## Methods for On-line Multi-label Classification Six Months Progress

### Jesse Read (Supervisors: Bernhard Pfahringer, Geoff Holmes)

Start date: March 2007

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

# Outline

### Introduction

- Multi-label Classification
- The Pruned Sets Method (PS)

### 2 Ensembles of Pruned Sets (EPS)

- Classification of On-line Multi-label Data
- 4 A New Method for Multi-label Ranking

### 5 Future Direction

## Introduction

- Multi-label Classification
  - Assigning multiple labels (classes) to instances
  - labels are selected from a *predefined* set
  - instances can represent text, media, biological data, etc ...
- Example Applications
  - a news article can be about Science and Technology
  - a film can be labeled Romance and Comedy
  - an image can contain Beach, Sunset and Mountains
  - a patient's symptoms may correspond to various ailments
  - a collection of genes can have multiple functions
- Some Multi-label-centric issues
  - label correlations
    - consider {Science,Environment} vs {Sport,Environment}
  - computational complexity

### Multi-label Classification

• A set of predefined labels:  $L = \{l_0, l_1, \dots, l_n\}$ 

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

• A set of instances:  $D = \{x_0, x_1, \cdots, x_m\}$ 

### Multi-label Classification

- A set of predefined labels:  $L = \{l_0, l_1, \dots, l_n\}$
- A set of instances:  $D = \{x_0, x_1, \cdots, x_m\}$
- Single-label Classification: Each instance x is classified with a label:  $(x, l \in L)$

### Multi-label Classification

- A set of predefined labels:  $L = \{l_0, l_1, \dots, l_n\}$
- A set of instances:  $D = \{x_0, x_1, \cdots, x_m\}$
- Single-label Classification: Each instance x is classified with a label:  $(x, l \in L)$
- Multi-label Classification: Each instance x is classified with a subset of labels: (x, S ⊆ L)

### Multi-label Classification

- A set of predefined labels:  $L = \{l_0, l_1, \dots, l_n\}$
- A set of instances:  $D = \{x_0, x_1, \cdots, x_m\}$
- Single-label Classification: Each instance x is classified with a label:  $(x, l \in L)$
- Multi-label Classification: Each instance x is classified with a subset of labels: (x, S ⊆ L)

### Problem Transformation

Any multi-label problem can be transformed into one or several single-label problems. Any single-label classifier can be used.

### Multi-label Classification

- A set of predefined labels:  $L = \{l_0, l_1, \dots, l_n\}$
- A set of instances:  $D = \{x_0, x_1, \cdots, x_m\}$
- Single-label Classification: Each instance x is classified with a label:  $(x, l \in L)$
- Multi-label Classification: Each instance x is classified with a subset of labels: (x, S ⊆ L)

### Problem Transformation

Any multi-label problem can be transformed into one or several single-label problems. Any single-label classifier can be used.

## Combination Method (CM)

Each label subset  $S \subseteq L$  can be treated as single label, thus forming a single-label problem.

## Example (CM Method)

$I = {$	Anim, Family, Comedy, Mu	sical
D	$S \subseteq L$ (Multi-label)	
	$Anim, Family\}$	
<i>x</i> <sub>0</sub>		
$x_1$	{Anim, Comedy}	
<i>x</i> <sub>2</sub>	{Anim, Comedy}	
<i>x</i> 3	{Anim, Comedy, Family}	
<i>X</i> 4	{ <i>Musical</i> }	
$X_5$	{ <i>Musical</i> }	
<i>x</i> 6	{Anim, Comedy}	
<i>X</i> 7	{Anim, Family}	
<i>x</i> 8	{ <i>Musical</i> }	
Xo	{Musical. Anim}	

## Background: The Combination Method (CM)

### Example (CM Method)

 $L' = \{ \{Anim, Comedy\}, \{Anim, Family\}, \{Musical\}, \\ \{Anim, Comedy, Family\}, \{Musical, Anim\} \}$ 

 $\begin{array}{ll}
D & I \subseteq L' \text{ (Single-label)} \\
x_0 & \{Anim, Family\}
\end{array}$ 

 $x_1$  {*Anim*, *Comedy*}

 $x_2$  {*Anim*, *Comedy*}

 $x_3$  {*Anim*, *Comedy*, *Family*}

 $x_4$  {*Musical*}

 $x_5$  {*Musical*}

- $x_6$  {*Anim*, *Comedy*}
- $x_7$  {*Anim*, *Family*}

 $x_8$  {*Musical*}

 $x_9$  {*Musical*, *Anim*}

• Each set is a label

## Background: The Combination Method (CM)

## Example (CM Method)

 $L' = \{ \{Anim, Comedy\}, \{Anim, Family\}, \{Musical\}, \\ \{Anim, Comedy, Family\}, \{Musical, Anim\} \}$ 

