

# CS6220: DATA MINING TECHNIQUES

## Chapter 8&9: Classification: Part 1

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**Instructor: Yizhou Sun**

[yzsun@ccs.neu.edu](mailto:yzsun@ccs.neu.edu)

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# Chapter 8&9. Classification: Part 1

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- Classification: Basic Concepts 
- Decision Tree Induction
- Rule-Based Classification
- Model Evaluation and Selection
- Summary

# Supervised vs. Unsupervised Learning

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- **Supervised learning (classification)**
  - Supervision: The training data (observations, measurements, etc.) are accompanied by **labels** indicating the class of the observations
  - New data is classified based on the training set
- **Unsupervised learning (clustering)**
  - The class labels of training data is unknown
  - Given a set of measurements, observations, etc. with the aim of establishing the existence of classes or clusters in the data

# Prediction Problems: Classification vs. Numeric Prediction

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- Classification

- predicts categorical class labels (discrete or nominal)
- classifies data (constructs a model) based on the training set and the values (**class labels**) in a classifying attribute and uses it in classifying new data

- Numeric Prediction

- models continuous-valued functions, i.e., predicts unknown or missing values

- Typical applications

- Credit/loan approval:
- Medical diagnosis: if a tumor is cancerous or benign
- Fraud detection: if a transaction is fraudulent
- Web page categorization: which category it is

# Classification—A Two-Step Process (1)

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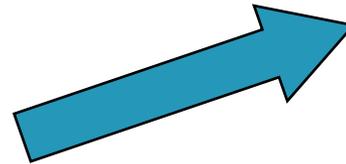
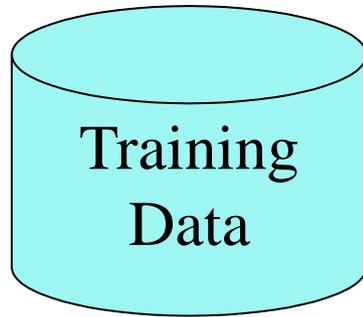
- **Model construction**: describing a set of predetermined classes
  - Each tuple/sample is assumed to belong to a predefined class, as determined by the **class label attribute**
    - For data point  $i$ :  $\langle \mathbf{x}_i, y_i \rangle$
    - Features:  $\mathbf{x}_i$ ; class label:  $y_i$
  - The model is represented as classification rules, decision trees, or mathematical formulae
    - Also called classifier
  - The set of tuples used for model construction is **training set**

# Classification—A Two-Step Process (2)

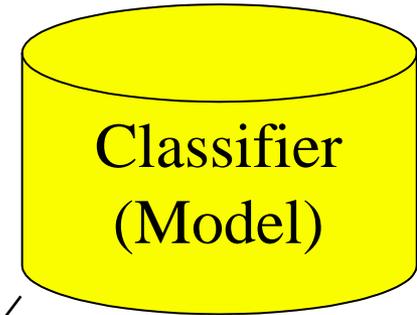
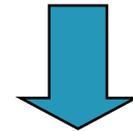
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- **Model usage**: for classifying future or unknown objects
  - **Estimate accuracy** of the model
    - The known label of test sample is compared with the classified result from the model
    - **Test set** is independent of training set (otherwise overfitting)
    - **Accuracy** rate is the percentage of test set samples that are correctly classified by the model
      - Most used for binary classes
    - If the accuracy is acceptable, use the model to **classify new data**
  - Note: If *the test set* is used to select models, it is called **validation (test) set**

