

Streaming Machine Learning (SML)

Alessio Bernardo & Emanuele Della Valle

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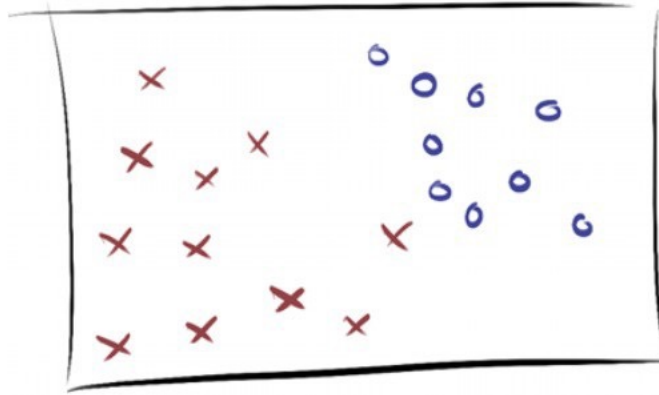
Part III

Classification

Credits

- Albert Bifet DATA STREAM MINING 2020-2021 course at Telecom Paris
- Alessio Bernardo & Emanuele Della Valle

SML Classification models



Naïve Bayes

- Based on Bayes Theorem, where c is the class and d is the instance to classify:

$$P(c|d) = \frac{P(c) * P(d|c)}{P(d)}$$

- Estimate the probability of observing attribute a and the prior probability $P(c)$:

$$P(c|d) = \frac{P(c) * \prod_{a \in d} P(a|c)}{P(d)}$$

John, G. H., & Langley, P. **Estimating continuous distributions in Bayesian classifiers.** arXiv preprint 2013.

Naïve Bayes

Mean and Variance with a batch of n samples

$$\hat{x} = \frac{1}{n} * \sum_{i=1}^n x_i$$

$$\sigma^2 = \frac{1}{n-1} * \sum_{i=1}^n (x_i - \hat{x})^2$$

Mean and Variance with a stream $x_1, \dots, x_i, \dots, x_n$

$$s_i = s_{i-1} + x_i$$

$$\hat{x}_i = \frac{s_i}{i}$$

$$q_i = q_{i-1} + x_i^2$$

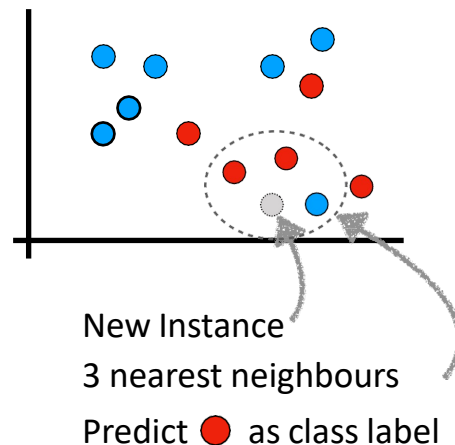
$$\sigma_i^2 = \frac{1}{i-1} * (q_i - \frac{s_i^2}{i})$$

John, G. H., & Langley, P. **Estimating continuous distributions in Bayesian classifiers.** arXiv preprint 2013.

K-Nearest Neighbours (KNN)

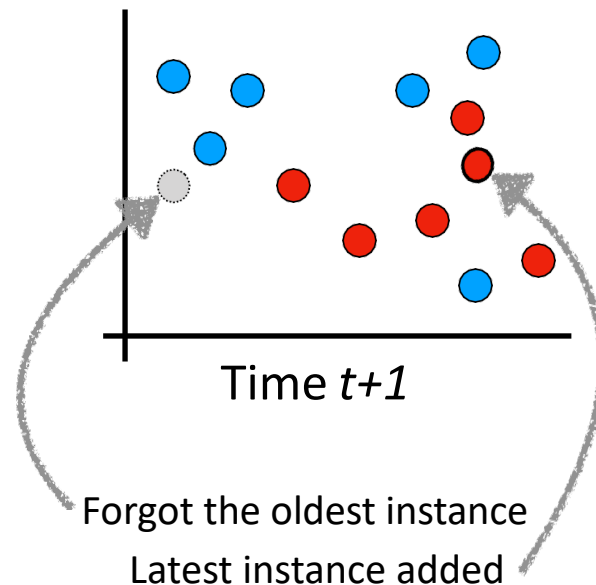
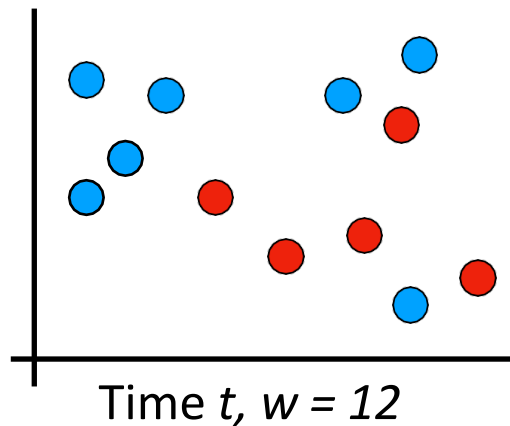
- The most common label of the k instances closer to a new instance determines its label
- The distance between instances is calculated (commonly) using the Euclidean Distance:

$$d(a, b) = \sqrt{\sum_{i=1}^m (a_i - b_i)^2}$$



Online K-Nearest Neighbours (KNN)

- Use a *fixed size sliding window* to save the instances



Bifet, A., Pfahringer, B., Read, J., & Holmes, G. **Efficient data stream classification via probabilistic adaptive windows**. 28th ACM symposium on applied computing (2013).

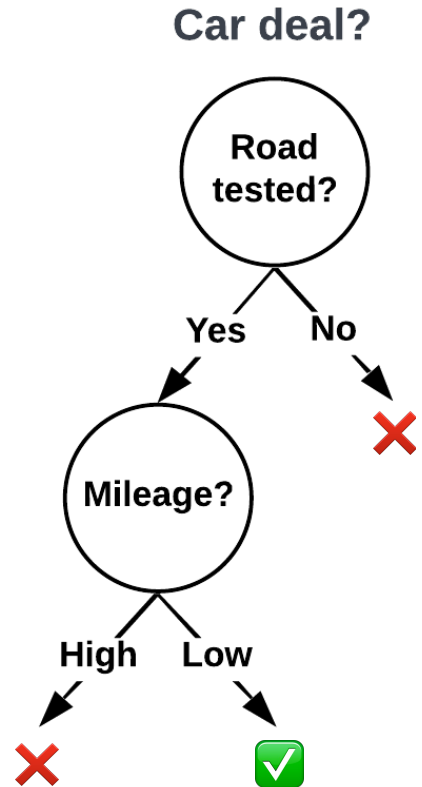
Online KNN with ADWIN (KNN-ADWIN)

- If a concept drift occurs, with KNN there is the risk that the instances saved into the window belong to the old concept
- Use ADWIN to *automatically* set the *size* of the *sliding window* to save the instances

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Decision Trees

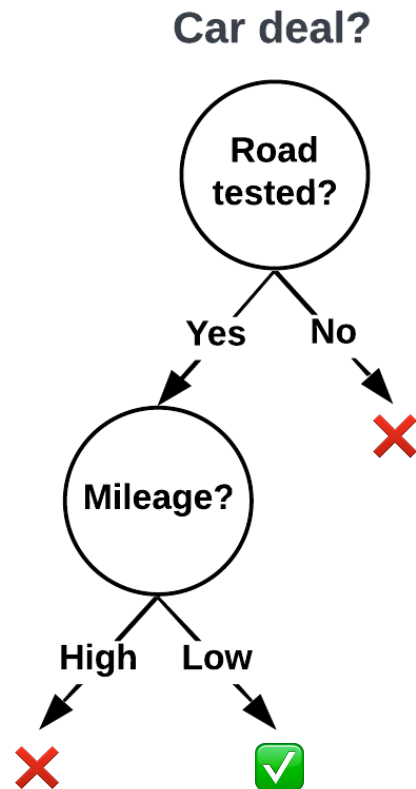
- Each node tests a features
- Each branch represents a value
- Each leaf assigns a class
- Greedy recursive induction:
 - Sort all examples through tree
 - X_i = most discriminative attribute using the Information Gain (H)
 - New node for X_i , new branch for each value, leaf assigns majority class
 - Stop if no error or limit on #instances



https://en.wikipedia.org/wiki/Decision_tree_learning

Hoeffding Trees (VFDT)

