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RED-GENE: An Evolutionary Game Theoretic Approach to Adaptive Data Stream Classification

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ABSTRACT The extensive growth of digital technologies such as the Internet of Things (IoT), social media networks and forecasting systems has led to new challenges regarding computational complexity and big data mining. The classification task in such applications is not trivial due to the high volume of related data and limited time available for the task. It is particularly difficult when dealing with data streams, where each instance of data is typically processed once on its arrival (i.e. online) while the underlying data distribution often changes due to the changing environment. In this paper, we propose a novel ensemble-based framework called Replicator Dynamics & Genetic Algorithms Approach (RED-GENE) for effective data stream classification in the context of changing environment leading to concept drifts (i.e. evolution of data streams). RED-GENE employs three novel Replicator Dynamics (RD) strategies along with a Genetic Algorithm (GA) optimisation technique to flexibly adapt to different types of concept drifts when performing data stream classification tasks. The proposed framework works as follows. First, a set of random feature combinations is drawn from a given pool of features of the target data stream to create different classification *types*. Next, RD is used to allow the classification *types* achieving higher classification accuracy to grow and those with lower accuracy to shrink. A modified version of the classic GA is then employed to optimise the randomly drawn combinations of features in each classification *type*. The proposed framework was tested using nine data streams (including both real-world and synthetic datasets) to investigate different variations of the proposed framework and compare its performance to other state-of-the-art algorithms using immediate and delayed prequential evaluation methods. The results demonstrated that the proposed framework can provide the best accuracy on average when comparing to five other state-of-the-art algorithms.

INDEX TERMS Concept Drifts, Data Stream Mining, Ensemble Learning, Evolutionary Algorithms, Non-stationary Environment.

I. INTRODUCTION

IN many modern-world applications such as sensor networks analysis, traffic monitoring, weather forecasting, spam filtering systems, fraud/intrusion detection, health-care systems, web searches and fault diagnosis/detection, data come mostly in the form of data streams that require online processing. This motivates researchers to focus on data stream-related tasks, especially classification in non-stationary environments [1], where the main challenge is adapting to unforeseen *concept drifts*. A concept drift is a change in the distribution of data that can be caused by different factors such as time, an incident, change in be-

haviour or data attributes. Different types of concept drifts can be divided into four general categories: abrupt (sudden), gradual, incremental and recurrent (reoccurring) [1].

Owing to their flexibility and versatility, ensemble-based learning methods are among the most popular techniques for data stream mining allowing to effectively deal with concept drifts in non-stationary data streams [2] [3]. Ensemble learning is a machine learning approach, where instead of training a single classifier, a pool of classifiers are trained to improve the classification accuracy by merging different experts (classifiers) in the system. While changing the weights of separate classifiers in an ensemble according to their performance in

the given context (i.e. over the most recent data instances) allows to achieve a better overall performance, the extensive range of real-world problems and their conditions make the task of tuning weights very challenging.

An ideal method for data stream classification should satisfy the following conditions. (1) **Accuracy**: the main challenge in all classification problems is to maintain the highest possible accuracy, or in other words, to achieve the lowest misclassification rate. (2) **Efficiency**: in many modern applications, there are time and memory constraints; hence, the computational complexity of an ideal method should be minimised. (3) **Adaptation**: once a concept drift occurs, the accuracy achieved by a classifier decreases due to the changes in the data distribution and target concept; hence, the rate of misclassification and time of recovery upon different types of concept drifts should be minimised.

Currently, there is a lack of a comprehensive approach able to satisfy all these conditions in different environments. The majority of the state-of-the-art ensemble methods for data stream classification are focused on either a specific type of concept drifts or a specific type of applications. In this paper, we propose a novel ensemble learning framework called RED-GENE that performs well regardless of the concept drift type or application. The proposed framework employs three new evolutionary game theoretic strategies based on Replicator Dynamics (RD) and Genetic Algorithm (GA) optimisation techniques to retain the classification accuracy upon different concept drifts. According to the RED-GENE approach, an ensemble of different classification *types* is initially generated based on random combinations of features of the target data stream. Several RD variations are then used to grow and shrink the relative contribution of each *type* to the ensemble. The randomly selected *types* are further optimised using a specially designed GA enabling them to cope with different concept drifts over time.

This research builds upon a novel method called Evolutionary Adaptation to Concept Drifts (EACD) proposed by the same authors [4]. Both the EACD and RED-GENE methods employ the same approach to creating different classification *types* and a GA optimisation technique. However, only the most basic modified version of Replicator Dynamics in streaming data was used in EACD. This study improves the EACD method and offers the following further contributions: (1) we propose three different modified versions of Replicator Dynamics to accelerate the concept drift adaptation process; (2) we improve the classification accuracy for the majority of the considered experimental cases; and (3) we reduce the running time of the algorithm by generating a lower number of *types* while improving the total accuracy.

The rest of this paper is organised as follows. Section 2 overviews related research. Section 3 details our proposed method. Section 4 outlines the experimental setup and presents the results of comparing the proposed approach to related state-of-the-art methods. Conclusions and future work are provided in Section 5.

II. RELATED WORK

The overwhelming majority of the existing data stream classification algorithms for evolving environments use ensemble learning techniques due to their flexibility and versatility compared to single classifier techniques [1] [2] [3] [5]. Different ensemble learning methods contributing to this research area are discussed briefly below.

A large number of the state-of-the-art ensemble learning algorithms are adapted versions of bagging [6] and boosting [7] algorithms. OzaBag [8] is an online version of the standard bagging. According to this algorithm, when a new instance is presented to the system, each classifier chooses the example $K \sim Poisson(1)$ times and updates its model accordingly. OzaBoost [8] is an online version of the standard boosting algorithm. OzaBoost is similar to OzaBag except that classifiers are trained incrementally. Hence, when a classifier misclassifies an instance, the Poisson parameter (λ) for that instance increases before introducing it to the next classifier. Otherwise, the λ parameter decreases. OSBoost [9] uses a similar approach to that of the OzaBoost algorithm. In addition, it combines different weak learners by producing a connection between the batch boosting and online boosting algorithms.

Dynamic Weighted Majority (DWM) [10] uses three basic mechanisms to adapt to different concept drifts: (1) weighting classifiers based on their performance, (2) removing old classifiers when their performance drops below a predetermined threshold, and (3) adding new classifiers based on the overall performance of the ensemble.

