390
391 def Perm_importance(X, y, classifier, min_features=10,
392                      select_features=None):
393
394     # Determine the model based on the classifier name
395     model = select_model(classifier)
396
397     # Handle both pandas DataFrame and numpy array inputs
398     if isinstance(X, pd.DataFrame):
399         X_array = X.values
400         original_indices = X.columns.tolist()
401     else:
402         X_array = np.asarray(X)
403         original_indices = list(range(X_array.shape[1]))
404
405     if isinstance(y, (pd.Series, pd.DataFrame)):
406         y = y.values.ravel()
407     else:
408         y = np.asarray(y).ravel() # Ensure y is a 1D array
409
410     # Ensure proper data types
411     X_array = X_array.astype(np.float64) # Ensure X is float64
412     for compatibility
```

```
411
412     if select_features is not None:
413         if isinstance(select_features, list):
414             if isinstance(select_features[0], int): # Indices-
415                 based selection
416                 X_array = X_array[:, select_features] # Subset
417                 X_array using indices
418                 original_indices = [original_indices[i] for i in
419                     select_features]
420             elif isinstance(select_features[0], str): # Names-
421                 based selection
422                 feature_indices = [original_indices.index(f) for
423                     f in select_features]
424                 X_array = X_array[:, feature_indices] # Subset
425                 X_array using the corresponding indices
426                 original_indices = select_features
427
428             model.fit(X_array, y)
429
430             # Calculate permutation importance
431             result = permutation_importance(model, X_array, y, n_repeats
432                 =10, random_state=42, n_jobs=-1)
433
434             # Get the importances and sort them from most to least
435             # important
436             importances = result.importances_mean
437             indices = np.argsort(importances)[::-1]
438
439             # Select features based on importance (threshold: features
440             # that have positive importance)
441             selected_subset_indices = [i for i in indices if importances[
442                 i] > 0] # Select features that have positive importance
443
444             # Fallback: ensure at least 'min_features' are returned
445             if len(selected_subset_indices) < min_features:
446                 selected_subset_indices = indices[:min_features].tolist()
447
448             if select_features is not None:
449                 # Map selected features back to original indices if
450                 # necessary
451                 selected_features = [original_indices[i] for i in
452                     selected_subset_indices]
453             else:
454                 selected_features = selected_subset_indices
455
456             return selected_features
457
458     def backwards_SFS(X, y, classifier, select_features=None,
459         n_features_to_select=20):
460
461         # Determine the model based on the classifier name
```

```
449     model = select_model(classifier)
450     fast_model = LogisticRegression(random_state=42, max_iter
451                                     =1000)
452     # Handle both pandas DataFrame and numpy array inputs
453     if isinstance(X, pd.DataFrame):
454         X_array = X.values
455         original_indices = X.columns.tolist()
456     else:
457         X_array = np.asarray(X)
458         original_indices = list(range(X_array.shape[1]))
459
460     if isinstance(y, (pd.Series, pd.DataFrame)):
461         y = y.values.ravel()
462     else:
463         y = np.asarray(y).ravel() # Ensure y is a 1D array
464
465     # Ensure proper data types
466     X_array = X_array.astype(np.float64) # Ensure X is float64
467     for compatibility
468
469     if select_features is not None:
470         if isinstance(select_features, list):
471             if isinstance(select_features[0], int): # Indices-
472                 based selection
473                 X_array = X_array[:, select_features] # Subset
474                 X_array using indices
475                 original_indices = [original_indices[i] for i in
476                                     select_features]
477             elif isinstance(select_features[0], str): # Names-
478                 based selection
479                 feature_indices = [original_indices.index(f) for
480                                   f in select_features]
481                 X_array = X_array[:, feature_indices] # Subset
482                 X_array using the corresponding indices
483                 original_indices = select_features
484
485             # Normalize the data
486             scaler = StandardScaler()
487             X_scaled = scaler.fit_transform(X_array)
488
489             model.fit(X_scaled, y)
490             start_time = time.time()
491             # Initialize SequentialFeatureSelector with the base model
492             # and the desired number of features to select
493             sfs = SequentialFeatureSelector(fast_model,
494                                             n_features_to_select=n_features_to_select, direction='
495                                             backward', n_jobs=-1)
496
497             # Fit SFS
498             sfs.fit(X, y)
499             selection_time = time.time() - start_time
```

```
489
490     # Get the selected feature indices
491     selected_features = np.where(sfs.get_support())[0]
492
493     return selected_features
494
495 def Lasso_selection(X, y, alpha=None, max_iter=2000,
496                      select_features=None):
497
498     """"
499     Perform Lasso to select features.
500
501     Parameters:
502     - X: Input feature matrix (numpy array or pandas DataFrame).
