

Stream Analysis of Incoming Events Using Different Data Analysis Methods

Bc. Matúš Cimerman, Dr. Jakub Ševcech

Goals:

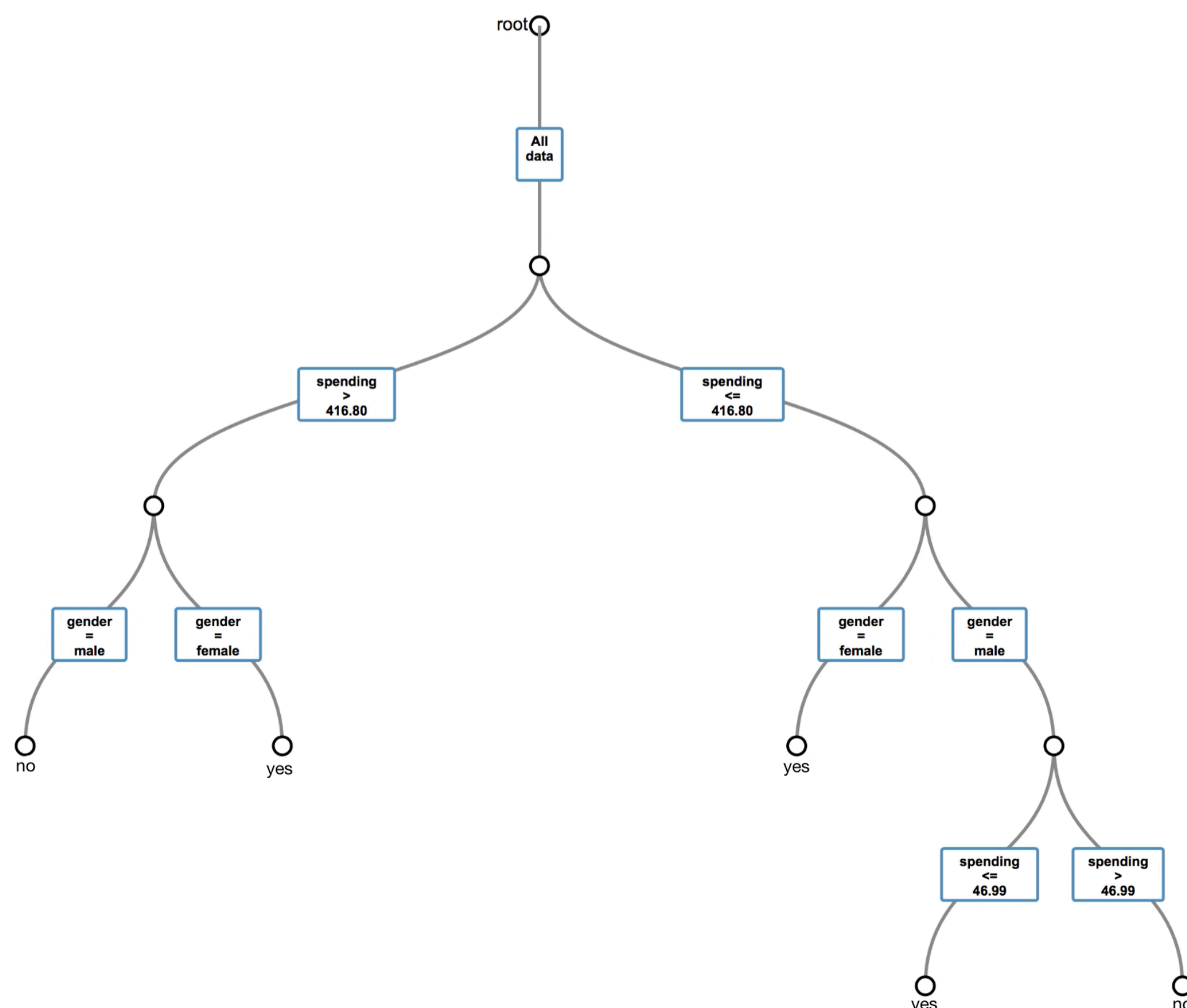
- Real-time animated model visualization.
- Ease of model interpretation for data domain experts without machine learning algorithms knowledge.
- Model is adapting to drifts and visualizing drift adaptation.
- Accuracy of used classification method is comparable to similar approaches.

Hoeffding adaptive trees:

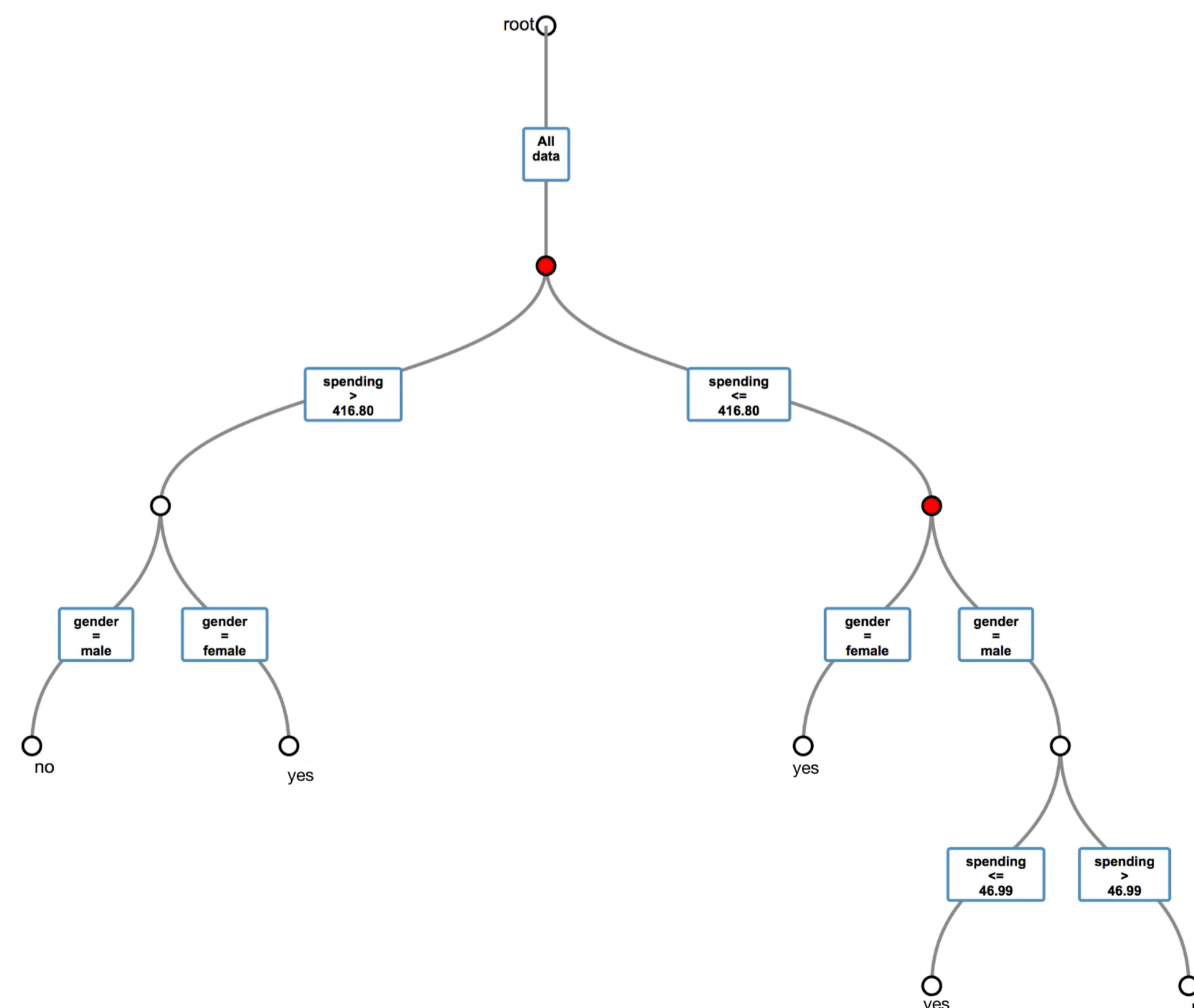
- We are using Hoeffding trees with ADWIN adaptive sliding window in task of classification.
- Method successfully discover drifts and adapts to them.
- Tree consists of learning and split nodes. Learning nodes are leafs which can split. Split nodes are also drift detectors.
- When drift is detected, alternating tree starts growing.
- If alternating tree has lower error rate, it replaces its origin or is erased.
- Hoeffding bound is used to measure split and alternating trees confidence.
- Achieved accuracy using artificial dataset was 0.89 and Air dataset was 0.656.
- In qualitative experiment we evaluated ability to identify drifts, all participants precisely identified drift influencing tree model.

Discovering drift during real-time training:

1. Tree in stable phase



2. Drift was discovered



3. Old tree is being replaced with alternating tree

