CS170 Project 2 Write Up: Feature Selection with Nearest Neighbor

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1 Introduction

This is write up details the second project in Dr. Eamonn Keogh's course on Artifical Intelligence (Fall 2017). The project explores the success of the nearest neighbor algorithm under different feature selection searches. Nearest neighbors is sensitive to irrelevant features, making fruitful to search for the best set of features when applying the algorithm.

1.1 Project-Specific Details

The project calls for the following search algorithms to be implemented: forward selection, backward elimination, and a custom algorithm from the student. The custom algorithm is designed to be faster, more accurate, or both, than forward selection and backward elimination.

For the purposes of the assignment, each student was assigned a unique pair of data sets to consider. One small, with 10 features, and the other large, with 50 features. The files I was to consider were **CS170Smalltestdata__32.txt** and **CS170BIGtestdata__71.txt**.

This report includes a full copy of the implementation and a sample output using my custom algorithm on data set with 50 features and two possible classifications.

2 Algorithms

2.1 Forward Selection

On a high level, forward selection considers all subsets of features in the data's given features by adding features to an empty set. It returns the set of most accurate features.

2.2 Backward Elimination

Backward elimination also considers all subsets of features, but begins with the entire set of given features, and removes features from the set. It returns the set of most accurate features.

2.3 Forward's Propinqua: Faster Forward Selection

Propinqua: (*Latin*) feminine singular form of 'propinquo', meaning "next, near"

Forward selection returns the best set of features by keeping track of the current best set it as it considers each subset of features. However, in principle, nearest neighbors and a set of only the best features S will perform better than nearest neighbors on S with any *additional* features.

Consider a set of current best features S_1 with an accuracy of a_1. Suppose accuracy begins to decline after the addition of a feature f_i to S_1 (call this set of features S_{f_i}). Any feature set S where S_{f_i} is a subset of S will never yield an accuracy greater than a_1. It can be concluded that exploring any set S containing S_{f_i} is likely to be unfruitful. This, in theory should significantly decrease the time the algorithm spends searching for the most accurate set of features.

2.4 Caveats and Deductions: Local Maxima and Why Greedy is Conditionally Acceptable

My custom algorithm implements that principle in three lines of python. However, Forward's Propinqua is quite greedy. It is extremely sensitive to local maxima; it breaks should it find one. Because of the risk of returning a local maxima, some algorithms may opt to continue searching n many further feature additions in the case a local maxima was hit (and the global maxima is yet to come), but Forward's Propinqua does not.

To reiterate: Forward's Propinqua will miss the true best set after returning a local maxima. Despite this incredible blind spot in the algorithm, Forward's Propinqua still works just about as well as forward selection with my specifically assigned datasets. Perhaps this is why:

- As can be seen in the results (detailed later in this report), Forward Selection was more accurate than backward elimination on both datasets. Forward selection performing better indicates that the features in the datasets were more independent than correlated.
- Because the features were more independent than related, **the risk of not exploring a feature subset that produces a pair or set of features that work very well together is significantly reduced**.

- So conversely, on a dataset with highly related features, Forward's Propinqua will perform terribly.

2.5 Proof of Reduced Cycle Time

Figure 1 (pg.4) is a chart of Cycle Times on the large and small datasets between forward selection and Propinqua.

3 Results

My implementation of the assignment's results in comparison to Professor Keogh's key:

- The Small Dataset, best features:
  - **Forward Selection:** [9, 6, 1], Reported accuracy: 95.960
  - **Backward Elimination:** [1, 6, 8, 9, 10], Reported accuracy: 90.909
  - **Propinqua:** [9, 6, 1], Reported accuracy: 95.960
  - **Professor Keogh's Key:** [9, 3, 6] with 3 being a weak feature

  With respect to Professor Keogh's Key, Forward Selection was better than Backward Elimination, yielding two correct features and one spurious feature. It missed the weak good feature. Figure 2 (pg.5) was based on **CS170Smalltestdata__32.txt**.