Accuracy Updated Ensemble (AUE) [11] extends Accuracy Weighted Ensemble (AWE) [12] by updating online component classifiers according to the current distribution of data. AUE trains all old classifiers incrementally and assign weights to them based on their error at a specific time. OAUE [13] is an online version of AUE.

RED-PSO [14] is an implicit approach that couples the Replicator Dynamics with a modification of Particle Swarm Optimisation algorithm to seamlessly adapt to different concept drifts. In this approach, different classification *types* act as particles in PSO algorithms and the aim is to move the particles towards the global and local optimal solutions in each iteration of the algorithm.

The aforementioned methods are categorised as implicit methods as they do not possess an explicit concept drift detector. They try to adapt to concept drifts implicitly by updating the state of the ensemble according to its performance. As a result, the adaptation procedure in implicit methods may take long time since concept drifts are not detected immediately. This is opposed to explicit methods that use a concept drift detector to detect concept drifts and react to them immediately.

Adaptive Boosting (Aboost) [15] is an explicit approach that couples the online boosting algorithm with a concept drift detector. Hence, it acts as a normal boosting algorithm when the environment is stationary. Once a concept drift

detector has detected a drift, all weights of the classifiers inside the ensemble are reset to one.

Adwin Bagging (AdwinBag) [16] is an approach similar to Aboost except it uses the online bagging algorithm as its learning mechanism and couples it with a concept drift detector called ADaptive WINdowing (ADWIN) [17]. When a concept drift is detected, a new classifier is added to the ensemble. Leveraging Bagging (LevBag) [18] is an extension of AdwinBag, where the amount of re-sampling is increased in the bagging technique.

Recurring Concept Drift (RCD) [19] is another explicit approach that employs a buffer to keep the context of each data type in the stream. When its concept drift detector signals 'warning', a new classifier is generated and trained in the ensemble alongside with a new buffer. If the detector then signals 'drift', meaning that the suspected concept drift has been approved, the system searches for a similar data type in the buffer keeping previous concepts. If a similar concept is found, the system uses it, otherwise it uses the newly created classifier.

Adaptive Random Forest (ARF) [20] algorithm, which is another explicit approach, attempts to cope with concept drifts by proposing a modification of random forest algorithm for data stream learning. ARF uses a re-sampling method along with adaptive operators to propose an efficient way of concept drift detection in non-stationary data stream classification tasks.

The main challenge with explicit methods is that they have a sudden reaction to concept drifts, which makes them sensitive to false alarms and noise. A wrongly detected concept drift can lead to a series of unnecessary procedures and eventually a reduced performance. Furthermore, designing a good drift detection mechanism able to detect different types of concept drifts is still a problem to address [1]. In this scenario, RD offers a smooth yet effective way to improve the performance of an ensemble by growing and shirking classification *types*. On the other hand, the main issue with implicit methods is their slow reaction to concept drifts. Using a drift detection mechanism along with a GA can initiate an immediate reaction to concept drifts and the optimisation of feature combinations in the *types*. In summary, it is feasible to have the advantages of both explicit and implicit methods by combining RD with a concept drift detection mechanism and a GA.

At the same time, evolutionary algorithms cannot be applied to streaming data in their original form since the entire set of instances is not accessible to the system. Hence, we propose modified versions of classic RD and GA to make them work in online environments over data streams.

III. REPLICATOR DYNAMICS & GENETIC ALGORITHMS (RED-GENE) FRAMEWORK

This paper introduces a novel ensemble learning framework for data stream classification tasks in non-stationary environments. The proposed framework comprises two layers, the *base layer* and *optimisation layer*, described in Sec-

tions III-B and III-C, respectively. In the *base layer*, several classification *types* are created based on randomly selected features (subspaces) of the target data stream to form an ensemble. These classification *types* are trained using one of the three proposed RD strategies (see Section III-B). The combination of features inside each *types* is then optimised in the *optimisation layer* using a modified GA technique.

More specifically, RD is applied to seamlessly update the ensemble according to the most recent types of data contexts. RD allows the number of well-performing classifiers to grow and that of those achieving a lower than average performance to shrink in size. As the original RD is designed specifically for static data sets, we modified it to be compatible with streaming data. As a result, we propose three new RD strategies to be used in our framework.

The randomly selected classification *types* are then further optimised using a GA to enable the framework cope with different types of concept drifts. This allows the ensemble to optimise the combination of randomly selected classification *types* to form a set of more efficient *types* according to the current concept. According to the proposed method, the training of classifiers is performed on sequential data blocks received from the data stream.

In summary, the proposed solution employs two different evolutionary-based techniques to deal with different types of concept drifts. RD is used to continuously detecting the good and poorly performing *types* to extend or shrink them accordingly. GA is used to generate new improved classification *types* out of the existing ones by iterating over the most recently received data.

A. OVERVIEW

The proposed framework employs RD and GA, an overview of which is provided in the following sub-sections.

1) Replicator Dynamics

RD is a simple model of evolution and prestige-biased learning in game theory [21] [22]. It was originally designed for symmetric games with many strategies. This model assumes a large number of replicators (types). Each replicator is assigned a *payoff* value according to the interaction of different replicators and their fitness in the population. The *payoff* for each replicator is then compared to an expected value (expected *payoff*) to determine whether a replicator is performing better or worse than the expected value. The main idea in this model is that replicators with a performance higher than the average fitness of the population increase their share in the population, while those with a performance lower than the average fitness decrease their share in the population.

The *Replicator Equation* is represented by the following formula:

$$\dot{x}_i = x_i[(Wx)_i - x^T Wx], \quad (1)$$

where $(Wx)_i$ denotes the expected fitness for a replicator and $x^T Wx$ denotes the average fitness in the population state x .

In the proposed framework, a classification *type* comprising randomly selected features of data acts as a single replicator in the replicator equation. The expected payoff for each replicator is set to the average accuracy of all replicators (classification *types*), while a replicator's payoff is the average accuracy of the classifiers that are built using the same classification *type*.