503     - y: Target labels (numpy array or pandas Series).
504     - alpha: Regularization strength.
505     - max_iter: Maximum number of iterations for convergence.
506
507     Returns:
508     - Selected feature indices.
509     """
510
511     # Handle both pandas DataFrame and numpy array inputs
512     if isinstance(X, pd.DataFrame):
513         X_array = X.values
514         original_indices = X.columns.tolist()
515     else:
516         X_array = np.asarray(X)
517         original_indices = list(range(X_array.shape[1]))
518
519     if isinstance(y, (pd.Series, pd.DataFrame)):
520         y = y.values.ravel()
521     else:
522         y = np.asarray(y).ravel() # Ensure y is a 1D array
523
524     feature_mapping = list(range(X_array.shape[1])) # Maps from
525     subset to original indices
526
527     if select_features is not None:
528         if isinstance(select_features, list):
529             if isinstance(select_features[0], int): # Indices-
530                 based selection
531                 X_array = X_array[:, select_features] # Subset
532                 X_array using indices
533                 feature_mapping = select_features
534             elif isinstance(select_features[0], str): # Names-
535                 based selection
536                 feature_indices = [original_indices.index(f) for
537                                   f in select_features]
538                 X_array = X_array[:, feature_indices] # Subset
539                 X_array using the corresponding indices
540                 feature_mapping = feature_indices
```

```
533
534     scaler = StandardScaler()
535     X_scaled = scaler.fit_transform(X_array)
536
537     if alpha is not None:
538         model = Lasso(alpha=alpha, random_state=42)
539     else:
540         # Fit L1 logistic regression model
541         model = LassoCV(random_state=42)
542     model.fit(X_scaled, y)
543
544     best_alpha = model.alpha_
545     print(best_alpha)
546     # Get the selected feature indices
547     selected_mask = model.coef_ != 0
548     selected_subset_indices = np.where(selected_mask)[0]
549
550     selected_features = [feature_mapping[i] for i in
551                         selected_subset_indices]
552
553     return selected_features
554
555 def forwards_SFS(X, y, classifier, select_features=None,
556                   n_features_to_select=20):
557
558     # Determine the model based on the classifier name
559     model = select_model(classifier)
560     fast_model = LogisticRegression(random_state=42, max_iter
561                                     =1000)
562
563     # Handle both pandas DataFrame and numpy array inputs
564     if isinstance(X, pd.DataFrame):
565         X_array = X.values
566         original_indices = X.columns.tolist()
567     else:
568         X_array = np.asarray(X)
569         original_indices = list(range(X_array.shape[1]))
570
571     if isinstance(y, (pd.Series, pd.DataFrame)):
572         y = y.values.ravel()
573     else:
574         y = np.asarray(y).ravel() # Ensure y is a 1D array
575
576     # Ensure proper data types
577     X_array = X_array.astype(np.float64) # Ensure X is float64
