Learning in Dynamic Environments:  
Decision Trees for Data Streams

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\textbf{Abstract.} This paper presents an adaptive learning system for induction of forest of trees from data streams able to detect Concept Drift. We have extended our previous work on Ultra Fast Forest Trees (UFFT) with the ability to detect concept drift in the distribution of the examples. The Ultra Fast Forest of Trees is an incremental algorithm, that works online, processing each example in constant time, and performing a single scan over the training examples. Our system has been designed for continuous data. It uses analytical techniques to choose the splitting criteria, and the information gain to estimate the merit of each possible splitting-test. The number of examples required to evaluate the splitting criteria is sound, based on the Hoeffding bound. For multi-class problems the algorithm builds a binary tree for each possible pair of classes, leading to a forest of trees. During the training phase the algorithm maintains a short term memory. Given a data stream, a fixed number of the most recent examples are maintained in a data-structure that supports constant time insertion and deletion. When a test is installed, a leaf is transformed into a decision node with two descendant leaves. The sufficient statistics of these leaves are initialized with the examples in the short term memory that will fall at these leaves. To detect concept drift, we maintain, at each inner node, a naïve-Bayes classifier trained with the examples that traverse the node. While the distribution of the examples is stationary, the online error of naïve-Bayes will decrease. When the distribution changes, the naïve-Bayes online error will increase. In that case the test installed at this node is not appropriate for the actual distribution of the examples. When this occurs all the subtree rooted at this node will be pruned. This methodology was tested with two artificial data sets and one real world data set. The experimental results show a good performance at the change of concept detection and also with learning the new concept.

\textbf{Keywords:} Concept Drift, Forest of Trees, Data Streams.

\section{Introduction}

Decision trees, due to its characteristics, are one of the most used techniques for data-mining. Decision tree models are non-parametric, distribution-free, and robust to the presence of outliers and irrelevant attributes. Tree models have high degree of interpretability. Global and complex decisions can be approximated by a series of simpler
and local decisions. Univariate trees are invariant under all (strictly) monotone transformations of the individual input variables. Usual algorithms that construct decision trees from data use a divide and conquer strategy. A complex problem is divided into simpler problems and recursively the same strategy is applied to the sub-problems. The solutions of sub-problems are combined in the form of a tree to yield the solution of the complex problem. Formally a decision tree is a direct acyclic graph in which each node is either a \textit{decision node} with two or more successors or a \textit{leaf node}. A \textit{decision node} has some condition based on attribute values. A \textit{leaf node} is labelled with a constant that minimizes a given loss function. In the classification setting, the constant that minimizes the 0-1 loss function is the mode of the classes that reach this leaf.

Data streams are, by definition, problems where the training examples used to construct decision models come over time, usually one at a time. In usual real-world applications the data flows continuously at high-speed. In these situations is highly unprovable the assumption that the examples are generated at random according to a stationary probability distribution. At least in complex systems and for large time periods, we should expect changes in the distribution of the examples. A natural approach for this is to use adaptive learning algorithms, that is incremental learning algorithms that take into account concept drift. In this paper we present UFFT, an algorithm that generates forest-of-trees for data streams. The main contributions of this work are a fast method, based on discriminant analysis, to choose the cut point for splitting tests, the use of a short-term memory to initialize new leaves, the use of functional leaves to classify test cases, and the ability to detect concept drift.

The paper is organized as follows. In the next section we present related work in the area of incremental decision-tree induction. In Section 3, we present the main issues of our algorithm. The system has been implemented, and evaluated in a set of benchmark problems. The preliminary results are presented in Section 4. In the last section we resume the main contributions of this paper, and point out some future work.

2 Related Work

In this section we analyze related work in two dimensions. One dimension is related to methods to deal with concept drift. The other dimension is related to the induction of decision trees from data streams. Other works related to the work presented here include the use of more power classification strategies at tree leaves, and the use of forest of trees.