# Process (1): Model Construction



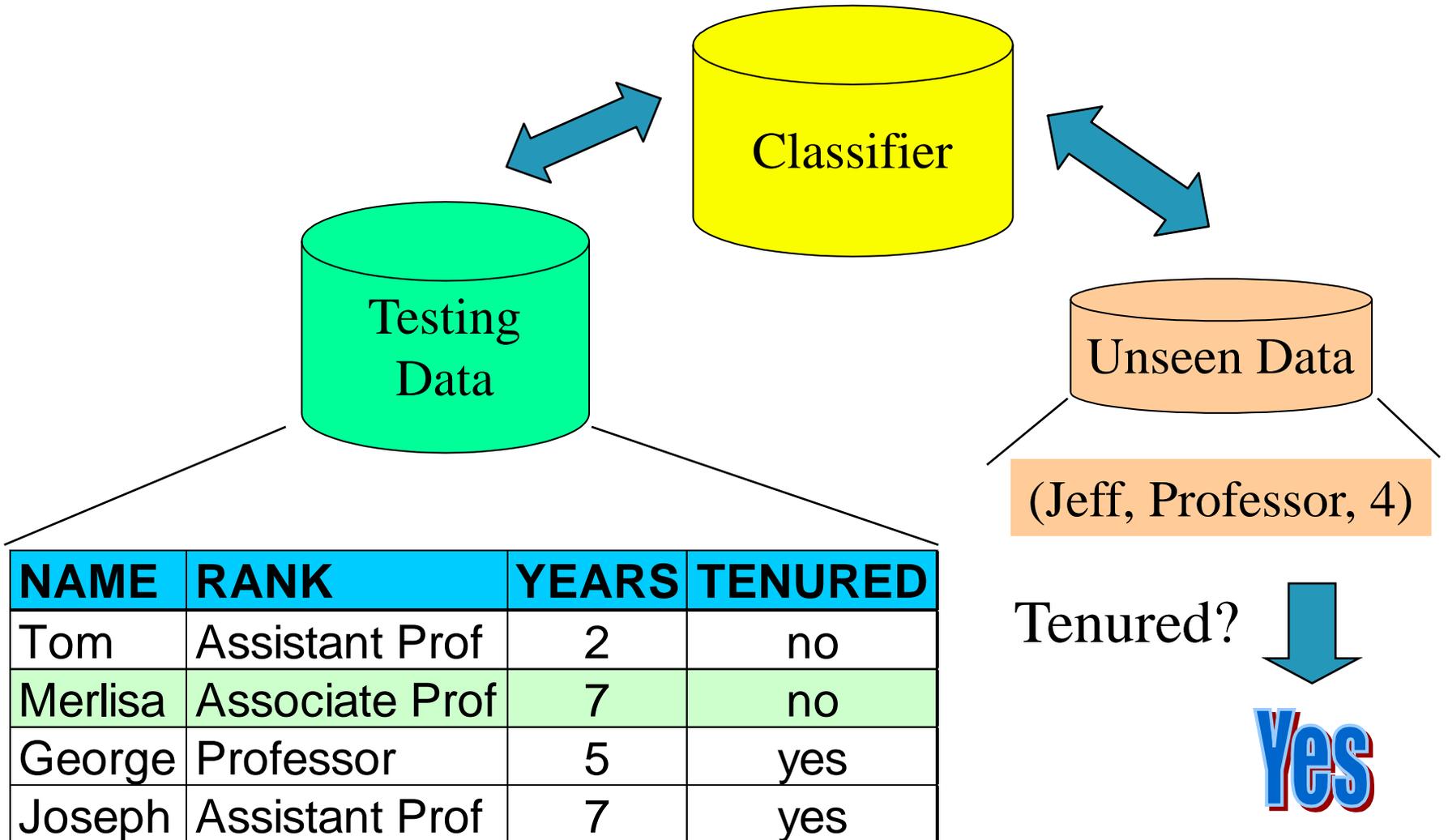
Classification Algorithms



NAME	RANK	YEARS	TENURED
Mike	Assistant Prof	3	no
Mary	Assistant Prof	7	yes
Bill	Professor	2	yes
Jim	Associate Prof	7	yes
Dave	Assistant Prof	6	no
Anne	Associate Prof	3	no

IF rank = 'professor'  
OR years > 6  
THEN tenured = 'yes'

# Process (2): Using the Model in Prediction



# Classification Methods Overview

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- Part 1
  - Decision tree
  - Rule-based classification
- Part 2
  - ANN
  - SVM
- Part 3
  - Bayesian Learning: Naïve Bayes, Bayesian belief network
  - Instance-based learning: KNN
- Part 4
  - Pattern-based classification
  - Ensemble
  - Other topics

# Chapter 8&9. Classification: Part 1

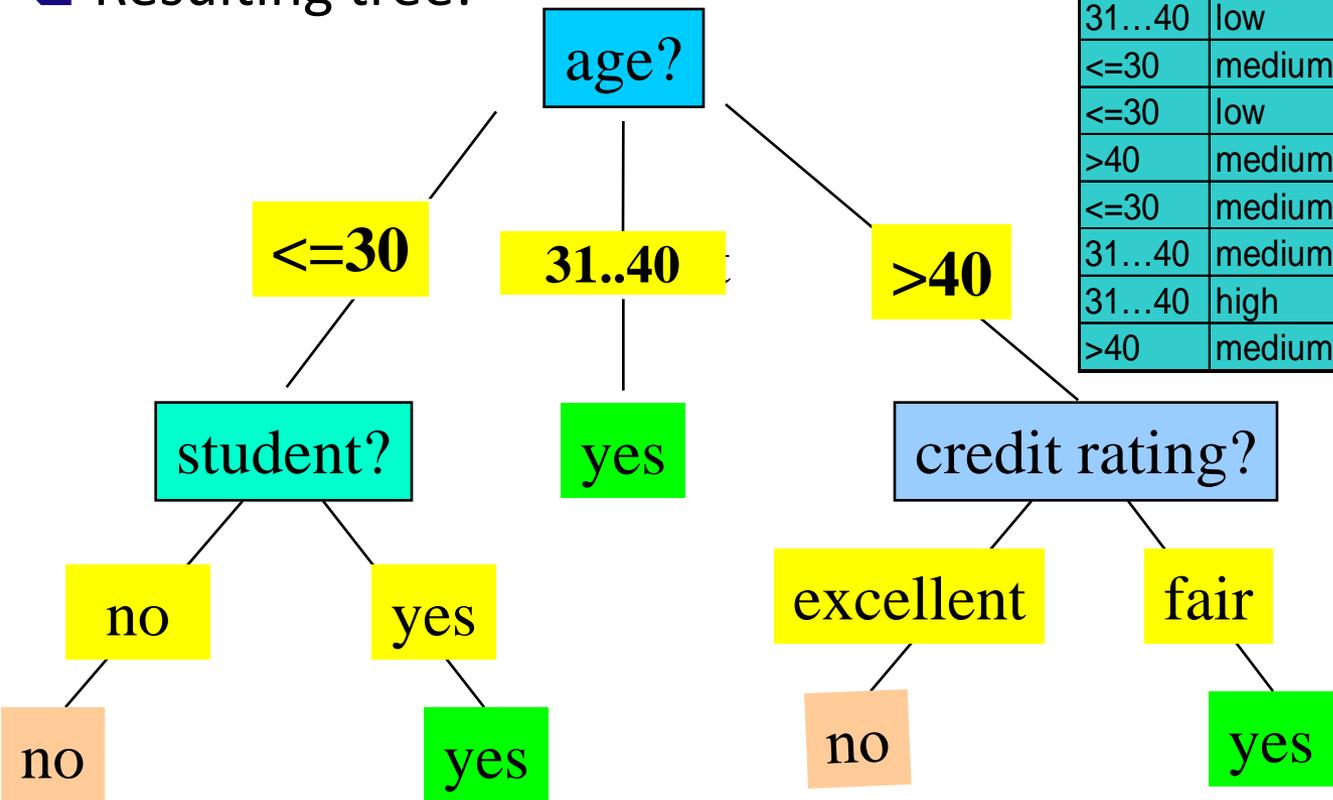
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# Decision Tree Induction: An Example

- ❑ Training data set: Buys\_computer
- ❑ The data set follows an example of Quinlan's ID3 (Playing Tennis)
- ❑ Resulting tree:

age	income	student	credit_rating	buys_computer
<=30	high	no	fair	no
<=30	high	no	excellent	no
31...40	high	no	fair	yes
>40	medium	no	fair	yes
>40	low	yes	fair	yes
>40	low	yes	excellent	no
31...40	low	yes	excellent	yes
<=30	medium	no	fair	no
<=30	low	yes	fair	yes
>40	medium	yes	fair	yes
<=30	medium	yes	excellent	yes
31...40	medium	no	excellent	yes
31...40	high	yes	fair	yes
>40	medium	no	excellent	no



