Machine Learning in Telecommunications

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Roadmap

- Motivation
- Supervised Learning
- Algorithms
 - Artificial Neural Networks
 - Naïve Bayes Classifier
 - Decision Trees
- Application on VoIP in Wireless Networks

Landscape in Telecommunications

Dramatic growth of mobile data, streaming services, telepresence

- By 2019 mobile data traffic over 24 exabytes/month worldwide
- Growth in video delivery segment
- Robust growth opportunity for networking, server, and specialized hardware providers, due to:
 - mobile device capacity growth
 - advances in networked home
 - cloud services
 - user-generated content
 - Existing & emerging large access markets & services



Motivation

- Need to analyze a large amount of heterogeneous data
- Detect trends and patterns
- Characterize the Quality of Experience of various services
- Analyze the performance of various services, providers, and networks

Objectives: QoE Modeling & Analysis

How does the network performance affect the perceived quality of experience (QoE) of a user ?

- To predict the QoE based on network performance, apply machine learning and data mining algorithms, such as: Decision Trees, Support Vector Regression, Artificial Neural
 - Networks, Gaussian Naïve Bayes
- Train the models based on network measurements and opinion scores collected in the context of a service
- Demonstrate this methodology for VoIP and video services



Machine Learning

- The study of algorithms and systems that improve their performance with experience (Mitchell book)
- Experience = data / measurements / observations

Where to Use Machine Learning

- You have past data, you want to predict the future
- You have data, you want to make sense out of them (find patterns)
- You have a problem which is hard to be modeled
 - Gather input-output pairs to learn the mapping
- Measurements + intelligent behavior usually lead to some form of Machine Learning

Supervised Learning

- Learn from examples
- Would like to be able to predict an outcome of interest y for an object x
- Learn function y = f(x)
- For example, x is a VoIP call, y is an indicator of QoE
- Given data $\{<x_{i}, y_{i}>: i=1, ..., n\},$
 - x_i the representation of an **object**, i.e., predictors
 - y_i the representation of a known outcome, i.e., class labels
- Learn the function y = f(x) that generalizes from the data the "best" (has minimum average error)

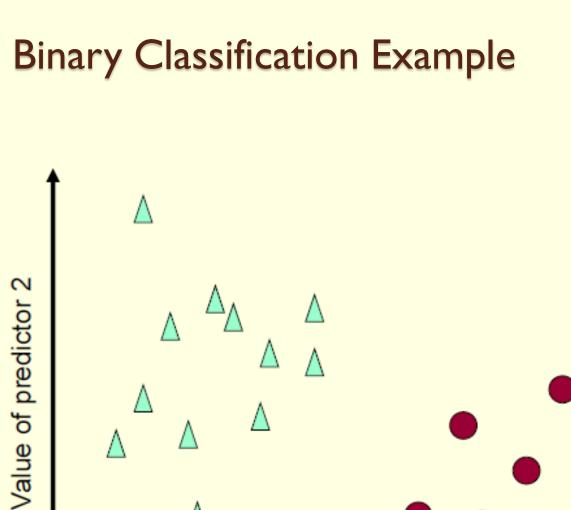


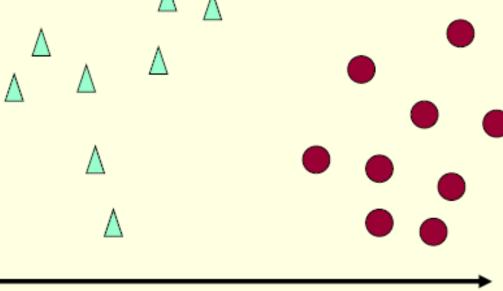
Classification vs. Regression

- Classification
 - Constructs decision surfaces
 - Predicts categorical class labels (discrete or nominal)
 - Classifies (assigns a label) to new data
- Regression
 - Constructs a regression line
 - Predicts continuous values along the line

Algorithms: Artificial Neural Networks

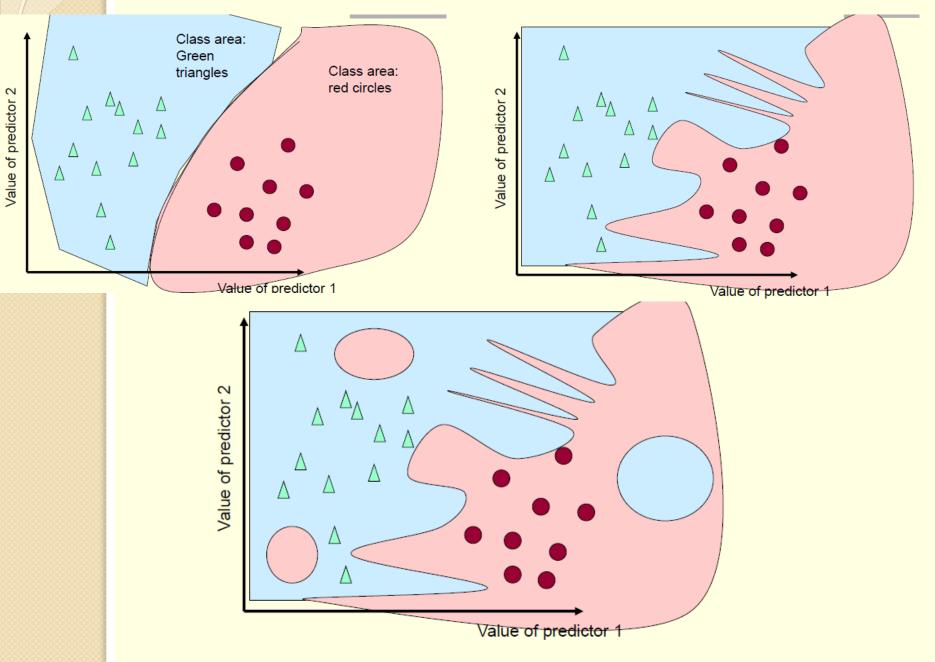






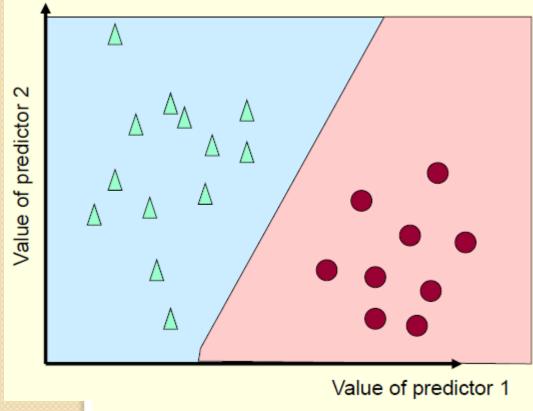
Value of predictor 1

Possible Decision Areas





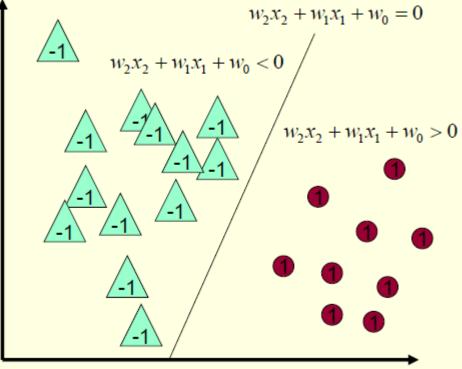
Binary Classification Example



- The simplest non-trivial decision function is the straight line
- One decision surface
- Decision surface partitions space into two subspaces
- In the case of high dimensional space, a
 hyperplane is the decision function



