Cost-Sensitive Feature Selection via F-Measure Optimization Reduction

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Abstract

Feature selection aims to select a small subset from the high-dimensional features which can lead to better learning performance, lower computational complexity, and better model readability. The class imbalance problem has been neglected by traditional feature selection methods, therefore the selected features will be biased towards the majority classes. Because of the superiority of F-measure to accuracy for imbalanced data, we propose to use F-measure as the performance measure for feature selection algorithms. As a pseudo-linear function, the optimization of F-measure can be achieved by minimizing the total costs. In this paper, we present a novel cost-sensitive feature selection (CSFS) method which optimizes F-measure instead of accuracy to take class imbalance issue into account. The features will be selected according to optimal F-measure classifier after solving a series of cost-sensitive feature selection sub-problems. The features selected by our method will fully represent the characteristics of not only majority classes, but also minority classes. Extensive experimental results conducted on synthetic, multi-class and multi-label datasets validate the efficiency and significance of our feature selection method.

Introduction

Feature selection aims to select a small subset from the high-dimensional features which can lead to better learning performance, lower computational complexity, and better model readability. The class imbalance problem has been neglected by traditional feature selection methods, therefore the selected features will be biased towards the majority classes. Because of the superiority of F-measure to accuracy for imbalanced data, we propose to use F-measure as the performance measure for feature selection algorithms. As a pseudo-linear function, the optimization of F-measure can be achieved by minimizing the total costs. In this paper, we present a novel cost-sensitive feature selection (CSFS) method which optimizes F-measure instead of accuracy to take class imbalance issue into account. The features will be selected according to optimal F-measure classifier after solving a series of cost-sensitive feature selection sub-problems. The features selected by our method will fully represent the characteristics of not only majority classes, but also minority classes. Extensive experimental results conducted on synthetic, multi-class and multi-label datasets validate the efficiency and significance of our feature selection method.

Wrapper methods utilize predefined classifiers as a black box to evaluate the selected features. Support vector machine recursive feature elimination (SVM-RFE) (Guyon et al. 2002) and correlation-based feature selection (CFS) (Hall and Smith 1999) are representative wrapper methods. Embedded methods embed the feature selection process into classifier training. Regularized regression-based feature selection methods (Nie et al. 2010; Han and Kim 2015) are typical embedded methods.

The methods mentioned above are demonstrated effective in most situations. However, almost all of these methods neglect the influence of class imbalance issue. They are designed under the implicit assumption that the data distribution or sampling are balanced, i.e., the sample sizes for different classes are about the same. The class imbalance issue is quite common in real-world datasets, which will negatively impact the traditional feature selection methods since they are inclined to choose the features that characterize the majority classes rather than those describe the minority classes. The neglect of class imbalance issue will make it more difficult to obtain better results for the subsequent machine learning tasks since the selected features are already biased towards the majority classes.

Feature selection methods which are dependent on classifiers also have the class imbalance problem (Nie et al. 2010; Han and Kim 2015). Taking regularized regression-based feature selection for example, these regularization models aim to minimize the fitting errors of the objective functions where the misclassification costs for different classes are treated equally (Tang, Alelyani, and Liu 2014). Therefore the feature subset is chosen to achieve the highest classification accuracy, which is not an appropriate performance under the imbalanced setting. Consequently, these types of methods can be referred as cost-blind feature selection methods.

