## imbalace

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```
Cargamos librerías necesarias.
library(caret)
## Loading required package: lattice
## Loading required package: ggplot2
library(dplyr)
##
## Attaching package: 'dplyr'
## The following objects are masked from 'package:stats':
##
##
       filter, lag
## The following objects are masked from 'package:base':
##
##
       intersect, setdiff, setequal, union
library(pROC)
## Type 'citation("pROC")' for a citation.
##
## Attaching package: 'pROC'
## The following objects are masked from 'package:stats':
##
       cov, smooth, var
library(tidyr)
library(imbalance)
Cargamos funciones para entrenar los datos.
learn_model <-function(dataset, ctrl,message){</pre>
  knn.fit <- train(Class ~ ., data = dataset, method = "knn",</pre>
                    trControl = ctrl, preProcess = c("center", "scale"), metric="ROC",
                    tuneGrid = expand.grid(k = c(1,3,5,7,9,11)))
  knn.pred <- predict(knn.fit,newdata = dataset)</pre>
```

```
#Get the confusion matrix to see accuracy value and other parameter values
  knn.cm <- confusionMatrix(knn.pred, dataset$Class,positive = "positive")</pre>
  knn.probs <- predict(knn.fit,newdata = dataset, type="prob")</pre>
  knn.roc <- roc(dataset$Class,knn.probs[,"positive"],color="green")</pre>
  return(knn.fit)
}
test_model <-function(dataset, knn.fit,message){</pre>
  knn.pred <- predict(knn.fit,newdata = dataset)</pre>
  #Get the confusion matrix to see accuracy value and other parameter values
  knn.cm <- confusionMatrix(knn.pred, dataset$Class,positive = "positive")</pre>
```

```
print(knn.cm)
knn.probs <- predict(knn.fit,newdata = dataset, type="prob")
knn.roc <- roc(dataset$Class,knn.probs[,"positive"])
#print(knn.roc)
plot(knn.roc, type="S", print.thres= 0.5,main=c("ROC Test",message),col="blue")
#print(pasteO("AUC Test ",message,auc(knn.roc)))
return(knn.cm)
}</pre>
```

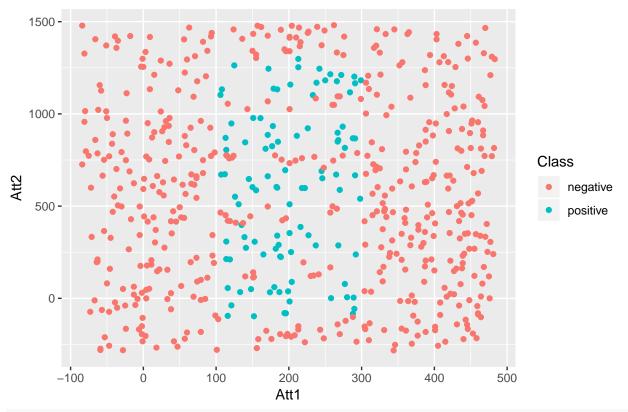
Cargamos los conjuntos de datos que vamos a utilizar.

```
dataset <- read.table("subclus.txt", sep=",")
dataset2 <- read.table("circle.txt", sep=",")
colnames(dataset) <- c("Att1", "Att2", "Class")
colnames(dataset2) <- c("Att1", "Att2", "Class")</pre>
```

Visualizamos los conjuntos de datos.

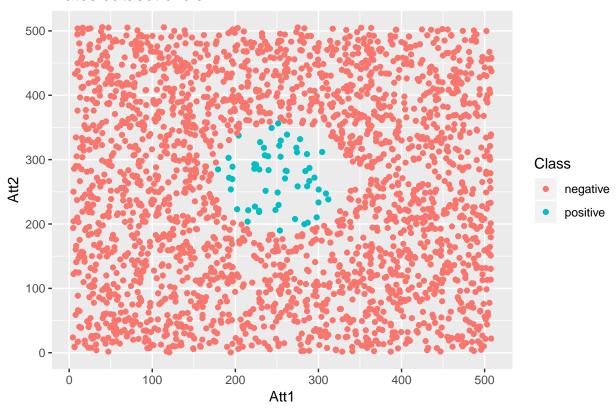
```
library(ggplot2)
ggplot(dataset)+
  geom_point(aes(x=Att1,y=Att2,colour=Class))+
  ggtitle("Datos dataset subclus")
```

#### Datos dataset subclus



```
ggplot(dataset2)+
  geom_point(aes(x=Att1,y=Att2,colour=Class))+
  ggtitle("Datos dataset circle")
```





Como se puede ver, el primer dataset tiene pocos datos de una clase que de otra, además, los datos de la clase minoritaria están mezclados con algunos de los casos de la clase mayoritaria. Para el segundo dataset, los datos de la clase minoritaria se encuentran en el centro, pero no se mezclan con los datos de la clase mayoritaria.

Calculamos su ratio de imbalance.

### imbalanceRatio(dataset)

#### ## [1] 0.2

#### imbalanceRatio(dataset2)

#### ## [1] 0.0235546

Como se puede ver, en ambos casos se puede ver que hay un gran desbalanceo entre las dos clases, siendo más exagerado para el dataset circle. Lo siguiente que vamos a hacer es crear particiones para cada uno de los dataset, y crear modelos y compararlos.

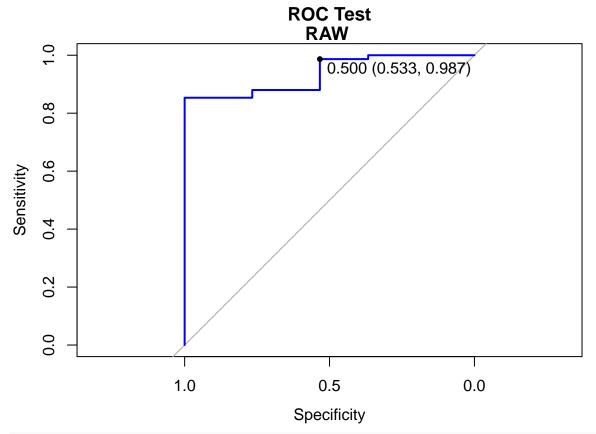
```
set.seed(42)
dataset$Class <- relevel(dataset$Class,"positive")
index <- createDataPartition(dataset$Class, p = 0.7, list = FALSE)
train_data <- dataset[index, ]
test_data <- dataset[-index, ]

