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# **Perceptron Learning For Classification Problems**

## ***Impact Of Cost-Sensitivity And Outliers Robustness***

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**Abstract:** In learning approaches for classification problem, the misclassification error types may have different impacts. To take into account this notion of misclassification cost, cost sensitive learning algorithms have been proposed, in particular for the learning of multilayer perceptron. Moreover, data are often corrupted with outliers and in particular with label noise. To respond to this problem, robust criteria have been proposed to reduce the impact of these outliers on the accuracy of the classifier. This paper proposes to associate a cost sensitivity weight to a robust learning rule in order to take into account simultaneously these two problems. The proposed learning rule is tested and compared on a simulation example. The impact of the presence or absence of outliers is investigated. The influence of the costs is also studied. The results show that the using of conjoint cost sensitivity weight and robust criterion allows to improve the classifier accuracy.

## **1 INTRODUCTION**

Learning approaches have been extensively used for knowledge Discovery in Data problems, in general, and more particularly in classification problems. Different tools may be used to design classifiers including logic based algorithms (decision trees, rule based classifiers...) statistical learning algorithms (naïve Bayes classifiers, Bayesian network...) instance approaches (k-nearest neighbours) support vector machine and neural networks (multilayer perceptron, radial basis function networks) (Kotsiantis 2007).

This paper focuses on multilayer perceptron (MLP) which is able to approach different classifiers of diverse complexity: Euclidian distance, regularized and standard Fisher, robust minimal empirical error, and maximum margin (support vectors) (Raudys and Raudys 2010).

With the goal of classification of data into different classes comes the notion of misclassification cost. The problem of cost-sensitivity in learning classification applications has received important attention during the last years (Geibel et al. 2004, Raudys and Raudys 2010, Castro and Braga 2013).

The main goal of classifier construction by using learning approach is to minimize the mean square of the error on a training data set. However, the misclassification of a pattern in one class may not have the same impact that another misclassification of another pattern in another class. As example in medical diagnosis, the cost of non-detection (false negative) and of false alarm (false positive) don't have the same impact on the patient live, and so don't have the same cost.

Moreover, in case of an imbalanced training set, such approaches may lead to models which are biased toward the overrepresented class (Castro and Braga 2013), and in many cases (quality monitoring, medical diagnosis, credit risk prediction...) the overrepresented class is often the less important one (Zadrozny et al. 2003).

To take into account this problem different cost-sensitive approaches have been proposed. Zadrozny et al. (2003) classified these approaches in three main classes:

- Making particular classifier learners cost-sensitive (Drummond and Holte 2000, Garcia et al. 2013, Castro and Braga 2013),
- Using Bayes risk theory to assign each example to its lower risk class

(Domingos 1999, Margineantu 2002, Zadrozny and Elkan 2001),

- Using of meta-models for converting classification learning dataset into cost-sensitive ones (Domingos 1999, Fan et al. 1999, Zadrozny et al. 2003).

This work is relevant to the first category because its aim is to propose a cost-sensitive learning algorithm for multilayer perceptron. A misclassification cost is introduced in the criterion to minimize in order to take into account cost sensitivity during learning.

Cost sensitivity problem in classifier design is not the only one to be addressed. The problem to the corruption of data by outliers may lead to biased models.

Different outlier definitions has been proposed in the literature (Hawkins 1980, Barnett and Lewis 1994, Moore and McCabe 1999...). All of them are accordingly to say that outlier is a different data than the other data of the complete dataset (Catani et al. 2008). In classification problem, outliers may be the consequence of two types of noise (Zhu and Wu 2004):

- Attribute noise (addition of a small Gaussian noise to each attribute during data collection),
- Class noise (modification of the label assigned to the pattern).

Different studies have shown that class noise has a greater impact on the model design (Zhu and Wu 2004, Sàez et al. 2014). Frénay and Verleysen (2014) have performed a review of classification approaches in presence of label noise. They have proposed to classify these approaches into three classes:

- Label-noise robust approaches (Manwani and Sastry 2013)
- Label noise cleansing approaches (Sun et al. 2007)
- Label noise tolerant approaches (Swartz et al. 2004).