2) Genetic Algorithm

GA is a well-known optimisation algorithm simulating the process of biological evolution. It is mainly used to produce optimised solutions in search problems. GA uses biologically inspired operators such as *selection*, *crossover* and *mutation* to generate a new set of solutions optimising the current set of solutions. In this study, GA is used to optimise the combination of classification *types* in an ensemble. The reason for choosing GA as an optimisation technique for the proposed framework is its superiority in solving other search problems, especially when there is a large number of local optima [23], which is the case in our problem of optimising classification *types*. Furthermore, a similar modification of GA was successfully applied in our previous work on data stream classification [4].

The original version of GA is designed to work in a static environment, where all data are accessible at once for iterating different populations of solutions over the same data and calculating the fitness of these solutions for each iteration. However, this is not the case in online environments, where data come as streams and are not available all at once.

In the proposed version of GA, the initial population is a subspace of features (*types*) selected randomly from a given pool of features of the target data stream, and the evaluation is performed by computing the average accuracy of each classification *type*. The specifics on how the proposed GA works are provided in section III-C, after detailing other elements of RED-GENE in section III-B.

B. BASE LAYER

As a first step of the RED-GENE framework, p percent of data features (attributes) are randomly selected from a pool of features of the target data stream: $n = \frac{p}{100} \times f$, where p represents the percentage of the attributes(features) to be selected randomly ($p \in (0, 100)$), f denotes the total number of attributes of the target dataset and n denotes the total number of attributes to be chosen in this stage. Each iteration of this step creates a single classification *type* in the ensemble. Hence, it should be repeated m times to generate m different classification *types*, each having n randomly selected attributes. In the proposed framework, m is a parameter representing the maximum number of classification *types* to be selected for the ensemble and should be chosen based on the total number of attributes in each *type*.

In this study, we assume that data received by the system are in the form of data blocks of 100 instances. After receiving the true labels of all instances inside each data block, m new classifiers (decision trees in this case, one for each *type*)

are trained. These classifiers are then used to classify the next instances inside the data stream. In particular, the majority voting is conducted, and the class with the biggest number of votes is considered as the final output of the *base layer* of the ensemble.

Every classification *type* is evaluated once the true labels of instances in a specific data block are available. The accuracy of each classification *type* is assumed to be the average accuracy of all classifiers built using the same set of features (i.e. classification *type*): $a_i = \frac{c_i}{db}$, where c_i denotes the number of correctly classified instances in the i^{th} data block and db denotes the total number of instances in each data block. To allow the *types* to reach a maturity level, the classifiers are not evaluated during the first $\frac{max}{2}$ data blocks, where max denotes the maximum number of classifiers allowed in each classification *type*.

Next, the *replicator dynamics* step is applied (see Algorithm 1), where each *type's* accuracy is taken into consideration and assessed with an expected payoff (as explained in Section III-A1):

$$\begin{aligned} a(t_i) &\geq \frac{\sum_{i=1}^m a(t_i)}{m} \Rightarrow \text{grow} \\ a(t_i) &< \frac{\sum_{i=1}^m a(t_i)}{m} \Rightarrow \text{shrink}, \end{aligned} \quad (2)$$

where $a(t_i)$ denotes the accuracy of i^{th} *type* and m denotes the total number of *types*.

Once the growing and shrinking *types* are identified using the *replicator dynamics* step, the pool of classifiers is reformed based on one of the proposed strategies. In particular, the following three novel RD-based strategies are proposed in this study.

1) RD1: Weighted trees

In the original RD, the number of trees to be added to the ensemble or to be removed from it is specified dynamically as

$$\begin{aligned} T_a(i) &= \lfloor (a(t_i) - \frac{\sum_{i=1}^m a(t_i)}{m}) \times T_n(i) \rfloor, \\ T_r(i) &= \lfloor (\frac{\sum_{i=1}^m a(t_i)}{m} - a(t_i)) \times T_n(i) \rfloor, \end{aligned} \quad (3)$$

where $T_a(i)$ denotes the number of trees to add, $T_r(i)$ denotes the number of trees to remove, $a(t_i)$ denotes the accuracy of subspace i being processed, m denotes the total number of *types* and $T_n(i)$ denotes the total number of trees currently being inside classification *type* i . However, adding more than one classifier (at one time-step) is not possible in an online environment such as data stream classification tasks where one-time processing is applied to incoming data (prequential evaluation). As a result, for the first variation of the proposed modifications of RD, we replicate this behaviour by assigning a higher weight to a decision tree (classifier) instead of training more than one. This is done exactly the same way as

in equation 3 when $T_a(i)$ specifies the weight to be assigned to the newly built classifier. Hence, when a classifier has a $weight = k$, this means in the voting mechanism the same classifier has k votes instead of only one. The removing mechanism in this strategy is similar to the original RD and is based on the performance; e.g. when the number of trees to remove is k , the k least accurate trees (in the last data block) are removed from the ensemble. Path 1 in Figure 1 depicts the flowchart of this strategy.

2) RD2: Not considering the shrinking *types*

According to this strategy, when a subspace is recognised as shrinking (based on its accuracy), it is temporarily eliminated from the ensemble's voting mechanism. The evaluation of such subspaces continues as normal and they are re-activated once they start to grow again. Furthermore, the number of trees to be added or removed is fixed to $T_a(i) = 1$ and $T_r(i) = 1$, respectively. Therefore, in case of growing/shrinking, only one tree is supposed to be added/removed. Path 2 in Figure 1 shows the flowchart of RD2.

3) RD3: Weighted trees + Not considering the shrinking *types* (RD1 + RD2)

This strategy combines the first two strategies (RD1 and RD2). Hence, the number of trees to add or remove is set dynamically based on Equation 3, and the shrinking of *types* does not take place in the ensemble's voting system unless they start to grow again. Figure 1 depicts the flowchart of this strategy.

Note that all the classifiers inside the ensemble get updated (retrained) using all the incoming data blocks. This can lead to a faster adaptation to concept drifts in the evolving data stream.

To restrict the size of the ensemble and avoid adding overhead to the system, an upper bound is assigned to the number of classifiers of classification *type*. In this paper, the upper bound is set to an arbitrary value of $max = 20$. Hence, when the maximum size of a classification *type* is exceeded, a classifier should be removed from the same *type* before adding a new classifier. This is done by removing the least accurate classifier in the last data block. Furthermore, a lower bound for each *type* is set to $min = 1$ to prevent the *types* to be completely removed. Hence, when only one decision tree related to a *type* remains, it is not being removed upon a poor performance.

