Bayesian networks as consensed voting system in the construction of a multi-classifier. A case study using Intensive Care Unit patients data

Basilio Sierra1, Nicolás Serrano2, Pedro Larrañaga1, Elioseo J. Plasencia2, Iñaki Inza1, Juan José Jiménez2, José María De la Rosa2 and María Luisa Mora2

1 Dept. of Computer Science and Artificial Intelligence, University of the Basque Country, P.O. Box 649, E-20080 San Sebastián, Spain, e-mail: ecpsiarb@etsi.ehu.es (Basilio Sierra) Web site: http://www.sc.ehu.es/isg
2 Intensive Care Unit at Canary Islands University Hospital, 38320 La Laguna, Tenerife, Canary Islands, Spain, e-mail: nserrano@epicure.org (Nicolás Serrano) Web site: http://www.epicure.org

Abstract. Combining the predictions of a set of classifiers has shown to be an effective way to create composite classifiers that are more accurate than any of the component classifiers. There are many methods for combine the predictions given by component classifiers. We introduce a new method that combine a number of component classifiers using a Bayesian network as a classifier system given the component classifiers predictions. Component classifiers are standard Machine Learning classification algorithms, and the Bayesian network structure is learned using a Genetic Algorithm that searches for the structure that maximizes the classification accuracy given the predictions of the component classifiers. Experimental results have been obtained on a datafile of cases containing information about ICU patients at Canary Island University Hospital.

Keywords- Supervised Classification, Machine Learning, Stacked generalization, Bayesian networks, Genetic Algorithms, 10-Fold Cross-validation

This work has been supported by the Gipuzkoako Foru Aldundi Txit Gorenua under Oi097/1998 grant and by the PI 96/12 grant from the Eusko Jaurlaritza - Hezkuntza, Unibertsitate eta Ikerrkuntza Saila.

1 Introduction

During the past several years, in a variety of application domains, researchers in Machine Learning, computational learning theory, pattern recognition and statistics have re-ignited the effort to learn how to create and combine an ensemble of classifiers. This research has the potential to apply accurate composite classifiers to real world problems by intelligently combining known learning algorithms.

Classifier combination falls within the Supervised Learning paradigm. This task orientation assumes that we have been given a set of training examples, which are customarily represented by feature vectors. Each training example is labeled with a class target, which is a member of a finite, and usually small set of class labels. The goal of supervised learning is to predict the class labels of examples that have not been seen.

Combining the predictions of a set of component classifiers has shown to yield accuracy higher than the most accurate component on a long variety of supervised classification problems (Ho and Srihari [12], Inza et. al. [14]).

In this paper we present a new multi-classifier construction methodology based on the well known stacked generalization paradigm [33], in which a number of classifier layers are designed to be part of a global multi-classifier, where the upper layer classifiers receive the class predicted by its immediately previous layer as input.

The data used in this study has been obtained at a 20-bed general, medical, surgical, and trauma ICU of the Canary Island University Hospital, a tertiary referral university hospital in the Canary Islands (Spain). There is information about 1210 ICU patients, and each patient record has the values given by medical standard methods such as the Acute Physiology and Chronic Health Evaluation II (APACHE II) [16], Mortality Probability Model II (MPM II) [22], and Simplified Acute Physiology Score II (SAPS II) [21], as well as
some routine information recorded for patients (Sex, Age,...). In the datafile used, the class corresponds to Survival (996 cases, 82.31%) and Not Survival (214 cases, 17.69%) information.

We have designed a two layer classification system in which we use a set of standard Machine Learning algorithms as layer-0 single classifiers, and we induce, over predictions made, a Bayesian network structure that acts as consensed voting system at layer-1. Once the multi-classifier is constructed, and given a new case to be classified, we run every single classifier with the new case as input, and take the prediction as the corresponding Bayesian network node instantiation. The second step is to propagate the evidence in the obtained Bayesian network and select the class with the highest probability is higher as the multi-classifier predicted class. Empirical results show that this multi-classifier outperforms each of the single classifiers used.

The rest of the paper is organized as follows. The Multi-classifier Schemata and the process of its construction is shown in Section 2. Section 3 shows the level-0 single classifiers used in the experimentation. The level-1 classifier, as well as the methodology used in its construction, is introduced in Section 4. Section 5 presents the experimental results obtained applying the previous methodology to a database of cases containing information about ICU patients. Section 6 presents the conclusions.