In the literature of machine learning, several methods have been presented to deal with time changing concepts \cite{13, 18, 11, 12, 7}. The two basic methods are based on \textit{Temporal Windows} where the window fixes the training set for the learning algorithm and \textit{Weighting Examples} that ages the examples, shrinking the importance of the oldest examples. These basic methods can be combined and used together. Both weighting and time window forgetting systems are used for incremental learning. A method to choose dynamically the set of old examples that will be used to learn the new concept faces several difficulties. It has to select enough examples to the learner algorithm and also to keep old data from disturbing the learning process. Older data will have a different probability distribution from the new concept. A larger set of examples allows a better...
generalization if no concept drift happened since the examples arrived [18]. The systems using weighting examples use partial memory to select the more recent examples, and therefore probably within the new context. Repeated examples are assigned more weight. The older examples, according to some threshold, are forgotten and only the newer ones are used to learn the new concept model [12].

Learning algorithms can learn a new concept using all the previously seen examples, thus not forgetting old examples, full memory, or use a data management system to locate the time point $t$ when the new concept started, time window.

When a drift concept occurs the older examples become irrelevant. We can apply a time window on the training examples to learn the new concept description only from the most recent examples. The time window can be improved by adapting its size. [18] and [11] present several methods to choose a time window dynamically adjusting the size using heuristics to track the learning process. The methods select the time window to include only examples on the current target concept. [12] presents a method to automatically select the time window size in order to minimize the generalization error.

The CVFDT [7] is an algorithm for mining decision trees from continuous-changing data streams. It extends the VFDT [3] system with the ability to detect changes in the underlying distribution of the examples. At each node CVFDT maintains the sufficient statistics to compute the splitting-test. Each time an example traverses the node the statistics are updated. After seeing $n_{min}$ examples, the splitting-test is recomputed. If a new test is chosen, the CVFDT starts growing an alternate subtree. The old one is replaced only when the new one becomes more accurate. This is a fundamental difference to our method. The CVFDT uses old data to maintain two subtrees. The UFFT with drift detection prunes the subtree when detecting a new context and only uses the current example. The CVFDT constantly verifies the validity of the splitting test. The UFFT only verifies that the examples at each node have a stationary distribution function.

Kubat and Widmer [13] describe a system that adapts to drift in continuous domains. [10] show the application of several methods of handling concept drift with an adaptive time window on the training data, select representative training examples or weight the training examples. Those systems automatically adjust the window size, the example selection and the example weighting to minimize the estimated generalization error.

In the field of combining classifiers several algorithms generate forest of trees. One of the most used strategies is Bagging [1] where different trees are obtained by using bootstrap samples from the training set. Breiman [2] presented an algorithm to randomly generate a forest of trees. Each tree depends on the values of a random vector sampled independently and with the same distribution for all trees in the forest. Breiman shows that using a random selection of features to split each node yields error rates that compare favorably to Adaboost. In our case there is no random factor. The forest of trees is obtained by decomposing a k-class problem into $k(k - 1)/2$ binary problems.

