

Data Stream Classification Using Classifier Ensemble

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Abstract. For the contemporary business, the crucial factor is making smart decisions on the basis of the knowledge hidden in stored data. Unfortunately, traditional simple methods of data analysis are not sufficient for efficient management of modern enterprises, because they are not appropriate for the huge and growing amount of the data stored by them. Additionally data usually comes continuously in the form of so-called data stream. The great disadvantage of traditional classification methods is that they assume that statistical properties of the discovered concept are being unchanged, while in real situation, we could observe so-called *concept drift*, which could be caused by changes in the probabilities of classes or/and conditional probability distributions of classes. The potential for considering new training data is an important feature of machine learning methods used in security applications (spam filtering or intrusion detection) or decision support systems for marketing departments, which need to follow the changing client behavior. Unfortunately, the occurrence of *concept drift* dramatically decreases classification accuracy. This work presents the comprehensive study on the ensemble classifier approach applied to the problem of drifted data streams. Especially it reports the research on modifications of previously developed Weighted Aging Classifier Ensemble (WAE) algorithm, which is able to construct a valuable classifier ensemble for classification of incremental drifted stream data. We generalize WAE method and propose the general framework for this approach. Such framework can prune an classifier ensemble before or after assigning weights to individual classifiers. Additionally, we propose new classifier pruning criteria, weight calculation methods, and aging operators. We also propose rejuvenating operator, which is able to soften the aging effect, which could be useful, especially in the case if quite "old" classifiers are high quality models, i.e., their presence increases ensemble accuracy, what could be found, e.g., in the case of recurring *concept drift*. The chosen characteristics of the proposed frameworks were evaluated on the basis of the wide range of computer experiments carried

out on the two benchmark data streams. Obtained results confirmed the usability of proposed method to the data stream classification with the presence of incremental concept drift.

Keywords: data stream classification, classifier ensemble, pattern classification, forgetting.

1. Introduction

Appearance of concept drift can potentially cause a significant accuracy deterioration of an exploiting classifier.

Therefore, developing positive methods which are able to effectively deal with this phenomena has become an increasing issue in the intense researches. In general, we can: (i) rebuild a classification model if new data becomes available; (ii) detect concept changes in new data, and if these changes are *sufficiently* significant then rebuilding the classifier; (iii) adopt an incremental learning algorithm for the classification model. Basically, we can divide these algorithms into: online learners [1], instance based solutions [2], ensemble methods, algorithm based on drift detection [3]. In this work we will focus on the third group consists of algorithms that incorporate a set of elementary classifiers [4]. The idea of ensemble systems is not new and their effectiveness has been proven in static environments. It has been shown that a collective decision can increase classification accuracy because the knowledge that is distributed among the classifiers may be more comprehensive.

2. Data stream classification using classifier ensemble

Let's concentrate on the problem of using classifier ensemble to data stream classification. It is worth mentioning that in a changing environment diversity can also refer to the context. This makes ensemble systems interesting for researchers dealing with concept drift. Several strategies are possible for a changing environment:

1. *Dynamic combiners*, where individuals are trained in advance and their relevance to the current context is evaluated dynamically while processing subsequent data [5]. The drawback of this approach is that all contexts must be available in advance.

2. *Updating the ensemble members*, where each ensemble consists of a set of online classifiers that are updated incrementally based on the incoming data [6].

3. *Dynamic changing ensemble line-up*, e.g., individual classifiers are evaluated dynamically and the worst one is replaced by a new one trained on the most recent data [7].

Among the most popular ensemble approaches, the following are worth noting: the Streaming Ensemble Algorithm (SEA) [8] or the Accuracy Weighted Ensemble (AWE) [9]. Both algorithms keep a fixed-size set of classifiers, but the SEA uses a majority voting, whereas the AWE uses the more advanced weighted voting. A similar formula for decision making is implemented in the Dynamic Weighted Majority (DWM) algorithm [10]. Wozniak et al. proposed the dynamic ensemble model called Weighted Aging Ensemble (WAE) [11] which can modify line-up of the classifier committee on the basis of diversity measure. Additionally the decision about object's label is made according to weighted voting, where weight of a given classifier depends on its accuracy and time spending in an ensemble [11].