dataset2$Class <- relevel(dataset2$Class,"positive")
index2 <- createDataPartition(dataset2$Class, p = 0.7, list = FALSE)
train_data2 <- dataset2[index2, ]
test_data2 <- dataset2[-index2, ]</pre>
```

Modelos con sin modificaciones a los datos.

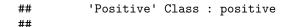
```
ctrl <- trainControl(method="repeatedcv",number=5,repeats = 3,</pre>
                     classProbs=TRUE, summaryFunction = twoClassSummary)
model.raw <- learn_model(train_data,ctrl,"RAW ")</pre>
#plot(model, main="Grid Search RAW")
#print(model.raw)
cm.original <- test_model(test_data,model.raw,"RAW ")</pre>
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction positive negative
##
     positive
                    16
##
     negative
                    14
                             148
##
##
                  Accuracy: 0.9111
                    95% CI : (0.8597, 0.9483)
##
##
       No Information Rate: 0.8333
##
       P-Value [Acc > NIR] : 0.001979
##
##
                     Kappa : 0.619
    Mcnemar's Test P-Value: 0.005960
##
##
##
               Sensitivity: 0.53333
##
               Specificity: 0.98667
            Pos Pred Value: 0.88889
##
            Neg Pred Value: 0.91358
##
##
                Prevalence: 0.16667
##
            Detection Rate: 0.08889
##
      Detection Prevalence: 0.10000
##
         Balanced Accuracy: 0.76000
##
##
          'Positive' Class : positive
```

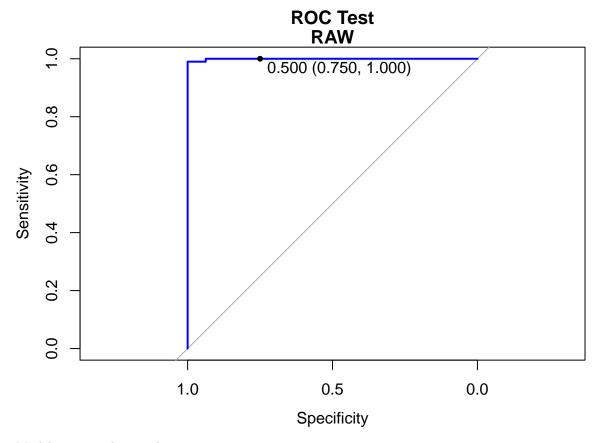
##



```
model.raw.2 = learn_model(train_data2,ctrl,"RAW")
cm.original.2 = test_model(test_data2,model.raw.2,"RAW")
```

```
## Confusion Matrix and Statistics
##
##
             Reference
  Prediction positive negative
##
     positive
                    12
                               0
##
     negative
                             700
##
##
                  Accuracy : 0.9944
                    95% CI: (0.9858, 0.9985)
##
##
       No Information Rate: 0.9777
       P-Value [Acc > NIR] : 0.0003607
##
##
##
                     Kappa: 0.8544
    Mcnemar's Test P-Value : 0.1336144
##
##
##
               Sensitivity: 0.75000
               Specificity: 1.00000
##
##
            Pos Pred Value : 1.00000
##
            Neg Pred Value : 0.99432
                Prevalence: 0.02235
##
            Detection Rate: 0.01676
##
##
      Detection Prevalence: 0.01676
##
         Balanced Accuracy: 0.87500
##
```

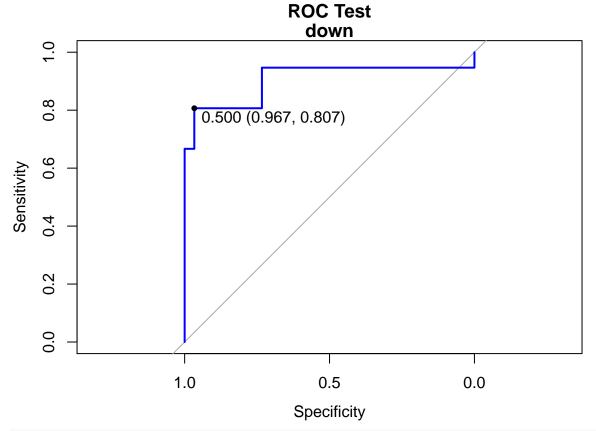




Modelos con undersampling.

