Algorithm primitives

Master Thesis

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Abstract

To improve existing automated picking of a machine learning algorithm

Contents

1 Introduction

This report is the result of my graduation project which completes my Business Information Systems study at Eindhoven University of Technology. The project was performed internally at the University in the Data mining department. In this project we investigated annotations of primitives, more specifically primitives in the scikit-learn library. In the section 1.1 we will briefly explain more about primitives and the annotations. To elaborate on this we will outline the research questions and thesis structure

1.1 problem description

Machine learning is a growing field that can help process the increase of available data[4][3]. Python is a language which holds premade machine learning algorithms in libraries like scikit-learn[**?**]. In recent years python is also increasing in so called market share for machine learning[2]. To help machine learners using the scikit-learn library made a model to indicate what algorithm to use for what problem. In figure **??** you can see that depending on size of the data and early results different algorithms are recommend.

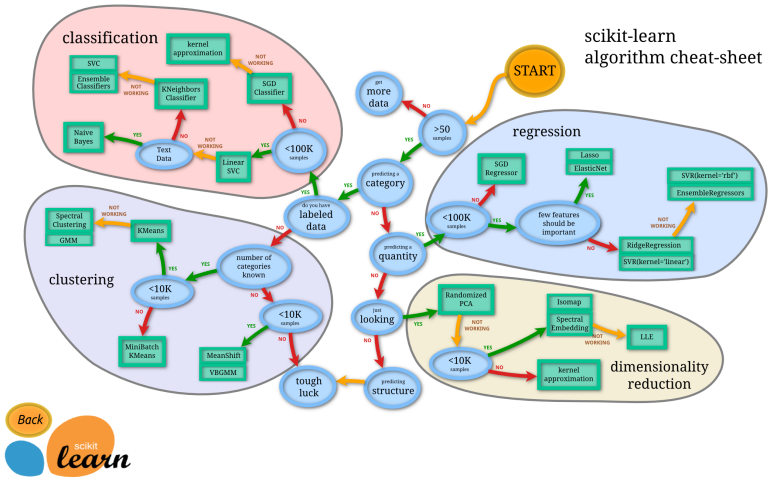


Figure 1: FlowChartML scikit-learn for any dataset which machine learning algortihm to choose

1.2 research question

We base our research question on the work of Joaquin to give properties to algorithms[5]. More specifically we look more closely to the resilience properties. Earlier research has been done on scalability and resilience to irrelevant variables[6]

1.3 thesis structure

1.4 Outline

2 Preliminaries

Before we discuss in detail the solutions for the steps of our approach, this chapter provides some background knowledge and definitions which are required for a good understanding of the remainder of this thesis.

2.1 Sklearn/scikit-learn library

The scikit-learn library is based in Python and is made to make machine learning in python accessible and organized. All resources are open source and hosted on Github.

2.1.1 KNeighborsClassifier

In the scikit-learn library KNeighborsClassifier is an implementation of the k-nearest neighbors algorithm(k-NN). K-NN uses instance-based learning or non-generalizing learning. This means that during fitting no complete model is made but only the given feature set is stored in order of appearing in a tree for example. The k-NN uses as it names tells the nearest neighbors for calculation. The inputted feature set is traversed to find the nearest points and depending on the parameter k, an amount of k points is searched for. The default metric for distance measuring is Euclidean distance another option is the Manhattan distance which is less accurate but needs less computing. To find the nearest points an option can be made between a ball tree, a kd-tree or a brute search. This can heavily influence the search time, depending on the amount and size of the input (features and instances) this can influence the prediction time heavily but will not the influence predictive accuracy. The previously mentioned k parameter is an influencer for prediction quality—find source—

2.1.2 GaussianNB

GaussianNB is a naïve Bayes classifier implementation assuming the feature set is gaussian distributed [11]. For fitting the data, a partial fit function is used based on the work of Chan, Golub and LeVeque [7]. This calculates the assumed means and variances of a gaussian distribution of the inputted feature set. Based on this distribution the prediction is made by filling in the maximum likelihood. The limited calculation needed for classification and prediction makes this one of the fastest algorithms. The only parameter of this classifier specifies the prior probabilities of the classes, which will when specified not be adjusted to the given input.

2.1.3 BernoulliNB

BernoulliNB is a naïve Bayes classifier implementation assuming a Bernoulli distribution with Boolean like values [12]. The first step of this implementation is checking if the features are binary-valued, if any other data is found this input will be binarized. This setting can be disabled or reduced by a threshold for the input. Based on this Boolean model a smoothed version of the maximum likelihood is used for prediction. This classifier is mostly used in document classification as it can binary store occurrence useful for prediction class probability.