3. Weighted Aging Classifier Ensemble

In this section we present the extensions and generalization of the Weighted Aging Classifier Ensemble (WAE) proposed by Wozniak et al. [11]. We will propose several valuable modifications which will be being tested in the future, and new experiments on modified WAE will be presented as well.

WAE is a classifier ensemble method which is able to adapt to the changes in data stream. We assume that the classified data stream is given in a form of data chunks denotes as $\mathcal{L}\mathcal{S}_k$, where k is the chunk index. The concept drift could appear in the incoming data chunks. Instead of drift detection WAE tries to construct self-adapting classifier ensemble. Therefore on the basis of the each chunk one individual is trained and we check if it could form valuable ensemble with the previously trained models. Original WAE uses already presented Generalized Diversity (GD) to choose valuable ensemble and assigns the weights to each individual taking into consideration on the one hand frequency of correct classification of individual Ψ_i , denotes as $P_a(\Psi_i)$ and on the other hand the number of iterations which Ψ_i has been spent in the ensemble - $itter(\Psi_i)$. This proposition of classifier aging has its root in object weighting algorithms where an instance weight is usually inversely proportional to the time that has passed since the instance was read [12] and Accuracy Weighted Ensemble (AWE)[9], but the proposed method incudes two important modifications: (i) classifier weights depend on the individual classifier accuracies and how long they have been spending in the ensemble, (ii) individual classifier are chosen to the ensemble on the basis on the non-pairwise diversity measure. Let's us present the general frameworks of modified WAE called mWAE (modified WAE) (see Alg.1).

Let's us describe the main components of the mentioned above method.

Algorithm 1 Modified Weighted Aging Ensemble (mWAE)

Require: input data stream,
 data chunk size,
 k classifier training procedures $Train_1, Train_2, \dots, Train_k$,
 ensemble size L ,
 pruning criterion $criterion_p$,
 weight_calculating procedure $weight_calc$
 aging procedure,
 rejuvenating procedure
 $i := 1$
 $\Pi := \emptyset$
repeat
 collect new data chunk DS_i
 for $j := 1$ **to** k **do**
 $\Psi_{i,j} \leftarrow Train_j(DS_i)$
 $\Pi := \Pi \cup \{\Psi_{i,j}\}$ to the classifier ensemble Π
 end for
 $w(\Psi_j) \leftarrow rejuvenating(\Pi, \Psi_j)$
 if $|\Pi| > L$ **then**
 choose the most valuable ensemble of L classifiers using $criterion_p$
 end if
 $w := 0$
 for $j := 1$ **to** $|\Pi|$ **do**
 $w(\Psi_j) \leftarrow weight_calculating(\Pi, \Psi_j, DS_i)$
 $w(\Psi_j) \leftarrow aging(\Psi_j)$
 if $w(\Psi_j) == 0$ **then**
 $\Pi = \Pi \setminus \{\Psi_j\}$
 end if
 $w := w + w(\Psi_j)$
 end for
 for $j := 1$ **to** $|\Pi|$ **do**
 $w(\Psi_j) := \frac{w(\Psi_j)}{w}$
 end for
 $i := i + 1$
until end of the input data stream

3.1. Pruning criterion

We propose to use weighted combination of diversity measure and ensemble accuracy.

$$criterion(\Pi) = \alpha P_a^{ensemble}(\Pi) + (1 - \alpha)diversity(\Pi) \quad (1)$$

where $diversity(\Pi)$ stands for diversity measure value of Π and $alpha \in [0, 1]$ is user defined value – small α promotes accuracy, while α close to 1 boosts the impact of diversity. The remark about used accuracy is the same as previously.