The considered approach is more related to the first one. Classically, the learning algorithm is based on the use of the classical ordinary least-squares criterion (L2 norm) also called Mean Squared Error (MSE). To limit the impact of outliers on the resulting model, an M-estimator is used which is initially developed in robust statistics but was introduced for neural network learning by many authors (Chen and Jain 1991, Bloch et al. 1994, 1997, Liano 1996). It can be noticed that, contrary to popular belief, neural network are not intrinsically robust to outliers (Thomas et al. 1999).

The main goal of this paper is to associate a cost-sensitivity weight and robust norm in the criterion to minimize in order to derive the learning algorithm of MLP for classification problem.

In the next part, the structure of the considered MLP is recalled and the proposed learning algorithm presented. In part 3, the simulation example used to test the proposed algorithm is presented and the results obtained are shown and discussed before to conclude.

## 2 MULTILAYER PERCEPTRON

### 2.1 Structure

Multilayer neural network including only one hidden layer (using a sigmoidal activation function) and an output layer is able to approximate all nonlinear functions with the desired accuracy (Cybenko 1989, Funahashi 1989). For a seak of simplicity of presentation, only the single output case is considered here, the multi outputs case may easily derived from this case. The structure of such MLP is given by:

$$\hat{y} = g_o \left( \sum_{h=1}^{n_h} w_h^2 \cdot g_h \left( \sum_{i=1}^{n_i} w_{hi}^1 \cdot x_i + b_h^1 \right) + b \right) \quad (1)$$

where  $x_i$  are the  $n_i$  inputs,  $w_{hi}^1$  are connecting weights between input and hidden layers,  $b_h^1$  are the hidden neurons biases,  $g_h(.)$  is the activation function of the hidden neurons (hyperbolic tangent),  $w_h^2$  are connecting weights between hidden and output layers,  $b$  is the bias of the output neuron,  $g_o(.)$  is the activation function of the output neuron, and  $\hat{y}$  is the network output.

Due to the fact that the considered problem is a classification one,  $g_o(.)$  is chosen as a sigmoidal function.

Due to the fact that learning of a MLP is performed by using a local search of minimum, the choice of the initial parameters set is crucial for the model accuracy. Different initialization algorithms have been proposed in the past (Thomas and Bloch 1997). A modification of the Nguyen and Widrow (NW) algorithm (Nguyen and Widrow 1990) is used here, which allows a random initialization of weights and biases to be associated with an optimal placement in the input space (Demuth and Beale 1994).

## 2.2 Learning algorithm

The main goal for the learning algorithm in classification problem is to design a model able to associate the good class to each pattern. This model is directly extracted from a learning dataset. To do that, the mean root square error performed between the predicted output of the model and the real desired one must be minimized. So the classical quadratic criterion to minimize is:

$$V(\theta) = \frac{1}{2n} \sum_{k=1}^n \varepsilon^2(k, \theta) \quad (2)$$

where  $\theta$  comprises all the unknown network parameters (weights and biases),  $n$  is the size of the learning dataset and  $\varepsilon$  is the prediction error given by:

$$\varepsilon(k, \theta) = y(k) - \hat{y}(k, \theta) \quad (3)$$

where  $y(k)$  is the real desired class of the pattern  $k$  and  $\hat{y}(k, \theta)$  is the predicted one by the network.

Such criterion to minimize is not able to take into account the fact that learning dataset may be polluted by outliers or the fact that the cost associated to each type of missclassification error may be different. To do that two weights may be introduced into the criterion in order to take into account these facts.

