

Modeling Tabular Data using Conditional GAN

Massachusetts
Institute of
Technology





Lei Xu¹, Maria Skoularidou², Alfredo Cuesta-Infante³, Kalyan Veeramachaneni¹

¹MIT LIDS, ²University of Cambridge, ³Universidad Rey Juan Carlos

Introduction

- ► GANs can generate realistic synthetic images. But in generating synthetic tabular data, state-of-the-art GAN-based models cannot outperform simple Bayesian network models as shown on Table 1.
- ► The challenges of generating synthetic data using GANs are the non-Gaussian multimodal distribution of continuous columns and imbalanced discrete columns.

Table 1: The number of wins: Deep learning vs. Bayesian Networks on 8 real datasets.

		outperforms		
N	Method			
MedGAN,	2017	1	1	
VeeGAN,	2017	0	2	
TableGAN,	2018	3	3	
	CTGAN	7	8	

► We design CTGAN to address these challenges. CTGAN uses *mode-specific* normalization to effectively represent continuous values from different distribution; and uses a *conditional generator* and a *training-by-sampling* method to learn imbalanced discrete columns.

Mode-specific Normalization

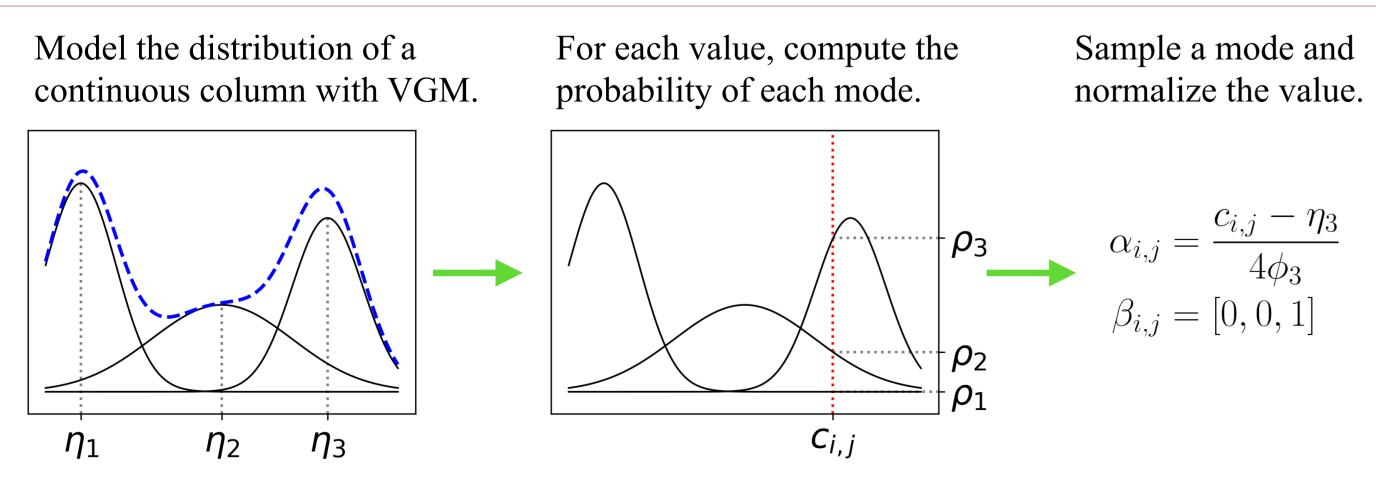


Figure 1: Mode-sepcific normalization can infer the number of modes in a continous column, then represent the column as a scalar value in range [-1,1] and a one-hot vector.