```
ctrl <- trainControl(method="repeatedcv",number=5,repeats = 3,</pre>
                      classProbs=TRUE, summaryFunction = twoClassSummary, sampling = "down")
model.us <- learn_model(train_data,ctrl,"down ")</pre>
#plot(model,main="Grid Search RAW")
#print(model.raw)
cm.under <- test_model(test_data,model.us,"down")</pre>
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction positive negative
                     29
##
     positive
                              29
##
     negative
                             121
##
##
                   Accuracy : 0.8333
                     95% CI : (0.7707, 0.8846)
##
##
       No Information Rate: 0.8333
       P-Value [Acc > NIR] : 0.5486
##
##
                      Kappa : 0.5631
##
##
    Mcnemar's Test P-Value: 8.244e-07
##
```

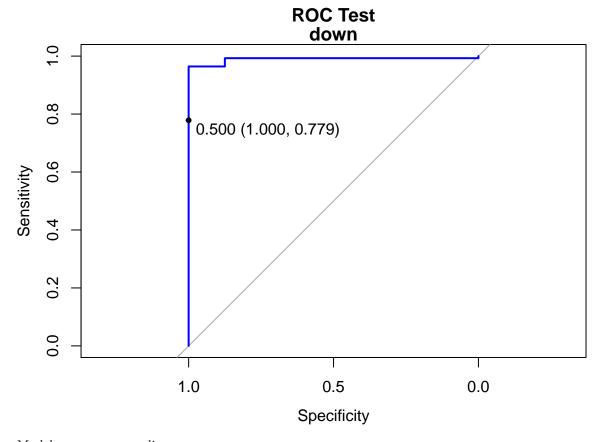
```
Sensitivity: 0.9667
##
##
               Specificity: 0.8067
            Pos Pred Value : 0.5000
##
##
            Neg Pred Value: 0.9918
##
                Prevalence: 0.1667
##
            Detection Rate: 0.1611
##
      Detection Prevalence: 0.3222
         Balanced Accuracy: 0.8867
##
##
          'Positive' Class : positive
##
##
```



```
model.us.2 <- learn_model(train_data2,ctrl,"down ")
cm.under.2 <- test_model(test_data2,model.us.2,"down")</pre>
```

```
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction positive negative
##
     positive
                     16
                             155
##
     negative
                      0
                             545
##
##
                   Accuracy : 0.7835
##
                     95% CI : (0.7515, 0.8132)
##
       No Information Rate: 0.9777
##
       P-Value [Acc > NIR] : 1
##
##
                      Kappa: 0.1358
```

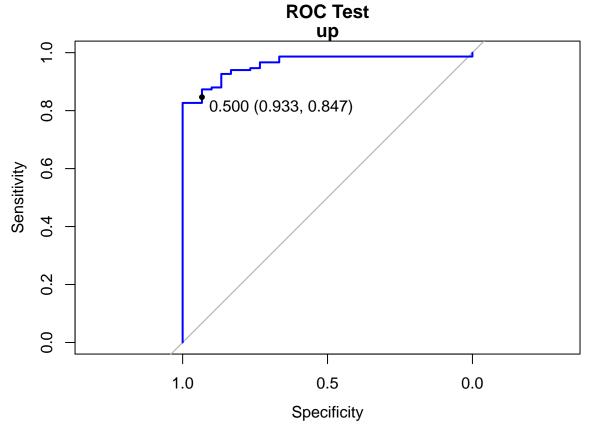
```
Mcnemar's Test P-Value : <2e-16
##
               Sensitivity: 1.00000
##
##
               Specificity: 0.77857
##
            Pos Pred Value: 0.09357
##
            Neg Pred Value: 1.00000
##
                Prevalence: 0.02235
            Detection Rate: 0.02235
##
##
      Detection Prevalence: 0.23883
##
         Balanced Accuracy: 0.88929
##
##
          'Positive' Class : positive
##
```



Modelos con oversampling.

```
ctrl <- trainControl(method="repeatedcv",number=5,repeats = 3,</pre>
                      classProbs=TRUE, summaryFunction = twoClassSummary, sampling = "up")
model.os <- learn_model(train_data,ctrl,"up ")</pre>
cm.over <- test_model(test_data,model.os,"up")</pre>
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction positive negative
                     28
                               23
##
     positive
     negative
                      2
                              127
```

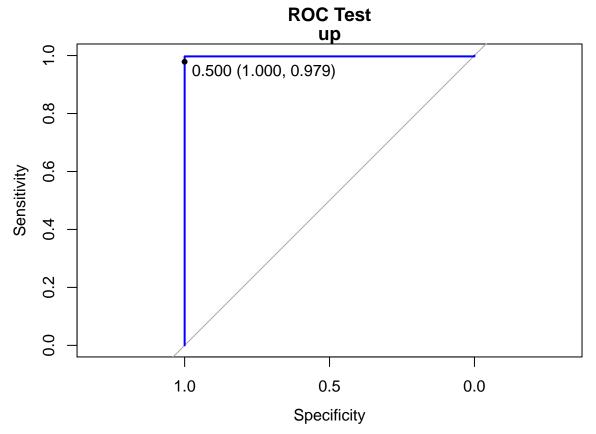
```
##
##
                  Accuracy : 0.8611
                    95% CI: (0.8018, 0.9081)
##
##
       No Information Rate: 0.8333
##
       P-Value [Acc > NIR] : 0.1851
##
##
                     Kappa: 0.6094
    Mcnemar's Test P-Value : 6.334e-05
##
##
##
               Sensitivity: 0.9333
##
               Specificity: 0.8467
            Pos Pred Value: 0.5490
##
            Neg Pred Value: 0.9845
##
                Prevalence: 0.1667
##
##
            Detection Rate: 0.1556
##
      Detection Prevalence: 0.2833
##
         Balanced Accuracy: 0.8900
##
##
          'Positive' Class : positive
##
```