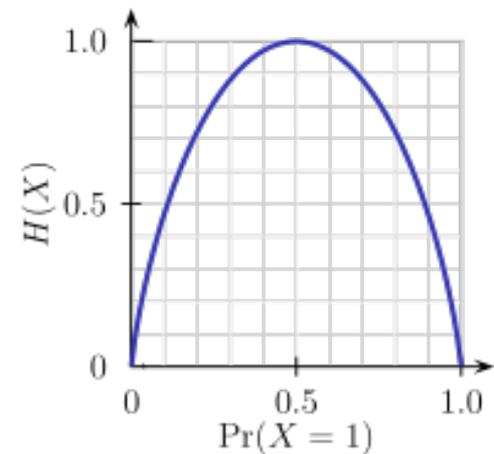
# Algorithm for Decision Tree Induction

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- Basic algorithm (a greedy algorithm)
  - Tree is constructed in a **top-down recursive divide-and-conquer manner**
  - At start, all the training examples are at the root
  - Attributes are categorical (if continuous-valued, they are discretized in advance)
  - Examples are partitioned recursively based on selected attributes
  - Test attributes are selected on the basis of a heuristic or statistical measure (e.g., **information gain**)
- Conditions for stopping partitioning
  - All samples for a given node belong to the same class
  - There are no remaining attributes for further partitioning – **majority voting** is employed for classifying the leaf
  - There are no samples left

# Brief Review of Entropy

- Entropy (Information Theory)
  - A measure of uncertainty (impurity) associated with a random variable
  - Calculation: For a discrete random variable  $Y$  taking  $m$  distinct values  $\{y_1, \dots, y_m\}$ ,
    - $H(Y) = -\sum_{i=1}^m p_i \log(p_i)$ , where  $p_i = P(Y = y_i)$
  - Interpretation:
    - Higher entropy => higher uncertainty
    - Lower entropy => lower uncertainty
- Conditional Entropy
  - $H(Y|X) = \sum_x p(x)H(Y|X = x)$



**m = 2**

# Attribute Selection Measure: Information Gain (ID3/C4.5)

- Select the attribute with the highest information gain
- Let  $p_i$  be the probability that an arbitrary tuple in  $D$  belongs to class  $C_i$ , estimated by  $|C_{i,D}|/|D|$

- **Expected information** (entropy) needed to classify a tuple in  $D$ :

$$Info(D) = -\sum_{i=1}^m p_i \log_2(p_i)$$

- **Information** needed (after using  $A$  to split  $D$  into  $v$  partitions) to classify  $D$ :

$$Info_A(D) = \sum_{j=1}^v \frac{|D_j|}{|D|} \times Info(D_j)$$

- **Information gained** by branching on attribute  $A$

$$Gain(A) = Info(D) - Info_A(D)$$

# Attribute Selection: Information Gain

■ Class P: buys\_computer = “yes”

■ Class N: buys\_computer = “no”

$$Info(D) = I(9,5) = -\frac{9}{14} \log_2\left(\frac{9}{14}\right) - \frac{5}{14} \log_2\left(\frac{5}{14}\right) = 0.940$$

age	$p_i$	$n_i$	$I(p_i, n_i)$
$\leq 30$	2	3	0.971
31...40	4	0	0
$> 40$	3	2	0.971

$$Info_{age}(D) = \frac{5}{14} I(2,3) + \frac{4}{14} I(4,0) + \frac{5}{14} I(3,2) = 0.694$$

$\frac{5}{14} I(2,3)$  means “age  $\leq 30$ ” has 5 out of 14 samples, with 2 yes’es and 3 no’s. Hence