578         for compatibility
579
580     if select_features is not None:
581         if isinstance(select_features, list):
582             if isinstance(select_features[0], int): # Indices-
583                 based selection
```

```
578     X_array = X_array[:, select_features] # Subset
579     X_array using indices
580     elif isinstance(select_features[0], str): # Names-
581         based selection
582         feature_indices = [original_indices.index(f) for
583             f in select_features]
584         X_array = X_array[:, feature_indices] # Subset
585         X_array using the corresponding indices
586
587     # Normalize the data
588     scaler = StandardScaler()
589     X_scaled = scaler.fit_transform(X_array)
590
591     model.fit(X_scaled, y)
592     start_time = time.time()
593     # Initialize SequentialFeatureSelector with the base model
594     # and the desired number of features to select
595     sfs = SequentialFeatureSelector(fast_model,
596         n_features_to_select=n_features_to_select, direction='
597         forward', n_jobs=-1)
598
599     # Fit SFS
600     sfs.fit(X, y)
601     selection_time = time.time() - start_time
602
603     # Get the selected feature indices
604     selected_features = np.where(sfs.get_support())[0]
605
606     return selected_features
607
608 def without_fs(X, y):
609     return X, y
```

Listing 3: Feature selection methods

## D Appendix D — *ROIs*

Table 53: Smith et al. (2009) 10/20 Resting-State Networks (RSNs)

Component #	Network Name
1	medial visual
2	occipital pole visual
3	lateral visual
4	default mode
5	cerebellum
6	sensorimotor
7	auditory
8	executive control
9	right frontoparietal
10	left frontoparietal

## E Appendix E — *Features*

### E.1 Graph Features

#### E.1.1 Dataset 1

- **ROI 1**
  - Closeness Centrality\_ROI\_1
  - Clustering Coefficient\_ROI\_1
  - Degree Centrality\_ROI\_1
  - Eigenvector Centrality\_ROI\_1
- **ROI 2**
  - Closeness Centrality\_ROI\_2
  - Clustering Coefficient\_ROI\_2
  - Degree Centrality\_ROI\_2
  - Eigenvector Centrality\_ROI\_2
- **ROI 3**
  - Closeness Centrality\_ROI\_3
  - Clustering Coefficient\_ROI\_3
  - Degree Centrality\_ROI\_3
  - Eigenvector Centrality\_ROI\_3
- **ROI 4**
  - Closeness Centrality\_ROI\_4
  - Clustering Coefficient\_ROI\_4
  - Degree Centrality\_ROI\_4
  - Eigenvector Centrality\_ROI\_4
- **ROI 5**
  - Closeness Centrality\_ROI\_5
  - Clustering Coefficient\_ROI\_5
  - Degree Centrality\_ROI\_5
  - Eigenvector Centrality\_ROI\_5
- **ROI 6**
  - Closeness Centrality\_ROI\_6
  - Clustering Coefficient\_ROI\_6
  - Degree Centrality\_ROI\_6
  - Eigenvector Centrality\_ROI\_6

- **ROI 7**

- Closeness Centrality\_ROI\_7
- Clustering Coefficient\_ROI\_7
- Degree Centrality\_ROI\_7
- Eigenvector Centrality\_ROI\_7

- **ROI 8**

- Closeness Centrality\_ROI\_8
- Clustering Coefficient\_ROI\_8
- Degree Centrality\_ROI\_8
- Eigenvector Centrality\_ROI\_8

- **ROI 9**

- Closeness Centrality\_ROI\_9
- Clustering Coefficient\_ROI\_9
- Degree Centrality\_ROI\_9
- Eigenvector Centrality\_ROI\_9

- **ROI 10**

- Closeness Centrality\_ROI\_10
- Clustering Coefficient\_ROI\_10