```
model.os.2 <- learn_model(train_data2,ctr1,"up ")
cm.over.2 <- test_model(test_data2,model.os.2,"up")</pre>
```

## Confusion Matrix and Statistics
##
## Reference
## Prediction positive negative

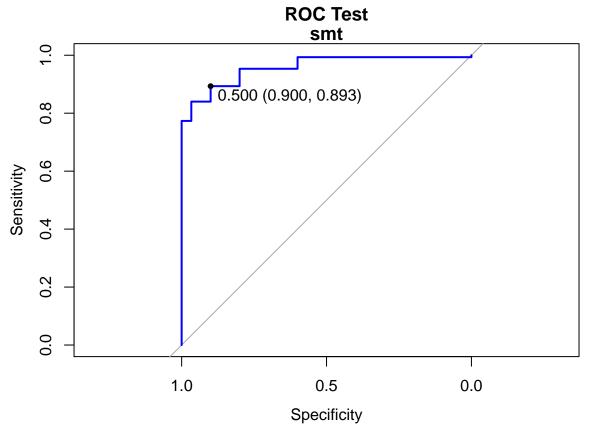
```
##
     positive
                    16
                              15
                     0
                             685
##
     negative
##
##
                  Accuracy : 0.9791
                    95% CI : (0.9657, 0.9882)
##
##
       No Information Rate: 0.9777
       P-Value [Acc > NIR] : 0.4656219
##
##
##
                     Kappa : 0.6712
    Mcnemar's Test P-Value : 0.0003006
##
##
               Sensitivity: 1.00000
##
##
               Specificity: 0.97857
            Pos Pred Value: 0.51613
##
##
            Neg Pred Value: 1.00000
                Prevalence: 0.02235
##
##
            Detection Rate: 0.02235
      Detection Prevalence: 0.04330
##
         Balanced Accuracy : 0.98929
##
##
##
          'Positive' Class : positive
##
```



Modelos con SMOTE

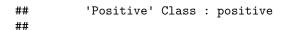
```
model.smt <- learn_model(train_data,ctrl,"smt")</pre>
## Loading required package: grid
cm.smote<- test_model(test_data,model.smt,"smt")</pre>
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction positive negative
##
     positive
                    27
                             16
##
     negative
                     3
                            134
##
##
                  Accuracy : 0.8944
                    95% CI : (0.8401, 0.9352)
##
##
       No Information Rate : 0.8333
       P-Value [Acc > NIR] : 0.014158
##
##
##
                     Kappa : 0.6761
    Mcnemar's Test P-Value : 0.005905
##
##
##
               Sensitivity: 0.9000
               Specificity: 0.8933
##
##
            Pos Pred Value: 0.6279
##
            Neg Pred Value : 0.9781
##
                Prevalence: 0.1667
##
            Detection Rate: 0.1500
##
      Detection Prevalence : 0.2389
##
         Balanced Accuracy: 0.8967
##
##
          'Positive' Class : positive
```

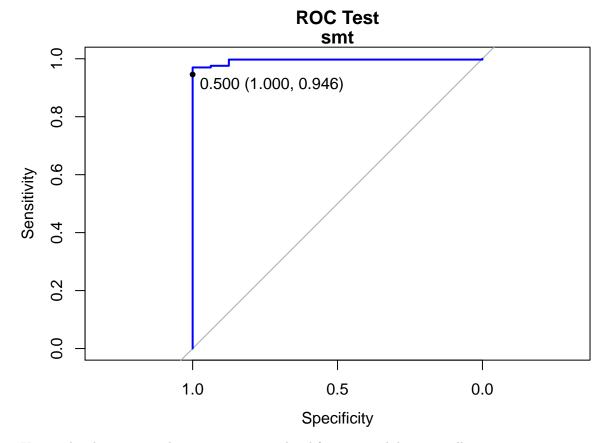
##



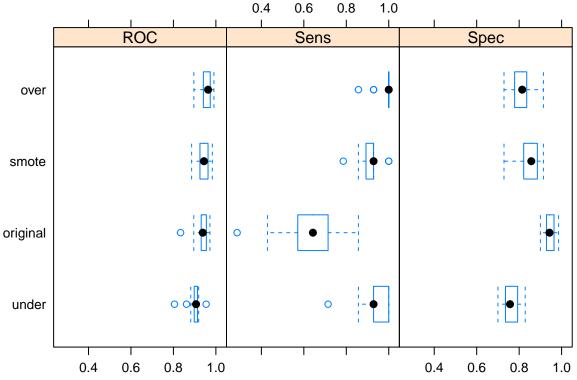
```
model.smt.2 <- learn_model(train_data2,ctrl,"smt")
cm.smote.2<- test_model(test_data2,model.smt.2,"smt")</pre>
```