3.2. Weight calculation

We propose the following methods of weight calculation: **The same weights for each classifier** in the pool, i.e., majority vote is use as the combination rule

$$w(\Psi_i) = \frac{1}{|\Pi|} \quad (2)$$

Weights proportional to classifier accuracy

$$w(\Psi_i) = P_a(\Psi_i) \quad (3)$$

Aged weights proportional to classifier accuracy used by the original WAE algorithm [13]

$$w(\Psi_i) = \frac{P_a(\Psi_i)}{\sqrt{itter(\Psi_i)}} \quad (4)$$

This weight calculation includes aging as well (i.e., forgetting).

Kuncheva's weights – suggested by Kuncheva in her book [14]

$$w(\Psi_i) = \frac{P_a(\Psi_i)}{1 - P_a(\Psi_i)} \quad (5)$$

3.3. Aging

We propose the following aging methods:

Aged weights proportional to classifier accuracy used by the original WAE algorithm [13] and presented in the previous section.

$$w(\Psi_i) = \frac{P_a(\Psi_i)}{\sqrt{itter(\Psi_i)}} \quad (6)$$

It was described in the previous section.

Constant aging

$$w(\Psi_i) = \begin{cases} w(\Psi_i) - \delta & \text{if } w(\Psi_i) - \delta > \theta \\ 0 & \text{otherwise} \end{cases} \quad (7)$$

where $\theta \in [0, 1]$ as previously stands for the parameter responsible for the removing less important (old enough) classifiers.

Gaussian aging

$$w(\Psi_i) = \begin{cases} \frac{1}{2\pi} \exp\left(-\frac{itter(\Psi_i)\xi}{2}\right) & \text{if } \frac{1}{2\pi} \exp\left(-\frac{itter(\Psi_i)\xi}{2}\right) > \theta \\ 0 & \text{otherwise} \end{cases} \quad (8)$$

where $\theta \in [0, 1]$ as previously stands for the parameter responsible for the removing less important (old enough) classifiers and xi is used defined parameter.

3.4. Rejuvenating

We propose to rejuvenate an individual classifier if it has a big impact on the classifier ensemble accuracy. This could be useful especially in the case of recurring concept drift. The idea is presented in Alg. 2, where \square stands for *entier*.

Algorithm 2 Rejuvenating

Require: power of rejuvenating *rejun_pow*
weights $\{w(\Psi_1), w(\Psi_2)\dots\}$ assigned to the individuals in Π

- 1: $w := 0$
- 2: **for** $j := 1$ **to** $|\Pi|$ **do**
- 3: $w := w + w(\Psi_j)$
- 4: **end for**
- 5: **for** $j := 1$ **to** $|\Pi|$ **do**
- 6: **if** $w(\Psi_j) > w$ **then**
- 7: $itter(\Psi_j) := itter(\Psi_j) - [rejun_pow(w(\Psi_j) - w)]$
- 8: **end if**
- 9: **end for**

4. Experimental Investigations

The presented experiments had preliminary nature and their results would be a starting point for future research on WAE inspired algorithms. The aims of the experiment were assessing if the proposed method of weighting and aging individual classifiers in the ensemble is valuable proposition compared with the methods which do not include aging or weighting techniques, and establishing the dependency between the α in combined pruning criterion (eq. 1) and quality of the proposed algorithm.

4.1. Set-up

All experiments were carried out on two syntectic benchmark datasets:

- The **SEA** dataset [8], where we simulated drift by instant random model change (it was observed in objects no. 415, 971, 1525, 2194).
- **Hyper Plane Stream** [15] where each object belongs to one of the 5 classes and is described by 10 attributes. The dataset is a synthetic data stream containing gradually evolving (drifting) concepts. The drift is appeared each 800 observations.

For the experiments we decided to form heterogenous ensemble, i.e., ensemble which consists of the classifiers using the different models (to ensure its higher diversity). We used the following models for individual classifiers:

- Naïve Bayes,
- decision tree trained by C4.5 [16],
- SVM with polynomial kernel trained by the sequential minimal optimization method (SMO) [17],
- nearest neighbor classifier,
- classifier using a multinomial logistic regression with a ridge classier [18],
- OneR [19].

