Multi-Imbalance: an open-source software for multi-class imbalance learning

User Manual in MATLAB

Chongsheng Zhang^a, Jingjun Bi^a, Shixin Xu^a, Enislay Ramentol^b, Gaojuan Fan^a, Hamido Fujita^c

aThe Big Data Research Center, Henan University, 475001 KaiFeng, China bSICS Swedish ICT, Isafjordsgatan 22, Box 1263, SE-164 29 Kista, Sweden cFaculty of Software and Information Science, Iwate Prefectural University, Iwate, Japan

This user manual presents "Multi-Imbalance", which is the first open source software for the multi-class imbalanced learning field. It contains 18 algorithms for multi-class imbalanced data classification.

If you have any problems, please do not hesitate to send us an email: henucs@qq.com

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1. Overview of Multi-Imbalance

In recent years, although many researchers have proposed different algorithms and techniques to tackle the multi-class imbalanced data classification issue, there is still no open-source software for this specific field. To address this issue, we develop the "Multi-Imbalance" (Multi-class Imbalanced data classification) software package and share it with the community, to boost research in this field.

The developed Multi-Imbalance software contains 18 different algorithms for multi-class imbalance learning, which are depicted in Figure 1, many of them were proposed in recent years. We divide these algorithms into 7 modules (categories). We will introduce the framework and functionalities of this software in the next sections.



Figure 1. The major modules in Multi-Imbalance

Using Multi-Imbalance, researchers can directly re-use our implementations on multi-class imbalanced data classification, thus avoid implementing them from scratch. Hence, Multi-Imbalance will be helpful and indispensable for researchers in the multi-class imbalance learning field.

2. Installation in MATLAB

In order to use Multi-Imbalance, users only need to add the Multi-Imbalance software package to the MATLAB search path.

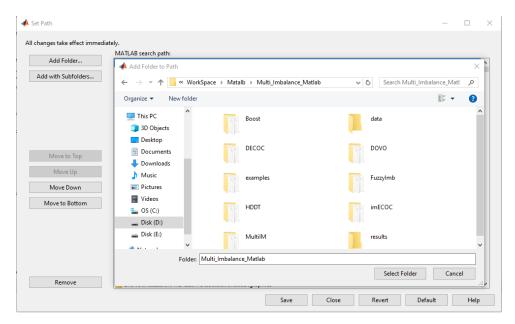


Figure 2. Adding the Multi-Imbalance package to the MATLAB path

3. Usage Example for Each Algorithm

There are 7 classes (categories) of algorithms for multi-class imbalance learning, each class consisting of one or more algorithms. In total, there are 18 major algorithms for multi-class imbalance learning. In the following, we give the user manual of these 18 major algorithms for multi-class imbalance learning.

If users need to test a new dataset, they only need to replace the original "Wine data set index fixed" with the new dataset.

3.1 AdaBoost.M1

Input: the imbalanced dataset

Output: the prediction results on the dataset using the AdaBoost.M1 algorithm,

where _p.mat is the prediction results, and _c.mat is the ground truth.

```
function runAdaBoostM1
javaaddpath('weka.jar');

p = genpath(pwd);
addpath(p, '-begin');
% record = 'testall.txt';
% save record record
```

```
dataset_list = {'Wine_data_set_indx_fixed'};

for p = 1:length(dataset_list)%1:numel(dataset_list)
    load(['data\', dataset_list{p},'.mat']);
    disp([dataset_list{p}, ' - numero dataset: ',num2str(p), ]);

%AdaBoost.M1
    for d=1:5

        [Cost(d).adaboostcartM1tr,Cost(d).adaboostcartM1te,Pre(d).adaboostcartM1] = adaboostcartM1(data(d).train,data(d).trainlabel,data(d).test,20);

end

save (['results/', dataset_list{p},'_', 'p', '.mat'], 'Pre');
        save (['results/', dataset_list{p},'_', 'c', '.mat'], 'Cost');

clear Cost Pre Indx;

end
```

Freund, Y. & Schapire, R. E. (1997). A decision-theoretic generalization of on-line learning and an application to boosting. Journal of Computer and System Sciences, August 1997, 55(1).

