SVM based Solution to Class-Imbalance Problem in Pattern Classification

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Abstract— Large dataset and class imbalanced distribution of samples across the data classes are intrinsic properied of the problems to be faced in the applications like bioinformatics, network security and text mining. The class imbalanced problem appears in the dataset, classification categories are not represented with approximately equal number of instances. In this paper, we have explored the solution to the problem of imbalanced representations of the classes in the dataset. In this method, instance selection is applied concurrently to the small class-balanced subsets of the training data. Then, subsets are combined based on the voting score calculated from the optimized pair of thresholds of minority and majority classes. We used support vector machine (SVM) and kNN classifier to perform the experiments on the dataset for analyzing the performance of proposed algorithm. On comparison, it is observe that proposed algorithm outperform the random sampling method. Further, proposed algorithm has linear computational complexity and can be easily be implemented using parallelism to have real-time performance.

Keywords— Divide and conquer, imbalance-class problem, machine learning, kNN classificiers, instance sampling.

INTRODUCTION

With the continuous expansion of data availability in various networked, complex, and large-scale systems, such as Internet, security, surveillance, and finance, it becomes critical to advance the fundamental understanding of knowledge discovery and analysis from raw data to support decision-making processes [1]. Although many methods have been proposed for dealing with class-imbalance data sets, most of these methods are not scalable to the very large data sets common to those research fields.

The class imbalance problem is one of the (relatively) new problems that emerged when machine learning matured from an embryonic science to an applied technology, amply used in the worlds of business, industry and scientific research. Most classification methods suffer from an imbalanced distribution of training instances among classes and most learning algorithms expect an approximately even distribution of instances among the different classes and suffer, to different degrees, when that is not the case. Dealing with the class-imbalance problem is a difficult but relevant task as many of the most interesting and challenging real-world problems have a very uneven class distribution. The solution to these kind of problems are achieved either by modifying the learning algorithm, where cost is biased towards the one of the class, or by manipulating the training data sets, where resampling is applied, or by combining both. However, there exist a main advantage using the solutions applied at training data. The summary of solutions are depicted in figure 1.

For the similar problem, we explore a new framework called oligarchic instance selection, which is specifically designed for class imbalanced data sets. One of the distinctive features of many common problems in data mining applications is the uneven distribution of the instances of the different classes. In extremely active research areas, such as artificial intelligence in medicine, bioinformatics, or intrusion detection, two classes are usually involved: a class of interest or a positive class, and a negative class that is overrepresented in the data sets. This is usually referred to as the class-imbalance problem.

The method has two major objectives:
1) Improving the performance of previous approaches based of instances selection for class-imbalanced data sets; and
2) Developing a method that is able to scale up to very large, and even huge, problems.

This project aims at developing method that is both scalable and able to sample the most relevant instances to deal with class-imbalanced data sets. Scalability will be achieved using a divide-and-conquer approach. The ability to sample instances to deal with class-imbalanced data sets will be achieved by means of the combination of several rounds of instance selection in balanced subsets of the whole data set.

The remaining part of the paper is organized as follows. Next section II presents the related work in back ground. The problem stamen is briefly introduced in the section III. The methodology supported by mathematical model and set theory and snippet of...
algorithm is depicted in the section IV. The implementation details is described in the section V. Section VI discusses the results and graphs. Finally, paper is concluded by highlighting the main observations and giving future direction for research work
concluded that it is happened because oversampling does not add any new information of the type of inputs to the classifier. In [4] and [5], authors have proven sampling as a very efficient method dealing with class-imbalanced datasets. In one-sided selection (OSS), instances from majority class are moved and this technique is applied in [6]. However, in this method as there is no sampling involved in the minority class instances, it doesn’t have capability to remove the malfunction to be caused by harmful sample from minority class. In [7], the sampling of instances is optimized using evolutionary computations. However, evolutionary computation may become very expensive in computation for large and very large datasets. The scalability which is very important [8] in large dataset problem becomes near-impossible in evolutionary techniques [9]. The instance selection in sampling the dataset is achieved using voting score in [10, 11]. Various instance selection methods to achieve the balanced dataset from imbalanced-class training data are presented in [12, 13, 14].

The recognition or classification of classes is a two-steps problem, namely, feature extraction or data representation and classifying step. Once the every sample is represented by variable, it is given to the classifier, whose outputs the label of recognized class. Before, classification of unknown sample, classifier is trained with training data. This is also called as a process of machine learning. The training data samples are expected to be evenly distributed across all the classes. However, there is a vast amount of data available in some sources like internet web, social networking, blogs, health care search etc. Due to unstructured way of generation of data, there is a high possibility of having data samples un-evenly associated across the classes.