C. OPTIMISATION LAYER

In this paper, we use GA to optimise the combination of attributes in each classification *type* (subspace) using the existing *types* that have been drawn randomly in the first phase of the proposed algorithm. Features in our framework act as individuals or Genes and the Classification *types* act as chromosomes in the Genetic Algorithm. Therefore, in each iteration of the GA, the related operations (Selection, Crossover and Mutation) is applied to the population and

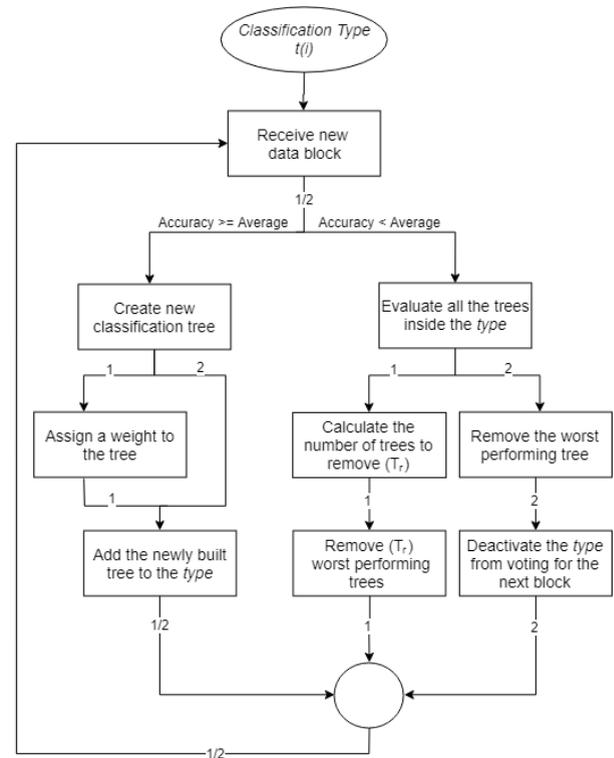


FIGURE 1. Illustration of different strategies of implementing Replicator Dynamics; RD1: Path 1, RD2: Path 2, RD3: Paths 1 and 2.

the fitness (of each *type*) is calculated over a fixed data that is embedded to this framework. Mentioned buffer act as a search space for the GA and stores the most recent data that is received by the system to perform the most up-to-date evaluation. Note that the buffer is kept fixed during each generation of the GA iterations.

GA is performed to all the randomly drawn classification *types* (from the base layer) and perform the optimisation once a drift detector verifies a concept drift. The *optimisation layer* is different from the *base layer* only in this part (i.e. recombining *types* upon concept drifts), while the classification, training and updating mechanisms are the same as explained for the *base layer* (see Section III-B).

Algorithm 2 outlines the process of the *optimisation layer*.

Selection stage: selection of chromosomes (classification *types*) in this stage is based on the performance of them over the search space (data inside the buffer). The *types* with higher accuracy than the overall average accuracy are selected as the candidates for the crossover stage. This stage is referred by Algorithm 2 as "Selection()" function.

Crossover stage: The classification *types* selected previously in Selection stage are now get paired with each other to produce new offsprings. In other words, the attributes (Genes) of good performing *types* (Chromosomes) get mixed with each other to produce new *types*. This stage is called by Algorithm 2 using "Crossover()" function.

Mutation stage: to prevent different *types* to get too similar to each other (use same features), mutation step is

Algorithm 1: PROPOSED RD STRATEGIES

Input: Continuous block of data
 $DB = \{db_1, db_2, \dots, db_n\}$
 n : number of features to be selected in each *type*
 m : total number of *types*
 max : maximum number of classifiers in each *type*.
Output: Classified samples

```

1  $i := 1$ 
2 for  $t := 1$  to  $t := m$  do
3   Randomly select  $n$  features
4 while data stream is not empty do
5   if  $i \leq \frac{max}{2}$  then
6     Classify( $db_i$ )
7     Grow( $T$ ) for all types
8   else
9     Classify( $db_i$ )
10    Evaluate()
11    if  $a(t_j) \geq \frac{\sum_{j=1}^n a(t_j)}{m}$  then
12      Grow( $t_j$ ) /* Based on the strategy */
13    else
14      Shrink( $t_j$ ) /* Based on the strategy */
15    Train()
16     $i := i + 1$ 

```

applied during the breeding procedure. For this purpose, the mutation rate is set to the arbitrary value of 5%. Note this value is a parameter of the framework and can be changed. The “Mutation()” function in Algorithm 2 refers to this stage.

The proposed GA modification is iterated over the fixed data inside the buffer until the maximum number of generations are produced. Then the resulting classification *types* are set to grow by training new classifiers over the incoming data blocks. The set of newly built classifiers are then get evaluated over the incoming data. Once their average performance is reached the average accuracy of the ensemble those classifiers are then set to get involved in the voting mechanism of the ensemble.

In the proposed method, all classifiers inside the *base layer* are given the initial weight of one ($W_b = 1$), while those inside the *optimisation layer* – two ($W_g = 2$). This intensifies the effect of the *optimisation layer* on the algorithm, given the optimality of the *types*.

In general, the proposed RED-GENE method works as follow. all the instances inside a new data block get classified by classifiers inside both layers of the ensemble (base layer and optimisation layer). The predictions of active classifiers are then summarised by the decision making part of the ensemble according to their weight and output. In this paper, a concept drift detection mechanism is employed to determine when to start/restart the GA procedure. When GA is due to start its procedure, the classifiers inside its layer (optimisation layer) are removed from the ensemble to make room for the new

collection of classification *types* due to be built.

Once the concept drift detector confirms a drift inside the data stream, GA starts to iterate the necessary operations over the fixed data inside the buffer. We use the Early Drift Detection Method (EDDM) [24], which is specifically designed to improve the detection in the presence of gradual concept drifts. Note that the EDDM method is specially chosen for the experimental part of the RED-GENE framework, hence, any other drift detection methods can be employed as desired. When the concept drift detector signals *warning*, the buffer starts storing the incoming data to the system. Once the drift is confirmed by the detector (signalling *drift*), the GA step starts its procedures and all data inside the buffer get fixed for fitness calculation process. The Concept Drift Detection stage of the proposed algorithm is called by Algorithm 2 using “DriftDetector()” function.