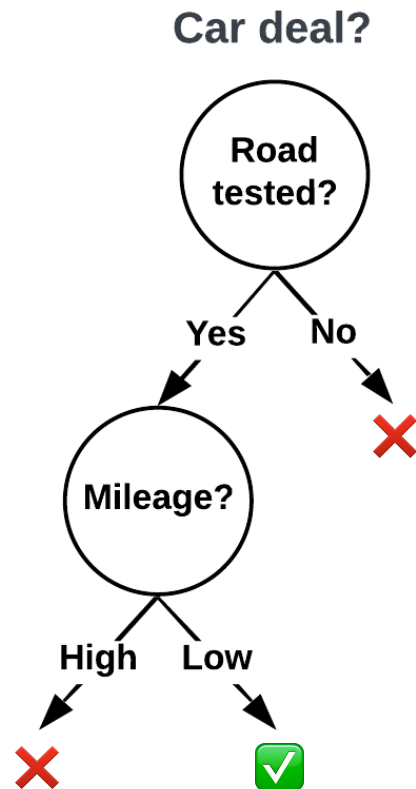
- Build the decision tree incrementally
- The final tree must be identical (with high probability) to a tree built using a batch decision tree algorithm
- With theoretical guarantees on the error rate



Pedro Domingos and Geoff Hulten. **Mining high-speed data streams**. 2000

Hoeffding Trees (VFDT)

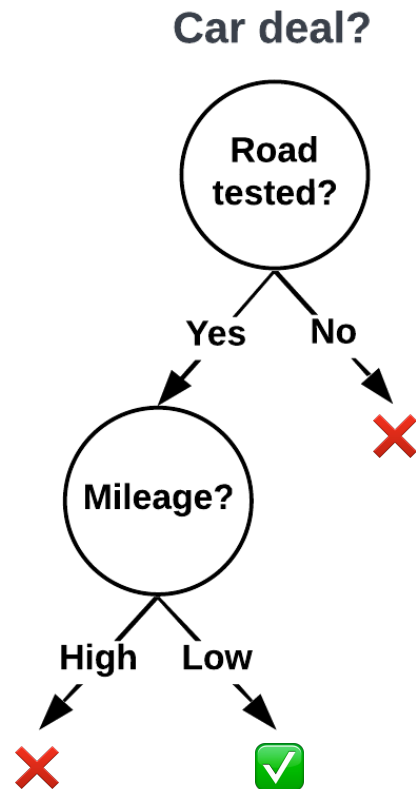
- Which attribute to choose at each splitting node?
- A small sample can often be enough to choose the optimal splitting attribute
 - Collect sufficient statistics from a small set of examples
 - Estimate the merit of each attribute
- How large should be the sample?
 - **Fixed size:** defined *apriori* without looking for the data



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Hoeffding Trees (VFDT)

- Which attribute to choose at each splitting node?
- A small sample can often be enough to choose the optimal splitting attribute
 - Collect sufficient statistics from a small set of examples
 - Estimate the merit of each attribute
- How large should be the sample?
 - ✗ ➤ **Fixed size:** defined *apriori* without looking for the data
 - ✓ ➤ **Moving size:** Choose the sample size that allow to differentiate between the alternatives.

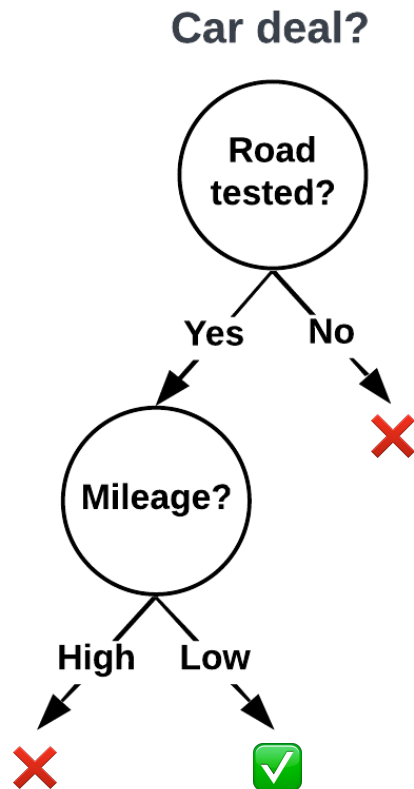


Pedro Domingos and Geoff Hulten. **Mining high-speed data streams**. 2000

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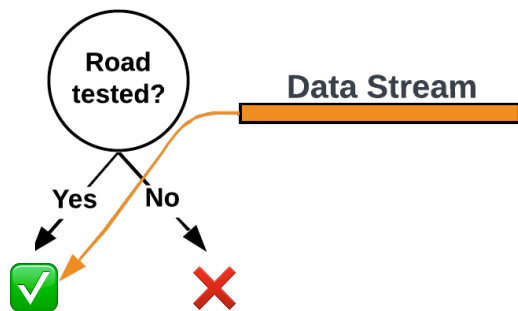
- **Moving size:** Use Hoeffding bound to guarantee that the best attribute is really the *best*:
 - Let X_1 and X_2 be, respectively, the two most informative attribute
 - Split if: $H(x_1) - H(x_2) > \varepsilon = \sqrt{\frac{R^2 * \log(1/\delta)}{2N}}$

where R is the G range, δ is the confidence bound and N is the number of instances seen by that node



