

Feature Selection using Functional Dependency (FSFD)

^{1*}Dr. Vimalkumar B.Vaghela, ²Kalpesh Patel, ³Tushar A. Champaneria

^{1,2}Assistant Professor, Department of Computer Engineering, L. D. College of Engineering,
Ahmedabad, Gujarat, India

³Assistant Professor, Department of Computer Engineering, Government Engineering College,
Modasa, Gujarat, India

Abstract:- While performing data mining we come across large number of attributes. The more the number of attributes more time is required to process it. Also it might lead to incorrect and unexpected outcomes, as the number of attributes increases, they might become irrelevant to each other. Before performing any data mining task, preprocessing needs to be done to remove the unwanted attributes. Feature selection is one of the dimensionality reduction techniques which can be used to complete the data mining task efficiently. This paper throws light upon the importance of Feature selection technique in selecting the attributes of interest for the successful completion of data mining task and puts forth a new algorithm for Feature selection FSFD i.e. Feature Selection using Functional dependency.

Keywords: Feature selection, Data Mining, Filter, Wrapper.

1. Introduction

Data mining is analyzing the data to solve the real time problems. It can also be used to enhance the business decisions. Ex:-Predicting the risk for granting the loan, guessing the next year's sale, finding the frequent item sets bought by the customers. Mining can be performed in different ways using Classification, Clustering, Association, Prediction, etc. depending on the application.

1.1 Classification

Classification is predicting the categorical label and is a supervised machine learning procedure. It mainly comprises of two stages. First, a classifier is built using the training data set. The tuples in the training set contains the class labels. Second, the trained classifier is applied on testing data set, in direction to forecast the label for the unknown data. There are numerous kinds of classifiers Neural Network, Decision Tree, Naive Bayes Classifier, If-Then Rules. If large amount of attributes are present in the training data set it affects the processing speed of classifier and might lead to incorrect results. In direction to improve the precision of classifier Feature selection needs to be performed.

1.2 Feature selection

Feature selection is a Dimensionality reduction technique. It selects the useful features and eliminates the redundant ones eg:-age, birth date. Thus, it provides the optimal set of features. The optimal set of features consists of relevant and non redundant features. Large data sets contain many features but only some of them are useful for performing the data mining task. There are two Frameworks for Feature selection one is Classical Framework and the new one. The Classical Framework of Feature selection is of four steps Generation of subset, Evaluation, stopping criteria and validation. The New Framework is of two steps that are; it can be done using Relevance analysis and Redundancy analysis. Therefore, Relevance analysis is done to find the relevant

feature set. The features are classified in to four categories as strongly relevant, weakly relevant non-redundant, weakly relevant redundant and irrelevant features based on relevancy.

Optimal subset=strongly relevant features+ weakly relevant (non-redundant) features

As mentioned above the optimal set contains weakly relevant non-redundant features, Redundancy Analysis is needed to identify which subset of weakly relevant features is non-redundant. Therefore redundancy analysis is an important step in feature selection. Correlation between attributes can be used for redundancy analysis. Example:-Pearson coefficient, Symmetric Uncertainty. Feature Selection can be done in two ways using Filter model, Wrapper model.

Filter model uses the characteristics of training data to perform attributes selection.eg: Entropy, distance. It does not use any feedback from learning algorithm. It is computationally cheaper than Wrapper model. It is suitable for large data sets. Filter model can be implemented in two ways Feature weighting approach, Subset search method. Feature weighting approach assigns weights or ranks to individual features using measures such as Information gain, Distance, Consistency, Classifier error rate, Dependency.

In subset search method optimal subset of features is found out using different search strategies. Example:- exhaustive, heuristic, random search. Exhaustive search means checking all the subsets. Heuristic search can be Forward selection, backward selection, etc. Time complexity of subset selection approach is high. Therefore, it is less suitable for High data sets.

Feature weighting approach removes only irrelevant features as this approach selects all the features above particular threshold and the redundant features likely have same ranking therefore they gets selected. Whereas, subset search method removes irrelevant and redundant features. Drawback of Filter model is it does not consider the effect of the selected features on the performance of induction algorithm leading to less accurate results than Wrapper.

In Wrapper model performance of learning algorithm is used to select the attributes. It is useful for selecting the best subset. It selects the subset using subset search method. Consider, if it uses forward search strategy for selecting the subset then it verifies the result using the classifier. In the above case if the accuracy increases by selecting a particular attribute then it keeps the attribute otherwise eliminates it. It gives more accurate results compared to Filter model. Drawback of Wrapper model is, it is computationally expensive and therefore, is less suitable for high dimensional data.

