



Pairwise Combination of Classifiers for Ensemble Learning on Data Streams

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Introduction

- Despite attempts to create a diverse ensemble, there is always some amount of overlap between the component classifier models.
- Combining classifier pairs might alleviate incorrect predictions that would otherwise negatively impact the entire ensemble decision.
- Two voting strategies aimed at using these overlaps to support ensemble prediction.
 - Pairwise Accuracy (PA)
 - Pairwise Patterns (PP)

Pairwise Accuracy

- Combines classifiers into pairs and weights predictions based on their shared estimated accuracy.
- Pairwise estimated accuracy.
- Shared estimated error rate.

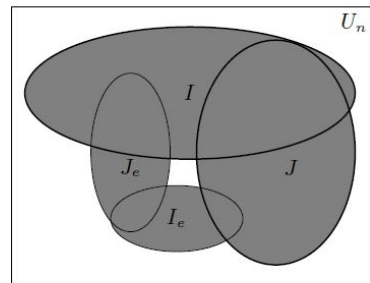


Figure 1: Venn diagram representation of window n and classifiers c_i and c_j correctly and incorrectly classified subsets of instances

$$S_{acc}(c_i, c_j) = \frac{|I \cap J|}{|U_n^t|} \quad (1)$$

$$S_{err}(c_i, c_j) = \frac{|I_e \cap J_e|}{|U_n^t|} \quad (2)$$

$$acc(c_i) = \frac{|I|}{|U_n^t|} \quad (3)$$



Pairwise Accuracy

$$\vec{v}(h_i(x)) := \vec{v}(h_i(x)) + S_{acc}(c_i, c_j) - S_{err}(c_i, c_j) \quad (4)$$

$$\vec{v}(h_i(x)) := \vec{v}(h_i(x)) + acc(c_i) - S_{acc}(c_i, c_j) \quad (5)$$

$$\vec{v}(h_j(x)) := \vec{v}(h_j(x)) + acc(c_j) - S_{acc}(c_i, c_j) \quad (6)$$

- Employs a weighting function that prioritises equal pairwise prediction over individual prediction.
- Every position in vector \vec{v} corresponds to a possible label, which is initialised to zero.
- Individual predictions for and instance \mathcal{x} are found and the vector position is updated with the new estimated accuracies.

Pairwise Patterns

- Records prediction patterns during training and uses these patterns to weight decisions while predicting the label of an unknown instance \mathcal{X} .
- Maintains a vector \vec{p} with all possible prediction patterns, given two classifiers and k classes. It also maintains a matrix with one column for each possible label and one row for each pattern.
- Classifiers c_i and c_j predict the label of an instance to form the pattern, and the correct label determines the position in the matrix to be incremented.

\vec{p}	Corr. 0	Corr. 1	...	Corr. (k-1)
(0,0)	12	4	...	0
(0,1)	3	16	...	1
\vdots	\vdots
(k-1,k-1)	3	5	...	18

Figure 2: Example of the data stored for a given pair of classifiers c_i and c_j for a classification problem with k classes. Every entry in \vec{p} has a one-to-one relation to a line in M .



Ensemble Adaptations

- Generic Ensemble (GE) is an ensemble structure based on existing methods, used to test PA and PP.
 - Updating classifiers.
 - Windows.
- New classifiers can only replace existing ones.
- Creates a diverse set and can gradually adapt in case of concept drift.



Experiments

- Comparing PA and PP.
- Prequential evaluation with a sample frequency 1/10 the total stream length.
- Maximum number of classifiers as 10.
- Window size at 1% the total stream length.

ID	Data stream configuration		
	Data generator	# drifts	Type of drift
RTG	RTG	-	-
AGR1	AGRAWAL	2	A/A
AGR2	AGRAWAL	2	G/G
SEA1	SEA	2	A/A
SEA2	SEA	2	G/G
HYPE	Hyperplane	-	I

Table 1: Synthetic data streams configurations (A: Abrupt Drift, G: Gradual Drift, I: Incremental Drift)

Experiments

- LevBag Vs. LevBag-PP

<i>Dataset</i>	LevBag-PP	LevBag
AGR1	93.64 \pm 0.15	93.69 \pm 0.83
AGR2	90.95 \pm 1.17	91.07 \pm 1.29
AIRL	63.7 \pm 0.28	62.67 \pm 0.25
COVT	92.95 \pm 0.26	92.19 \pm 0.28
ELEC	90.67 \pm 0.24	90.82 \pm 0.21
RTS	97.99 \pm 0.1	98.21 \pm 0.09
SEA1	89.91 \pm 0.04	89.64 \pm 0.34
SEA2	90.46 \pm 0.03	90.45 \pm 0.04
SPAM	93.89 \pm 0.55	93.11 \pm 0.35
HYPE	90.75 \pm 0.11	90.29 \pm 0.12

Table 2: Average accuracy for LevBag and LevBag-PP. The best accuracies per data stream are indicated in boldface.

