Growing a multi-class classifier with a reject option

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ABSTRACT

In many classification problems objects should be rejected when the confidence in their classification is too low. An example is a face recognition problem where the faces of a selected group of people have to be classified, but where all other faces and non-faces should be rejected. These problems are typically solved by estimating the class densities and assigning an object to the class with the highest posterior probability. The total probability density is thresholded to detect the outliers. Unfortunately, this procedure does not easily allow for class-dependent thresholds, or for class models that are not based on probability densities but on distances. In this paper we propose a new heuristic to combine any type of one-class models for solving the multi-class classification problem with outlier rejection. It normalizes the average model output per class, instead of the more common non-linear transformation of the distances. It creates the possibility to adjust the rejection threshold per class, and also to combine class models that are not (all) based on probability densities and to add class models without affecting the boundaries of existing models. Experiments show that for several classification problems using class-specific models significantly improves the performance.

1. Introduction

In standard problems one has to classify an object and assign it to one of a set of known classes. In practice one also has to reject the objects that do not fit to any of the classes (Dubuisson et al., 1985). In these applications some classes may be known, but novel classes can appear and these are unknown. In a face recognition problem a model for each person in the training set has to be trained. The system should recognize a novel person and it should not assign this outlier person to one of the known persons. Furthermore, an extra practical demand is that the system should be easily extendible to include new persons, and it should be simple to remove known persons. Moreover, such an extension should not affect the decision boundaries between existing models. These types of demands are not only typical for face recognition (Kang and Choi, 2006), but also for the classification of crops, industrial products, disease detection in medical imaging etc.

The standard approach to rejection in pattern recognition is to estimate the class conditional probabilities, and to reject the most unreliable objects, that is, the objects that have the lowest class posterior probabilities. This is called the ambiguity reject (Chows rule, Chow, 1970). This reject rule is optimal when the posterior probabilities are estimated without error. In the case of estimation errors, it was recognized in Fumera et al., 2000 that a per-class threshold may be required.

Furthermore, using the class posterior probability for rejection ignores the possibility of having objects from unknown classes. These objects do not typically appear in areas with a low posterior probability (i.e. in areas between the known classes), but they are often distributed around the known classes, where the total data probability density is low, but the posteriors are high. In Dubuisson and Masson, 1993 the ambiguity reject was extended for the distance reject in which objects are rejected for which the full data density is below a threshold. This can be seen as outlier detection, or novelty detection, and numerous other outlier detection algorithms in a wide range of scientific fields have been proposed (Davies and Gather, 1993; Japkowicz et al., 1995; Tarassenko et al., 1995; Cerioli and Riani, 1999; Baker et al., 1999; Pan et al., 2000; Ramaswamy et al., 2000; Tax and Duin, 2001; Marsland, 2001).

It appears that some of these outlier detection methods do not rely on a probability density estimate. To estimate a probability density requires a large amount of training data, and when the feature space is large in comparison to the training set size, density estimators suffer from the curse of dimensionality (Duda et al., 2001). It is therefore often better to avoid an explicit density estimation and to use an approximate model. Unfortunately, this makes the combination of the models to a multi-class classifier more complex, in particular when one wants to do more than simple voting. Confusion often occurs in situations where objects are accepted by more than one model. Unfortunately, in many cases it is just two models, and in this situation voting is not applicable.

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For these situations the soft outputs of the models have to be compared. But because each model may have a different way to measure the similarity of an object to its class, the output values of the different class models have to be normalized.

In this paper we investigate and compare two rescaling heuristics for one-class models. Both heuristics are constructed such that the decision boundaries between the classes and the outliers are not affected. The first scaling makes use of the assumption that all class models give a fixed output for outlier objects, and for that it requires a non-linear scaling of distances. The second scaling assumes that the average output for a class is constant, and assumes that classes are relatively well sampled. In Section 2 we start with discussing the standard approach of rejecting objects. Next, the combination of models and the required normalization are presented in Section 3. In Section 4 the experimental evaluation is done and the paper finishes with conclusions in Section 5.