As mentioned earlier, using concept drift detectors can sometimes lead to false positives and false negatives resulting in accuracy drop in the classification process. A false positive (when the concept drift detector wrongly signals a drift) should not negatively affect the accuracy in our proposed framework since the new set of classification types is based on the most recent data, and only an extra overhead would occur to perform additional GA optimisation. A false negative that does not trigger the optimisation layer can lead to a delay in adapting to a concept drift only if the concept drift is abrupt and significant. On the other hand, the base layer always grows good performing types and shrinks badly performing types according to the most recent data, which would help the system to adapt to the concept drift even if it is not detected.

Algorithm 2: GA OPTIMISATION

Input: Buffer
 g : Maximum number of generations
Resetting mechanism: [implicit/explicit]
Randomly drawn subspaces (*types*) from the base layer, $T_B = \{t_1, t_2, \dots, t_m\}$
Output: New set of *types*, $T_G = \{t_1', t_2', \dots, t_m'\}$

```

1 for  $i := 1$  to  $i := g$  do
2   Selection()
3   Crossover()
4   Mutation()
5 repeat
6   DriftDetector()
7 until  $DriftDetector() = Drift$  /*When the detector signals a drift*/
8 Reset(GA) /*Clear genetic layer and restart GA*/

```

IV. EXPERIMENTAL STUDY

To evaluate the performance of the proposed framework, a comprehensive set of experiments was conducted using different benchmarks solutions over five real world datasets and four synthetic data generator.

In the first set of experiments, different variations of the proposed framework are compared to the $EACD_{Exp}$ method [4] that uses a basic RD variation with a similar optimisation mechanism. This helps better understand the impact of employing the proposed RD modifications in this paper.

In the second set of experiments, The proposed method is compared to the existing state-of-the-art methods that have shown good performance and liable results in non-stationary data stream classification [13] [20] including Dynamic Weighted Majority (DWM) [10], Online Accuracy Updated Ensemble(OAUE) [13], OSBoost [9], Leveraging Bag (LevBag) [18] and Adaptive Random Forest (ARF) [20].

We developed our framework using Java programming language Version 8. All considered methods were executed using the Massive Online Analysis (MOA) [25], which is an open source framework for data stream mining in evolving environments. When running LevBag, ARF, DWM, OAUE and OSBoost, their default parameters as implemented in MOA were used, while the parameters of our proposed algorithms are listed in Section IV-B. To ensure a thorough set of experiments with precise results, ten different variants (seeds) were generated for every synthetic data stream, and each method was tested on all variants. The variants were generated by changing different parameters in all synthetic streams, as specified in Section IV-A. For every real-world data stream, each experiment was repeated ten times over the same data stream.

We performed two different evaluation runs for each experiment. The first run involved passing one of the chosen datasets through a specific algorithm using the prequential evaluation technique with immediate access to the real labels of the instances labelled by the system. This evaluation run is called *immediate setting*. The second run also involved passing each dataset through a specific algorithm in the form of prequential evaluation; however, the real labels of the instances labelled by the system were accessed with a delay. This evaluation technique, called *delayed setting*, can lead to more realistic experiments since actual labels of streaming data are usually not immediately available in the real world. For the delayed setting, the parameter of delay was set to an arbitrary value of 1,000; hence, the label of each instance was revealed after passing 1,000 instances. For both the immediate and delayed settings, the window size (width) was set to 1,000. The experiments were performed on a machine equipped with an Intel Core i7-4702MQ CPU @ 2.20 GHz and 8.00 GB of installed memory (RAM).

A. DATASETS

1) Synthetic Data Streams

SEA Generator is a popular data stream generator [26] that simulates different concept drifts by generating random drifts in a three-dimensional feature space where only two of the features are relevant to the target class. For the experimental study of RED-GENE framework, ten different variations of this concept drift detector is generated. For the first five variants, two abrupt concept drifts with a width (of the concept

drift change) of 1 were added at instances 200K and 400K, and two recurrent concept drifts with the same width were added at instances 600K and 800K. For the remaining five variants, two gradual concept drifts with a width of 10,000 were added at instances 200K and 400K, and two recurrent concept drifts with the same width were added at instances 600K and 800K.

Hyperplane Generator is a synthetic data stream generator [27] that simulates concept drifts by moving the location of a rotating hyperplane. For the experimental part of this paper, the number of classes is set to 2 and the total number of features is set to 10. Furthermore, the number of drifting attributes was changed from 2 to 6, and the magnitude of changes was set to 0.01 or 0.02 in each variant (total of ten generated variants).

Random Tree Generator (RTG) is another widely-used data stream generator [28] that simulated concept drifts by building different decision trees and selecting random features as their split nodes and allocating random classes to them. In our experiments, to generate ten different variations of RTG, the number of classes for the decision trees set from 2 to 6 and the number of features ranged from 10 to 18.

LED Generator is another popular data stream generator [29]. The target in this generator is to predict the digit shown on a 7-segment LED display. This generator contains 24 Boolean features, 17 of which are irrelevant and the remaining seven correspond to each segment of the 7-segment LED display. The ten variants used in this study simulates concept drifts by swapping four of its features. Furthermore, for the first five variations of this generator, the number of drifting attributes were selected to be 1 to 5 respectively and for the next five variations, only the random seed were changed, while the drifting attributes were the same as in the first five variations.

2) Real-World Data Streams

Forest Cover-type Data Stream is a real-world dataset in the UCI Machine Learning Repository¹. The aim in this dataset is to predict forest cover type from the cartographical variables. this dataset consists of 581,012 instances, 54 attributes and 7 classes.

Electricity is a widely-used dataset [30] from the Australian New South Wales electricity market. The aim in this dataset is to predict whether the electricity price goes up or down based on the average consumption over the last 24 hours. It contains 45,312 instances with eight features.

Airlines is another popular dataset². The challenge in this dataset is to predict whether or not a flight will be delayed given the scheduled departure information such as the operating airline, time, destination and etc. This dataset contains 539,383 records with seven attributes.

Poker-Hand dataset from the UCI Machine Learning Repository³ is another dataset used for the experimental

¹<https://archive.ics.uci.edu/ml/datasets/covertype>

²<http://kt.ijs.si/elena.konomovska/data.html>

³<https://archive.ics.uci.edu/ml/datasets/Poker+Hand>

study of this paper. The target in this dataset is to predict the poker hand consisting of five card. This dataset contains 1,000,000 instances and 11 attributes.

