

Mining Big Data in Real Time

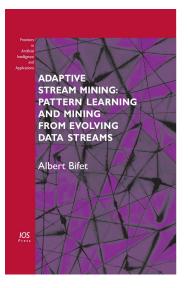
Albert Bifet

YAHOO!

Dortmund, 24 October 2013

- 1 / 83 -

Albert Bifet



2004-2009

Ph. D. Degree UPC-Barcelona Tech Advisors: Ricard Gavaldà and José L. Balcázar.

2009-2012

Post-Doctoral Researcher University of Waikato, Hamilton, New Zealand

20011-2013 Researcher Yahoo! Research Barcelona

Albert Bifet







THE UNIVERSITY OF WAIKATO Te Whare Wananga o Waikato

2004-2009

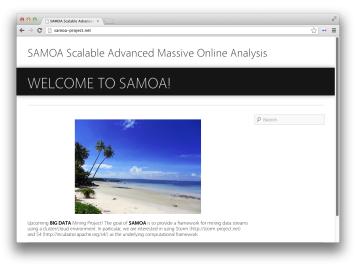
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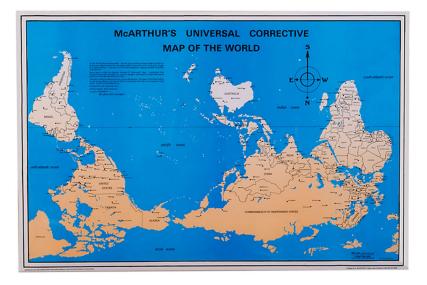
Post-Doctoral Researcher University of Waikato, Hamilton, New Zealand

20011-2013 Researcher Yahoo! Research Barcelona

MOA-SAMOA



New Zealand



Hamilton





Outline





- 2 Adaptive Size Sliding Window Learning
 - Classification
 - Active Learning
 - Multi-label Classification
 - Frequent Pattern Mining

Summary and Future Work: SAMOA



Outline



MOA: Massive Online Analysis

- 2 Adaptive Size Sliding Window Learning
 - Classification
 - Active Learning
 - Multi-label Classification
 - Frequent Pattern Mining
- 3 Summary and Future Work: SAMOA

Data Streams



Big Data & Real Time



Big Data



McKinsey Global Institute (MGI) Report on Big Data, 2011.

Big data refers to datasets whose size is beyond the ability of typical database software tools to capture, store, manage, and analyze.

BIG Data

- Volume
- Variety
- Velocity

3 Vs



BIG Data

- Volume
- Variety
- Velocity

- Variability
- Value
- Veracity

6 Vs



Methodology



Distributed systems



Methodology



Paolo Boldi Facebook Four degrees of separation

Big Data does not need big machines, it needs big **intelligence**



Data Streams

- Sequence is potentially infinite
- High amount of data: sublinear space
- High speed of arrival: sublinear time per example
- Once an element from a data stream has been processed it is discarded or archived

Example

Puzzle: Finding Missing Numbers

- Let π be a permutation of $\{1, \ldots, n\}$.
- Let π_{-1} be π with one element missing.
- $\pi_{-1}[i]$ arrives in increasing order

Task: Determine the missing number

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Task: Determine the missing number

Use a *n*-bit vector to memorize all the numbers (O(n) space)

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Data Streams: $O(\log(n))$ space.



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- $\pi_{-1}[i]$ arrives in increasing order

Task: Determine the missing number

Data Streams: $O(\log(n))$ space. Store

$$\frac{n(n+1)}{2} - \sum_{j \leq i} \pi_{-1}[j].$$



Data Streams

Data Streams

- Sequence is potentially infinite
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Tools:

- approximation
- randomization, sampling
- sketching



Data Streams

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Approximation algorithms

- Small error rate with high probability
- An algorithm (ε,δ)−approximates F if it outputs F̃ for which Pr[|F̃ − F| > εF] < δ.