High and balanced pair values of precision and recall result in high F-measure performance (Parambath, Usunier, and Grandvalet 2014). Therefore F-measure is a more suitable measure compared with accuracy in the imbalanced classes scenario (Pillai, Fumera, and Roli 2012; Dembczynski et al. 2011). Besides F-measure in binary classification, its variants in multi-class and multi-label classification are receiving much attention recently (Dembczynski et al. 2013; 2011; Ye et al. 2012; Pillai, Fumera, and Roli 2012). There
is a great number of studies on optimizing these F-measures, which can be categorized into two paradigms: the decision-theoretic approaches (DTA) (Lewis 1995) and empirical utility maximization (EUM) approaches. DTA approaches first estimate a probability model, which will be utilized to compute the optimal predictions. EUM approaches (Jansche 2005; Tsochanaridis et al. 2005) follow the structured risk minimization principle to minimize the objective function. Directly optimizing F-measure is difficult since it is non-convex, so different approximation methods are used in practice, such as the algorithms for maximizing a convex lower bound of F-measure for support vector machines (Tschohanaridis et al. 2005), and maximizing the expected F-measure of a probabilistic classifier using a logistic regression model (Jansche 2005). A simple yet effective method is to threshold the scores obtained by classifiers to maximize the F-measure empirically (Parambath, Usunier, and Grandvalet 2014; Yang 2001). Recent developments (Ye et al. 2012; Koyejo et al. 2014; Parambath, Usunier, and Grandvalet 2014; Narasimhan, Vaish, and Agarwal 2014) investigate the pseudo-linear property of F-measures by formulating them as functions of per-class false negative/false positive rate. Through the reduction to cost-sensitive classification, the optimization of F-measures can be accomplished by solving a series of cost-sensitive classification sub-problems.

By employing F-measure as the performance measure of selected features, we present an effective cost-sensitive feature selection (CSFS) method to handle the feature selection problem in the imbalanced data setting. Different from the existing embedded feature selection approaches (Nie et al. 2010; Han and Kim 2015), which focus on optimizing the accuracy, we encourage the feature selection solution to achieve the best F-measure. Motivated by the developments (Parambath, Usunier, and Grandvalet 2014; Ye et al. 2012) that F-measure optimization problem can be decomposed into a series of cost-sensitive classification problems, we further modify the classifiers of regularized regression-based feature selection methods into cost-sensitive. After solving a series of cost-sensitive feature selection problems, features will be selected according to the optimal classifier with the largest F-measure. Therefore, the class imbalance is taken into consideration, and selected features will fully represent both majority class and minority class. Experimental results on synthetic, multi-class and multi-label datasets have confirmed the efficiency of our method.

### F-Measure Optimization Reduction

We first give a brief introduction of the notations used in this paper. We present matrices as bold uppercase letters and vectors as bold lowercase letters. Given a matrix $W = [w_{ij}]$, we denote $w^i$ as its $i$-th row and $w_j$ as its $j$-th column. For $p > 0$, the $\ell_p$-norm of the vector $b \in \mathbb{R}^n$ is defined as $\|b\|_p = \left(\sum_{i=1}^n |b_i|^p\right)^{\frac{1}{p}}$. The $\ell_{p,q}$-norm of the matrix $W \in \mathbb{R}^{n \times m}$ is defined as $\|W\|_{p,q} = \left(\sum_{i=1}^n \|w^i\|_p^q\right)^{\frac{1}{q}}$, where $p > 0$ and $q > 0$. The symbol $\odot$ denotes the element-wise multiplication.

<table>
<thead>
<tr>
<th>Actual</th>
<th>Actual</th>
</tr>
</thead>
<tbody>
<tr>
<td>Positive</td>
<td>Negative</td>
</tr>
<tr>
<td>$tp$</td>
<td>$fp$</td>
</tr>
<tr>
<td>$fn$</td>
<td>$tn$</td>
</tr>
</tbody>
</table>

(a) Confusion matrix

<table>
<thead>
<tr>
<th>Predicted</th>
<th>Actual</th>
</tr>
</thead>
<tbody>
<tr>
<td>Positive</td>
<td>$0$</td>
</tr>
<tr>
<td>Negative</td>
<td>$1 + \beta^2 - r$</td>
</tr>
</tbody>
</table>

(b) Cost matrix

Figure 1: Confusion matrix and associated cost matrix of binary classification.

For a given binary classifier, there are four possible outcomes: true positives $tp$, false positives $fp$, false negatives $fn$, and true negatives $tn$. They are represented as a confusion matrix in Figure 1(a). F-measure can be defined in terms of the marginal probabilities of classes and the per-class false negative/false positive probabilities. The marginal probability of label $k$ is denoted by $P_k$, and the per-class false negative probability and false positive probability of a classifier $h$ are denoted by $FN_k(h)$ and $FP_k(h)$, respectively (Parambath, Usunier, and Grandvalet 2014). These probabilities of a classifier $h$ can be summarized by the error profile $e(h)$:

$$
e(h) = (FN_1(h), FP_1(h), \ldots, FN_L(h), FP_L(h)),$$  

where $L$ is the number of labels, $e_{2k-1}$ of $e(h) \in \mathbb{R}^{2L}$ is the false negative probability of class $k$ and $e_{2k}$ is the false positive probability. In binary classification, we have $FN_2 = FP_1$. Thus, for any $\beta > 0$, F-measure can be written as a function of error profile $e$:

$$F_\beta(e) = \frac{(1 + \beta^2)(P_1 - e_1)}{(1 + \beta^2)P_1 - e_1 + e_2}.$$  

(2)

