Improving Classification Accuracy based on Random Forest Model with Uncorrelated High Performing Trees

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ABSTRACT

Random forest can achieve high classification performance through a classification ensemble with a set of decision trees that grow using randomly selected subspaces of data. The performance of an ensemble learner is highly dependent on the accuracy of each component learner and the diversity among these components. In random forest, randomization would cause occurrence of bad trees and may include correlated trees. This leads to inappropriate and poor ensemble classification decision. In this paper an attempt has been made to improve the performance of the model by including only uncorrelated high performing trees in a random forest. Experimental results have shown that, the random forest can be further enhanced in terms of the classification accuracy.

General Terms

Random forest, Classification Accuracy, Uncorrelated trees.

Keywords

Strength, Correlation, Tree Performance, Decision trees.

1. INTRODUCTION

Random forest (RF) methodology is a machine learning technique useful for prediction problems. The RF algorithm, developed by Leo Breiman [1], applies bootstrap aggregation (bagging) [2] and random feature selection [3, 4] to individual classification or regression trees for prediction. There are many studies showing that RFs have impressive predictive performance in regression and classification problems in various fields, including financial forecasting, remote sensing, and genetic and biomedical analysis [5 -13]. Random Forest classifiers [1] attract increasing attention within the computer vision community. Variants like Random Ferns [14] and extremely randomized trees [15] are also well known. The research work in the area of random forest aims at either improving accuracy, or reducing time required for learning and classification or both. This research work aims to improve the accuracy of random forest.

Random forest is now known to be one of the most efficient classification methods [16 -18]. However, owing to the complexity of data distribution in high dimensional future space, a random forest may include bad tree classifiers which can result in wrong classification results. The vote of all the trees to make an ensemble classification decision, it will make a wrong decision when there are a large proportion of bad trees included in random forest. To make optimization in the random forest deduct and exclude bad trees so as to reduce their negative effects on the performance of the random forest [19].

In random forest, randomization would cause occurrence of correlated trees which may affect the performance of random forest. By minimizing the correlation among these trees, the classification accuracy of the random forest can be improved. This paper aims to optimize, large number of decision trees in a random forest through the selection of only uncorrelated and good trees with high classification accuracies.

2. RANDOM FOREST ALGORITHM

Random forest is an ensemble classification method by voting the result of individual decision trees. In the past decade, various methods have been proposed to grow a random forest [1, 3, 19 & 20]. Among these methods, Breiman's method [1] has gained increasing popularity because it has higher performance against other methods [21].

Let D be a training dataset in an *M*-dimensional space X, and let Y be the class feature with total number of c distinct classes. The method for building a random forest [1] follows the process including three steps:

- **Step 1:** Training data sampling: use the bagging method to generate *K* subsets of training data {D₁, D₂, ..., D_K} by randomly sampling D with replacement;
- **Step 2:** Feature subspace sampling and tree classifier building: for each training dataset D_i ($1 \le i \le K$), use a decision tree algorithm to grow a tree. At each node, randomly sample a subspace X_i of F features (F << M), compute all splits in subspace X_i , and select the best split as the splitting feature to generate a child node. Repeat this process until the stopping criteria is met, and a tree $h_i(D_i, X_i)$ built by training data D_i under subspace X_i is thus obtained:
- **Step 3:** Decision aggregation: ensemble the K trees $\{h_1(D_1, X_1), h_2(D_2, X_2), \dots, h_K(D_K, X_K)\}$ to form a random forest and use the majority vote of these trees to make an ensemble classification decision.

The algorithm has two key parameters, *i.e.*, the number of K trees to form a random forest and the number of F randomly sampled features for building a decision tree. According to Breiman [1], parameter K is set to 100 and parameter F is computed by $F = [\log_2 M + 1]$. For large and high dimensional data, a large K and F should be used.

3. HIGHLY UNCORRELATED TOP PERFORMING TREES

3.1 Tree Importance and Correlation Evaluation

As Dietterich has proposed in [22], the performance of an ensemble learner is highly dependent on two factors: one is

the accuracy of each component learner; the other is the diversity among these components.

This paper is concerned with both accuracy and diversity factors among trees. First, evaluate the accuracy of individual trees with AUC accuracy as a measure of the importance of a tree. Then select good trees based on AUC high accuracies from a large number of trees. The selected good trees are clustered based on the correlation among the trees. As a result of clustering each cluster contains similar or highly correlated group of trees. The intra cluster similarities among the trees are high and the inter cluster similarities among the trees are low. From each cluster select a high performing tree which results in uncorrelated high performing group of trees. Thus the uncorrelated high performing trees are obtained, finally ensemble these uncorrelated good trees to form a Random forest with high classification performance.