The combination of above two models can be implemented as Hybrid model.

Feature selection not only helps in reducing the size of the data, processing time of the data, removing noise from it but also increasing accuracy, simplicity and understanding of the data.

In our paper we will be using Filter model. Also, we have proposed a new algorithm for Feature selection where the redundant attributes is removed using the concept of Functional dependency.

2. Related work

M Dash and H Liu in 1997 (Feature Selection for classification) explains the Feature selection process, compared various algorithms and gave guidelines for good feature selection methods. Jasmina Novaković, Perica Strbac, Dusan Bulatović in Toward Optimal Feature Selection Using Ranking Methods And Classification Algorithm compared different feature ranking methods using various classifiers and concluded that the Ranking method to be used depends on the classifier to be used. Jasmina Novakovic in The Impact of Feature Selection on the Accuracy of Naïve Bayes Classifier analysed the impact of various ranking measures for Naïve Bayesian Classifier. Vijay Kumar Verma and Pradeep Sharma in Data Dependencies Mining In Database by Removing Equivalent Attributes proposed a new algorithm DM_EC i.e. (dependency mining using Equivalent Candidates) for removing redundant attributes and data from a database. It uses Functional dependency for removing redundant attributes. Lei Yu & Huan Liu in Efficient Feature Selection via Analysis of Relevance and Redundancy highlighted the importance of Redundancy analysis in Feature Selection and the relevant concepts like eg: Correlation measures (Pearson coefficient, Entropy based), Markov's blanket, Predominant features. Also

proposed FCBF algorithm which uses symmetric uncertainty measure for correlation based feature selection. BarisSenliol, GokhanGulgezen, Lei Yu and ZehraCataltepeput forth FCBF# which uses different searches strategy than FCBF to find the optimal set of attributes. Compared the results with mRMR algorithm which subset search strategy for Feature selection and found that FCBF# gives equivalent results with the mRMR algorithm for smaller data sets. Ponsa and Antonio L'opez in Feature Selection Based on a New Formulation of the Minimal-Redundancy-Maximal-Relevance Criterion has suggested a modification to the minimal Redundancy maximal relevance algorithm so as to improve its performance. John, George H., Ron Kohavi, and Karl Pfleger in Irrelevant Features and the Subset Selection Problem modified the subset search methods i.e. Forward selection and Backward elimination to perform both addition and deletion for implementing Wrapper model. Selection of Relevant Features for Multi-Relational Naive Bayesian Classifier implements Hybrid model where Filter is used to select minimum redundant features and Wrapper is used to select maximum relevant features. They have used info distance for relevance analysis and Pearson coefficient for redundancy analysis.

3. Feature Selection Using Functional Dependency

Filter model is suitable for high dimensional data. There exist many algorithms for implementing the filter model, Relief uses Euclidean distance and calculates nearest hit and nearest miss, which is then used to find out the relevant features but it does not take care of redundancy. The Hybrid model implemented in previous paper had used Pearson coefficient for redundancy analysis but it cannot handle nominal values. It is also known linear coefficient. The Linear correlation cannot always be used as the features might not be linearly correlated every time. Therefore, a measure which can handle all types of data is needed. In this paper we have proposed a new algorithm FSFD which implements the Filter model for Feature Selection in two steps i.e. Relevance and Redundancy analysis using the concepts of Information Gain, Symmetric Uncertainty and Functional dependency.

3.1 Information Gain

To find the relevant attributes Information gain can be used. Information Gain can be defined, using concept of entropy. Consider a variable X , which takes N values $\{S_i\}_{i=1 \text{ to } N}$

$P(S_k)$ be the probability when $X=S_k$. Then the information obtained when $X=S_k$ is :

$$I(X) = \log\left(\frac{1}{P(X)}\right) = -\log(P(X)) \quad (1)$$

The entropy is a measure of unpredictability. It is the expectation of information. The entropy of X can be calculated as below:-

$$E(X) = -\sum_{i=1}^N P(x_i) \log_2 P(x_i) = \sum_{i=1}^N P(x_i) I(x_i) \quad (2)$$

The Entropy of variable X after observing the value of Y can be calculated as below:

$$E(X|Y) = -\sum P(y_i) \sum P(x_i|y_i) \log_2(P(x_i|y_i)) \quad (3)$$

$$\text{Where } P(x_i|y_j) = P(x_i, y_j)/P(y_j) \quad (4)$$

If the observed values of X in the training data set S are partitioned according to the values of a second feature Y , and the entropy of X with respect to the partitions induced by Y is less than the entropy of X prior to partitioning, then there is a relationship between features X and Y . Given the entropy is a criterion of impurity in a training set S , we can define a measure reflecting additional information about X provided by Y that represents the amount by which the entropy of X decreases. This measure is known as Information Gain or Mutual Information. Below is the equation for calculating the Information gain.

$$IG(X, Y) = E(X) - E(X|Y) \quad (5)$$

But Information gain is biased towards attributes with more number of distinct values. So, it can be normalized using Symmetric uncertainty.