3.2 SAMME

Input: the imbalanced dataset

Output: the prediction results on the dataset using the SAMME algorithm,

where _p.mat is the prediction results, and _c.mat is the ground truth.

```
disp([dataset_list{p},'-numero dataset: ',num2str(p), ]);

%SAMME
for d=1:5

[Cost(d).SAMMEcarttr,Cost(d).SAMMEcartte,Pre(d).SAMMEcart] =
SAMMEcart(data(d).train,data(d).trainlabel,data(d).test,20);
end

save (['results/', dataset_list{p},'_', 'p', '.mat'], 'Pre');
save (['results/', dataset_list{p},'_', 'c', '.mat'], 'Cost');
clear Cost Pre Indx;
end
```

Zhu, J., Zou, H., Rosset, S., et al. (2006). Multi-class AdaBoost. Statistics & Its Interface, 2006, 2(3), 349-360.

3.3 AdaC2.M1

Input: the imbalanced dataset

Output: the prediction results on the dataset using the AdaC2.M1 algorithm,

where p.mat is the prediction results, and c.mat is the ground truth.

```
C0=GAtest(data(d).train,data(d).trainlabel);
Cost(d).GA=toc;
Indx(d).GA=C0;

[Cost(d).adaC2cartM1GAtr,Cost(d).adaC2cartM1GAte,Pre(d).adaC2cartM1GA] = adaC2cartM1(data(d).train,data(d).trainlabel,data(d).test,20,C0);
end

save (['results/', dataset_list{p},'_', 'p', '.mat'], 'Pre');
save (['results/', dataset_list{p},'_', 'c', '.mat'], 'Cost');
clear Cost Pre Indx;
end
```

Sun, Y., Kamel, M. S. & Wang, Y. (2006). Boosting for learning multiple classes with imbalanced class distribution. Proceedings of the 6th International Conference on Data Mining, 2006 (PP. 592-602).

3.4 AdaBoost.NC

Input: the imbalanced dataset

Output: the prediction results on the dataset using the AdaBoost.NC algorithm,

where p.mat is the prediction results, and c.mat is the ground truth.

```
[Cost(d).adaboostcartNCtr,Cost(d).adaboostcartNCte,Pre(d).adaboostcartNC] =
adaboostcartNC(data(d).train,data(d).trainlabel,data(d).test,20,2);
end
save (['results/', dataset_list{p},'_', 'p', '.mat'], 'Pre');
save (['results/', dataset_list{p},'_', 'c', '.mat'], 'Cost');
clear Cost Pre Indx;
end
```

Wang, S., Chen, H. & Yao, X. Negative correlation learning for classification ensembles. Proc. Int. Joint Conf. Neural Netw., 2010 (PP. 2893-2900).

3.5 PIBoost

Input: the imbalanced dataset

Output: the prediction results on the dataset using the PIBoost algorithm,

where p.mat is the prediction results, and c.mat is the ground truth.

```
save (['results/', dataset_list{p},'_', 'p', '.mat'], 'Pre');
save (['results/', dataset_list{p},'_', 'c', '.mat'], 'Cost');
clear Cost Pre Indx;
end
```

Fernndez, B. A. & Baumela. L. (2014). Multi-class boosting with asymmetric binary weak-learners. Pattern Recognition, 2014, 47(5), PP. 2080-2090.

3.6 DECOC

Input: the imbalanced dataset

Output: the prediction results on the dataset using the DECOC algorithm,

where _p.mat is the prediction results, and _c.mat is the ground truth.

