

## **Rough Set Theory for Feature Selection**

**A sample explaining how to apply Rough Set Theory to select the most significant features from a database**

## Outline

- 1 **Rough Set Theory for Feature Selection**
  - Decision and Information Systems
  - Indiscernibility Relation
  - Set Approximation
  - Positive region & Dependency of attributes
  - Core and Reduct

- 2 Rough Sets and the Use of Heuristics

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**TABLE – Information System (IS)**

Patients	Headache	Muscle-pain	Temperature
$O_1$	Yes	Yes	very high
$O_2$	Yes	No	high
$O_3$	Yes	No	high
$O_4$	No	Yes	normal
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~ The Table represents an *IS* consisting of **3** conditional features (*Headache*, *Muscle-pain*, *Temperature*) and **6** objects ( $O_1, \dots, O_6$ ).

## Decision System/Table

**TABLE –** Decision System (DS)

Patients	Headache	Muscle-pain	Temperature	Flu
$O_1$	Yes	Yes	very high	Yes
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- The **equivalence class** that includes  $o_j$  is denoted by  $[o_j]_C$ .

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( $C$  all condition attributes : the 3 features)

## Lower & Upper Approximations

- If we have target concept :  
$$X = \{o_j | Flu(o_j) = \{yes\}\} = \{o_1, o_2, o_5, o_6\}$$
- We want to describe  $X$  using the subsets of the universe :  
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- We can approximate  $X$  by constructing two certain subsets :

➊ Lower Approximation

➋ Upper Approximation



## Terminologies

- Let  $A = (U, C)$  and let  $B \subseteq C$  and  $X \subseteq U$
- The **B-lower approximation** of  $X$ , denoted  $\underline{B}(X)$

$$\underline{B}(X) = \{o_j | [o_j]_B \subseteq X\} \quad (3)$$

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↪ A set is said to be **rough** if its boundary region is non-empty.

## Set approximation

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- $BN_C(X_1) = \{o_2, o_3\}$  (Equ. 5)

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## Set approximation

$$IND_C = U/C = \{\{o_1\}, \{o_2, o_3\}, \{o_4\}, \{o_5\}, \{o_6\}\}$$

Patients	Headache	Muscle-pain	Temperature	Flu
$o_1$	Yes	Yes	very high	Yes
$o_2$	Yes	No	high	Yes
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$o_4$	No	Yes	normal	No
$o_5$	No	Yes	high	Yes
$o_6$	No	Yes	very high	Yes

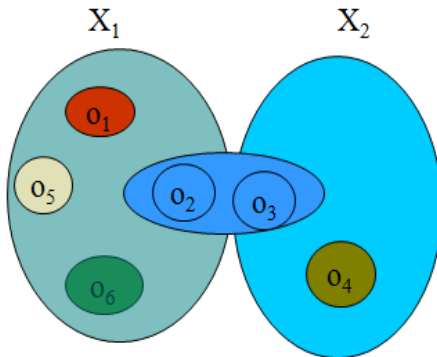
Let  $X_2 = \{o_j | Flu(o_j) = \{No\}\} = \{o_3, o_4\}$

- $\underline{C}X_2 = \{o_4\}$
- $\overline{C}X_2 = \{o_2, o_3, o_4\}$
- $BN_C(X_2) = \{o_2, o_3\}$

↪ The decision class, “**Flu**”, is **rough** since the boundary region is not empty.



## Set approximation



**FIGURE** – Set approximation

## Positive region

- **Positive region** is the set of elements of  $U$  that can be uniquely classified to blocks of partition  $U/\{d\}$ , by means of  $C$ .

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## Positive region & Dependency of attributes

- **Dependency of attributes** : the attribute  $d$  depends partially (in a degree  $k$ ) on a set of attributes  $C$ .

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~  $k = \gamma(C, \{d\}) = 4/6$

## Issues in the Decision Table

- The **same or indiscernible** objects may be represented several times.
- Some of the attributes may be superfluous.
- Some of attributes values may be superfluous.



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**Core** and **Reduct** Concepts!

## Definitions

- **Reduct** is a minimal subset of attributes  $B$  from  $C$  that preserves the positive region as the whole attributes set  $C$  does.

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- **Core** is the set of indispensable attributes. It is included in every reduct.

$$CORE_C\{(d)\} \cap RED_C\{(d)\} \quad (9)$$

## Feature Selection and Reduced Set

**TABLE –** Decision System (DS)

Patients	Headache	Muscle-pain	Temperature	Flu
$O_1$	Yes	Yes	very high	Yes
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$O_3$	Yes	No	high	No
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## Feature Selection and Reduced Set

### Needed Calculations

- $Pos_C(\{d\}) = \{o_1, o_4, o_5, o_6\}$
- $Pos_{\{H,M\}}(\{d\}) = \{o_1\}$
- $Pos_{\{H,T\}}(\{d\}) = \{o_1, o_4, o_5, o_6\}$
- $Pos_{\{M,T\}}(\{d\}) = \{o_1, o_4, o_5, o_6\}$
- $Pos_{\{H\}}(\{d\}) = \emptyset$
- $Pos_{\{M\}}(\{d\}) = \emptyset$
- $Pos_{\{T\}}(\{d\}) = \{o_1, o_4, o_6\}$

**H : Headache ; M : Muscle-pain ; T : Temperature ; d : for both  $X_1$  and  $X_2$**

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$\leadsto$  Looking for the minimal subset having the same  $Pos_C(\{d\})$ .