![Multi-classifier schemata](image)

**Fig. 1.** Multi-classifier schemata.

## 2 Multi-classifier Schemata

Primarily, we present a new method for the construction of a Multi-classifier based on a straightforward approach that has been termed **stacked generalization** (Wolpert [33]). In its most basic form, a layered architecture consists of a set of **component classifiers** that forms the first layer. Wolpert calls the component classifiers the **level-0 classifiers** and the combining classifier, the **level-1 classifier**. See Figure 1 for the
schemata of our stacked generalization classifier.

2.1 Multi-classifier structure

Stacked generalization is a framework for classifier combination in which each layer of classifiers is used to combine the predictions of the classifiers of its preceding layer. A single classifier at the top-most level outputs the ultimate prediction. In our approach, we use a two-level system that has a Bayesian network as this single classifier. The choice is based on the idea that we can assume that we are making a consensus vote system over the predictions of the level-0 single classifiers: assuming it to be a be a good idea to take the possible relations existing in the predictions given by each level-0 model into consideration. Therefore, we induce from the datafile obtained with the Machine Learning classifier predictions, a Bayesian network which tries to identify the possible conditional independencies and dependencies existing between these level-0 classifiers. This Bayesian network is used to perform the last classification step.

2.2 Multi-classifier construction

We present, at this point, the methodology used in the construction of the Multi-classifier.

For each single classifier, we have learned the model using MLC++ library[18]. In order to obtain a training datafile to be used for the Bayesian network structure learning process, we execute a Leaving One Out sequence for each single classifier in which, for each case i in the database we learn the model using the remaining n - 1 cases (all the cases except the i\textsuperscript{th}), and test the learned model with the i\textsuperscript{th} case, obtaining the class predicted for this case by the single classifier. Obtained results in this step are used as training set in the Bayesian network construction.

3 Level-0 composite classifiers

As established by Skalak [31], the major objective in the selection of the composite classifiers is to obtain diversity in the predictions given by each individual classifier, as well as good accuracy levels. Consequently, we therefore use a variety of standard Machine Learning algorithms.

In the supervised learning task, in the training database used to induce the classification model, we know for each x sample its y label value. Starting from this form of database, we will briefly describe the single paradigms we will use in our experiments. These paradigms come from the world of the Artificial Intelligence and they are grouped in the family of Machine Learning (ML) paradigms.

3.1 Decision Trees

A decision tree consists of nodes and branches to partition a set of samples into a set of covering decision rules. In each node, a single test or decision is made to obtain a partition. The starting node is usually referred to as the root node. In the terminal nodes or leaves, a decision is made on the class assignment. In each node, the main task is to select an attribute that makes the best partition between the classes of the samples in the training set. In the induction of a decision tree, a common problem is the overfitting of the tree to the training dataset, producing an excessive expansion of the tree and consequently losing predictive accuracy to classify new unseen cases.

In our experiments, we will use two well known decision tree induction algorithms, ID3 (Quinlan [25]) and C4.5 (Quinlan [26]).
3.2 Instance-Based Learning

*Instance-Based Learning (IBL)* has its root in the study of Nearest Neighbour algorithm in the field of Machine Learning[7]. The simplest form of *k*-nearest neighbour (*k*-NN) algorithms, simply store the training instances and classify a new instance by predicting that it has the same class as the majority class of its *k* nearest stored instances according to some distance measure, as described in Aha et al. [1]. In our experiments we will use two standard instance-based inducers:

- IB1, an inducer developed in the MLC++ project [18] and based on the works of Aha [2] and Wetschereck [32]. IB4 has an additional attribute weight learning capability. The attribute weights are increased for attributes with similar values for correct classifications, or for attributes with different values for incorrect classifications, and they are decreased otherwise. The weight of each attribute reflects the attribute’s relative importance for classification.

3.3 Rule induction

One of the most expressive and human readable representations for learned hypothesis is sets of *IF-THEN* rules, where in the *IF* part there are conjunctions and disjunctions of conditions composed by the predictive attributes of the learning task, and in the *THEN* part the class predicted for the samples that carry out the *IF* part appears.

In our experiments we will use Clark and Niblet’s [5] *cn2* rule induction program, oneR [13] and Ripper [6].