1011000111 1010101

Sliding Window

We can maintain simple statistics over sliding windows, using $O(\frac{1}{\epsilon}\log^2 N)$ space, where

- *N* is the length of the sliding window
- ε is the accuracy parameter

M. Datar, A. Gionis, P. Indyk, and R. Motwani. Maintaining stream statistics over sliding windows. 2002

10110001111 0101011

Sliding Window

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What is MOA?

 $\{M\}$ assive $\{O\}$ nline $\{A\}$ nalysis is a framework for online learning from data streams.



- It is closely related to WEKA
- It includes a collection of offline and online as well as tools for evaluation:
 - classification
 - clustering
- Easy to extend
- Easy to design and run experiments



History - timeline

WEKA

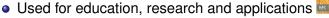
- 1993 WEKA : project starts (lan Witten)
- 1996 First public release of WEKA in C
- Early 1997 decision was made to rewrite WEKA in Java
- Mid 1999 WEKA 3 (100% Java) released

MOA

- Nov 2007 First public release of MOA: Richard Kirkby Thesis
- 2009 MOA Concept Drift
- 2010 MOA Clustering
- 2011 MOA Graph Mining, Multi-label classification, Twitter Reader, Active Learning
- 2013 MOA Outlier

WEKA

- Waikato Environment for Knowledge Analysis
- Collection of state-of-the-art machine learning algorithms and data processing tools implemented in Java
 - Released under the GPL
- Support for the whole process of experimental data mining
 - Preparation of input data
 - Statistical evaluation of learning schemes
 - Visualization of input data and the result of learning



Complements "Data Mining" by Witten & Frank & Hall





WEKA: Impact Downloads





WEKA: the bird





MOA: the bird

The Moa (another native NZ bird) is not only flightless, like the Weka, but also extinct.





MOA: the bird

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Classification Experimental Setting

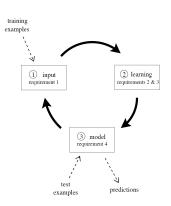
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valuatePrequential –I tr	ee	running	1m18s	Evaluating learner	23.53
		Pause	Resume Cano	el Delete	
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	Previ	ew (55.155)	Auto refresh	every second	
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Classification Experimental Setting

Evaluation procedures for Data Streams

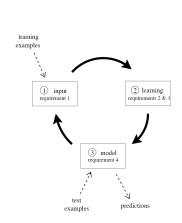
- Holdout
- Interleaved Test-Then-Train or Prequential



Classification Experimental Setting

Data Sources

- Random Tree Generator
- Random RBF Generator
- LED Generator
- Waveform Generator
- Hyperplane
- SEA Generator
- STAGGER Generator





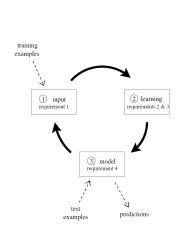
Classification Experimental Setting

Classifiers

- Naive Bayes
- Decision stumps
- Hoeffding Tree
- Hoeffding Option Tree
- Bagging and Boosting
- ADWIN Bagging and Leveraging Bagging

Prediction strategies

- Majority class
- Naive Bayes Leaves
- Adaptive Hybrid





RAM-Hours

RAM-Hour Every GB of RAM deployed for 1 hour

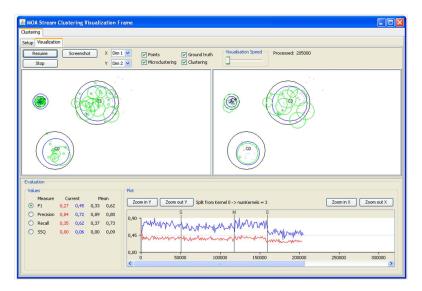
Cloud Computing Rental Cost Options







Clustering Experimental Setting



Clustering Experimental Setting

Internal measures	External measures		
Gamma	Rand statistic		
C Index	Jaccard coefficient		
Point-Biserial	Folkes and Mallow Index		
Log Likelihood	Hubert Γ statistics		
Dunn's Index	Minkowski score		
Tau	Purity		
Tau <u>A</u>	van Dongen criterion		
Tau <u>C</u>	V-measure		
Somer's Gamma	Completeness		
Ratio of Repetition	Homogeneity		
Modified Ratio of Repetition	Variation of information		
Adjusted Ratio of Clustering	Mutual information		
Fagan's Index	Class-based entropy		
Deviation Index	Cluster-based entropy		
<u>Z</u> -Score Index	Precision		
<u>D</u> Index	Recall		
Silhouette coefficient	F-measure		