To take into account the presence of outliers in the dataset, a robust criterion to minimize is used. It is based on a robust identification method proposed by Puthenpura and Sinha (1990), itself derived from the Huber's model of measurement noise contaminated by outliers (Huber 1964) which assimilates the noise distribution  $e$  to a mixture of two Gaussian density functions of mean 0 and variance  $\sigma_1^2$  for the first Gaussian which represents the normal noise distribution and variance  $\sigma_2^2$  for the second Gaussian which represents the outliers distribution such that  $\sigma_1^2 < \sigma_2^2$ :

$$e \sim (1 - \mu) N(0, \sigma_1^2) + \mu N(0, \sigma_2^2) \quad (4)$$

where  $\mu$  is the large error occurrence probability.

Generally, the probability  $\mu$  and the two variances  $\sigma_1^2$  and  $\sigma_2^2$  are unknown and must be estimated. To do that, the preceding model (4) is replaced by:

$$\varepsilon(k, \theta) \sim (1 - \delta(k)) N(0, \sigma_1^2) + \delta(k) N(0, \sigma_2^2) \quad (5)$$

where  $\delta(k) = 0$  when  $\varepsilon(k, \theta) \leq M$  and  $\delta(k) = 1$  otherwise.  $M$  is a bound which is taken equal to  $3\sigma_1$  (Aström 1980). The estimations of variance  $\sigma_1^2$  and  $\sigma_2^2$  are calculated at each iteration  $i$  and are given by (Ljung 1987):

$$\begin{cases} \hat{\sigma}_1(i) = \frac{MAD}{0.7} \\ \hat{\sigma}_2(i) = 3. \hat{\sigma}_1(i) \end{cases} \quad (6)$$

where MAD is the median of  $\{|\varepsilon(k, \theta) - \tilde{\varepsilon}|\}$  with  $\tilde{\varepsilon}$  as the median of  $\{\varepsilon(k, \theta)\}$ .

This definition of the prediction error of the network allows to define the robust criterion to minimize:

$$V(\theta) = \frac{1}{2n} \sum_{k=1}^n \left( \frac{\varepsilon^2(k, \theta)}{\sigma^2(k)} \right) \quad (7)$$

Where  $\sigma^2(k)$  is the robust weight (estimated variance) associated to the predicted error of the  $k^{\text{th}}$  pattern:

$$\sigma^2(k) = (1 - \delta(k)) \hat{\sigma}_1^2(i) + \delta(k) \hat{\sigma}_2^2(i) \quad (8)$$

To divide the predicted error by its variance allows to limit the impact of too large errors on the learning process. Moreover, the use of such criterion gives a regularization effect on the learning (Thomas et al. 1999).

This criterion to minimize is able to take into account the presence of outliers in the dataset. To take into account the different costs of the different missclassification types, a second weight (Castro and Braga 2013) must be included in this criterion (7) which becomes:

$$V(\theta) = \frac{1}{2n} \sum_{k=1}^n \left( C_{ost}(k) \cdot \frac{\varepsilon^2(k, \theta)}{\sigma^2(k)} \right) \quad (9)$$

Where  $C_{ost}(k)$  is the misclassification cost of the predicted error for the  $k^{\text{th}}$  pattern which is given by table 1.

Table 1: Cost of misclassification.

		predicted class	
		Class 0	Class 1
real class	Class 0	C <sub>00</sub>	C <sub>01</sub>
	Class 1	C <sub>10</sub>	C <sub>11</sub>

The 2<sup>nd</sup> order Taylor series expansion of the criterion to minimize (9) leads to the classical Gauss-Newton algorithm:

$$\hat{\theta}^{i+1} = \hat{\theta}^i - (H(\hat{\theta}^i))^{-1} V'(\hat{\theta}^i) \quad (10)$$

where  $\hat{\theta}^i$  is the set of network parameters estimated at iteration  $i$ ,  $V'(\hat{\theta}^i)$  is the gradient of the criterion given by:

$$V'(\theta) = -\frac{1}{n} \sum_{k=1}^n \psi(k, \theta) \cdot C_{ost}(k) \cdot \frac{\varepsilon(k, \theta)}{\sigma^2(k)} \quad (11)$$

where  $\psi(k, \theta)$  is the gradient of  $\hat{y}(k, \theta)$  with respect to  $\theta$ .