$$Gain(age) = Info(D) - Info_{age}(D) = 0.246$$

Similarly,

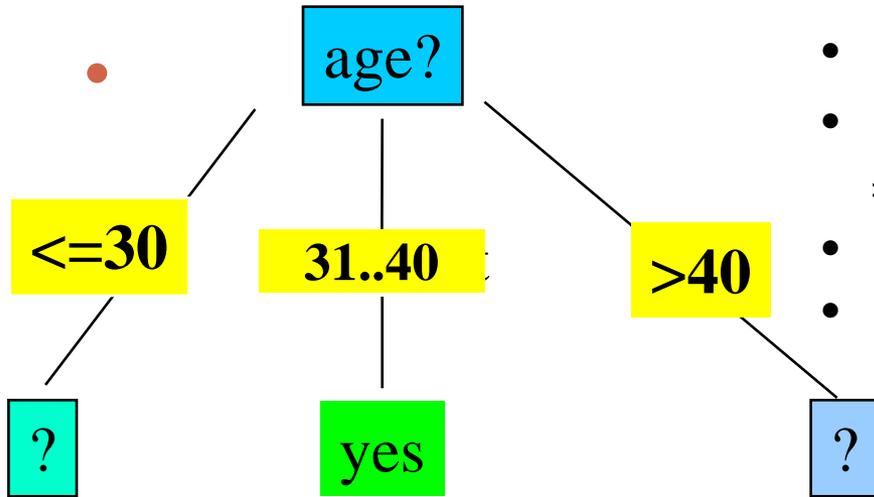
$$Gain(income) = 0.029$$

$$Gain(student) = 0.151$$

$$Gain(credit\_rating) = 0.048$$

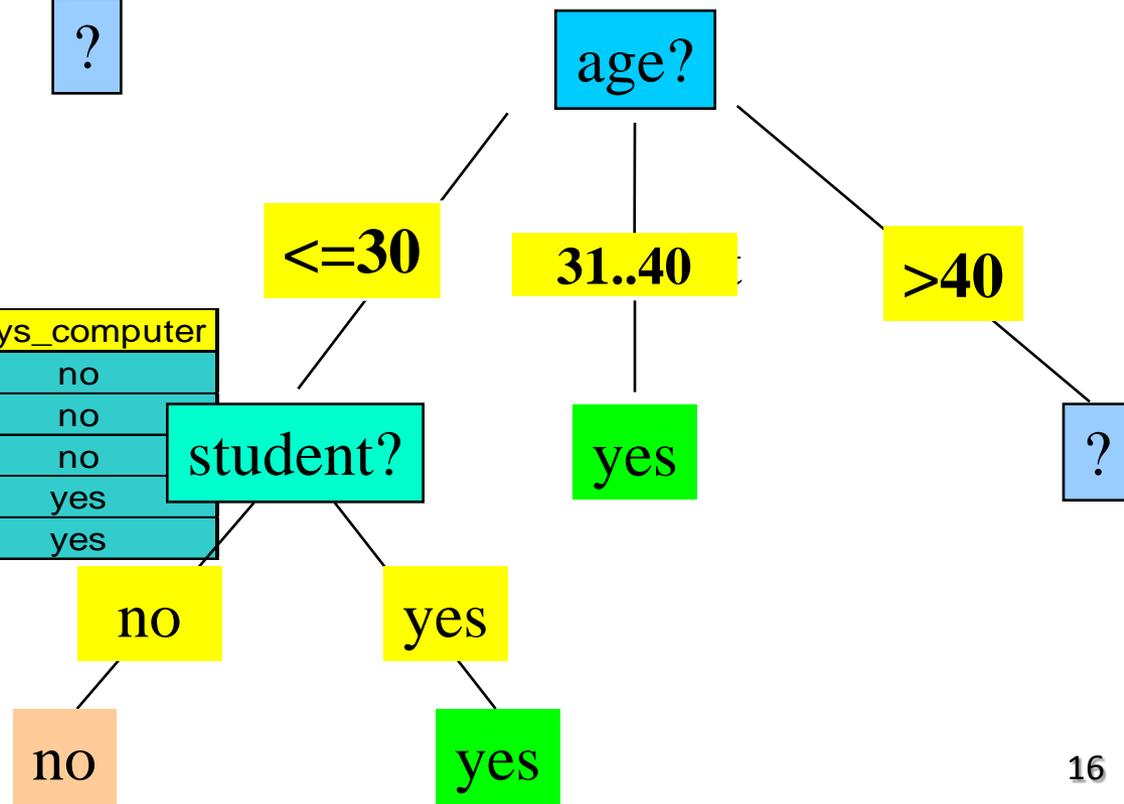
age	income	student	credit_rating	buys_computer
$\leq 30$	high	no	fair	no
$\leq 30$	high	no	excellent	no
31...40	high	no	fair	yes
$> 40$	medium	no	fair	yes
$> 40$	low	yes	fair	yes
$> 40$	low	yes	excellent	no
31...40	low	yes	excellent	yes
$\leq 30$	medium	no	fair	no
$\leq 30$	low	yes	fair	yes
$> 40$	medium	yes	fair	yes
$\leq 30$	medium	yes	excellent	yes
31...40	medium	no	excellent	yes
31...40	high	yes	fair	yes
$> 40$	medium	no	excellent	no

# Attribute Selection for a Branch



- $Info(D_{age \leq 30}) = -\frac{2}{5} \log_2 \frac{2}{5} - \frac{3}{5} \log_2 \frac{3}{5} = 0.971$
- $Gain_{age \leq 30}(income) = Info(D_{age \leq 30}) - Info_{income}(D_{age \leq 30}) = 0.571$
- $Gain_{age \leq 30}(student) = 0.971$
- $Gain_{age \leq 30}(credit\_rating) = 0.02$

Which attribute next?



age	income	student	credit_rating	buys_computer
<=30	high	no	fair	no
<=30	high	no	excellent	no
<=30	medium	no	fair	no
<=30	low	yes	fair	yes
<=30	medium	yes	excellent	yes

$D_{age \leq 30}$

# Computing Information-Gain for Continuous-Valued Attributes

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- Let attribute  $A$  be a continuous-valued attribute
- Must determine the *best split point* for  $A$ 
  - Sort the value  $A$  in increasing order
  - Typically, the midpoint between each pair of adjacent values is considered as a possible *split point*
    - $(a_i + a_{i+1})/2$  is the midpoint between the values of  $a_i$  and  $a_{i+1}$
  - The point with the *minimum expected information requirement* for  $A$  is selected as the split-point for  $A$
- Split:
  - $D_1$  is the set of tuples in  $D$  satisfying  $A \leq \text{split-point}$ , and  $D_2$  is the set of tuples in  $D$  satisfying  $A > \text{split-point}$

# Gain Ratio for Attribute Selection (C4.5)

- Information gain measure is biased towards attributes with a large number of values
- C4.5 (a successor of ID3) uses gain ratio to overcome the problem (normalization to information gain)

$$SplitInfo_A(D) = -\sum_{j=1}^v \frac{|D_j|}{|D|} \times \log_2\left(\frac{|D_j|}{|D|}\right)$$

- $GainRatio(A) = Gain(A)/SplitInfo(A)$
- Ex.  $SplitInfo_{income}(D) = -\frac{4}{14} \times \log_2\left(\frac{4}{14}\right) - \frac{6}{14} \times \log_2\left(\frac{6}{14}\right) - \frac{4}{14} \times \log_2\left(\frac{4}{14}\right) = 1.557$ 
  - $gain\_ratio(income) = 0.029/1.557 = 0.019$
- The attribute with the maximum gain ratio is selected as the splitting attribute

# Gini Index (CART, IBM IntelligentMiner)

- If a data set  $D$  contains examples from  $n$  classes, gini index,  $gini(D)$  is defined as
$$gini(D) = 1 - \sum_{j=1}^n p_j^2$$

where  $p_j$  is the relative frequency of class  $j$  in  $D$

- If a data set  $D$  is split on  $A$  into two subsets  $D_1$  and  $D_2$ , the *gini* index  $gini(D)$  is defined as

$$gini_A(D) = \frac{|D_1|}{|D|} gini(D_1) + \frac{|D_2|}{|D|} gini(D_2)$$

- Reduction in Impurity:

$$\Delta gini(A) = gini(D) - gini_A(D)$$

- The attribute provides the smallest  $gini_{split}(D)$  (or the largest reduction in impurity) is chosen to split the node (*need to enumerate all the possible splitting points for each attribute*)

# Computation of Gini Index

- Ex. D has 9 tuples in `buys_computer = "yes"` and 5 in "no"

$$gini(D) = 1 - \left(\frac{9}{14}\right)^2 - \left(\frac{5}{14}\right)^2 = 0.459$$

- Suppose the attribute `income` partitions D into 10 in  $D_1$ : {low, medium} and 4 in  $D_2$

$$\begin{aligned} gini_{income \in \{low, medium\}}(D) &= \left(\frac{10}{14}\right) Gini(D_1) + \left(\frac{4}{14}\right) Gini(D_2) \\ &= \frac{10}{14} \left(1 - \left(\frac{7}{10}\right)^2 - \left(\frac{3}{10}\right)^2\right) + \frac{4}{14} \left(1 - \left(\frac{2}{4}\right)^2 - \left(\frac{2}{4}\right)^2\right) \\ &= 0.443 \\ &= Gini_{income \in \{high\}}(D). \end{aligned}$$

$Gini_{\{low, high\}}$  is 0.458;  $Gini_{\{medium, high\}}$  is 0.450. Thus, split on the {low, medium} (and {high}) since it has the lowest Gini index