2. Multi-class classifiers with reject and class models

Assume we are given objects $x$ from $c$ classes $o_1, \ldots, o_c$, with prior probabilities $p(o_i)$. All objects are represented by $p$-dimensional feature vectors in a bounded area in the feature space: $x \in \mathcal{S} \subset \mathbb{R}^p$. A training set $X^p = \{x_j, j = 1, \ldots, n_l\}$ is available for each of the classes $o_i$. The standard pattern recognition approach to classification is to estimate the class conditional probabilities $p(x_i|o_i)$, $i = 1, \ldots, c$. By applying Bayes rule the posterior probabilities $p(o_i|x)$ can be computed using the class conditional probabilities and the class priors:

$$p(o_i|x) = \frac{p(x_i|o_i)p(o_i)}{\sum_{j=1}^{c} p(x_i|o_j)p(o_j)} = \frac{p(x_i|o_i)p(o_i)}{p(x)}.$$  (1)

In the standard rejection approach, the ambiguity reject (Chow, 1970), the objects $x$ are rejected for which the maximum posterior probability $max_i p(o_i|x)$ is below a threshold.

In real applications objects from other, novel classes may appear. This situation can be modeled by an extra reject (or outlier) class $o_0$ that has a uniform distribution in the area $\mathcal{S}$. To distinguish this outlier class from the $c$ known classes, one can put a threshold on the total data density of the known classes (Bishop, 2006). The total classifier with reject therefore becomes:

$$y = \begin{cases} o_0 & p(x) \leq \theta, \\
 o_i & p(x_i|o_0) > p(o_i|x), \quad i \neq j \quad \text{and} \quad p(x) > \theta. \end{cases}$$  (2)

This approach is suitable when a sufficiently large training sample is available for all of the classes and when the training sample is not contaminated by outliers. In this case $p(x|x_i)$ can be estimated reliably by some model $\hat{p}(x|o_i)$. A first problem may be that the different classes in the training data may be contaminated by different amounts of outliers. In that case a different rejection threshold $\theta_i$ per class (Fumera et al., 2000) has to be used. In this case a density-based one-class model for class $o_i$ is obtained:

$$y = \begin{cases} o_0 & \hat{p}(x|o_i) < \theta_i \\
 o_i & \text{otherwise}. \end{cases}$$  (3)

Even when we know the class priors and we are using proper density models (as in (3)), we cannot just use the standard Bayes rule (Eq. (1)) for finding the most probably class. The Bayes rule does not incorporate the model thresholds $\theta_i$, and these thresholds may vary significantly in value, especially when classes have a large spread. For classes with a large spread, the probability density values tend to be low, because the probability densities are normalized to integrate to one. On the other hand, classes that are very compact will have a much higher probability densities. When a single rejection threshold is chosen in the standard Bayes rule, most of the rejected objects will therefore come from the class with the highest spread, while (almost) none of the objects from a very compact class is rejected.

A second problem is that to apply Bayes rule (1) a good estimate of the class priors $p(o_i)$ should be available. When the training set reflects well what can be expected in the practical application, these priors can be simply obtained. For situations that new classes may appear, for instance because new types of diseases or new types of defects may appear in the objects that should be classified, it may be hard to find these priors.

A third significant problem for formulation (2) is that density estimation is a hard problem. For high dimensional feature spaces many training objects are required to avoid the curse of dimensionality (Duda et al., 2001). When a limited training set is available, approximations to the class densities have to be made, like k-means clustering centers, self-organizing maps, subspace models using PCA or hypersphere models inspired by the support vector machines (Tax, 2001). These methods often use a distance to prototypes or subspaces, and are therefore called distance-based class models. In contrast to the density models, the distance-based class models give a high output to the outliers:

$$\hat{y} = \begin{cases} o_0 & d_i(x) > \theta_i \\
 o_i & \text{otherwise}, \end{cases}$$  (4)

where $d_i(x)$ is the distance of object $x$ to the model of class $o_i$.

Although these distance-based class models (4) may describe a class better, they lack a common output scaling and it is not clear how they can be compared and combined. A similar problem appears when density-based models and distance-based models are combined, because one cannot directly compare (3) with (4): the first one increases while the second one decreases when one approaches a class.

To generalize formulation (2) to both density and distance-based class models, a normalization has to be defined. We define this normalization with two demands. The first demand is that the normalized output for a class is high for objects that come from that class. The second demand is that the decision boundaries of the different models between the outlier objects and their corresponding class objects are not changed.

Because each model characterizes the same outlier class with their threshold $\theta_i$, these thresholds should coincide. On the other hand, each model characterizes a different 'target' class, and therefore these class outputs have to be compared to find the most probable output class. The exact construction of the normalization is explained in the next section.

3. Combination of class models

We propose to use the following transformation for the normalization the outputs of models (3) and (4). For the density-based models we chose to use a simple linear rescaling, for the distance-based models we have a possibly nonlinear transformation $g$:

$$\hat{p}_i(x) = \begin{cases} \frac{1}{Z_p} \hat{p}(x|o_i) + p_0 & \text{density-based models}, \\
 \frac{1}{Z_d} g(d_i(x)) + d_0 & \text{distance-based models}, \end{cases}$$  (5)

with the two free parameters $Z_p, p_0$ for the density models, and $g, Z_d, d_0$ for the distance models.