Specifying a Line (1)



X₁

Line equation:

- $w_2 x_2 + w_1 x_1 + w_0 = 0$ Classifier model:
- If $w_2 x_2 + w_1 x_1 + w_0 \ge 0$
- Output I

Else

• Output - I

Specifying a Line (2)

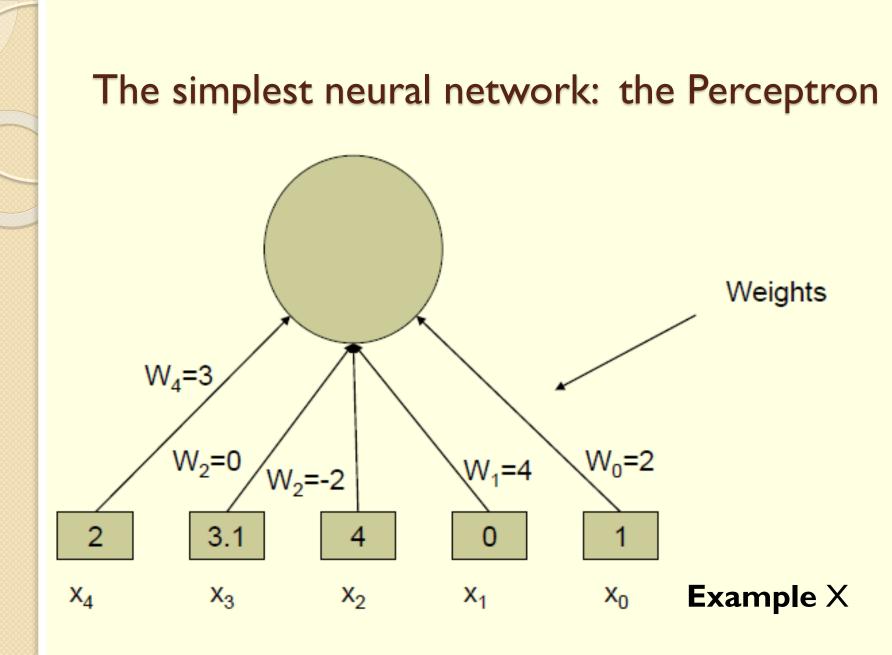
Classifier becomes

$$sgn(w_2x_2 + w_1x_1 + w_0) = sgn(w_2x_2 + w_1x_1 + w_0x_0), set x_0 = 1 always$$

Let n be the number of predictors

$$\operatorname{sgn}(\sum_{i=0}^{n} w_i x_i), \operatorname{or}$$

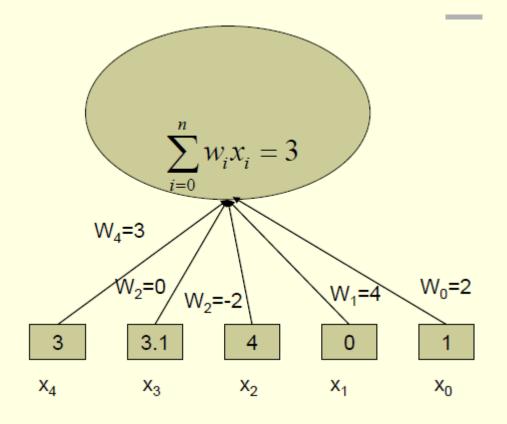
 $\operatorname{sgn}(\vec{w} \cdot \vec{x})$



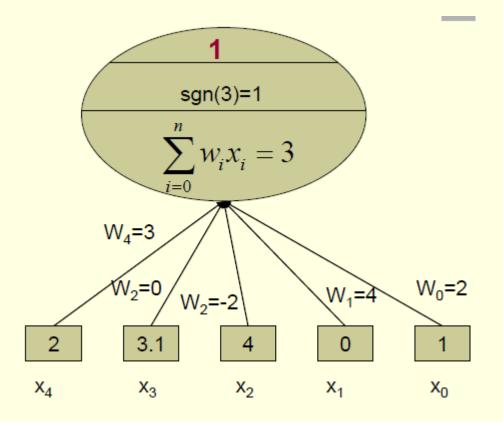
The Perceptron is a 2-layer neural network



The simpler Neural: The Perceptron



The simpler Neural: The Perceptron





Training Perceptrons

- Start with random weights
- Update in an intelligent way to improve them using the data
- Intuitively:
 - Decrease the weights that increase the sum
 - Increase the weights that decrease the sum
- Repeat for all training instances until convergence



Perceptron Training Rule

For each missclassified

example \vec{x}_d updateweights :

$$\Delta w_i = \eta (t_d - o_d) x_{i,d}$$

$$w'_i \leftarrow w_i + \Delta w_i$$

In vector form :

$$\vec{w}' \leftarrow \vec{w} + \eta (t_d - o_d) \vec{x}_d$$

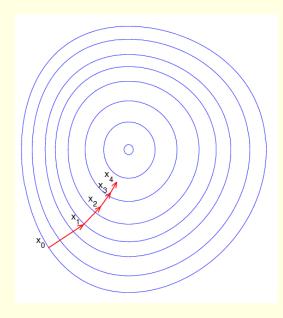
- η: arbitrary learning rate (e.g. 0.5)
- t_d: (true) label of the dth example
- o_d: output of the perceptron on the dth example
- x_{i,d}: value of predictor variable i of example d
- t_d = o_d : No change (for correctly classified examples)

Analysis of the Perceptron Training Rule

- Algorithm will always converge within finite number of iterations if the data are linearly separable
- Otherwise, it may oscillate (no convergence)

Gradient Descent

- A first-order optimization algorithm
- Finds a local minimum
- Steps proportional to the *negative* of the gradient of the function at the current point



Training by Gradient Descent

Idea:

- Define an error function
- Search for weights that minimize the error, i.e., find weights that zero the error gradient

Similar with the Perceptron training rule, but it the gradient descent:

- Always converges
- Generalizes to training networks of perceptrons (neural networks) and training networks for multicategory classification or regression

Setting Up the Gradient Descent

Squared Error: t_d label of *d*th example, o_d current output on *dth* example

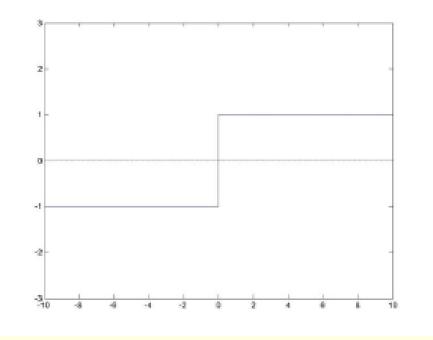
$$E(\vec{w}) = \frac{1}{2} \sum_{d \in D} (t_d - o_d)^2$$