Table : Internal and external clustering evaluation measures.



Clustering Experimental Setting

Clusterers

- StreamKM++
- CluStream
- ClusTree
- Den-Stream
- D-Stream
- CobWeb

Editing option: Stree	m	X			
class moa.streams.clust	ering.RandomRBFGeneratorEvents	~			
Purpose					
Generates a random radial basis function					
stream.					
speed	0,1 🗘 🚽	-			
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speedRange	0,05 📚 💴 🔤				
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eventDensityWeight					
		~			
[Help Reset to defaults				
	OK Abbrechen				

http://www.moa.cms.waikato.ac.nz





Easy Design of a MOA classifier



- void resetLearningImpl ()
- void trainOnInstanceImpl (Instance inst)
- double[] getVotesForInstance (Instance i)



Easy Design of a MOA clusterer



- void resetLearningImpl ()
- void trainOnInstanceImpl (Instance inst)
- Clustering getClusteringResult()

Extensions of MOA



- Multi-label Classification
- Active Learning
- Regression
- Closed Frequent Graph Mining
- Twitter Sentiment Analysis

Challenges for bigger data streams

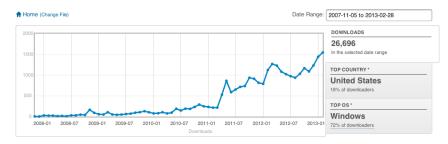
Sampling and distributed systems (Map-Reduce, Hadoop, S4)



MOA: Impact Downloads

MOA - Massive Online Analysis 👞 abifet, rkirkby

Summary Files Reviews Support Develop Hosted Apps Tracker Mailing Lists Forums Code



Outline



1 MOA: Massive Online Analysis

2 Adaptive Size Sliding Window Learning

- Classification
- Active Learning
- Multi-label Classification
- Frequent Pattern Mining
- 3 Summary and Future Work: SAMOA



Outline



MOA: Massive Online Analysis

2 Adaptive Size Sliding Window Learning

Classification

- Active Learning
- Multi-label Classification
- Frequent Pattern Mining

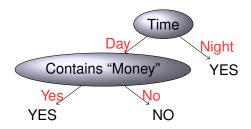
3 Summary and Future Work: SAMOA



Hoeffding Trees

Hoeffding Tree : VFDT

- Pedro Domingos and Geoff Hulten. Mining high-speed data streams. 2000
 - With high probability, constructs an identical model that a traditional (greedy) method would learn
 - With theoretical guarantees on the error rate



Hoeffding Naive Bayes Tree

Hoeffding Tree

Majority Class learner at leaves

Hoeffding Naive Bayes Tree

- G. Holmes, R. Kirkby, and B. Pfahringer. Stress-testing Hoeffding trees, 2005.
 - monitors accuracy of a Majority Class learner
 - monitors accuracy of a Naive Bayes learner
 - predicts using the most accurate method

Bagging

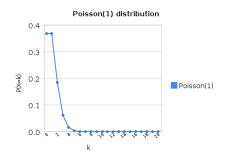


Figure : Poisson(1) Distribution.

Bagging builds a set of M base models, with a bootstrap sample created by drawing random samples with replacement.



Bagging

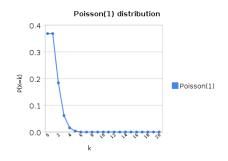


Figure : Poisson(1) Distribution.