Hoeffding Trees (VFDT)

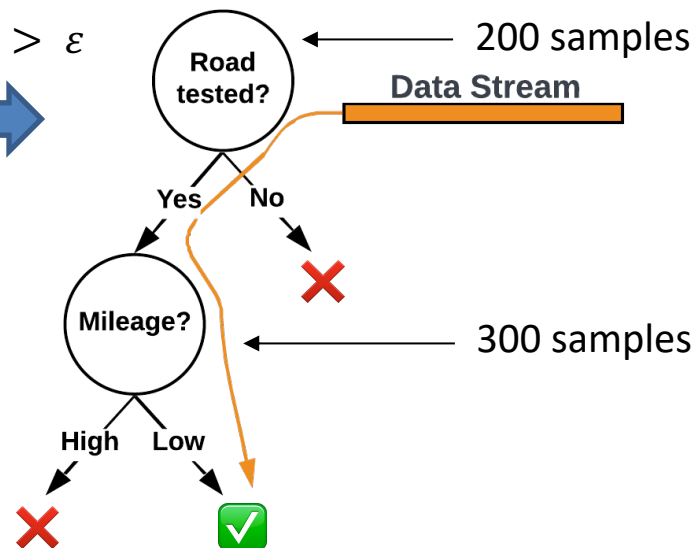
Car deal?



$$H(\text{Mileage}) - H(\text{Road tested}) > \varepsilon$$

$$\varepsilon = \sqrt{\frac{R^2 * \log(1/\delta)}{2N}}$$

Car deal?



Attributes:

Label: **Deal**

- **Road tested**
 - **Mileage**
- yes
 - no

Concept Adapting VFDT (CVFDT)

- What happens when a **concept drift** occurs?
 - The nodes are no longer representative of the current concept
- CVFDT keeps its model consistent with a sliding window of w samples
- It constructs “alternative branches” as preparation for changes
- If the alternative branch becomes more accurate, switch of tree branches

Cons:

- No theoretical guarantees on the error rate of CVFDT
- W is fixed

G. Hulten, L. Spencer, and P. Domingos. **Mining time-changing data streams**. 2001

Hoeffding Adaptive Tree (HAT)

- Replace frequency statistics counters by estimators
 - Don't need a window to store examples, due to the fact that we maintain the statistics data needed with estimators
- Change the way of checking the substitution of alternate subtrees, using a change detector with theoretical guarantees (ADWIN)
 - Keeps sliding window consistent with the *no-change hypothesis*

Pro:

- Theoretical guarantees
- No Parameters

A. Bifet, R. Gavaldà. **Adaptive Parameter-free Learning from Evolving Data Streams**. IDA, 2009

CASH problem and AutoML

CASH problem: Combined Algorithm Selection and Hyperparameter.

AutoML aims to automate the data mining pipeline:

- Data cleaning.
- Feature engineering.
- Algorithm selection.
- Hyperparameters tuning.

Different implementations with different search spaces and hyperparameter optimizations:

- Auto Weka 2.0
- Autosklearn
- TPOT
- GAMA
- H2O

CASH problem with SML

CASH solution does not consider the adaptation of parameters in an evolving data stream.

Actual applications to a streaming scenario:

- Train AutoML only the first portion of the data stream.
- Retrain AutoML from scratch after a concept drift:
- Computational expensive.
- Large number of parallel trainings.
- Only consider algorithm selection.

EvoAutoML

- It naturally adapts the population of algorithms and configurations.
- It avoids expensive retraining.
- It addresses the Online CASH problem by finding the joint algorithm combination and hyperparameter setting that minimizes a predefined loss over a stream of data.

It considers:

- Pipeline structure
- Algorithms
- Configuration space.
- It makes predictions by majority voting.

C. Kulbach, J. Montiel, M. Bahri, M. Heyden, & A. Bifet. **Evolution-Based Online Automated Machine Learning**. PAKDD, 2022

QUIZ

1. How does the SML version of KNN work?
 - a. By saving all the instances and finding the neighbors among them
 - b. By saving the last w instances in a sliding window and finding the neighbors among them
 - c. Without saving any instances
2. Why is Hoeffding Bound used in SML to build a decision tree?
 - a. To find the best attribute for which make a split
 - b. To make a prediction
 - c. To check any statistical evidences that the number of samples seen by a node are enough to make a split

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EXERCISE 3: Stream Classification