# Comparing Attribute Selection Measures

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- The three measures, in general, return good results but
  - **Information gain:**
    - biased towards multivalued attributes
  - **Gain ratio:**
    - tends to prefer unbalanced splits in which one partition is much smaller than the others (why?)
  - **Gini index:**
    - biased to multivalued attributes
    - has difficulty when # of classes is large

# Other Attribute Selection Measures

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- CHAID: a popular decision tree algorithm, measure based on  $\chi^2$  test for independence
- C-SEP: performs better than info. gain and gini index in certain cases
- G-statistic: has a close approximation to  $\chi^2$  distribution
- MDL (Minimal Description Length) principle (i.e., the simplest solution is preferred):
  - The best tree as the one that requires the fewest # of bits to both (1) encode the tree, and (2) encode the exceptions to the tree
- Multivariate splits (partition based on multiple variable combinations)
  - CART: finds multivariate splits based on a linear comb. of attrs.
- Which attribute selection measure is the best?
  - Most give good results, none is significantly superior than others

# Overfitting and Tree Pruning

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- Overfitting: An induced tree may overfit the training data
  - Too many branches, some may reflect anomalies due to noise or outliers
  - Poor accuracy for unseen samples
- Two approaches to avoid overfitting
  - Prepruning: *Halt tree construction early*—do not split a node if this would result in the goodness measure falling below a threshold
    - Difficult to choose an appropriate threshold
  - Postpruning: *Remove branches* from a “fully grown” tree—get a sequence of progressively pruned trees
    - Use a set of data different from the training data to decide which is the “best pruned tree”

# Enhancements to Basic Decision Tree Induction

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- Allow for **continuous-valued attributes**
  - Dynamically define new discrete-valued attributes that partition the continuous attribute value into a discrete set of intervals
- Handle **missing attribute values**
  - Assign the most common value of the attribute
  - Assign probability to each of the possible values
- **Attribute construction**
  - Create new attributes based on existing ones that are sparsely represented
  - This reduces fragmentation, repetition, and replication

# Classification in Large Databases

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- Classification—a classical problem extensively studied by statisticians and machine learning researchers
- Scalability: Classifying data sets with millions of examples and hundreds of attributes with reasonable speed
- Why is decision tree induction popular?
  - relatively faster learning speed (than other classification methods)
  - convertible to simple and easy to understand classification rules
  - can use SQL queries for accessing databases
  - comparable classification accuracy with other methods
- **RainForest** (VLDB'98 — Gehrke, Ramakrishnan & Ganti)
  - Builds an AVC-list (attribute, value, class label)

# Scalability Framework for RainForest

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- Separates the scalability aspects from the criteria that determine the quality of the tree
- Builds an AVC-list: **AVC (Attribute, Value, Class\_label)**
- **AVC-set** (of an attribute  $X$ )
  - Projection of training dataset onto the attribute  $X$  and class label where counts of individual class label are aggregated
- **AVC-group** (of a node  $n$ )
  - Set of AVC-sets of all predictor attributes at the node  $n$

# Rainforest: Training Set and Its AVC Sets

Training Examples

age	income	student	credit_rating	comp
<=30	high	no	fair	no
<=30	high	no	excellent	no
31...40	high	no	fair	yes
>40	medium	no	fair	yes
>40	low	yes	fair	yes
>40	low	yes	excellent	no
31...40	low	yes	excellent	yes
<=30	medium	no	fair	no
<=30	low	yes	fair	yes
>40	medium	yes	fair	yes
<=30	medium	yes	excellent	yes
31...40	medium	no	excellent	yes
31...40	high	yes	fair	yes
>40	medium	no	excellent	no

AVC-set on *Age*

Age	Buy_Computer	
	yes	no
<=30	2	3
31..40	4	0
>40	3	2

AVC-set on *income*

income	Buy_Computer	
	yes	no
high	2	2
medium	4	2
low	3	1

AVC-set on *Student*

student	Buy_Computer	
	yes	no
yes	6	1
no	3	4

AVC-set on *credit\_rating*

Credit rating	Buy_Computer	
	yes	no
fair	6	2
excellent	3	3

# BOAT (Bootstrapped Optimistic Algorithm for Tree Construction)

- Use a statistical technique called *bootstrapping* to create several smaller samples (subsets), each fits in memory
- Each subset is used to create a tree, resulting in several trees
- These trees are examined and used to construct a new tree  $T'$ 
  - It turns out that  $T'$  is very close to the tree that would be generated using the whole data set together
- Adv: requires only two scans of DB, an incremental alg.

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# Using IF-THEN Rules for Classification

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- Represent the knowledge in the form of **IF-THEN** rules

**R:** IF *age* = youth AND *student* = yes THEN *buys\_computer* = yes

- Rule antecedent/precondition vs. rule consequent
- Assessment of a rule: *coverage* and *accuracy*

- $n_{\text{covers}}$  = # of tuples covered by R

- $n_{\text{correct}}$  = # of tuples correctly classified by R

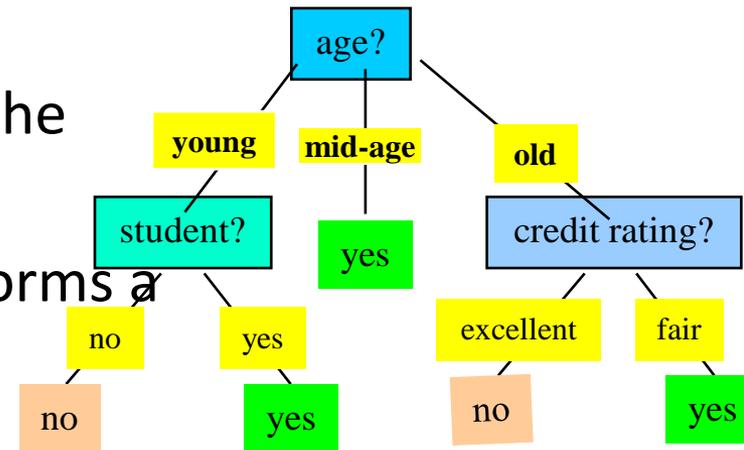
$\text{coverage}(\mathbf{R}) = n_{\text{covers}} / |\mathbf{D}|$  /\* **D:** training data set \*/

