# Undersampling methods – Introduction

1. Undersampling methods

* Reducing the number of observations from the majority class

1. Fixed vs. cleaning undersampling

* Fixed: reduce the majority class to the same number of observations as the minority
* Random
* NearMiss
* Instance Hardness
* Cleaning: clean the majority class based on some criteria
* All other methods

1. Balancing ratio

* Fixed undersampling
* Remove samples from the majority class until
* But user could determine otherwise, for example , that is twice as many from the majority class as those from the minority

1. Under sampling criteria

A screenshot of a computer

Description automatically generated

1. Remove noisy observations

A diagram of a class

Description automatically generated

1. Retain closer observations

A diagram of a class

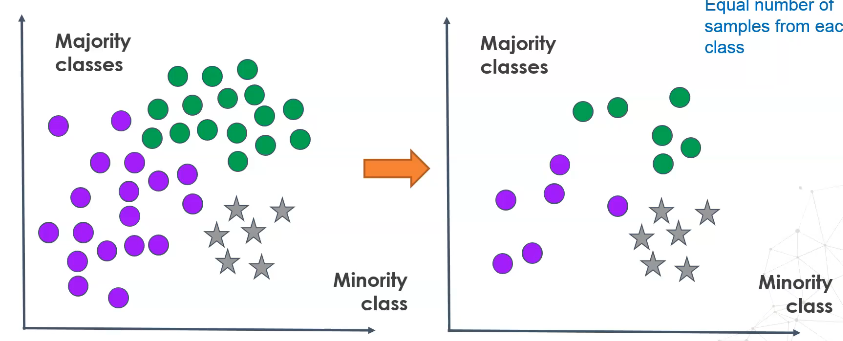
Description automatically generated

# Random undersampling

1. Random undersampling

* Extracts observations at random from the majority class until a certain balancing ratio is reached
* Naïve technique

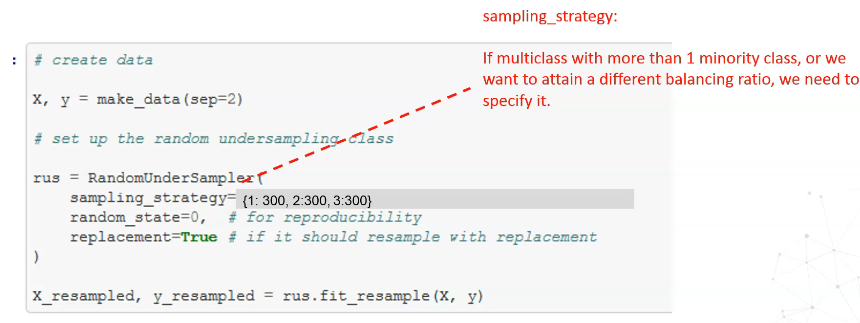
1. Multiclass



1. Imbalanced-learn: RandomUnderSampler

A screen shot of a computer

Description automatically generated



* Replacement: If True, the same observation can be sampled more than once. In general False, unless we have very few observations

1. Considerations

A diagram of a model

Description automatically generated with medium confidence

# Condensed nearest neighbors

1. Condensed nearest neighbors (CNN)

* Extracts observations at the boundary between the 2 or more classes
* Cleaning
* Final dataset shape varies
* Boundary matters
* Step 1: separate minority class into a group
* Step 2: take 1 random observation from majority class and move it to minority class
* Step 3: train a 1 KNN algorithm
* Step 4: use KNN algorithm to classify observations from majority class one at a time. If the prediction matches the real class, exclude the sample and evaluate another observation. If the prediction does not match real class, pass it to minority group.
* Step 5: train a new KNN algorithm
* Repeat until all observations from majority class have been evaluated
* The final dataset contains the minority class + all observations from the majority class that were wrongly classified by the subsequent KNN algorithms

1. Considerations

* Pros: Focus on harder cases -> improves performance
* Cons: introduces noise

1. Imbalanced-learn implementation

A computer code with text

Description automatically generated with medium confidence

1. Multi-class

* One vs. one
* Run entire procedure over 1 majority class first
* Repeat the procedure for the other majority classes
* Disadvantage: does not scale very well