Minima exist where gradient is zero:

$$\begin{split} \frac{\partial E}{\partial w_i} &= \frac{\partial}{\partial w_i} \frac{1}{2} \sum_{d \in D} (t_d - o_d)^2 \\ &= \frac{1}{2} \sum_{d \in D} \frac{\partial}{\partial w_i} (t_d - o_d)^2 \\ &= \frac{1}{2} \sum_{d \in D} 2(t_d - o_d) \frac{\partial}{\partial w_i} (t_d - o_d)^2 \\ &= \sum_{d \in D} (t_d - o_d) \frac{\partial}{\partial w_i} (-o_d) \end{split}$$

The Sign Function is not Differentiable

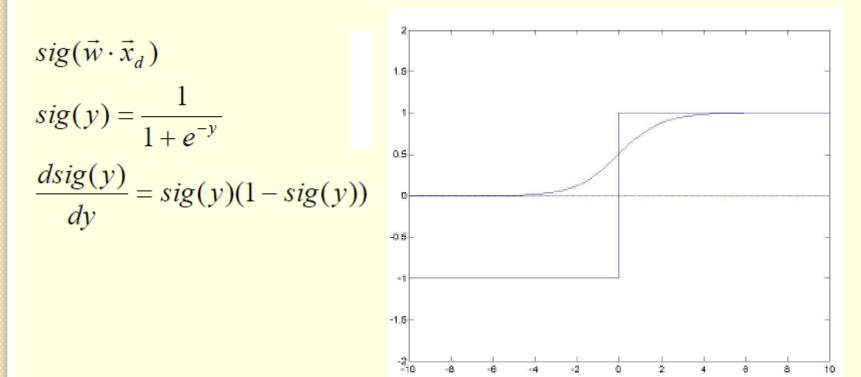
$$\frac{\partial}{\partial w_i}(-o_d) = -\frac{\partial o_d}{\partial w_i} = 0, \text{ every where except } o_d = 0$$





Use Differentiable Transfer Functions

Replace with the sigmoid



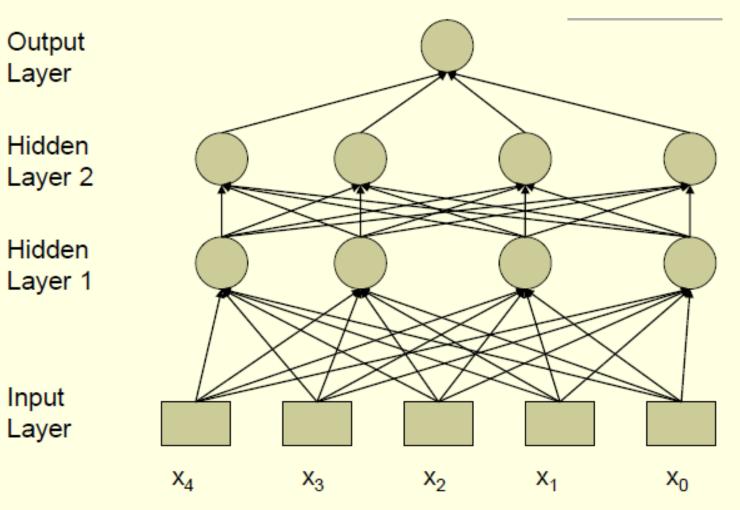
Updating the Weights with Gradient Descent

 $\vec{w} \leftarrow \vec{w} - \eta \nabla E(\vec{w})$ $\vec{w} \leftarrow \vec{w} + \eta \sum_{d \in D} (t_d - o_d) sig(\vec{w} \cdot \vec{x}_d) (1 - sig(\vec{w} \cdot \vec{x}_d)) \cdot \vec{x}_d$

- Each weight update goes through all training instances
- Each weight update more expensive but more accurate
- Always converges to a local minimum regardless of the data
- When using the sigmoid: output is a real number between 0 &I
- Thus, labels (desired outputs) have to be represented with numbers from 0 to 1



Feed-Forward Neural Networks



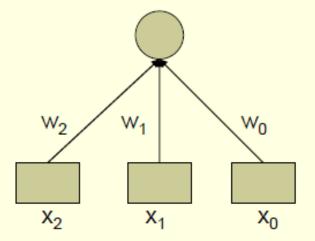
Increased Expressiveness Example: Exclusive OR

1

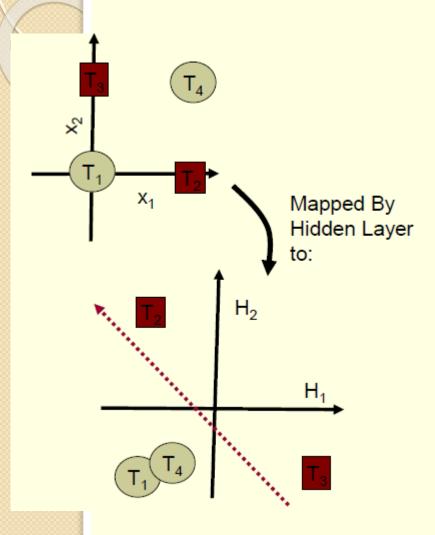
×2

0

No line (no set of three weights) can separate the training examples (learn the true function).



From the Viewpoint of the Output Layer



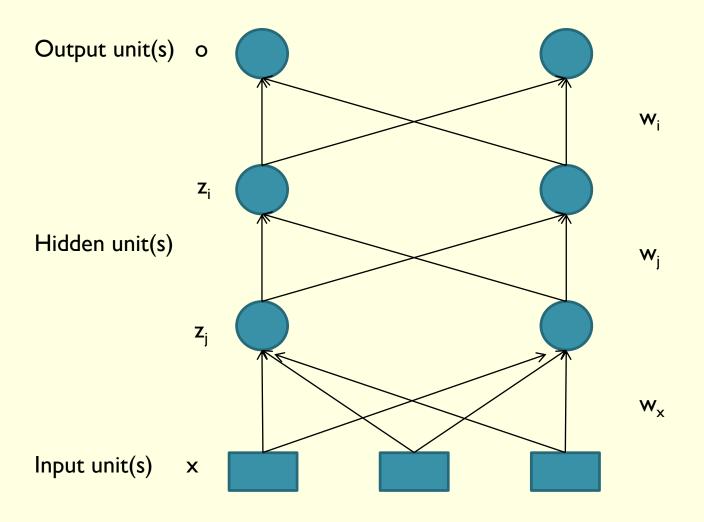
- Each hidden layer maps to a new feature space
- Each hidden node is a new constructed feature
- Original Problem may become separable (or easier)