3.4 Naïve Bayes classifiers

Theoretically, Bayes’ rule minimizes error by selecting the class *Yj* with the largest posterior probability for a given example *X* of the form *X* = < *x*1, *x*2, ..., *xn >, as indicated below:

\[
P(Y_j | X) = \frac{P(Y_j)P(X | Y_j)}{P(X)}.
\]

Since *X* is a composition of *n* discrete and real values, one can expand this expression to:

\[
P(Y_j | x_i) = \frac{P(Y_j)P(\bigwedge x_i | Y_j)}{P(X)}
\]

where \( P(\bigwedge x_i | Y_j) \) is the conditional probability of the instance *X* given the class *Yj*. \( P(Y_j) \) is the a priori probability that one will observe class *Yj*. \( P(X) \) is the prior probability of observing the instance *X*. All these observations come from the training set. However, a direct application of these rules is difficult due to the lack of sufficient data in the training set to reliably obtain all the conditional probabilities needed by the model. One simple form of the previous diagnose model has been studied that assumes independence of the observations of feature variables *x*1, *x*2, ..., *xn* given the class *Yj*, which allows us to use the next equality

\[
P(\bigwedge x_i | Y_j) = \prod_i P(x_i | Y_j)
\]

where \( P(x_i | Y_j) \) is the probability of an instance of class *Yj* having the observed attribute value *x*<i>. In the core of this paradigm there is an assumption of independence between the occurrence of features values, that is not true in many tasks; however, it is empirically demonstrated that this paradigm gives good results in medical tasks.

In our experiments, we use this Naïve Bayes Classifier. Furthermore, we use a Naïve Bayes Tree (NBTree) classifier (Kohavi [17]), which builds a decision tree applying the Naïve Bayes classifier at the leaves of the tree.
4 Layer-1 classifier: Bayesian network

In this section we present the level-1 classifier used in the proposed approach. We use a Bayesian network (BN) as a classifier system, using the results given by the level-0 classifiers as predictor variables that we instantiate in order to give the Multi-classifier prediction as the most probable class predicted by the BN once propagation is made. We briefly present Bayesian networks and Genetic Algorithms, and then go on to show the BN structure obtained in this experiment. We use Genetic Algorithms in order to carry out the search in the BN structures space, as we are looking for the best BN from the classification point of view. Obtained BN is used as a consensed voting system for the level-0 single classifiers.

4.1 Bayesian networks

Bayesian networks (BNs) [15], [24], [4], [19] constitute a probabilistic framework for reasoning under uncertainty. From an informal perspective, BNs are directed acyclic graphs (DAGs), where the nodes are random variables and the arcs specify the independence assumptions that must be held between the random variables. BNs are based upon the concept of conditional independence among variables. This concept makes a factorization of the probability distribution of the n-dimensional random variable \( (X_1, \ldots, X_n) \) possible in the following way:

\[
P(x_1, \ldots, x_n) = \prod_{i=1}^{n} P(x_i | pa(x_i))
\]

where \( x_i \) represents the value of the random variable \( X_i \), and \( pa(x_i) \) represents the value of the random variables parents of \( X_i \).

Thus, in order to specify the probability distribution of a BN, one must give prior probabilities for all root nodes (nodes with no predecessors) and conditional probabilities for all other nodes, given all possible combinations of their direct predecessors. These numbers in conjunction with the DAG, specify the BN completely. Once the network is constructed it constitutes an efficient device to perform probabilistic inference. This probabilistic reasoning inside the net can be carried out by exact methods [3], [20], as well as by approximate methods [11], [23]. Nevertheless, the problem of building such a network remains. The structure and conditional probabilities necessary for characterizing the network can be either provided externally by experts or obtained, as in this paper, from an algorithm which automatically induces them.

4.2 Bayesian networks as classifiers

During the last five years a good number of algorithms have been developed with the aim of inducing the structure of the Bayesian network that best represents the conditional independence relationships in a database of cases have been developed. We are using the well-classified percentage of cases as fitness of the BNs structures. In our opinion, the main reason for continuing the research in the structure learning problem is that modeling the expert knowledge has become an expensive, unreliable and time-consuming job. See Heckerman et al. [10] for a good review.

Naive Bayes Approach This simple, but effective approach assumes independence among all the predictor variables. In this model the Bayesian network structure is fixed, having all predictor variables as sons of the variable to be predicted, as can be seen in Figure 2.