3.2 Symmetric Uncertainty

$$SU(X, Y) = 2 \left[\frac{IG(X, Y)}{E(X) + E(Y)} \right] \quad (6)$$

For Normalizing the value we are taking $SU(F_i, C)$. It normalizes the values in the range [0, 1]. A value of $SU = 1$ means one feature completely predicts the other, and $SU = 0$ indicates, that X and Y are independent.

3.3 Threshold

Using above SU value, Mean, variance, standard deviation is calculated. Threshold value is calculated as:

$$\text{Threshold} = \text{mean} + (0.6 * \text{standard_deviation}) \quad (7)$$

All the SU values above this Threshold are selected as Relevant attributes.

3.4 Functional dependency

The concept of Functional dependency can be used to remove redundant attributes. i. e if $a \rightarrow b$ means whenever a repeats if b repeats and $b \rightarrow a$ then they are redundant attributes.

To Find, whether $a \rightarrow b$, we calculate the distinct values of " a ". For each distinct value of " a " number of distinct values of " b " are calculated. If this number is greater than one means whenever " a " repeats " b " has more than one value and therefore the condition $a \rightarrow b$ fails. i.e a is not redundant to b . On the otherhand, if for each distinct value of " a ", " b " has only 1 distinct value indicates that " a " is redundant to " b ". In this case same procedure is used to verify whether $b \rightarrow a$ is also true or not. If this also gets satisfied then only we can say that " a " and " b " are functionally dependent otherwise not.

Functional Dependency supports all types of data and is independent of class therefore it can handle any number of class values. Thus, it satisfies the requirement of the good filter as specified in^[1].

Below is the proposed algorithm:-

input: $S(F_1, F_2, \dots, F_N, C)$ // a training data set

\square // a predefined threshold

output: S_{best} // a selected subset

begin

1. for $i = 1$ to N do begin
2. calculate SU_i, c for F_i ;
3. if $(SU_i, c > \square)$
4. append F_i to S_0 list ;
5. end;
6. order S_0 list in descending SU_i, c value;
7. for $k = 1$ to selected do begin
8. for $m = k + 1$ to selected do begin
9. S_1 list = Get the distinct values for feature F_k ;
10. Count = 0;
11. while S_1 list \neq null
12. $N_k = \text{Getnextelement}(S_1)$;
13. count distinct values of F_m where $F_k = N_k$;
14. if $(\text{count} > 1)$
15. flag = 0; // feature is not redundant
16. break;
17. else
18. Flag = 1;
19. if $(\text{flag} == 1)$

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20.   $S_2$  list = Get the distinct values for feature  $F_m$ ;
21.  Count1 = 0;
22.  while  $S_2$  list  $\neq$  null
23.     $N_m = \text{Getnextelement}(S_2)$ ;
24.    count distinct values of  $F_k$  where  $F_k = N_m$ ;
25.    if (count1 > 1)
26.      remove_ind = 0; //feature is not redundant
27.      break;
28.    else
29.      remove_ind = 1; //remove  $F_m$  from  $S_0$ list
30.    end for;
31.  end for;
32.   $S_{best} = S_0$ list ;
33.  end;

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Figure 1: Algorithm for feature selection using functional dependency (FSFD)

4. Experimental Work and Result

We performed the testing on 5 data sets from UCI repository. The data sets are Promoters, Splice, Chess, Ionosphere, Sonar. We purposefully introduced redundant fields in them and those were identified by the algorithm. Also we have compared the results of Symmetric uncertainty with Functional dependency for those 5 data sets.