### 3 Ultra-Fast Forest Trees - UFFT

The UFFT [5] is an algorithm for supervised classification learning, that generates a forest of binary trees. The algorithm is incremental, with constant time for processing each example, works on-line, and uses the Hoeffding bound to decide when to install
a splitting test in a leaf leading to a decision node. UFFT is designed for continuous
data. It uses analytical techniques to choose the splitting criteria, and the information
gain to estimate the merit of each possible splitting-test. For multi-class problems, the
algorithm builds a binary tree for each possible pair of classes leading to a forest-of-
trees. During the training phase the algorithm maintains a short term memory. Given
a data stream, a limited number of the most recent examples are maintained in a data
structure that supports constant time insertion and deletion. When a test is installed,
a leaf is transformed into a decision node with two descendant leaves. The sufficient
statistics of the leaf are initialized with the examples in the short term memory that
will fall at that leaf. The UFFT [5] has shown good results with several problems and
large and medium datasets. In this work we incorporate in UFFT system the ability to
support Concept Drift Detection. To detect concept drift, we maintain, at each inner
node, a naive-Bayes classifier trained with the examples that traverse the node. While
the distribution of the examples is stable, the online error of naive-Bayes will decrease.
When the distribution function of the examples changes, the online error of the naive-
Bayes at the elad will increase. In that case we decide that the test installed at this node is
not appropriate for the actual distribution of the examples. When this occurs the subtree
rooted at this node will be pruned. The algorithm forget the sufficient statistics and
learns the new concept with only the examples in the new concept. The drift detection
method will always check the stability of the distribution function of the examples at
each decision node. In the following sections we provide detailed information about the
most relevant aspects of the system.

The Splitting Criteria

The UFFT starts with a single leaf. When a splitting test is in-
stalled at a leaf, the leaf becomes a decision node, and two descendant leaves are gen-
erated. The splitting test has two possible results each conducting to a different leave..
The value True is associated with one branch and the value False, whith the other. The
splitting tests are over a numerical attribute and are of the form $\text{attribute}_i \leq \text{value}_j$.
We use the analytical method for split point selection presented in [14]. We choose,
for all numerical attributes, the most promising $\text{value}_j$. The only sufficient statistics
required are the mean and variance per class of each numerical attribute. This is a ma-
jor advantage over other approaches, as the exhaustive method used in C4.5 [17] and
in VFDTc [8], because all the necessary statistics are computed on the fly. This is a
desirable property on the treatment of huge data streams because it guarantees constant
time processing each example.

The analytical method uses a modified form of quadratic discriminant analysis to in-
clude different variances on the two classes$^1$. This analysis assumes that the distribution
of the values of an attribute follows a normal distribution for both classes. Let
$\phi(\bar{x}, \sigma) = \frac{1}{\sqrt{2\pi} \sigma} \exp \left( -\frac{(x-\bar{x})^2}{2\sigma^2} \right)$ be the normal density function, where $\bar{x}$ and $\sigma^2$ are the sample
mean and variance of the class. The class mean and variance for the normal density
function are estimated from the sample set of examples at the node. The quadratic
discriminant splits the $X$-axis into three intervals $(-\infty, d_1), (d_1, d_2), (d_2, \infty)$ where $d_1$
and $d_2$ are the possible roots of the equation $p(-) \phi\{(\bar{x}_-, \sigma_-)\} = p(+) \phi\{(\bar{x}_+, \sigma_+)\}$

$^1$The reader should note that in UFFT any $n$-class problem is decomposed into $n(n - 1)/2$
two-class problems.
where $p(-)$ denotes the estimated probability than an example belongs to class $-$. We pretend a binary split, so we use the root closer to the sample means of both classes. Let $d$ be that root. The splitting test candidate for each numeric attribute $i$ will be of the form $\text{Att}_i \leq d_i$. To choose the best splitting test from the candidate list we use an heuristic method. We use the information gain to choose, from all the splitting point candidates, the best splitting test. To compute the information gain we need to construct a contingency table with the distribution per class of the number of examples lesser and greater than $d_i$:

<table>
<thead>
<tr>
<th>Class</th>
<th>$\text{Att}_i \leq d_i$</th>
<th>$\text{Att}_i &gt; d_i$</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>$p_1$</td>
<td>$p_2$</td>
</tr>
<tr>
<td></td>
<td>$p_1'$</td>
<td>$p_2'$</td>
</tr>
</tbody>
</table>

The information kept by the tree is not sufficient to compute the exact number of examples for each entry in the contingency table. Doing that would require to maintain information about all the examples at each leaf. With the assumption of normality, we can compute the probability of observing a value less or greater than $d_i$. From these probabilities and the distribution of examples per class at the leaf we populate the contingency table. The splitting test with the maximum information gain is chosen. This method only requires that we maintain the mean and standard deviation for each class per attribute. Both quantities are easily maintained incrementally. In [8] the authors presented an extension to VFDT to deal with continuous attributes. They use a Btree to store continuous attribute-values with complexity $O(n\log(n))$. The complexity of the proposed method here is $O(n)$. This is why we denote our algorithm as ultra-fast. Once the merit of each splitting has been evaluated, we have to decide on the expansion of the tree. This problem is discussed in the next section.