- Degree Centrality\_ROI\_10
- Eigenvector Centrality\_ROI\_10

- **ROI 11**

- Closeness Centrality\_ROI\_11
- Clustering Coefficient\_ROI\_11
- Degree Centrality\_ROI\_11
- Eigenvector Centrality\_ROI\_11

- **ROI 12**

- Closeness Centrality\_ROI\_12
- Clustering Coefficient\_ROI\_12
- Degree Centrality\_ROI\_12
- Eigenvector Centrality\_ROI\_12

- **ROI 13**

- Closeness Centrality\_ROI\_13
- Clustering Coefficient\_ROI\_13

- Degree Centrality\_ROI\_13
- Eigenvector Centrality\_ROI\_13
- **ROI 14**
  - Closeness Centrality\_ROI\_14
  - Clustering Coefficient\_ROI\_14
  - Degree Centrality\_ROI\_14
  - Eigenvector Centrality\_ROI\_14
- **ROI 15**
  - Closeness Centrality\_ROI\_15
  - Clustering Coefficient\_ROI\_15
  - Degree Centrality\_ROI\_15
  - Eigenvector Centrality\_ROI\_15
- **ROI 16**
  - Closeness Centrality\_ROI\_16
  - Clustering Coefficient\_ROI\_16
  - Degree Centrality\_ROI\_16
  - Eigenvector Centrality\_ROI\_16
- **ROI 17**
  - Closeness Centrality\_ROI\_17
  - Clustering Coefficient\_ROI\_17
  - Degree Centrality\_ROI\_17
  - Eigenvector Centrality\_ROI\_17
- **ROI 18**
  - Closeness Centrality\_ROI\_18
  - Clustering Coefficient\_ROI\_18
  - Degree Centrality\_ROI\_18
  - Eigenvector Centrality\_ROI\_18
- **ROI 19**
  - Closeness Centrality\_ROI\_19
  - Clustering Coefficient\_ROI\_19
  - Degree Centrality\_ROI\_19
  - Eigenvector Centrality\_ROI\_19
- **ROI 20**

- Closeness Centrality\_ROI\_20
- Clustering Coefficient\_ROI\_20
- Degree Centrality\_ROI\_20
- Eigenvector Centrality\_ROI\_20

- **Global Features**

- Average Clustering
- Diameter
- Spectral Entropy
- Mean Laplacian Eigenvalue
- Max Laplacian Eigenvalue
- Frobenius Norm (Laplacian Spectrum)
- Algebraic Connectivity ( $\lambda_2$ )
- Graph Energy

### E.1.2 Dataset 2 (tuned parameters)

- **Group A\_0\_\***

- A\_0\_0, A\_0\_1, A\_0\_2, A\_0\_3, A\_0\_4, A\_0\_5, A\_0\_6, A\_0\_7, A\_0\_8, A\_0\_9, A\_0\_10, A\_0\_11, A\_0\_12, A\_0\_13, A\_0\_14, A\_0\_15, A\_0\_16, A\_0\_17, A\_0\_18, A\_0\_19

- **Group A\_1\_\***

- A\_1\_0, A\_1\_1, A\_1\_2, A\_1\_3, A\_1\_4, A\_1\_5, A\_1\_6, A\_1\_7, A\_1\_8, A\_1\_9, A\_1\_10, A\_1\_11, A\_1\_12, A\_1\_13, A\_1\_14, A\_1\_15, A\_1\_16, A\_1\_17, A\_1\_18, A\_1\_19

- **Group A\_2\_\***

- A\_2\_0, A\_2\_1, A\_2\_2, A\_2\_3, A\_2\_4, A\_2\_5, A\_2\_6, A\_2\_7, A\_2\_8, A\_2\_9, A\_2\_10, A\_2\_11, A\_2\_12, A\_2\_13, A\_2\_14, A\_2\_15, A\_2\_16, A\_2\_17, A\_2\_18, A\_2\_19

- **Group A\_3\_\***

- A\_3\_0, A\_3\_1, A\_3\_2, A\_3\_3, A\_3\_4, A\_3\_5, A\_3\_6, A\_3\_7, A\_3\_8, A\_3\_9, A\_3\_10, A\_3\_11, A\_3\_12, A\_3\_13, A\_3\_14, A\_3\_15, A\_3\_16, A\_3\_17, A\_3\_18, A\_3\_19

- **Group A\_4\_\***

- A\_4\_0, A\_4\_1, A\_4\_2, A\_4\_3, A\_4\_4, A\_4\_5, A\_4\_6, A\_4\_7, A\_4\_8, A\_4\_9, A\_4\_10, A\_4\_11, A\_4\_12, A\_4\_13, A\_4\_14, A\_4\_15, A\_4\_16, A\_4\_17, A\_4\_18, A\_4\_19

- **Group A\_5\_\***

- A\_5\_0, A\_5\_1, A\_5\_2, A\_5\_3, A\_5\_4, A\_5\_5, A\_5\_6, A\_5\_7, A\_5\_8, A\_5\_9, A\_5\_10, A\_5\_11, A\_5\_12, A\_5\_13, A\_5\_14, A\_5\_15, A\_5\_16, A\_5\_17, A\_5\_18, A\_5\_19
- **Group A\_6\_\***