To remove the first free parameter, we use the assumption that all one-class models are assumed to model the same outlier distribution with their threshold $\theta_i$. The rejection thresholds $\theta_i$ in (3) and (4) should therefore coincide for all classes. This removes one of the free parameters.

To fix the second free parameter two alternatives are possible: the first is based on the expected output for the outlier class data, the second is based on the expected output for the target class:
Objects on the rejection threshold can be fixed to any value lower than the model center, which appear to have a significant influence on the final scaling factor. Therefore in this paper the rejection threshold becomes zero.

When the outputs of the class models are normalized, we assign a new object \( z \) to the class with the highest output:

\[
\hat{y} = \begin{cases} \omega_0 & \hat{p}(x) \leq \theta, \quad \forall i \\ \omega_1 & \hat{p}(x) > \theta_i \end{cases}, \quad j \neq i \quad \text{and} \quad \hat{p}(x) > \theta_i.
\]

This classification rule is very similar to (2), with the important difference that it reproduces the decision boundaries that were obtained using the individual models (3) and (4) (except where class models overlap).

Both normalizations are shown in Fig. 1. The left subplot shows a one-dimensional dataset containing two equiprobable classes. The two classes are described by a density and a distance-based model, respectively. Their model outputs and their thresholds are drawn using solid and dashed lines. In the center subplot both class model outputs are normalized using \( \text{O-norm} \): the thresholds are set to 1 and remote outliers will have output 0. In the right subplot, the \( \text{T-norm} \) is applied. Here the rejection threshold becomes zero, while the average training object output becomes \( \pi_1 = \pi_2 = \frac{1}{2} \).

Although the philosophy behind the heuristics are different, in practice the results are often very similar. Both normalizations are constructed such that the decision boundaries between the classes and the outliers are not changed (around \( x = 0.3 \) and \( x = 3.7 \) for class \( \omega_1 \), and around \( x = 2.5 \) and \( x = 5.5 \) for class \( \omega_2 \)). Objects that are classified as outliers by the individual class models, are also rejected in both normalization schemes. Only in the area where the non-reject classes overlap (that is around \( x = 3 \) in the example shown in Fig. 1) a difference between the normalization schemes can be observed.

In the \( \text{O-norm} \) the distances are transformed in a non-linear manner. When identical models for all classes are used, this non-linear transformation changes the output for the classes in an identical manner, and the non-linear transformation has no effect on the final outcome. Changes only occur when density and distance-based models are combined. The \( \text{O-norm} \) is inspired by the transformation that transforms the Mahalanobis distance to the center of a Gaussian distribution to a true density. When the model distance can be interpreted reasonably well as a Mahalanobis distance, and the resulting output is similar enough to a density, the combination of a density output with a true density output can be very fruitful.

A drawback of the \( \text{O-norm} \) is that the output \( \hat{p} \) for a distance model is nearly flat around \( d_i = 0 \), with a constant value of \( \exp(1) \) (compare the right graphs in the center and right subplot of Fig. 1). This is important when two classes heavily overlap and the class means are close, or when a class with large variance covers a class with a much smaller variance. The outputs for the two classes \( \pi_1 \) and \( \pi_2 \) both become \( \exp(1) \) in the \( \text{O-norm} \), and it becomes hard to distinguish the two classes. The \( \text{T-norm} \) is therefore better than the \( \text{O-norm} \) for combining distance models with heavily overlapping classes. This is shown in Fig. 2. Here the two classes severely overlap. The means of the classes are located at \( \mu_1 = 2 \) and

![Fig. 1. Class model normalization. Left plot: the original outputs of two class models (a density \( \hat{p}(x) \) and a distance \( d(x) \) model) with their thresholds \( \theta_1 \) and \( \theta_0 \), indicated by the dashed lines. Center plot: the outputs rescaled using \( \text{O-norm} \). Right plot: the outputs rescaled using \( \text{T-norm} \). Note that in the center and right plot just a single threshold is defined.](image-url)
μ2 = 3, while the variances are σ12 = 6 and σ22 = 1. On both classes a support vector data description is fitted, and the outputs using the O-norm and T-norm are shown in the left and right subplot respectively. Clearly the O-norm suppresses the difference between the class outputs around x = 3, while the T-norm retains it very clearly. This difference is more pronounced in high dimensional feature spaces where differences in class variances tend to be larger.