$H(\hat{\theta}^i)$  is the Hessian matrix which can be estimated by using the Levenberg-Marquardt update rule:

$$H(\theta) = \frac{1}{n} \sum_{k=1}^n \psi(k, \theta) \frac{C_{ost}(k)}{\sigma^2(k)} \psi^T(k, \theta) + \beta I \quad (12)$$

where  $I$  is the identity matrix and  $\beta$  a small non negative scalar which must be adapted during the learning process.

### 3 SIMULATION EXAMPLE

#### 3.1 Simulation example

To illustrate the proposed learning algorithm, a simple simulation example is used; it is derived from the example proposed by Lin et al. (2000). This example considers a population consisting of two subpopulations. The positive subpopulation follows a bivariate normal distribution with mean  $(0, 0)^T$  and covariance matrix  $\text{diag}(1, 1)$ , whereas the negative subpopulation follows two bivariate normal distributions with mean  $(2, 2)^T$  with covariance  $\text{diag}(2, 1)$  for the first subpopulation and with mean

$(-2, -2)^T$  with covariance  $\text{diag}(2, 1)$  for the second subpopulation. The population is unbalanced: The positive and negative subpopulations account for 80% and 20% of the total population, respectively. The negative subpopulation is balanced and follows two different laws in order to ensure that the two classes cannot be linearly separable.

Figure 1 shows the repartition of the two classes in the space of the two inputs. The red circles represent the class0, when the blue triangles represent the class1. It can be noticed that these two classes are partially confused. This fact implies that even the best classifier is not able to perform its task without generating misclassification.

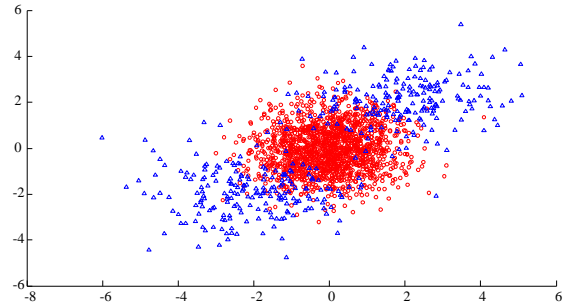


Figure 1: Distribution of the two classes.

#### 3.2 Experimental protocol

In the first step, a dataset comprising 2000 patterns is constructed which follows the distribution described above. This dataset is split into two datasets of 1000 patterns each, one for the learning and the other for the validation. A classifier is designed using a MLP with 2 inputs and 10 hidden neurons which appears sufficient to learn the model.

The main goal of classifiers is to reduce the number of misclassified patters. The classical criterion used to evaluate classifiers is the misclassification rate (error rate or “zero-one” score function (Hand et al. 2001):

$$S_{01} = \frac{1}{n} \sum_{k=1}^n I(y(k), \hat{y}(k, \theta)) \quad (13)$$

where  $I(a, b) = 1$  when  $a \neq b$  and 0 otherwise.

Two others indicators must be determined, the false alarm rate (FA) and the non-detection rate (ND):

$$\begin{cases} FA = \frac{FP}{FP + TN} \\ ND = \frac{FN}{FN + TP} \end{cases} \quad (14)$$

where  $FP$  stands for the number of false positives,  $TN$  for the number of true negatives,  $FN$  the number of false negatives, and  $TP$  the number of true positives.

The last indicator used takes into account the costs of misclassification defined Table 1 and is given by:

$$Cost = C_{01} \cdot FP + C_{10} \cdot FN \quad (15)$$

In order to evaluate the impact of the proposed approach, two experiments are performed. The first one learns a MLP classifier on a dataset free of outliers when the second one uses a dataset where 10% of data in the learning dataset are noise label (switching of the label of the considered pattern). Four learning algorithms are tested and compared:

- Levenberg-Marquardt (LM) without cost weight and without robust criterion,
- LM without cost weight and with robust criterion (LMR),
- LM with cost weight and without robust criterion (LMC),
- LM with cost weight and with robust criterion (LMRC).

