IMBALANCED DATA

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CS 451 – Fall 2013

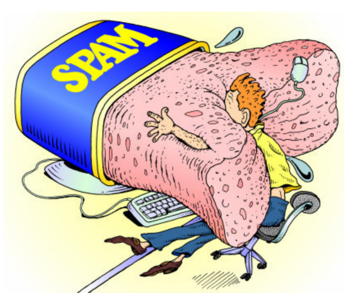
Admin

Assignment 3:

- how did it go?
- do the experiments help?

Assignment 4

Course feedback



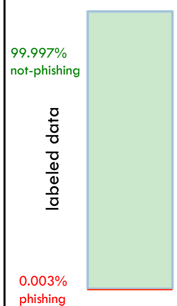
Phishing

Setup

1. for 1 hour, google collects 1M e-mails randomly
2. they pay people to label them as "phishing" or "not-phishing"
3. they give the data to you to learn to classify e-mails as phishing or not
4. you, having taken ML, try out a few of your favorite classifiers
5. You achieve an accuracy of 99.997%

Should you be happy?

Imbalanced data



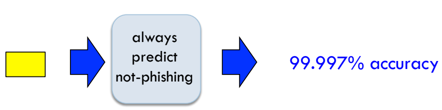
The phishing problem is what is called an **imbalanced data** problem

This occurs where there is a large discrepancy between the number of examples with each class label

e.g. for our 1M example dataset only about 30 would actually represent phishing e-mails

What is probably going on with our classifier?

Imbalanced data



Why does the classifier learn this?

Imbalanced data

Many classifiers are designed to optimize error/accuracy

This tends to bias performance towards the majority class

Anytime there is an imbalance in the data this can happen

It is particularly pronounced, though, when the imbalance is more pronounced

Imbalanced problem domains

Besides phishing (and spam) what are some other imbalanced problems domains?

Imbalanced problem domains

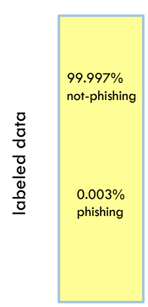
Medical diagnosis

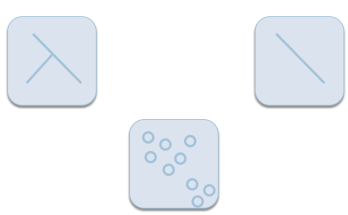
Predicting faults/failures (e.g. hard-drive failures, mechanical failures, etc.)

Predicting rare events (e.g. earthquakes)

Detecting fraud (credit card transactions, internet traffic)

Imbalanced data: current classifiers





How will our current classifiers do on this problem?

Imbalanced data: current classifiers

All will do fine if the data can be easily separated/distinguished

Decision trees:
- explicitly minimizes training error
- when pruning pick "majority" label at leaves
- tend to do very poor at imbalanced problems

k-NN:
- even for small k, majority class will tend to overwhelm the vote

perceptron:
- can be reasonable since only updates when a mistake is made
- can take a long time to learn

Part of the problem: evaluation

Accuracy is not the right measure of classifier performance in these domains

Other ideas for evaluation measures?

"identification" tasks

View the task as trying to find/identify "positive" examples (i.e. the rare events)

Precision: proportion of test examples *predicted* as positive that are correct

$$\frac{\text{\# correctly predicted as positive}}{\text{\# examples predicted as positive}}$$

Recall: proportion of test examples *labeled* as positive that are correct

$$\frac{\text{\# correctly predicted as positive}}{\text{\# positive examples in test set}}$$

