

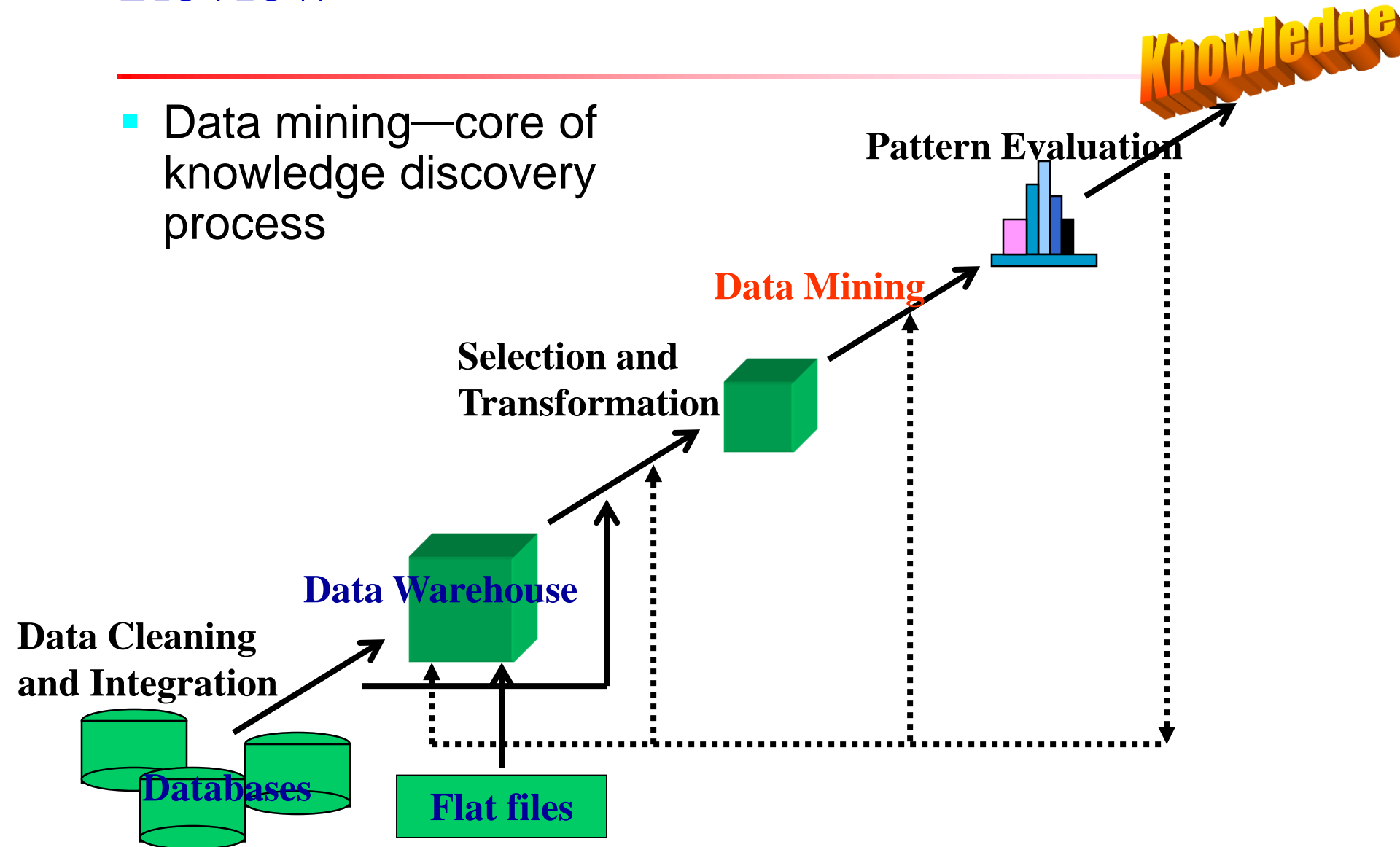
Data Mining

Ying Liu, Prof., Ph.D

University of Chinese Academy of Sciences

Review

- Data mining—core of knowledge discovery process



Classification and Prediction

- What is classification?
What is prediction?
- Issues regarding classification and prediction
- Classification by decision tree induction
- Bayesian classification
- Classification by back propagation
- Other classification methods
- Prediction
- Accuracy and error measures
- Summary

Classification vs. Prediction

■ Classification

- Predict categorical class labels (discrete or nominal)
- Classify records (constructs a model) based on the training set and the class labels in a classifying attribute and then use the rules to classify new records

■ Prediction

- Model continuous-valued functions, i.e., predict unknown or missing values

■ Typical applications

- Credit approval
- Target marketing
- Medical diagnosis
- Fraud detection
- Intrusion detection

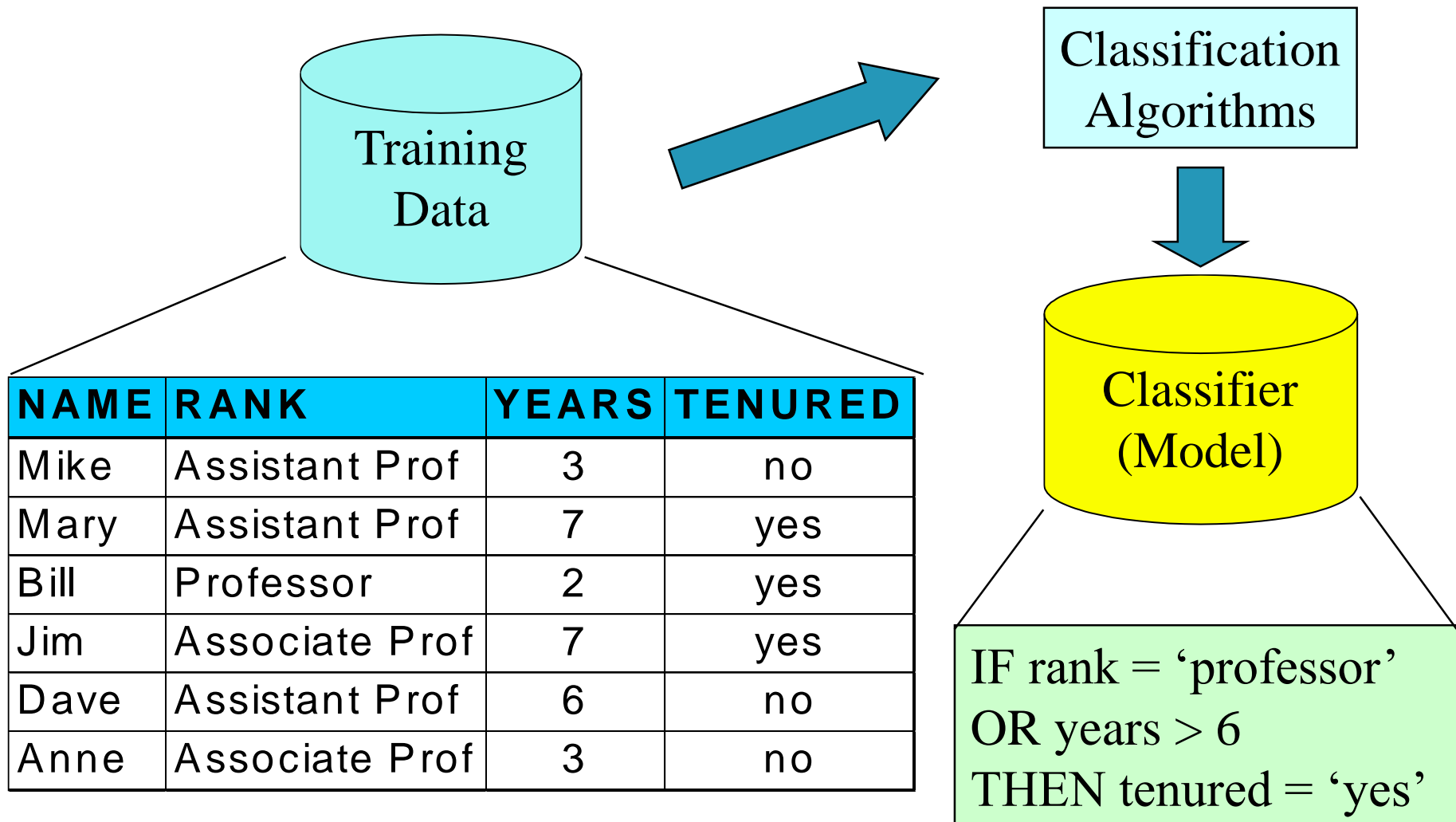
Classification—A Two-Step Process

- **Model construction**: describing a set of predetermined classes
 - Each tuple/sample is assumed to belong to a predefined class, as determined by the **class label attribute**
 - The set of tuples used for model construction is **training set**
 - The model is represented as classification rules, decision trees, or mathematical formulae