Although this independence assumption seems to be very strong, this approach works very well in the medical world, perhaps because chosen symptoms usually have some degree of independence.
Markov Blanket Approach. The Naive Bayes method takes the fact that there is a special variable to be classified into account. However, this approach does not manage the intrinsic semantics of BNs in an adequate manner.

Taking into account that in a BN any variable is influenced only by its Markov Blanket (MB), that is, its parent variables, its children variables and the parent variables of its children variables, it would therefore seem to be intuitive to do the search in the set of structures that are MB of the variable to be classified.

This concept of Markov Blanket has been used for the construction of Bayesian network classifier by Friedman et al. [8] and by Sierra and Larrañaga [28].

4.3 Genetic Algorithm

The computing complexity inherent in a great number of real problems of combinatorial optimization has carried, as a consequence, the development of heuristic methods that try to tackle these problems successfully. A heuristic is a procedure which will give a good solution -not necessarily the optimal- to problems which can be cataloged as difficult, if you try to solve them looking for the exact solution. Although there are heuristics developed for specific problems, in the past years there has been an explosion in the applications of what we could call meta-heuristics, because their formulation is independent of the problem to solve. Among the most studied meta-heuristics we quote Simulated Annealing, Tabu Search and Genetic Algorithms.

Genetic Algorithms [9] are adaptive methods that can be used for solving problems of search and optimization. They are based on the genetic process of living organisms. Through generations the populations evolve in nature according to the principles of natural selection and survival of the fittest postulated by Darwin. Imitating this process, Genetic Algorithms are capable of creating solutions for real world problems.
begin AGA
    Make initial population at random
    WHILE NOT stop DO
        BEGIN
            Select parents from the population
            Produce children from the selected parents
            Mutate the individuals
            Extend the population by adding the children to it
            Reduce the extended population
        END
    Output the best individual found
end AGA

Fig. 4. The pseudo-code of the Abstract Genetic Algorithm.

Genetic Algorithms use a direct analogy with natural behaviour. They work with a population of individuals, each individual representing a feasible solution to a given problem. To each individual we assign a value or score according to the goodness of its solution. The better the adaptation of the individual to the problem, the more likely it is that the individual will be selected for reproduction, crossing its genetic material with another individual selected in the same way. This cross will produce new individuals, offspring of the previous, which will share some of the features of their parents. In this way a new population of feasible solutions is produced, replacing the previous one and verifying the interesting property of having greater proportion of good features than the previous population. Thus, through generations good features are propagated among the population. Favouring the cross of the fittest individuals, the most promising areas of the search space are being explored. If the Genetic Algorithms have been well designed, the population will converge to an optimal solution of the problem.

Figure 4 summarizes the pseudo-code for the so-called Abstract Genetic Algorithm where parent selection does not need to be done by assigning a value proportional to its objective function to each individual, as is usual in the so-called Simple Genetic Algorithm. This selection can be carried out by any function that selects parents in a natural way. It is worth noticing that descendants are not necessarily the next generation of individuals, but that this generation is made by the union of parents and descendents. As a result, the operations of extension and reduction in the cycle are needed.

4.4 Obtained Model

In this paper, we use a methodology for inducing automatically Bayesian networks based on Genetic Algorithms [28].

In this approach, each individual in the Genetic Algorithm will be a Bayesian network structure, and all the predictor variables form the so called Markov Blanket of the variable to be classified.

In Figure 5 the structure of the induced MB structure is presented. As shown, given a datafile of cases, we learn the model for each of the level-0 classifiers, an then we learn the structure of the Bayesian network that maximizes the performance as classifier system.

5 Experimental Results

In order to give a real perspective of applied methods, we use 10-Fold Cross-validation [30] in all the experiments. The data has been collected at the ICU service of the Canary Islands University Hospital, and used by Serrano et al. [27] in another kind of medical experiments.
5.1 Datafile

The datafile used in this experimentation contain data about ICU patients at Canary Island University Hospital. As seen in Table 1, the probabilities given by APACHE II, SAPS II and MPM as well as some patient data have been taken into account.