"identification" tasks

Precision: proportion of test examples *predicted* as positive that are correct

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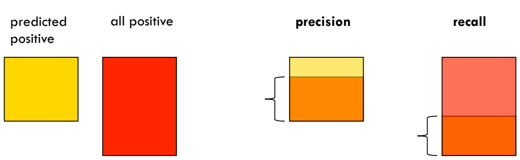
Recall: proportion of test examples *labeled* as positive that are correct

$$\frac{\text{\# correctly predicted as positive}}{\text{\# positive examples in test set}}$$



precision and recall

data	label	predicted
	0	0
	0	1
	1	0
	1	1
	0	1
	1	1
	0	0

$$\text{precision} = \frac{\text{\# correctly predicted as positive}}{\text{\# examples predicted as positive}}$$

$$\text{recall} = \frac{\text{\# correctly predicted as positive}}{\text{\# positive examples in test set}}$$

precision and recall

data	label	predicted
	0	0
	0	1
	1	0
	1	1
	0	1
	1	1
	0	0

$$\text{precision} = \frac{\text{\# correctly predicted as positive}}{\text{\# examples predicted as positive}}$$

$$\text{recall} = \frac{\text{\# correctly predicted as positive}}{\text{\# positive examples in test set}}$$

$$\text{precision} = \frac{2}{4}$$

$$\text{recall} = \frac{2}{3}$$

precision and recall

data	label	predicted
	0	0
	0	1
	1	0
	1	1
	0	1
	1	1
	0	0

$$\text{precision} = \frac{\text{\# correctly predicted as positive}}{\text{\# examples predicted as positive}}$$

$$\text{recall} = \frac{\text{\# correctly predicted as positive}}{\text{\# positive examples in test set}}$$

Why do we have both measures?
How can we maximize precision?
How can we maximize recall?

Maximizing precision

data	label	predicted
	0	0
	0	0
	1	0
	1	0
	0	0
	1	0
	0	0

$$\text{precision} = \frac{\text{\# correctly predicted as positive}}{\text{\# examples predicted as positive}}$$

$$\text{recall} = \frac{\text{\# correctly predicted as positive}}{\text{\# positive examples in test set}}$$

Don't predict anything as positive!

Maximizing recall

data	label	predicted
	0	1
	0	1
	1	1
	1	1
	0	1
	1	1
	0	1

$$\text{precision} = \frac{\text{\# correctly predicted as positive}}{\text{\# examples predicted as positive}}$$

$$\text{recall} = \frac{\text{\# correctly predicted as positive}}{\text{\# positive examples in test set}}$$

Predict everything as positive!

precision vs. recall

Often there is a tradeoff between precision and recall

increasing one, tends to decrease the other

For our algorithms, how might be increase/decrease precision/recall?

precision/recall tradeoff

data	label	predicted	confidence
	0	0	0.75
	0	1	0.60
	1	0	0.20
	1	1	0.80
	0	1	0.50
	1	1	0.55
	0	0	0.90

- For many classifiers we can get some notion of the prediction confidence
- Only predict positive if the confidence is above a given threshold
- By varying this threshold, we can vary precision and recall

precision/recall tradeoff

data	label	predicted	confidence
	1	1	0.80
	0	1	0.60
	1	1	0.55
	0	1	0.50
	1	0	0.20
	0	0	0.75
	0	0	0.90

put most confident positive predictions at top

put most confident negative predictions at bottom

calculate precision/recall at each break point/threshold

classify everything above threshold as positive and everything else negative

precision/recall tradeoff

data	label	predicted	confidence	precision	recall
	1	1	0.80		
	0	1	0.60	1/2 = 0.5	1/3 = 0.33
	1	1	0.55		
	0	1	0.50		
	1	0	0.20		
	0	0	0.75		
	0	0	0.90		

precision/recall tradeoff

data	label	predicted	confidence	precision	recall
	1	1	0.80		
	0	1	0.60		
	1	1	0.55		
	0	1	0.50		
	1	0	0.20	3/5 = 0.6	3/3 = 1.0
	0	0	0.75		
	0	0	0.90		

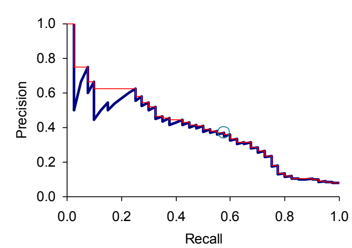
precision/recall tradeoff

data	label	predicted	confidence	precision	recall
	1	1	0.80		
	0	1	0.60		
	1	1	0.55		
	0	1	0.50		
	1	0	0.20		
	0	0	0.75		
	0	0	0.90	3/7 = 0.43	3/3 = 1.0

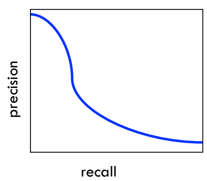
precision/recall tradeoff

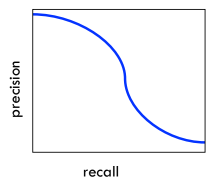
data	label	predicted	confidence	precision	recall
	1	1	0.80	1.0	0.33
	0	1	0.60	0.5	0.33
	1	1	0.55	0.66	0.66
	0	1	0.50	0.5	0.66
	1	0	0.20	0.6	1.0
	0	0	0.75	0.5	1.0
	0	0	0.90	0.43	1.0

precision-recall curve



Which is system is better?





How can we quantify this?

Area under the curve

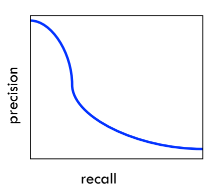
Area under the curve (AUC) is one metric that encapsulates both precision and recall

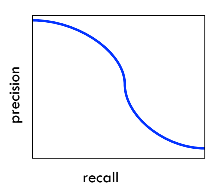
calculate the precision/recall values for all thresholding of the test set (like we did before)

then calculate the area under the curve

can also be calculated as the average precision for all the recall points

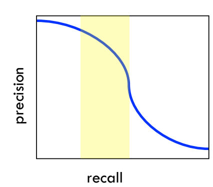
Area under the curve?

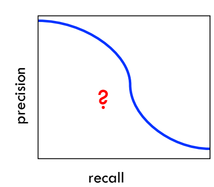




Any concerns/problems?

Area under the curve?

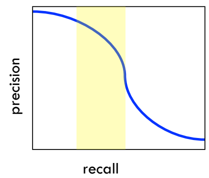


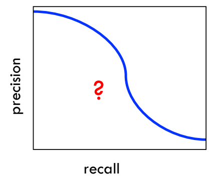


For real use, often only interested in performance in a particular range

Eventually, need to deploy. How do we decide what threshold to use?

Area under the curve?





Ideas? We'd like a compromise between precision and recall

A combined measure: *F*

Combined measure that assesses precision/recall tradeoff is **F measure** (weighted harmonic mean):

$$F = \frac{1}{\alpha\frac{1}{P} + (1-\alpha)\frac{1}{R}} = \frac{(\beta^2+1)PR}{\beta^2 P + R}$$

F1-measure

Most common α=0.5: equal balance/weighting between precision and recall:

$$F = \frac{1}{\alpha\frac{1}{P} + (1-\alpha)\frac{1}{R}} = \frac{(\beta^2+1)PR}{\beta^2 P + R}$$

$$F1 = \frac{1}{0.5\frac{1}{P} + 0.5\frac{1}{R}} = \frac{2PR}{P + R}$$

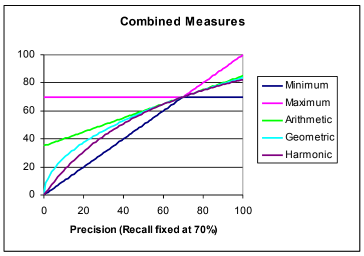
A combined measure: *F*

Combined measure that assesses precision/recall tradeoff is **F measure** (weighted harmonic mean):

$$F = \frac{1}{\alpha\frac{1}{P} + (1-\alpha)\frac{1}{R}} = \frac{(\beta^2+1)PR}{\beta^2 P + R}$$

Why harmonic mean?
Why not normal mean (i.e. average)?

F_1 and other averages



Harmonic mean encourages precision/recall values that are similar!

