

Tackling Concept Drift by Temporal Inductive Transfer

George Forman

Hewlett-Packard Labs

Presented by Steve Spagnola

Concept Drift

- Class Distribution
- Hepatitis A - Outbreaks occur with time invariant symptoms
- Subclass Distribution - Examined in Paper
- Subclass distributions change
- Fickle Concept Drift
- Cases may change around births over time - irrelevant

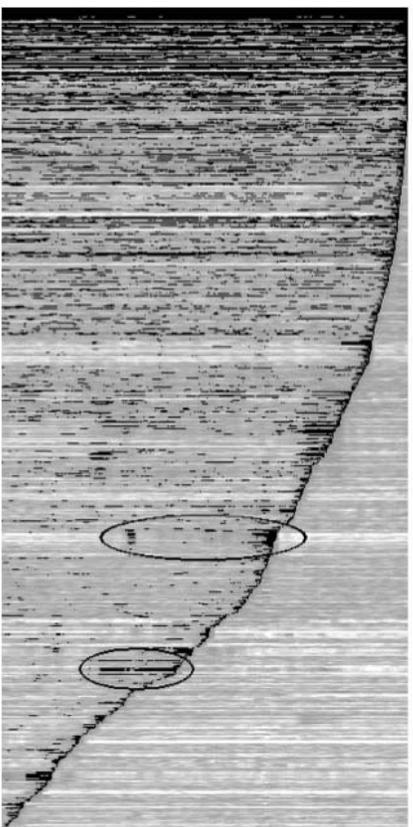
Concept Drift

- Machine Learning
- $h(X_0, X_1, X_2 \dots X_n) = y$
- Statistical relationship changes over time
- $h(X_0, X_1, X_2 \dots X_n)_t = y_t$
- $h(X_0, X_1, X_2 \dots X_n)_{t+1} = y_{t+1}$
- $h(X_0, X_1, X_2 \dots X_n)_{t+m} = y_{t+m}$

Daily Classification Task

- Time discretized into days
- 4 Binary Classification Tasks
- Reuters RCV1
- Only use top 100 words for each day
- Bi-Normal Separation
- Like Information Gain

Fix Time Visual Analysis



Category GCAT (Government & social issues, 30%): 729 top predictive words

Temporal Inductive Transfer

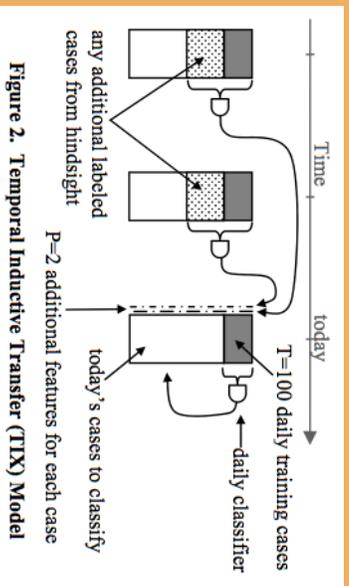
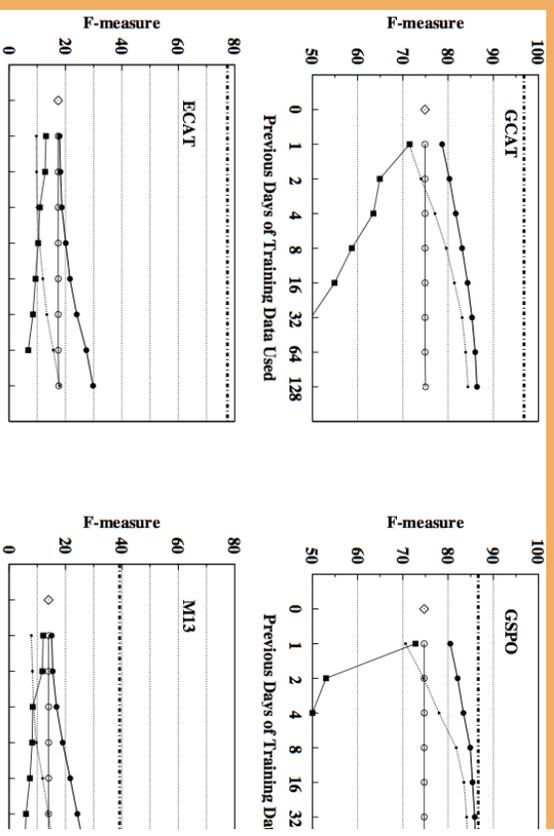