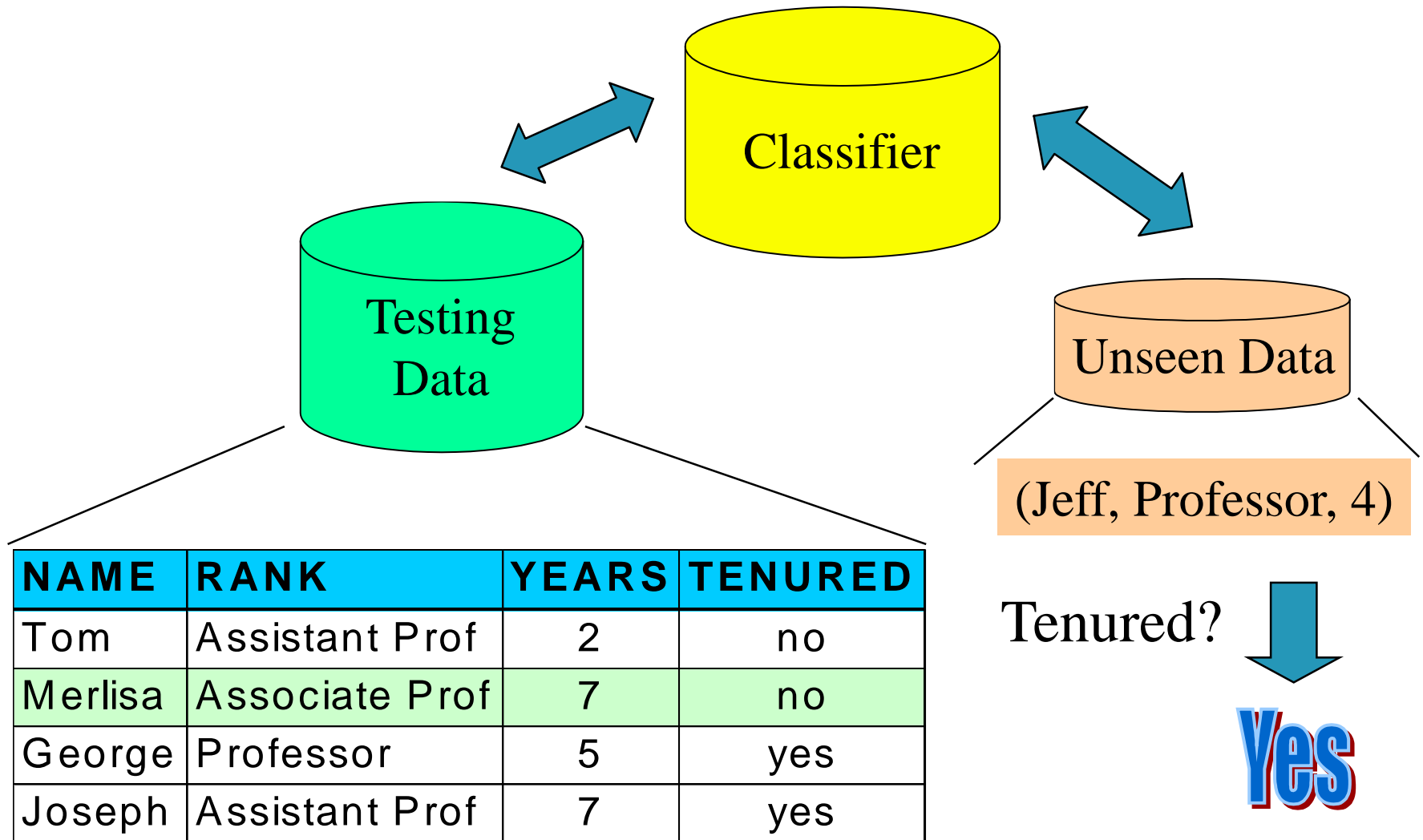
Classification—A Two-Step Process

- **Model usage**: for classifying future or unknown objects
 - **Estimate accuracy** of the model
 - The known label of test sample is compared with the classified result from the model
 - Accuracy rate is the percentage of test set samples that are correctly classified by the model
 - Test set is independent of training set, otherwise over-fitting will occur
 - If the accuracy is acceptable, use the model to **classify data** tuples whose class labels are not known

Process (1): Model Construction



Process (2): Using the Model in Classification



Supervised vs. Unsupervised Learning

- Supervised learning (classification)
 - Supervision: The training data (observations, measurements, etc.) are accompanied by labels indicating the class of the observations
 - New data is classified based on the training set
- Unsupervised learning (clustering)
 - The class labels of training data is unknown
 - Given a set of measurements, establish classes or clusters in the data

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Issues: Data Preparation

- Data cleaning
 - Preprocess data in order to reduce noise and handle missing values
- Relevance analysis (feature selection)
 - Remove the irrelevant or redundant attributes
- Data transformation
 - Generalize and/or normalize data

Issues: Evaluating Classification Methods

■ Accuracy

- classifier accuracy: predicting class label
- predictor accuracy: guessing value of predicted attributes

■ Speed

- time to construct the model (training time)
- time to use the model (classification/prediction time)

■ Robustness: handling noise and missing values

■ Scalability: efficiency in disk-resident databases 可扩展性

■ Interpretability 可解释性

- understanding and insight provided by the model

■ Other measures, e.g., goodness of rules, such as decision tree size or compactness of classification rules

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Classification by Decision Tree Induction

■ Decision tree

- A flow-chart-like tree structure
- Internal node denotes a splitting test on an attribute
- Branch represents an outcome of the test
- Leaf node represents class distribution

■ Decision tree generation -- two phases

- Tree construction
 - At start, all the training examples are at the root
 - Partition examples recursively based on selected attributes
- Tree pruning
 - Identify and remove branches that reflect noise or outliers

■ Use of decision tree: Classifying an unknown sample

Classification by Decision Tree Induction

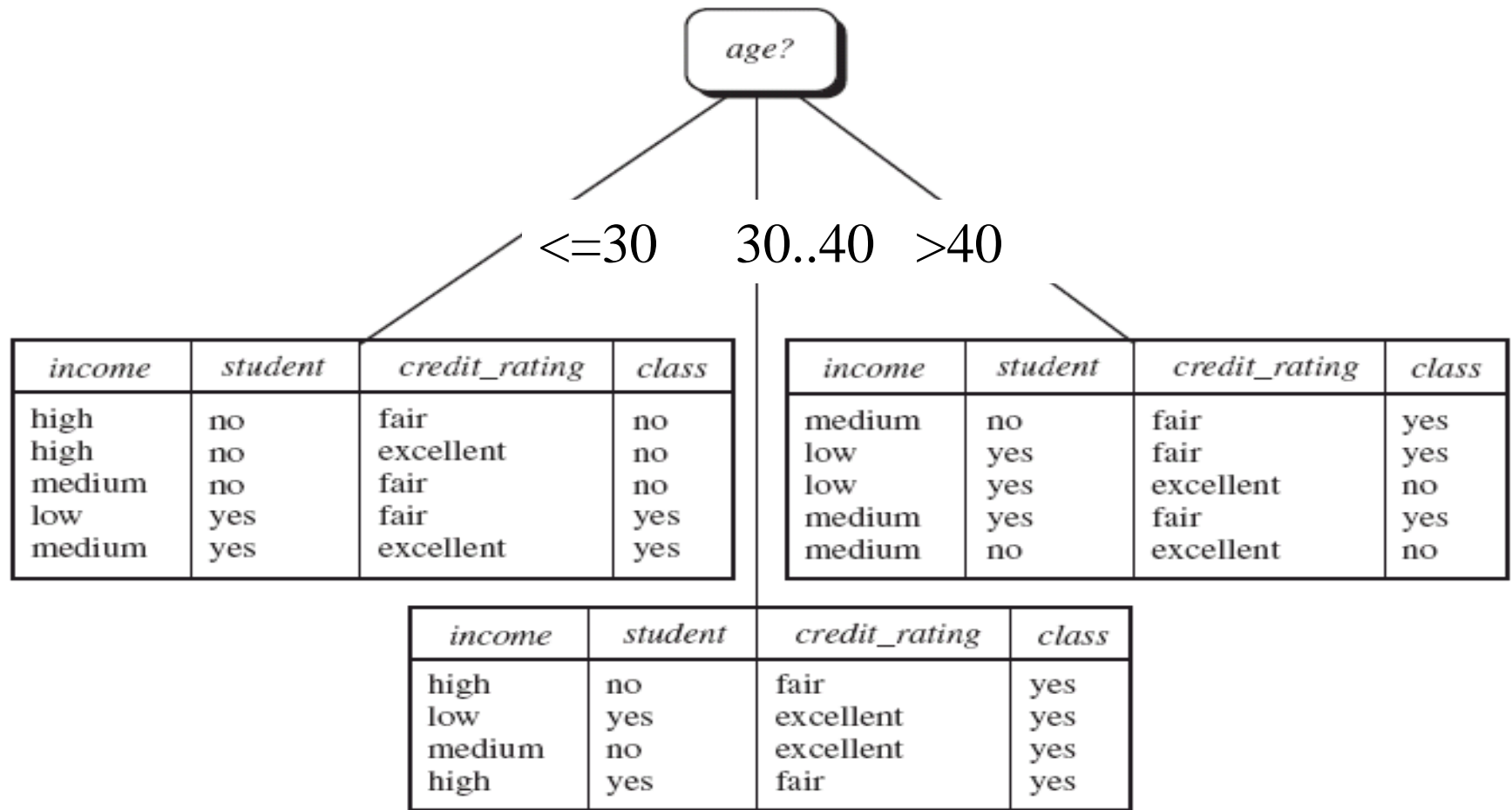
Generate_decision_tree (D , $attribute_list$)