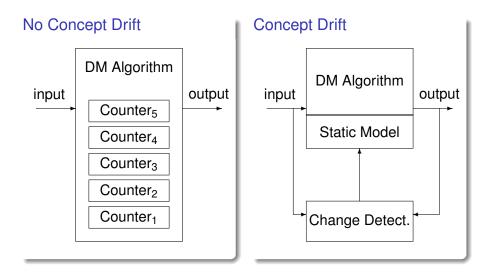
Each base model's training set contains each of the original training example *K* times where P(K = k) follows a binomial distribution.



Oza and Russell's Online Bagging for M models

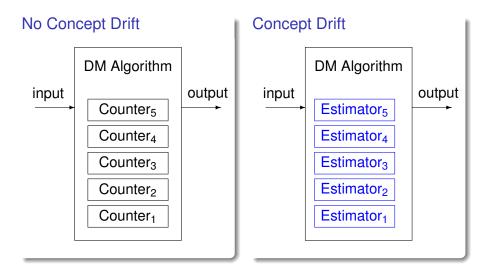
- 1: Initialize base models h_m for all $m \in \{1, 2, ..., M\}$
- 2: for all training examples do
- 3: for m = 1, 2, ..., M do
- 4: Set w = Poisson(1)
- 5: Update h_m with the current example with weight w
- 6: anytime output:
- 7: **return** hypothesis: $h_{fin}(x) = \operatorname{argmax}_{y \in Y} \sum_{t=1}^{T} I(h_t(x) = y)$

Data Mining Algorithms with Concept Drift



40/83

Data Mining Algorithms with Concept Drift



Optimal Change Detector and Predictor

- High accuracy
- Low false positives and false negatives ratios
- Theoretical guarantees
- Fast detection of change
- Low computational cost: minimum space and time needed
- No parameters needed

Example

ADWIN: ADAPTIVE WINDOWING ALGORITHM

- 1 Initialize Window W
- 2 for each t > 0

5

6

7

- 3 **do** $W \leftarrow W \cup \{x_t\}$ (i.e., add x_t to the head of W) 4
 - **repeat** Drop elements from the tail of W
 - **until** $|\hat{\mu}_{W_0} \hat{\mu}_{W_1}| \geq \varepsilon_c$ holds for every split of W into $W = W_0 \cdot W_1$

Output $\hat{\mu}_W$

Example

$$W = 101010110111111 \\ W_0 = 1 W_1 = 01010110111111$$

ADWIN: ADAPTIVE WINDOWING ALGORITHM

Example

$$W = 101010110111111 \\ W_0 = 10 W_1 = 1010110111111$$

ADWIN: ADAPTIVE WINDOWING ALGORITHM

Example

$$W = \boxed{101010110111111} \\ W_0 = \boxed{101} W_1 = \boxed{010110111111}$$

ADWIN: ADAPTIVE WINDOWING ALGORITHM

Example

$$W = 101010110111111 \\ W_0 = 1010 \quad W_1 = 10110111111$$

ADWIN: ADAPTIVE WINDOWING ALGORITHM

Example

$$W = 101010110111111 \\ W_0 = 10101 W_1 = 0110111111$$

ADWIN: ADAPTIVE WINDOWING ALGORITHM



Example

$$W = 101010110111111 \\ W_0 = 101010 W_1 = 110111111$$

ADWIN: ADAPTIVE WINDOWING ALGORITHM

Example

$$W = 101010110111111 \\ W_0 = 1010101 W_1 = 10111111$$

ADWIN: ADAPTIVE WINDOWING ALGORITHM

Example

$$W = \boxed{101010110111111} \\ W_0 = \boxed{10101011} W_1 = \boxed{0111111}$$

ADWIN: ADAPTIVE WINDOWING ALGORITHM

Example

$$\begin{array}{l} W = \boxed{101010110111111} |\hat{\mu}_{W_0} - \hat{\mu}_{W_1}| \geq \varepsilon_c : \text{CHANGE DET.!} \\ W_0 = \boxed{101010110} W_1 = \boxed{111111} \end{array}$$