Figure 2. Temporal Inductive Transfer (TIX) Model

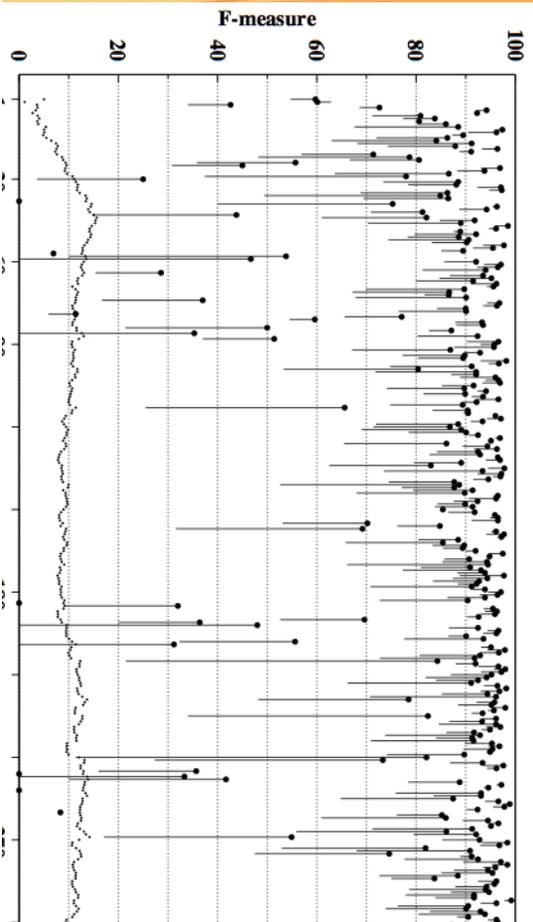
Temporal Inductive Transfer

- ▣ Use learned models from the past
- ▣ Augment with P binary features
- ▣ What would P past models predict for today?
- ▣ Recurrence relation broken in this paper
- ▣ Only use yesterday's model (which intrinsically uses
- ▣ Hence, only one P value $\{0,1\}$

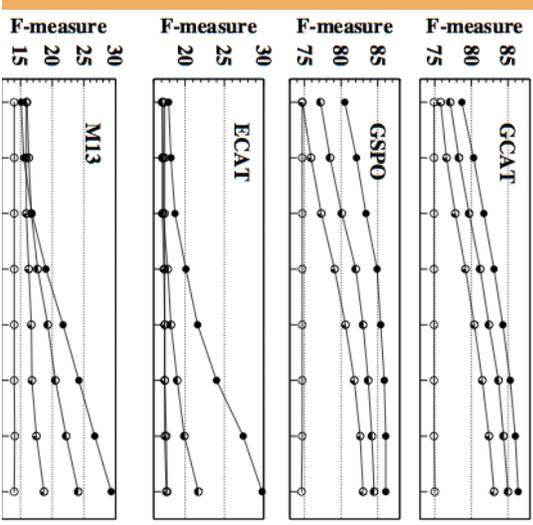
Results



Results



Results



Conclusions

- Effectively tackles concept drift
- Hindsight data required for Temporal Inductive Transfer to work
- Recurrence Chain Broken in tests
- Future Work: increased accuracy if chain preserved
- Sliding window only useful in selective cases