- (1) create a node N ;
- (2) **if** tuples in D are all of the same class, C **then**
- (3) return N as a leaf node labeled with the class C ;
- (4) **if** $attribute_list$ is empty **then**
- (5) return N as a leaf node labeled with the majority class in D ; // majority voting
- (6) apply $Attribute_selection_method(D, attribute_list)$ to find the highest information gain;
- (7) label node N with *test-attribute*;
- (8) **for each** value a_i of *test-attribute* // partition the tuples and grow subtrees for each partition
- (9) Grow a branch from node N for *test-attribute* = a_i ; // a partition
- (10) Let s_i be the set of samples in D for which *test-attribute* = a_i ;
- (11) **if** s_i is empty **then**
- (12) attach a leaf labeled with the majority class in D to node N ;
- (13) else attach the node returned by **Generate_decision_tree**(s_i , $attribute_list$) to node N ;
- (14) **end for**

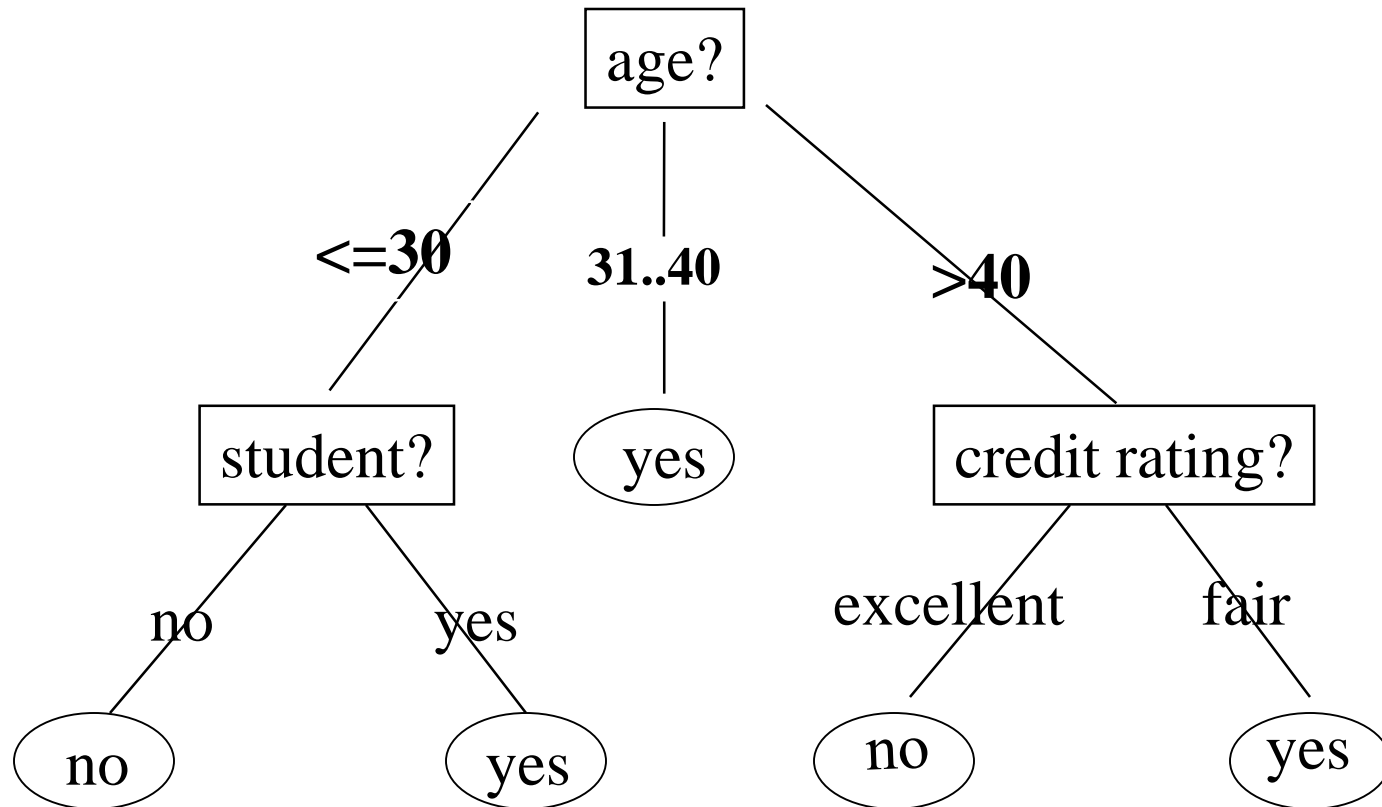
Decision Tree Induction: Training Dataset

age	income	student	credit_rating	buys_computer
<=30	high	no	fair	no
<=30	high	no	excellent	no
31...40	high	no	fair	yes
>40	medium	no	fair	yes
>40	low	yes	fair	yes
>40	low	yes	excellent	no
31...40	low	yes	excellent	yes
<=30	medium	no	fair	no
<=30	low	yes	fair	yes
>40	medium	yes	fair	yes
<=30	medium	yes	excellent	yes
31...40	medium	no	excellent	yes
31...40	high	yes	fair	yes
>40	medium	no	excellent	no

Decision Tree



Output: A Decision Tree for “*buys_computer*”



Algorithm for Decision Tree Induction

- Basic algorithm (a greedy algorithm)
 - Tree is constructed in a **top-down recursive divide-and-conquer manner**
 - At start, all the training examples are at the root
 - Attributes are categorical (if continuous-valued, they are discretized in advance)
 - Examples are partitioned recursively based on selected attributes
 - Test attributes are selected on the basis of a heuristic or statistical measure (e.g., **information gain, Gini index**)
- Conditions for stopping partitioning
 - All samples for a given node belong to the same class
 - There are no remaining attributes for further partitioning – **majority voting** is employed for classifying the leaf
 - There are no samples left

Information Gain (ID3/C4.5)

- Select the attribute with the highest information gain
- Assume there are two classes, P and N
 - Let the set of examples S contain p elements of class P and n elements of class N
 - The amount of information, needed to classify sample

$$I(p, n) = -\frac{p}{p+n} \log_2 \frac{p}{p+n} - \frac{n}{p+n} \log_2 \frac{n}{p+n}$$

Information Gain in Decision Tree Induction

- Assume that attribute A have v distinct values, $\{a_1, a_2, \dots, a_v\}$
- Training set S will be partitioned into sets $\{S_1, S_2, \dots, S_v\}$
 - If S_i contains p_i examples of P and n_i examples of N , the **entropy**, or the expected information based on the partitioning into subsets by attribute A is

$$E(A) = \sum_{i=1}^v \frac{p_i + n_i}{p + n} I(p_i, n_i)$$

- Information gain of A

$$Gain(A) = I(p, n) - E(A)$$

Attribute Selection by Information Gain Computation

- Class P:
buys_computer = “yes”
- Class N:
buys_computer = “no”
- $I(p, n) = I(9, 5) = 0.940$
- Compute the entropy for *age*:

age	p_i	n_i	$I(p_i, n_i)$
≤ 30	2	3	0.971
30...40	4	0	0
> 40	3	2	0.971

$$E(age) = \frac{5}{14} I(2,3) + \frac{4}{14} I(4,0) + \frac{5}{14} I(3,2) = 0.694$$

Hence

$$Gain(age) = I(p, n) - E(age) = 0.246$$

Exercise

1. Please calculate the information gain of *income*, *student*, and *credit_rating*, respectively.
 - $\text{Gain}(\text{income}) = 0.029$
 - $\text{Gain}(\text{Student}) = 0.151$
 - $\text{Gain}(\text{credit_rating}) = 0.048$

Gain Ratio for Attribute Selection (C4.5)

- Information gain measure is biased towards attributes with a large number of values
- C4.5 (a successor of ID3) uses gain ratio to overcome the problem (normalization to information gain)

$$SplitInfo_A(D) = -\sum_{j=1}^v \frac{|D_j|}{|D|} \times \log_2\left(\frac{|D_j|}{|D|}\right)$$

$$SplitInfo_A(D) = -\frac{4}{14} \times \log_2\left(\frac{4}{14}\right) - \frac{6}{14} \times \log_2\left(\frac{6}{14}\right) - \frac{4}{14} \times \log_2\left(\frac{4}{14}\right) = 0.926$$

- $GainRatio(A) = Gain(A)/SplitInfo(A)$
- Ex.
 - $gain_ratio(income) = 0.029/0.926 = 0.031$
- The attribute with the maximum gain ratio is selected as the splitting attribute

Gini Index (CART, IBM Intelligent Miner)

- If a data set T contains examples from n classes, gini index, $gini(T)$ is defined as

$$gini(T) = 1 - \sum_{j=1}^n p_j^2$$

where p_j is the relative frequency of class j in T .