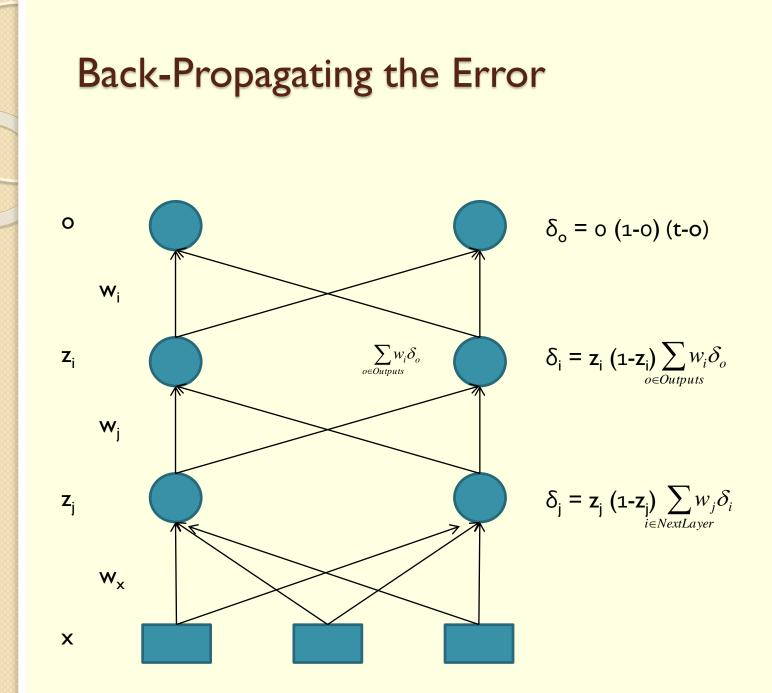
How to Train Multi-Layered Networks

- Select a network structure (number of hidden layers, hidden nodes, and connectivity)
- Select transfer functions that are differentiable
- Define a (differentiable) error function
- Search for weights that minimize the error function, using gradient descent or other optimization method
- Backpropagation



Back-Propagating the Error







Back-Propagation

- For a given input vector \vec{x}
- Notation:
- o_u output of every unit u in network
- t desired output
- $w_{i \rightarrow j}$ weight from unit *i* to unit *j*
- $x_{i \rightarrow j}$ input from unit *i* going to unit *j*

Define :

 $\delta_k = o_k (1 - o_k)(t - o_k)$, when k is the output unit

 $\delta_k = o_k (1 - o_k) \sum_{u \in \text{Outputsof unitk}} W_{k \to u} \delta_u$

Up date weights rule : $w'_{i \to j} = w_{i \to j} + \eta \delta_j x_{i \to j}$



Back-Propagation Algorithm

- Propagate the input forward through the network
- Calculate the outputs of all nodes (hidden and output)
- Propagate the error backward
- Update the weights:

$$w_{r \to t} \leftarrow w_{r \to t} - \eta \frac{\partial E(w_{r \to t})}{\partial w_{r \to t}}$$

 $w_{r \to t} \leftarrow w_{r \to t} + \eta \cdot \delta_t \cdot x_r$

Training with Back-Propagation

- Go once through all training examples & update the weights (lepoch)
- Iterate until a stopping criterion is satisfied
- The hidden layers learn new features and map to new spaces
- Training reaches a local minimum of the error surface

Overfitting with Neural Networks

- If number of hidden units (and weights) is large, it is easy to "memorize" the training set (or parts of it) and not generalize
- Typically, the optimal number of hidden units is much smaller than the input units
- Each hidden layer maps to a space of smaller dimension

Representational Power

- Perceptron: Can learn only linearly separable functions
- Functions learnable by a neural network
 - Boolean Functions: one hidden layer
 - Continuous Functions: one hidden layer and sigmoid units
 - Arbitrary Functions: two hidden layers and sigmoid units
- Number of hidden units in all cases unknown

ANN in Matlab

- Create an ANN
 - net =feedforwardnet(hiddenSizes)
- [net] = train(net,X,T) takes a **network** net, **input data** X and **target** data T and returns the **network** after training it.
- sim(net, X) takes a network net and inputs X and returns the estimated outputs Y generated by the network.
- Example
 layers = [2 4]; % 2 hidden layers with size 2 and 4, respectively
 net = feedforwardnet([2 4]);
 net = init(net); % initialize
 % traindata is a struct that contains the training set
 net = train(net, traindata.examples, traindata.labels);

% testdata is a struct that contains the testing set predictions = sim(net, testdata.examples);

Conclusions

- Can deal with both real and discrete domains
- Can also perform density or probability estimation
- Very fast classification time
- Relatively slow training time (does not easily scale to thousands of inputs)
- One of the most successful classifiers yet
- Successful design choices still a black art
- Easy to overfit or underfit if care is not applied

Algorithms: Naïve Bayes Classifier



Bayes Rule

$$P(Y|X) = \frac{P(X|Y)P(Y)}{P(X)}$$

Which is shorthand for:

 $(\forall i, j) P(Y = y_i | X = x_j) = \frac{P(X = x_j | Y = y_i) P(Y = y_i)}{P(X = x_j)}$ Random Variable It's ith possible value



Bayes Rule

$$P(Y|X) = \frac{P(X|Y)P(Y)}{P(X)}$$

Which is shorthand for:

$$(\forall i, j) P(Y = y_i | X = x_j) = \frac{P(X = x_j | Y = y_i) P(Y = y_i)}{P(X = x_j)}$$

Equivalently:

$$(\forall i, j) P(Y = y_i | X = x_j) = \frac{P(X = x_j | Y = y_i) P(Y = y_i)}{\sum_k P(X = x_j | Y = y_k) P(Y = y_k)}$$



Bayes Rule

$$P(Y|X) = \frac{P(X|Y)P(Y)}{P(X)}$$

Which is shorthand for:

$$(\forall i, j) P(Y = y_i | X = x_j) = \frac{P(X = x_j | Y = y_i) P(Y = y_i)}{P(X = x_j)}$$

Common abbreviation:

$$(\forall i, j) P(y_i|x_j) = \frac{P(x_j|y_i)P(y_i)}{P(x_j)}$$



Bayes Classifier

Training data:
 X

Sky	Тетр	Humid	Wind	Water	Enjoy
Sunny	Warm	Normal	Strong	Warm	Yes
Sunny	Warm	High	Strong	Warm	Yes
Rain	Cold	High	Strong	Warm	No
Sunny	Warm	High	Strong	Cool	Yes

Y

- Learning = estimating P(X|Y), P(Y)
- Classification = using Bayes rule to calculate P(Y | X^{new})
- X^{new} is a new example



Naïve Bayes Assumption

 $X = \langle X_1, ..., X_n \rangle$, n: dimensions of X Y discrete-valued

• X_i and X_i are conditionally independent given Y, for all $i \neq j$

$$P(X_1 \dots X_n | Y) = \prod_i P(X_i | Y)$$

Naïve Bayes classification

Bayes rule:

$$P(Y = y_k | X_1 \dots X_n) = \frac{P(Y = y_k) P(X_1 \dots X_n | Y = y_k)}{\sum_j P(Y = y_j) P(X_1 \dots X_n | Y = y_j)}$$