There are several different definitions of F-measures in multi-class and multi-label classification. Specifically, we can transform the multi-class or multi-label classification into multiple binary classification problems, and the average over the $F_\beta$-measures of these binary problems is defined as the macro-F-measure. According to (Parambath, Usunier, and Grandvalet 2014), the micro-F-measure $mlF_\beta$ for multi-label classification is defined as:

$$mlF_\beta(e) = \frac{(1 + \beta^2)\sum_{k=1}^L (P_k - e_{2k-1})}{\sum_{k=1}^L ((1 + \beta^2)P_k + e_{2k} - e_{2k-1})}.$$  

(3)

Multi-class classification differs from multi-label classification in that only a single class can be predicted for each example. According to (Kim, Wang, and Yasunori 2013), one definition of multi-class micro-F-measure, denoted as $mcF_\beta$ can be written as:

$$mcF_\beta(e) = \frac{(1 + \beta^2)(1 - P_1 - \sum_{k=1}^L e_{2k-1})}{(1 + \beta^2)(1 - P_1) - \sum_{k=1}^L e_{2k-1} + e_1}.$$  

(4)

The fractional-linear F-measures presented in Eqs. (2-4) are pseudo-linear functions with respect to $e$. The important property of pseudo-linear functions is that their level sets, as function of the false negative rate and the false
learned to minimize the total cost of error profile elements of even spaced values for false negative and false positive in binary classification. This method can be separated into three steps. Firstly, the F-measure interval is discretized into a set of evenly spaced values \{r_i\}. F-measure is not invariant under label switching (Nie et al. 2010), i.e., if the positive label is changed to negative, a different F-measure can be obtained. Therefore, the F-measure interval is discretized within the range [0, 1 + \beta^2] rather than [0, 1] in practice. Secondly, for each given F-measure value r_i, cost function a : R^l_+ → R^2L generates a cost vector a(r_i) and assigns costs to the elements of error profile e, more specifically, 1 + \beta^2 - r_i for false negative and r_i for false positive in binary classification. These costs are shown as a cost matrix in Figure 1(b) (Parambath, Usunier, and Grandvalet 2014). Therefore the goal of optimization is changed to minimize the total cost \langle a(r_i), e(h) \rangle, which is the inner product of cost vector and error profile (Parambath, Usunier, and Grandvalet 2014). Finally, cost-sensitive classifiers for each a(r_i) are learned to minimize the total cost \langle a(r_i), e(h) \rangle, and the one with largest F-measure on the validation set is selected as the optimal classifier. Figure 2 shows that the higher the F-measure value, the lower the total cost. This indicates that maximizing F-measure can be achieved by minimizing the corresponding total cost.

Cost-Sensitive Feature Selection

When the data sampling of different classes is imbalanced, it is difficult to discover a satisfactory feature selection solution to fully represent the properties of different classes. To deal with this problem, we propose to optimize F-measure instead of accuracy in the feature selection task. Motivated by the reduction of F-measure optimization to cost-sensitive classification (Parambath, Usunier, and Grandvalet 2014), we modify the classifiers used in traditional feature selection methods into cost-sensitive by adding properly generated costs with the in-depth theory guidance. Features are selected according to the classifier with the optimal F-measure performance. This leads to a novel cost-sensitive feature selection (CSFS) method. Figure 3 presents a systematic illustration of our method.