Evaluation summarized

Accuracy is often NOT an appropriate evaluation metric for imbalanced data problems

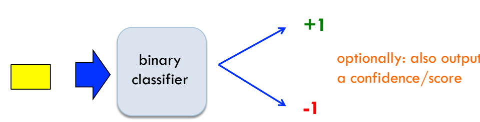
precision/recall capture different characteristics of our classifier

AUC and F1 can be used as a single metric to compare algorithm variations (and to tune hyperparameters)

Phishing – imbalanced data

Black box approach

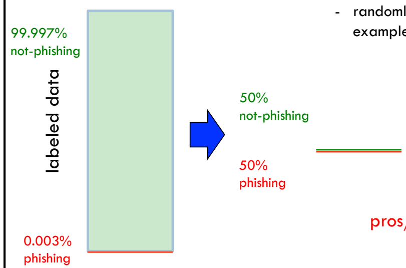
Abstraction: we have a generic binary classifier, how can we use it to solve our new problem



Can we do some pre-processing/post-processing of our data to allow us to still use our binary classifiers?

Idea 1: subsampling

Create a new training data set by:
- including all *k* “positive” examples
- randomly picking *k* “negative” examples



pros/cons?

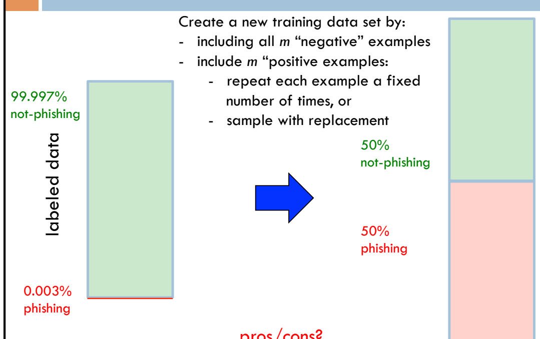
Subsampling

Pros:
- Easy to implement
- Training becomes much more efficient (smaller training set)
- For some domains, can work very well

Cons:
- Throwing away a lot of data/information

Idea 2: oversampling

Create a new training data set by:
- including all *m* “negative” examples
- include *m* “positive examples:
  - repeat each example a fixed number of times, or
  - sample with replacement



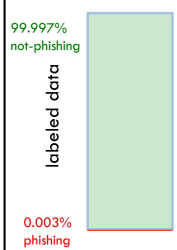
pros/cons?

oversampling

Pros:
- Easy to implement
- Utilizes all of the training data
- Tends to perform well in a broader set of circumstances than subsampling

Cons:
- Computationally expensive to train classifier

Idea 2b: weighted examples



cost/weights

1

99.997/0.003 =
33332

Add costs/weights to the training set

"negative" examples get weight 1

"positive" examples get a much larger weight

change learning algorithm to optimize weighted training error

pros/cons?

weighted examples

Pros:

- Achieves the effect of oversampling without the computational cost
- Utilizes all of the training data
- Tends to perform well in a broader set circumstances

Cons:

- Requires a classifier that can deal with weights

Of our three classifiers, can all be modified to handle weights?

Building decision trees

Otherwise:

- calculate the "score" for each feature if we used it to split the data
- pick the feature with the highest score, partition the data based on that data value and call recursively

We used the training error to decide on which feature to choose:
use the *weighted* training error

In general, any time we do a count, use the weighted count (e.g. in calculating the majority label at a leaf)

Idea 3: optimize a different error metric

Train classifiers that try and optimize F1 measure or AUC or …

or, come up with another learning algorithm designed specifically for imbalanced problems

pros/cons?

Idea 3: optimize a different error metric

Train classifiers that try and optimize F1 measure or AUC or …

Challenge: not all classifiers are amenable to this

or, come up with another learning algorithm designed specifically for imbalanced problems

Don't want to reinvent the wheel!

That said, there are a number of approaches that have been developed to specifically handle imbalanced problems