- $D \quad I \subseteq L'$  (Single-label)
- $x_0$  {*Anim*, *Family*}
- $x_1$  {*Anim*, *Comedy*}
- $x_2$  {*Anim*, *Comedy*}
- $x_3$  {*Anim*, *Comedy*, *Family*}
- $x_4$  {*Musical*}
- $x_5$  {*Musical*}
- $x_6$  {*Anim*, *Comedy*}
- $x_7$  {*Anim*, *Family*}
- $x_8$  {*Musical*}
- $x_9$  {*Musical*, *Anim*}

- Each set is a label
  - creates many possible labels
  - cannot predict new combinations

## Pruned Sets Method (PS)

Infrequently occurring label sets are pruned and decomposed into label subsets which *are* frequent.

<sup>1</sup>Read. A Pruned Problem Transformation Method. In Proc. of NZCSRSC'08

D	$I \subseteq L'$
<i>x</i> <sub>0</sub>	{Anim, Family}
<i>x</i> <sub>1</sub>	{Anim, Comedy}
<i>x</i> <sub>2</sub>	{Anim, Comedy}
<i>x</i> 3	{Anim, Comedy, Family}
<i>x</i> <sub>4</sub>	{ <i>Musical</i> }
<i>x</i> 5	{ <i>Musical</i> }
<i>x</i> <sub>6</sub>	{Anim, Comedy}
X7	{Anim, Family}
<i>x</i> 8	{ <i>Musical</i> }
<i>X</i> 9	{ <i>Musical</i> , <i>Anim</i> }

10 examples 5 combinations

In Prune examples (e.g. where occurrences ≤ 1))

<sup>&</sup>lt;sup>2</sup>Read. A Pruned Problem Transformation Method. In Proc. of NZCSRSC'08 <□> <♂<</p>

D	$I \subseteq L'$
<i>x</i> <sub>0</sub>	{Anim, Family}
$x_1$	{Anim, Comedy}
<i>x</i> <sub>2</sub>	{Anim, Comedy}
<i>x</i> 4	{ <i>Musical</i> }
<i>x</i> 5	{ <i>Musical</i> }
<i>x</i> 6	{Anim, Comedy}
<i>X</i> 7	{Anim, Family}
<i>x</i> 8	{ <i>Musical</i> }
<i>x</i> 3	{Anim, Comedy, Family}
<i>X</i> 9	{ <i>Musical</i> , <i>Anim</i> }

10 examples 5 combinations

- Prune examples (e.g. where occurrences ≤ 1))
- Decompose infrequent label sets into *frequent* sets

<sup>&</sup>lt;sup>2</sup>Read. A Pruned Problem Transformation Method. In Proc. of NZCSRSC'08 <□> <♂<</p>

D	$I \subseteq L'$	
<i>x</i> <sub>0</sub>	{Anim, Family}	
$x_1$	{Anim, Comedy}	
<i>x</i> <sub>2</sub>	{Anim, Comedy}	
<i>x</i> 4	{Musical}	
$X_5$	{Musical}	
<i>x</i> <sub>6</sub>	{Anim, Comedy}	
X7	{Anim, Family}	
<i>x</i> 8	{Musical}	
<i>X</i> 3	{Anim, Comedy}	
<i>x</i> <sub>3</sub>	{Anim, Family}	
<i>X</i> 9	{Musical}	
10 e×	amples 5 combinati	ons

- Prune examples (e.g. where occurrences  $\leq 1$ )
- Decompose infrequent label sets into *frequent* sets
- Reintroduce instances with new label sets

<sup>&</sup>lt;sup>2</sup>Read. A Pruned Problem Transformation Method. In Proc. of NZCSRSC'08

D	$I \subseteq L'$	
<i>x</i> <sub>0</sub>	{Anim, Family}	
$x_1$	{Anim, Comedy}	
<i>x</i> <sub>2</sub>	{Anim, Comedy}	
<i>x</i> <sub>4</sub>	{Musical}	
$X_5$	{Musical}	
<i>x</i> 6	{Anim, Comedy}	
<i>X</i> 7	{Anim, Family}	
<i>x</i> 8	{Musical}	
<i>x</i> <sub>3</sub>	{Anim, Comedy}	
<i>x</i> <sub>3</sub>	{Anim, Family}	
<i>X</i> 9	{Musical}	
11 e×	amples <mark>3</mark> combinati	ons

