

Contents

Foreword	v
Preface	xxiii
Updated and revised content	xxvii
Acknowledgments	xxix
Part I Machine learning tools and techniques	1
1 What's it all about?	3
1.1 Data mining and machine learning	4
Describing structural patterns	6
Machine learning	7
Data mining	9
1.2 Simple examples: The weather problem and others	9
The weather problem	10
Contact lenses: An idealized problem	13
Iris: A classic numeric dataset	15
CPU performance: Introducing numeric prediction	16
Labor negotiations: A more realistic example	17
Soybean classification: A classic machine learning success	18
1.3 Fielded applications	22
Decisions involving judgment	22
Screening images	23
Load forecasting	24
Diagnosis	25
Marketing and sales	26
Other applications	28

1.4	Machine learning and statistics	29
1.5	Generalization as search	30
	<i>Enumerating the concept space</i>	31
	<i>Bias</i>	32
1.6	Data mining and ethics	35
1.7	Further reading	37
2	Input: Concepts, instances, and attributes	41
2.1	What's a concept?	42
2.2	What's in an example?	45
2.3	What's in an attribute?	49
2.4	Preparing the input	52
	<i>Gathering the data together</i>	52
	<i>ARFF format</i>	53
	<i>Sparse data</i>	55
	<i>Attribute types</i>	56
	<i>Missing values</i>	58
	<i>Inaccurate values</i>	59
	<i>Getting to know your data</i>	60
2.5	Further reading	60
3	Output: Knowledge representation	61
3.1	Decision tables	62
3.2	Decision trees	62
3.3	Classification rules	65
3.4	Association rules	69
3.5	Rules with exceptions	70
3.6	Rules involving relations	73
3.7	Trees for numeric prediction	76
3.8	Instance-based representation	76
3.9	Clusters	81
3.10	Further reading	82

4	Algorithms: The basic methods	83
4.1	Inferring rudimentary rules	84
	Missing values and numeric attributes	86
	Discussion	88
4.2	Statistical modeling	88
	Missing values and numeric attributes	92
	Bayesian models for document classification	94
	Discussion	96
4.3	Divide-and-conquer: Constructing decision trees	97
	Calculating information	100
	Highly branching attributes	102
	Discussion	105
4.4	Covering algorithms: Constructing rules	105
	Rules versus trees	107
	A simple covering algorithm	107
	Rules versus decision lists	111
4.5	Mining association rules	112
	Item sets	113
	Association rules	113
	Generating rules efficiently	117
	Discussion	118
4.6	Linear models	119
	Numeric prediction: Linear regression	119
	Linear classification: Logistic regression	121
	Linear classification using the perceptron	124
	Linear classification using Winnow	126
4.7	Instance-based learning	128
	The distance function	128
	Finding nearest neighbors efficiently	129
	Discussion	135
4.8	Clustering	136
	Iterative distance-based clustering	137
	Faster distance calculations	138
	Discussion	139
4.9	Further reading	139

5	Credibility: Evaluating what's been learned	143
5.1	Training and testing	144
5.2	Predicting performance	146
5.3	Cross-validation	149
5.4	Other estimates	151
	<i>Leave-one-out</i>	151
	<i>The bootstrap</i>	152
5.5	Comparing data mining methods	153
5.6	Predicting probabilities	157
	<i>Quadratic loss function</i>	158
	<i>Informational loss function</i>	159
	<i>Discussion</i>	160
5.7	Counting the cost	161
	<i>Cost-sensitive classification</i>	164
	<i>Cost-sensitive learning</i>	165
	<i>Lift charts</i>	166
	<i>ROC curves</i>	168
	<i>Recall-precision curves</i>	171
	<i>Discussion</i>	172
	<i>Cost curves</i>	173
5.8	Evaluating numeric prediction	176
5.9	The minimum description length principle	179
5.10	Applying the MDL principle to clustering	183
5.11	Further reading	184
6	Implementations: Real machine learning schemes	187
6.1	Decision trees	189
	<i>Numeric attributes</i>	189
	<i>Missing values</i>	191
	<i>Pruning</i>	192
	<i>Estimating error rates</i>	193
	<i>Complexity of decision tree induction</i>	196
	<i>From trees to rules</i>	198
	<i>C4.5: Choices and options</i>	198
	<i>Discussion</i>	199
6.2	Classification rules	200
	<i>Criteria for choosing tests</i>	200
	<i>Missing values, numeric attributes</i>	201

