**Large Scale Classification Based on Combination of Parallel SVM and Interpolative MDS**

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**Abstract**: With the development of information technology, the scale of electronic data becomes larger and larger. Data deluge occurs in many kinds of application fields. How to explore the useful information from the large scale dataset is a very important issue. Data mining is just to take on the task. Support Vector Machines (SVM) is a powerful classification and regression tools of data mining. It has been widely studied by many scholars and applied in many kinds of practical fields. But its compute and storage requirements increase rapidly with the number of training vectors, putting many problems of practical interest out of their reach. For applying SVM to large scale data mining, parallel SVM are studied and some parallel SVM methods are proposed. Currently parallel SVM methods are all based on classical MPI model. It is not easy to be used in practical, especial to large scale data-intensive data mining problems. MapReduce is an efficient distribution computing model to process large scale data mining problems. In this paper, parallel SVM based on iterative MapReduce model Twister is studied. Feature extraction is an efficient means to decrease SVM’s computing cost. Some feature extraction methods have been proposed, such as PCA, SOM network, and Multidimensional Scaling (MDS) and so on. But PCA can only measure the linear correlation between variables. The computation cost of SOM network is very expensive. In this paper, MDS is used to reduce the dimension of sample features, and interpolation MDS is used to improve computation speed. Parallel SVM combines with MDS to analyze large scale classification problems. The efficiency of the method is illustrated through analyzing practical problems.

**Keywords:** Parallel SVM, MDS, Large scale data, MapReduce, Twister

**1 Introduction**

 With the development of electronic and computer technology, the quantity of electronic data is in exponential growth [1]. Data deluge has become a salient problem to be solved. Scientists are overwhelmed with the increasing amount of data processing needs arising from the storm of data that is flowing through virtually every science field, such as bioinformatics [2-3], biomedical [4-5], Cheminformatics [6], web [7] and so on. Then how to take full use of these large scale data to support decision is a big problem encountered by scientists. Data mining is the process of discovering new patterns from large [data sets](http://en.wikipedia.org/wiki/Data_set) involving methods at the intersection of [artificial intelligence](http://en.wikipedia.org/wiki/Artificial_intelligence), [machine learning](http://en.wikipedia.org/wiki/Machine_learning), [statistics](http://en.wikipedia.org/wiki/Statistics) and [database systems](http://en.wikipedia.org/wiki/Database_system). It has been studied by many scholars in all kinds of application area for many years and many data mining methods have been developed and applied to practice. But most classical data mining methods out of reach in practice in face of big data. Computation and data intensive scientific data analyses are increasingly prevalent in recent years. Efficient parallel algorithms and implementation techniques are the key to meeting the scalability and performance requirements entailed in such large scale data mining analyses. Many parallel algorithms are implemented using different parallelization techniques such as threads, MPI, MapReduce, and mash-up or workflow technologies yielding different performance and usability characteristics [8]. MPI model is efficient in computation intensive problems, especially in simulation. But it is not easy to be used in practical. MapReduce is a cloud technology developed from the data analysis model of the information retrieval field. Several MapReduce architectures are developed now. The most famous is the Google, but the source code is not open. Hadoop is the most popular open source MapReduce software. It has been adopted by many huge IT companies, such as Yahoo, Facebook, eBay and so on. The MapReduce architecture in Hadoop doesn’t support iterative Map and Reduce tasks, which is required in many data mining algorithms. Professor Fox of Indiana University proposed an iterative MapReduce architecture software Twister. It supports not only non-iterative MapReduce applications but also an iterative MapReduce programming model. The manner of Twister MapReduce is “configure once, and run many time” [9-10]. It can be applied on cloud platform. It will be the popular MapReduce architecture in cloud computing and can be used in data intensive data mining problems.