$\text{accuracy}(\mathbf{R}) = n_{\text{correct}} / n_{\text{covers}}$

- 
- If more than one rule are triggered, need **conflict resolution**
    - Size ordering: assign the highest priority to the triggering rules that has the “toughest” requirement (i.e., with the *most attribute tests*)
    - Class-based ordering: decreasing order of *prevalence or misclassification cost per class*
    - Rule-based ordering (**decision list**): rules are organized into one long priority list, according to some measure of rule quality or by experts

# Rule Extraction from a Decision Tree

- Rules are *easier to understand* than large trees
- One rule is created *for each path* from the root to a leaf
- Each attribute-value pair along a path forms a conjunction: the leaf holds the class prediction
- Rules are **mutually exclusive** and **exhaustive**
- Example: Rule extraction from our *buys\_computer* decision-tree



IF *age* = young AND *student* = no

THEN *buys\_computer* = no

IF *age* = young AND *student* = yes

THEN *buys\_computer* = yes

IF *age* = mid-age

THEN *buys\_computer* = yes

IF *age* = old AND *credit\_rating* = excellent

THEN *buys\_computer* = no

IF *age* = old AND *credit\_rating* = fair

THEN *buys\_computer* = yes

# Rule Induction: Sequential Covering Method

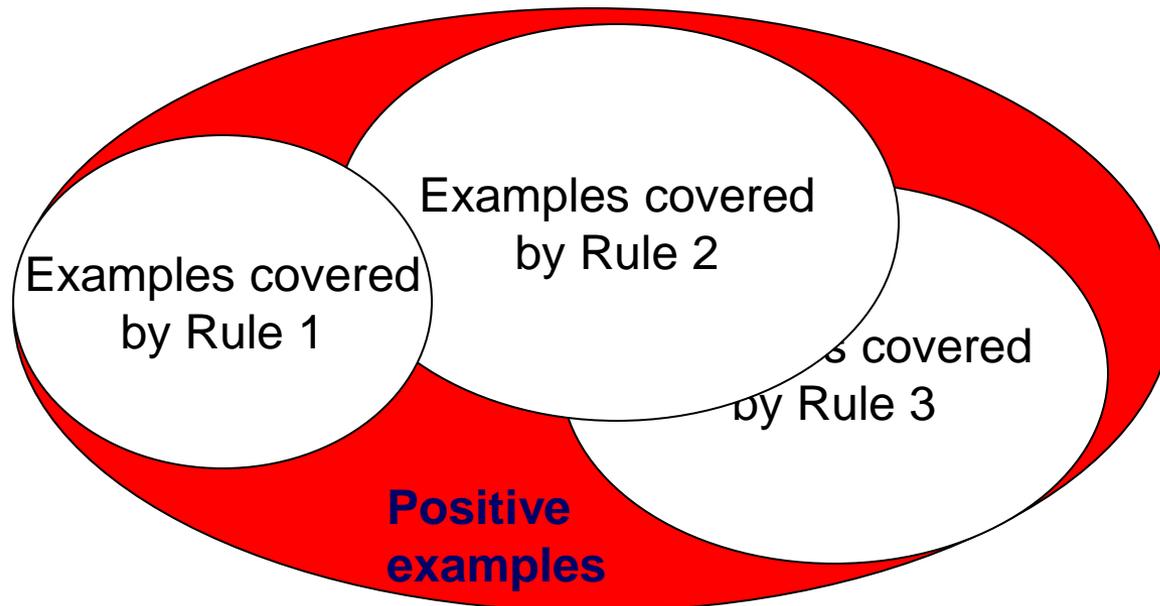
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- Sequential covering algorithm: Extracts rules directly from training data
- Typical sequential covering algorithms: FOIL, AQ, CN2, RIPPER
- Rules are learned *sequentially*, each for a given class  $C_i$  will cover many tuples of  $C_i$  but none (or few) of the tuples of other classes
- Steps:
  - Rules are learned one at a time
  - Each time a rule is learned, the tuples covered by the rules are removed
  - Repeat the process on the remaining tuples until *termination condition*, e.g., when no more training examples or when the quality of a rule returned is below a user-specified threshold
- Comp. w. decision-tree induction: learning a set of rules *simultaneously*

# Sequential Covering Algorithm

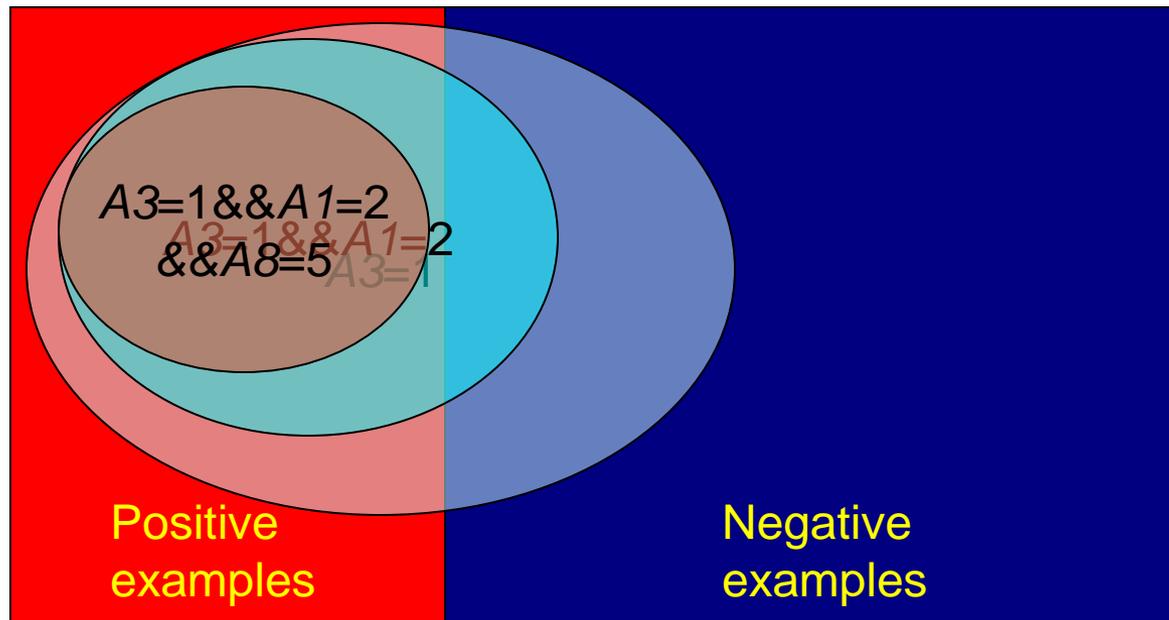
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**while** (enough target tuples left)  
    generate a rule  
    remove positive target tuples satisfying this rule