```
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction positive negative
                    16
                             38
##
     positive
                            662
##
     negative
                     0
##
##
                  Accuracy : 0.9469
##
                    95% CI: (0.9279, 0.9622)
       No Information Rate : 0.9777
##
##
       P-Value [Acc > NIR] : 1
##
##
                     Kappa: 0.4378
##
    Mcnemar's Test P-Value : 1.947e-09
##
##
               Sensitivity: 1.00000
               Specificity: 0.94571
##
##
            Pos Pred Value: 0.29630
##
            Neg Pred Value: 1.00000
##
                Prevalence: 0.02235
            Detection Rate: 0.02235
##
##
      Detection Prevalence: 0.07542
##
         Balanced Accuracy: 0.97286
##
```



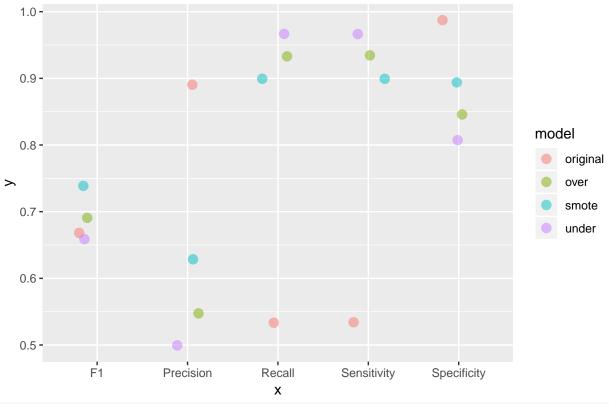


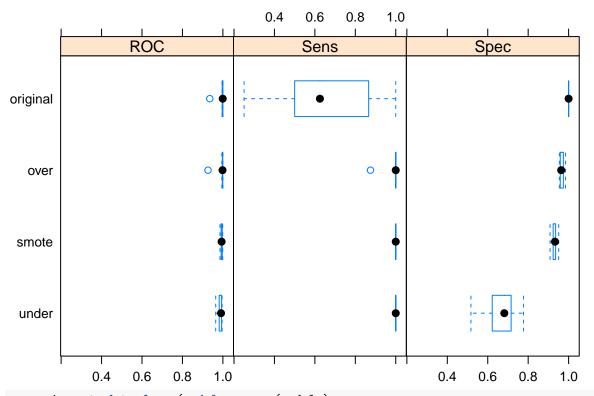
Unimos los datos en una lista y comparamos las diferentes medidas entre ellos.



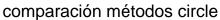
```
comparison <- data.frame(model = names(models),</pre>
                         Sensitivity = rep(NA, length(models)),
                         Specificity = rep(NA, length(models)),
                         Precision = rep(NA, length(models)),
                         Recall = rep(NA, length(models)),
                         F1 = rep(NA, length(models)))
for (name in names(models)) {
  cm_model <- get(paste0("cm.", name))</pre>
  comparison[comparison$model == name, ] <- filter(comparison, model == name) %>%
    mutate(Sensitivity = cm_model$byClass["Sensitivity"],
           Specificity = cm_model$byClass["Specificity"],
           Precision = cm_model$byClass["Precision"],
           Recall = cm model$byClass["Recall"],
           F1 = cm_model$byClass["F1"])
}
comparison %>%
  gather(x, y, Sensitivity:F1) %>%
  ggplot(aes(x = x, y = y, color = model)) +
  geom_jitter(width = 0.2, alpha = 0.5, size = 3)+
  ggtitle("comparación métodos subclus")
```

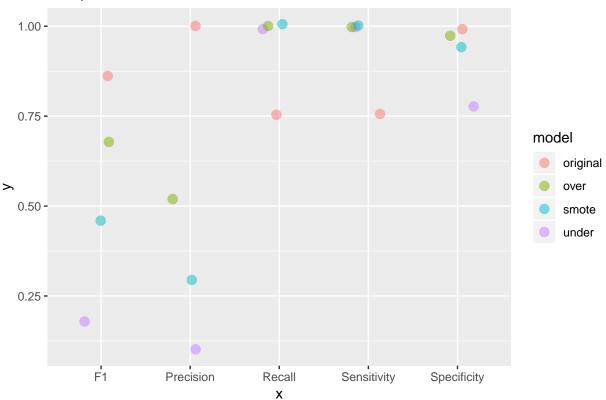
# comparación métodos subclus





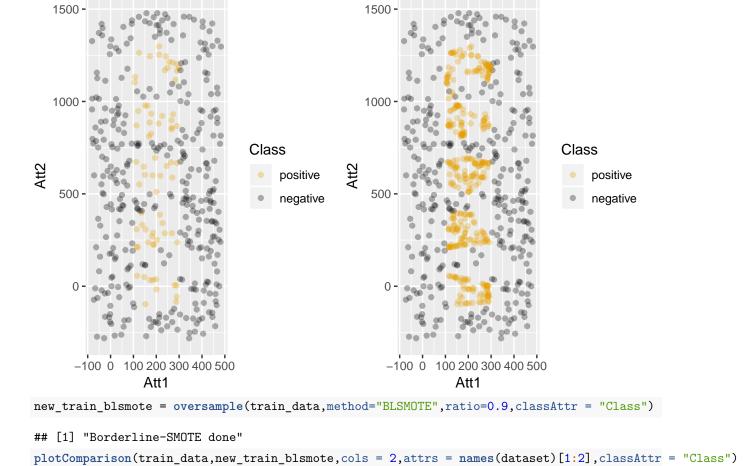
```
comparison <- data.frame(model = names(models),</pre>
                         Sensitivity = rep(NA, length(models)),
                         Specificity = rep(NA, length(models)),
                         Precision = rep(NA, length(models)),
                         Recall = rep(NA, length(models)),
                         F1 = rep(NA, length(models)))
for (name in names(models)) {
  cm_model <- get(paste0("cm.", name,".2"))</pre>
  comparison[comparison$model == name, ] <- filter(comparison, model == name) %>%
    mutate(Sensitivity = cm_model$byClass["Sensitivity"],
           Specificity = cm_model$byClass["Specificity"],
           Precision = cm_model$byClass["Precision"],
           Recall = cm model$byClass["Recall"],
           F1 = cm_model$byClass["F1"])
}
comparison %>%
  gather(x, y, Sensitivity:F1) %>%
  ggplot(aes(x = x, y = y, color = model)) +
  geom_jitter(width = 0.2, alpha = 0.5, size = 3)+
  ggtitle("comparación métodos circle")
```





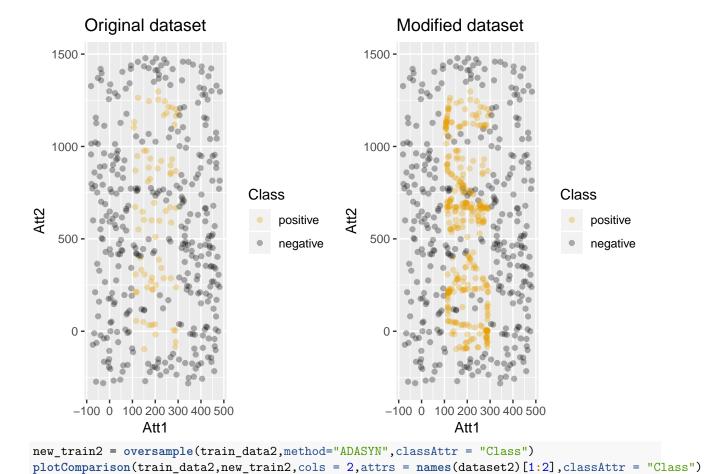
Ahora, probaremos dos modelos nuevos de oversampling diferentes de SMOTE y compararemos los resultados.

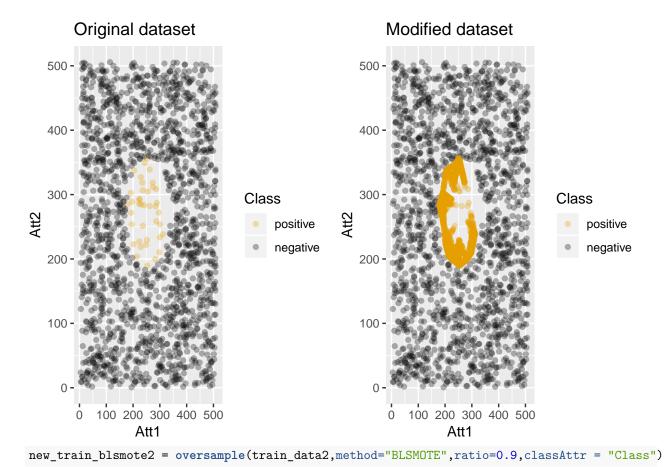
```
new_train = oversample(train_data,method="ADASYN",classAttr = "Class")
plotComparison(train_data,new_train,cols = 2,attrs = names(dataset)[1:2],classAttr = "Class")
```



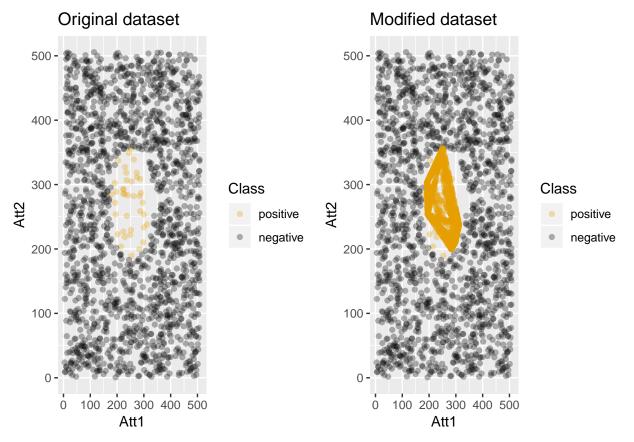
Modified dataset

Original dataset





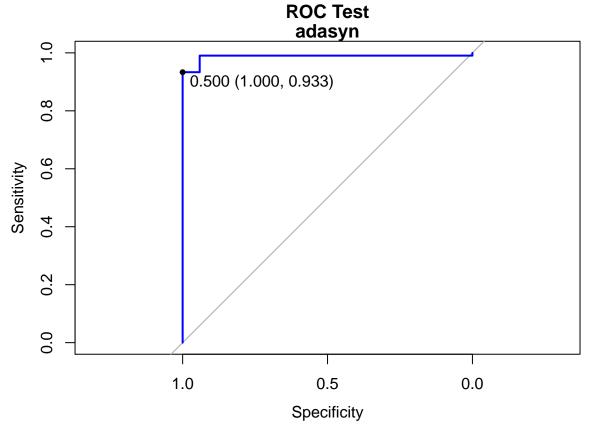
## [1] "Borderline-SMOTE done"
plotComparison(train\_data2,new\_train\_blsmote2,cols = 2,attrs = names(dataset2)[1:2],classAttr = "Class"



Primero crearemos particiones para los dataset con oversampling, después creamos modelos para ambos datasets, y añadimos los resultados a las gráficas que hemos generado anteriormente.