- If a data set T is split into two subsets T_1 and T_2 with sizes N_1 and N_2 respectively, the $gini$ index of the split data contains examples from n classes, the $gini$ index of the split is defined as

$$gini_{split}(T) = \frac{N_1}{N} gini(T_1) + \frac{N_2}{N} gini(T_2)$$

- The attribute provides the smallest $gini_{split}(T)$ is chosen to split the node (*need to enumerate all possible splitting points for each attribute*).

Gini index (CART, IBM IntelligentMiner)

- The lowest is the best
- All attributes are assumed continuous-valued
- Can be modified for categorical attributes
- Ex. D has 9 tuples in buys_computer = “yes” and 5 in “no”

$$gini(D) = 1 - \left(\frac{9}{14}\right)^2 - \left(\frac{5}{14}\right)^2 = 0.459$$

- Suppose the attribute income partitions D into 10 in D_1 : {medium, high} and 4 in D_2

$$\begin{aligned} gini_{income \in \{medium, high\}}(D) &= \left(\frac{10}{14}\right) Gini(D_1) + \left(\frac{4}{14}\right) Gini(D_2) \\ &= \frac{10}{14} \left(1 - \left(\frac{6}{10}\right)^2 - \left(\frac{4}{10}\right)^2\right) + \frac{4}{14} \left(1 - \left(\frac{1}{4}\right)^2 - \left(\frac{3}{4}\right)^2\right) \\ &= 0.450 \end{aligned}$$

Extracting Classification Rules from Trees

- Represent the knowledge in the form of **IF-THEN** rules
- One rule is created for each path from the root to a leaf
- Each attribute-value pair along a path forms a conjunction
- The leaf node holds the class prediction
- Rules are easier for humans to understand
- Example

IF *age* = “<=30” AND *student* = “no” THEN *buys_computer* = “no”

IF *age* = “<=30” AND *student* = “yes” THEN *buys_computer* = “yes”

IF *age* = “31...40” THEN *buys_computer* = “yes”

IF *age* = “>40” AND *credit_rating* = “excellent” THEN *buys_computer* = “no”

IF *age* = “<=30” AND *credit_rating* = “fair” THEN *buys_computer* = “yes”

Overfitting and Tree Pruning

- Overfitting: An induced tree may overfit the training data
 - Too many branches, some may reflect anomalies due to noise or outliers
 - Poor accuracy for unseen samples
- Two approaches to avoid overfitting
 - Prepruning: Halt tree construction early—do not split a node if this would result in the goodness measure falling below a threshold
 - Difficult to choose an appropriate threshold
 - Postpruning: Remove branches from a “fully grown” tree—get a sequence of progressively pruned trees
 - Use a set of data different from the training data to decide which is the “best pruned tree”

Evaluating Classifier Accuracy

■ Holdout

保留法

- Train on 2/3
- Test on 1/3

■ Cross validation: k -fold cross validation

- Partition data set into k parts
- Train on random $(k-1)$ parts, test on 1 part
- Repeat k times
- Average accuracy

Comments on Decision Tree Induction

- Relatively faster learning speed (than other classification methods)
- Convertible to simple and easy to understand classification rules
- Comparable classification accuracy with other methods
- Comparably scalable to large database

Enhancements to Basic Decision Tree Induction

- Allow for continuous-valued attributes
 - Dynamically define new discrete-valued attributes that partition the continuous attribute value into a discrete set of intervals
- Handle missing attribute values
 - Assign the most common value of the attribute
- Attribute construction
 - Create new attributes based on existing ones

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Bayesian Classification

- A statistical classifier

Perform *probabilistic prediction*, i.e., predict class membership probabilities

- Foundation

Based on Bayes' Theorem

- Assumption

The effect of an attribute on a given class is independent of other attributes

- Performance

A simple Bayesian classifier, *naïve Bayesian classifier*, has comparable performance with decision tree and selected neural network classifiers

Bayesian Theorem: Basics

- Let X be a data sample, class label is unknown
- Let H be a *hypothesis*, e.g. X belongs to class C
- Classification is to determine $P(H|X)$, the probability that the hypothesis holds given the observed data sample X
- $P(H)$, the initial probability
 - E.g., X will buy computer, regardless of age, income, ...
- $P(X)$: probability that sample data is observed
- $P(X/H)$, the probability of observing the sample X , given that the hypothesis holds
 - E.g., Given that X will buy computer, what is the prob. that X is 31..40?

Bayesian Theorem

- Given training data X , probability of a hypothesis H , $P(H|X)$, follows the Bayes Theorem

$$P(H | \mathbf{X}) = \frac{P(\mathbf{X} | H)P(H)}{P(\mathbf{X})}$$

- Predict X belongs to C_i iff the probability $P(C_i|X)$ is the highest among all the $P(C_k|X)$ for all the k classes
- Practical difficulty: require initial knowledge of many probabilities, significant computational cost

Naïve Bayesian Classifier

- Let D be a training set of tuples and their associated class labels, and each tuple is represented by an n -D attribute vector $X = (x_1, x_2, \dots, x_n)$
- Suppose there are m classes C_1, C_2, \dots, C_m
- Classification is to derive the maximum posteriori, i.e., the maximal $P(C_i|X)$
- This can be derived from Bayes Theorem

$$P(C_i|X) = \frac{P(X|C_i)P(C_i)}{P(X)}$$

- Since $P(X)$ is constant for all classes, only

$$P(C_i|X) = P(X|C_i)P(C_i)$$

needs to be **maximized**

- $P(C_i)$ can be obtained from training data set s_i/s

Derivation of Naïve Bayes Classifier

- Assumption: attributes are conditionally independent (i.e., no dependence relation between attributes):

$$P(\mathbf{X} | C_i) = \prod_{k=1}^n P(x_k | C_i) = P(x_1 | C_i) \times P(x_2 | C_i) \times \dots \times P(x_n | C_i)$$

- This greatly reduces the computation cost: Only counts the class distribution
- If A_k is categorical, $P(x_k | C_i) = s_{ik}/s_i$, count the distribution
- If A_k is continuous-valued, $P(x_k | C_i)$ is usually computed based on Gaussian distribution with a mean μ and standard deviation σ

$$g(x, \mu, \sigma) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

and $P(x_k | C_i)$ is

$$P(X_k | C_i) = g(x_k, \mu_{C_i}, \sigma_{C_i})$$

Exercise

Predict what class does the data sample

X = (age ≤ 30,

Income = medium,

Student = yes

Credit_rating = Fair) belong to?

Class:

C1:buys_computer = 'yes'

C2:buys_computer = 'no'

age	income	student	credit_rating	comp
≤30	high	no	fair	no
≤30	high	no	excellent	no
31...40	high	no	fair	yes
>40	medium	no	fair	yes
>40	low	yes	fair	yes
>40	low	yes	excellent	no
31...40	low	yes	excellent	yes
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≤30	low	yes	fair	yes
>40	medium	yes	fair	yes
≤30	medium	yes	excellent	yes
31...40	medium	no	excellent	yes
31...40	high	yes	fair	yes
>40	medium	no	excellent	no

Solution

- $P(C_i)$: $P(\text{buys_computer} = \text{"yes"}) = 9/14 = 0.643$
 $P(\text{buys_computer} = \text{"no"}) = 5/14 = 0.357$
 - Compute $P(X|C_i)$ for each class
 - $P(\text{age} = \text{"<=30"} | \text{buys_computer} = \text{"yes"}) = 2/9 = 0.222$
 - $P(\text{age} = \text{"<= 30"} | \text{buys_computer} = \text{"no"}) = 3/5 = 0.6$
 - $P(\text{income} = \text{"medium"} | \text{buys_computer} = \text{"yes"}) = 4/9 = 0.444$
 - $P(\text{income} = \text{"medium"} | \text{buys_computer} = \text{"no"}) = 2/5 = 0.4$
 - $P(\text{student} = \text{"yes"} | \text{buys_computer} = \text{"yes"}) = 6/9 = 0.667$
 - $P(\text{student} = \text{"yes"} | \text{buys_computer} = \text{"no"}) = 1/5 = 0.2$
 - $P(\text{credit_rating} = \text{"fair"} | \text{buys_computer} = \text{"yes"}) = 6/9 = 0.667$
 - $P(\text{credit_rating} = \text{"fair"} | \text{buys_computer} = \text{"no"}) = 2/5 = 0.4$
 - **$X = (\text{age} \leq 30, \text{income} = \text{medium}, \text{student} = \text{yes}, \text{credit_rating} = \text{fair})$**
 - $P(X|C_i)$** : $P(X|\text{buys_computer} = \text{"yes"}) = 0.222 \times 0.444 \times 0.667 \times 0.667 = 0.044$
 $P(X|\text{buys_computer} = \text{"no"}) = 0.6 \times 0.4 \times 0.2 \times 0.4 = 0.019$
 - $P(X|C_i) \cdot P(C_i)$** : $P(X|\text{buys_computer} = \text{"yes"}) \cdot P(\text{buys_computer} = \text{"yes"}) = 0.028$
 $P(X|\text{buys_computer} = \text{"no"}) \cdot P(\text{buys_computer} = \text{"no"}) = 0.007$
- Therefore, X belongs to class ("buys_computer = yes")**

Naïve Bayesian Classifier: Comments

■ Advantages

- Easy to implement
- Good results obtained in most of the cases

■ Disadvantages

- Assumption: class conditional independence, therefore loss of accuracy
- Practically, dependencies do exist among variables
 - E.g., hospitals: patients: Profile: age, family history, etc.
Symptoms: fever, cough etc., Disease: lung cancer, diabetes, etc.
 - Dependencies among these cannot be modeled by Naïve Bayesian Classifier

■ How to deal with these dependencies?