# Rule Generation

- To generate a rule  
  **while**(true)  
    find the “best” predicate  $p$   
    **if** foil-gain( $p$ ) > threshold **then** add  $p$  to current rule  
    **else break**



# How to Learn-One-Rule?

- Start with the *most general rule* possible: condition = empty
- *Adding new attributes* by adopting a greedy depth-first strategy
  - Picks the one that most improves the rule quality
- Rule-Quality measures: consider both coverage and accuracy
  - Foil-gain (in FOIL & RIPPER): assesses info\_gain by extending condition

$$FOIL\_Gain = pos' \times \left( \log_2 \frac{pos'}{pos'+neg'} - \log_2 \frac{pos}{pos+neg} \right)$$

- favors rules that have high accuracy and cover many positive tuples
- Rule pruning based on an independent set of test tuples

$$FOIL\_Prune(R) = \frac{pos - neg}{pos + neg}$$

Pos/neg are # of positive/negative tuples covered by R.

If *FOIL\_Prune* is higher for the pruned version of R, prune R

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# Model Evaluation and Selection

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- Evaluation metrics: How can we measure accuracy? Other metrics to consider?
- Use **validation test set** of class-labeled tuples instead of training set when assessing accuracy
- Methods for estimating a classifier's accuracy:
  - Holdout method, random subsampling
  - Cross-validation
- Comparing classifiers:
  - Confidence intervals
  - Cost-benefit analysis and ROC Curves

# Classifier Evaluation Metrics: Confusion Matrix

## Confusion Matrix:

Actual class \ Predicted class	$C_1$	$\neg C_1$
$C_1$	<b>True Positives (TP)</b>	<b>False Negatives (FN)</b>
$\neg C_1$	<b>False Positives (FP)</b>	<b>True Negatives (TN)</b>

## Example of Confusion Matrix:

Actual class \ Predicted class	buy_computer = yes	buy_computer = no	Total
buy_computer = yes	<b>6954</b>	<b>46</b>	7000
buy_computer = no	<b>412</b>	<b>2588</b>	3000
Total	7366	2634	10000

- Given  $m$  classes, an entry,  $\mathbf{CM}_{i,j}$  in a **confusion matrix** indicates # of tuples in class  $i$  that were labeled by the classifier as class  $j$
- May have extra rows/columns to provide totals

# Classifier Evaluation Metrics: Accuracy, Error Rate, Sensitivity and Specificity

A\P	C	-C	
C	TP	FN	P
-C	FP	TN	N
	P'	N'	All

- **Classifier Accuracy**, or recognition rate: percentage of test set tuples that are correctly classified

$$\text{Accuracy} = (\text{TP} + \text{TN})/\text{All}$$

- **Error rate**:  $1 - \text{accuracy}$ , or

$$\text{Error rate} = (\text{FP} + \text{FN})/\text{All}$$

- **Class Imbalance Problem:**

- One class may be *rare*, e.g. fraud, or HIV-positive
- Significant *majority of the negative class* and minority of the positive class
- **Sensitivity**: True Positive recognition rate
  - **Sensitivity** =  $\text{TP}/\text{P}$
- **Specificity**: True Negative recognition rate
  - **Specificity** =  $\text{TN}/\text{N}$

# Classifier Evaluation Metrics:

## Precision and Recall, and F-measures

- **Precision:** exactness – what % of tuples that the classifier labeled as positive are actually positive

$$\textit{precision} = \frac{TP}{TP + FP}$$

- **Recall:** completeness – what % of positive tuples did the classifier label as positive?

$$\textit{recall} = \frac{TP}{TP + FN}$$

- Perfect score is 1.0

- Inverse relationship between precision & recall

- **F measure ( $F_1$  or F-score):** harmonic mean of precision and recall,

$$F = \frac{2 \times \textit{precision} \times \textit{recall}}{\textit{precision} + \textit{recall}}$$

- $F_\beta$ : weighted measure of precision and recall

- assigns  $\beta$  times as much weight to recall as to precision

$$F_\beta = \frac{(1 + \beta^2) \times \textit{precision} \times \textit{recall}}{\beta^2 \times \textit{precision} + \textit{recall}}$$

# Classifier Evaluation Metrics: Example

Actual Class\Predicted class	cancer = yes	cancer = no	Total	Recognition(%)
cancer = yes	<b>90</b>	<b>210</b>	300	30.00 ( <i>sensitivity</i> )
cancer = no	<b>140</b>	<b>9560</b>	9700	98.56 ( <i>specificity</i> )
Total	230	9770	10000	96.40 ( <i>accuracy</i> )

- $Precision = 90/230 = 39.13\%$

$$Recall = 90/300 = 30.00\%$$

# Evaluating Classifier Accuracy:

## Holdout & Cross-Validation Methods

- **Holdout method**
  - Given data is randomly partitioned into two independent sets
    - Training set (e.g., 2/3) for model construction
    - Test set (e.g., 1/3) for accuracy estimation
  - Random sampling: a variation of holdout
    - Repeat holdout  $k$  times, accuracy = avg. of the accuracies obtained
- **Cross-validation** ( $k$ -fold, where  $k = 10$  is most popular)
  - Randomly partition the data into  $k$  *mutually exclusive* subsets, each approximately equal size
  - At  $i$ -th iteration, use  $D_i$  as test set and others as training set
  - Leave-one-out:  $k$  folds where  $k = \#$  of tuples, for small sized data
  - \*Stratified cross-validation\*: folds are stratified so that class dist. in each fold is approx. the same as that in the initial data

# Estimating Confidence Intervals: Classifier Models $M_1$ vs. $M_2$

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- Suppose we have 2 classifiers,  $M_1$  and  $M_2$ , which one is better?
- Use 10-fold cross-validation to obtain  $\overline{err}(M_1)$  and  $\overline{err}(M_2)$
- These mean error rates are just *point estimates* of error on the true population of *future* data cases
- What if the difference between the 2 error rates is just attributed to *chance*?
  - Use a **test of statistical significance**
  - Obtain **confidence limits** for our error estimates