Usage Example

```
function runDECOC
javaaddpath('weka.jar');
p = genpath(pwd);
addpath(p, '-begin');
% record = 'testall.txt';
% save record record
dataset list = {'Wine data set indx fixed'};
for p = 1:length(dataset list)%1:numel(dataset list)
     load(['data\', dataset list{p},'.mat']);
     disp([dataset_list{p}, ' - numero dataset: ',num2str(p), ]);
      %DECOC
     for d=1:5
          [Cost(d).imECOCDOVOs1tr,Cost(d).imECOCDOVOs1te,Pre(d).imECOCDOVOs1]
= DECOC(data(d).train,data(d).trainlabel,data(d).test, 'sparse',1);
     end
     save (['results/', dataset list{p},' ', 'p', '.mat'], 'Pre');
     save (['results/', dataset_list{p},'_', 'c', '.mat'], 'Cost');
     clear Cost Pre Indx;
end
```

Jingjun Bi, Chongsheng Zhang*. (2018). An Empirical Comparison on State-of-the-art Multi-class Imbalance Learning Algorithms and A New Diversified Ensemble Learning Scheme. Knowledge-based Systems, 2018, Vol.158, pp. 81-93.

3.7 DOVO

Input: the imbalanced dataset

Output: the prediction results on the dataset using the DOVO algorithm,

where p.mat is the prediction results, and c.mat is the ground truth.

Usage example:

```
function runDOVO
javaaddpath('weka.jar');
p = genpath(pwd);
addpath(p, '-begin');
% record = 'testall.txt';
% save record record
dataset list = {'Wine data set indx fixed'};
for p = 1:length(dataset list)%1:numel(dataset list)
     load(['data\', dataset list{p},'.mat']);
     disp([dataset_list{p}, ' - numero dataset: ',num2str(p), ]);
     %DOVO
     for d=1:5
          [Cost(d).DOAOtr,Cost(d).DOAOte,Pre(d).DOAO,Indx(d).C]
DOVO([data(d).train,data(d).trainlabel],data(d).test,data(d).testlabel,5);
     end
     save (['results/', dataset\_list\{p\},'\_', \quad 'p', '.mat'], 'Pre');
     save (['results/', dataset_list{p},'_', 'c', '.mat'], 'Cost');
     clear Cost Pre Indx;
end
```

Reference:

Kang, S., Cho, S. & Kang P. (2015) Constructing a multi-class classifier using one-against-one

approach with different binary classifiers. Neurocomputing, 2015, Vol. 149, pp. 677-682.

3.8 FuzzyImbECOC

Input: the imbalanced dataset

Output: the prediction results on the dataset using the FuzzyImbECOC algorithm,

where _p.mat is the prediction results, and _c.mat is the ground truth.

Usage example:

```
function runFuzzyImbECOC
javaaddpath('weka.jar');
p = genpath(pwd);
addpath(p, '-begin');
% record = 'testall.txt';
% save record record
dataset list = {'Wine data set indx fixed'};
for p = 1:length(dataset list)%1:numel(dataset list)
     load(['data\', dataset_list{p},'.mat']);
     disp([dataset list{p}, '- numero dataset: ',num2str(p), ]);
     %FuzzyImb+ECOC
      for d=1:5
          tic;
          [Pre(d).fuzzyw6]
fuzzyImbECOC(data(d).train,data(d).trainlabel,data(d).test,data(d).testlabel, 'w6',0.1);
          Cost(d).fuzzyw6=toc;
      end
     save ( ['results'', dataset\_list\{p\},'\_', \quad 'p', '.mat'], 'Pre'); \\
     save (['results/', dataset list{p},' ', 'c', '.mat'], 'Cost');
     clear Cost Pre Indx;
end
```

Refrence:

E. Ramentol, S. Vluymans, N. Verbiest, et al., IFROWANN: Imbalanced Fuzzy-Rough Ordered Weighted Average Nearest Neighbor Classification, IEEE Transactions on Fuzzy Systems 23 (5) (2015) 1622-1637.

3.9 HDDTOVA

Input: the imbalanced dataset

Output: the prediction results on the dataset using the HDDTOVA algorithm,

where p.mat is the prediction results, and c.mat is the ground truth.