```
new_train$Class <- relevel(new_train$Class,"positive")</pre>
index <- createDataPartition(new_train$Class, p = 0.7, list = FALSE)</pre>
train_data <- new_train[index, ]</pre>
test_data <- new_train[-index, ]</pre>
new_train2$Class <- relevel(new_train2$Class,"positive")</pre>
index2 <- createDataPartition(new_train2$Class, p = 0.7, list = FALSE)
train_data2 <- new_train2[index2, ]</pre>
test_data2 <- new_train2[-index2, ]</pre>
ctrl <- trainControl(method="repeatedcv",number=5,repeats = 3,</pre>
                       classProbs=TRUE, summaryFunction = twoClassSummary)
model.adasyn <- learn_model(train_data,ctrl,"adasyn")</pre>
cm.adasyn<- test_model(test_data,model.adasyn,"adasyn")</pre>
## Confusion Matrix and Statistics
##
##
              Reference
## Prediction positive negative
##
     positive
                    102
     negative
                               98
##
##
##
                   Accuracy : 0.9662
                     95% CI: (0.9316, 0.9863)
##
```

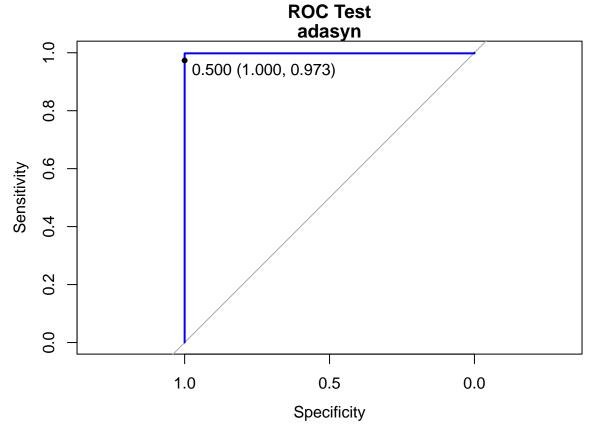
```
No Information Rate: 0.5072
##
       P-Value [Acc > NIR] : < 2e-16
##
##
##
                     Kappa : 0.9324
    Mcnemar's Test P-Value : 0.02334
##
##
##
               Sensitivity: 1.0000
               Specificity: 0.9333
##
##
            Pos Pred Value: 0.9358
##
            Neg Pred Value: 1.0000
##
                Prevalence: 0.4928
            Detection Rate: 0.4928
##
##
      Detection Prevalence: 0.5266
##
         Balanced Accuracy: 0.9667
##
##
          'Positive' Class : positive
##
```