 Support Vector Machines are powerful classification and regression tools [11]. Many SVM software models have been developed, such as libSVM, lightSVM, ls-SVM and so on. LibSVM is taken as the most efficient SVM model and widely applied in practice because of its excellent property [12]. But SVM’s compute and storage requirements increase rapidly with the number of training vectors, putting many problems of practical interest out of their reach. The core of an SVM is a quadratic programming problem (QP), separating support vectors from the rest of the training data. For improving the training speed of SVM, many efforts have been done. Reference [13] accelerates the QP with ‘chunking’, where subsets of the training data are optimized iteratively, until the global optimum is reached. Reference [14] uses Sequential Minimal Optimization (SMO) to select the workset to be optimized, which can simple the optimization problems markedly. Parallelization has been proposed by splitting the problem into smaller subsets and training a network to assign samples to different subsets [15]. A parallel SVM modoel based on hybrid MPI/OpenMP model is proposed in reference [16]. A parallelization scheme was proposed where the kernel matrix is approximated by a block-diagonal [17]. Most of parallel SVM are based on MPI programming model. Little research work has been done with MapReduce work.

 Based on current research work of SVM and Twister MapReduce framework, the paper develops a parallel SVM model based on MapReduce. In this model, training samples are divided into subsections. Each subsection is trained with a SVM model. In this paper, libSVM is used to train each subSVM. The non-support vectors are filtered with subSVMs. The support vectors of each subSVM are taken as the input of next layer subSVM. The global SVM model will be obtained through iteration. The MapReduce based SVM model is encoded with Java language.

 For improving the computation speed of SVM, feature extraction is an efficient means. In practical, there are many problems’ feature variable vector is in high dimension. Too many input variable will increase the computation cost of SVM. Feature extraction can decrease the dimension of input and decrease the computation cost efficiently. Many feature extraction methods have been proposed, such as Principal Component Analysis (PCA), Self Organization Map (SOM) network, and so on[18-19]. Multidimentional Scaling (MDS) is a kind of Graphical representations method of multivariate data[20]. It is widely used in research and applications of many disciplines. The method is based on techniques of representing a set of observations by a set of points in a low-dimensional real Euclidean vector space, so that observations that are similar to one another are represented by points that are close together. It is a nonlinear dimension reduction method. But the computation complexity is and memory requirement is . With the increase of sample size, the computation cost of MDS increase sharply. For improving the computation speed, interpolation MDS are introduced in reference [21]. It is used to extract feature from large scale data. In this paper, interpolation MDS is combined with parallel SVM based on MapReduce to analyze large scale data.

 The following of the paper is organized as follows. Interpolation MDS is introduced in section 2. The Twister model is introduced in part 3. MapReduce based parallel SVM model and its program flow is introduced in part 4. The classification process of the proposed method is summarized in part 5. Two practical examples are analyzed with the proposed model in part 6. At last some conclusions are summarized.

**2 Interpolation MDS**

**2.1 Multidimensional Scaling**

 MDS is a non-linear optimization approach constructing a lower dimensional mapping of high dimensional data with respect to the given proximity information based on objective functions. It is an efficient feature extraction method. The method can be described as follows.

 Given a collection of objects on which a distance function is defined as, the pairwise distance matrix of the objects can be denoted by

where is the distance between and . Euclidean distance is often adopted.

 The goal of MDS is, given Δ, to find vectors () to minimization the STRESS or SSTRESS. The definition of STRESS and SSTRESS are as follows.

(1) (2)

where , is a weight value (), is a Euclidean distance between mapping results of and *.* It may be a metric or arbitrary distance function. In other words, MDS attempts to find an [embedding](http://en.wikipedia.org/wiki/Embedding) from the objects into such that distances are preserved.

**2.2 Interpolation Multidimensional Scaling**

 One of the main limitations of most MDS applications is that it requires memory as well as computation. It is difficult to process MDS with large scale data set because of the limitation of memory limitation. Interpolation is a suitable solution for large scale MDS problems. The process can be summarized as follows.

 Given *n* samples data in *N* dimension space, *m* samples are selected to be mapped into *L* dimension space with MDS. The other samples will be mapped into *L* dimension space with interpolation method. The computation cost and memory of interpolation MDS is only . It can improve the computing speed markedly.

 Select one sample data , calculate the distance between the sample data and the pre-mapped samples . Select the nearest neighbors , where , who have the minimum distance values.

 After data set being selected, the mapped value of the input sample is calculated through minimizing the following equations as similar as normal MDS problem with points.

 (3)

In the optimization problems, only the position of the mapping position of input sample is variable. According to reference [10], the solution to the optimization problem can be obtained as

 (4)

where and is the average of k pre-mapped results. The equation can be solved through iteration. The iteration will stop when the difference between two iterations is less than the prescribed threshold values. The difference between two iterations is denoted by

 (5)

**3 Architecture of Twister**

 There are many parallel algorithms with simple iterative structures. Most of them can be found in the domains such as data clustering, dimension reduction, link analysis, machine learning, and computer vision. These algorithms can be implemented with iterative MapReduce computation. Twister is a kind of iterative MapReduce model proposed by Indiana University. It is composed by several components, i.e. MapReduce main job, Map job, Reduce job, and combine job. Twister’s programming model can be described as in figure 1.



Fig. 1 Twister’s programming model

 MapReduce jobs are controlled by the client node through a multi-step process. During configuration, the client assigns MapReduce methods to the job, prepares KeyValue pairs and prepares static data for MapReduce tasks through the partition file if required. Between iterations, the client receives results collected by the Combine method, and, when the job is done, exits gracefully. The message communicate between job is realized with message brokers, i.e. NaradaBrokering or ActiveMQ.

 Map daemons operate on computation nodes, loading the Map classes and starting them as Map workers. During initialization, Map workers load static data from the local disk according to records in the partition file and cache the data into memory. Most computation tasks defined by the users are executed in the Map workers. Twister uses static scheduling for workers in order to take advantage of the local data cache. In this hybrid computing model, daemons communicate with the client through messages.

 Reduce daemons operate on computation nodes. The number of reducers is prescribed in client configuration step. The reduce jobs depend on the computation results of Map jobs. The communication between daemons is through messages.

 Combine job is to collect MapReduce results. It operates on client node. Twister uses scripts to operate on static input data and some output data on local disks in order to simulate some characteristics of distributed file systems. In these scripts, Twister parallel distributes static data to compute nodes and create partition file by invoking Java classes. For data which are output to the local disks, Twister uses scripts to gather data from all compute nodes on a single node specified by the user.

**4 Parallel SVM based on Twister**

**4.1 Support Vector Machines**

 SVM first maps the input points into a high-dimensional feature space with a nonlinear mapping function  and then carries through linear classification or regression in the high-dimensional feature space. The linear regression in high-dimension feature space corresponds to the nonlinear classification or regression in low-dimensional input space. The general SVM can be described as follows.

Let  training samples be , where , (classification) or (regression), . Nonlinear mapping function is . Classification SVM can be implemented through solving the following equations.

 (6)

By introducing Lagrangian multipliers, the optimization problem can be transformed into its dual problem.

 (7)

After obtaining optimum solution , the following decision function is used to determine which class the sample belongs to.

 (8)

 The classification precision of the SVM model can be calculated as

It is very important to choose appropriate kernel function of SVM. The kernel function must satisfy the Mercer condition. At present, many kernel function model have been developed. Commonly used kernel functions include

1. linear:
2. polynomial:
3. radial basis function (RBF):
4. sigmoid:

Here, are kernel parameters.

The parallel SVM is based on the cascade SVM model. The SVM training is realized through partial SVMs. Each subSVM is used as filter. This makes it straightforward to drive partial solutions towards the global optimum, while alternative techniques may optimize criteria that are not directly relevant for finding the global solution. Through the parallel SVM model, large scale data optimization problems can be divided into independent, smaller optimizations. The support vectors of the former subSVM are used as the input of later subSVMs. The subSVM can be combined into one final SVM in hierarchical fashion. The parallel SVM training process can be described as in figure 2.



Fig. 2 parallel SVM training flow

In the architecture, the sets of support vectors of two SVMs are combined into one set and to be input a new SVM. The process continues until only one set of vectors is left. In this architecture a single SVM never has to deal with the whole training set. If the filters in the first few layers are efficient in extracting the support vectors then the largest optimization, the one of the last layer, has to handle only a few more vectors than the number of actual support vectors. Therefore, the training sets of each sub-problems are much smaller than that of the whole problem when the support vectors are a small subset of the training vectors. In this paper, libSVM is adopted to train each subSVM.