During each of the experiment we tried to evaluate dependency between data chunk sizes (which were fixed on 50, 100, 150, 200) and overall classifier quality (accuracy and standard deviation) and the diversity of the best ensemble for the following ensembles:

1. *simple* – an ensemble using majority voting without aging.
2. *weighted* – an ensemble using weighted voting without aging, where weight assigned to a given classifier is inversely proportional to its accuracy.
3. *weighted aged* – an ensemble using weighted voting with aging, where weight assigned to a given classifier is calculated according to eq.1.

All experiments were carried out in the Java environment using Weka classifiers [20].

The new individual classifiers were trained on a given data chunk. The same chunk was used to prune the classifier committee, but the ensemble error was estimated on the basis on the next (unseen) portion of data.

The experiments were run for different α values ($\alpha \in \{0.0, 0.2, \dots, 1.0\}$) and their results are presented in Tab. 1–2.

Tab. 1. Dependencies between α value used in the pruning criterion and ensembles' accuracies, diversities for three types of classifier ensembles (SEA dataset).

	chunk 50										
simple	0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1
accuracy	89,05%	89,59%	90,25%	89,94%	89,46%	88,95%	89,97%	88,44%	89,65%	90,32%	89,02%
standard deviation	6,90%	6,13%	5,44%	6,18%	6,66%	6,27%	6,04%	7,03%	6,05%	5,64%	6,52%
diversity	49,70%	48,11%	48,02%	46,42%	45,39%	50,90%	46,31%	47,96%	46,43%	45,73%	48,96%
standard deviation	10,42%	12,62%	11,57%	12,40%	12,38%	11,52%	12,89%	13,07%	14,33%	12,64%	13,75%
weighted	0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1
accuracy	88,10%	89,05%	89,08%	89,17%	89,90%	89,75%	88,57%	88,98%	90,16%	89,75%	89,87%
standard deviation	6,40%	6,62%	6,38%	5,72%	5,85%	5,80%	7,06%	6,53%	5,68%	6,07%	5,82%
diversity	51,70%	47,70%	49,34%	47,48%	46,02%	49,72%	46,11%	47,54%	48,73%	47,82%	47,48%
standard deviation	11,55%	12,10%	11,80%	12,30%	13,07%	12,45%	12,03%	12,58%	12,20%	11,44%	12,55%
weighted aged	0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1
accuracy	89,14%	89,90%	89,94%	89,46%	90,32%	89,02%	89,49%	88,76%	89,21%	89,97%	89,59%
standard deviation	5,28%	5,97%	5,95%	6,31%	5,66%	6,50%	6,10%	6,31%	7,32%	6,04%	6,10%
diversity	50,66%	47,12%	46,87%	47,28%	47,88%	48,54%	49,68%	47,83%	47,63%	48,83%	45,77%
standard deviation	10,49%	10,90%	12,44%	12,77%	10,92%	10,75%	12,88%	12,19%	13,76%	13,14%	11,70%
chunk 100											
simple	0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1
accuracy	89,90%	89,94%	90,61%	90,39%	89,23%	90,52%	90,42%	90,87%	90,26%	89,55%	90,23%
standard deviation	5,09%	4,56%	4,28%	4,79%	4,89%	4,46%	4,28%	4,63%	4,91%	5,07%	4,70%
diversity	47,42%	46,94%	44,79%	50,07%	47,16%	49,05%	48,27%	43,80%	43,55%	46,00%	45,34%
standard deviation	11,10%	13,10%	10,77%	8,46%	9,81%	13,62%	11,24%	11,22%	13,39%	12,71%	12,32%
weighted	0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1
accuracy	90,03%	90,61%	90,71%	90,68%	88,87%	90,32%	90,48%	90,55%	91,32%	91,00%	90,10%
standard deviation	4,56%	4,86%	4,34%	4,39%	5,66%	5,21%	4,65%	4,65%	3,65%	4,70%	4,13%