KDDcup99 is a dataset used in the “Third International Knowledge Discovery and Data Mining Tools Competition”, which includes a wide variety of intrusions simulated in a military network environment and contains 41 attributes and 23 classes [31].

B. RED-GENE VARIATIONS

We compared the following nine variations of RED-GENE to evaluate the effects of the proposed RD strategies and their parameters:

RD1 uses RD with weighted trees (see Section III-B1) and the following parameters: $p = 60\%$ and $m = 0.6 \times f$;

RD2 uses RD and does not consider shrinking types as explained in Section III-B2 with $p = 60\%$, $m = 0.6 \times f$;

RD3 uses RD with weighted trees and does not consider shrinking types (Section III-B3) with $p = 60\%$, $m = 0.6 \times f$;

RD1Lite is a lite version of RD1 with $p = 40\%$, $m = 0.4 \times f$;

RD2Lite is a lite version of RD2 with $p = 40\%$, $m = 0.4 \times f$;

RD3Lite is a lite version of RD3 with $p = 40\%$, $m = 0.4 \times f$;

RD1+GA is a version of RD1 optimised using GA with the number of generations (g) set to 15 and the mutation rate set to 5% (other parameters: $p = 60\%$, $m = 0.6 \times f$);

RD2+GA is a version of RD2 optimised using GA with the number of generations (g) set to 15 and the mutation rate set to 5% (other parameters: $p = 60\%$, $m = 0.6 \times f$);

RD3+GA is a version of RD3 optimised using GA with the number of generations (g) set to 15 and the mutation rate set to 5% (other parameters: $p = 60\%$, $m = 0.6 \times f$).

C. RESULTS AND DISCUSSION

The considered algorithms are compared based on standard criteria, including the classification accuracy and overall time of evaluation involving testing and training the framework. Tables 1 and 2 list the average accuracies for all variations of the proposed RED-GENE framework, along with our own EACD [4] method over the nine datasets in the immediate and delayed settings. The GA-optimised variations (RD1+GA, RD2+GA, RD3+GA and EACD) perform better than the RD-only variations (RD1, RD2 and RD3) and significantly better than the RDLite variations (RD1Lite, RD2Lite and RD3Lite). This is because the former variations include a concept drift detection mechanism enabling the system to optimise the combination of features in every *type* of the ensemble, especially upon concept drifts. RD3+GA has the best average accuracy over seven out of nine datasets in the immediate setting, five out of nine datasets in the delayed setting and the best overall average accuracy in both the immediate and delayed settings. Furthermore, since the same parameters were employed for both the EACD method and RD3+GA variation, we can analyse the impact of applying the proposed RD variations in this study. Consequently, it is evident that the newly proposed RD strategies improve the

classification accuracy compared to the basic RD variation used in EACD [4].

Table 3 lists the average accuracies along with standard deviation, minimum and maximum values of the RD3+GA variation compared to the considered state-of-the-art methods. It can be noticed that RD3+GA has the best average accuracy over Hyperplane, LED, SEA, Airlines, Electricity and Poker-Hand datasets, as well as the best overall average accuracy in both the immediate and delayed settings. It can also be noticed that DWM, OAUE and OSBoost have the same standard deviation of zero for all real-world data sets, while RD3+GA, LevBag and ARF have different standard deviation values. This is because the latter algorithms use randomisation in their procedures, while the former do not.

Figure 2 demonstrates the overall evaluation time of RED-GENE variations and $EACD_{Exp}$ method in seconds. It is clear that the variations without GA optimisation are faster than the ones with it due to the time complexity of GA. Furthermore, all RDLite variations are faster than the other variations as they have fewer *types* and features in each *type*. Figure 3 illustrates the overall evaluation time of the proposed RED-GENE method compared to the other considered state-of-the-art methods. DWM and OSBoost algorithms have the shortest evaluation time by far for the majority of the datasets (DWM over SEA, Airlines, Electricity and Poker-Hand datasets, and OSBoost over Hyperplane, LED and Forest Cover-type datasets), while the proposed RED-GENE RD3+GA variation has the longest evaluation time in most cases.

In summary, the main advantage of RED-GENE is its accuracy providing the **best average rank compared to the state-of-the-art methods and robust performance in evolving environments with concept drifts**. In addition, the RD strategies proposed in this paper are more efficient than the basic RD strategy used in our previously proposed EACD method. The main drawback of the best performing RD3+GA variation of RED-GENE is its longest evaluation time over six out of nine datasets, which is due to the employment of two different evolutionary algorithms (RD and GA), along with a concept drift detection method (EDDM). At the same time, the RD1, RD2 and RD3 variations of RED-GENE offer slightly shorter evaluation times and significantly shorter times in their *lite* versions (RD1Lite, RD2Lite and RD3Lite) while maintaining a high accuracy in many cases.

D. STATISTICAL ANALYSIS

We performed the Friedman [32] and Nemenyi [33] statistical tests to further analyse the results of our experiments regarding the RD3+GA variation of the proposed framework, along with the considered state-of-the-art methods.

Table 4 shows the average rank and its squared value for each algorithm in our experiments with $k = 6$ and $N = 18$. Providing that the value of Friedman test statistic is $\chi_F^2 = 31.80$ with 5 ($k - 1$) degrees of freedom, and the critical value for Friedman test given $k = 6$ and $N = 18$ is 14.63 at the significance level $\alpha = 0.01$, we can conclude that

TABLE 1. Average accuracy (%) in the immediate setting of the RED-GENE variations and $EACD_{Exp}$ method over multiple variants of different datasets. RD3+GA achieves the highest average accuracy.