- Prune examples (e.g. where occurrences  $\leq 1$ )
- Decompose infrequent label sets into *frequent* sets
- Reintroduce instances with new label sets
  - More examples, fewer labels

<sup>&</sup>lt;sup>2</sup>Read. A Pruned Problem Transformation Method. In Proc. of NZCSRSC'08

D	$I \subseteq L'$	
<i>x</i> <sub>0</sub>	{Anim, Family}	
$x_1$	{Anim, Comedy}	
<i>x</i> <sub>2</sub>	{Anim, Comedy}	
<i>x</i> 4	{ <i>Musical</i> }	
$X_5$	{Musical}	
<i>x</i> 6	{Anim, Comedy}	
<i>X</i> 7	{Anim, Family}	
<i>x</i> 8	{Musical}	
<i>x</i> 3	{Anim, Comedy}	
$X_3$	{Anim, Family}	
<i>X</i> 9	{Musical}	
11 e	xamples 3 combination	ons

- Prune examples (e.g. where occurrences ≤ 1))
- Decompose infrequent label sets into *frequent* sets
- Reintroduce instances with new label sets
  - More examples, fewer labels
  - Cannot form new combinations

<sup>2</sup>Read. A Pruned Problem Transformation Method. In Proc. of NZCSRSC'08

# Outline

Introduction

 Multi-label Classification
 The Pruned Sets Method (PS)

### 2 Ensembles of Pruned Sets (EPS)

- 3 Classification of On-line Multi-label Data
  - 4 A New Method for Multi-label Ranking

▲□▶ ▲□▶ ▲□▶ ▲□▶ ▲□ ● ● ●

### 5 Future Direction

## Ensembles of Pruned Sets (EPS)<sup>3</sup>

Ensembles of Pruned Sets (EPS):

- Several PS classifiers trained on *subsets* of the training data
  - introduces variation; reduces over-fitting; more robust
- The predictions are combined to form new combinations

<sup>3</sup>Read, Pfahringer, Holmes. *Multi-label Classification with Ensembles of Pruned Sets*. To appear in Proc. of ICDM 2008

# Ensembles of Pruned Sets (EPS)<sup>3</sup>

Ensembles of Pruned Sets (EPS):

- Several PS classifiers trained on *subsets* of the training data
  - introduces variation; reduces over-fitting; more robust
- The predictions are combined to form new combinations

### Example (predictions for a test instance)

Ensemble:	$PS_0$	$PS_1$	$PS_2$	$PS_3$	$PS_4$	$PS_5$
Predictions:	{ <i>M</i> }	$\{A, F\}$	{ <i>A</i> , <i>C</i> }	$\{A, F\}$	{ <i>M</i> }	{ <i>M</i> }
All Pred.:			$\{A_3, M_3, M_3, M_3, M_3, M_3, M_3, M_3, M$	$F_2, C_1$		
Final Pred.:			$\{A, M, F\}$	(>1)		

<sup>&</sup>lt;sup>3</sup>Read, Pfahringer, Holmes. *Multi-label Classification with Ensembles of Pruned Sets*. To appear in Proc. of ICDM 2008

# Ensembles of Pruned Sets $(EPS)^3$

Ensembles of Pruned Sets (EPS):

- Several PS classifiers trained on *subsets* of the training data
  - introduces variation; reduces over-fitting; more robust
- The predictions are combined to form new combinations

### Example (predictions for a test instance)

Ensemble:	$PS_0$	$PS_1$	$PS_2$	$PS_3$	$PS_4$	$PS_5$
Predictions:	{ <i>M</i> }	$\{A, F\}$	{ <i>A</i> , <i>C</i> }	$\{A, F\}$	{ <i>M</i> }	{ <i>M</i> }
All Pred.:			$\{A_3, M_3, M_3, M_3, M_3, M_3, M_3, M_3, M$	$F_2, C_1$		
Final Pred.:			$\{A, M, F\}$	(>1)		

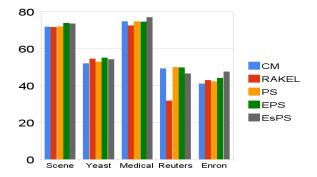
Variations of EPS

- A traditional Bagging scheme
- EsPS: Each PS model trains using a *label* subset

<sup>&</sup>lt;sup>3</sup>Read, Pfahringer, Holmes. *Multi-label Classification with Ensembles of Pruned Sets*. To appear in Proc. of ICDM 2008

# Ensembles of Pruned Sets (EPS)<sup>4</sup>

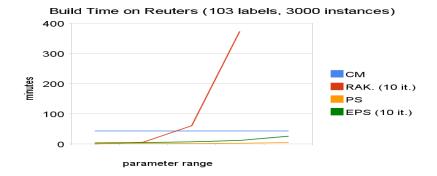
Accuracy on a collection of multi-label datasets



- EPS always statistically similar or better than CM and RAKEL
- Is PS/EPS worth the effort over other methods?