In particular, there is an additional requirement of scalability in the sense that the balancing the class-imbalance problem should be applicable to large dataset. This implies the two requirements to be handled in the applications, where imbalanced-class problem dominates.

1. Selecting the instances from the classes such that imbalanced training data can be reduced to the class-balance data.
2. The transforming imbalanced training data into balanced class data need to be consistent towards large dataset

3. Methodology

We have used two methods for the evaluation of the OligoIS:

- Selection of samples according to the voting
- Selection of Sample according to the Euclidean Distance

For the comparison we have used following two methods:

- Random Under sampling for the with Balanced Dataset
- Random Under sampling with imbalanced Dataset

3.1 Mathematical Model and Set Theory:tle and authors

Normally, there will be two types of data in the training dataset. One is minority classes which are underrepresented in the sense the number of instances associated with minority classes will be very less. On the other hand majority class will be over represented, with the ratio of 1:1000 and even sometimes 1:10,000.

The training dataset is partitioned into small subsets and decomposition process is given by and is shown in figure 2a.

\[ T = \bigcup_{j=1}^{t} D_i \]

This is achieved by using random sampling. Each subset is balanced by adding randomly selected instances of the minority class. To include the enough minority instances in each of the subset, the size of each subset satisfies, \( S \leq 2n^+ \).

Instance selection in each subset is done and votes for selected instance is recorded. The vote of instance is defined as the number of times particular instance is selected. Once, this process is finished, the instances with majority votes are kept. The threshold for votes is calculated as follows.

For threshold \( t \), selected instance \( S(t) \), then

\[ f(S(t)) = 2r(S(t)) + (1 - \alpha) a(S(t)) \]

Where \( r(S(t)) \) is the reduction achieved with threshold to select \( S(t) \).

\( a(S(t)) \) is the accuracy achieved with the instance in \( S(t) \) using SVM classification.

To account for class imbalanced in subset, above formulation is modified as below:

Two thresholds are \( t^+ \) and \( t^- \) for minority and majority respectively.

Thus, we have two equations

\[ f(S(t^+)) = \alpha r(S(t^+)) + (1 - \alpha)(S(t^+)) \]

\[ f(S(t^-)) = (1 - \alpha) r(S(t^-)) + \alpha(S(t^-)) \]
Combining this we get equation for pair of thresholds.

\[ f(S(t^-)) = \alpha r \left(S(t^-)\right) + (1 - \alpha)(S(t^-)) \]

3.2 Methods for the Evaluation

3.2.1 OligoIS with Voting

In this method we have used random selection in each of the subset for many number of rounds. Samples which has got more number of votes are selected. This process outputs a final dataset which both majority and minority are present in equal numbers. Algorithm
The set of selected instances $S \subset T$.

for $i = 1$ to $r$ do

1. Divide instances into $n_s$ disjoint subsets $D_i : \cup_i D_i = T$ of size $s$

   for $j = 1$ to $n_s$ do

2. Apply instance selection algorithm to $D_i$

3. Store votes of selected instances from $D_i$

end

end

4 Obtain thresholds of votes to keep an instance from the

   minority, $t^+$, and the majority, $t^-$, classes

5 $S = \{x_i \in T | (\text{votes}(x_i) \geq t^+ \text{ and } x_i \in C^+) \text{ or } (\text{votes}(x_i) \geq t^- \text{ and } x_i \in C^-) \}$

6. Under sample the class with more instances in $S$ to obtain $S_{\text{balanced}}$

   removing instances with fewer votes

   if $f(S_{\text{balanced}}) \geq f(S)$ then

   $S = S_{\text{balanced}}$

end

7. return $S$

Figure 3: Block Diagram of Oligo Process
3.2.2 OligoIS with ED based selection

In this method we have used random selection in each of the subset for many number of rounds. Samples which has got more ED from the other class are selected. This process gives a final dataset which both majority and minority are present in equal numbers.