From Leaf to Decision Node To expand the tree, a test $\text{attribute}_i \leq d_i$ is installed in a leaf, and the leaf becomes a decision node with two new descendant leaves. To expand a leaf two conditions must be satisfied. The first one requires the information gain of the selected splitting test to be positive. That is, there is a gain in expanding the leaf against not expanding. The second condition, it must exist statistical support in favor of the best splitting test, is asserted using the Hoeffding bound as in VFDT [3].

The innovation in UFFT is the method used to determine how many examples are needed to evaluate the splitting criteria. As we have pointed out, a new instance does not automatically triggers the splitting decision criteria. Only after receiving $n_{\text{min}}$ examples since the last evaluation instances will the algorithm execute the splitting test criteria. The number of examples needed till the next evaluation is computed as $(1.0/(2*\delta)) * \log(2.0/\epsilon)$, with confidence $1-\delta$ and $\epsilon$ easily derived from the Hoeffding bounds [16].

When new nodes are created, the short term memory is used. This is described in the following section.

Short Term Memory When a new leaf is created its sufficient statistics are initialized to zero. The new leaves are trained with the past examples that are in the new concept. We use a short term memory that maintains a limited number of the most recent examples. This short term memory is used to update the statistics at the new leaves when they are
created. The examples in the short term memory traverse the tree. The ones that reach
the new leaves will update the sufficient statistics of the tree. The data structure used
in our algorithm supports constant time insertion of elements at the beginning of the
sequence and constant time removal of elements at the end of the sequence.

Classification strategies at leaves To classify an unlabelled example, the example tra-
verses the tree from the root to a leaf. It follows the path established, at each de-
cision node, by the splitting test at the appropriate attribute-value. The leaf reached
classifies the example. The classification method is a naive-Bayes classifier. The use
of the naive-Bayes classifiers at the tree leaves does not enter any overhead in the
training phase. At each leaf we maintain sufficient statistics to compute the informa-
tion gain. These are the necessary statistics to compute the conditional probabilities of
\( P(x_i | \text{Class}) \) assuming that the attribute values follow, for each class, a normal dis-
tribution. Let \( l \) be the number of attributes, and \( \phi(\bar{x}, \sigma) \) denotes the standard normal
density function for the values of attribute \( i \) that belong to a given class. Assuming
that the attributes are independent given the class, the Bayes rule will classify an ex-
ample in the class that maximizes the \( a \) posteriori conditional probability, given by:

\[
P(C_i | x) \propto \log(Pr(C_i)) + \sum_{k=1}^{l} \log(\phi(\bar{x}_i, s_i^k)).
\]

There is a simple motivation for this option. UFFT only changes a leaf to a decision node when there is a sufficient number
of examples to support the change. Usually hundreds or even thousands of examples
are required. To classify a test example, the majority class strategy only use the infor-
mation about class distributions and does not look for the attribute-values. It uses only a
small part of the available information, a crude approximation to the distribution of the
examples. On the other hand, naive-Bayes takes into account not only the prior distri-
bution of the classes, but also the conditional probabilities of the attribute-values given
the class. In this way, there is a much better exploitation of the information available at
each leaf.

Forest of Trees The splitting criteria only applies to two class problems. In the original
paper [14] and for a batch-learning scenario, this problem was solved using, at each
decision node, a 2-means cluster algorithm to group the classes into two super-classes.
Obviously, the cluster method can not be applied in the context of learning from data
streams. We propose another methodology based on round-robin classification [4]. The
round-robin classification technique decomposes a multi-class problem into \( k \) binary
problems, that is, each pair of classes defines a two-classes problem. In [4] the author
shows the advantages of this method to solve n-class problems. The UFFT algorithm
builds a binary tree for each possible pair of classes. For example, in a three class
problem (A,B, and C) the algorithm grows a forest of binary trees, one for each pair:
A-B, B-C, and A-C. In the general case of \( n \) classes, the algorithm grows a forest of
\( \frac{n(n-1)}{2} \) binary trees. When a new example is received during the tree growing phase
each tree will receive the example if the class attached to it is one of the two classes in
the tree label. Each example is used to train several trees and neither tree will get all
examples. The short term memory is common to all trees in the forest. When a leaf in
a particular tree becomes a decision node, only the examples corresponding to this tree
are used to initialize the new leaves.
**Fusion of Classifiers**  When doing classification of a test example, the algorithm sends the example to all trees in the forest. The example will traverse the tree from root to leaf and the classification registered. Each of the trees in the forest makes a prediction. This prediction takes the form of a probability class distribution. Taking into account the classes that each tree discriminates, these probabilities are aggregated using the sum rule \[9\]. The most probable class is used to classify the example. Note that some examples will be forced to be classified erroneously by some of the binary base classifiers. This is because each classifier must label all examples as belonging to one of the two classes it was trained on.

**Concept Drift Detection**  The UFFT algorithm maintains, at each node of all decision trees, a naive-Bayes classifier. The naive-Bayes model is constructed using the examples that traverse the node. The basic idea of the drift detection method is to control the error-rate of the naive-Bayes classifier. If the distribution of the examples that traverse a node is stationary, the error rate of naive-Bayes decreases. If there is a change on the distribution of the examples the naive-Bayes error will increase \[15\]. When the system detect an increase of the naive-Bayes error in a given node, an indication of a change in the distribution of the examples, this suggest that the splitting-test that have been installed at this node is no more appropriate. In such cases, all the subtree rooted at that node is pruned, and the node becomes a leaf. All the sufficient statistics of the leaf are initialized using the examples in the new context from the short term memory.

We designate as context a set of contiguous examples where the distribution is stationary. We assume that the data stream is a set of contexts. The goal of the method is to detect when in the sequence of examples of the data stream there is a change from one context to another context.

When a new example becomes available, it will cross the corresponding binary decision trees from the root through a leaf. At each node, the naive Bayes installed at that node classify the example. The example will be or correctly classified or an error occur. For a set of examples the error is a random variable from Bernoulli trials. The Binomial distribution gives the general form of the probability for the random variable that represents the number of errors in a sample of \(n\) examples. We use the following estimator for the true error of the classification function \(p_i \equiv (error_i/i)\) where \(i\) is the number of examples and \(error_i\) is the number of examples misclassified in the present context.

A cause for estimation error is the variance of the estimate. Even with an unbiased estimator, the observed value of the estimator is likely to vary from one experiment to another. The variance of the distribution governing the estimator decreases as the number of examples increase. We estimate the variance using the following estimator to the standard deviation \(s_i \equiv \sqrt{\frac{error_i(1-error_i)}{i}}\), where \(i\) is the number of examples observed within the present context. For sufficient large values of the example size, the Binomial distribution is closely approximated by a Normal distribution with the same mean and variance. Considering that the probability distribution is unchanged when the context is static, then the \(N\%\) confidence interval for \(p\) with \(n > 30\) examples is approximately \(p \pm \alpha \ast s_i\). The drift detection method manages two registers during the training of
the learning algorithm, $p_{\text{min}}$ and $s_{\text{min}}$. Every time a new example $i$ is processed those values are updated when $p_i + s_i$ is lower or equal than $p_{\text{min}} + s_{\text{min}}$.