**4.2 Computation time analysis**

 The time cost of SVM can be divided into following sections. The computation time complexity of libSVM is . The transformation time of data between Map and Reduce nodes is depend on the bandwidth of the connection network. The transfer time can be described as . The combination time cost of two SVMs is . When training data set is divided into *m* ( *m* is the exponent value of 2) partitions, the computation cost is calculated as follows. The layers of cascade SVM is

 Suppose that the ratio between the number of support vectors and that of whole training sample is () and the ratio between support vectors and that of training sample except the first layer is , i.e. the number of the last layer in Fig. 2 is and the number of training sample of the first layer is almost . The number of training samples of the layer is . So the computation time can be calculated as follows.

 (9)

 Overhead of data transfer mainly includes three parts. The first part is data transfer from Maptask nodes to Reducetask nodes. The transferred data are the support vectors obtained by Maptask nodes. The second part is data transfer from Reducetask nodes to server node. The transferred data is the support vectors also. The third part is the data transfer from server nodes to Maptask node. The transferred data is the training samples combined by two subSVM’s support vectors. The overhead of data transfer depend on the bandwidth of the MapReduce cluster.

 From the architecture of parallel SVM, we can find that it is hierarchal structure. The low level SVM training has to be performed when all the upper level subSVM be trained. In the last level of the architecture, all the support vectors should be included in the training samples. The sample size must be bigger than the number of support vectors. When the ratio between support vector and training sample is bigger the speed up will be less. It is the shortcoming of the cascade SVM model.

**5 Large scale classification based on combination of parallel SVM and interpolation MDS**

 The classification process based on combination of parallel SVM and interpolation MDS can be summarized as follows.

(1) Preprocess the collected sample data, i.e. normalization.

(2) Some samples are selected to be processed with MDS and the other samples are processed with interpolation MDS.

(3) The decreased samples are taken as the input of the SVM.

(4) Partition the samples into parts. Deploy the data to the computation nodes and create partition file. Samples are divided into two parts. One is to be used to train the SVM model. The other is used to test the trained model.

**6 Examples**

All examples are analyzed in India cluster node of FutureGrid. Eucalyptus platform is adopted to configure the MapReduce computation environment. Twister0.9 software is deployed in each computation nodes. ActiveMQ is used as message broker. The configuration of each virtual machine is as follows. Each node is installed Ubuntu Linux OS. The processor is 3GHz Intel Xeon with 10GB RAM.

**6. 1 Adult data analysis**

**6.1.1 Data source**

 The source data are downloaded from NEC laboratory American Inc. website <http://ml.nec-labs.com/download/data/milde/>. In the adult database, 123 attributes are labeled 2 classes. Each attribute denoted by binary variable, i.e. 0 or 1. Labels are denoted by +1 or -1. It is a binary classification problem. The database includes two files. One is used for training and the other is used for testing. The training file includes 32562 samples. The testing file includes 16282 samples.

**6.1.2 Dimension reduction**

 In this example, 4000 samples are selected to be mapped into low dimension space with MDS method. Firstly, calculate the distance matrix . Euclidean distance is taken as the distance measure. The corresponding mapped vectors are calculated with MDS based on the distance matrix. The other samples are mapped into low dimension with interpolation MDS method. The number of nearest neighbor is set . For comparison, the dimension number is set as 3, and 10 respectively.

**6.1.3 Training process**

 The problem is taken as a binary classification problem. C-SVC model is adopted. The parameter of the SVM model is set as follows. Constant C is set 1, radial basis function is taken as kernel function, and gamma is set as 0.01. The example is analyzed with the parallel SVM based on MapReduce. For comparison, the sample is partitioned into 1, 2, 4, 8 sub-samples respectively. The training and test result based on different partitions are listed in table 1, 2 and 3. Table 1 is based on the initial data without dimension reduction. Table 2 is based on the data whose features are reduced to 3 dimensions. Table 3 is based on the data whose features are reduced to 10 dimensions.

Table 1 analysis result of SVM with no dimension reduction

|  |  |  |  |
| --- | --- | --- | --- |
| Number of nodes | Number of SVs | Training time(s) | Classification correct rate |
| 1 | 11957 | 490.591 | 84.82 |
| 2 | 11933 | 281.152 | 84.98 |
| 4 | 11908 | 239.914 | 83.06 |
| 8 | 11887 | 237.441 | 82.74 |

Table 1 analysis result of SVM with 3 dimensions

|  |  |  |  |
| --- | --- | --- | --- |
| Number of nodes | Number of SVs | Training time(s) | Classification correct rate |
| 1 | 5175 | 145.2 | 84.21 |
| 2 | 4956 | 80.871 | 84.27 |
| 4 | 4896 | 39.962 | 83.94 |
| 8 | 4826 | 31.696 | 83.79 |