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→ There are two reducts (two generated reduced data sets) : The selected features are **H** and **T** constituting a first reduct **{Headache, Temperature}**; or **M** and **T** to have the following reduct **{Muscle-pain, Temperature}**



## Feature Selection and Reduced Set

**TABLE – Reduct 1 : {Muscle-pain, Temperature}**

Patients	Muscle-pain	Temperature	Flu
$O_1$	Yes	very high	Yes
$O_2$	No	high	Yes
$O_3$	No	high	No
$O_4$	Yes	normal	No
$O_5$	Yes	high	Yes
$O_6$	Yes	very high	Yes

## Feature Selection and Reduced Set

**TABLE – Reduct 2 : {Headache, Temperature}**

Patients	Headache	Temperature	Flu
$O_1$	Yes	very high	Yes
$O_2$	Yes	high	Yes
$O_3$	Yes	high	No
$O_4$	No	normal	No
$O_5$	No	high	Yes
$O_6$	No	very high	Yes

## Feature Selection and Reduced Set

**TABLE – Reduct 2 : {Headache, Temperature}**

Patients	Headache	Temperature	Flu
$O_1$	Yes	very high	Yes
$O_2$	Yes	high	Yes
$O_3$	Yes	high	No
$O_4$	No	normal	No
$O_5$	No	high	Yes
$O_6$	No	very high	Yes

The **Core** (The most important feature set to not delete from any generated reduct!) :

$$\{\text{Headache, Temperature}\} \cap \{\text{Muscle-pain, Temperature}\} = \{\text{Temperature}\}$$

## Outline

- 1 Rough Set Theory for Feature Selection
- 2 Rough Sets and the Use of Heuristics**

## Heuristic attribute selection

**How to find the reduct ?**

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### How to find the reduct ?

- 1 Generate all possible subsets ;

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→ The solution to these issues is to apply a *“heuristic attribute selection”* method.

## Heuristic attribute selection

### **In literature :**

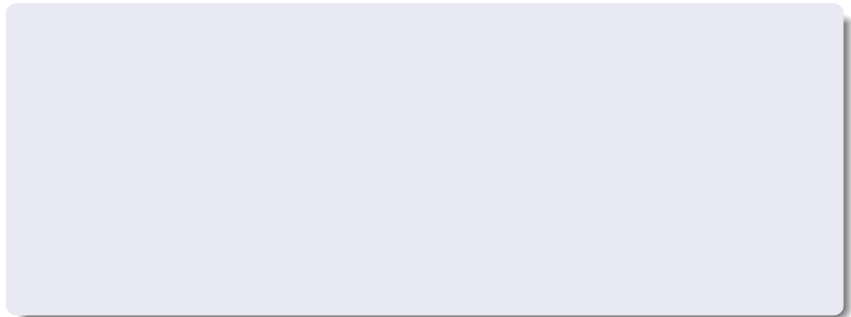
- QuickReduct algorithm ;
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- PRESET algorithm ;
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## Heuristic attribute selection

**The most used heuristic is the :**

- QuickReduct algorithm ;
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## The “QuickReduct” Algorithm



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## The “QuickReduct” Algorithm

- 1 It starts off with an empty set ;
- 2 The dependency of each attribute is calculated ;
- 3 The best candidate is chosen ;
- 4 A combination of best attributes is added to the reduct ;
- 5 **Back to 2 ;**
- 6 This process continues until the **dependency of the reduct equals the consistency of the data set ;**

## The “QuickReduct” Algorithm : An Example

**TABLE –** Decision System

$x \in U$	a	b	c	d	e	X
$x_1$	1	2	4	0	1	1
$x_2$	0	3	3	2	1	2
$x_3$	2	3	1	3	3	2
$x_4$	1	1	2	1	2	1
$x_5$	0	2	0	1	2	1
$x_6$	1	1	2	4	3	2
$x_7$	2	2	1	3	2	2
$x_8$	1	2	0	2	2	1

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- $\gamma_{\{a,b,c,d,e\}}(X) = 8/8 = 1$  (Equ. 7)

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- $\gamma_{\{a,b,c,d,e\}}(X) = 8/8 = 1$  (Equ. 7)

The reduct is set to the empty set :

- $R = \emptyset$



## The “QuickReduct” Algorithm : An Example

*Evaluate the dependency of each attribute (Equ. 7) :*

- $\gamma_{\{a\}}(X) = 2/8$
- $\gamma_{\{b\}}(X) = 2/8$
- $\gamma_{\{c\}}(X) = 6/8$
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## The “QuickReduct” Algorithm : An Example

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- $\gamma_{\{c\}}(X) = 6/8$
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- $\gamma_{\{e\}}(X) = 2/8$

*As **{c}** generates the highest dependency degree, it is added to the reduct :*

- $R = \{c\}$

## The “QuickReduct” Algorithm : An Example

*Again, we evaluate the following dependency values :*

- $\gamma_{\{c,a\}}(X) = 6/8$
- $\gamma_{\{c,b\}}(X) = 6/8$
- $\gamma_{\{c,d\}}(X) = 8/8$

Stop the iterations since the generated dependency is equal to the dependency of the whole data set

Generated reduct is the following (the selected features are the following) :

- $R = \{c, d\}$