

A. Pseudocode

Algorithm 1 corresponds to Path A and B and Algorithm 2 corresponds to Path C in Fig. 5.

Algorithm 1: Proactive Drift Adaptation

Data: An instance from data stream
Input : ForegroundTrees, windows of each foreground tree's classification results W , DriftIntervals, AdaptationIntervals, w_{adapt} , ϵ_{hybrid}
Output: PotentialDriftedTrees, ActualDriftedTrees

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1 PotentialDriftedTrees  $\leftarrow \{\}$ ;
2 ActualDriftedTrees  $\leftarrow \{\}$ ;
3 for  $i \in [0, NumOfForegroundTrees]$  do
4   if  $DriftIntervals[i] > 0$  then
5     DriftIntervals[i]  $\leftarrow DriftIntervals[i] - 1$ ;
6     if  $DriftIntervals[i] == 0$  then
7       DriftIntervals[i]  $\leftarrow -1$ ;
8       PotentialDriftedTrees.append(ForegroundTrees[i]);
9       AdaptationIntervals[i]  $\leftarrow w_{adapt}$ ;
10    end
11  end
12  if  $AdaptationIntervals[i] > 0$  then
13    AdaptationIntervals[i]  $\leftarrow AdaptationIntervals[i] - 1$ ;
14    if  $AdaptationIntervals[i] == 0$  then
15      AdaptationIntervals[i]  $\leftarrow -1$ ;
16      // Check for false positive
17      if  $\overline{W}_1[i] - \overline{W}_0[i] > \epsilon_{hybrid}$  then
18        ActualDriftedTrees.append(ForegroundTrees[i]);
19      end
20    end
21  end

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B. Parameter Sensitivity Evaluations

There are four parameters that may have an effect on the performance of the Nacre framework, specifically the $w_{retrace}$ threshold, w_{adapt} for evaluating the proactively anticipated concepts, β threshold that controls the strictness for assessing if the proactively predicted drifts are false positives, $\delta_{stability}$ for detecting stability of the trees. Table IV shows the impact of the parameters is relatively stable, and that Nacre is robust under a controlled environment. These parameters do not have statistically significant impact on performance, and can be fine tuned for risk-averse environments.

The higher cumulative gains come from the proactively correctly selected candidate trees. The anticipated drifted trees must be accurate for the base recurrent drift classifier, PEARL, to find the correct candidate trees that fit the incoming concepts. Otherwise, the candidate tree pool gets filled with wrong trees, since the size of the candidate trees is fixed and is evicted by First In, First Out. This will generate more noise and deteriorate performance. The stable results show that Nacre can accurately anticipate the correct drifted trees, which generates further accuracy gains.

Table V investigates the impact of the β parameter. When the β values are varied the cumulative accuracy gains may be accrued from both the True Positive (TP) and False Positive (FP) signals that a foreground tree needs to be replaced with