- GE Vs. GE-PA Vs. GA-PP

<i>Dataset</i>	GE-PA	GE-PP	GE
AGR1	94.2 \pm 0.27	87.43	92.04 \pm 0.08
AGR2	92.42 \pm 0.41	82.7	90.87 \pm 0.01
AIRL	66.38 \pm 0.15	62.67	66.21 \pm 0.02
COVT	87.72 \pm 0.43	89.67	88.31 \pm 0.16
ELEC	86.03 \pm 0.17	84.76	85.97 \pm 0.15
RTS	95.13 \pm 0.08	96.57	95.19 \pm 0.02
SEA1	89.32 \pm 0.22	86.54	89.33 \pm 0
SEA2	89.41 \pm 0.07	86.51	89.43 \pm 0
SPAM	87.19 \pm 0.06	88.76	87.1 \pm 0.02
HYPE	91.16 \pm 0.06	86.42	91.15 \pm 0.06

Table 3: Average accuracy for GE, GE-PA and GE-PP. The best accuracies per data stream are indicated in boldface. GE-PP standard deviation was below 10^{-9} for all experiments.

Experiments

- GE-PA & LevBag-PP Vs. Other ensemble methods.

Dataset	LevBag-PP	GE-PA	ADWBag	DWM	OAUE	SFNC	SAE2
AGR1	93.64 ± 0.15	94.2 ± 0.27	94.36 ± 0.2	86.5	93.77	93.33	94.68 ± 0.15
AGR2	90.95 ± 1.17	92.42 ± 0.41	90.69 ± 1.32	82.41	93.24	92.31	89.79 ± 2.09
AIRL	63.7 ± 0.28	66.38 ± 0.15	66.05 ± 0.32	61.46	64.48	66.42	60.8 ± 0.58
COVT	92.95 ± 0.26	87.72 ± 0.43	85.67 ± 0.25	91.28	93.55	85.85	86.59 ± 0.53
ELEC	90.67 ± 0.24	86.03 ± 0.17	85.05 ± 0.33	84.69	89.38	85.38	85.8 ± 0.48
RTS	97.99 ± 0.1	95.13 ± 0.08	95.6 ± 0.09	93.64	97.35	95.09	95.06 ± 0.12
SEA1	89.91 ± 0.04	89.32 ± 0.22	88.63 ± 0.48	88.6	90.02	89.54	89.86 ± 0.17
SEA2	90.46 ± 0.03	89.41 ± 0.07	90.15 ± 0.08	88.63	90.25	89.16	90.12 ± 0.1
SPAM	93.89 ± 0.55	87.19 ± 0.06	88.34 ± 0.9	88.21	67.23	86.5	87.76 ± 0.42
HYPE	90.75 ± 0.11	91.16 ± 0.06	90.5 ± 0.12	88.2	90.41	90.91	90.88 ± 0.12
Avg. Rank	2.6	3.4	4.2	6.1	3	4.4	4.3

Table 4: Comparison of average accuracy. The best accuracies per data stream are indicated in boldface. SFNC standard deviation were below 10^{-14} for all experiments.

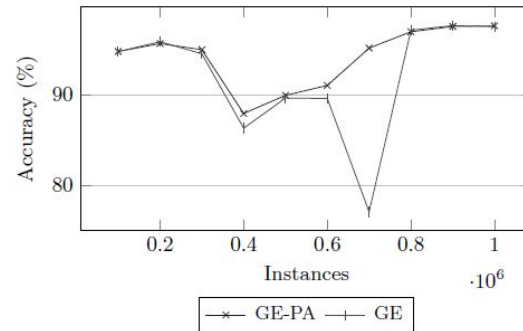


Figure 3: Accuracy on the AGR1 experiment (2 abrupt concept drifts around instances 3.33×10^5 and 6.66×10^5)

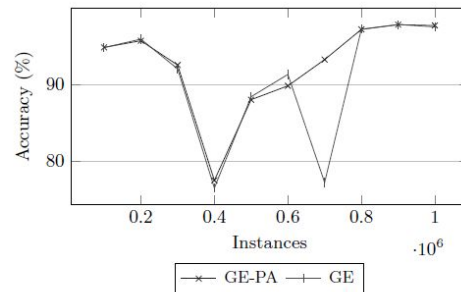


Figure 4: Accuracy on the AGR2 experiment (2 gradual concept drifts around instances 3.33×10^5 and 6.66×10^5)



Conclusion

- Presented two voting strategies.
- The experiments performed have provided moderate accuracy improvements.
- Combining classifiers into pairs may allow more sophisticated weighting mechanisms.
- Future work?



Questions?

Feel free to ask!