**Problem Formulation**

Given training data, let \( X = [x_1, \ldots, x_n] \in \mathbb{R}^{d \times n} \) denote feature matrix with \( n \) samples and the feature dimension is \( d \). The corresponding label matrix is given by \( Y = [y^1; \ldots; y^n] \in \{-1, 1\}^{n \times m} \) where \( y^i \) is a row vector of the labels for the \( i \)-th example, and \( m \) is the number of class labels. The general formulation of regularized regression-based feature selection methods (Nie et al. 2010; Han and Kim 2015), which aim to obtain a projection matrix \( W \in \mathbb{R}^{d \times m} \), can be summarized as follows:

\[
\min_{W} \mathcal{L}(X^T W - Y) + \lambda \mathcal{R}(W),
\]

where \( \mathcal{L}(\cdot) \) is the norm-based loss function of the prediction residual, \( \mathcal{R}(\cdot) \) is the regularizer that introduces sparsity to make \( W \) applicable for feature selection, and \( \lambda \) is a trade-off parameter. For simplicity, the bias has been absorbed into \( W \) by adding a constant value 1 to the feature vector of each example. Such methods have been widely used in both multi-class and multi-label learning tasks (Nie et al. 2010; Kong and Ding 2014; Han and Kim 2015; Xu, Tao, and Xu 2016). However, they are designed to maximize the classification accuracy, which is unsuitable for highly imbalanced classes situations (Parambath, Usunier, and Grandvalet 2014), since equal costs are assigned to different classes.

To solve the class imbalance problem, we present a new feature selection method, which optimizes F-measure by modifying the classifiers of regularized regression-based feature selection into cost-sensitive. Without loss of generality, we start with the illustration on the cost-sensitive feature selection under a binary-class setting, where the label vector is \( [y_1; y_2; \ldots; y_n] \in \{-1, 1\}^{n \times 1} \). As mentioned previously, the cost for positive class is \( 1 + \beta^2 - r \) and the cost for negative class is \( r \). Thus for each class, we obtain a cost vector \( e = [c_1, \ldots, c_n]^T \in \mathbb{R}^n \), where \( c_i = 1 + \beta^2 - r \) if \( y_i = 1 \), and \( c_i = r \) if \( y_i = -1 \). The formulation of total cost for all samples can be given as follows:

\[
\min_{W} \sum_{i=1}^{n} \mathcal{L}((X^T W - y_i) \cdot c_i) + \lambda \mathcal{R}(W),
\]

where \( W \in \mathbb{R}^{d \times 1} \) is the projection vector. In multi-class and multi-label scenarios, the cost vector \( c_i \in \mathbb{R}^n \) for the \( i \)-th class can be obtained according to their per-class false negative/false negative cost generated by corresponding cost function \( a(r) \). Denoting the cost matrix as \( C = \cdots \)
For a given F-measure value \( r \), the corresponding cost matrix \( C \) is fixed and thus \( \mathbf{W} \) is the only variable in Eq. (10). Taking the derivative of the objective function with respect to \( \mathbf{w}_k \) \((1 \leq k \leq m)\) and setting it to zero, we obtain:

\[
\mathbf{XU}_k \mathbf{G}_k \mathbf{X}^T \mathbf{w}_k - \mathbf{XU}_k \mathbf{G}_k \mathbf{y}_k + \lambda \mathbf{D} \mathbf{w}_k = 0, \tag{11}
\]

where diagonal matrix \( \mathbf{U}_k = \text{diag}(c_k) \), \( \mathbf{D} \) is a diagonal matrix with the \( i \)-th diagonal element as \( d_{ii} = \frac{1}{2\|\mathbf{w}_i\|_2^2} \) and \( \mathbf{G} \) is a diagonal matrix with the \( i \)-th diagonal element as \( g_{ii} = \frac{1}{2\|((\mathbf{X}^T \mathbf{W} - \mathbf{Y}) \odot \mathbf{C})_i\|_2} \). Each \( \mathbf{w}_k \) can thus be solved in the closed form:

\[
\mathbf{w}_k = (\lambda \mathbf{D} + \mathbf{XU}_k \mathbf{G}_k \mathbf{X})^{-1} (\mathbf{XU}_k \mathbf{G}_k \mathbf{y}_k). \tag{12}
\]