Usage example:

```
function runHDDTOVA
javaaddpath('weka.jar');
p = genpath(pwd);
addpath(p, '-begin');
% record = 'testall.txt';
% save record record
dataset list = {'Wine data set indx fixed'};
for p = 1:length(dataset list)%1:numel(dataset list)
     load(['data\', dataset list{p},'.mat']);
     disp([dataset list{p}, '- numero dataset: ',num2str(p), ]);
     %HDDT+OVA
     for d=1:5
          [Cost(d).HDDTovatr,Cost(d).HDDTovate,Pre(d).HDDTova]
HDDTova(data(d).train,data(d).trainlabel,data(d).test,data(d).testlabel);
     end
     save (['results/', dataset_list{p},'_', 'p', '.mat'], 'Pre');
     save (['results/', dataset_list{p},'_', 'c', '.mat'], 'Cost');
     clear Cost Pre Indx;
end
```

Reference:

Hoens, T. R., Qian, Q., Chawla, N. V., et al. (2012). Building decision trees for the multi-class imbalance problem. Advances in Knowledge Discovery and Data Mining. Springer Berlin Heidelberg, 2012 (PP. 122-134).

3.10 HDDTECOC

Input: the imbalanced dataset

Output: the prediction results on the dataset using the HDDTECOC algorithm, where p.mat is the prediction results, and c.mat is the ground truth.

Usage example:

```
function runHDDTECOC
javaaddpath('weka.jar');
p = genpath(pwd);
addpath(p, '-begin');
% record = 'testall.txt';
% save record record
dataset list = {'Wine data set indx fixed'};
for p = 1:length(dataset list)%1:numel(dataset list)
     load(['data\', dataset list{p},'.mat']);
     disp([dataset list{p}, '-numero dataset: ',num2str(p), ]);
     %HDDT+ECOC
     for d=1:5
          [Cost(d).HDDTecoctr,Cost(d).HDDTecocte,Pre(d).HDDTecoc]
HDDTecoc(data(d).train,data(d).trainlabel,data(d).test,data(d).testlabel);
     end
     save (['results/', dataset list{p},' ', 'p', '.mat'], 'Pre');
     save (['results/', dataset_list{p},'_', 'c', '.mat'], 'Cost');
     clear Cost Pre Indx;
end
```

Reference:

Hoens, T. R., Qian, Q., Chawla, N. V., et al. (2012). Building decision trees for the multi-class imbalance problem. Advances in Knowledge Discovery and Data Mining. Springer Berlin Heidelberg, 2012 (PP. 122-134).

3.11 MCHDDT

Input: the imbalanced dataset

Output: the prediction results on the dataset using the MCHDDT algorithm,

where _p.mat is the prediction results, and _c.mat is the ground truth.

```
function runMCHDDT
javaaddpath('weka.jar');
p = genpath(pwd);
addpath(p, '-begin');
% record = 'testall.txt';
% save record record
dataset list = {'Wine data set_indx_fixed'};
for p = 1:length(dataset list)%1:numel(dataset list)
     load(['data\', dataset list{p},'.mat']);
     disp([dataset_list{p}, ' - numero dataset: ',num2str(p), ]);
     %MC-HDDT
     for d=1:5
          [Cost(d).MCHDDTtr,Cost(d).MCHDDTte,Pre(d).MCHDDT]
MCHDDT(data(d).train,data(d).trainlabel,data(d).test,data(d).testlabel);
     end
     save (['results/', dataset list{p},' ', 'p', '.mat'], 'Pre');
     save (['results/', dataset_list{p},'_', 'c', '.mat'], 'Cost');
     clear Cost Pre Indx;
end
```

Hoens, T. R., Qian, Q., Chawla, N. V., et al. (2012). Building decision trees for the multi-class imbalance problem. Advances in Knowledge Discovery and Data Mining. Springer Berlin Heidelberg, 2012 (PP. 122-134).

3.12 ImECOC + sparse

Input: the imbalanced dataset

Output: the prediction results on the dataset using the ImECOC sparse algorithm,

where _p.mat is the prediction results, and _c.mat is the ground truth.

```
function runImECOCsparse
javaaddpath('weka.jar');
```

```
p = genpath(pwd);
addpath(p, '-begin');
% record = 'testall.txt';
% save record record
dataset list = {'Wine data set indx fixed'};
for p = 1:length(dataset list)%1:numel(dataset list)
     load(['data\', dataset list{p},'.mat']);
     disp([dataset list{p}, '-numero dataset: ',num2str(p), ]);
     %imECOC+sparse
     for d=1:5
          [Cost(d).imECOCs1tr,Cost(d).imECOCs1te,Pre(d).imECOCs1]
imECOC(data(d).train,data(d).trainlabel,data(d).test, 'sparse',1);
     end
     save (['results/', dataset_list{p},'_', 'p', '.mat'], 'Pre');
     save ( ['results/', dataset\_list\{p\}, '\_', 'c', '.mat'], \quad 'Cost');
     clear Cost Pre Indx;
end
```

