CHIRP: A New Classifier based on Random Projections and Covering

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Introduction

We introduce a classifier called CHIRP based on the L∞ norm. This algorithm is an iterated sequence of projecting, binning and covering designed to overcome the curse of dimensionality, computational complexity and nonlinear separability. It outperforms leading competitors in prediction accuracy on widely-used benchmark datasets.

The Problem

Supervised Classification: Given a set of training data pairs, \( \{(x_1, y_1), \ldots, (x_n, y_n)\} \), with feature vectors \( x_i = [x_{i1}, \ldots, x_{ip}] \) where \( p \) = # features, and class labels \( y_i \in \{y_1, \ldots, y_g\} \) where \( g \) = # classes. Find a classification function \( f: X \rightarrow Y \) that maps \( x \rightarrow y \). The CHIRP classifier is implemented in Weka.

Hypercube Description Regions

A Hypercube Description Region (HDR) describes the set of points less than a fixed distance from a single center point using the L∞ norm, defined for a vector \( x \) as: 
\[ ||x||_\infty = \max(|x_{i1}|, \ldots, |x_{ip}|) \]

Generally, the weighted formulation for finite dimensional vectors is 
\[ ||x||_\infty = \max(w_1|x_{i1}|, \ldots, w_p|x_{ip}|) \]

Composite Hypercube Description Regions (CHDRs) are unions of HDRs that define large-scale structures as shown in Figure 1.

The CHIRP Algorithm

1. Transform: Transform numerical variables to reduce extreme skewness.
2. Project: Pick a target class (go through all classes in a cyclic order). Compute random unit-weighted projections of all variables and rank the projections on a Separation Index – to favor projections with large separation of the target class from all other classes.
3. Bin: 2D bin the data on the chosen 2D projections to deal with large datasets. Rank the bin-matrices on a Purity measure based on the number of pure bins of the target class.
4. Cover: Grow a CHDR covering pure bins by expanding in a spiral path. Pure bins are hollow circles below:

   ![Pure bins](image)

5. Score: If there are no pure bins, return a default CHDR.
6. Ensemble: CHIRP is an ensemble classifier – run 7 instances and take the majority vote.
7. Store: Transform and project a new data point using training data parameters. Classify a point based on the CHDR it is contained in or closest to using the L∞ distance.

Experiment

CHIRP was tested on 20 datasets (from the UCI Machine Learning Repository and Statlog), each posing a different challenge to classifiers due to their structural variety. CHIRP is included in the Weka Data Mining Workbench and tested against 50 classifiers implemented in Weka.

Discussion

Figure 3 & 4 show CHIRP is a relatively efficient classifier that is unusually accurate with consistent performance over a variety of different datasets. Intuitions of why CHIRP works so well are:

- CHIRP embeds projecting, covering inside iterations – it peels already classified cases at each iteration of the training to reveal hidden regions of density.
- CHIRP handles non-convex, discrete and disjoint densities by covering.
- CHIRP’s affine 2D projections provide non-orthogonal views of densities and deal with curse of dimensionality.
- The two fitness measures (Separation & Purity) target different aspects of densities. Separation values projections with large margins and Purity values projections with compact subsets so good projections missed by one will likely be found by the other.
- CHIRP’s unit weights have good out-of-sample performance – a form of regularization.
- It is an ensemble classifier (like Random Forests) - boosts performance.

Conclusions

Highlights of the CHIRP algorithm:

- CHIRP has the lowest average standardized testing error rate and achieved the lowest error rate on more datasets than did any other classifier.
- There is no need to dummy-code variables: categorical variables expend 1 degree-of-freedom.
- CHIRP is linear in complexity on \( n \) (number of cases) and \( p \) (number of variables) an \( d \) subquadratic on \( g \) (number of classes).
- CHIRP does not depend on sensitive adjustable parameters.
- CHIRP is readily parallelizable.
- CHIRP is a novel algorithm - not a hybrid classifier - therefore uniquely suited for applications with limited a priori knowledge of the data and for inclusion in ensembles.