SMOTE - Oversampling

```
\label{eq:continuous_series} $$ def smote( data, y, k = 5, samp\_method = "balance", drop\_na\_col = True, \\ drop\_na\_row = True, rel\_thres = 0.5, rel\_method = "auto", rel\_xtrm\_type = "both", rel\_coef = 1.5, rel\_ctrl\_pts\_rg = None):
```

SMOTE represents Synthetic Minority Over-sampling TEchnique and oversamples the minority class.

Function designed to help solve the problem of imbalanced data for regression.

Parameters:

main arguments / inputs:

data: pandas dataframe, the training set.

y: string, response variable y by name. It should be a header name found in the dataframe data.

k: int (positive), default = 5, number of neighbors for over-sampling.

samp_method: {'balance', 'extreme'}, default = 'balance', specified method to determine over sampling percentage.

drop_na_col: bool, default = 'True', if 'True', auto drop columns with NaN's.

drop na row: bool, default = 'True', if 'True', auto drop rows with NaN's.

phi relevance function arguments / inputs:

rel_thres: float, positive real number, default = 0.5, define the relevance threshold considered rare in phi relevance function.

rel_method: {'auto', 'manual'}, default = 'auto', the relevance method in phi relevance function.

rel_xtrm_type: {'low', 'high', 'both'}, default = 'both', distribution focus on high, low or both.

rel_coef: float, positive real number, default = 1.5, coefficient for box plot in phi relevance function to consider rare.

rel_ctrl_pts_rg: 2d array, default = None, when rel_method = 'manual', it inputs for "manual" rel method.

References:

Torgo, L., Ribeiro, R. P., Pfahringer, B., & Branco, P. (2013, September). Smote for regression. In *Portuguese conference on artificial intelligence* (pp. 378-389). Springer, Berlin, Heidelberg.

https://researchcommons.waikato.ac.nz/bitstream/handle/10289/8518/smoteR.pdf?sequence=23

Branco, P., Torgo, L., Ribeiro, R. (2017). SMOGN: A Pre-Processing Approach for Imbalanced Regression. Proceedings of Machine Learning Research, 74:36-50. http://proceedings.mlr.press/v74/branco17a/branco17a.pdf.

Kunz, N. (2019). SMOGN: Synthetic Minority Over-Sampling for Regression with Gaussian Noise (Version 0.1.0). Python Package Index. https://pypi.org/project/smogn.