- Bayesian Belief Networks

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Classification by Backpropagation

- Backpropagation: A **neural network** learning algorithm
- Started by psychologists and neurobiologists to develop and test computational analogues of neurons
- A neural network: A set of connected input/output units where each connection has a **weight** associated with it
- During the learning phase, the **network learns by**
adjusting the weights so as to be able to predict the
correct class label of the input tuples

A Multi-Layer Feed-Forward Neural Network

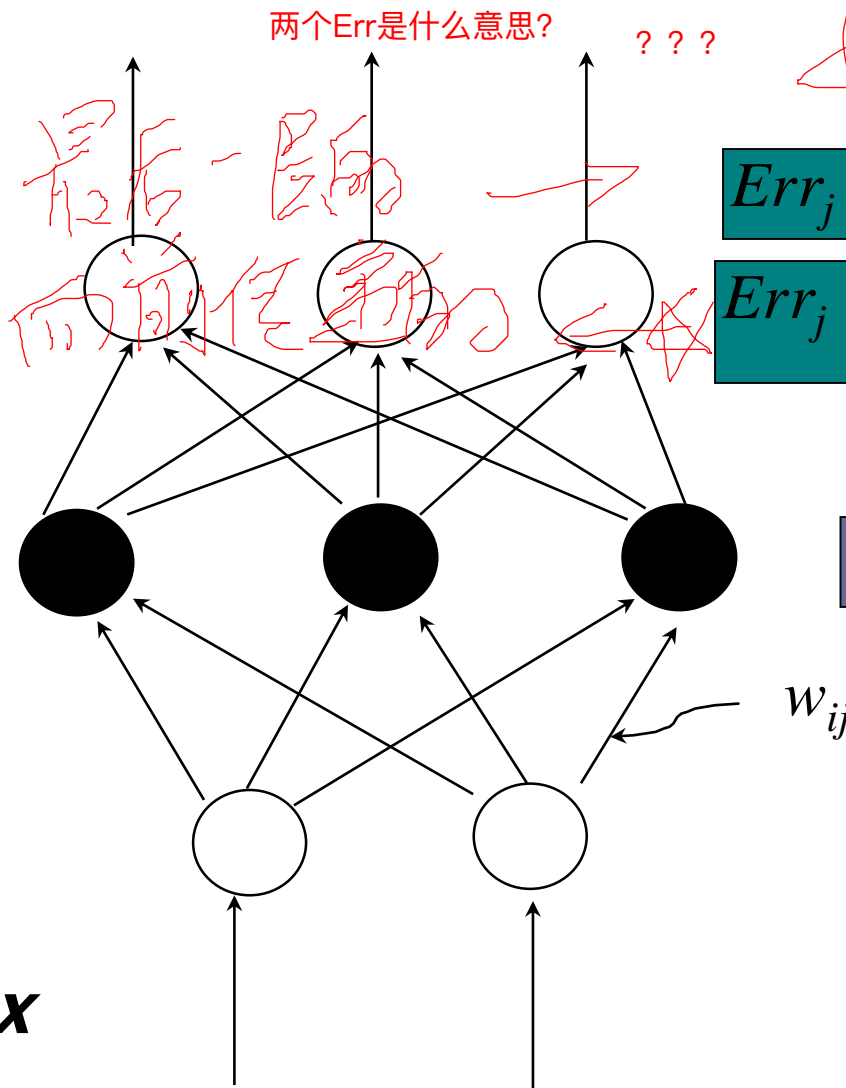
Output vector

Output layer

Hidden layer

Input layer

Input vector: X



$$Err_j = O_j(1 - O_j)(T_j - O_j)$$

$$Err_j = O_j(1 - O_j) \sum_k Err_k w_{jk}$$

$$\theta_j = \theta_j + (l) Err_j$$

$$w_{ij} = w_{ij} + (l) Err_j O_i$$

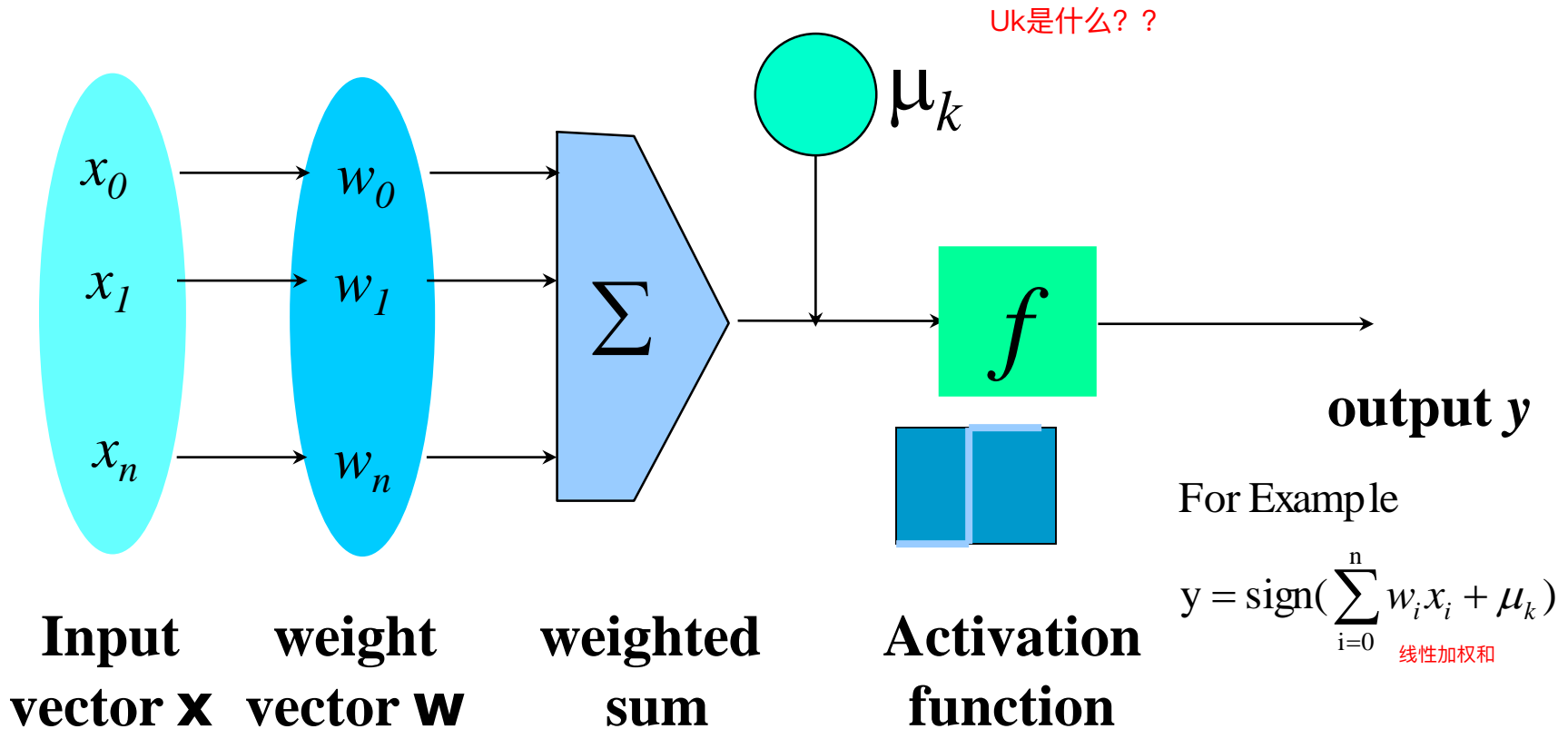
$$O_j = \frac{1}{1 + e^{-I_j}}$$

$$I_j = \sum_i w_{ij} O_i + \theta_j$$

Defining a Network Topology

- First decide the **network topology**: # of units in the *input layer*, # of *hidden layers* (if > 1), # of units in *each hidden layer*, and # of units in the *output layer*
- Normalizing the input values for each attribute measured in the training tuples to [0.0—1.0]
- For categorical attribute, one **input** unit per domain value, each initialized to 0
- **Output**, if for classification and more than two classes, one output unit per class is used
- Once a network has been trained and its accuracy is **unacceptable**, repeat the training process with a *different network topology* or a *different set of initial weights*

A Neuron (= a perceptron)



- The n -dimensional input vector \mathbf{x} is mapped into variable y by means of the scalar product and a nonlinear function mapping

How A Multi-Layer Neural Network Works?