Assuming conditional independence:

$$P(Y = y_k | X_1 \dots X_n) = \frac{P(Y = y_k) \prod_i P(X_i | Y = y_k)}{\sum_j P(Y = y_j) \prod_i P(X_i | Y = y_j)}$$

So, the classification rule for a new example X^{new} = <X_i, ..., X_n >

$$Y^{new} \leftarrow \arg\max_{y_k} P(Y = y_k) \prod_i P(X_i | Y = y_k)$$



Naïve Bayes Algorithm

Train Naïve Bayes (examples)

 for each label y_k
 estimate P(Y = y_k)
 for each value x_{ij} of each predictor X_i
 estimate P(X_i = x_{ij}|Y = y_k)
 end
 end

$$Y^{new} \leftarrow \arg \max_{y_k} P(Y = y_k) \prod_i P(X_i | Y = y_k)$$

• Classify a new example X^{new}



Estimating Parameters: Y, X, discrete-valued

• Parameter estimation:

$$\hat{\pi}_{k} = \hat{P}(Y = y_{k}) = \frac{\#D\{Y = y_{k}\}}{|D|}$$
$$\hat{\theta}_{ijk} = \hat{P}(X_{i} = x_{ij}|Y = y_{k}) = \frac{\#D\{X_{i} = x_{ij} \land Y = y_{k}\}}{\#D\{Y = y_{k}\}}$$

What if we have continuous Xi ?

• Gaussian Naïve Bayes (GNB) assume

$$P(X_i = x \mid Y = y_k) = \frac{1}{\sigma_{ik}\sqrt{2\pi}} e^{\frac{-(x - \mu_{ik})^2}{2\sigma_{ik}^2}}$$

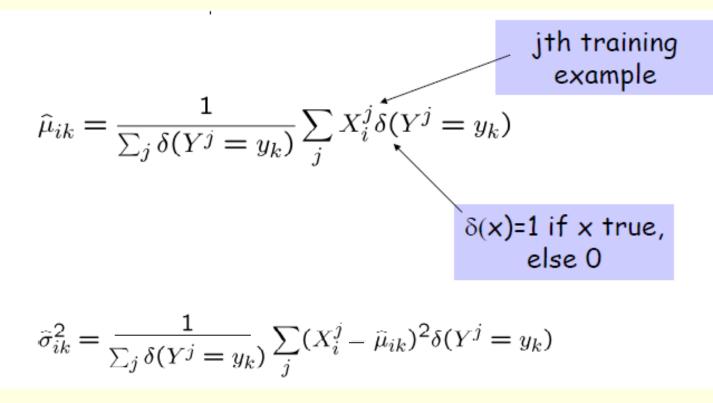
Sometimes assume variance

- is independent of Y (i.e., σi),
- or independent of Xi (i.e., σk)
- or both (i.e., σ)



Estimating Parameters: Y discrete, X_i continuous

Maximum likelihood estimates:





Naïve Bayes in Matlab

• Create a new Naïve object:

nb = NaiveBayes.fit(X,Y), X is a matrix of predictor values,Y is a vector of n class labels

- post = posterior(nb, test) returns the posterior probability of the observations in test
- Predict a value

predictedValue = predict(nb, test)

Algorithms: Decision Trees

A small dataset: Miles Per Gallon

• Suppose we want to predict MPG

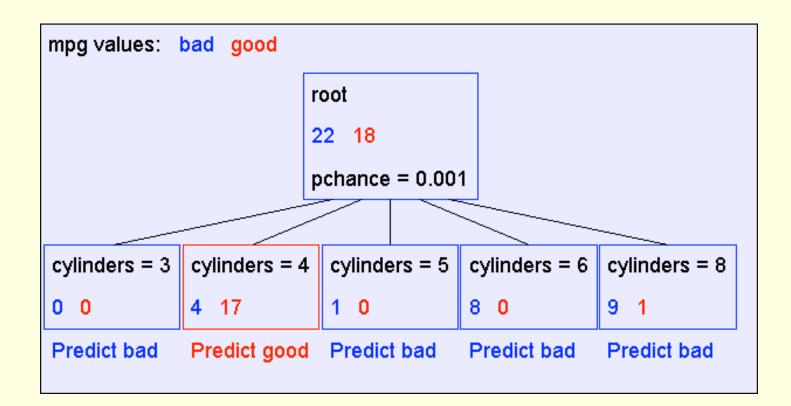
mpg	cylinders	displacement	horsepower	weight	acceleration	modelyear	maker
good	4	low	low	low	high	75to78	asia
bad	6	medium	medium	medium	medium	70to74	america
bad	4	medium	medium	medium	low	75to78	europe
bad	8	high	high	high	low	70to74	america
bad	6	medium	medium	medium	medium	70to74	america
bad	4	low	medium	low	medium	70to74	asia
bad	4	low	medium	low	low	70to74	asia
bad	8	high	high	high	low	75to78	america
	:	:	:	:	:	:	:
:	:	:	:	:	:	:	:
:	:	:	:	:	:	:	:
bad	8	high	high	high	low	70to74	america
good	8	high	medium	high	high	79to83	america
bad	8	high	high	high	low	75to78	america
good	4	low	low	low	low	79to83	america
bad	6	medium	medium	medium	high	75to78	america
good	4	medium	low	low	low	79to83	america
good	4	low	low	medium	high	79to83	america
bad	8	high	high	high	low	70to74	america
good	4	low	medium	low	medium	75to78	europe
bad	5	medium	medium	medium	medium	75to78	europe