Since the solution of \( \mathbf{W} \) is dependent on \( \mathbf{D} \) and \( \mathbf{G} \), we develop an iterative algorithm to obtain the ideal \( \mathbf{D} \) and \( \mathbf{G} \). The whole optimization procedure is described in Algorithm 1. In each iteration, \( \mathbf{D} \) and \( \mathbf{G} \) are calculated with current \( \mathbf{W} \) and then each column vector \( \mathbf{w}_k \) of \( \mathbf{W} \) is updated based on the newly solved \( \mathbf{D} \) and \( \mathbf{G} \). The iteration procedure is repeated until the convergence criterion is reached. The convergence of Algorithm 1 is guaranteed by the following theorem:

**Theorem 1.** Algorithm 1 monotonically decreases the objective value of Eq. (10) in each iteration, that is,

\[
\|((\mathbf{X}^T \mathbf{W}_{t+1} - \mathbf{Y}) \odot \mathbf{C})_{2,1} + \lambda \|\mathbf{W}_{t+1}\|_{2,1} \leq \|((\mathbf{X}^T \mathbf{W}_t - \mathbf{Y}) \odot \mathbf{C})_{2,1} + \lambda \|\mathbf{W}_t\|_{2,1}. \tag{13}
\]

Due to the limited space, the proof of Theorem 1 is not presented here. In a nutshell, according to (Nie et al. 2010), the objective value of Eq. (10) monotonically decreases in each iteration.

1When \( \|\mathbf{w}\|_2 = 0 \), Eq. (10) is not differentiable. This problem can be solved by introducing a small perturbation to regularize \( d_{ii} \) as \( \frac{1}{2\|\mathbf{w}\|_2^2 + \zeta} \). Similarly, the \( i \)-th diagonal element \( g_{ii} \) of \( \mathbf{G} \) can be regularized as \( \frac{1}{2\|((\mathbf{X}^T \mathbf{W} - \mathbf{Y}) \odot \mathbf{C})_i\|_2^2 + \zeta} \). It can be verified that the derived algorithm minimizes the following problem:

\[
\sum_{i=1}^{n} \sqrt{\|((\mathbf{X}^T \mathbf{W} - \mathbf{Y}) \odot \mathbf{C})_i\|_2^2 + \zeta} + \lambda \sum_{i=1}^{n} \sqrt{\|\mathbf{w}_i\|_2^2 + \zeta},
\]

which is apparently reduced to Eq. (10) when \( \zeta \to 0 \).

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**Optimization**

For a given F-measure value \( r \), the corresponding cost matrix \( C \) is fixed and thus \( \mathbf{W} \) is the only variable in Eq. (10). Taking the derivative of the objective function with respect to \( \mathbf{w}_k \) \((1 \leq k \leq m)\) and setting it to zero, we obtain:

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\]

Due to the limited space, the proof of Theorem 1 is not presented here. In a nutshell, according to (Nie et al. 2010), the objective value of Eq. (10) monotonically decreases in each iteration.
Algorithm 1 An iterative algorithm to solve the optimization problem in Eq. (10).

Input: $X \in \mathbb{R}^{d \times n}$, $Y \in \mathbb{R}^{n \times m}$ and $C \in \mathbb{R}^{n \times m}$.
Output: $W \in \mathbb{R}^{d \times m}$.
1: Initialize $W_0$ as a random matrix, $t = 0$.
2: while not converging do
3:     update diagonal matrix $D_{t+1}$ where the $i$-th diagonal element is $\frac{1}{\sum_{j} |w_{t,j}|}$.
4:     update diagonal matrix $G_{t+1}$ where the $i$-th diagonal element is $\frac{1}{\sum_{j} (X^TW_{t,j}-Y_{i,j})^2}$.
5:     for $k \leftarrow 1$ to $m$ do
6:         $U_k = \text{diag}(c_k)$.
7:         $(w_{t+1})_k = (\lambda D_{t+1} + XU_k G_{t+1} U_k X^T)^{-1}$
8:         $(XU_k G_{t+1} U_k) y_k$.
9:     end for
10:     $t = t + 1$.
11: end while

Complexity Analysis
In Algorithm 1, step 3 and step 4 calculate the diagonal elements which are computationally trivial, so the complexity mainly depends on the matrix multiplication and inversion in step 7. By using sparse matrix multiplication and avoiding dense intermediate matrices, the complexity of updating each $(w_{t+1})_k$ is $O(d^2(n + d))$. Thus the complexity of the proposed algorithm is $O(Tmd^2(n + d))$, where $t$ is the number of iterations, and $T$ is the number of discretized values of F-measure. Empirical results show that the convergence of Algorithm 1 is rapid and $t$ is usually less than 50. Besides, $T$ is usually less than 20. Therefore, the proposed algorithm is quite efficient.