<sup>4</sup>Read, Pfahringer, Holmes. *Multi-label Classification with Ensembles of Pruned Sets*. To appear in Proc. of ICDM 2008

## Ensembles of Pruned Sets (EPS)<sup>5</sup>



#### • More efficient than CM/RAKEL

<sup>5</sup>Read, Pfahringer, Holmes. *Multi-label Classification with Ensembles of Pruned Sets*. To appear in Proc. of ICDM 2008

# Outline

Introduction

 Multi-label Classification
 The Pruned Sets Method

• The Pruned Sets Method (PS)

Ensembles of Pruned Sets (EPS)

## Olassification of On-line Multi-label Data

4 A New Method for Multi-label Ranking

▲□▶ ▲□▶ ▲□▶ ▲□▶ ▲□ ● ● ●

### 5 Future Direction

On-line data:

- New instances constantly incoming
- Limited processing for each instance
- Concept drift

Goals of on-line algorithms:

Efficiency Learn from new examples quickly and efficiently

Adaptivity Gracefully handle concept drift

Accuracy Strive to maintain a low error rate

• In the multi-label case, it is important to take into account label relationships

• This is relevant to both *Efficiency* and *Adaptivity* 

### Incremental learning using update-able classifiers

- *Problem Transformation* approaches (e.g. PS) can use any single-label classifier
- There already exist update-able single-label classifiers (e.g. Naive Bayes)
- But when treating label combinations as single labels (e.g. CM, PS):
  - incoming instances bring new combinations
  - the label set L' changes over time
  - *PS* must be either rebuilt or reset (e.g. every *n* instances)

### Incremental learning using update-able classifiers

- *Problem Transformation* approaches (e.g. PS) can use any single-label classifier
- There already exist update-able single-label classifiers (e.g. Naive Bayes)
- But when treating label combinations as single labels (e.g. CM, PS):
  - incoming instances bring new combinations
  - the label set L' changes over time
  - *PS* must be either rebuilt or reset (e.g. every *n* instances)
    - rebuilt: non-incremental (slow)
    - reset: data loss
    - for which *n*?
  - An ensemble (i.e. EPS) can mitigate these issues but limitations remain

## o-EPS: On-line multi-label classification

Initialise each PS using a random selection of single-labels including an Ø label as initial "combinations"

## o-EPS: On-line multi-label classification

Initialise each PS using a random selection of single-labels including an Ø label as initial "combinations"



Ens.:	$PS_0$	$PS_1$	$PS_2$	$PS_3$	• • •
init.:	$\{A, C, \emptyset\}$	$\{M, F, \emptyset\}$	$\{X, M, \emptyset\}$	$\{A, X, \emptyset\}$	

## o-EPS: On-line multi-label classification

- Initialise each PS using a random selection of single-labels including an Ø label as initial "combinations"
- Oecompose the label set of every incoming instance PS-style and add copies to *relevant* PS models

• e.g. 
$$(x_0, \{A, X\}) \to (x_0, A), (x_0, X), (x_0, \emptyset)$$

Example (o-EPS Initialisation (where  $L = \{A, C, F, M, X\}$ )

Ens.:	$PS_0$	$PS_1$	$PS_2$	$PS_3$	• • •
init.:	$\{A, C, \emptyset\}$	$\{M, F, \emptyset\}$	$\{X, M, \emptyset\}$	$\{A, X, \emptyset\}$	

### o-EPS: On-line multi-label classification

- Initialise each PS using a random selection of single-labels including an Ø label as initial "combinations"
- Oecompose the label set of every incoming instance PS-style and add copies to *relevant* PS models

• e.g.  $(x_0, \{A, X\}) \to (x_0, A), (x_0, X), (x_0, \emptyset)$ 

Whenever significant change in the data is detected, reset one PS model with freq. combinations as labels, and continue...