diversity	44,65%	47,48%	45,15%	47,42%	46,02%	43,79%	46,11%	44,42%	41,73%	44,08%	43,96%
standard deviation	12,72%	10,05%	11,98%	10,02%	13,09%	12,43%	10,55%	10,24%	16,17%	10,20%	12,61%
weighted aged	0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1
accuracy	90,39%	90,39%	89,84%	90,84%	90,19%	90,19%	89,90%	90,97%	91,32%	91,48%	90,58%
standard deviation	4,55%	4,71%	5,16%	3,99%	5,23%	5,23%	4,00%	4,29%	4,50%	4,00%	4,19%
diversity	47,05%	45,91%	44,87%	47,89%	45,09%	47,77%	46,26%	44,11%	43,95%	47,53%	41,58%
standard deviation	9,90%	11,68%	10,46%	10,49%	13,49%	11,12%	10,47%	12,70%	11,57%	11,54%	8,97%
chunk 150											
simple	0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1
accuracy	90,17%	88,93%	91,20%	90,47%	90,47%	91,00%	90,77%	91,33%	91,30%	91,60%	90,23%
standard deviation	2,94%	3,32%	3,45%	3,88%	3,37%	3,54%	3,80%	3,57%	3,28%	3,73%	3,91%
diversity	46,98%	44,33%	42,74%	41,49%	41,72%	44,21%	45,06%	43,51%	44,31%	42,09%	44,23%
standard deviation	9,17%	12,90%	14,08%	12,43%	11,24%	14,23%	11,15%	16,00%	11,18%	11,67%	10,33%
weighted	0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1
accuracy	90,90%	90,57%	91,47%	90,37%	90,80%	90,87%	90,77%	91,00%	91,10%	91,03%	91,80%
standard deviation	3,44%	3,74%	2,93%	4,06%	4,80%	3,19%	3,01%	3,58%	4,05%	3,55%	3,70%
diversity	45,57%	48,83%	43,14%	49,22%	43,56%	45,69%	38,68%	42,04%	43,63%	46,88%	45,94%
standard deviation	12,86%	13,87%	14,20%	13,33%	14,54%	9,18%	15,18%	15,10%	11,68%	8,01%	8,83%
weighted aged	0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1
accuracy	90,63%	90,77%	90,27%	91,33%	91,53%	90,83%	91,03%	90,70%	90,67%	89,87%	91,13%
standard deviation	3,12%	3,13%	3,42%	3,42%	3,59%	3,23%	3,81%	3,52%	3,11%	2,97%	3,42%
diversity	43,04%	47,07%	48,04%	45,56%	37,54%	46,20%	45,46%	45,95%	45,71%	45,28%	41,39%
standard deviation	13,08%	14,18%	9,04%	14,08%	14,79%	10,23%	10,72%	9,70%	9,52%	39,04%	13,17%
chunk 200											
simple	0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1
accuracy	89,83%	90,20%	90,47%	89,90%	90,20%	90,43%	90,57%	91,53%	90,20%	90,73%	90,53%
standard deviation	4,37%	3,59%	3,41%	3,56%	3,53%	3,77%	2,98%	2,82%	3,37%	3,58%	3,49%
diversity	43,05%	45,02%	48,42%	47,43%	44,00%	43,88%	45,05%	43,44%	47,78%	50,06%	46,40%
standard deviation	13,39%	8,91%	9,75%	9,79%	15,04%	10,82%	14,91%	9,01%	7,20%	6,96%	14,73%
weighted	0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1
accuracy	90,47%	90,83%	90,50%	89,13%	90,53%	90,30%	89,93%	90,67%	89,87%	89,97%	86,93%
standard deviation	2,98%	2,94%	3,08%	4,42%	3,76%	3,47%	3,78%	3,22%	4,53%	2,97%	5,19%
diversity	48,23%	47,43%	42,83%	51,08%	45,29%	43,56%	45,34%	41,74%	47,84%	44,65%	38,13%
standard deviation	8,82%	7,95%	13,88%	6,36%	12,22%	9,96%	8,77%	10,23%	12,89%	11,85%	12,77%
weighted aged	0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1
accuracy	90,43%	90,37%	90,80%	90,17%	90,53%	90,20%	90,23%	90,70%	90,53%	90,20%	89,83%
standard deviation	4,25%	4,04%	3,57%	3,67%	3,40%	4,13%	3,07%	2,90%	3,88%	3,78%	4,05%
diversity	46,62%	43,49%	39,69%	42,84%	38,59%	42,26%	40,80%	43,86%	44,54%	41,73%	47,22%
standard deviation	10,12%	9,87%	9,95%	13,53%	11,12%	11,28%	14,11%	9,97%	11,44%	13,93%	8,99%

