

#### 2024 Probabilistic Model Class

# Chapter 7. Application

7.4. Wine Quality Classification



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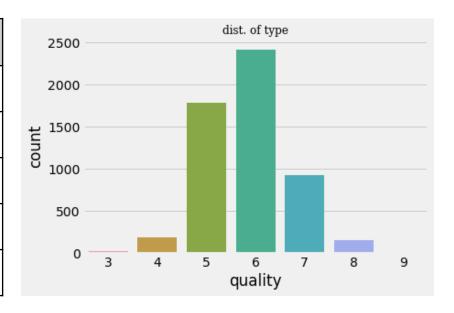
석사과정 김병훈

# 1. Introduction

## Wine Quality Classification

- UCI machine-learning repository에서 제공하는 Basic Dataset
- 3~9의 값을 가지는 Quality에 대한 분류
- 두 개의 <mark>이진 분류</mark>로 단순화(3,4,5,6: Low / 7,8,9: High)

	fixed acidity	volatile acidity	citric acid	 sulphates	alcohol	type	quality
0	5.6	0.695	0.06	 0.44	10.2	white	5
1	8.8	0.610	0.14	 0.59	9.5	red	5
2	7.9	0.210	0.39	 0.52	10.9	white	5
3	7.0	0.210	0.31	 0.50	10.8	white	6
4	7.8	0.400	0.26	 0.43	10.9	white	6



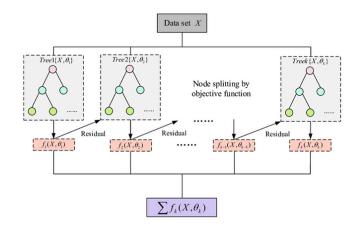
와인 품질 분류 데이터 예시

Target 변수 분포 시각화

## 1. Introduction

#### XGBoost Model

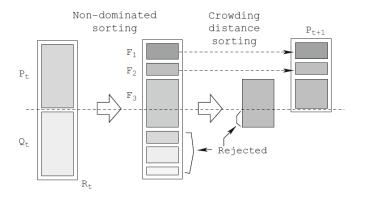
- 그레디언트 부스팅 기반의 의사결정 트리 알고리즘
- 최적의 성능을 위해 하이퍼파라미터에 대한 튜닝 필요



Flow chart of XGBoost

## NSGA-II(Non-dominated Sorting Genetic Algorithm II)

- 비지배 정렬과 군집 거리 계산을 통해 랭킹을 매겨 다목적 최적화를 수행
- 하이퍼파라미터 튜닝(성능 최적화)과 Feature selection 두개의 다중 목적을 최적화



## 2. Methods

#### **Learning Process**

- 1. Initialization : 임의의 초기 Population 생성
- 2. Pareto Front 생성 : 두 개의 목표에 대해 모든 측면에서 우수하거나 동일한 성능을 보이는 해를 찾음
- 3. Pareto Front의 Ranking 산출 : 각 솔루션의 랭크를 결정
- 4. 군집 거리(Crowding Distance) 계산 : 인접한 개체 사이의 차이를 계산
- 5. Crossover & Mutation : 랭크와 군집 거리에 기반한 선택 / 유전자를 조합하거나 변형

```
NSGAII optimization:
1 evaluations (AUC: 0.78 nr.features:7)
20 evaluations (AUC: 0.76 nr.features:4)
40 evaluations (AUC: 0.8 nr.features:6)
60 evaluations (AUC: 0.78 nr.features:6)
80 evaluations (AUC: 0.63 nr.features:3)
100 evaluations (AUC: 0.77 nr.features:3)
120 evaluations (AUC: 0.77 nr.features:2)
140 evaluations (AUC: 0.75 nr.features:4)
160 evaluations (AUC: 0.5 nr.features:1)
180 evaluations (AUC: 0.8 nr.features:7)
200 evaluations (AUC: 0.77 nr.features:3)
time elapsed: 43.27
```

# 2. Methods

## R Shiny

#### wineApp input features: Pareto front point (1 to 20): volatile.acidity alcohol 10 hyper parameters: 87 0.560791366083855 0.722913869796503 1 test data ROC curve (AUC=0.78) Pareto curve: 9 0.8 TPR 0.4 xgboost baseline 3 N 0.50 0.55 0.60 0.65 0.70 0.75 0.80 0.0 0.2 0.6 0.8 0.4 AUC **FPR**

Fig. 7.7 Example of the wineApp execution

## 3. Comparison of algorithm

```
NSGAII optimization:
1 evaluations (AUC: 0.78 nr.features:7)
20 evaluations (AUC: 0.76 nr.features:4)
40 evaluations (AUC: 0.8 nr.features:6)
60 evaluations (AUC: 0.78 nr.features:6)
80 evaluations (AUC: 0.63 nr.features:3)
100 evaluations (AUC: 0.77 nr.features:3)
120 evaluations (AUC: 0.77 nr.features:2)
140 evaluations (AUC: 0.75 nr.features:4)
160 evaluations (AUC: 0.5 nr.features:1)
180 evaluations (AUC: 0.8 nr.features:7)
200 evaluations (AUC: 0.77 nr.features:3)
time elapsed: 43.27
```

#### SMS-EMOA optimization:

```
1 evaluations (AUC: 0.78 nr.features:7)
20 evaluations (AUC: 0.76 nr.features:4)
40 evaluations (AUC: 0.61 nr.features:2)
60 evaluations (AUC: 0.81 nr.features:8)
80 evaluations (AUC: 0.62 nr.features:2)
100 evaluations (AUC: 0.8 nr.features:4)
```

# Thanks