<table>
<thead>
<tr>
<th>Variable</th>
<th>Type</th>
<th>Explanation</th>
</tr>
</thead>
<tbody>
<tr>
<td>APACHE II</td>
<td>Continuous</td>
<td>Medical Standard Method (probability)</td>
</tr>
<tr>
<td>SAPS II</td>
<td>Continuous</td>
<td>Medical Standard Method (probability)</td>
</tr>
<tr>
<td>MPM II</td>
<td>Continuous</td>
<td>Medical Standard Method (probability)</td>
</tr>
<tr>
<td>Age</td>
<td>Continuous</td>
<td>Years old</td>
</tr>
<tr>
<td>Sex</td>
<td>Discrete</td>
<td>Patient sex</td>
</tr>
<tr>
<td>Comes from</td>
<td>Discrete</td>
<td>The place the patient comes from</td>
</tr>
<tr>
<td>Admission</td>
<td>Discrete</td>
<td>Date</td>
</tr>
<tr>
<td>ReAdmission</td>
<td>Discrete</td>
<td>Date</td>
</tr>
<tr>
<td>Cause</td>
<td>Discrete</td>
<td>Hospital internal code</td>
</tr>
<tr>
<td>Days before</td>
<td>Continuous</td>
<td>Days at hospital before charged at ICU</td>
</tr>
<tr>
<td>Diagnose code</td>
<td>Discrete</td>
<td>Hospital internal code</td>
</tr>
<tr>
<td>Diagnose sub code</td>
<td>Discrete</td>
<td>Hospital internal code</td>
</tr>
</tbody>
</table>

We have carried out the experiments with the above datafile using all level-0 classifiers. Table 2 shows the experimental results obtained.

Table 2: Details of accuracy level percentage estimations obtained using standard Machine Learning algorithms and the multi-classifier introduced.
<table>
<thead>
<tr>
<th>Inducer</th>
<th>10-Fold cross-validation accuracy</th>
</tr>
</thead>
<tbody>
<tr>
<td>ID3</td>
<td>73.64 ± 1.55</td>
</tr>
<tr>
<td>C4.5</td>
<td>79.59 ± 1.85</td>
</tr>
<tr>
<td>NB</td>
<td>75.64 ± 1.53</td>
</tr>
<tr>
<td>NBTree</td>
<td>62.64 ± 2.64</td>
</tr>
<tr>
<td>IB1</td>
<td>64.30 ± 2.84</td>
</tr>
<tr>
<td>oneR</td>
<td>84.55 ± 1.35</td>
</tr>
<tr>
<td>CN2</td>
<td>77.52 ± 1.67</td>
</tr>
<tr>
<td>Ripper</td>
<td>80.81 ± 1.14</td>
</tr>
<tr>
<td>IB4</td>
<td>63.63 ± 1.22</td>
</tr>
<tr>
<td>MULTI-CLASSIFIER</td>
<td>87.27 ± 1.07</td>
</tr>
</tbody>
</table>

As we can see, by using ML standard approaches the best results (cross-validated) are obtained with oneR (a very simple Rule Inductor that searches and only applies the best rule in the datafile. The reason for this could be found in the existence of a variable (APACHE II) which captures vital information about a patient’s state of health, having a lot of classification power, as can be seen in the work of Sierra et al. [29]. Therefore more complex approaches do not induce a model as good as oneR: Decision trees with 2-depth (ID3, C4.5), Bayesian structures containing all predictor variables (NB, NBTree), Nearest Neighbour approaches considering all the features (IB1, IB4), and more complex decision rule inducers (CN2, Ripper) induce models that are more complex than the one by oneR; however, they do not outperform it, as evidenced by Holte [13].

The multi-classifier can be seen as a classification model which combines the models and predictions induced by ML standard approaches outperforming the single model induced by oneR and APACHE II feature. A t-test has been done to see the significance degree of accuracy improvement obtained with the multi-classifier regarding ML standard approaches, and the differences have always been significant in a 95% confidence level degree.

In our experiments, we have run these single methods using leave-one-out and we have generated other datafile containing obtained classification for each case and each classifier. Using this second datafile we have learned a Markov Blanket Bayesian network structure by using a Genetic Algorithm. We then ran this classifier, using 10-fold cross-validation.

6 Conclusion and Further Results

A new Multi-classifier construction method is presented in this work for predict the survival of patients at ICU that outperform existing Standard Machine Learning Methods by combining them.

As further work, this method will be applied taking the specificity and sensitivity of the data we are using into account.

References

17. R. Kohavi (1996): "Scaling up the accuracy of naive-bayes classifiers: a decision-tree hybrid", *Proceedings of the Second International Conference on Knowledge Discovery and Data Mining*

This article was processed using the \LaTeX{} macro package with LLNCS style