	<i>Generating good rules</i>	202
	<i>Using global optimization</i>	205
	<i>Obtaining rules from partial decision trees</i>	207
	<i>Rules with exceptions</i>	210
	<i>Discussion</i>	213
6.3	Extending linear models	214
	<i>The maximum margin hyperplane</i>	215
	<i>Nonlinear class boundaries</i>	217
	<i>Support vector regression</i>	219
	<i>The kernel perceptron</i>	222
	<i>Multilayer perceptrons</i>	223
	<i>Discussion</i>	235
6.4	Instance-based learning	235
	<i>Reducing the number of exemplars</i>	236
	<i>Pruning noisy exemplars</i>	236
	<i>Weighting attributes</i>	237
	<i>Generalizing exemplars</i>	238
	<i>Distance functions for generalized exemplars</i>	239
	<i>Generalized distance functions</i>	241
	<i>Discussion</i>	242
6.5	Numeric prediction	243
	<i>Model trees</i>	244
	<i>Building the tree</i>	245
	<i>Pruning the tree</i>	245
	<i>Nominal attributes</i>	246
	<i>Missing values</i>	246
	<i>Pseudocode for model tree induction</i>	247
	<i>Rules from model trees</i>	250
	<i>Locally weighted linear regression</i>	251
	<i>Discussion</i>	253
6.6	Clustering	254
	<i>Choosing the number of clusters</i>	254
	<i>Incremental clustering</i>	255
	<i>Category utility</i>	260
	<i>Probability-based clustering</i>	262
	<i>The EM algorithm</i>	265
	<i>Extending the mixture model</i>	266
	<i>Bayesian clustering</i>	268
	<i>Discussion</i>	270
6.7	Bayesian networks	271
	<i>Making predictions</i>	272
	<i>Learning Bayesian networks</i>	276

	<i>Specific algorithms</i>	278
	<i>Data structures for fast learning</i>	280
	<i>Discussion</i>	283
7	Transformations: Engineering the input and output	285
7.1	Attribute selection	288
	<i>Scheme-independent selection</i>	290
	<i>Searching the attribute space</i>	292
	<i>Scheme-specific selection</i>	294
7.2	Discretizing numeric attributes	296
	<i>Unsupervised discretization</i>	297
	<i>Entropy-based discretization</i>	298
	<i>Other discretization methods</i>	302
	<i>Entropy-based versus error-based discretization</i>	302
	<i>Converting discrete to numeric attributes</i>	304
7.3	Some useful transformations	305
	<i>Principal components analysis</i>	306
	<i>Random projections</i>	309
	<i>Text to attribute vectors</i>	309
	<i>Time series</i>	311
7.4	Automatic data cleansing	312
	<i>Improving decision trees</i>	312
	<i>Robust regression</i>	313
	<i>Detecting anomalies</i>	314
7.5	Combining multiple models	315
	<i>Bagging</i>	316
	<i>Bagging with costs</i>	319
	<i>Randomization</i>	320
	<i>Boosting</i>	321
	<i>Additive regression</i>	325
	<i>Additive logistic regression</i>	327
	<i>Option trees</i>	328
	<i>Logistic model trees</i>	331
	<i>Stacking</i>	332
	<i>Error-correcting output codes</i>	334
7.6	Using unlabeled data	337
	<i>Clustering for classification</i>	337
	<i>Co-training</i>	339
	<i>EM and co-training</i>	340
7.7	Further reading	341

8 Moving on: Extensions and applications 345

- 8.1 Learning from massive datasets 346
- 8.2 Incorporating domain knowledge 349
- 8.3 Text and Web mining 351
- 8.4 Adversarial situations 356
- 8.5 Ubiquitous data mining 358
- 8.6 Further reading 361

Part II The Weka machine learning workbench 363

9 Introduction to Weka 365

- 9.1 What's in Weka? 366
- 9.2 How do you use it? 367
- 9.3 What else can you do? 368
- 9.4 How do you get it? 368

10 The Explorer 369

- 10.1 Getting started 369
 - Preparing the data* 370
 - Loading the data into the Explorer* 370
 - Building a decision tree* 373
 - Examining the output* 373
 - Doing it again* 377
 - Working with models* 377
 - When things go wrong* 378
- 10.2 Exploring the Explorer 380
 - Loading and filtering files* 380
 - Training and testing learning schemes* 384
 - Do it yourself: The User Classifier* 388
 - Using a metalearner* 389
 - Clustering and association rules* 391
 - Attribute selection* 392
 - Visualization* 393
- 10.3 Filtering algorithms 393
 - Unsupervised attribute filters* 395
 - Unsupervised instance filters* 400
 - Supervised filters* 401