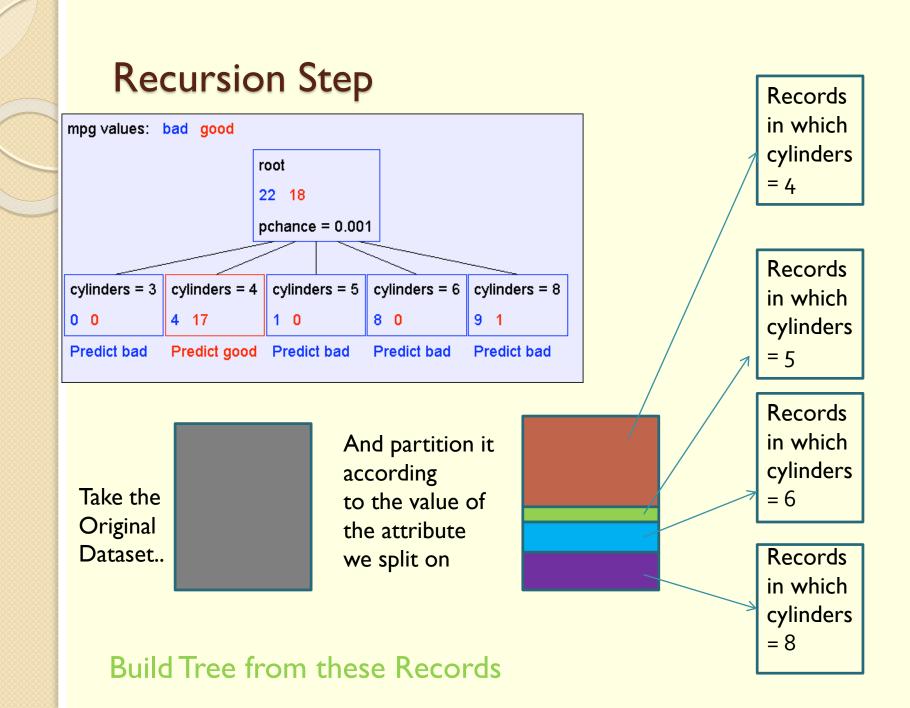
40 Records

• From the UCI repository



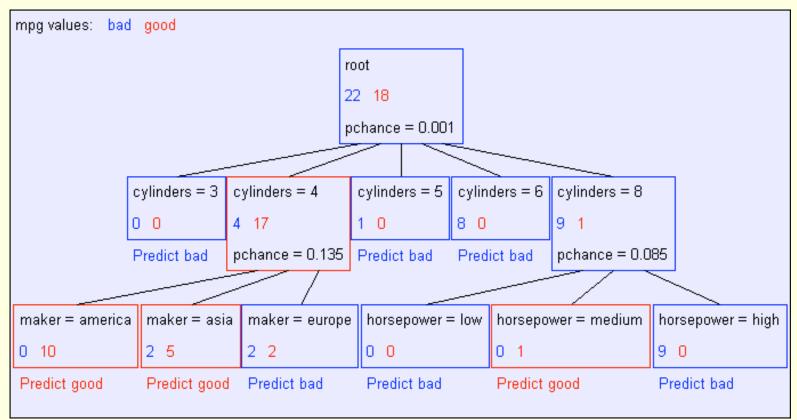
A Decision Stump





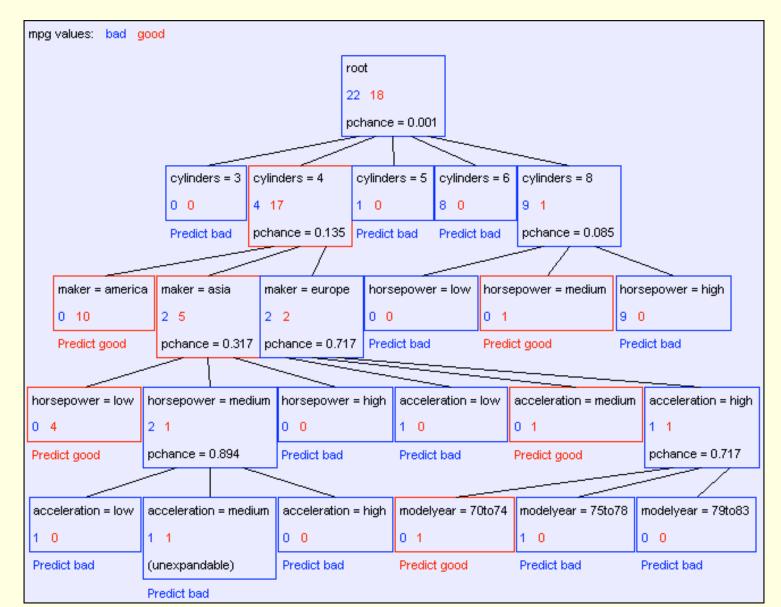


Second level of tree



Recursively build a tree from the seven records in which there are four cylinders and the maker was based in Asia (Similar recursion in the other cases)

The final tree





Classification of a new example

- Classifying a test example
- Traverse tree
- Report leaf label



Learning decision trees is hard!!!

- Learning the simplest (smallest) decision tree is an NPcomplete problem [Hyafil & Rivest '76]
- Resort to a greedy heuristic:
 - Start from empty decision tree
 - Split on next best attribute (feature)
 - Recurse
- How to choose the best attribute and the value for a split?

Entropy

Entropy characterizes our uncertainty about our source of information

• More uncertainty, more entropy!

 Information Theory interpretation: H(Y) is the expected number of bits needed to encode a randomly drawn value of Y (under most efficient code)

Information gain

Advantage of attribute – decrease in uncertainty Entropy of Y before you split

$$H(Y) = -\sum_{i=1}^{k} P(Y = y_i) \log_2 P(Y = y_i)$$

- Entropy after split
 - Weight by probability of following each branch, i.e., normalized number of records

$$H(Y \mid X) = -\sum_{j=1}^{v} P(X = x_j) \sum_{i=1}^{k} P(Y = y_i \mid X = x_j) \log_2 P(Y = y_i \mid X = x_j)$$

Information gain is difference

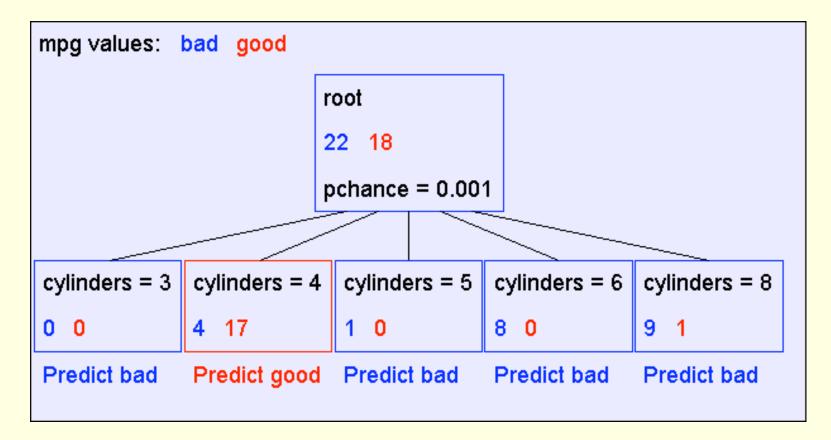
 $IG(X) = H(Y) - H(Y \mid X)$

Learning decision trees

- Start from empty decision tree
- Split on next best attribute (feature)
 - Use, for example, information gain to select attribute
 - Split on arg max $IG(X_i) = \arg \max H(Y) H(Y \mid X_i)$
- Recurse