Algorithm 2: Proactive Drift Prediction

Data: Instance x from data stream
Input : ForegroundTrees, windows of each foreground tree's classification results W , LastDriftedTrees, DriftIntervalSequences, DriftSequencePredictors, Clusterers, Data Buffer maintaining a window of the data, current timestamp $t_{current}$, $w_{retrace}$, ϵ_{stable}
Output: DriftIntervals

```

1 for  $i \in [0, NumOfForegroundTrees]$  do
2   if not IsStable( $i$ ) then
3     continue;
4   end
5    $t \leftarrow FindLastActualDriftPoint(i)$ ;
6   DriftIntervals[i]  $\leftarrow PredictNextDriftInterval(i, t)$ ;
7 end
8 function IsStable( $i$ ):
9   if ForegroundTrees[i].predict( $x$ ) ==  $x.label$  then
10    |  $W[i].push(0)$ ;
11   else
12    |  $W[i].push(1)$ ;
13   end
14   if  $\overline{W}_1[i] - \overline{W}_0[i] > \epsilon_{stable}$  then
15     while  $\overline{W}_1[i] - \overline{W}_0[i] > \epsilon_{stable}$  do
16       |  $W[i].pop()$ ;
17     end
18     return True;
19   end
20   return False;
21 end
22 function FindLastActualDriftPoint( $i$ ):
23   CurrentTreeWindow  $\leftarrow \{\}$ ;
24   DriftedTreeWindow  $\leftarrow \{\}$ ;
25    $t \leftarrow t_{current}$ ;
26   while  $x_t$  in Data Buffer do
27     if ForegroundTrees[i].predict( $x$ ) ==  $x_t.label$  then
28       | CurrentTreeWindow.push(1);
29     else
30       | CurrentTreeWindow.push(0);
31     end
32     if LastDriftedTrees[i].predict( $x$ ) ==  $x_t.label$  then
33       | DriftedTreeWindow.push(1);
34     else
35       | DriftedTreeWindow.push(0);
36     end
37     if Size(CurrentTreeWindow) >  $w_{retrace}$  then
38       | CurrentTreeWindow.pop();
39       | DriftedTreeWindow.pop();
40       if Sum(DriftedTreeWindow) > Sum(CurrentTreeWindow) then
41         | break;
42       end
43     end
44      $t \leftarrow t - 1$ ;
45   end
46   return  $t$ ;
47 end
48 function PredictNextDriftInterval( $i, t$ ):
49   LastDriftInterval  $\leftarrow t_{current} - t$ ;
50   LastDriftInterval  $\leftarrow$ 
51     Clusterers[i].TrainAndPredict(LastDriftInterval);
52   DriftIntervalSequences[i].push(LastDriftInterval);
53   DriftSequencePredictors[i].train();
54   DriftIntervalSequences[i].pop();
55   return DriftSequencePredictors[i].predict(DriftIntervalSequences[i]);

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TABLE IV: Parameter Sensitivity Evaluation

Agrawal Poisson 10 with Abrupt Drifts					
$w_{retrace}$	Acc. Gain per Drift (%)	Cum. Acc. Gain (%)	Runtime (min)	#Trees	
25	8.67 \pm 0.71	5253.54 \pm 476.62	10.93 \pm 0.28	4525 \pm 75	
50	8.57 \pm 0.76	5265.40 \pm 329.91	11.91 \pm 0.38	4463 \pm 86	
75	8.56 \pm 0.76	5169.56 \pm 625.20	12.28 \pm 0.26	4457 \pm 95	
100	8.82 \pm 0.68	5421.69 \pm 359.90	12.37 \pm 0.27	4436 \pm 85	
500	8.63 \pm 0.71	5220.61 \pm 508.49	12.83 \pm 0.28	4256 \pm 194	
1000	8.53 \pm 0.94	5223.94 \pm 611.42	13.21 \pm 0.50	4243 \pm 177	
w_{adapt}	Acc. Gain per Drift (%)	Cum. Acc. Gain (%)	Runtime (min)	#Trees	
200	8.67 \pm 0.71	5253.54 \pm 476.62	10.93 \pm 0.28	4525 \pm 75	
400	8.82 \pm 0.52	5407.84 \pm 425.27	10.94 \pm 0.46	4527 \pm 78	
600	8.79 \pm 0.82	5298.67 \pm 459.77	10.60 \pm 0.19	4285 \pm 144	
800	8.62 \pm 0.70	5183.53 \pm 413.82	10.63 \pm 0.28	4302 \pm 165	
1000	8.27 \pm 0.78	4967.52 \pm 370.72	10.69 \pm 0.27	4273 \pm 153	
$\delta_{stability}$	Acc. Gain per Drift (%)	Cum. Acc. Gain (%)	Runtime (min)	#Trees	
0.1	8.57 \pm 0.56	5293.45 \pm 406.84	11.26 \pm 0.45	4484 \pm 93	
0.01	8.67 \pm 0.71	5253.54 \pm 476.62	10.93 \pm 0.28	4525 \pm 75	