2.1.4 SVC-rbf

SVC-rbf is a support vector classifier(SVC) implementation with a radial basis function. The radial basis function(rbf) is used to handle a large feature dimension, since the standard support vector machine splits the spaces with linearly lines computation grows too large for a large feature space [10]. The fit time is already quadratic with the number of samples based on the implementation of libsvm[8]. The fitting of a SVC will assign each example to one of two categories and will represent them in a dimension space mapped so there is a clear separation between the two categories. With the radial basis function this is with the distant from the points indicated by a separation area. Classifying a point is finding in which class area this point falls. For a multiclass problem this is done in pairs of two for all categories and then the most voted class is picked [9].

2.1.5 RandomForestClassifier

RandomForestClassifier is an ensemble method of directive trees [14]. During fitting a random forest classifier constructs directive trees on subsamples of the input data and averages the results for the result. These sub-samples are chosen randomly so the results can vary between runs on the same input. A directive tree is a decision tree classifier which splits the features on certain thresholds to decide on the type of class. This splitting of the data is either randomly or choosing the best split, to measure this split a criterion is used like Gini or entropy. The amount of splits, features and samples are also considered and can be inputted.

2.1.6 AdaBoost

AdaBoost is an ensemble classifier that fits other classifiers and outputs the weighted results of those classifiers [15]. AdaBoost trains these other classifiers on previously misclassified results by increasing their influence this makes it heavily subjected to noisy data and outliers. The scikit-learn library uses the multi class AdaBoost-SAMME implementation from J. Zhu et al [16]. The solution of J. Zhu also solves the lack of multi-class solution of the weak learners (other classifiers) by extending the initial AdaBoost algorithm with a forward stage wise additive step. In this step a continual calculation of a loss function will output the prediction and in a two class case it reduces to the initial solution.

2.1.7 SDGClassifier

SDGClassifier is an incremental function to stochastic approximate the gradient descent of the input [17]. It will iteratively minimize or maximize a set of differentiable functions, the input must fit these differentiable functions and this makes than an optimal input is with a mean of zero. This makes the classifier sensitive to raw data as it performs optimally with sparse features. The iterative steps needed are bound by the inverse of the learning rate and a threshold value. The threshold value indicates what degree of slope indicates a near minima or maxima. The learning rate is used to update the model in each iteration.

2.1.8 GradientBoostingClassifier

GradientBoost is an ensemble classifier that builds from weaker classifiers [18]. Like AdaboostClassifier it builds an additive model in a forward stage-wise fashion. The weak classifiers used in the scikit-learn implementation are decision trees.

2.2 Terminology

3 Experimental setup

For different parts of the research different datasets are chosen. There is overlap between these datasets but the chosen datasets can have a large impact on shown results. Most results are shown as an average result of the datasets involved.

3.1 Cross validation

To easily test a single dataset once we use cross validation as it does this k times to get k splits of equal size. We can observe k classifications, to gain insight in duration time. We pick k=10

3.2 Bootstrapping

For the bias variance calculation it is import to gain multiple predictions for the same instance and with bootstrapping this can be easily achieved. The downside however can be an increased bias and reduced variance.

3.3 Datasets

Depending on the property we are going to study we need different datasets or can make assumption. Classification features are not an optimal input for a nearest neigbor classifier as the distant between converted numbers does not tell much about the relation between the features. Multiple target classes datasets are inconvient for the bias-variance calculation, so we focus on 2 class target datasets, which there are plenty enough on openml.

3.3.1 Bias-variance datasets

3.3.2 Categorical datasets

3.3.3 Numerical datasets

3.4 Collected data

For each experiment data is saved to give insight to what the results are. Depending on the experiment different data is important or stored.

3.4.1 Duration

For each classification instance and for each prediction the time is added to indicate how the classification took.

3.4.2 Predictions

For each predictions the outputted target value. Multiple files indicate multiple predictions. One of the files is also the true prediction of the inputted test set.

3.4.3 scores

Gives the predictive accuracy of all the made classifiers. There can be multiple lists for each configuration of classifier or test input. The score is a value between 0 and 1 indicating the fraction of rightly predicted values

3.4.4 SummaryGuesses

SummaryGuesses give a quick overview of the obtained results. It stores in python dictonaries the total amount of predictions for each class. The results is that you can easily observe if a classifier has picked a class excusively and you can compare the balance to the inputted dataset to see if the classifier does find a difference between classes. This data can also be generated from the predictions 3.4.2.

3.4.5 BiasVar

When bootstrapping is done a bias and variance error is calculated together with the total error value. These are stored for easy lookup to the bias and variance error part of a classifier.

3.4.6 Identifier

The data input is shuffled as the saved datasets are sorted by class. The identifier can be used to match prediction results to a specific feature. This way of saving is used to reduce space needed to save potential useful information. Odd behavior on small datasets can be explained by an off balanced dataset for training. This cut of the data can be realistic but may affect averaged result significantly.

3.5 Experiments

Experiments are done grouped by classifier with some initial settings. Experiments are defined as functions in python with input values indicating the way the experiment is done and on which dataset.