Experiments
Extensive experiments are conducted on synthetic, multi-class and multi-label datasets. For multi-class classification, we used two datasets: handwritten digit dataset USPS\(^3\) and face image dataset YaleB\(^4\). For multi-label classification, we used MSVCv2\(^3\) and TRECVID2005\(^5\) datasets. Following the previous works (Kong and Ding 2014; Kong et al. 2012), the 384-dimensional color moment features are extracted on MSRC, and the 512-dimensional GIST features on TRECVID. For each dataset, we randomly select 1/3 of the training samples for validation to tune the hyper-parameters. For datasets that do not have a separate test set, the data is first split to keep 1/4 for testing. A summary of multi-class and multi-label datasets is shown in Table 1.

<table>
<thead>
<tr>
<th>Datasets</th>
<th>Classes</th>
<th>Samples</th>
<th>Features</th>
</tr>
</thead>
<tbody>
<tr>
<td>Multi-class</td>
<td>USPS</td>
<td>10</td>
<td>9258</td>
</tr>
<tr>
<td></td>
<td>YaleB</td>
<td>38</td>
<td>2414</td>
</tr>
<tr>
<td>Multi-label</td>
<td>MSRC</td>
<td>23</td>
<td>591</td>
</tr>
<tr>
<td></td>
<td>TRECVID</td>
<td>39</td>
<td>3721</td>
</tr>
</tbody>
</table>

Table 1: Information of multi-class and multi-label datasets.

with linear kernel and parameter $C = 1$. We repeat the experiments 10 times with random seeds for generating the validation sets. Both mean and standard deviation of the accuracy and F$_1$-measures are reported.

Synthetic Data
To demonstrate the advantage of cost-sensitive feature selection over traditional cost-blind feature selection, a toy experiment is performed to show the influence of the costs on the selected features. We construct a two-dimensional binary-class synthetic dataset based on two different uniform distributions, as shown in Figure 4. The ratio of majority class to minority class is $3:1$. In this experiment, majority class is treated as the positive class, and minority class as the negative class.

For a given linear classifier, each coefficient of its projection vector $w$ corresponds to one feature weight such as $w_1$ for $x_1$, then the features with larger coefficients will be selected. The projection vector $w$ varies with the costs assigned to both classes. In Figure 4(a), the cost of majority class is larger than the cost of minority class when $r < 1$. In Figure 4(b), the costs for both classes are the same when $r = 1$. In this case, the cost-sensitive feature selection degenerates to the cost-blind feature selection. When $r > 1$, as shown in Figure 4(c), the cost-sensitive feature selection degrades to the cost-blind feature selection. When $r > 1$, it is worth noting that the weight of feature $x_1$ is larger than the weight of feature $x_2$, which is different from the first two examples. Therefore, different features will be selected from different cost-sensitive feature selection problems.

Multi-Class Datasets
On multi-class datasets, CSFS is compared with several popular and representative multi-class feature selection methods, such as ReliefF (Kononenko 1994), Information Gain (IG) (RaiReu and Stoffel 2004), mRMR (Peng, Long, and Ding 2005), F-statistic (Liu and Motoda 2012) and RFS (Nie et al. 2010).

The multi-class classification results in terms of micro-F$_1$-measure and accuracy is shown in Figure 5. Table 2 shows the results of different feature selection methods on their best dimensions. We observe that: (1) the proposed CSFS is superior to other multi-class feature selection methods consistently in terms of the micro-F$_1$-measure on both USPS and YaleB datasets; (2) in terms of accuracy, CSFS outperforms other methods on most of the feature subsets.

Multi-Label Datasets
On each multi-label dataset, CSFS is compared with five competitive multi-label feature selection methods: multi-
Table 2: Multi-class micro-F1-measure (%± std) and accuracy (%± std) of multi-class feature selection methods.