**Algorithm for that is as follows:**

**Data:** A training set $T = \{(x_1, y_1), \ldots, (x_n, y_n)\}$, subset size $s$, and number of rounds $r$.

**Result:** The set of selected instances $S \subset T$.

for $i = 1$ to $r$ do

---

**Figure 4:** Flowchart for the OligoIS with Voting
1. Divide instances into \( n_s \) disjoint subsets
   \[ D_i : \bigcup_i D_i = T \] of size \( s \)
   
   for \( j = 1 \) to \( n_s \) do
   2. Apply instance selection algorithm to \( D_j \)
   3. Store the Euclidean Distances of samples from other class \( D_j \)
   end

4. Obtain thresholds of \( \text{ED} \) to keep an instance from the
   minority, \( t^* \), and the majority, \( t^- \), classes

5. \( S = \{ x_i \in T | (\text{ED}(x_i) \geq t^* \text{ and } x_i \in C^+) \text{ or } (\text{ED}(x_i) \geq t^- \text{ and } x_i \in C^-) \} \)

6. Under sample the class with more instances in \( S \) to obtain
   \( S_{\text{balanced}} \) removing instances with fewer votes

   if \( f(S_{\text{balanced}}) \geq f(S) \) then
   \( S = S_{\text{balanced}} \)
   end

7. return \( S \)

### 3.2.3 Random Selection with balanced dataset

In this method we have used random selection without any subset mechanism. Then the under sampling is done on the samples. Final subset consist of randomly selected samples with equal no of majority and minority samples.

**Algorithm for that is as follows:**

**Data:** A training set \( T = \{ (x_1, y_1), \ldots, (x_n, y_n) \} \), subset size \( s \), and number of rounds \( r \).

**Result:** The set of selected instances \( S \subset T \).

1. Apply instance selection algorithm to \( T_j \)
2. Select the Equal Number of instances from both classes
3. \( S = \text{Random}(T) \)
4. if \( f(S_{\text{balanced}}) \geq f(S) \) then
   \( S = S_{\text{balanced}} \)
5. return \( S \)

### 3.2.4 Random Selection with balanced dataset

In this method we have selected the dataset using random selection result dataset is the imbalanced dataset.

**Algorithm for that is as follows:**

**Data:** A training set \( T = \{ (x_1, y_1), \ldots, (x_n, y_n) \} \), subset size \( s \), and number of rounds \( r \).

**Result:** The set of selected instances \( S \subset T \).

1. Apply instance selection algorithm to \( T_j \)
2. Randomly select instances from both classes not necessary to be in equal amount
3. \( S = \text{Random}(T) \)
4. return \( S \)
4. **Experimental Results**

We have used the various datasets obtained from UCI Machine Learning Repository [14]. In order to align the dataset to two class imbalanced problem we have selected the dataset where samples of two classes are present. We performed the pattern recognition experiment on this eight datasets. The name of the datasets are adult, German, Haberman, hepatitis, magic04, ozone1hr, ozone8hr, Pima. The specification of each of these datasets in terms of no of attributes, no of classes, no of samples and Imbalance Ratio (IR) is depicted in Table.

The class-imbalanced problem is mainly due the fact that in real life applications based on binary-class recognition will have uneven distribution of samples between the two classes. This will deteriorate the performance of recognition system. To overcome
this problem we have implemented the methods as discussed in earlier section. These methods are 1)OligoIS with selection of samples according to the voting 2)OligoIS with selection of Sample according to the Euclidean Distance 3)Random Under sampling for the with Balanced Dataset 4)Random Under sampling with imbalanced Dataset. We also propose the method of SVM based classification and implemented with different types of instance selection methods. The recognition accuracy for each of this methods across all the datasets are presented here. The proposed method is compared with the kNN based classification. The results with recognition accuracy obtained with KNN classification with different methods of instance selection across all the datasets are shown in Table 1. The results with recognition accuracy obtained with SVM classification with different methods of instance selection across all the datasets are shown in Table 4.

For each of the dataset used in all this experiments have considered the 80% of the all the samples available for the training purpose the remaining 20% samples are used for the testing algorithm. In order to compare results visually we have also plotted the graphs for kNN and SVM with different instance section methods across all the datasets are plotted in figure 6 and 7 respectively.

We have also found the error rate deviation in the Oligo is far less that the other instance selection algorithms. As shown in figure 8. By observing the results we can say that OligoIS outperforms the various instance selection algorithms.