- The **inputs** to the network correspond to the attributes measured for each training tuple
- Inputs are fed simultaneously into the units making up the **input layer**
- They are then weighted and fed simultaneously to a **hidden layer**
- The number of hidden layers is arbitrary, although usually only one
- The weighted outputs of the last hidden layer are input to units making up the **output layer**, which emits the network's prediction
- The network is **feed-forward** in that none of the weights cycles back to an input unit or to an output unit of a previous layer
- From a statistical point of view, networks perform **nonlinear regression**: Given enough hidden units and enough training samples, **they can closely approximate any function**

Backpropagation

- Initialize weights and biases as random numbers
- Iteratively process a set of training tuples & compare the network's prediction with the actual known target value
- For each training tuple, the weights are modified to minimize the mean squared error between the network's prediction and the actual target value
- Modifications are made in the “backwards” direction: from the output layer, through each hidden layer down to the first hidden layer, hence “backpropagation”

Backpropagation

Algorithm: Backpropagation. Neural network learning for classification or prediction, using the backpropagation algorithm.

Input:

- D , a data set consisting of the training tuples and their associated target values;
- l , the learning rate;
- *network*, a multilayer feed-forward network.

Output: A trained neural network.

Method:

```
(1) Initialize all weights and biases in network;  
(2) while terminating condition is not satisfied {  
(3)   for each training tuple  $X$  in  $D$  {  
(4)     // Propagate the inputs forward:  
(5)     for each input layer unit  $j$  {  
(6)        $O_j = I_j$ ; // output of an input unit is its actual input value  
(7)     for each hidden or output layer unit  $j$  {  
(8)        $I_j = \sum_i w_{ij} O_i + \theta_j$ ; // compute the net input of unit  $j$  with respect to the previous layer,  $i$   
(9)        $O_j = \frac{1}{1 + e^{-I_j}}$ ; } // compute the output of each unit  $j$   
(10)    // Backpropagate the errors;  
(11)    for each unit  $j$  in the output layer  
(12)       $Err_j = O_j(1 - O_j)(T_j - O_j)$ ; // compute the error  
(13)    for each unit  $j$  in the hidden layers, from the last to the first hidden layer  
(14)       $Err_j = O_j(1 - O_j) \sum_k Err_k w_{jk}$ ; // compute the error with respect to the next higher layer,  $k$   
(15)    for each weight  $w_{ij}$  in network {  
(16)       $\Delta w_{ij} = (l) Err_j O_i$ ; // weight increment  
(17)       $w_{ij} = w_{ij} + \Delta w_{ij}$ ; } // weight update  
(18)    for each bias  $\theta_j$  in network {  
(19)       $\Delta \theta_j = (l) Err_j$ ; // bias increment  
(20)       $\theta_j = \theta_j + \Delta \theta_j$ ; } // bias update  
(21)  }
```

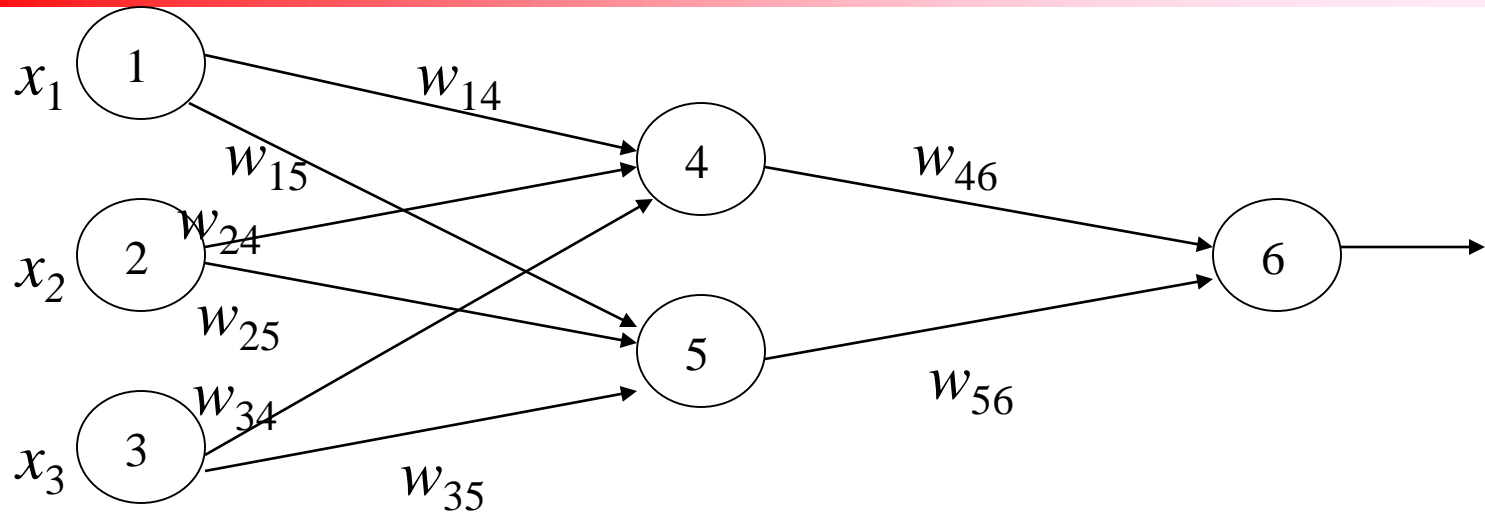

Backpropagation

■ Steps

初始化和权重偏置

- Initialize weights (to small random #s) and biases in the network
- Propagate the inputs forward (by applying activation function)
- Backpropagate the error (by updating weights and biases)
- Terminating condition (when error is very small, etc.)

Exercise



x_1	x_2	x_3	w_{14}	w_{15}	w_{24}	w_{25}	w_{34}	w_{35}	w_{46}	w_{56}	θ_4 ^{Bias}	θ_5	θ_6
1	0	1	0.2	-0.3	0.4	0.1	-0.5	0.2	-0.3	-0.2	-0.4	0.2	0.1

Unit j	Net input, I_j	Output, O_j
4	$0.2 + 0 - 0.5 - 0.4 = -0.7$	$1/(1 + e^{0.7}) = 0.332$
5	$-0.3 + 0 + 0.2 + 0.2 = 0.1$	$1/(1 + e^{-0.1}) = 0.525$
6	$(-0.3)(0.332) - (0.2)(0.525) + 0.1 = -0.105$	$1/(1 + e^{0.105}) = 0.474$

Exercise

Unit j	Err j
6	$(0.474)(1 - 0.474)(1 - 0.474) = 0.1311$
5	$(0.525)(1 - 0.525)(0.1311)(-0.2) = -0.0065$
4	$(0.332)(1 - 0.332)(0.1311)(-0.3) = -0.0087$

Weight or bias	New value
w_{46}	$-0.3 + (0.9)(0.1311)(0.332) = -0.261$
w_{56}	$-0.2 + (0.9)(0.1311)(0.525) = -0.138$
w_{14}	$0.2 + (0.9)(-0.0087)(1) = 0.192$
w_{15}	$-0.3 + (0.9)(-0.0065)(1) = -0.306$
w_{24}	$0.4 + (0.9)(-0.0087)(0) = 0.4$
w_{25}	$0.1 + (0.9)(-0.0065)(0) = 0.1$
w_{34}	$-0.5 + (0.9)(-0.0087)(1) = -0.508$
w_{35}	$0.2 + (0.9)(-0.0065)(1) = 0.194$
θ_6	$0.1 + (0.9)(0.1311) = 0.218$
θ_5	$0.2 + (0.9)(-0.0065) = 0.194$
θ_4	$-0.4 + (0.9)(-0.0087) = -0.408$

Backpropagation and Interpretability

- Rule extraction from networks: network pruning
 - Simplify the network structure by removing weighted links that have the least effect on the trained network
 - The set of input and activation values are studied to derive rules describing the relationship between the input and hidden unit layers
- Sensitivity analysis: assess the impact that a given input variable has on a network output. The knowledge gained from this analysis can be represented in rules

Neural Network as a Classifier

■ Strength

- High tolerance to noisy data
- Well-suited for continuous-valued inputs and outputs
- Successful on a wide array of real-world data
- Techniques have recently been developed for the extraction of rules from trained neural networks

Neural Network as a Classifier

■ Weakness

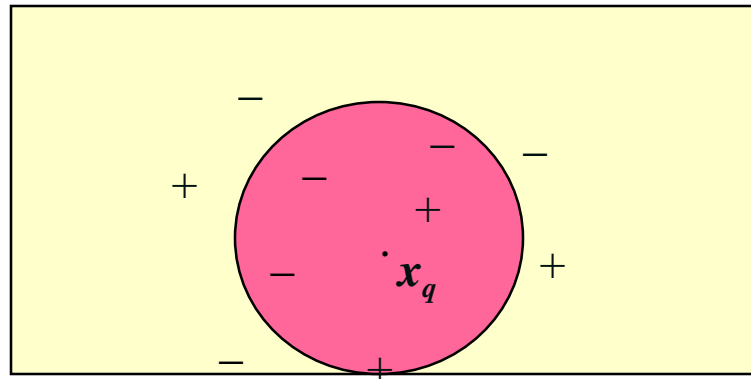
- Long training time
- Require a number of parameters typically best determined empirically, e.g., the network topology or “structure”
- Poor interpretability: Difficult to interpret the symbolic meaning behind the learned weights and of “hidden units” in the network