3.5.1 Scalability

Scalability experiments can be split up in instance based or features based. To meausure the effect of features we take datasets with lots of features and remove features in steps to find the impact of these lost features. There is a disadvantage with this strategy as some classifiers calculate values like feature importance which depend on a somewhat complete dataset of features. The removed features are randomly chosen and can be defining features for the accuracy of the dataset. Another option to measure scalability is to measure the impact of number of instances. For most classifiers each instance is considered during training and we measure an average calculation for each feature.

3.5.2 Duplicate features

To conduct two

3.5.3 Random Features

3.5.3.1 categorical features

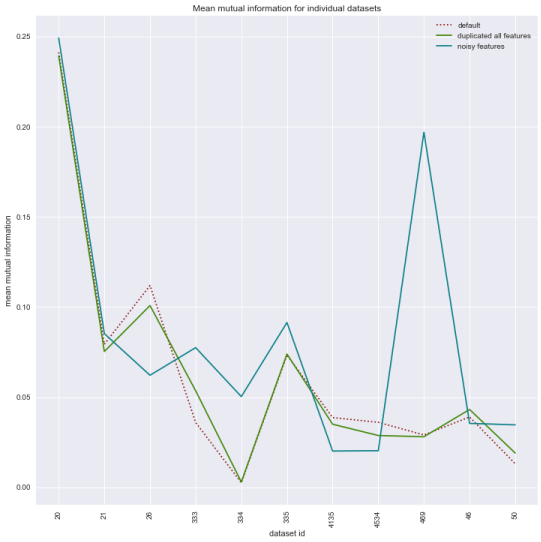
3.5.3.2 numerical features

4 Experimental Results

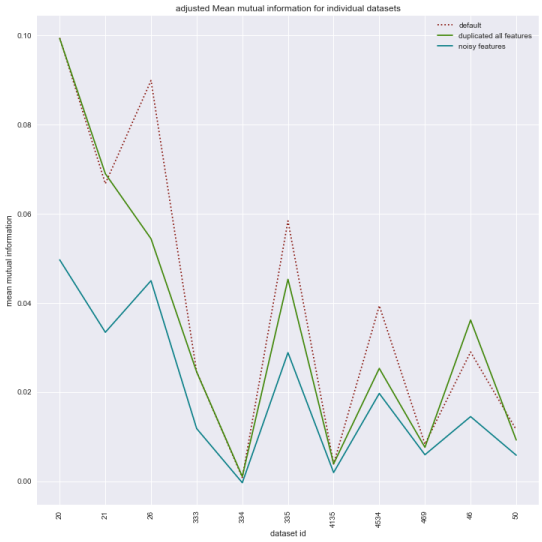
5 Discussion

5.1 MetaFeatures

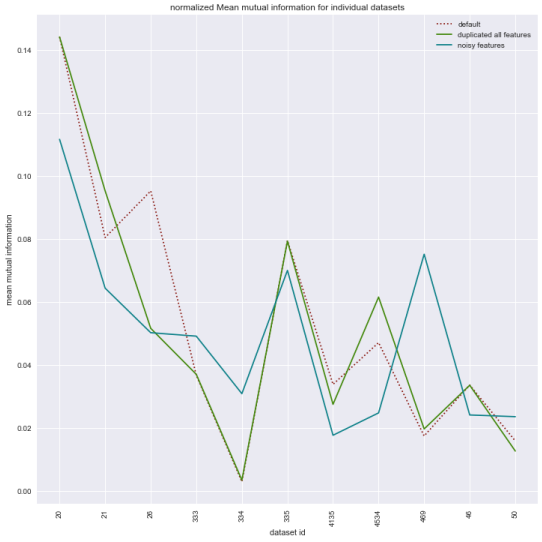
Meta features like mean mutual information or entropy for categorical features are calculated for our enhanced dataset with duplicate feature and random features. The result is that they do little to change these values and so do not indicate reduced information even tough commonly the results deterioate when these features are added. However if we take the adjusted mean mutual information we can see a more clearer distinction between the permutations of the datasets. With those values the noisy dataset can be more recognized as being worse than before. The normalized is combination of both which has all three kinds in some case the best or the worsed.
The calculation of the normalized: $sqrt(H(labels_true) * H(labels_pred))$
the calculation for two cluster for adjusted mean mutual information: $AMI(U,V) = [MI(U,V) - E(MI(U,V))]/[max(H(U),H(V)) - E(MI(U,V))]$
The default mutual information is: $MI(U,V) = \sum_{i=1}^{I} U \mid \sum_{j=1}^{I} V \mid \frac{\mid U_i \cap V_j \mid}{N} \log \frac{N \mid U_i \cap V_j \mid}{\mid U_i \mid\mid V_j \mid}$



(a) Mean Mutual Information for mututations of datasets



(b) adjusted Mean Mutual Information for mutations of datasets



(c) normalized Mean Mutual Information for mutations of datasets

Figure 2: Check-out times

6 Conclusion

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