- The Large Dataset, best features:
  - **Forward Selection:** [24, 19, 25], Reported accuracy: 97.980
  - **Backward Elimination:** [1, 3, 5, 6, 7, 8, 10, 12, 13, 14, 15, 16, 17, 20, 21, 22, 24, 25, 26, 27, 29, 30, 32, 34, 35, 36, 38, 40, 42, 43, 44, 45, 46, 47, 48, 49, 50], Reported accuracy: 86.869
  - **Propinqua:** [24, 19, 25], Reported accuracy: 97.980
  - **Professor Keogh's Key:** [24, 34, 19]

With respect to Professor Keogh's Key, Forward Selection was better than Backward Elimination, yielding two correct features and one spurious feature. It missed one feature. Figures 3-4 (pgs.6-7) was based on **CS170BIGtestdata__71.txt**.

4 Conclusion

Considering the results and performances of forward selection and backward elimination, it can be said that:

- Depending on how correlated the features are, either forward selection or backward elimination will perform better than the other. Forward selection is more accurate when features are highly independent, and backward elimination is more accurate when features are highly related. Regarding the given datasets **CS170BIGtestdata__71.txt** and **CS170Smalltestdata__32.txt**, forward selection performed better.

- Returned feature sets may vary based on the implementation of a given algorithm, due to the randomness of each. However, if the search algorithms are implemented correctly, some strong features should still be detected.

- Forward's Propinqua exploits the nature of feature sets with independent features. In feature sets with independent features, finding the best feature set can be made faster whilst still using the same intuition behind forward selection by stopping the search with a subset of features that produces an accuracy lower than the current best global accuracy. While Forward's Propinqua remains sensitive to local maxima, the liklihood of running into local maxima is not as high when used on feature sets with independent features.

5 Figures: Charts and Graphs

Algorithm Cycle Times on Large Dataset (s)

	Forward Selection	Propinqua
	11.994	185.251
	12.750	192.561
	12.846	189.916
	12.926	182.053
	12.753	186.026
	12.584	185.663
	12.263	197.779
	12.914	185.323
	12.996	188.749
	12.753	190.313
Average Cycle Time (s):	12.678	188.363

Figure 1: Average Cycle Times for Forward Selection and Propinqua. DISCLAIMER: A more accurate estimate of the true cycle time requires many, many more recordings of elapsed time. However, due to time constraints, the above can be held as a loose approximation.

Small Dataset: Number of Features v. Best

Number of Features	Forward Selection	Backward Elimination
0	84.000	84.000
1	81.818	71.717
2	92.929	84.848
3	95.960	85.859
4	91.919	90.909
5	90.909	90.909
6	87.879	87.879
7	84.848	83.838
8	80.808	81.818
9	81.818	78.788
10	75.758	75.758