ADWIN: ADAPTIVE WINDOWING ALGORITHM

Example

W = 101010110111111 Drop elements from the tail of W $W_0 = 101010110$ $W_1 = 111111$

ADWIN: ADAPTIVE WINDOWING ALGORITHM

Example

W = 01010110111111 Drop elements from the tail of W $W_0 = 101010110$ $W_1 = 111111$

ADWIN: ADAPTIVE WINDOWING ALGORITHM

1 Initialize Window W 2 **for** each t > 03 **do** $W \leftarrow W \cup \{x_t\}$ (i.e., add x_t to the head of W) 4 **repeat** Drop elements from the tail of W 5 **until** $|\hat{\mu}_{W_0} - \hat{\mu}_{W_1}| \ge \varepsilon_c$ holds 6 for every split of W into $W = W_0 \cdot W_1$ 7 Output $\hat{\mu}_W$

Theorem

At every time step we have:

- (False positive rate bound). If μ_t remains constant within W, the probability that ADWIN shrinks the window at this step is at most δ.
- **2** (False negative rate bound). Suppose that for some partition of W in two parts W_0W_1 (where W_1 contains the most recent items) we have $|\mu_{W_0} \mu_{W_1}| > 2\varepsilon_c$. Then with probability 1δ ADWIN shrinks W to W_1 , or shorter.

ADWIN tunes itself to the data stream at hand, with no need for the user to hardwire or precompute parameters.

ADWIN using a Data Stream Sliding Window Model,

- can provide the exact counts of 1's in O(1) time per point.
- tries O(log W) cutpoints
- uses $O(\frac{1}{\varepsilon}\log W)$ memory words
- the processing time per example is $O(\log W)$ (amortized and worst-case).

Sliding Window Model

	1010101	101	11	1	1
Content:	4	2	2	1	1
Capacity:	7	3	2	1	1

Decision Trees: Hoeffding Adaptive Tree

Hoeffding Adaptive Tree:

- replace frequency statistics counters by estimators
 - don't need a window to store examples, due to the fact that we maintain the statistics data needed with estimators
- change the way of checking the substitution of alternate subtrees, using a change detector with theoretical guarantees

Advantages over CVFDT:

- Theoretical guarantees
- O Parameters

ADWIN Bagging (KDD'09)

ADWIN

An adaptive sliding window whose size is recomputed online according to the rate of change observed.

ADWIN has rigorous guarantees (theorems)

- On ratio of false positives and negatives
- On the relation of the size of the current window and change rates

ADWIN Bagging

When a change is detected, the worst classifier is removed and a new classifier is added.

Leveraging Bagging for Evolving Data Streams

Randomization as a powerful tool to increase accuracy and diversity

There are three ways of using randomization:

- Manipulating the input data
- Manipulating the classifier algorithms
- Manipulating the output targets



Leveraging Bagging for Evolving Data Streams

Leveraging Bagging

Using *Poisson*(λ)

Leveraging Bagging MC

• Using $Poisson(\lambda)$ and Random Output Codes

Fast Leveraging Bagging ME

- if an instance is misclassified: weight = 1
- if not: weight = $e_T/(1 e_T)$,



Empirical evaluation

	Accuracy	RAM-Hours
Hoeffding Tree	74.03%	0.01
Online Bagging	77.15%	2.98
ADWIN Bagging	79.24%	1.48
Leveraging Bagging	85.54%	20.17
Leveraging Bagging MC	85.37%	22.04
Leveraging Bagging ME	80.77%	0.87

Leveraging Bagging

- Leveraging Bagging
 - Using $Poisson(\lambda)$
- Leveraging Bagging MC
 - Using $Poisson(\lambda)$ and Random Output Codes
- Leveraging Bagging ME
 - Using weight 1 if misclassified, otherwise $e_T/(1-e_T)$