Although the O-norm avoids the loss of class distinction for overlapping classes, it assumes that the training data for the classes is sampled well. That means that the class distributions in training and testing should be relatively similar. When the training data for a certain class is sampled such that it only covers the class area in the feature space (as may be sufficient for models that do not perform a density estimation, like the SVDD (Tax and Duin, 1999)), then the average outcome of the objects in the test set is very different from that in the training set. This may result in classes that are totally overwhelmed by other classes. Fortunately, in most applications the sampling of the training set is sufficiently reliable, as can be observed in the next section.

4. Experiments

In this section we report experiments on some multi-class datasets, for which it is beneficial to adapt different models per class. First the datasets and some class models are discussed in Section 4.1. In Section 4.2 the results are shown and discussed.

4.1. The datasets and classifiers

For the comparison of the normalizations some standard multi-class UCI dataset (Newman et al., 1998) (see Table 1) are used. To simulate a realistic real world setting, the datasets have to contain some outliers in the test set. Because of the constant output of the O-norm around d = 0, the distinction between the classes vanishes and the O-norm classifies almost all data to the ‘star’-class. The T-norm can distinguish the classes, and classifies objects around x = 3 to the ‘circle’-class.

![Fig. 2. The difference between O-norm (left plot) and T-norm (right plot) for overlapping and imbalanced classes. Because of the constant output of the O-norm around d = 0, the distinction between the classes vanishes and the O-norm classifies almost all data to the ‘star’-class. The T-norm can distinguish the classes, and classifies objects around x = 3 to the ‘circle’-class.](image)

Table 1

<table>
<thead>
<tr>
<th>Dataset</th>
<th>Train classes</th>
<th># Train objects</th>
<th>Outlier classes</th>
<th># Outlier objects</th>
<th>Dim.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Datasets with generated outliers</td>
<td>Thyroid</td>
<td>1–3</td>
<td>727</td>
<td>360</td>
<td>21</td>
</tr>
<tr>
<td>Hepatitis</td>
<td>1–2</td>
<td>155</td>
<td>77</td>
<td>19</td>
<td></td>
</tr>
<tr>
<td>Ionosphere</td>
<td>1–2</td>
<td>351</td>
<td>175</td>
<td>34</td>
<td></td>
</tr>
<tr>
<td>Glass</td>
<td>1–7</td>
<td>323</td>
<td>161</td>
<td>9</td>
<td></td>
</tr>
<tr>
<td>Datasets with classes are labeled as outliers</td>
<td>Vowel</td>
<td>1–6</td>
<td>540</td>
<td>7–11</td>
<td>450</td>
</tr>
<tr>
<td>Face</td>
<td>1–10</td>
<td>100</td>
<td>11–40</td>
<td>300</td>
<td>25*</td>
</tr>
<tr>
<td>Digits</td>
<td>1–5</td>
<td>2000</td>
<td>6–10</td>
<td>2000</td>
<td>256</td>
</tr>
<tr>
<td>Pump</td>
<td>1–3</td>
<td>1350</td>
<td>4</td>
<td>450</td>
<td>64</td>
</tr>
</tbody>
</table>

* The Face data is originally 10305 dimensional, but the feature size was reduced by applying PCA first.
A hypersphere boundary may be a poor and inflexible model for that class, but for small sample sizes it may be sufficient. Furthermore, the description can be made more flexible by applying the kernel trick, resulting in the Support Vector Data description (Tax and Duin, 2001).

**k-means class model.** Instead of using a single hypersphere for a class, a set of spheres may be more suitable. The locations of the spheres for class \( c_0 \), \( (\vec{a}_i, j = 1, \ldots, k) \), can be found by a clustering procedure, like \( k \)-means clustering (Tax, 2001). The distance to the nearest center is used as the output of the classifier:

\[
d_i(x) = \min_j \|x - \vec{a}_j\|^2
\]

(14)

In the experiments in this paper, per default \( k = 5 \).

**Nearest-neighbor model.** When each single training object is considered as the center of a hypersphere, a nearest neighbor approach is obtained. It can be generalized to consider not only the distance to the closest object, but to consider the average distance to the \( k \) nearest objects. Without the rejection option, this results in the \( k \)-nearest neighbor classifier.

The combined class models are compared to standard classifiers that have a fixed rejection threshold (as defined in (2)). In all cases, the threshold \( \theta \) is set such that 10% of the training data is rejected. Finally, a combination of \( \theta \) class models is fitted, where each class obtains its own optimized model. The optimization of the class models is done manually, by fitting the combinations of class models that create the smallest training error. Although this may introduce a bit more overfitting (and in some cases may be suboptimal), results on the test set show still satisfactory performances, as can be observed in the following section.