Tab. 2. Dependencies between α value used in the pruning criterion and ensembles' accuracies, diversities for three types of classifier ensembles (Hyper Plane dataset).

	chunk 50										
simple	0	0,1	0,2	0,3	0,4	0,5	0,6	0,7	0,8	0,9	1
accuracy	0,454277	0,452986	0,452516	0,452376	0,452556	0,452776	0,452626	0,450035	0,450825	0,449595	0,451636
standard deviation	0,077517	0,078651	0,078612	0,078575	0,080403	0,077472	0,077487	0,079659	0,078581	0,07777	0,07769
diversity	0,37701	0,373424	0,374799	0,373431	0,372707	0,373948	0,372743	0,369634	0,371697	0,370508	0,370607
standard deviation	0,077016	0,074846	0,07754	0,073374	0,074475	0,074372	0,074401	0,075689	0,075218	0,075658	0,074999
weighted	0	0,1	0,2	0,3	0,4	0,5	0,6	0,7	0,8	0,9	1
accuracy	0,467324	0,463892	0,464212	0,464982	0,464382	0,463022	0,464282	0,461861	0,462351	0,462831	0,463462
standard deviation	0,078177	0,079421	0,077305	0,079576	0,078295	0,079602	0,0777	0,078337	0,078192	0,077806	0,078884
diversity	0,369999	0,375549	0,374415	0,375682	0,372449	0,374165	0,371606	0,370348	0,372563	0,369999	0,366527
standard deviation	0,074781	0,076416	0,074523	0,07336	0,073751	0,074526	0,075643	0,077973	0,075597	0,074781	0,075318
weighted aged	0	0,1	0,2	0,3	0,4	0,5	0,6	0,7	0,8	0,9	1
accuracy	0,465623	0,465413	0,466723	0,465913	0,464622	0,463382	0,463262	0,463882	0,462011	0,463532	0,462731
standard deviation	0,080452	0,079645	0,079541	0,078841	0,077925	0,078179	0,078352	0,079115	0,077636	0,07774	0,077182
diversity	0,376129	0,376001	0,370855	0,375608	0,374207	0,373864	0,372372	0,369823	0,372837	0,369356	0,370184
standard deviation	0,076147	0,073075	0,07276	0,073519	0,074716	0,075373	0,078609	0,074431	0,075933	0,074157	0,075038
	chunk 100										
simple	0	0,1	0,2	0,3	0,4	0,5	0,6	0,7	0,8	0,9	1
accuracy	0,507047	0,498659	0,498509	0,496547	0,495796	0,498098	0,496026	0,494284	0,495986	0,492132	0,486316
standard deviation	0,063355	0,064849	0,063586	0,063838	0,064658	0,063732	0,065854	0,062976	0,062727	0,062605	0,06435
diversity	0,351136	0,346813	0,348428	0,347608	0,346747	0,34336	0,34531	0,343034	0,345534	0,339502	0,338924
standard deviation	0,075925	0,071204	0,073519	0,074541	0,073671	0,075036	0,072268	0,071697	0,073682	0,075051	0,074565
weighted	0	0,1	0,2	0,3	0,4	0,5	0,6	0,7	0,8	0,9	1
accuracy	0,521111	0,521471	0,522913	0,513664	0,516777	0,515776	0,514735	0,510601	0,505145	0,502963	0,497397
standard deviation	0,06605	0,062216	0,065241	0,066634	0,066637	0,068139	0,064354	0,065937	0,063555	0,066741	0,066057
diversity	0,343971	0,344318	0,344434	0,349235	0,346727	0,349516	0,344206	0,340507	0,341853	0,341999	0,338575
standard deviation	0,07322	0,070588	0,072072	0,074338	0,070624	0,073656	0,07288	0,07271	0,075175	0,075192	0,07212
weighted aged	0	0,1	0,2	0,3	0,4	0,5	0,6	0,7	0,8	0,9	1
accuracy	0,523243	0,517427	0,522983	0,518158	0,513604	0,512172	0,511291	0,516557	0,505325	0,502342	0,506667
standard deviation	0,067265	0,065872	0,066253	0,0673	0,065121	0,068758	0,064493	0,063794	0,068185	0,067243	0,064404
diversity	0,347014	0,344795	0,349882	0,347121	0,350181	0,349685	0,345126	0,345664	0,345165	0,336357	0,336441