3.2 High Performing and Uncorrelated High Performing Trees

High performing trees are those having high AUC accuracy in a random forest. Individual trees will fall in this high performing group when they have high AUC accuracy. Depending on the dataset the AUC cut point to determine the high performing trees may vary. Based on the AUC cut point the high performing trees i.e. a number of P trees are selected from the random forest.

Uncorrelated high performing trees are those having high AUC accuracy and also having less correlation among them in a random forest. The correlations among the high performing trees are measured, based on which the uncorrelated high performing trees i.e. a number of Q trees are selected from the random forest. Individual trees will fall in this group when they perform high and having less correlation among them.

3.3 Enhanced Random Forest (ERF) Algorithm

The sample dataset D in M-dimensional feature space X, and a number of P good trees are selected from a random forest, from these P trees the number of Q uncorrelated good trees are selected. The method to build an enhanced random forest from X with Q uncorrelated high performing trees follows the following five steps.

- **Step 1:** Data sampling: use bagging method to generate K inof-bag data subsets {IOB₁, IOB₂, ..., IOB_K}, by randomly sampling D with replacement;
- Step 2: Tree classifier building: use each in-of-bag data subset IOB_i to build a tree and then give the evaluation value to the tree. Continue this step until all trees are generated and processed;
- **Step3:** Tree ordering: sort all these *K* trees in their *AUC* descending order;
- **Step 4:** Selection of high performing trees: select the top P trees with high AUC values.

Step 5: Enhanced random forest building: The correlations between the predicted probabilities of these *P* trees are observed.

$$\mathbf{p} = \begin{bmatrix} 1 & \rho_{(1,2)} & \rho_{(1,3)} & \rho_{(1,4)} & \dots & \rho_{(1,p)} \\ \rho_{(2,1)} & 1 & \rho_{(2,3)} & \rho_{(2,4)} & \dots & \rho_{(2,p)} \\ \rho_{(3,1)} & \rho_{(3,2)} & 1 & \rho_{(3,4)} & \dots & \rho_{(3,p)} \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \rho_{(p,1)} & \rho_{(p,2)} & \rho_{(p,13)} & \rho_{(p,4)} & \dots & 1 \end{bmatrix}$$

The observed ρ is used as input in the variable clustering procedure and Q correlated clusters of trees are obtained. In each cluster sort the trees in their AUC descending order. Select a tree from each cluster with high AUC values which gives Q uncorrelated high performing trees and ensemble these trees into an enhanced random forest. Use the majority vote of these trees to make an ensemble classification decision.

The pictorial representation of enhanced random forest building is shown in Fig1.

The enhanced random forest method has two more key parameters, i.e., the number of P top performing trees from which Q uncorrelated high performing trees are selected to form an enhanced random forest.

4. DATA SOURCE

The heart disease dataset are collected from one of the leading diabetic research institute in Chennai, India. The clinical data set specification provides concise, unambiguous definition for items related to diabetes. Data on the Risk factors were collected from 6073 diabetic subjects of MV Diabetics Lab., Chennai, laying emphasis on the 267 subjects of heart disease.

Detailed information of the bank marketing UCI datasets can be available in the UCI Machine Learning Repository [23 & 24]. Telecom Churn datasets are collected from one of the leading telecom company in India. The credit risk assessment dataset information is also collected [25].

5. RESULTS

A series of experiments were conducted on four datasets such as, heart disease dataset, bank marketing dataset, telecom churn dataset and credit risk assessment dataset. All datasets are high dimensional. In each dataset, it is concluded that the proposed enhanced random forest (ERF) performs consistently better than the conventional random forest (RF). The area under the ROC curve (AUC) is used as a metric to evaluate the performance of the algorithms.

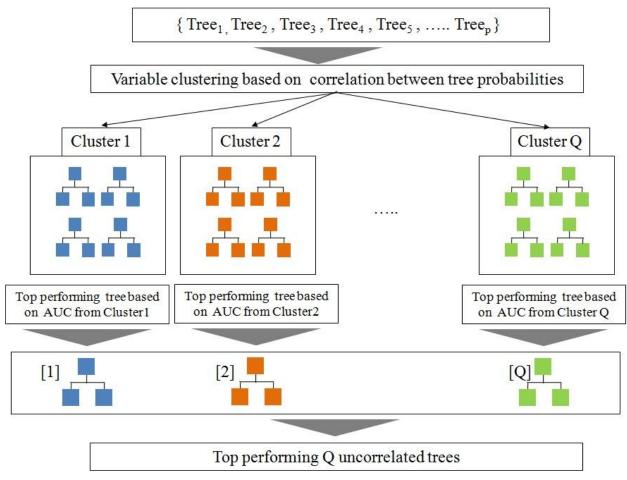


Fig 1: Enhanced Random Forest Building (ERF)