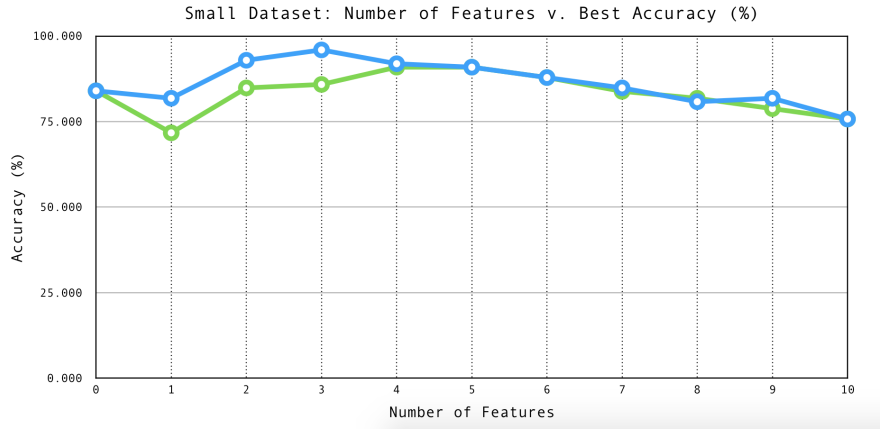

Figure 2: Small Dataset and Graph

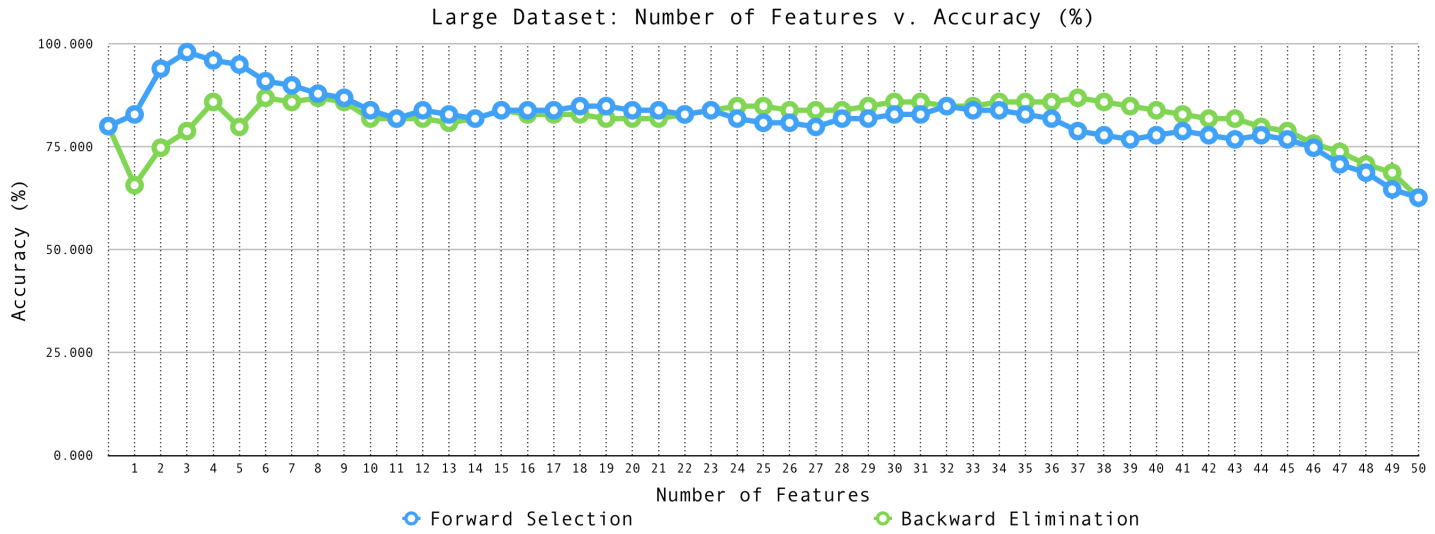

Figure 3: Graph based on Large Dataset

Large Dataset: Number of Features v. Best Accuracy (%)

Number of Features	Forward Selection	Backward Elimination
0	80.000	80.000
1	82.828	65.656
2	93.939	74.748
3	97.980	78.788
4	95.960	85.859
5	94.950	79.798
6	90.909	86.869
7	89.899	85.859
8	87.879	86.869
9	86.869	85.859
10	83.838	81.818
11	81.818	81.818
12	83.838	81.818
13	82.828	80.808
14	81.818	81.818
15	83.838	83.838
16	83.838	82.828
17	83.838	82.828
18	84.848	82.828
19	84.848	81.818
20	83.838	81.818
21	83.838	81.818
22	82.828	82.828
23	83.838	83.838
24	81.818	84.848
25	80.808	84.848
26	80.808	83.838
27	79.798	83.838
28	81.818	83.838
29	81.818	84.848
30	82.828	85.859

Large Dataset: Number of Features v. Best Accuracy

31	82.828	85.859
32	84.848	84.848
33	83.838	84.848
34	83.838	85.859
35	82.828	85.859
36	81.818	85.859
37	78.788	86.869
38	77.778	85.859
39	76.768	84.848
40	77.778	83.838
41	78.788	82.828
42	77.778	81.818
43	76.768	81.818
44	77.778	79.798
45	76.768	78.788
46	74.747	75.758
47	70.707	73.737
48	68.687	70.707
49	64.646	68.687
50	62.626	62.626

Figure 4: Large Dataset Data