Tabel 1: Feature selection using FD

Datasets	Full Set of Features	Feature Selection using FD
Promoters	58	08
Splice	60	07
Chess	36	03
Ionosphere	32	07
Sonar	60	12
Average	49.2	7.4

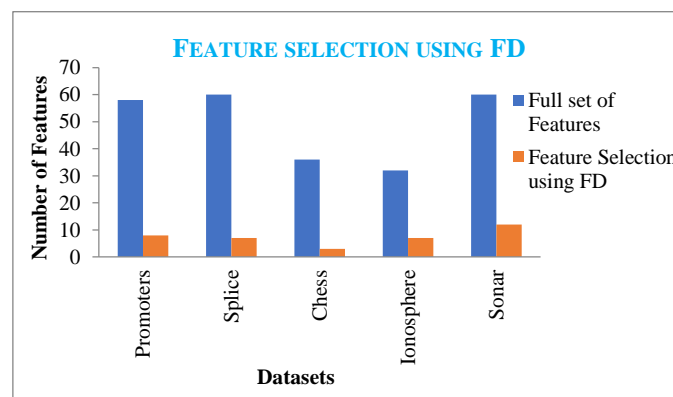


Figure 2: Feature Selection using functional dependency (FSFD)

Table 1 shows how our proposed method reduces the number of features from the original datasets. In promoters dataset contains the 58 features and when we apply the feature selection using the functional

dependency it will reduce to 08 features. It is also important to measure the accuracy of the dataset with different classifiers. In table 2 we have shown the accuracy comparisons.

Table 2: Accuracy comparison using FSFD as a decision tree as a classifier

Datasets	<i>Decision Tree as a Classifier (Accuracy %)</i>	
	<i>Full Set of Features</i>	<i>Feature Selection using FD</i>
Promoters	73.47	74.52
Splice	91.35	94.02
Chess	91.43	91.68
Ionosphere	84.61	87.18
Sonar	73.43	75.36
Average	82.86	84.57

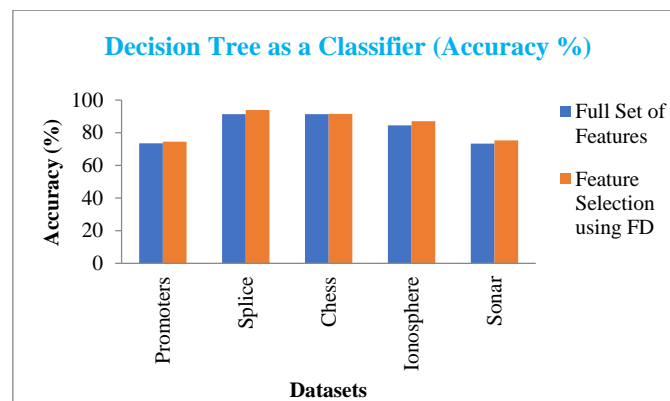


Figure 3: Accuracy Comparison using FSFD as a Decision Tree as a Classifier

Table 2 shows that accuracy improves after applying the feature selection using the propose algorithm based on the functional dependency.

TABLE 3: ACCURACY COMPARISON USING FSFD AS A NAÏVE BAYESIAN AS A CLASSIFIER

Datasets	<i>Naïve Bayesian as a Classifier (Accuracy %)</i>	
	<i>Full Set of Features</i>	<i>Feature Selection using FD</i>
Promoters	85.93	95.28
Splice	95.36	94.02
Chess	87.89	90.43
Ionosphere	86.35	89.46
Sonar	76.82	79.72

Average	86.47	89.79
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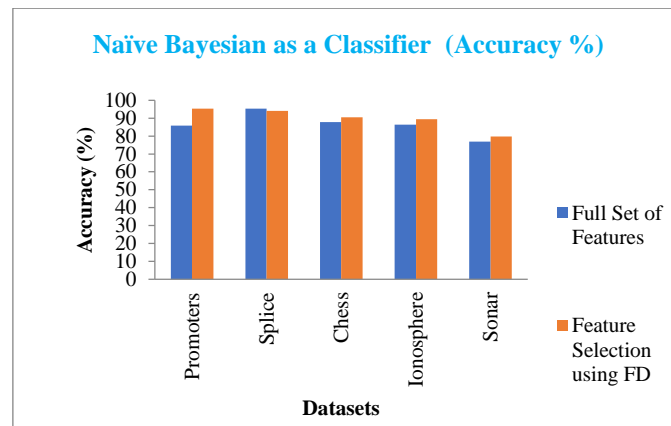


Figure 4: Accuracy Comparison using FSFD as a Naïve Bayesian as a Classifier

Table 3 shows the accuracy comparison using the Naïve Bayesian as a classifier. Only in the splice dataset there is reduction in the accuracy on minor basis but the overall average of the accuracy improvement is good on remaining four datasets.