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Active Learning

I. Zliobaitė, A. Bifet, B. Pfahringer, G. Holmes Active learning with evolving streaming data

ACTIVE LEARNING FRAMEWORK

Input: labeling budget B and strategy parameters

for each X_t - incoming instance,
do if Active Learning Strategy(X_t, B, \ldots) = true
then request the true label y_t of instance X_t
train classifier L with (X_t, y_t)
if L_n exists then train classifier L_n with (X_t, y_t)
if change warning is signaled
then start a new classifier L _n
if change is detected
then replace classifier L with L _n

Active Learning

I. **Z**liobaitė, A. Bifet, B. Pfahringer, G. Holmes Active learning with evolving streaming data

	Controlling	Instance space
	Budget	Coverage
Random	present	full
Fixed uncertainty	no	fragment
Variable uncertainty	handled	fragment
Randomized uncertainty	handled	full

Table : Summary of strategies.

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Multi-label classification



- Binary Classification: e.g. is this a beach? ∈ {No, Yes}
- Multi-class Classification: e.g. what is this?
 ∈ {Beach, Forest, City, People}
- Multi-label Classification: e.g. which of these?
 ⊆ {Beach, Forest, City, People }

Methods for Multi-label Classification

Problem Transformation: Using off-the-shelf binary / multi-class classifiers for multi-label learning.

Binary Relevance method (BR)

- One binary classifier for each label:
 - simple; flexible; fast but does not explicitly model label dependencies

• Label Powerset method (LP)

One multi-class classifier; one class for each labelset



Data Streams Multi-label Classification

Adaptive Ensembles of Classifier Chains (ECC)

 Hoeffding trees as base-classifiers reset classifiers based on current performance / concept drift

Multi-label Hoeffding Tree

• Label Powerset method (LP) at the leaves an ensemble strategy to deal with concept drift

MOA Multi-label Setting

- generating synthetic multi-label data streams
- setting a benchmark on real-world and synthetic data

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Pattern Mining

Dataset Example			
Document	Patterns	Class	
d1	abce	yes	
d2	cde	no	
d3	abce	yes	
d4	acde	no	
d5	abcde	no	
d6	bcd	yes	

Classification using patterns: mapping from patterns to vectors of attributes

Itemset Mining

d1	abce
d2	cde
d3	abce
d4	acde
d5	abcde
d6	bcd

Frequent
С
e,ce
a,ac,ae,ace
b,bc
d,cd
ab,abc,abe
be,bce,abce
de,cde



Itemset Mining

d1	abce
d2	cde
d3	abce
d4	acde
d5	abcde
d6	bcd

Support	Frequent	Gen	Closed
6	С	С	С
5	e,ce	е	се
4	a,ac,ae,ace	а	ace
4	b,bc	b	bc
4	d,cd	d	cd
3	ab,abc,abe	ab	
	be,bce,abce	be	abce
3	de,cde	de	cde

Itemset Mining

d1	abce	Support	Frequent	Gen	Closed	Max
d2	cde	6	С	С	С	
d3	abce	5	e,ce	е	се	
d4	acde	4	a,ac,ae,ace	а	ace	
d5	abcde	4	b,bc	b	bc	
d6	bcd	4	d,cd	d	cd	
_		3	ab,abc,abe	ab		
			be,bce,abce	be	abce	abce
		3	de,cde	de	cde	cde

Graph Coresets KDD'11

Coreset of a set *P* with respect to some problem

Small subset that approximates the original set P.

• Solving the problem for the coreset provides an approximate solution for the problem on *P*.

δ -tolerance Closed Graph

A graph *g* is δ -tolerance closed if none of its proper frequent supergraphs has a weighted support $\leq (1 - \delta) \cdot support(g)$.

- Maximal graph: 1-tolerance closed graph
- Closed graph: 0-tolerance closed graph.



Graph Coresets KDD'11

Relative support of a closed graph

Support of a graph minus the relative support of its closed supergraphs.

• The sum of the closed supergraphs' relative supports of a graph is equal to its own support.