```
model.adasyn.2 <- learn_model(train_data2,ctrl,"adasyn")
cm.adasyn.2<- test_model(test_data2,model.adasyn.2,"adasyn")</pre>
```

```
## Confusion Matrix and Statistics
##
## Reference
## Prediction positive negative
## positive 489 13
## negative 0 477
##
```

```
##
                  Accuracy : 0.9867
##
                    95% CI: (0.9774, 0.9929)
##
       No Information Rate: 0.5005
       P-Value [Acc > NIR] : < 2.2e-16
##
##
##
                     Kappa: 0.9734
##
   Mcnemar's Test P-Value: 0.0008741
##
##
               Sensitivity: 1.0000
               Specificity: 0.9735
##
##
            Pos Pred Value: 0.9741
##
            Neg Pred Value: 1.0000
                Prevalence: 0.4995
##
##
            Detection Rate: 0.4995
##
      Detection Prevalence: 0.5128
##
         Balanced Accuracy: 0.9867
##
##
          'Positive' Class : positive
##
```

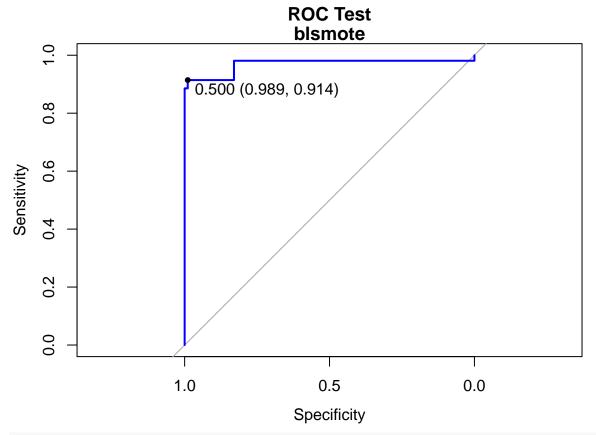


Repetimos el mismo proceso para los dataset generados con BLSMOTE.

```
new_train_blsmote$Class <- relevel(new_train_blsmote$Class,"positive")
index <- createDataPartition(new_train_blsmote$Class, p = 0.7, list = FALSE)
train_data <- new_train_blsmote[index, ]
test_data <- new_train_blsmote[-index, ]
new_train_blsmote2$Class <- relevel(new_train_blsmote2$Class,"positive")</pre>
```

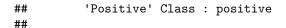
```
index2 <- createDataPartition(new_train_blsmote2$Class, p = 0.7, list = FALSE)</pre>
train_data2 <- new_train_blsmote2[index2, ]</pre>
test_data2 <- new_train_blsmote2[-index2, ]</pre>
ctrl <- trainControl(method="repeatedcv",number=5,repeats = 3,</pre>
                      classProbs=TRUE, summaryFunction = twoClassSummary)
model.blsmote <- learn_model(train_data,ctrl,"blsmote")</pre>
cm.blsmote <- test_model(test_data,model.blsmote,"blsmote")</pre>
## Confusion Matrix and Statistics
##
             Reference
##
## Prediction positive negative
     positive
                    93
##
     negative
                      1
                              96
##
##
                  Accuracy : 0.9497
##
                     95% CI: (0.9095, 0.9756)
       No Information Rate: 0.5276
##
##
       P-Value [Acc > NIR] : < 2e-16
##
##
                      Kappa: 0.8996
   Mcnemar's Test P-Value : 0.02686
##
##
               Sensitivity: 0.9894
##
##
               Specificity: 0.9143
##
            Pos Pred Value: 0.9118
##
            Neg Pred Value: 0.9897
                Prevalence: 0.4724
##
##
            Detection Rate: 0.4673
##
      Detection Prevalence: 0.5126
##
         Balanced Accuracy: 0.9518
##
##
          'Positive' Class : positive
```

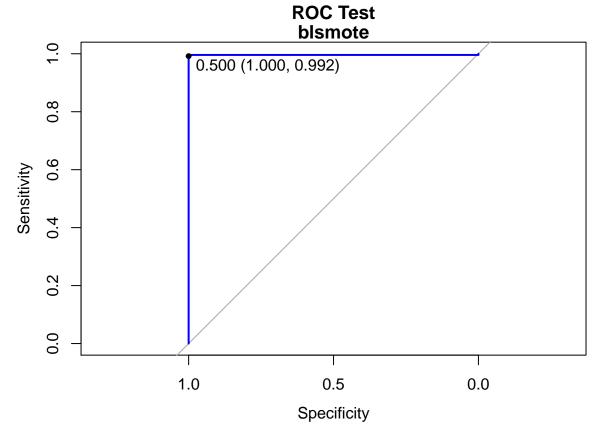
##



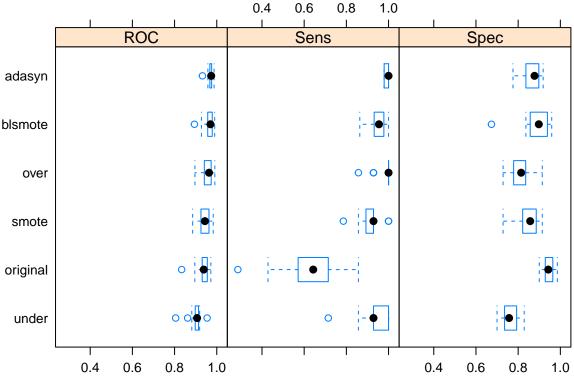
```
model.blsmote.2 <- learn_model(train_data2,ctrl,"blsmote")
cm.blsmote.2<- test_model(test_data2,model.blsmote.2,"blsmote")</pre>
```