Dataset	RD1	RD2	RD3	RD1Lite	RD2Lite	RD3Lite	RD1+GA	RD2+GA	RD3+GA	EACD
<i>Hyperplane</i>	87.21	87.84	89.26	79.46	78.27	81.20	91.15	90.84	92.84	90.59
<i>LED</i>	74.83	75.69	76.23	70.24	70.16	71.54	76.04	77.24	77.65	75.45
<i>RTG</i>	88.06	88.42	89.05	81.43	82.08	81.93	91.67	91.63	92.03	91.42
<i>SEA</i>	89.30	89.34	89.54	79.21	78.36	79.83	89.23	89.71	89.14	90.08
<i>Airlines</i>	64.32	63.63	64.39	62.81	61.06	61.45	66.89	66.45	66.88	66.61
<i>Electricity</i>	86.91	88.06	89.14	78.35	76.32	79.34	88.45	90.56	91.03	92.14
<i>Forest</i>	85.61	86.43	87.45	75.32	77.02	76.13	89.78	91.03	92.73	91.73
<i>KDDcup99</i>	99.72	99.71	99.75	99.45	99.51	99.19	99.75	99.78	99.78	99.78
<i>Poker</i>	87.49	88.24	87.82	79.24	80.74	81.51	89.65	90.05	90.15	86.21
<i>Overall Ave.</i>	84.83	85.26	85.85	78.39	78.16	79.12	86.84	87.25	87.98	87.11

TABLE 2. Average accuracy (%) in the delayed setting of the RED-GENE variations and $EACD_{Exp}$ method over multiple variants of different datasets. RD3+GA achieves the highest average accuracy over five out of nine data sets.

Dataset	RD1	RD2	RD3	RD1Lite	RD2Lite	RD3Lite	RD1+GA	RD2+GA	RD3+GA	EACD
<i>Hyperplane</i>	86.94	87.23	88.86	79.53	78.14	80.04	90.52	90.92	92.03	90.02
<i>LED</i>	75.15	75.69	75.23	71.34	70.25	70.93	76.01	76.54	76.73	75.26
<i>RTG</i>	88.06	87.42	87.05	81.30	81.54	81.32	89.44	89.08	90.24	91.05
<i>SEA</i>	87.30	88.34	87.52	78.46	78.03	79.24	88.34	89.24	88.54	89.22
<i>Airlines</i>	63.85	62.03	62.39	61.67	60.78	61.06	65.49	64.34	64.45	63.35
<i>Electricity</i>	81.91	81.20	81.42	75.35	74.20	77.25	83.56	82.90	83.41	85.03
<i>Forest</i>	84.61	85.43	85.83	75.19	76.24	75.50	86.42	86.50	87.19	84.83
<i>KDDcup99</i>	99.73	99.72	99.73	99.46	99.49	99.50	99.74	99.73	99.76	99.76
<i>Poker</i>	80.49	79.53	80.56	77.16	78.42	78.92	82.65	82.10	83.11	80.21
<i>Overall Ave.</i>	83.12	82.95	83.18	77.71	77.45	78.19	84.69	84.58	85.05	84.30

TABLE 3. Average accuracy (%) in the immediate/delayed settings of RED-GENE compared to the state-of-the-art methods. RD3+GA achieves the highest average accuracy over nine out of 18 experiments in both the immediate and delayed settings.

Dataset	Criteria	ARF	DWM	LevBag	OAUE	OSBoost	RD3+GA
Hyperplane	Ave.(%)	88.17/88.05	89.64/89.41	91.03/90.77	91.42/91.10	85.85/85.74	92.84/92.03
	σ (%)	1.90/2.02	0.830.95	1.60/1.71	1.46/1.59	3.01/3.06	2.02/2.00
LED	Ave.(%)	74.05/74.00	75.05/74.14	74.22/74.21	73.99/74.06	74.15/74.13	77.65/76.73
	σ (%)	0.31/0.40	3.10/0.16	0.31/0.15	0.10/14.00	0.11/0.04	2.45/2.63
RTG	Ave.(%)	78.35/78.24	59.35/59.49	90.78/ 90.91	88.88/88.72	93.40/85.53	92.03/90.24
	σ (%)	8.12/8.06	8.87/8.64	2.26/2.48	3.26/5.13	1.45/2.90	2.00/2.41
SEA	Ave.(%)	88.67/ 88.94	87.72/87.48	87.59/88.70	88.69/88.54	85.56/85.31	89.14/88.56
	σ (%)	0.58/0.59	0.57/1.02	1.67/1.45	0.58/0.70	0.35/0.42	2.43/2.41
Airlines	Ave.(%)	63.53/61.42	63.97/60.57	59.42/58.49	64.02/62.73	61.98/61.80	66.88/64.45
	σ (%)	1.23/1.12	0/0	0.73/0.89	0/0	0/0	1.43/1.90
Electricity	Ave.(%)	92.17/83.51	75.73/67.43	92.09/81.78	91.60/80.20	88.02/79.04	91.03/83.41
	σ (%)	0.94/1.19	0/0	1.48/0.88	0/0	0/0	3.14/2.84
Forest	Ave.(%)	93.57/85.65	83.75/74.93	92.73/86.22	90.70/86.84	84.45/74.47	92.73/ 87.19
	σ (%)	1.58/2.60	0/0	2.10/2.72	0/0	0/0	2.83/2.04
KDDcup99	Ave.(%)	99.81/99.80	99.04/99.12	99.82/99.81	99.80/99.78	99.74/99.74	99.78/99.76
	σ (%)	0.06/07	0/0	0.01/0.01	0/0	0/0	0.14/0.07
Poker	Ave.(%)	84.19/67.95	74.37/59.31	88.52/76.78	80.74/73.81	84.31/81.23	90.15/83.11
	σ (%)	4.55/2.92	0/0	3.34/3.72	0/0	0/0	1.08/1.62

the accuracy values of the studied methods are significantly different (31.80 is greater than 14.63).

Now that the Null-hypothesis is rejected, we can proceed with a post-hoc test. The Nemenyi test [33] can be used for comparing classifiers to each other [34]. The performance of two classifiers is significantly different if the corresponding average ranks differ by at least the critical difference (CD).

The critical value in our experiments with $k = 6$ and $\alpha = 0.10$ is $q_{0.10} = 1.614$. As a result, the accuracy of the proposed $RD3 + GA$ method is significantly different from ARF, DWM, and OSBoost methods, while it is not significantly different from LevBag and OAUE methods. Fig-

ure 4 graphically represents the comparison of the different methods employed in our experiments based on the Nemenyi test.