standard deviation	0,073362	0,071405	0,07159	0,075824	0,07572	0,077827	0,072514	0,075017	0,071569	0,071579	0,070791
	chunk 150										
simple	0	0,1	0,2	0,3	0,4	0,5	0,6	0,7	0,8	0,9	1
accuracy	0,534356	0,530827	0,53604	0,532872	0,529383	0,526767	0,526005	0,5199	0,519028	0,51192	0,513424
standard deviation	0,05768	0,060525	0,062766	0,059472	0,061178	0,062651	0,06006	0,060072	0,059334	0,061837	0,061856
diversity	0,344072	0,336874	0,337637	0,339656	0,339307	0,335816	0,335779	0,336409	0,334628	0,327873	0,330668
standard deviation	0,079586	0,076288	0,074668	0,075226	0,075815	0,074685	0,069079	0,074992	0,077626	0,077101	0,079893
weighted	0	0,1	0,2	0,3	0,4	0,5	0,6	0,7	0,8	0,9	1
accuracy	0,562947	0,562576	0,558637	0,554717	0,554416	0,55614	0,547789	0,545945	0,534867	0,532652	0,525995
standard deviation	0,06013	0,063152	0,0613	0,063809	0,058561	0,064189	0,065276	0,066079	0,064599	0,061037	0,066719
diversity	0,340351	0,346323	0,341725	0,342255	0,338349	0,345506	0,343473	0,340151	0,341855	0,331776	0,329655
standard deviation	0,073115	0,079173	0,077586	0,074336	0,072123	0,078129	0,079845	0,078015	0,076279	0,076712	0,071076
weighted aged	0	0,1	0,2	0,3	0,4	0,5	0,6	0,7	0,8	0,9	1
accuracy	0,566697	0,561925	0,564952	0,555529	0,555238	0,55593	0,545955	0,542476	0,539709	0,532461	0,51985
standard deviation	0,066271	0,062757	0,061586	0,066546	0,063673	0,068829	0,065315	0,066493	0,062083	0,065176	0,061856
diversity	0,337684	0,338241	0,342612	0,341306	0,338219	0,340192	0,339916	0,332223	0,338142	0,333281	0,330297
standard deviation	0,073016	0,075767	0,075445	0,075447	0,075825	0,076216	0,077194	0,075249	0,077208	0,078014	0,07792
	chunk 200										
simple	0	0,1	0,2	0,3	0,4	0,5	0,6	0,7	0,8	0,9	1
accuracy	0,550621	0,554389	0,55499	0,546613	0,545872	0,547505	0,537255	0,534218	0,535581	0,521353	0,513707
standard deviation	0,060672	0,056766	0,05875	0,060934	0,060889	0,062606	0,062194	0,058373	0,058283	0,060166	0,057935
diversity	0,338001	0,339855	0,341221	0,331943	0,341382	0,336498	0,33764	0,343054	0,331225	0,328516	0,32433
standard deviation	0,079336	0,078275	0,07679	0,075847	0,082042	0,07816	0,07997	0,080679	0,082899	0,081129	0,078981
weighted	0	0,1	0,2	0,3	0,4	0,5	0,6	0,7	0,8	0,9	1
accuracy	0,578627	0,58006	0,584138	0,577425	0,575802	0,57978	0,575491	0,559639	0,552004	0,554038	0,537365
standard deviation	0,062181	0,065746	0,064007	0,067806	0,058189	0,060342	0,067492	0,06657	0,066113	0,068158	0,066233
diversity	0,341942	0,340394	0,332906	0,332529	0,341804	0,336774	0,334523	0,335608	0,335356	0,33237	0,328239
standard deviation	0,082495	0,080779	0,075444	0,074251	0,078443	0,075487	0,079576	0,074599	0,079254	0,075629	0,081037
weighted aged	0	0,1	0,2	0,3	0,4	0,5	0,6	0,7	0,8	0,9	1
accuracy	0,580371	0,582455	0,580902	0,57515	0,575431	0,569519	0,564439	0,564529	0,559319	0,550601	0,535251
standard deviation	0,068284	0,063386	0,064019	0,062919	0,063885	0,06526	0,063556	0,071661	0,067048	0,064564	0,069346
diversity	0,335808	0,339601	0,334682	0,336339	0,337652	0,334024	0,336662	0,330115	0,33964	0,327441	0,327854
standard deviation	0,078487	0,078698	0,076503	0,075942	0,076487	0,077825	0,080073	0,074913	0,080027	0,07536	0,080171