Table 1: Information about Datasets used

<table>
<thead>
<tr>
<th>Dataset</th>
<th>No of Samples</th>
<th>No of Attributes</th>
<th>Name of Classes</th>
<th>IR</th>
</tr>
</thead>
<tbody>
<tr>
<td>Haberman</td>
<td>306</td>
<td>3</td>
<td>Survived more than 5 years or not</td>
<td>1:2</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>3:</td>
</tr>
<tr>
<td>Ozone8 Hr</td>
<td>2534</td>
<td>72</td>
<td>Ozone day or Not</td>
<td>1:1</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>5:</td>
</tr>
<tr>
<td>Pima</td>
<td>768</td>
<td>8</td>
<td>Patient Having Diabetics or not</td>
<td>1:2</td>
</tr>
<tr>
<td>Ozone1 Hr</td>
<td>2536</td>
<td>72</td>
<td>Ozone day or Not</td>
<td>1:3</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>4:</td>
</tr>
<tr>
<td>Magic</td>
<td>19020</td>
<td>10</td>
<td>Gamma or Hadron</td>
<td>1:2</td>
</tr>
<tr>
<td>German</td>
<td>1000</td>
<td>20</td>
<td>Person is capable of returning money or not</td>
<td>1:3</td>
</tr>
<tr>
<td>Adult</td>
<td>48882</td>
<td>14</td>
<td>Income of more than 50k or not</td>
<td>1:4</td>
</tr>
<tr>
<td>Hepatitis</td>
<td>155</td>
<td>19</td>
<td>Die or Live</td>
<td>1:4</td>
</tr>
</tbody>
</table>
Figure 6. Performance of IS methods with SVM Classification

Figure 7. Performance of IS methods with SVM Classification
### Table 2: Performance of IS methods with KNN Classification

<table>
<thead>
<tr>
<th>Dataset Name</th>
<th>Dataset Specifications</th>
<th>OligoIS with Random Selection</th>
<th>OligoIS with ED</th>
<th>Random Under sampling</th>
<th>Random Selection with Imbalanced Dataset</th>
<th>Imbalanced Dataset</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td># +ve Samples</td>
<td># -ve Samples</td>
<td># Selected +ve samples</td>
<td># Selected -ve samples</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Ozone8Hr</td>
<td>161</td>
<td>2375</td>
<td>10</td>
<td>10</td>
<td>73.77049</td>
<td>73.77049</td>
</tr>
<tr>
<td>Adult</td>
<td>11687</td>
<td>37155</td>
<td>4630</td>
<td>4630</td>
<td>66.02564</td>
<td>67.30769</td>
</tr>
<tr>
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<td>20</td>
<td>20</td>
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<td>51.51515</td>
</tr>
<tr>
<td>Hepatitis</td>
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<td>27</td>
<td>27</td>
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<td>61</td>
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<tr>
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<td>12</td>
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<td>57.01524</td>
</tr>
<tr>
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<td>700</td>
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<td>106</td>
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<tr>
<td>Magic</td>
<td>6689</td>
<td>12333</td>
<td>3386</td>
<td>3386</td>
<td>18.23529</td>
<td>66.66667</td>
</tr>
</tbody>
</table>

### Table 3: Performance of IS methods with SVM Classification

<table>
<thead>
<tr>
<th>Dataset Name</th>
<th>Dataset Specifications</th>
<th>OligoIS with Random Selection</th>
<th>OligoIS with ED</th>
<th>Random Under sampling</th>
<th>Random Selection with Imbalanced Dataset</th>
<th>Imbalanced Dataset</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td># +ve Samples</td>
<td># -ve Samples</td>
<td># Selected +ve samples</td>
<td># Selected -ve samples</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Ozone8Hr</td>
<td>161</td>
<td>2375</td>
<td>10</td>
<td>10</td>
<td>73.77049</td>
<td>73.77049</td>
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<tr>
<td>Adult</td>
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<td>37155</td>
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<td>4630</td>
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</tr>
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<td>12</td>
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<td>3386</td>
<td>11.56863</td>
<td>84.70588</td>
</tr>
</tbody>
</table>

**Figure 8:** Error Graph for instance selection methods
5. Discussion
From results we can see that the OligoIS with the Euclidean distance gives more stable results that OligoIS. This makes it more suitable for creating the dataset in various domains.

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CONCLUSION
The class imbalance problem is one of the (relatively) new problems that emerged when machine learning matured from an embryonic science to an applied technology, amply used in the worlds of business, industry and scientific research. In this paper, we have explored the solution to the problem of imbalanced representations of the classes in the dataset. In this method, instance selection is applied concurrently to the small class-balanced subsets of the training data. Then, subsets are combined based on the voting score calculated from the optimized pair of thresholds of minority and majority classes. We used support vector machine (SVM) and kNN classifier to perform the experiments on the dataset for analyzing the performance of proposed algorithm. On comparison, with other four methods it is observe that proposed algorithm outperform the random sampling method. Further, proposed algorithm has linear computational complexity and can be easily be implemented using parallelism to have real-time performance. The future work could be carried out in the direction of implementing the solution of imbalanced-class problem in parallel and analyzing the methods which can give real time performance in large dataset.

REFERENCES:


