Imbalanced-learn: A Python Toolbox to Tackle the Curse of Imbalanced Datasets in Machine Learning

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Abstract

imbalanced-learn is an open-source python toolbox aiming at providing a wide range of methods to cope with the problem of imbalanced dataset frequently encountered in machine learning and pattern recognition. The implemented state-of-the-art methods can be categorized into 4 groups: (i) under-sampling, (ii) over-sampling, (iii) combination of over- and under-sampling, and (iv) ensemble learning methods. The proposed toolbox only depends on numpy, scipy, and scikit-learn and is distributed under MIT license. Furthermore, it is fully compatible with scikit-learn and is part of the scikit-learn-contrib supported project. Documentation, unit tests as well as integration tests are provided to ease usage and contribution. The toolbox is publicly available in GitHub https://github.com/scikit-learn-contrib/imbalanced-learn

Keywords: Imbalanced Dataset, Over-Sampling, Under-Sampling, Ensemble Learning, Machine Learning, Python.

1. Introduction

Real world datasets commonly show the particularity to have a number of samples of a given class under-represented compared to other classes. This imbalance gives rise to the “class imbalance” problem (Prati et al., 2009) (or “curse of imbalanced datasets”) which is the problem of learning a concept from the class that has a small number of samples.

The class imbalance problem has been encountered in multiple areas such as telecommunication managements, bioinformatics, fraud detection, and medical diagnosis, and has been considered one of the top 10 problems in data mining and pattern recognition (Yang and Wu, 2006; Rastgoo et al., 2016). Imbalanced data substantially compromises the learning process, since most of the standard machine learning algorithms expect balanced class distribution or an equal misclassification cost (He and Garcia, 2009). For this reason, several ap-
proaches have been specifically proposed to handle such datasets. Such standalone methods have been implemented mainly in R language (Torgo, 2010; Kuhn, 2015; Dal Pozzolo et al., 2013). Up to our knowledge, however, there is no python toolbox allowing such processing while cutting edge machine learning toolboxes are available (Pedregosa et al., 2011; Sonnenburg et al., 2010).

In this paper, we present the imbalanced-learn API, a python toolbox to tackle the curse of imbalanced datasets in machine learning. The following sections present the project vision, a snapshot of the API, an overview of the implemented methods, and finally, the conclusion of this paper, including future functionalities for the imbalanced-learn API.

2. Project management

Quality insurance In order to ensure code quality, a set of unit tests is provided leading to a coverage of 99% for the release 0.1.8 of the toolbox. Furthermore, the code consistency is ensured by following PEP8 standards and each new contribution is automatically checked through landscape, which provides metrics related to code quality.

Continuous integration To allow user and developer to either use or contribute to this toolbox, Travis CI is used to easily integrate new code and ensure back-compatibility.

Community-based development All the development is performed in a collaborative manner. Tools such as git, GitHub, and gitter are used to ease collaborative programming, issue tracking, code integration, and idea discussions.

Documentation A consistent API documentation is provided using sphinx and numpydoc. An additional installation guide and examples are also provided and centralized on GitHub.1

Project relevance At the edition time, the repository is visited no less than 2,000 per week, attracting about 300 unique visitors per week. Additionally, the toolbox is supported by scikit-learn through the scikit-learn-contrib projects.

3. Implementation design

```python
from sklearn.datasets import make_classification
from sklearn.decomposition import PCA
from imblearn.over_sampling import SMOTE

# Generate the dataset
X, y = make_classification(n_classes=2, weights=[0.1, 0.9],
n_features=20, n_samples=5000)

# Apply the SMOTE over-sampling
sm = SMOTE(ratio='auto', kind='regular')
X_resampled, y_resampled = sm.fit_sample(X, y)
```

Listing 1: Code snippet to over-sample a dataset using SMOTE.

The implementation relies on numpy, scipy, and scikit-learn. Each sampler class implements three main methods inspired from the scikit-learn API: (i) fit computes the parameter values which are later needed to resample the data into a balanced set; (ii)

1. https://github.com/scikit-learn-contrib/imbalanced-learn
sample performs the sampling and returns the data with the desired balancing ratio; and (iii) fit_sample is equivalent to calling the method fit followed by the method sample. A class Pipeline is inherited from scikit-learn toolbox to automatically combine samplers, transformers, and estimators.

4. Implemented methods

The imbalanced-learn toolbox provides four different strategies to tackle the problem of imbalanced dataset: (i) under-sampling, (ii) over-sampling, (iii) a combination of both, and (iv) ensemble learning. The following subsections give an overview of the techniques implemented.

4.1 Notation and background

Let $\chi$ an imbalanced dataset with $\chi_{\text{min}}$ and $\chi_{\text{maj}}$ being the subset of samples belonging to the minority and majority class, respectively. The balancing ratio of the dataset $\chi$ is defined as:

$$r_\chi = \frac{|\chi_{\text{min}}|}{|\chi_{\text{maj}}|},$$

where $|\cdot|$ denotes the cardinality of a set. The balancing process is equivalent to resample $\chi$ into a new dataset $\chi_{\text{res}}$ such that $r_\chi > r_{\chi_{\text{res}}}$.

4.2 Under-sampling

Under-sampling refers to the process of reducing the number of samples in $\chi_{\text{maj}}$. The implemented methods can be categorized into 2 groups: (i) fixed under-sampling and (ii) cleaning under-sampling.

*Fixed under-sampling* refer to the methods which perform under-sampling to obtain the appropriate balancing ratio $r_{\chi_{\text{res}}}$. The implemented methods perform the under-sampling based on different criteria such as: (i) random selection, (ii) clustering, (iii) nearest neighbours rule (i.e., *NearMiss* (Mani and Zhang, 2003)), and (iv) classification accuracy (i.e., *instance hardness threshold* (Smith et al., 2014)).

In the contrary to the previous methods, *cleaning under-sampling* do not allow to reach specifically the balancing ratio $r_{\chi_{\text{res}}}$, but rather clean the feature space based on some empirical criteria. These criteria are derived from the nearest neighbours rule, namely: (i) *condensed nearest neighbours* (Hart, 1968), (ii) *edited nearest neighbours* (Wilson, 1972), (iii) *one-sided selection* (Kubat et al., 1997), (iv) *neighbourhood cleaning rule* (Laurikkala, 2001), and (v) *Tomek links* (Tomek, 1976).

4.3 Over-sampling

In the contrary to under-sampling, data balancing can be performed by over-sampling such that new samples are generated in $\chi_{\text{min}}$ to reach the balancing ratio $r_{\chi_{\text{res}}}$. Two methods are currently available: (i) *Random over-sampling* is performed by randomly replicating the samples of $\chi_{\text{min}}$ to obtain the appropriate balancing ratio $r_{\chi_{\text{res}}}$ and *SMOTE* which randomly generate new samples between tuple of nearest neighbours of $\chi_{\text{min}}$ (Chawla et al.,...
Different variants of this algorithm have been proposed: SMOTE borderline 1 & 2 (Han et al., 2005) and SMOTE SVM (Nguyen et al., 2011).

4.4 Combination of over- and under-sampling

SMOTE over-sampling can lead to over-fitting which can be avoided by applying cleaning under-sampling methods (Prati et al., 2009). In that regard, Batista et al. (2003) combined SMOTE either with Tomek links or edited nearest neighbours.

4.5 Ensemble learning

Under-sampling methods imply that samples of the majority class are lost during the balancing procedure. Ensemble methods offer an alternative to use most of the samples. In fact, an ensemble of balanced sets is created and used to later train any classifier. Two methods are available to build such ensemble proposed by Liu et al. (2009): EasyEnsemble and BalanceCascade. The former is based on iteratively applying the random under-sampling method to build several sets, each of them with a desired balancing ratio $r_{x, c}$. The latter differs such that a classifier is used at each iteration to determine the class of the randomly selected samples. Misclassified samples are kept and propagated in the next subset.

5. Future plans and conclusion

In this paper, we shortly presented the foundations of the imbalanced-learn toolbox vision and API. As avenues for future works, additional methods based on prototype-instance selection, generation, and reduction will be added as well as additional user guides.

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