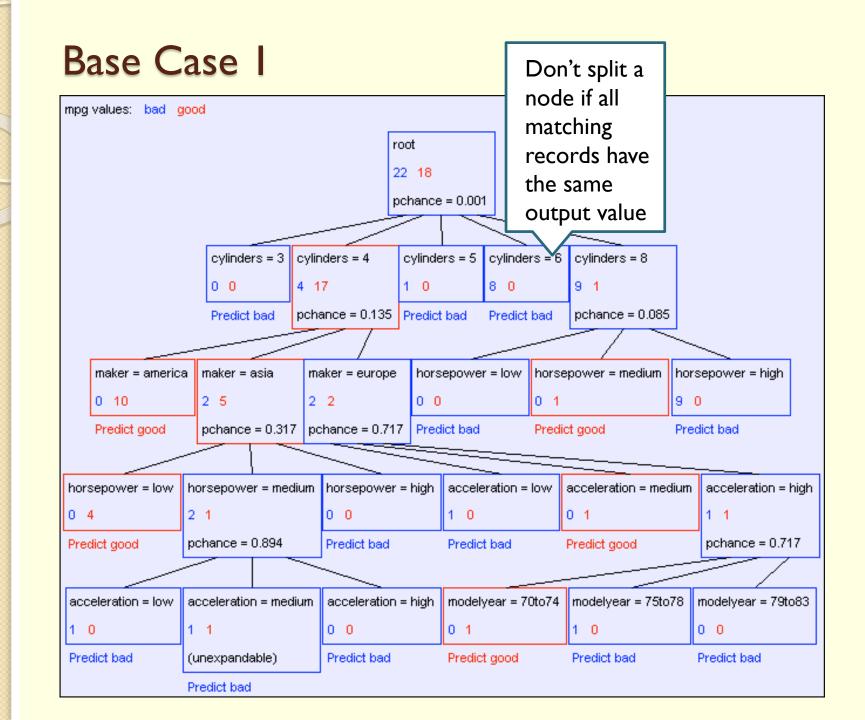
A Decision Stump



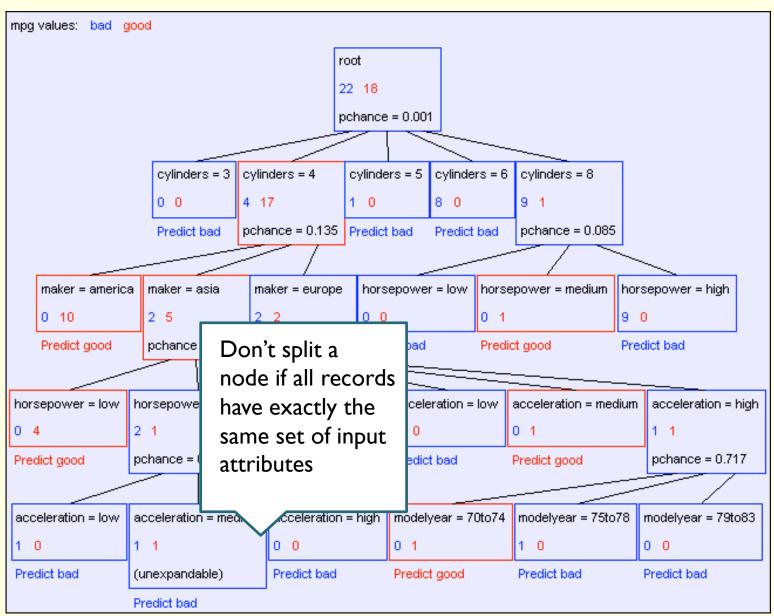


Base Cases

- Base Case One: If all records in current data subset have the same output then **don't recurse**
- Base Case Two: If all records have exactly the same set of input attributes then **don't recurse**



Base Case 2



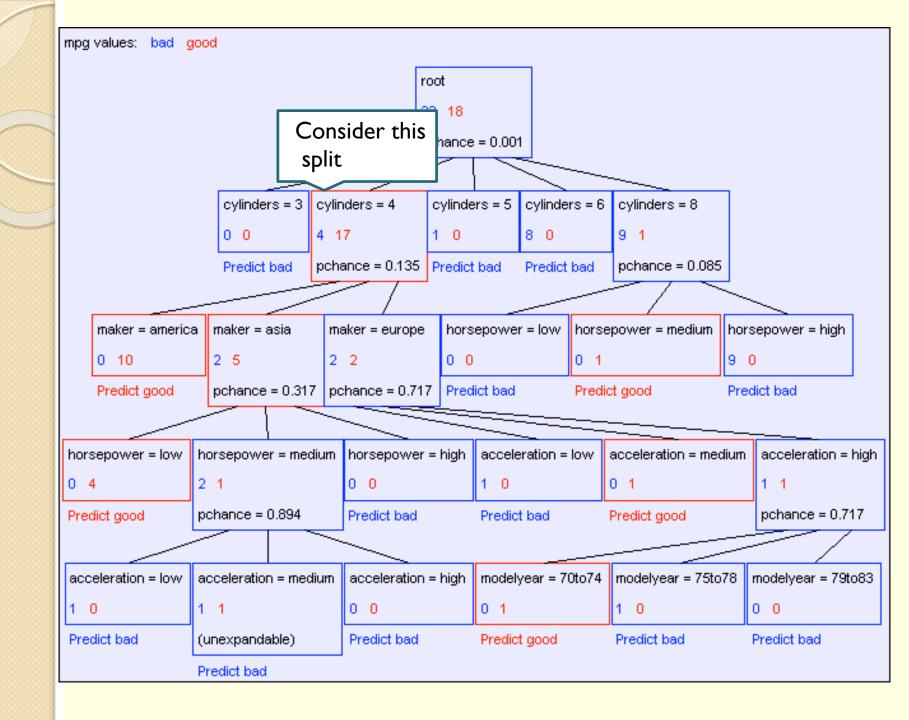
Basic Decision Tree Building Summarized

- BuildTree(DataSet,Output)
- If all output values are the same in DataSet, return a leaf node that says "predict this unique output"
- If all input values are the same, return a leaf node that says "predict the majority output"
- Else find attribute X with highest Info Gain
- Suppose X has n_X distinct values (i.e. X has arity n_X).
 - Create and return a non-leaf node with n_X children.
 - The i'th child should be built by calling BuildTree(DSi,Output)
 - Where DSi built consists of all those records in DataSet for which X = ith distinct value of X.



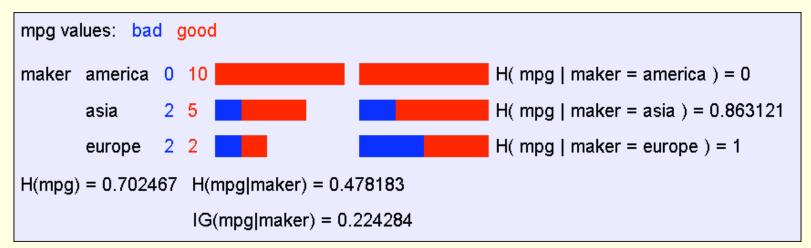
Decision trees will overfit

- Standard decision trees are have no learning biased
 - Training set error is always zero!
 - (If there is no label noise)
 - Lots of variance
 - Will definitely overfit!!!
 - Must bias towards simpler trees
- Many strategies for picking simpler trees:
 - Fixed depth
 - Fixed number of leaves
 - Or something smarter...





A statistical test



•Suppose that mpg was completely uncorrelated with maker.