  - A\_6\_0, A\_6\_1, A\_6\_2, A\_6\_3, A\_6\_4, A\_6\_5, A\_6\_6, A\_6\_7, A\_6\_8, A\_6\_9, A\_6\_10, A\_6\_11, A\_6\_12, A\_6\_13, A\_6\_14, A\_6\_15, A\_6\_16, A\_6\_17, A\_6\_18, A\_6\_19
- **Group A\_7\_\***
  - A\_7\_0, A\_7\_1, A\_7\_2, A\_7\_3, A\_7\_4, A\_7\_5, A\_7\_6, A\_7\_7, A\_7\_8, A\_7\_9, A\_7\_10, A\_7\_11, A\_7\_12, A\_7\_13, A\_7\_14, A\_7\_15, A\_7\_16, A\_7\_17, A\_7\_18, A\_7\_19
- **Group A\_8\_\***
  - A\_8\_0, A\_8\_1, A\_8\_2, A\_8\_3, A\_8\_4, A\_8\_5, A\_8\_6, A\_8\_7, A\_8\_8, A\_8\_9, A\_8\_10, A\_8\_11, A\_8\_12, A\_8\_13, A\_8\_14, A\_8\_15, A\_8\_16, A\_8\_17, A\_8\_18, A\_8\_19
- **Group A\_9\_\***
  - A\_9\_0, A\_9\_1, A\_9\_2, A\_9\_3, A\_9\_4, A\_9\_5, A\_9\_6, A\_9\_7, A\_9\_8, A\_9\_9, A\_9\_10, A\_9\_11, A\_9\_12, A\_9\_13, A\_9\_14, A\_9\_15, A\_9\_16, A\_9\_17, A\_9\_18, A\_9\_19
- **Group A\_10\_\***
  - A\_10\_0, A\_10\_1, A\_10\_2, A\_10\_3, A\_10\_4, A\_10\_5, A\_10\_6, A\_10\_7, A\_10\_8, A\_10\_9, A\_10\_10, A\_10\_11, A\_10\_12, A\_10\_13, A\_10\_14, A\_10\_15, A\_10\_16, A\_10\_17, A\_10\_18, A\_10\_19
- **Group A\_11\_\***
  - A\_11\_0, A\_11\_1, A\_11\_2, A\_11\_3, A\_11\_4, A\_11\_5, A\_11\_6, A\_11\_7, A\_11\_8, A\_11\_9, A\_11\_10, A\_11\_11, A\_11\_12, A\_11\_13, A\_11\_14, A\_11\_15, A\_11\_16, A\_11\_17, A\_11\_18, A\_11\_19
- **Group A\_12\_\***
  - A\_12\_0, A\_12\_1, A\_12\_2, A\_12\_3, A\_12\_4, A\_12\_5, A\_12\_6, A\_12\_7, A\_12\_8, A\_12\_9, A\_12\_10, A\_12\_11, A\_12\_12, A\_12\_13, A\_12\_14, A\_12\_15, A\_12\_16, A\_12\_17, A\_12\_18, A\_12\_19
- **Group A\_13\_\***
  - A\_13\_0, A\_13\_1, A\_13\_2, A\_13\_3, A\_13\_4, A\_13\_5, A\_13\_6, A\_13\_7, A\_13\_8, A\_13\_9, A\_13\_10, A\_13\_11, A\_13\_12, A\_13\_13, A\_13\_14, A\_13\_15, A\_13\_16, A\_13\_17, A\_13\_18, A\_13\_19
- **Group A\_14\_\***

– A\_14\_0, A\_14\_1, A\_14\_2, A\_14\_3, A\_14\_4, A\_14\_5, A\_14\_6, A\_14\_7, A\_14\_8, A\_14\_9, A\_14\_10, A\_14\_11, A\_14\_12, A\_14\_13, A\_14\_14, A\_14\_15, A\_14\_16, A\_14\_17, A\_14\_18, A\_14\_19

- **Group A\_15\_\***

– A\_15\_0, A\_15\_1, A\_15\_2, A\_15\_3, A\_15\_4, A\_15\_5, A\_15\_6, A\_15\_7, A\_15\_8, A\_15\_9, A\_15\_10, A\_15\_11, A\_15\_12, A\_15\_13, A\_15\_14, A\_15\_15, A\_15\_16, A\_15\_17, A\_15\_18, A\_15\_19

- **Group A\_16\_\***

– A\_16\_0, A\_16\_1, A\_16\_2, A\_16\_3, A\_16\_4, A\_16\_5, A\_16\_6, A\_16\_7, A\_16\_8, A\_16\_9, A\_16\_10, A\_16\_11, A\_16\_12, A\_16\_13, A\_16\_14, A\_16\_15, A\_16\_16, A\_16\_17, A\_16\_18, A\_16\_19

- **Group A\_17\_\***

– A\_17\_0, A\_17\_1, A\_17\_2, A\_17\_3, A\_17\_4, A\_17\_5, A\_17\_6, A\_17\_7, A\_17\_8, A\_17\_9, A\_17\_10, A\_17\_11, A\_17\_12, A\_17\_13, A\_17\_14, A\_17\_15, A\_17\_16, A\_17\_17, A\_17\_18, A\_17\_19

- **Group A\_18\_\***

– A\_18\_0, A\_18\_1, A\_18\_2, A\_18\_3, A\_18\_4, A\_18\_5, A\_18\_6, A\_18\_7, A\_18\_8, A\_18\_9, A\_18\_10, A\_18\_11, A\_18\_12, A\_18\_13, A\_18\_14, A\_18\_15, A\_18\_16, A\_18\_17, A\_18\_18, A\_18\_19

- **Group A\_19\_\***

– A\_19\_0, A\_19\_1, A\_19\_2, A\_19\_3, A\_19\_4, A\_19\_5, A\_19\_6, A\_19\_7, A\_19\_8, A\_19\_9, A\_19\_10, A\_19\_11, A\_19\_12, A\_19\_13, A\_19\_14, A\_19\_15, A\_19\_16, A\_19\_17, A\_19\_18, A\_19\_19