0.001	8.57 \pm 0.42	5260.79 \pm 480.39	10.61 \pm 0.34	4461 \pm 106	
β	Acc. Gain per Drift (%)	Cum. Acc. Gain (%)	Runtime (min)	#Trees	
0.1	8.72 \pm 0.54	5313.09 \pm 345.13	11.06 \pm 0.30	4353 \pm 91	
0.3	8.63 \pm 0.63	5269.30 \pm 396.78	11.07 \pm 0.27	4349 \pm 104	
0.5	8.68 \pm 0.50	5223.91 \pm 437.61	11.05 \pm 0.32	4376 \pm 76	
0.7	8.45 \pm 0.54	5085.69 \pm 359.44	11.04 \pm 0.22	4356 \pm 85	
0.9	8.67 \pm 0.71	5253.54 \pm 476.62	10.93 \pm 0.28	4525 \pm 75	
Agrawal Poisson 10 with Gradual Drifts					
$w_{retrace}$	Acc. Gain per Drift (%)	Cum. Acc. Gain (%)	Runtime (min)	#Trees	
25	5.10 \pm 1.26	2580.51 \pm 704.09	10.48 \pm 0.35	4046 \pm 187	
50	5.09 \pm 0.90	2685.97 \pm 479.50	11.61 \pm 0.54	4042 \pm 213	
75	5.35 \pm 0.77	2986.42 \pm 460.61	11.83 \pm 0.42	3998 \pm 203	
100	5.30 \pm 0.94	2817.13 \pm 465.44	11.95 \pm 0.53	4012 \pm 210	
w_{adapt}	Acc. Gain per Drift (%)	Cum. Acc. Gain (%)	Runtime (min)	#Trees	
200	5.31 \pm 1.26	2820.86 \pm 629.15	10.53 \pm 0.35	4030 \pm 224	
400	5.10 \pm 1.26	2580.51 \pm 704.09	10.48 \pm 0.35	4046 \pm 187	
600	5.18 \pm 1.32	2697.27 \pm 638.75	10.48 \pm 0.31	4041 \pm 190	
800	5.46 \pm 0.91	3004.78 \pm 448.53	10.55 \pm 0.38	4044 \pm 198	
1000	5.31 \pm 0.79	2878.00 \pm 355.03	10.65 \pm 0.29	4012 \pm 225	
$\delta_{stability}$	Acc. Gain per Drift (%)	Cum. Acc. Gain (%)	Runtime (min)	#Trees	
0.1	5.30 \pm 0.97	2846.36 \pm 456.47	10.73 \pm 0.35	4044 \pm 193	
0.01	5.10 \pm 1.26	2580.51 \pm 704.09	10.40 \pm 0.52	4046 \pm 187	
0.001	5.26 \pm 0.86	2909.87 \pm 505.45	10.42 \pm 0.42	4038 \pm 208	
β	Acc. Gain per Drift (%)	Cum. Acc. Gain (%)	Runtime (min)	#Trees	
0.1	4.75 \pm 0.75	2522.29 \pm 373.67	10.75 \pm 0.44	3958 \pm 197	
0.3	4.88 \pm 0.91	2614.09 \pm 440.95	10.76 \pm 0.39	3951 \pm 187	
0.5	4.55 \pm 1.03	2408.31 \pm 400.21	10.76 \pm 0.46	3963 \pm 196	
0.7	4.81 \pm 0.86	2594.65 \pm 441.90	10.67 \pm 0.36	3939 \pm 204	
0.9	5.10 \pm 1.26	2580.51 \pm 704.09	10.40 \pm 0.52	4046 \pm 187	

running stream, thus this parameter needs to be fine tuned to obtain the optimal accuracy gains.

TABLE VI: Results for Sensor dataset based on varying β

β	Acc (%)	Kappa (%)	Cum. Acc. (%)	Runtime (min)	#Trees
0.1	34.34 \pm 15.61	32.19 \pm 16.34	31455	32.96	485
0.3	34.69 \pm 15.88	32.58 \pm 16.57	32221	23.37	484
0.5	35.34 \pm 16.97	33.22 \pm 17.70	33656	33.15	499
0.7	33.70 \pm 16.16	31.53 \pm 16.93	30021	23.78	478
0.9	34.69 \pm 17.00	32.54 \pm 17.77	32234	32.63	503

C. Critical Difference Diagrams

The critical difference diagrams for Table I are given in Fig. 9. The diagrams are ranked from highest to lowest for accuracy and kappa, and lowest to highest for runtime, so high rankings are preferable.

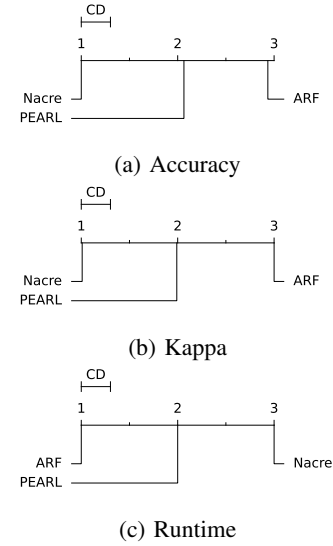


Fig. 9: Critical difference diagrams from posthoc Nemenyi tests of rankings for synthetic datasets.

a candidate tree. Even if a candidate tree is wrongly signalled as a false positive, it gets proactively selected from the online tree repository and stored in the candidate tree pool. When this occurs, the tree is evaluated for a longer period of time and is more likely to be swapped into the foreground tree group when a drift detector is later triggered.

TABLE V: TP and FP values based on varying β on Agrawal Poisson 10 with abrupt drifts

β	TP	FP
0.1	0 \pm 0	838 \pm 628
0.5	4 \pm 4	831 \pm 620
0.7	29 \pm 25	806 \pm 600
0.9	214 \pm 163	650 \pm 479

1) *Real-world datasets:* Table VI shows β value has a higher impact on the cumulative accuracy gain on a long