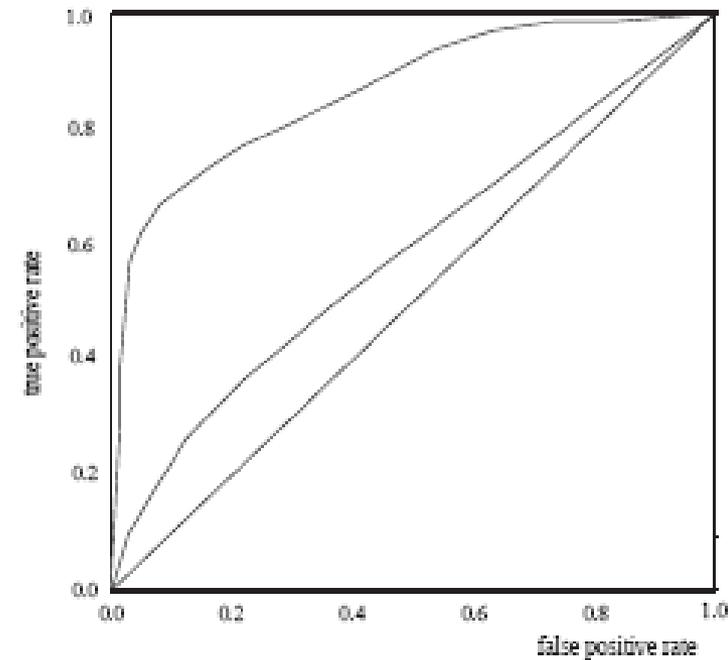
# Estimating Confidence Intervals: Null Hypothesis

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- Perform 10-fold cross-validation of two models:  $M_1$  &  $M_2$
- Assume samples follow normal distribution
- Use two sample **t-test** (or **Student's t-test**)
- **Null Hypothesis:**  $M_1$  &  $M_2$  are the same (means are equal)
- If we can **reject** null hypothesis, then
  - we conclude that the difference between  $M_1$  &  $M_2$  is **statistically significant**
  - Chose model with lower error rate

# Model Selection: ROC Curves

- **ROC** (Receiver Operating Characteristics) curves: for visual comparison of classification models
- Originated from signal detection theory
- Shows the trade-off between the **true positive rate** and the **false positive rate**
- The area under the ROC curve is a measure of the accuracy of the model
- Rank the test tuples in decreasing order: the one that is most likely to belong to the positive class appears at the top of the list
- Area under the curve: the closer to the diagonal line (i.e., the closer the area is to 0.5), the less accurate is the model



- Vertical axis represents the true positive rate
- Horizontal axis rep. the false positive rate
- The plot also shows a diagonal line
- A model with perfect accuracy will have an area of 1.0

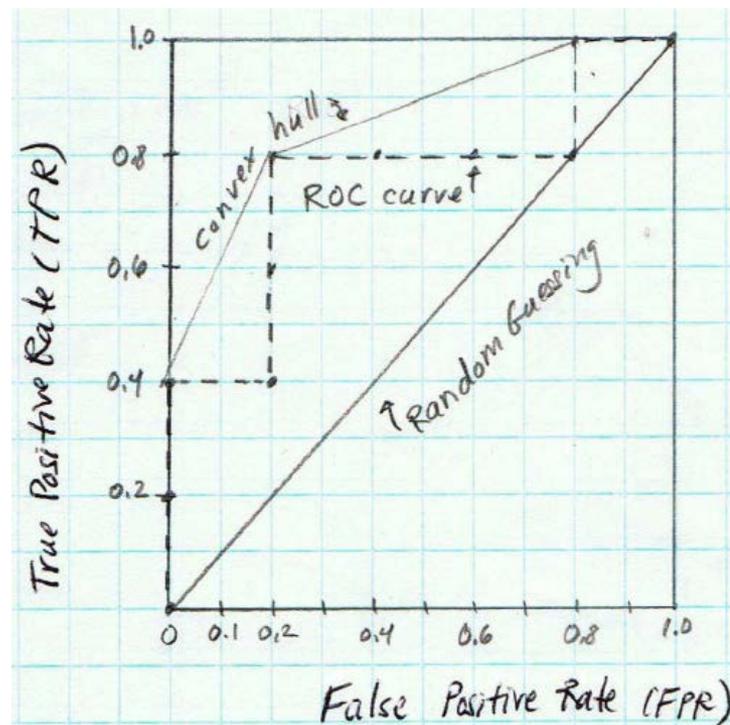
# Plotting an ROC Curve

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- True positive rate:  $TPR = TP/P$  (sensitivity or recall)
- False positive rate:  $FPR = FP/N$  (1-specificity)
  
- Rank tuples according to how likely they will be a positive tuple
  - Idea: when we include more tuples in, we are more likely to make mistakes, that is the **trade-off!**
  - Nice property: not threshold (cut-off) need to be specified, only rank matters

Tuple #	Class	Prob.	TP	FP	TN	FN	TPR	FPR
1	p	0.9	1	0	5	4	0.2	0
2	p	0.8	2	0	5	3	0.4	0
3	n	0.7	2	1	4	3	0.4	0.2
4	p	0.6	3	1	4	2	0.6	0.2
5	p	0.55	4	1	4	1	0.8	0.2
6	n	0.54	4	2	3	1	0.8	0.4
7	n	0.53	4	3	2	1	0.8	0.6
8	n	0.51	4	4	1	1	0.8	0.8
9	p	0.50	5	4	0	1	1.0	0.8
10	n	0.4	5	5	0	0	1.0	1.0

## Example



# Issues Affecting Model Selection

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- **Accuracy**
  - classifier accuracy: predicting class label
- **Speed**
  - time to construct the model (training time)
  - time to use the model (classification/prediction time)
- **Robustness**: handling noise and missing values
- **Scalability**: efficiency in disk-resident databases
- **Interpretability**
  - understanding and insight provided by the model
- Other measures, e.g., goodness of rules, such as decision tree size or compactness of classification rules

# Chapter 8&9. Classification: Part 1

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- Classification: Basic Concepts
- Decision Tree Induction
- Rule-Based Classification
- Model Evaluation and Selection
- Summary 

# Summary

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- **Classification** is a form of data analysis that extracts **models** describing important data classes.
- Effective and scalable methods have been developed for **decision tree induction, rule-based classification**, and many other classification methods.
- **Evaluation**
  - **Evaluation metrics** include: accuracy, sensitivity, specificity, precision, recall,  $F$  measure, and  $F_\beta$  measure.
  - **Stratified k-fold cross-validation** is recommended for accuracy estimation.
  - **Significance tests** and **ROC curves** are useful for model selection.

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- Homework 1 is due today
  - Course project proposal will be due next Monday

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