### 4.2. Results

In Table 2 the results for the datasets with artificial outliers are given, and in Table 3 the results for datasets with ‘real’ outliers (i.e. the outliers are from unseen classes). The best results (and the ones that are not significantly worse) are indicated in bold. The significance is computed using a paired-differences t-test on 10-fold cross validation (Dietterich, 1998). The first five lines give the results for the standard classifiers with a fixed threshold (using (2)). The threshold \( \theta \) is fixed to obtain 10% rejection. Next, the results are shown for the two normalization methods \( \text{O-norm} \) and \( \text{T-norm} \) (6) and (8). The thresholds \( \theta_i \) are fixed such that on each class a 10% rejection rate is obtained. The last two lines in the table show the results for the manually optimized models per class. In the last cases both the class models \( p(x|c_i) \), \( d_i(x) \) as the thresholds \( \theta_i \) are optimized by hand.

Having a single threshold on all the class models performs reasonably well, in particular when the classes are of the same size and shape and (some of) the classes are all relatively small. This holds for the datasets Ionosphere, Vowel and Face. Here the classes are almost balanced, and the results of the classifiers using a global threshold \( \theta \) match the performance of the classifiers using a per-class threshold \( \theta_i \).

For other classification problems it appears to be important that the thresholds per class model are adjusted. This happens in the Thyroid, Hepatitis, Glass, Digits and Pump. The classifiers with a threshold per class significantly outperform the classifiers with a fixed global threshold.

Generally, the difference between the \( \text{O-norm} \) and \( \text{T-norm} \) is not very large. This is because a large contribution to the error is the misclassification of the outlier data and the rejection is identical under the two normalizations. This is visible for the Thyroid, Face and Digits datasets. Only in cases where classes significantly overlap, differences between the normalizations can be observed. The results show a slightly better performance for the \( \text{T-norm} \) than for the \( \text{O-norm} \). A clear example is the Glass dataset. In the Glass dataset two classes overlap heavily, and one of the classes has a much smaller variance than the other. This is the situation that is shown in Fig. 2: almost all objects of one of these classes are assigned to the other class by the \( \text{O-norm} \), resulting in a high classification error.

Furthermore, the performance can be improved even further by my manual optimization of the rejection threshold. For four datasets (Thyroid, Hepatitis, Digits, Pump) the class models are identical.
5. Conclusions

In real-world classification problems, not only several classes have to be distinguished, but also outliers have to be rejected, and possibly new classes may have to be added. The standard assumption in pattern recognition that only objects from a known set of classes will appear, is not always realistic. For these situations it might be worth to develop a model for each class. When different models for different classes are defined, a normalization heuristic should be used to combine the individual class models into a multi-class classifier. When an object does not fit any of the class models, the object has to be rejected. This heuristic should be such that the addition of new models does not change the acceptance of objects by old models.

This paper presents a new normalization heuristic. The heuristic does not change the rejection boundary between the classes and outlier objects as they are defined by the individual class models, but it defines how objects that are accepted by several class models will be classified. This heuristic fixes the average class output, in contrast to the more common heuristic that fixes the output for the outliers (using a nonlinear transformation of distances). It appears that it performs better in situations where classes severely overlap. It has a higher sensitivity to differences between overlapping classes, and avoids that a larger class (both in terms of spread and number of objects) overwhelms a smaller class. The price to be paid is that the training set distribution should be similar to what is observed in testing. The experiments show that in most practical situations this demand is satisfied.

Furthermore, because the outputs of the class models are normalized, not only the class models themselves may differ in terms of the functional form of \( p_k(x) \) or \( d_k(x) \), but they may also contain different feature preprocessings (resulting in a different \( x \) per model), or they may even work in different feature spaces. The important assumption is that the models output a distance or density, and supply a threshold for the rejection of outliers. This therefore allows for the integration of completely independently constructed class models into one classification system.

One note of warning should be added. In the proposed combination of class models it is assumed that the class overlap is very severe. When large class overlap exist, good density models have to be constructed in order to distinguish the classes. In this paper we considered class models that are based on distances. In order to combine these with other models (both density-based and distance-based) ad-hoc heuristics have to be used and no proofs of optimal performance can be given.

Finally, optimizing the models per class appears to be very fruitful. A fixed model per class may easily introduce overtraining for some of the classes and undertraining for others, in particular when classes differ in size, complexity, and the amount of outliers differs in the training set of each class. By optimizing the complexity of the model to each of the classes, the final classification performance may be improved significantly.

References