V. CONCLUSION AND FUTURE WORK

In this paper, we proposed a framework called RED-GENE to cope with different concept drifts in data stream classification tasks. The proposed framework offer three novel strategies of Replicator Dynamics (RD) along with a Genetic Algorithm (GA) optimisation technique. RD was used to grow and shrink a randomly drawn set of subspaces (classification *types*) in the ensemble according to the most recent instances

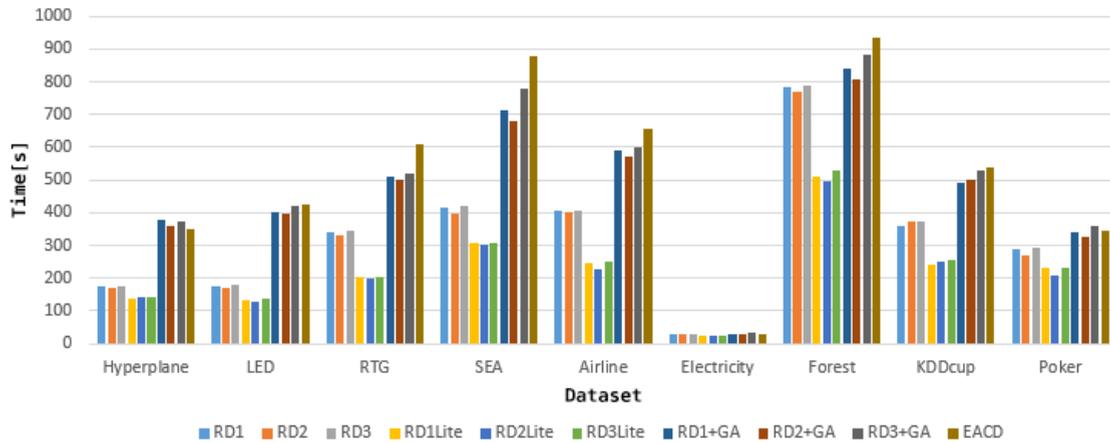


FIGURE 2. Average evaluation time (in seconds) of executing RED-GENE variants and EACD method over different data streams in the immediate setting.

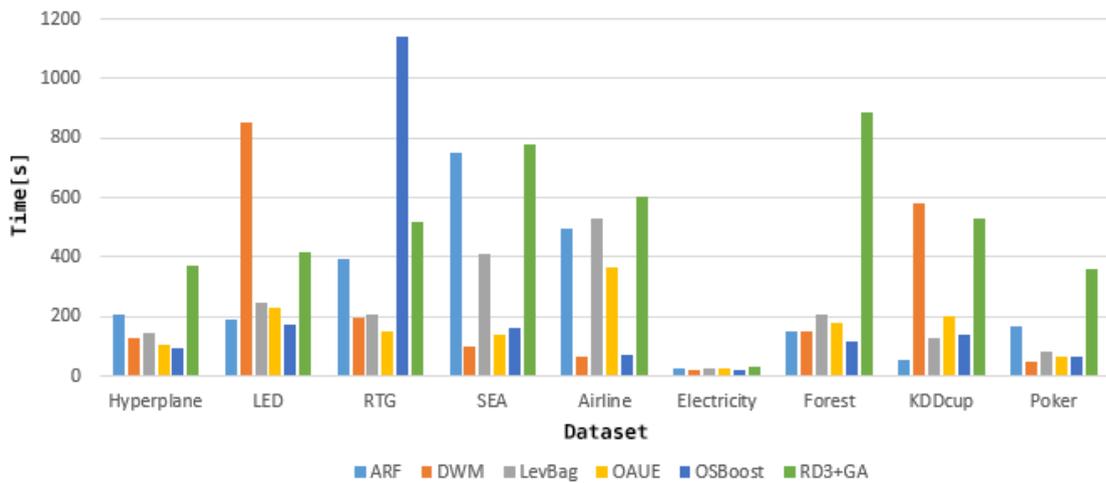


FIGURE 3. Average evaluation time (in seconds) of executing RED-GENE and other state-of-the-art methods over different data streams in the immediate setting.

TABLE 4. Average rank of the methods considered in the experiments according to the Friedman test.

Dataset	ARF	DWM	LevBag	OAUE	OSBoost	RD3+GA
R_j	3.500	4.944	2.888	3.333	4.500	1.833
R_j^2	12.250	24.447	8.346	11.111	20.250	3.361

of the data stream. GA was employed to optimise the combination of features of the *types* when a concept drift was detected by the Early Drift Detection Method (EDDM).

To test the proposed framework, a set of experiments was conducted with four synthetic and five real-world data streams. Nine different variations of RED-GENE were implemented to examine different strategies of adopting RD in online learning and assess the effect of selecting different parameters. In addition, RED-GENE was compared to the existing state-of-the-art methods and our previously proposed EACD method. The results of the comparison demonstrated that RED-GENE had the highest average accuracy and best

average rank among all compared methods in two different settings (immediate and delayed). However, the overall evaluation time of RED-GENE was the longest over the majority of considered datasets.

Eventually, using the Friedman statistical test, it was shown that the performance of the studied methods in the experiments were significantly different. Furthermore, using the Nemenyi test, it was proved that the performance of RED-GENE was significantly better than ARF, DWM and OSBoost, while it was not significantly better than LevBag and OAUE algorithms.

In the future, we plan to extend our current work to

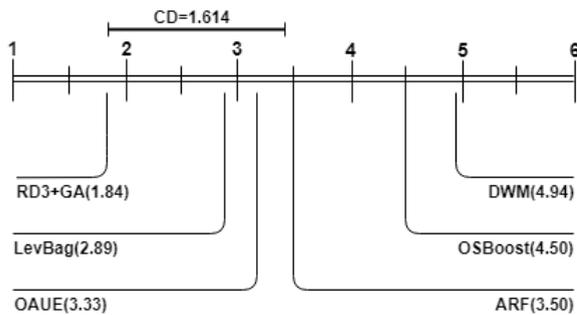


FIGURE 4. Comparison of all methods using the Nemenyi test at $\alpha = 0.10$.

implement and analyse the following ideas: (1) Propose a novel concept drift detection algorithm by conducting a behavioural analysis of the classification *types* in the base layer of the proposed framework (using RD to grow and shrink the *types*); (2) use a dynamic weighting mechanism for both layers of the proposed framework. This can potentially improve the performance of the proposed framework; and (3) apply other bio-inspired techniques in the optimisation layer of the proposed framework.

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