To evaluate the impact of choice of the misclassification costs, two cost matrices have been used given by tables 2 and 3.

Table 2: Cost of misclassification 2-5.

		predicted class	
		Class 0	Class 1
real class	Class 0	1	2
	Class 1	5	1

Table 3: Cost of misclassification 2-10.

		predicted class	
		Class 0	Class 1
real class	Class 0	1	2
	Class 1	10	1

### 3.3 Results on outliers free dataset

The table 4 gives the results obtained with the four learning algorithms on the outliers free dataset with the two types of costs.

By studying these results, the first remark we can do is, that the using of the weight cost tends to improve the  $ND$  rate at the expense of the  $FA$  rate. As example, the using of a cost 2-5 in the LM algorithm improves the  $ND$  rate of 29% when the cost 2-10 leads to an improvement of 40%. In the same time the  $FA$  rate is degraded of 12% in the first case and of 58% in the second one.

In the same time, even in absence of label noise, the robust learning rule allows to improve the results both for  $FA$  rate (12%) and  $ND$  rate (17%) comparing to the classical LM algorithm. This fact is due to the regularisation effect of the robust criterion and of the fact that the two classes are partially confused.

Table 4: Results obtained on the outliers free dataset.

		Cost	$S_{01}$	FA rate	ND rate
$Cost_{01} = 2$ $Cost_{10} = 5$	Without Robust Without Cost	346	9.50%	5.40%	25.49%
	With Robust Without Cost	291	8.10%	4.77%	21.08%
	Without Robust With Cost	281	8.50%	6.03%	18.14%
	With Robust With Cost	290	8.80%	6.28%	18.63%
$Cost_{01} = 2$ $Cost_{10} = 10$	Without Robust Without Cost	606	9.50%	5.40%	25.49%
	With Robust Without Cost	506	8.10%	4.77%	21.08%
	Without Robust With Cost	446	9.90%	8.54%	15.20%
	With Robust With Cost	396	10.60%	10.43%	11.27%

Table 5: Results obtained on the outliers corrupted dataset.

		Cost	$S_{01}$	FA rate	ND rate
$Cost_{01} = 2$ $Cost_{10} = 5$	Without Robust Without Cost	381	9.90%	4.77%	29.90%
	With Robust Without Cost	305	8.20%	4.40%	23.40%
	Without Robust With Cost	333	8.40%	3.64%	26.96%
	With Robust With Cost	310	8.90%	5.65%	21.57%
$Cost_{01} = 2$ $Cost_{10} = 10$	Without Robust Without Cost	686	9.90%	4.77%	29.90%
	With Robust Without Cost	540	8.20%	4.40%	23.40%
	Without Robust With Cost	482	9.30%	7.04%	18.14%
	With Robust With Cost	384	10.40%	10.30%	10.78%

The conjoint use of cost sensitive weight and robust criterion slightly deteriorates the results obtained with the cost 2-5. This degradation is of 4% for the *FA* rate and of 3% for the *ND* rate. It can be noticed that with the cost 2-10, this approach deteriorates slightly the *FA* rate (22%) but for an improvement of the *ND* rate (26%). So, in absence of label noise, the conjoint use of weight sensitive cost and robust criterion gives equivalent results than the use of weight sensitive cost alone. These results are confirmed when the *Cost* values are studied. For the cost 2-5, the using of robust criterion alone, weight sensitive alone or both give equivalent results when for the cost 2-10, the using

of both robust criterion and cost-sensitive weight gives the best results.

### 3.4 Results on outliers polluted dataset

In a second step, the learning dataset is corrupted by 10% of noise label. The same algorithms are used and the results obtained are presented table 5. When the misclassification rate  $S_{01}$  obtained with the outliers free learning dataset and the corrupted dataset, are compared, it can be noticed that only the classical LM algorithm without cost sensitive weight and robust criterion sees its accuracy slightly degraded (4%).