We use a warning level to ensure the optimal size of the time window. The time windows will contain the old examples that are on the new context. And a minimal number of examples on the old context. This warning level is reached when a new examples, $i$, is suspected of being in the new context, $p_i + s_i \geq p_{\text{min}} + 1.5 \times s_{\text{min}}$. This example will be the start point of the time window. The time window is closed when the current $p_i + s_i$ is greater or equal than $p_{\text{min}} + 3 \times s_{\text{min}}$. This will be where the new context is declared. Figure 1 details the time window structure. With this method of learning and forgetting we ensure a way to continuously keep a model better adapted to the present context. The method uses the information already available to the learning algorithm and does not require additional computational resources.

4 Experimental Work

The experimental work was done using artificial data previously used in [13] and a real time problem described in [6]. All datasets are available in the Internet.

Artificial Datasets The artificial problems allow us to choose the point of drift and the form of changing drift. One dataset (circles) has a gradual context drift. The other (sine2) has an abrupt context drift. Both datasets have 2 contexts. 10000 examples in each context. Each dataset is composed of 20000 random generated examples. The test datasets have 100 examples from the last context in the train dataset. This characteristics allow us to assess the performance of the method in various conditions. The dataset
with an abrupt concept drift has two relevant attributes. The results (figure 2) show a significantly advantage for using UFFT with context drift detection versus UFFT with no drift detection. For both datasets. The results obtained for the UFFT with drift detection shown no overhead on the processing time and no need of more computational resources.

The Electricity Market Dataset The data used in this experiments was first described by M. Harries [6]. The data was collected from the Australian New South Wales Electricity Market. The prices are not fixed and are affected by demand and supply of the market. The prices in this market are set every five minutes. We performed a several experiments for detecting the lower and upper bound of the error rate. The results appear in figure 2. To evaluate the drift detection method suggested we designed three sets of experiments. The sets of experiments were conducted to find a lower and upper bound to the performance of the proposed method. We used two different test datasets. One test dataset with only the examples referring to the last day observed and the other with the last week of examples recorded. All the other examples are in the train dataset. The experiment using UFFT with drift detection show a significant better result than those obtained for the lower bounds. This is a real world dataset where we do not know where the context is changing.

5 Conclusions

This work presents an incremental learning algorithm appropriate for processing high-speed numerical data streams with the capability to adapt to concept drift. The UFFT system can process new examples as they arrive, using a single scan of the training data. The method is fast, based on discriminant analysis, to choose the cut point for splitting tests. The sufficient statistics required by the analytical method can be computed in an incremental way, guaranteeing constant time to process each example. This analytical method is restricted to two-class problems. We use a forest of binary trees to solve problems with more than 2 classes. Other contributions of this work are the use of a short-term memory to initialize new leaves, the use of functional leaves to classify test cases, and the use of a dynamic and sound method to decide how many examples are needed to evaluate candidate splits. The empirical evaluation of our algorithm, clear shows the advantages of using more powerful classification strategies at tree leaves. The performance of UFFT when using naive-Bayes classifiers at tree leaves is competitive to the state of the art in batch decision tree learning, using much less computational resources. The main contribution of this work is the ability to detect changes in the class-distribution of the examples. The system maintains, at each inner node, a naive-Bayes classifier trained with the examples that cross the node. While the distribution
of the examples is stationary, the online error of naive-Bayes will decrease. When the
distribution changes, the naive-Bayes online error will increase. In that case the test
installed at this node is not appropriate for the actual distribution of the examples. When
this occurs all the subtree rooted at this node will be pruned. naive-Bayes classifier
central idea on this work is the control of the training dataset that goes through to the
learning algorithm. The algorithm forget the old examples and learns the new concept
with only the examples in the new concept. This methodology was tested with two
artificial data sets and one real world data set. The experimental results show a good
performance at the change of concept detection and also with learning the new concept.

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