4.2. Results discussion

We realize that the scope of the experiments we carried out is limited and derived remarks are limited to the tested methods and one dataset only. In this case formulating general conclusions is very risky, but the preliminary results are quite promising, therefore we would like to continue the work on WAE inspired methods in the future. Let's focus on some interesting observations:

- The experiments confirmed that proposed approach can adapt to changing concept returning a quite stable classifier. According to the obtained results we can confirm that for this model the heterogenous ensemble is the best model, especially if it bases on accuracy criterion only (i.e., $\alpha = 1$ in criterion given by eq. 1), because it is clearly visible that using the diversity measure as the pruning criterion is not appropriate for the data stream classification task.
- The standard deviation is smaller for bigger data chunk and usually standard deviation of WAE inspired method is smallest among all tested methods. It means that the concept drift appearances have the weakest impact on the accuracy of WAE inspired methods.
- The overall accuracies of the tested ensembles are stable according to the chunk sizes for SEA dataset. The standard deviation of the accuracies is unstable, but it is smallest for the chunk size 150. The observation is useful because the bigger size of data chunk means that effort dedicated to building new models is smaller because they are being built rarely.
- The interesting observation may be made analyzing the dependency among α factor values, diversity, and accuracy of the ensembles. The clear tendencies were observed for Hyper Plane Stream dataset only. The accuracy and diversity were decreasing according to the α value. It is surprising, because if α is close to 1 then the diversity should play the key role in the pruning criterion, but the overall diversity is higher for the ensembles formed using the mentioned criterion for the small α (what means that accuracy plays the key role in this criterion).
- Another interesting observation is that the standard deviation is smaller for bigger data chunk and usually standard deviation of WAE inspired algorithm is smallest among all tested methods. It means that the concept drift appearances have the weakest impact on the accuracy of the WAE inspired methods.

5. Conclusions

We have to notice the limitation of considered approach. Both the proposed ensemble does not use more sophisticated combination method based on support functions.

For the heterogenous ensemble it is mostly impossible, but homogenous ensemble could be used, or at least ensemble of classifiers which produce the same type of support functions. Therefore we would like to emphasize that we presented preliminary study on WAE inspired methods which is a starting point for the future research. Used diversity measure does not seem to be appropriate for the data stream classification tasks, therefore we would like to extend the scope of experiments by using another non-pairwise diversity measures and maybe to propose a new one which can evaluate diversity taking into consideration the nature of the discussed pattern classification task.

We realize that the scope of the experiments we carried out is limited and derived remarks are limited to the tested methods and one dataset only. In this case formulating general conclusions is very risky, but the preliminary results are quite promising, therefore we would like to continue the work on WAE inspired methods in the future. Additionally, it is worth noting that classifier ensemble is a promising research direction for aforementioned problem, but its combination with a drift detection algorithm could have a higher impact to the classification performance.

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6. References

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