•What is the chance we'd have seen data of at least this apparent level of association anyway?

Using to avoid overfitting

- Build the full decision tree as before
- But when you can grow it no more, start to prune:
 - Beginning at the bottom of the tree, delete splits in which have extreme low chance to appear//pchance > MaxPchance
 - Continue working your way up until there are no more prunable nodes

What you need to know about decision trees

- Decision trees are one of the most popular data mining tools
 - Easy to understand
 - Easy to implement
 - Easy to use
 - Computationally cheap (to solve heuristically)
- Information gain to select attributes (ID3, C4.5,...)
- Presented for classification, can be used for regression and density estimation too
- Decision trees will overfit!!!
 - Zero bias classifier ! Lots of variance
 - Must use tricks to find "simple trees", e.g.,
 - Fixed depth/Early stopping
 - Pruning



Decision trees in Matlab

- Use classregtree class
- Create a new tree:
 - t=classregtree(X,Y), X is a matrix of predictor values, y is a vector of n response values
- Prune the tree:
 - tt = prune(t, alpha, pChance) alpha
 defines the level of the pruning
- Predict a value

y= eval(tt, X)

Performance Estimation

- Need to produce a single, final model
- But also estimate its performance
- Why estimate performance
 - Know what to expect out of a model / system
 - Select the best model out of all possible models
 - Compare different learning algorithms
- Probably the most underestimated problem in machine learning, data mining, pattern recognition

Ideal Performance Estimation

- I. Learn a model from samples in S (train-set)
- 2. Install the model in its intended operational environment
- 3. Observe its operation for some time, for new cases S'
- 4. Label with a gold-standard the cases in S' (test-set)
- 5. Estimate the performance of the model on S'

Ideal Performance Estimation

Golden Rule:

Simulate: learn from S, make operational, **test** on **new** samples S'



Simulating the Ideal



- Randomly split original data
- Learn on Train
- Test on Test
- Called hold-out estimation
- Can it go wrong?

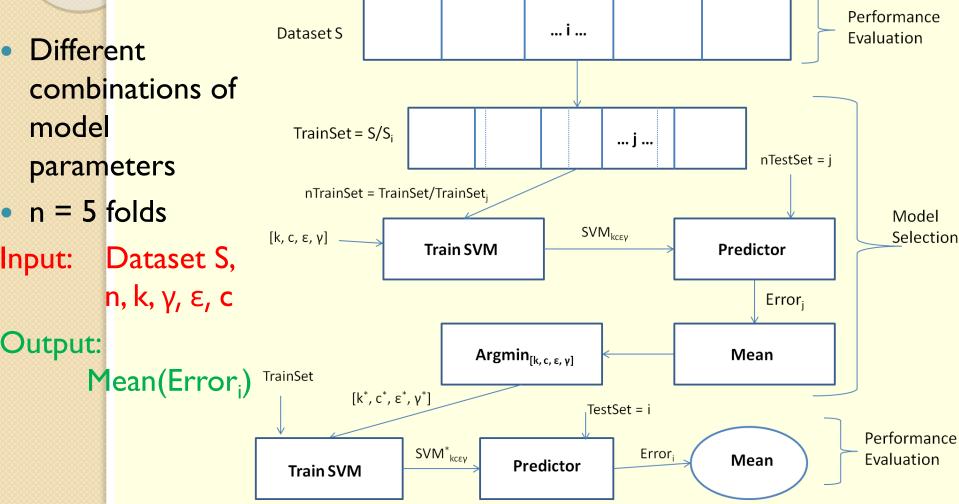
K-Fold Cross-Validation



- Split to K-folds
- Cross-Validation(Data D, number K)
 - Randomly split **D** to K folds
 - Returned Model: f(D)



Nested Cross Validation



Application on VoIP in Wireless Networks



Motivation

- Wide use of wireless services for communication
- Quality of Service (QoS):
 - Objective network-based metrics (e.g., delay, packet loss)
- Quality of Experience (QoE):
 - Objective and subjective performance metric (e.g., Emodel, PESQ)
 - Objective factors: network, application related
 - Subjective factors: users expectation (MOS)



Problem Definition

- Users are not likely to provide QoE feedback
 - unless bad QoE is witnessed
- Estimation of QoE
 - difficult because of the many contributing factors using Opinion Models
- Use of machine learning algorithms for the estimation of the QoE
 - based on QoS metrics



Proposed Method

- Nested Cross Validation training of
 - ANN Models
 - GNB Models
 - Decision Trees models
- Preprocessing of data: normalization



Dataset

- 25 users
- I8 samples (segments of VoIP calls)
- Each user evaluated all the segments with QoE score
- 10 attributes as predictors



Dataset

- Predictors
 - average delay, packet loss, average jitter, burst ratio, average burst interarrival, average burst size, burst size variance, delay variance, jitter variance, burst interarrival variance
- QoE score



Experiments and Results

- For ANN we tested different values of nodes at the first and the second hidden layer, with and no normalization of the data
- In this table we can see some statistics from the error which appears from the difference between the estimated QoE and the real QoE

	ANN
Mean error	0.9018
Median error	0.6181
Std error	1.0525



Experiments and Results

- In order to train the GNB models we use the data with normalization or not.
- Statistics from the error of this model:

	GNB
Mean error	0.9018
Median error	0.6181
Std error	1.0525

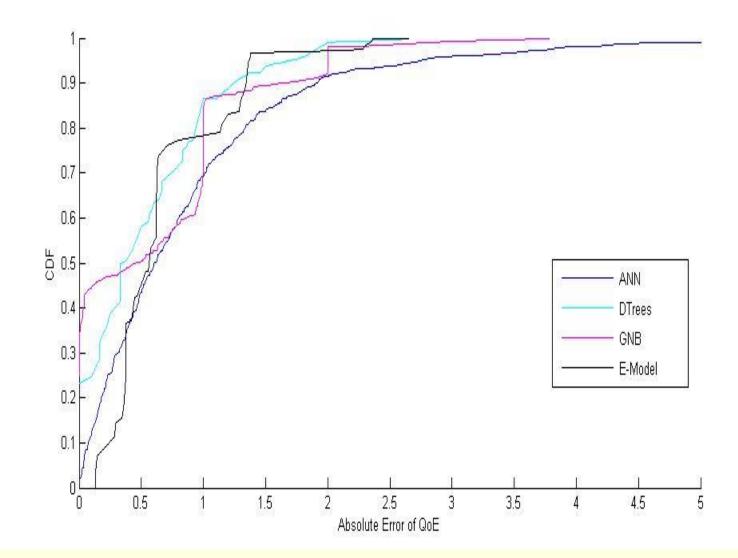


Experiments and Results

- For the Decision Trees we used different values of alpha

 (a) parameter which defines the pruning level of the
 tree.
- Statistics:

	Decision Trees
Mean error	0.5475
Median error	0.3636
Std error	0.5395





Material

Sources:

• Lectures from Machine Learning course CS577