Classification and Prediction

- What is classification?
What is prediction?
- Issues regarding classification and prediction
- Classification by decision tree induction
- Bayesian classification
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- Other classification methods
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- Summary

The k -Nearest Neighbor Algorithm

- All instances correspond to points in the n -D space
- The nearest neighbor is defined in terms of Euclidean distance, $\text{dist}(X_1, X_2)$
- Target function could be discrete- or real- valued
- For discrete-valued, k -NN returns the most common value among the k training examples nearest to X_q



Exercise

1. Consider the one-dimensional data set. Please classify the data point $x=5.0$ according to its 1-, 3-, and 5-nearest neighbors (using majority vote).

x	0.5	3.0	4.5	4.6	4.9	5.2	5.3	5.5	7.0	9.5
y	-	-	+	+	+	-	-	+	-	-

Discussion on the k -NN Algorithm

- k -NN for real-valued prediction for a given unknown tuple
 - Returns the mean values of the k nearest neighbors
- Robust to noisy data by averaging k -nearest neighbors
- Distance between neighbors could be dominated by irrelevant attributes
 - To overcome it, eliminate irrelevant attributes
- Lazy-learner
 - Not build a classifier
 - Store all the training samples
 - High computational cost for each new tuple

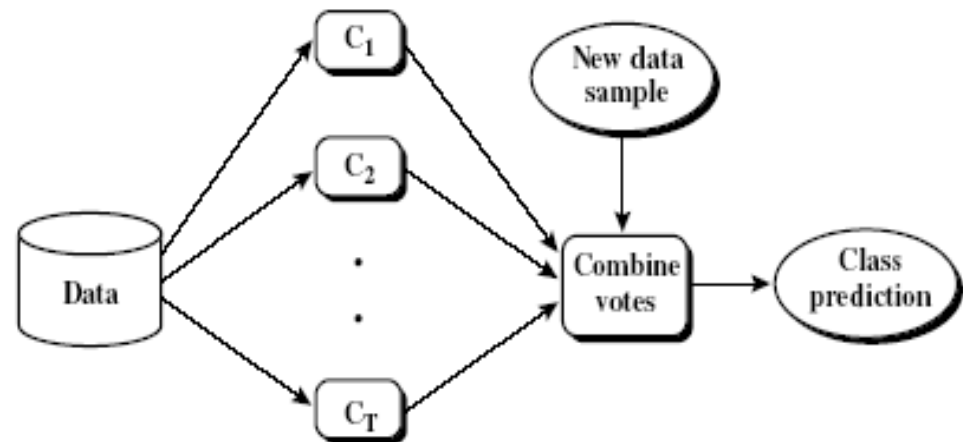
Ensemble Methods: Increasing the Accuracy

■ Ensemble methods

- Use a combination of models to increase accuracy
- Combine a series of k learned models, M_1, M_2, \dots, M_k , with the aim of creating an improved model M^*

■ Popular ensemble methods

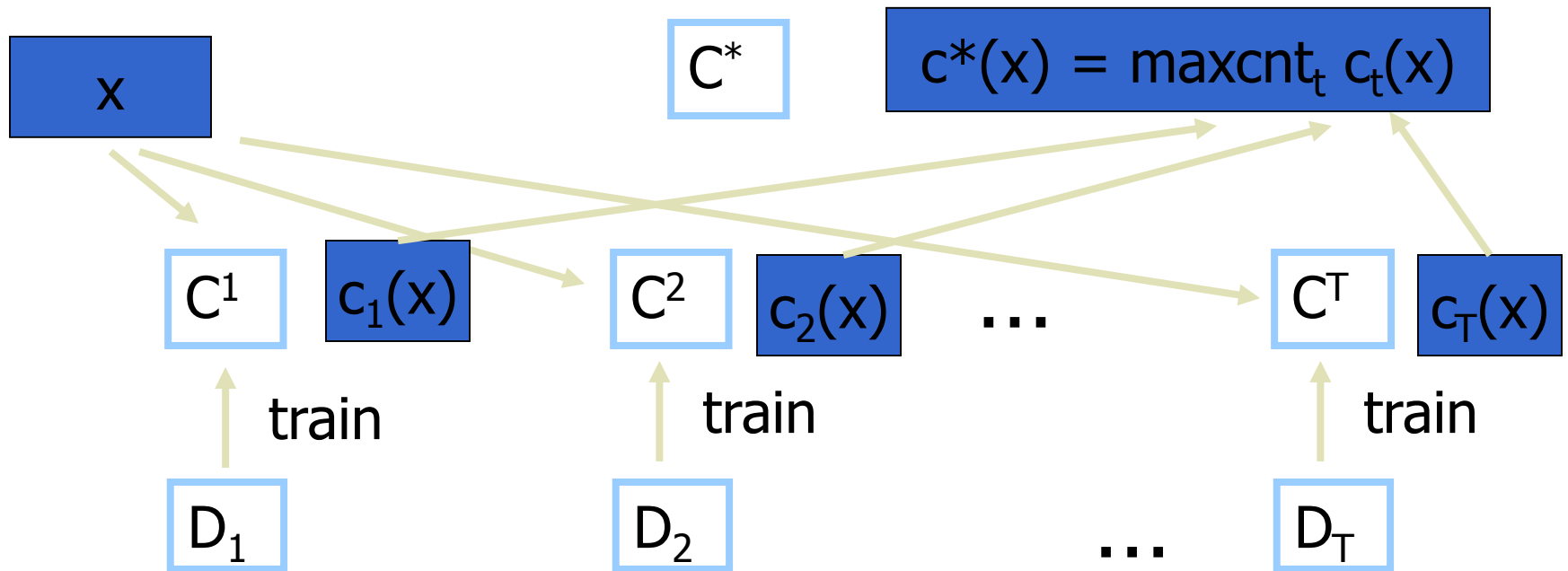
- Bagging
- Boosting



Bagging: Bootstrap Aggregation

- Analogy: Diagnosis based on multiple doctors' majority vote
- Training
 - Given a set D of d tuples, at each iteration i , a training set D_i is sampled with replacement from D
 - A classifier model M_i is learned for each training set D_i
- Classification: classify an unknown sample X
 - Each classifier M_i returns its class prediction
 - The bagged classifier M^* counts the votes and assigns the class with the most votes to X

Bagging: Bootstrap Aggregation



Bagging: Bootstrap Aggregation

- Prediction: can be applied to the prediction of continuous values by taking the average value of each prediction for a given test tuple
- Accuracy
 - Often significant better than a single classifier derived from D
 - For noise data: not considerably worse, more robust
 - Proved improved accuracy in prediction

Exercise

1. Following is a data set to construct a bagging classifier.

x	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1
y	1	1	1	-1	-1	-1	-1	1	1	1

Examples chosen for training in each round are shown below:

x	0.1	0.2	0.2	0.3	0.4	0.4	0.5	0.6	0.9	0.9
y	1	1	1	1	-1	-1	-1	-1	1	1

$0.35 < x \leq 0.75 \Rightarrow y = -1$

x	0.1	0.2	0.3	0.5	0.5	0.8	0.9	1	1	1
y	1	1	1	-1	-1	1	1	1	1	1

$0.4 < x \leq 0.65 \Rightarrow y = -1$

x	0.1	0.2	0.3	0.4	0.4	0.5	0.7	0.7	0.8	0.9
y	1	1	1	-1	-1	-1	-1	-1	1	1

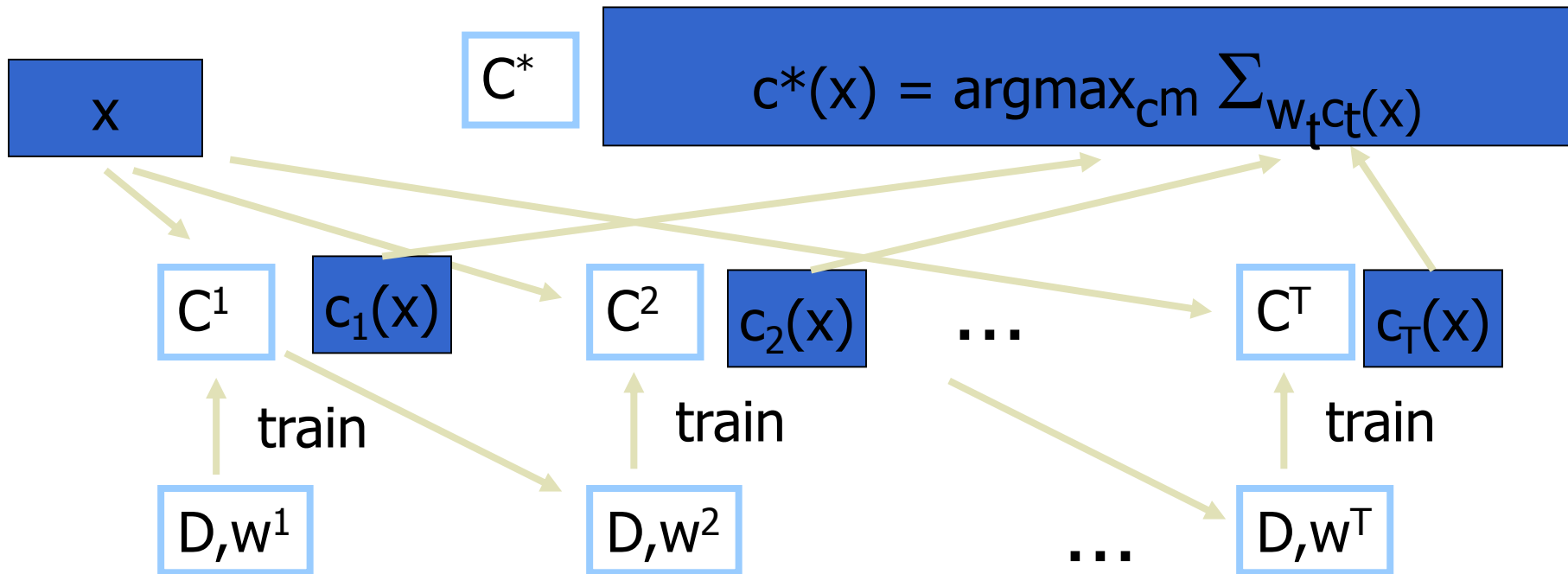
$0.35 < x \leq 0.75 \Rightarrow y = -1$

Please predict the class label for the record $x=0.38$.