### Example (o-EPS Initialisation (where $L = \{A, C, F, M, X\}$ ))

Ens.:	$PS_0$	$PS_1$	$PS_2$	$PS_3$	
init.:	$\{\{A,X\},F,M,\emptyset\}$	$\{M, F, \emptyset\}$	$\{X, M, \emptyset\}$	$\{A, X, \emptyset\}$	

### o-EPS: On-line multi-label classification

- Initialise each PS using a random selection of single-labels including an Ø label as initial "combinations"
- Oecompose the label set of every incoming instance PS-style and add copies to *relevant* PS models

• e.g.  $(x_0, \{A, X\}) \to (x_0, A), (x_0, X), (x_0, \emptyset)$ 

- Whenever significant change in the data is detected, reset one PS model with freq. combinations as labels, and continue...
  - ADWIN (A. Bifet, R. Gavald. 2007): detects change in a sequence of numbers

### Example (o-EPS Initialisation (where $L = \{A, C, F, M, X\}$ )

Ens.:	$PS_0$	$PS_1$	$PS_2$	$PS_3$	•••
init.:	$\{\{A,X\},F,M,\emptyset\}$	$\{M, F, \emptyset\}$	$\{X, M, \emptyset\}$	$\{A, X, \emptyset\}$	

### o-EPS: On-line multi-label classification

- Initialise each PS using a random selection of single-labels including an Ø label as initial "combinations"
- Oecompose the label set of every incoming instance PS-style and add copies to *relevant* PS models

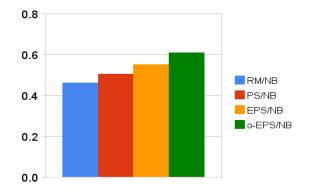
• e.g.  $(x_0, \{A, X\}) \to (x_0, A), (x_0, X), (x_0, \emptyset)$ 

- Whenever significant change in the data is detected, reset one PS model with freq. combinations as labels, and continue...
  - ADWIN (A. Bifet, R. Gavald. 2007): detects change in a sequence of numbers
  - can use the no. of freq. combinations or closed freq. itemsets

## Example (o-EPS Initialisation (where $L = \{A, C, F, M, X\}$ )

Ens.:	$PS_0$	$PS_1$	$PS_2$	$PS_3$	
init.:	$\{\{A,X\},F,M,\emptyset\}$	$\{M, F, \emptyset\}$	$\{X, M, \emptyset\}$	$\{A, X, \emptyset\}$	

AU(PRC) for News dataset



- o-EPS takes into account label combinations; is incremental
- (RM is a method which considers each label independently)

• A work in progress

# Outline

Introduction
 Multi-label Classification

• The Pruned Sets Method (PS)

2 Ensembles of Pruned Sets (EPS)

3 Classification of On-line Multi-label Data

## 4 New Method for Multi-label Ranking

▲□▶ ▲□▶ ▲□▶ ▲□▶ ▲□ ● ● ●

### 5 Future Direction

## A New Algorithm for Multi-label Ranking

```
class Label {
```

```
// index in L
 int index
 Instance instance // a test instance
 int compareTo(other) {
   // get or build binary classifier
   c = classifiers[this.index][other.index]
   if(c == null)
     c.buildBinaryClassifier(this.index,other.index);
   if(c.classifiy(instance) == 0.0)
     return -1
   else if(c.classifiy(instance) == 1.0)
     return 1
 }
```

## A New Algorithm for Multi-label Ranking

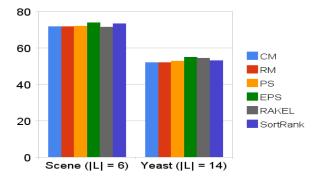
Ranking the label relevance for an instance 'instance'

```
Label labels[] = new Label[n] // n = |L|
for (i = 0; i < n; i++)
    labels[i] = new Label(i,instance)</pre>
```

Utils.sort(labels)

- The sorted array represents the label ranking
- Requires  $\frac{|L|(|L|-1)}{2}$  classifiers
- "zero" build time
  - Initially classification is slow
  - Very rapid once all classifiers are build
- Guaranteed complexity (same as the sorting algorithm used)
- Can't threshold (yet) for multi-label classification

## A New Algorithm for Multi-label Ranking



• let a = average label set size in the training set

• Scene = 1.07, Yeast = 4.24

classifications using the top math.round(a) labels

• doesn't work well for large of |L|

# Outline

Introduction
 Multi-label Classification

• The Pruned Sets Method (PS)

2 Ensembles of Pruned Sets (EPS)

- 3 Classification of On-line Multi-label Data
  - 4 A New Method for Multi-label Ranking

▲□▶ ▲□▶ ▲□▶ ▲□▶ ▲□ ● ● ●

## 5 Future Direction

The main focus of future work is on the on-line context

- Methods for large and complex multi-label datasets (large *D* and large *L* with complex label relationships)
- Reducing the computational complexity of label-combination approaches by using hierarchies, etc ...

- Develop classification methods for SortRank
- Further development of o-EPS
- Developing multi-label Hoeffding trees

### Thanks.