- 10.4 Learning algorithms 403**
 - Bayesian classifiers* 403
 - Trees* 406
 - Rules* 408
 - Functions* 409
 - Lazy classifiers* 413
 - Miscellaneous classifiers* 414
- 10.5 Metalearning algorithms 414**
 - Bagging and randomization* 414
 - Boosting* 416
 - Combining classifiers* 417
 - Cost-sensitive learning* 417
 - Optimizing performance* 417
 - Retargeting classifiers for different tasks* 418
- 10.6 Clustering algorithms 418**
- 10.7 Association-rule learners 419**
- 10.8 Attribute selection 420**
 - Attribute subset evaluators* 422
 - Single-attribute evaluators* 422
 - Search methods* 423
- 11 The Knowledge Flow interface 427**
 - 11.1 Getting started 427**
 - 11.2 The Knowledge Flow components 430**
 - 11.3 Configuring and connecting the components 431**
 - 11.4 Incremental learning 433**
- 12 The Experimenter 437**
 - 12.1 Getting started 438**
 - Running an experiment* 439
 - Analyzing the results* 440
 - 12.2 Simple setup 441**
 - 12.3 Advanced setup 442**
 - 12.4 The Analyze panel 443**
 - 12.5 Distributing processing over several machines 445**

13 The command-line interface 449

- 13.1 Getting started 449
- 13.2 The structure of Weka 450
 - Classes, instances, and packages* 450
 - The weka.core package* 451
 - The weka.classifiers package* 453
 - Other packages* 455
 - Javadoc indices* 456
- 13.3 Command-line options 456
 - Generic options* 456
 - Scheme-specific options* 458

14 Embedded machine learning 461

- 14.1 A simple data mining application 461
- 14.2 Going through the code 462
 - main()* 462
 - MessageClassifier()* 462
 - updateData()* 468
 - classifyMessage()* 468

15 Writing new learning schemes 471

- 15.1 An example classifier 471
 - buildClassifier()* 472
 - makeTree()* 472
 - computeInfoGain()* 480
 - classifyInstance()* 480
 - main()* 481
- 15.2 Conventions for implementing classifiers 483

References 485

Index 505

About the authors 525

List of Figures

Figure 1.1	Instances for the contact lens data.	13
Figure 1.2	Decision tree for the contact lens data.	14
Figure 1.3	Instances for the negotiations data.	19
Figure 2.1	A family tree and two ways of expressing the sister-of relationship.	20
Figure 2.2	Instances for the weather data.	34
Figure 2.3	Constructing a decision tree interactively: (a) creating a root node and (b) adding a child node.	34
Figure 2.4	A similar test involving <i>petallength</i> and <i>petalwidth</i> and (b) the resulting (unfinished) decision tree.	64
Figure 3.1	A decision tree for a simple disjunction.	66
Figure 3.2	The exclusive-or problem.	67
Figure 3.3	Decision trees for the XOR problem: (a) a full tree and (b) a subtree.	68
Figure 3.4	Rules for the XOR data.	72
Figure 3.5	Decision trees for the XOR problem: (a) a full tree and (b) a subtree.	73
Figure 3.6	Decision trees for the XOR problem: (a) linear regression, (b) decision tree, and (c) model tree.	77
Figure 3.7	Decision trees for the XOR problem: (a) linear regression, (b) decision tree, and (c) model tree.	79
Figure 3.8	Decision trees for the XOR problem: (a) linear regression, (b) decision tree, and (c) model tree.	81
Figure 3.9	Pseudocode for LR.	83
Figure 4.1	Expanded tree stumps for the weather data.	98
Figure 4.2	Decision tree for the weather data.	101
Figure 4.3	Tree stump for the <i>ID code</i> attribute.	103
Figure 4.4	Covering algorithm: (a) covering the instances and (b) the decision tree for the same problem.	106
Figure 4.5	The instance space during operation of a covering algorithm.	108
Figure 4.6	Pseudocode for a basic rule learner.	111
Figure 4.7	Logistic regression: (a) the logit transform and (b) an example logistic regression function.	122