IS422P - DATA MINING CLASSIFICATION (PART III)



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AGENDA













analysis Linear regression Regression



Metrics for **Model Evaluation Evaluating** Classifiers Performance Cross-Validation Bootstrap



Improving Classification Accuracy

Boost au

B Boost and AdaBoost



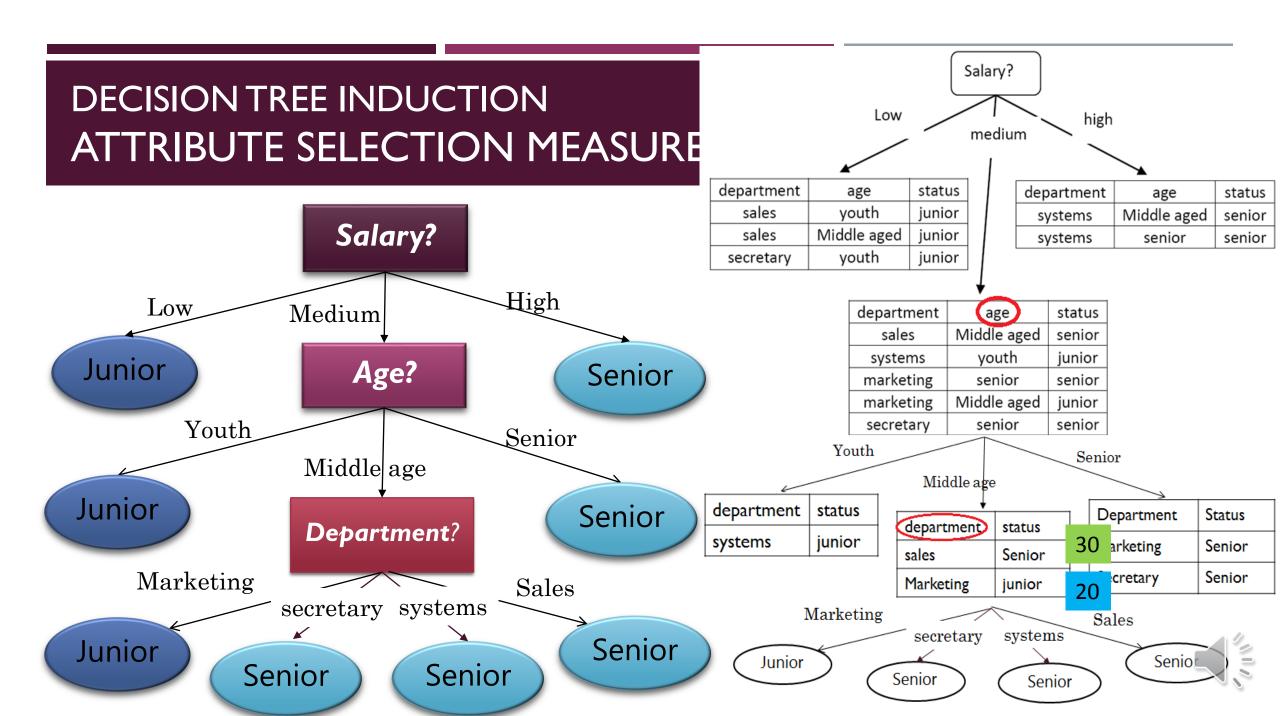


DECISION TREE INDUCTION THE ALGORITHM

Terminating conditions

- All the tuples in D (represented at node N) belong to the same class
- There are no remaining attributes on which the tuples may be further partitioned
 - majority voting is employed → convert node into a leaf and label it with the most common class in data partition
- There are no tuples for a given branch
 - a leaf is created with the majority class in data partition





Measure	Formula
accuracy, recognition rate	$\frac{TP + TN}{P + N}$
error rate, misclassification rate	$\frac{FP + FN}{P + N}$
sensitivity, true positive rate, recall	$\frac{TP}{P}$
specificity, true negative rate	$\frac{TN}{N}$
precision	$\frac{TP}{TP + FP}$

True Negatives → negatives → positive tuples correctly labeled False Positives → negative tuples incorrectly labeled True Negatives → negative tuples correctly labeled True Negatives → negative tuples incorrectly labeled False Negatives → positive tuples incorrectly labeled