Conditional Generator

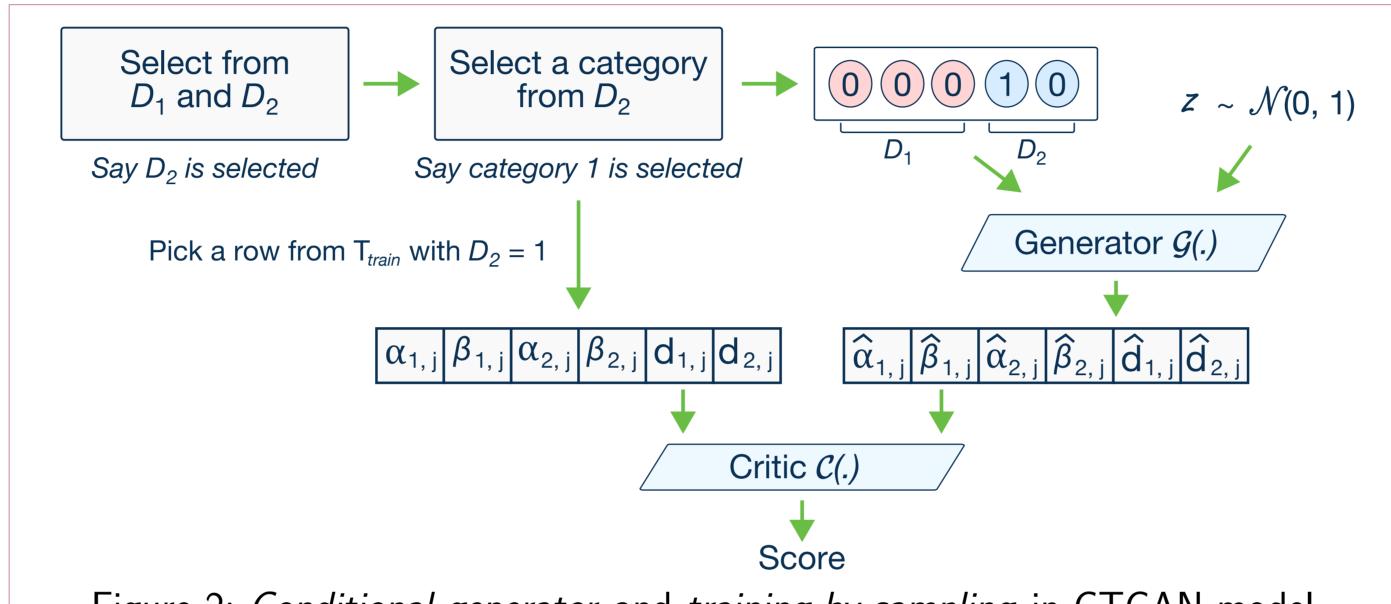


Figure 2: Conditional generator and training-by-sampling in CTGAN model.

Evaluation Metrics

- For simulated data, we evaluate (1) the likelihood of test data on learned distribution as \mathcal{L}_{test} , (2) and the likelihood of synthetic data on original data distribution as \mathcal{L}_{syn} .
- ► For real data, we train classifiers or regressors on the synthetic data and evaluate prediction metrics on real test data.

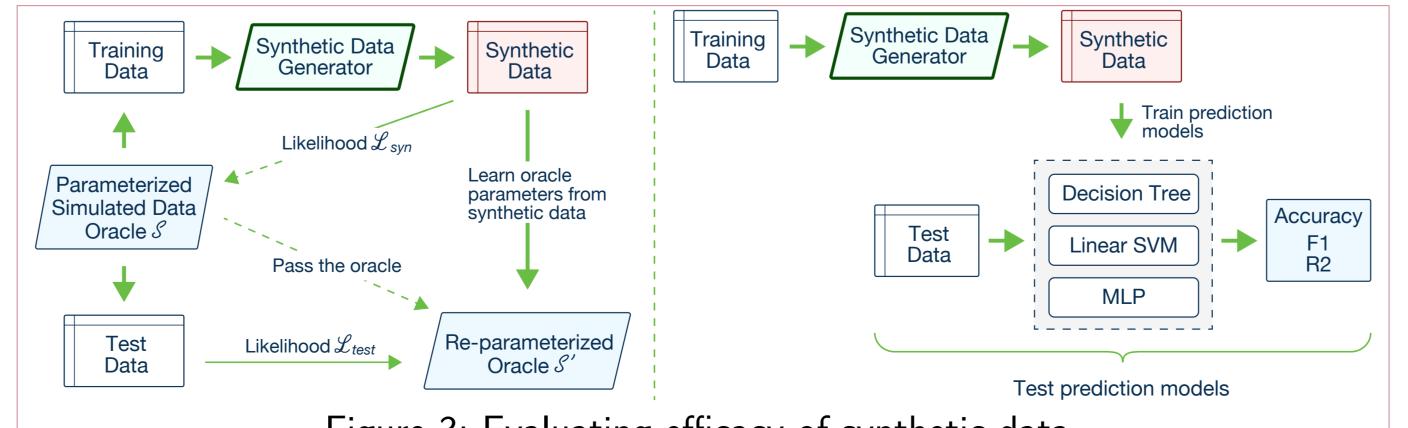


Figure 3: Evaluating efficacy of synthetic data.

Experiments

Datasets:

- 3 Gaussian mixture datasets.
- 5 Bayesian network datasets.
- 8 Real datasets.

Results

Our CTGAN model outperforms other BN-based and GAN-based models on Gaussian mixture datasets and real datasets.

Table 2: Benchmark results.								
	GM Sim.		BN Sim.		Real			
Method	\mathcal{L}_{syn}	\mathcal{L}_{test}	\mathcal{L}_{syn}	\mathcal{L}_{test}	clf	reg		
Identity	-2.61	-2.61	-9.33	-9.36	0.743	0.14		
CLBN	-3.06	-7.31	-10.66	-9.92	0.382	-6.28		
TableGAN	-8.24	-4.12	-11.84	-10.47	0.162	-3.09		
CTGAN	-5.72	-3.40	-11.67	-10.60	0.469	-0.43		

Ablation Study:

- We replace mode-specific normalization with a simple min-max normalization. The performance drops 25.7%.
- \blacktriangleright We disable the *training-by-sampling* method, the performance decreases 17.8%.
- We disable the conditional generator as well as training-by-sampling, the performance descreases 36.5%.

Conclusion

In this paper we attempt to find a flexible and robust model to learn the distribution of columns with complicated distributions. We observe that none of the existing deep generative models can outperform Bayesian networks which discretize continuous values and learn greedily. We show that our model can learn better distributions than Bayesian networks. Mode-specific normalization can convert continuous values of arbitrary range and complicated distribution into a bounded vector representation suitable for neural networks. And our *conditional generator* and *training-by-sampling* can overcome the imbalanced training data issue. As future work, we would derive a theoretical justification on why GANs can work on a distribution with both discrete and continuous data.