TABLE 4: ACCURACY COMPARISON BETWEEN FCFB ALGORITHM AND OUR PROPOSED ALGORITHM FSFD (DECISION TREE AS A CLASSIFIER)

Datasets	<i>Decision Tree as a Classifier (Accuracy %)</i>	
	<i>FCFB</i>	<i>FSFD</i>
Promoters	74.53	75.32
Splice	94.01	95.10
Chess	90.42	90.42
Ionosphere	86.04	87.18
Sonar	72.95	75.36
Average	83.59	84.68

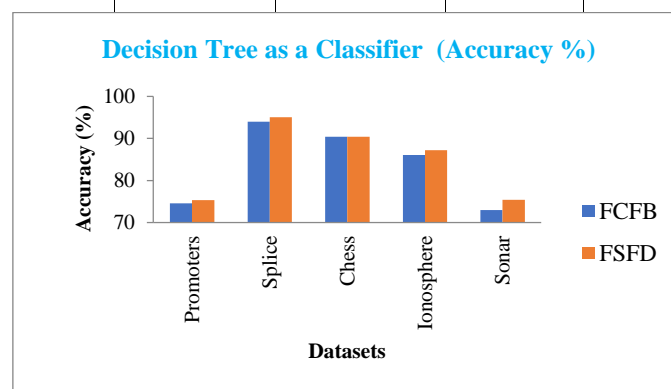


Figure 5: Accuracy comparison between FCFB algorithm and our proposed algorithm FSFD (Decision Tree as a classifier)

Table 4 shows the accuracy comparison between the well-known algorithms FCFB with our proposed algorithm FSFD. We have performed the comparison using the Decision Tree as a classifier. Only in the chess dataset the algorithm perform the same as the FCFB and there is accuracy improvement on remaining four datasets and also the average accuracy improves using the FSFD approach.

TABLE 5: ACCURACY COMPARISON BETWEEN FCFB ALGORITHM AND OUR PROPOSED ALGORITHM FSFD (NAÏVE BAYESIAN AS A CLASSIFIER)

Datasets	<i>Naïve Bayesian as a Classifier (Accuracy %)</i>	
	<i>FCFB</i>	<i>FSFD</i>
Promoters	92.43	95.28
Splice	94.17	94.87
Chess	89.24	90.43
Ionosphere	84.90	89.46
Sonar	77.78	79.71
Average	87.70	89.95

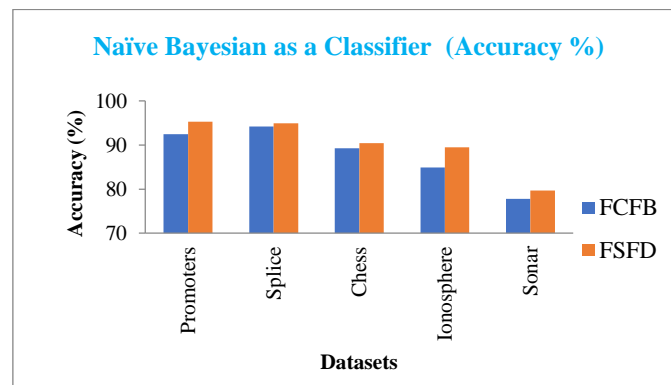


Figure 6: Accuracy comparison between FCFB algorithm and our proposed algorithm FSFD (Naïve Bayesian as a classifier)

Table 5 shows the accuracy comparison between the well-known algorithms FCFB with our proposed algorithm FSFD. We have performed the comparison using the Naïve Bayesian as a classifier. We have achieved the better performance in all the dataset and also the overall average accuracy improves.

5. Conclusion

After comparing the results of Functional dependency with Symmetric Uncertainty we found that Functional dependency gives results equivalent or better than Symmetric Uncertainty.

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First A. Author Vimalkumar B. Vaghela, is an Assistant Professor in Department of Computer Engineering at L. D. College of Engineering, Ahmedabad, Gujarat, India. He had done his Ph.D. in Relational Data Mining. He has published more than 35 research papers in international journals and conferences. He had published a book titled “Ensemble Classifier in Data Mining”. He has more than 18 years of teaching experience; his biography was Biography has been published in the Who's Who in Science and Engineering – 11th Edition, 2010-11, 2013-14, 2016-17. Written a Book with title “Operating System” in Dreamtech Publisher. Senior Professional Members of Association for Computing Machinery (ACM), Life time Professional Member of Computer Society of India (CSI) & Professional Member of International Association of Engineers (IAENG).



Second Author Kalpesh M Patel, is an Assistant Professor in Department of Computer Engineering at L D College of Engineering, Ahmedabad. He has more than 15 years of teaching experience at engineering colleges.



Third Author Tushar A. Champaneria, is an Assistant Professor in Department of Computer Engineering at Government Engineering College, Modasa. He is pursuing Ph.D. in area of IoT and He has published more than 30 research papers in international journals and conferences. He had published two patents. He has 3 years of industry experience and more than 13 years of teaching experience.