Predicted

Actual

	Yes	No	Total
Yes	TP	FN	Р
No	FP	TN	N
Total	P	\widehat{N}	P + N

Confusion Matrix



Balanced Classes

Predicted

Actual

	Yes	No	Total
Yes	6954	46	7000
No	412	2588	3000
Total	7366	2634	10000

Recognition(%)
TP/P = 99.34
TN/N = 86.27
$\frac{TP+TN}{P+N} = 95.42$
P+N

Example Buys_Computer Confusion Matrix

Use sensitivity (TPs or recall) and specificity



230

Imbalanced Classes

Yes

No

Total

Yes No Total

Predicted

 90
 210
 300

 140
 9560
 9700

9770 10000

Low

Accuracy (%)

98.56

96.4

Actual

Example Cancer Confusion Matrix

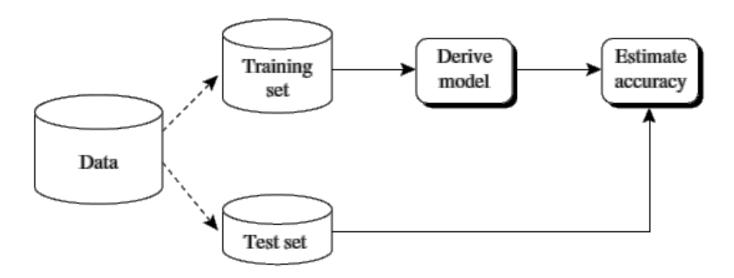
Use sensitivity (TPs or recall) and specificity

High



MODEL EVALUATION HOLDOUT AND RANDOM SUBSAMPLING

- O Holdout → RANDOMLY allocate 2/3 of data for training and remaining 1/3 for testing
- **O Random Subsampling** \rightarrow Repeat holdout k times and take average accuracy





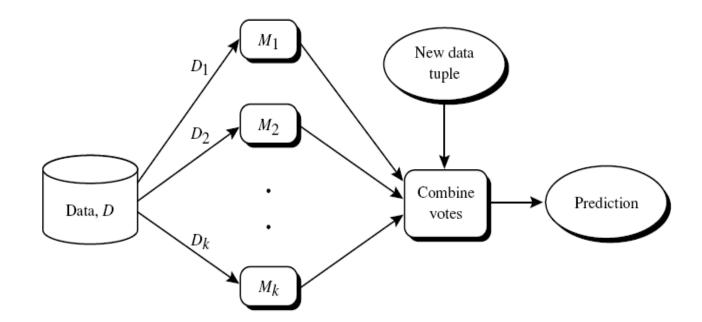
MODEL EVALUATION CROSS-VALIDATION

- \circ *k-fold* cross-validation \rightarrow randomly partition dataset into *k* mutually exclusive *folds* of approximately equal size
- \circ In iteration *i*, $fold_i$ is test set and all other folds are training set
- Accuracy = $\frac{\sum correct\ classifications\ for\ all\ k\ iterations}{dataset\ size}$
- Stratified k-fold cross-validation → <u>class distribution</u> in each fold is approximately the same as in initial dataset
 - Stratified 10-fold cross-validation is recommended



IMPROVING CLASSIFICATION ACCURACY ENSEMBLE METHODS

- **Ensemble** → a set of classifiers, each with a <u>vote</u> for a class label
 - Each base classifier is produced from a different partition of the dataset
 - Majority voting is used to compose an aggregate classification





IMPROVING CLASSIFICATION ACCURACY ENSEMBLE METHODS — BAGGING / BOOTSTRAP

Algorithm: Bagging. The bagging algorithm—create an ensemble of classification models for a learning scheme where each model gives an equally weighted prediction.

Input:

- \blacksquare D, a set of d training tuples;
- \blacksquare *k*, the number of models in the ensemble;
- a classification learning scheme (decision tree algorithm, naïve Bayesian, etc.).

Output: The ensemble—a composite model, M*.

Method:

- (1) for i = 1 to k do i = 1 to k models:
- (2) create bootstrap sample D_i , by sampling D with replacement;
- (3) use D_i and the learning scheme to derive a model, M_i ;
- (4) endfor

To use the ensemble to classify a tuple, X:

let each of the *k* models classify *X* and return the majority vote;

Bootstrap

→ same size as dataset, sampling with replacement

3

7

Т____

7

9

6

10



QUESTION?

NEXT