5.1. Performance Analysis

The proposed enhanced random forest method is compared with Breiman's method, the average accuracy of 10 results were computed by performing 10 rounds of experiments on each dataset. In each round k number of trees are build, from which P good trees are selected with high AUC accuracy and in turn Q uncorrelated top performing trees with high AUC value are extracted (ranging from 10 to 100 trees with increments 10) to form an Enhanced Random Forest

(Preferably we select K, P and Q in the ratio3:2:1respectively). The random forest is also build by Breiman's method by selecting all trees in the forest. The average accuracy of different random forest consisting different number of trees generated by the enhanced random forest method (corresponding to column ERF) and Breiman's method from four datasets are shown in Table1. The proposed method achieves high classification accuracy on the four datasets.

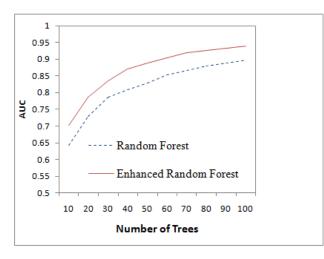
Table 1: Comparison of Prediction accuracy between Random Forest (RF) and Enhanced Random Forest (ERF)

Datasets	Diabetics		Telecom-Churn		Credit Risk Assessment		Bank Marketing	
Trees	RF	ERF	RF	ERF	RF	ERF	RF	ERF
10	0.641593	0.700779	0.815325	0.826198	0.638977	0.70452	0.857375	0.917448
20	0.728251	0.787241	0.821538	0.833805	0.695832	0.734039	0.915213	0.943812
30	0.785307	0.834538	0.82461	0.833698	0.71945	0.75351	0.932823	0.95381
40	0.808334	0.869901	0.827558	0.833998	0.743807	0.770992	0.942946	0.961072
50	0.829153	0.888482	0.82854	0.837345	0.754347	0.774235	0.946472	0.961208
60	0.852854	0.90456	0.828835	0.837973	0.755276	0.784447	0.950284	0.965008
70	0.866162	0.920235	0.829878	0.837291	0.759511	0.78701	0.953707	0.965555
80	0.878885	0.925368	0.83058	0.837693	0.764423	0.790013	0.95613	0.967249
90	0.887760	0.933315	0.83187	0.838693	0.767241	0.791656	0.957911	0.964174
100	0.896588	0.938918	0.831898	0.84013	0.773265	0.792327	0.959223	0.968122

5.2. Accuracy Improvement

The preceding section has shown that the enhanced random forest outperforms the original random forest. The accuracy of random forest is improved by maximizing the individual tree strength and minimizing the correlation among the trees in the forest. In the above mentioned four datasets, the accuracy improvement ranging from 1% to 6% has achieved with enhanced random forest than the original random forest.

Based on the complexity pattern of the dataset the percentage of accuracy improvement may vary. The proposed enhanced random forest method achieves high classification accuracy on the four datasets is shown in Fig.2. The dotted blue curves represent the accuracy obtained with random forest and the red curves represent the accuracy obtained with enhanced random forest.



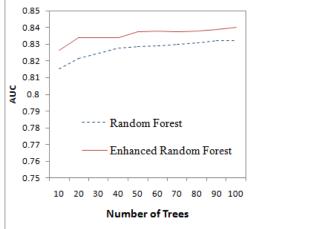
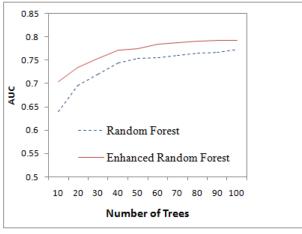


Fig. 2a: Heart Disease

Fig. 2b: Telecom Churn



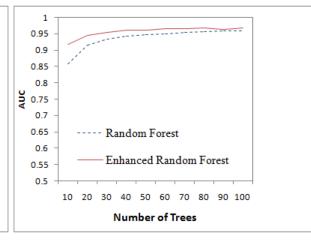


Fig. 2c: Credit Risk Assessment

Fig. 2d. Bank Marketing

Fig 2: Comparison of Prediction accuracy between Random Forest (RF) and Enhanced Random Forest (ERF)

6. CONCLUSION

This paper presents an evaluation method to assess the importance and correlation of individual trees, and proposed an enhanced random forest algorithm incorporating a tree selection step based on the calculated tree importance and correlation. This work aims to improve the classification accuracy of random forest with the properties of strength and correlation. Experimental results on various datasets have shown that the classification accuracy is improved when a random forest is composed of good and uncorrelated trees with high classification accuracies, while neglecting correlated and bad trees with low accuracies.

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