Liu, X. Y., Li, Q. Q. & Zhou Z H. (2013). Learning imbalanced multi-class data with optimal dichotomy weights. IEEE 13th International Conference on Data Mining (IEEE ICDM), 2013 (PP. 478-487).

3.13 ImECOC + OVA

Input: the imbalanced dataset

Output: the prediction results on the dataset using the ImECOC OVA algorithm,

where _p.mat is the prediction results, and _c.mat is the ground truth.

```
function runImECOCOVA
javaaddpath('weka.jar');

p = genpath(pwd);
addpath(p, '-begin');
% record = 'testall.txt';
% save record record
```

```
dataset_list = {'Wine_data_set_indx_fixed'};

for p = 1:length(dataset_list)%1:numel(dataset_list)
    load(['data\', dataset_list{p},'.mat']);
    disp([dataset_list{p}, '- numero dataset: ',num2str(p), ]);

%imECOC+OVA
    for d=1:5

        [Cost(d).imECOCo1tr,Cost(d).imECOCo1te,Pre(d).imECOCo1] =
imECOC(data(d).train,data(d).trainlabel,data(d).test, 'OVA',1);

end

save (['results\', dataset_list{p},'_', 'p', '.mat'], 'Pre');
        save (['results\', dataset_list{p},'_', 'c', '.mat'], 'Cost');
        clear Cost Pre Indx;

end
```

Liu, X. Y., Li, Q. Q. & Zhou Z H. (2013). Learning imbalanced multi-class data with optimal dichotomy weights. IEEE 13th International Conference on Data Mining (IEEE ICDM), 2013 (PP. 478-487).

3.14 ImECOC + dense

Input: the imbalanced dataset

Output: the prediction results on the dataset using the ImECOC dense algorithm,

where p.mat is the prediction results, and c.mat is the ground truth.

```
function runImECOCdense
javaaddpath('weka.jar');

p = genpath(pwd);
addpath(p, '-begin');
% record = 'testall.txt';
% save record record

dataset_list = {'Wine_data_set_indx_fixed'};

for p = 1:length(dataset_list)%1:numel(dataset_list)
```

```
load(['data\', dataset_list{p},'.mat']);
disp([dataset_list{p}, '- numero dataset: ',num2str(p), ]);

%imECOC+dense
for d=1:5

[Cost(d).imECOCd1tr,Cost(d).imECOCd1te,Pre(d).imECOCd1] =
imECOC(data(d).train,data(d).trainlabel,data(d).test, 'dense',1);
end

save (['results/', dataset_list{p},'_', 'p', '.mat'], 'Pre');
save (['results/', dataset_list{p},'_', 'c', '.mat'], 'Cost');
clear Cost Pre Indx;
end
```

Liu, X. Y., Li, Q. Q. & Zhou Z H. (2013). Learning imbalanced multi-class data with optimal dichotomy weights. IEEE 13th International Conference on Data Mining (IEEE ICDM), 2013 (PP. 478-487).

3.15 Multi-IM + OVA

Input: the imbalanced dataset

Output: the prediction results on the dataset using the Multi-IM OVA algorithm,

where _p.mat is the prediction results, and _c.mat is the ground truth.

```
for d=1:5

[Cost(d).classOVAtr,Cost(d).classOVAte,Pre(d).classOVA] =
classOVA(data(d).train,data(d).trainlabel,data(d).test);
end

save (['results/', dataset_list{p},'_', 'p', '.mat'], 'Pre');
save (['results/', dataset_list{p},'_', 'c', '.mat'], 'Cost');
clear Cost Pre Indx;
end
```

Ghanem, A. S., Venkatesh, S. & West, G. (2010). Multi-class pattern classification in imbalanced data. International Conference on Pattern Recognition (ICPR), 2010 (PP. 2881-2884).

