Graded Multilabel Classification: The Ordinal Case

Weiwei Cheng, Krzysztof Dembczynski, Eyke Hüllermeier

Knowledge Engineering & Bioinformatics Lab Department of Mathematics and Computer Science University of Marburg, Germany



ICML 2010, Haifa, Jun.24.2010

Multilabel Classification









Grand Theft Auto











Grand Theft Auto





Shooting $\bigstar \bigstar \bigstar$

completely



almost

Fighting $\bigstar \bigstar \bigstar$

somewhat



not at all

Another Example







Combining Instance-Based Learning and Logistic Regression for Multi-Label Classification

as author at Sessions, 74 views Lecture rating

People found this lecture: Worth seeing **** because it is: Valuable and informative **** Well presented **** Easily understandable ****

Graded Multilabel Classification



- Instance x ∈ X can belong to each class λ ∈ L to a certain degree (→ idea of graded class membership in the spirit of fuzzy set theory)
- A graded multilabel classifier is a mapping X → M, where M is a set of graded membership degrees, belonging to [0,1] (instead of {0,1}).
- Often, an ordinal scale of membership degrees is convenient, i.e. $M = \{m_0, m_1, \dots, m_k\}$ with

$$0 = m_0 < m_1 < \ldots < m_k = 1.$$



The general idea of reduction in machine learning: Reduce a complex problem to one or several simpler problems, preferably those for which good algorithms already exist.

We propose two reduction schemes for graded multilabel classification:

- vertical reduction leads to solving |L| ordinal classification problems
- horizontal reduction leads to solving |M| standard multilabel classification problems

Vertical Reduction





- Induce one classifier $h_i : \mathcal{X} \longrightarrow M$ for each label λ_i .
- h_i is solving an ordinal classification problem.
- Overall, we are solving |L| such problems.
- The simplest approach is "graded relevance", however, to take dependencies between labels into account, these problems should not be solved independently of each other.

Horizontal Reduction





- M can be represented "horizontally" in terms of its level-cuts, e.g.,
 [L_x]_{m₂} = {λ₁, λ₄, λ₅}.
 → problems obtained by thresholding on the membership scale
- For each level $\alpha \in \{m_1, m_2, \dots, m_k\}$, learn the mapping $h^{(\alpha)} : \mathcal{X} \longrightarrow 2^M, \mathbf{x} \mapsto [\mathcal{L}]_{\alpha}.$
- Overall, we are solving k standard multilabel classification problems.

9/18

Horizontal Reduction



• Predictions should be consistent in the sense that $\left(h^{(m_i)}(\mathbf{x}) = 1\right) \Rightarrow \left(h^{(m_i-1)}(\mathbf{x}) = 1\right).$

Non-trivial!

Once $h^{(m_1)}, \ldots, h^{(m_k)}$ are trained consistently, predictions are recovered by $h(\mathbf{x})(\lambda) = \max \{ m_i \in M \mid \lambda \in h^{(m_i)}(\mathbf{x}) \}.$



Loss functions





Example: Hamming Loss



$$E_H(h(\mathbf{x}), L_{\mathbf{x}}) = \frac{1}{|\mathcal{L}|} |h(\mathbf{x}) \Delta L_{\mathbf{x}}| = \frac{1}{|\mathcal{L}|} \sum_{i=1}^{|\mathcal{L}|} \begin{cases} 0 & h(\mathbf{x})(\lambda_i) = L_{\mathbf{x}}(\lambda_i) \\ 1 & h(\mathbf{x})(\lambda_i) \neq L_{\mathbf{x}}(\lambda_i) \end{cases}$$

Hamming loss = average over *label-wise* losses

Label-wise loss in the graded (ordinal) case?

• Standard 0/1 loss:

$$E_{0/1}(m_i, m_j) = \begin{cases} 0 & m_i = m_j \\ 1 & m_i \neq m_j \end{cases}$$

• Absolute error:

$$AE(m_i, m_j) = |i - j|$$

Example: Hamming Loss



This leads to two variants:

$$E_H(h(\mathbf{x}), L_{\mathbf{x}}) = \frac{1}{|\mathcal{L}|} \sum_{i=1}^{|\mathcal{L}|} E_{0/1}(h(\mathbf{x})(\lambda_i), L_{\mathbf{x}}(\lambda_i))$$
$$E_H(h(\mathbf{x}), L_{\mathbf{x}}) = \frac{1}{|\mathcal{L}|} \sum_{i=1}^{|\mathcal{L}|} AE(h(\mathbf{x})(\lambda_i), L_{\mathbf{x}}(\lambda_i))$$

This is already a "vertical" expression of the GMLC loss, i.e., an expression of the form

$$A\left(\left\{l\left(H(\mathbf{x})(\lambda_i), L_{\mathbf{x}}(\lambda_i)\right)\right\}_{i=1}^{|\mathcal{L}|}\right)\right\}$$

A: aggregation operator $l(\cdot)$: loss defined on \mathcal{L}

Example: Hamming Loss



$$A\left(\left\{L\left([H(\mathbf{x})]_{m_i}, [L_{\mathbf{x}}]_{m_i}\right)\right\}_{i=1}^k\right)$$



Philipps-Universitäl

Loss functions



This is indeed the case for *absolute error*, since

$$\sum_{i=1}^{|\mathcal{L}|} \operatorname{AE}(h(\mathbf{x})(\lambda_i), L_{\mathbf{x}}(\lambda_i)) = \sum_{i=1}^{k} |[h(\mathbf{x})]_{m_i} \Delta [L_{\mathbf{x}}]_{m_i}|$$

$$E_H(h(\mathbf{x}), L_{\mathbf{x}}) = \frac{1}{|\mathcal{L}|} \sum_{i=1}^{|\mathcal{L}|} E_{0/1}(h(\mathbf{x})(\lambda_i), L_{\mathbf{x}}(\lambda_i))$$
standard Hamming loss for the i-th MLC reduction

\rightarrow It is not amenable to the horizontal reduction scheme.

Likewise, there are generalized losses with a horizontal but no vertical representation.

Experiment – Goal



Showing the **usefulness** of the graded setting.

- We provide empirical evidence showing that labeling on graded scales offers useful extra information (binary learning VS. graded learning)
- We claim that training a learner on graded data can be useful even if only a binary prediction is actually requested.



Experiment – Data



BeLa-E data set (Abele & Stief, 2004)

- Degrees of importance of the future job's different properties provided by grad students, e.g., *reputation*, *job security*, *income*, etc..
- Degrees are given in an ordinal scale from 5 to 1.
- 1930 instances, 50 attributes (48 job properties, 2 for sex and age).

Binarization (mimicking a person forced to decide):



Experiment – Setting & Results



- A subset of features is randomly chosen as labels.
- Binary learning: the whole data is binarized
- Graded learning: only predictions and test data are binarized

- 10-fold cross validation with 50 randomly generated problems.
- Paired *t*-test shows significance at level of 5%.
- Both, vertical and horizontal, decompositions work well.
- Graded training shows significant advantage over binary training.

Summary



- We proposed graded multilabel classification (GMLC) as an extension of conventional multilabel classification, since label relevance is often a matter of degree.
- We proposed two meta-techniques for GMLC, vertical and horizontal decomposition (as well as a combination).
- We proposed extensions of MLC loss functions and studied their usability with the two reduction schemes.
- We provided empirical evidence for the usefulness of learning from graded multilabel data.

Thanks!



Knowledge Engineering & Bioinformatics (KEBI) Mathematics and Computer Science University of Marburg

http://www.uni-marburg.de/fb12/kebi