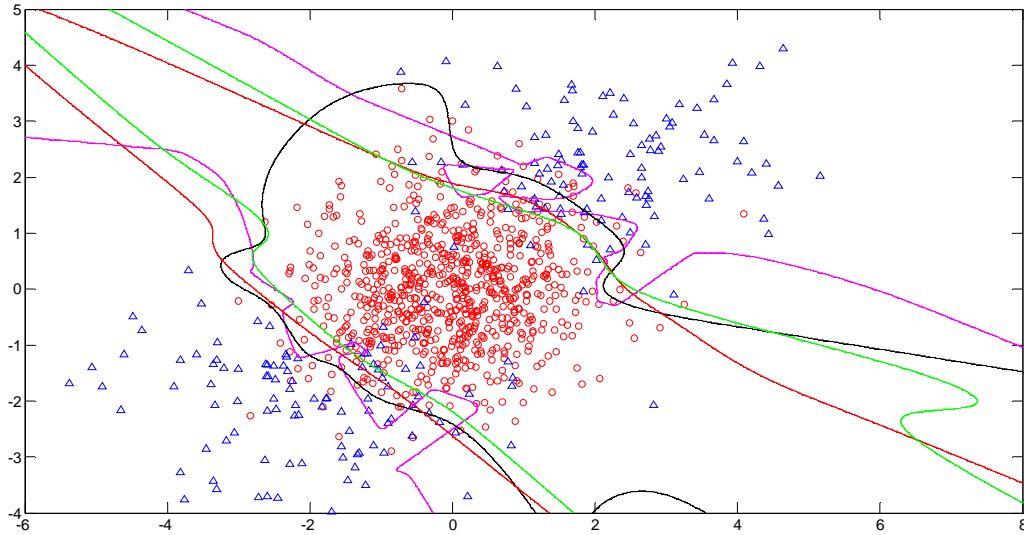


Figure 2: Classes bounds obtained on the outliers polluted dataset. LM in magenta - LM robust in black – LM cost sensitive in red – LM robust cost sensitive in green.

However, by studying the ND rates, this rate is deteriorate when no robust criterion is used up to 49% when the cost 2-5 is used with the LM algorithm with cost without robust. On the contrary, this ND rate remains more stable when robust criterion is used with even an improvement of 4% with the LM algorithm with cost weight and robust criterion for cost 2-10. The using of robust criterion associated to cost sensitive weight improves the ND rate comparing to those obtained with the cost – sensitive weight alone (improvement of 20% for cost 2-5 and of 41% for cost 2-10).

When the *Cost* values are studied the conjoint use of cost sensitive weight and robust criterion allows to maintain the results accuracy even in presence of noise label.

The figure 2 presents the bounds obtained on the outliers polluted learning dataset. This figure shows that classical LM algorithm gives bounds very tortuous comparing to those obtained with other approaches. This fact shows that robust criterion as cost sensitive weight approaches have both a regularisation effect on the learning process. This figure shows also that the using of a cost sensitive weight (with or without robust criterion) favours the class 1 over the class 0.

## 4 CONCLUSION

This paper deals with the problem of misclassification cost in learning of MLP classifiers. It studies the impact of outliers on the classifier accuracy and proposes to associate a cost sensitive weight (to take into account the different cost of misclassification) to a robust criterion (to avoid the impact of outliers on classifier accuracy) in a classical Levenberg-Marquadt learning algorithm. The proposed learning algorithm is tested and compared with three other ones on a simulation example. The impact of the choice of misclassification costs and of the presence of outliers is investigated. The results show that the conjoint use of cost-sensitive weight and robust criterion improves the classifier accuracy.

In our future works, this approach will be tested on other benchmark datasets in order to confirm the results. The impact of imbalanced repartition in the dataset will be also investigated. Last this approach will be extended to the multiclass case.

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