<table>
<thead>
<tr>
<th>Method</th>
<th>USPS</th>
<th>YaleB</th>
<th>USPS</th>
<th>YaleB</th>
</tr>
</thead>
<tbody>
<tr>
<td>ReliefF</td>
<td>87.25±0.71</td>
<td>39.09±6.55</td>
<td>98.13±1.39</td>
<td>94.22±0.34</td>
</tr>
<tr>
<td>IG</td>
<td>83.51±1.06</td>
<td>39.13±1.47</td>
<td>97.35±2.96</td>
<td>93.44±1.22</td>
</tr>
<tr>
<td>mRMR</td>
<td>88.30±0.87</td>
<td>49.80±9.44</td>
<td>98.23±0.76</td>
<td>95.00±0.85</td>
</tr>
<tr>
<td>F-statistic</td>
<td>88.36±0.84</td>
<td>42.64±1.13</td>
<td>98.20±1.69</td>
<td>92.78±2.70</td>
</tr>
<tr>
<td>RFS</td>
<td>89.54±0.62</td>
<td>48.68±8.54</td>
<td>98.50±0.95</td>
<td>95.56±1.51</td>
</tr>
<tr>
<td>CSFS</td>
<td>91.56±0.56</td>
<td>53.83±1.63</td>
<td>98.50±0.56</td>
<td>96.72±0.41</td>
</tr>
</tbody>
</table>

Figure 4: Illustration of how costs influence the feature weights on a two-dimensional synthetic dataset.

Figure 5: Multi-class classification results using SVM in terms of multi-class micro-F1-measure and accuracy.

Table 3: Multi-label micro-F1-measure (%± std) and accuracy (%± std) of multi-label feature selection methods.

<table>
<thead>
<tr>
<th>Method</th>
<th>Micro-F1-measure</th>
<th>Accuracy</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>MSRC</td>
<td>TRECVID</td>
</tr>
<tr>
<td>MLReliefF</td>
<td>63.96±0.49</td>
<td>45.25±0.71</td>
</tr>
<tr>
<td>MLF-statistic</td>
<td>59.99±1.87</td>
<td>43.51±0.36</td>
</tr>
<tr>
<td>ITRF</td>
<td>63.24±1.07</td>
<td>47.23±0.59</td>
</tr>
<tr>
<td>NCFS</td>
<td>67.50±1.96</td>
<td>49.23±0.80</td>
</tr>
<tr>
<td>RFS</td>
<td>68.29±0.93</td>
<td>49.54±0.62</td>
</tr>
<tr>
<td>CSFS</td>
<td>70.88±0.77</td>
<td>51.56±0.56</td>
</tr>
</tbody>
</table>

Figure 6: Multi-label classification results using SVM in terms of multi-label micro-F1-measure and accuracy.

Table 2 and Figure 5 show that only use the statistical information of the original features. This is because the projection matrices of these methods are determined at the same time during the optimization procedure, corresponding features are selected to prevent high correlation (Han and Kim 2015); (2) Our method outperforms these methods significantly under the F-measure criterion, and does not lead to obvious decrement to accuracy. In particular, our method outperforms other methods by a relative improvement between 3%-10% in terms of micro-F1-measure.

The proposed method can be extended to other feature selection tasks. For example, the method can be used for feature selection in text classification tasks. The proposed method can also be used for feature selection in image classification tasks. For example, the method can be used for feature selection in object recognition tasks.
Conclusion

In this paper, we proposed a cost-sensitive feature selection method by optimizing F-measure instead of accuracy to tackle the class imbalance problem. Due to the neglect of class imbalance issue, traditional feature selection methods such as regularized regression-based methods usually select the feature subset by maximizing the classification accuracy to choose the features. Thus the selected features are biased towards the majority classes. Under the imbalanced classes setting, F-measure is a more suitable performance measure than accuracy. Motivated by the reduction of F-measure optimization to cost-sensitive classification, we modify the classifiers of regularized regression-based feature selection into cost-sensitive by generating and assigning different costs to each class. Features will be selected according to the classifier with optimal F-measure. Therefore, the selected features will fully represent for all classes. Extensive experiments have been performed on synthetic, multi-class and multi-label datasets. The results demonstrate the effectiveness of our method.

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References