(s, δ) -coreset for the problem of computing closed graphs

Weighted multiset of frequent δ -tolerance closed graphs with minimum support *s* using their relative support as a weight.

Graph Dataset

Transaction Id	Graph	Weight
	0	
	C - C - <mark>S</mark> - N	
1	0	1
	0	
	C - C - <mark>S</mark> - N	
2	C	1
	0	
	C - <mark>S</mark> - N	
3	C - <mark>S</mark> - N C	1
	N	
4	N C - C - <mark>S</mark> - N	1



Graph Coresets

Graph	Relative Support	Support
C - C - S - N	3	3
0		
C S N	3	3
N		
C - <mark>S</mark>	3	3

Table : Example of a coreset with minimum support 50% and $\delta = 1$

Graph Coresets

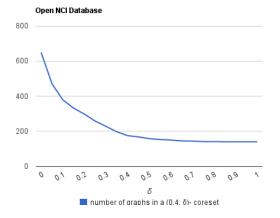
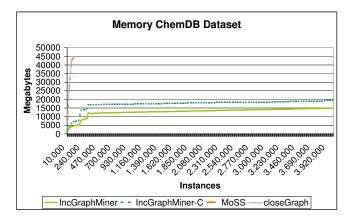


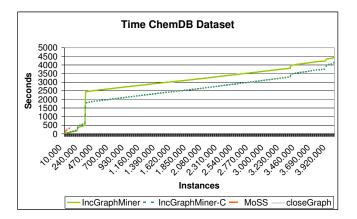
Figure : Number of graphs in $(40\%, \delta)$ for NCI.



ChemDB dataset



ChemDB dataset



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New Techniques: Distributed Systems



Hadoop, S4 and Storm



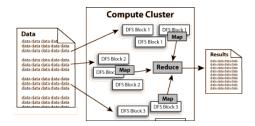
Hadoop







Hadoop



Hadoop architecture



Apache Mahout



Mahout: open source framework



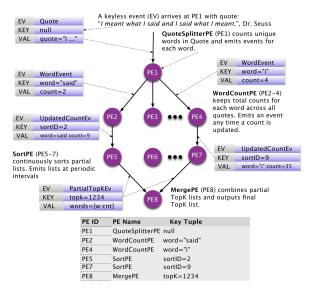








Apache S4





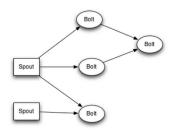




Storm from Twitter



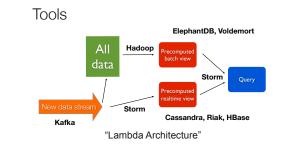
Storm



Stream, Spout, Bolt, Topology



Storm

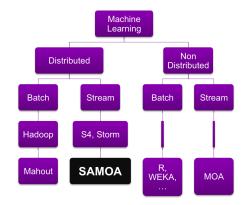


Runaway complexity in Big Data Nathan Marz, 2012

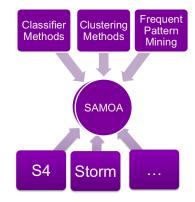




SAMOA: MOA + S4/Storm

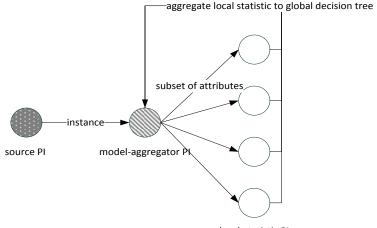








Vertical Hoeffding Tree



local-statistic PI



Summary

 $\{M\}$ assive $\{O\}$ nline $\{A\}$ nalysis is a framework for online learning from data streams.



http://moa.cs.waikato.ac.nz

- It is closely related to WEKA
- It includes a collection of offline and online as well as tools for evaluation:
 - classification
 - clustering
 - frequent pattern mining
- MOA deals with evolving data streams
- MOA is easy to use and extend





SAMOA: MOA + S4/Storm

Thanks!