```
## Confusion Matrix and Statistics
##
##
             Reference
## Prediction positive negative
                   441
##
     positive
                            486
##
     negative
##
                  Accuracy : 0.9957
##
##
                    95% CI: (0.989, 0.9988)
       No Information Rate: 0.5263
##
       P-Value [Acc > NIR] : <2e-16
##
##
##
                     Kappa: 0.9914
##
    Mcnemar's Test P-Value : 0.1336
##
               Sensitivity: 1.0000
##
               Specificity: 0.9918
##
##
            Pos Pred Value : 0.9910
##
            Neg Pred Value: 1.0000
##
                Prevalence: 0.4737
##
            Detection Rate: 0.4737
##
      Detection Prevalence: 0.4780
##
         Balanced Accuracy: 0.9959
##
```



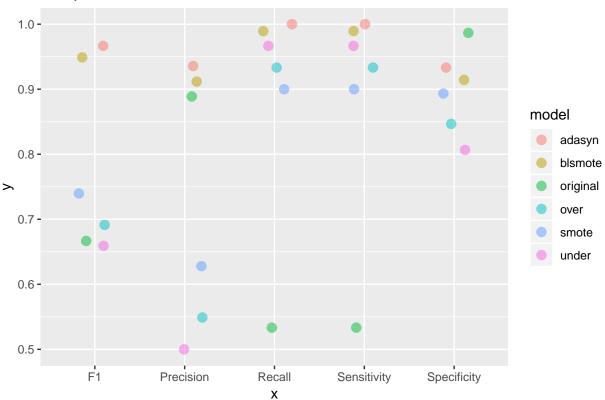


Ahora creamos de nuevo las gráficas comparativas de los modelos añadiendo los nuevos modelos generados.

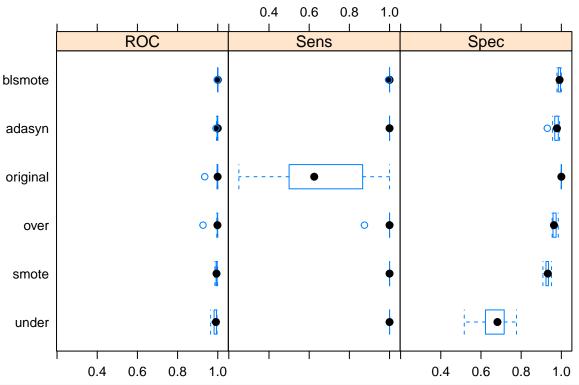


```
comparison <- data.frame(model = names(models),</pre>
                         Sensitivity = rep(NA, length(models)),
                         Specificity = rep(NA, length(models)),
                         Precision = rep(NA, length(models)),
                         Recall = rep(NA, length(models)),
                         F1 = rep(NA, length(models)))
for (name in names(models)) {
  cm_model <- get(paste0("cm.", name))</pre>
  comparison[comparison$model == name, ] <- filter(comparison, model == name) %>%
    mutate(Sensitivity = cm_model$byClass["Sensitivity"],
           Specificity = cm_model$byClass["Specificity"],
           Precision = cm_model$byClass["Precision"],
           Recall = cm model$byClass["Recall"],
           F1 = cm_model$byClass["F1"])
}
comparison %>%
  gather(x, y, Sensitivity:F1) %>%
  ggplot(aes(x = x, y = y, color = model)) +
  geom_jitter(width = 0.2, alpha = 0.5, size = 3)+
  ggtitle("comparación métodos subclus")
```

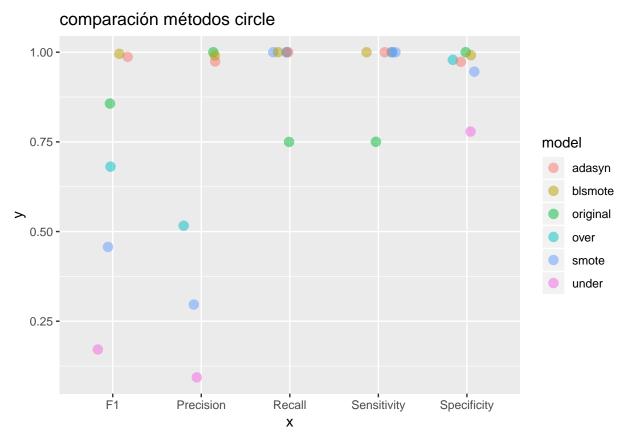




Como se puede ver en la gráfica, para el dataset subclus el modelo de adasyn y bl<br/>smote obtienen unos resultados muy parejos los dos. Esto es normal y<br/>a que las transformaciones que han realizado a los datos son muy parecidas.



```
comparison <- data.frame(model = names(models),</pre>
                         Sensitivity = rep(NA, length(models)),
                         Specificity = rep(NA, length(models)),
                         Precision = rep(NA, length(models)),
                         Recall = rep(NA, length(models)),
                         F1 = rep(NA, length(models)))
for (name in names(models)) {
  cm_model <- get(paste0("cm.", name,".2"))</pre>
  comparison[comparison$model == name, ] <- filter(comparison, model == name) %>%
    mutate(Sensitivity = cm_model$byClass["Sensitivity"],
           Specificity = cm_model$byClass["Specificity"],
           Precision = cm_model$byClass["Precision"],
           Recall = cm model$byClass["Recall"],
           F1 = cm_model$byClass["F1"])
}
comparison %>%
  gather(x, y, Sensitivity:F1) %>%
  ggplot(aes(x = x, y = y, color = model)) +
  geom_jitter(width = 0.2, alpha = 0.5, size = 3)+
  ggtitle("comparación métodos circle")
```



Para el caso del dataset *circle* nos ocurre los mismo, los datos que obtenemos con ambos algoritmos son iguales; la razón es la misma que en el caso anterior, ambos algoritmos han realizado transformaciones muy parecidas a los datos (si se miran los scatter plots, se puede ver que ambos datos han reforzado la clase minoritaria en la frontera) y por ello los resultados son también muy parecidos.