Boosting

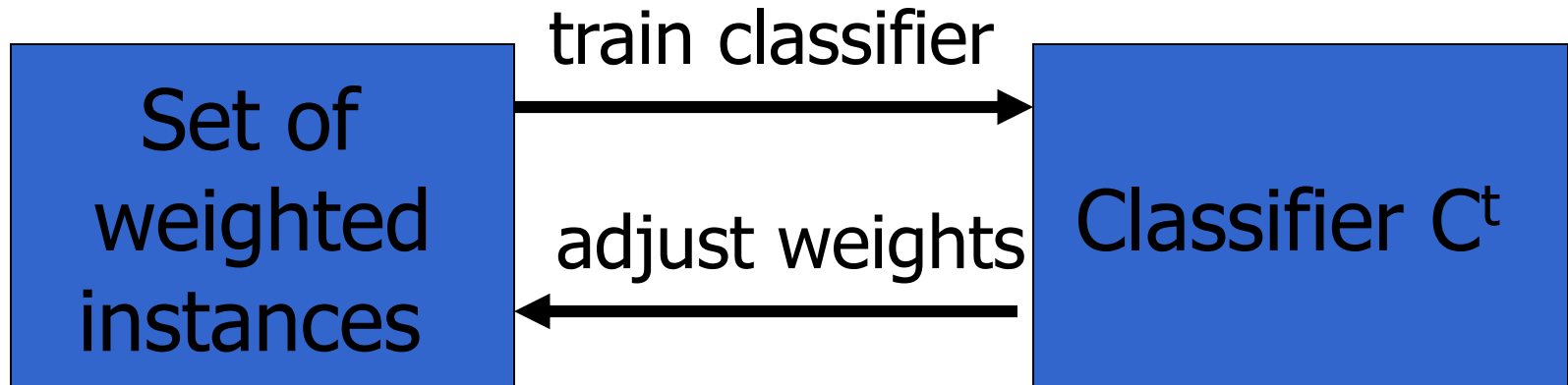
- Analogy: Consult several doctors, based on a combination of weighted diagnoses — weight assigned based on the previous diagnosis accuracy
- How boosting works?
 - After a classifier M_i is learned, the weights are updated to allow the subsequent classifier, M_{i+1} , pay more attention to the training tuples that were misclassified by M_i
 - A series of k classifiers is iteratively learned
 - The final M^* combines the votes of each individual classifier, where the weight of each classifier's vote is a function of its accuracy

Boosting



Boosting

- The boosting algorithm can be extended for the prediction of continuous values
- Comparing with bagging: boosting tends to achieve greater accuracy, but it also risks overfitting the model to misclassified data



Bagging vs. Boosting

■ Model training:

- Bagging: random sampling, independent classifiers
- Boosting: subsequent classifier, M_{i+1} , pay more attention to the training tuples that were misclassified by M_i

■ Model usage:

- Bagging: equal weight
- Boosting: different weight assigned

Ensemble Methods

- Text mining
- Video pattern recognition
- Audio pattern recognition

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What Is Prediction?

- (Numerical) prediction is similar to classification
 - construct a model
 - use model to predict continuous or ordered value for a given input
- Prediction is different from classification
 - Classification refers to predict categorical class label
 - Prediction models continuous-valued functions
- Major method for prediction: regression
 - model the relationship between one or more *independent* or **predictor** variables and a *dependent* or **response** variable
- Regression analysis
 - Linear and multiple regression
 - Non-linear regression
 - Other regression methods: generalized linear model, Poisson regression, log-linear models, regression trees, logistic regression

Linear Regression

- Linear regression: a response variable y and a single predictor variable x

$$y = w_0 + w_1 x$$

where w_0 (intercept) and w_1 (slope) are regression coefficient

- Method of least squares: estimates the best-fitting straight line

$$w_1 = \frac{\sum_{i=1}^{|D|} (x_i - \bar{x})(y_i - \bar{y})}{\sum_{i=1}^{|D|} (x_i - \bar{x})^2} \quad w_0 = \bar{y} - w_1 \bar{x}$$

- Multiple linear regression: more than one predictor variable
 - Training data is of the form $(\mathbf{X}_1, y_1), (\mathbf{X}_2, y_2), \dots, (\mathbf{X}_{|D|}, y_{|D|})$
 - Ex. For 2-D data, we may have: $y = w_0 + w_1 x_1 + w_2 x_2$
 - Solvable by extension of least square method or using SAS, S-Plus, R, Matlab
 - Many nonlinear functions can be transformed into the above

Nonlinear Regression

- A polynomial regression model can be transformed into linear regression model. For example,

$$y = w_0 + w_1 x + w_2 x^2 + w_3 x^3$$

convertible to linear with new variables: $x_2 = x^2$, $x_3 = x^3$

$$y = w_0 + w_1 x + w_2 x_2 + w_3 x_3$$

- Some models are intractable nonlinear (e.g., sum of exponential terms)
 - possible to obtain least square estimates through extensive calculation on more complex formulae

Other Regression-Based Models

■ Generalized linear model:

- Foundation on which linear regression can be applied to modeling categorical response variables
- Logistic regression: models the prob. of some event occurring as a linear function of a set of predictor variables

$\text{Log}(p/1-p) = w_0 + w_1 X_1 + w_2 X_2 + \dots + w_n X_n$, p is probability $Y=1$

- Poisson regression: models the data that exhibit a Poisson distribution

■ Log-linear models: (for categorical data)

- Approximate discrete multidimensional prob. distributions
- Also useful for data compression and smoothing

$$\log(y) = w_0 + w_1 X + w_2 X_2 + \dots + w_n X_n$$

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Classifier Accuracy Measures

- Accuracy of a classifier M , $\text{acc}(M)$: percentage of test set tuples that are correctly classified by the model M
 - Given m classes, $CM_{i,j}$, an entry in a [confusion matrix](#), indicates # of tuples in class i that are labeled by the classifier as class j
 - Accuracy = $(\text{t-pos} + \text{t-neg}) / (\text{pos} + \text{neg})$
 - Error rate (misclassification rate) of $M = 1 - \text{acc}(M)$

Predicted class

	C_1	C_2	Total
C_1	True positive	False negative	pos
C_2	False positive	True negative	neg
Total	t-pos+f-pos	t-neg+f-neg	pos+neg

Actual class

Classifier Accuracy Measures

■ Alternative accuracy measures

sensitivity = $t\text{-pos}/\text{pos}$ /* true positive recognition rate */

specificity = $t\text{-neg}/\text{neg}$ /* true negative recognition rate */

precision = $t\text{-pos}/(t\text{-pos} + f\text{-pos})$

accuracy = $\text{sensitivity} * \text{pos}/(\text{pos} + \text{neg}) + \text{specificity} * \text{neg}/(\text{pos} + \text{neg})$
 = $(t\text{-pos} + t\text{-neg})/(\text{pos} + \text{neg})$

Exercise

1. Please compute the sensitivity, specificity, precision and accuracy of the classifier.

classes	buy_computer = yes	buy_computer = no	total	recognition(%)
buy_computer = yes	6954	46	7000	99.34
buy_computer = no	412	2588	3000	86.27
total	7366	2634	10000	95.42

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Summary (I)

- **Classification** and **prediction** are two forms of data analysis that can be used to extract **models** describing important data classes or to predict future data trends.
- Effective and scalable methods have been developed for **decision trees induction, Naive Bayesian classification, Backpropagation, k-nearest neighbor classifiers.**

Summary (II)

- Linear, nonlinear, and generalized linear models of regression can be used for prediction. Many nonlinear problems can be converted to linear problems by performing transformations on the predictor variables.
- k-fold cross-validation is a recommended method for accuracy estimation. 推荐的
- Bagging and boosting can be used to increase overall accuracy by learning and combining a series of individual models.
- No single method has been found to be superior over all others for all data sets.
- Issues such as accuracy, training time, robustness, interpretability, and scalability must be considered.