3.16 Multi-IM + OVO

Input: the imbalanced dataset

Output: the prediction results on the dataset using the Multi-IM OVO algorithm,

where p.mat is the prediction results, and c.mat is the ground truth.

```
function runMultiImOVO
javaaddpath('weka.jar');

p = genpath(pwd);
addpath(p, '-begin');
% record = 'testall.txt';
% save record record

dataset_list = {'Wine_data_set_indx_fixed'};

for p = 1:length(dataset_list)%1:numel(dataset_list)
    load(['data\', dataset_list{p},'.mat']);
    disp([dataset_list{p}, '- numero dataset: ',num2str(p), ]);

%Multi-IM+OVO
    for d=1:5

[Cost(d).classOAOtr,Cost(d).classOAOte,Pre(d).classOAO] = classOAO([data(d).train,data(d).trainlabel],data(d).test);
```

```
end

save (['results/', dataset_list{p},'_', 'p', '.mat'], 'Pre');

save (['results/', dataset_list{p},'_', 'c', '.mat'], 'Cost');

clear Cost Pre Indx;

end
```

Ghanem, A. S., Venkatesh, S. & West, G. (2010). Multi-class pattern classification in imbalanced data. International Conference on Pattern Recognition (ICPR), 2010 (PP. 2881-2884).

3.17 Multi-IM + OAHO

Input: the imbalanced dataset

Output: the prediction results on the dataset using the Multi-IM OAHO algorithm,

where _p.mat is the prediction results, and _c.mat is the ground truth.

```
function runMultiImOAHO
javaaddpath('weka.jar');
p = genpath(pwd);
addpath(p, '-begin');
% record = 'testall.txt';
% save record record
dataset list = {'Wine data set indx fixed'};
for p = 1:length(dataset list)%1:numel(dataset list)
     load(['data\', dataset list{p},'.mat']);
     disp([dataset list{p}, '-numero dataset: ',num2str(p), ]);
     %Multi-IM+OAHO
     for d=1:5
          [Cost(d).classOAHOtr,Cost(d).classOAHOte,Pre(d).classOAHO]
classOAHO([data(d).train,data(d).trainlabel],data(d).test);
     end
     save (['results/', dataset_list{p},'_', 'p', '.mat'], 'Pre');
     save (['results/', dataset_list{p},'_', 'c', '.mat'], 'Cost');
```

```
clear Cost Pre Indx;
```

Ghanem, A. S., Venkatesh, S. & West, G. (2010). Multi-class pattern classification in imbalanced data. International Conference on Pattern Recognition (ICPR), 2010 (PP. 2881-2884).

3.18 Multi-IM + A&O

Input: the imbalanced dataset

Output: the prediction results on the dataset using the Multi-IM A&O algorithm,

where p.mat is the prediction results, and c.mat is the ground truth.

```
function runMultiImAO
javaaddpath('weka.jar');
p = genpath(pwd);
addpath(p, '-begin');
% record = 'testall.txt';
 % save record record
dataset list = {'Wine data set indx fixed'};
 for p = 1:length(dataset list)%1:numel(dataset list)
                     load(['data\', dataset list{p},'.mat']);
                     disp([dataset list{p}, '-numero dataset: ',num2str(p), ]);
                     %Multi-IM+A&O
                      for d=1:5
                                           [Cost(d).classA and Otr, Cost(d).classA and Ote, Pre(d).classA and
 classAandO(data(d).train,data(d).trainlabel,data(d).test);
                      end
                     save (['results/', dataset_list\{p\},'_', 'p', '.mat'], 'Pre');
                     save (['results/', dataset_list{p},'_', 'c', '.mat'], 'Cost');
                     clear Cost Pre Indx;
end
```

Ghanem, A. S., Venkatesh, S. & West, G. (2010). Multi-class pattern classification in imbalanced data. International Conference on Pattern Recognition (ICPR), 2010 (PP. 2881-2884).