Table 1 analysis result of SVM with 10 dimensions

|  |  |  |  |
| --- | --- | --- | --- |
| Number of nodes | Number of SVs | Training time(s) | Classification correct rate |
| 1 | 5137 | 227.88 | 82.76 |
| 2 | 6330 | 107.222 | 82.31 |
| 4 | 6122 | 97.51 | 81.66 |
| 8 | 5918 | 83.401 | 80.82 |

**6.1.4 Results analysis**

 The analysis results are shown as in Fig.3 and Fig. 4. From Fig.3 we can find that the training time can be reduced greatly when the sample is partitioned 2 parts. But with the increase of partition number, the training time reduction will become slow. From Eq. (9), the computation cost mostly concentrate on the training calculation of each subSVM. The example was analyzed in HPC cluster. The data transfer time cost is minor. In this example, the ratio and . The last layer will occupy the mainly part computation time and it will not decrease with the increase of partition number. With the decrease of , the computation time can be reduced more. The training time can be decreased markedly when the feature vector is reduced with MDS method. Through the combination of parallel SVM and interpolation MDS, the training process time can be decreased markedly.

 From figure 4 we can find the analysis correct rate will not decrease too much when it is analyzed with parallel SVM and MDS method.



Fig. 3 Training time based on different partition nodes



Fig. 4 Correct rate based on different partition

**6.2 Forest Covertype Classification**

**6.2.1 Data source**

 The source data are downloaded from <http://ftp.ics.uci.edu/pub/machine-learning-databases/covtype/>. The data is used to classify forest cover type. The original data are collected by Remote Sensing and GIS Program, Department of Forest Sciences, College of Natural Resources, Colorado State University. Natural resource managers responsible for developing ecosystem management strategies require basic descriptive information including inventory data for forested lands to support their decision-making processes. The purpose is to predict the forest covertype according to cartographic variables’ values. The square of each observed section is 30 x 30 meter cell. There are 54 columns in each data item. They denote 12 variables, i.e. Elevation,Aspect,Slope,Horizontal\_distance\_to\_hydrology,Vertical\_Distance\_To\_Hydrology,Horizontal\_Distance\_To\_Roadways,Hillshade\_9am,Hillshade\_Noon,Hillshade\_3pm,Horizontal\_Distance\_To\_Fire\_Points, Wilderness\_Area, and Soil\_Type, where Wilderness\_Area is denoted by 4 binary columns and Soil\_Type is denoted by 40 binary columns. They are labeled as 7 cover types, i.e. Spruce/Fir, Lodgepole Pine, Ponderosa Pine, Cottonwood/Willow, Aspen, Douglas-fir, and Krummholz. There are 100000 samples in total. In this example, 40000 samples are taken as training samples and the left are taken as test samples.

**6.2.2 Analysis preparation**

 In this example, 8 computation nodes are used. Training data are partitioned into *n* sections randomly. Each section has roughly equal number data. Each attribute is normalized according to the following equation.

Let attribute X denote attribute variable. The maximum value of X is and the minimum value is . The range of normalized attribute is set [0, 1]. The normalized equation is

**6.2.3 dimension reduction**

In this example, 4000 samples are selected to be pre-mapped into low dimension space. Firstly, calculate the distance matrix. Euclidean distance is adopted here. Then calculate the mapped vector according to the distance matrix with MDS method. The others are mapped into low dimension with interpolation MDS method. The number of nearest neighbor is set . For comparison, the dimension number is set as 3 and 10 respectively.

**6.2.4 Training process**

 The problem is taken as a multi-value classification problem. Multiclass classification is realized with pairwise method, i.e. k class SVM is realized through binary SVMs. The “one against one” strategy, also known as “pairwise coupling”, “all pairs” or “round robin”, consists in constructing one SVM for each pair of classes. Thus, for a problem with *k* classes, *k*(*k*-1)/2 SVMs are trained to distinguish the samples of one class from the samples of another class. Usually, classification of an unknown pattern is done according to the maximum voting, where each SVM votes for one class.

In this example, C-SVC model is adopted. The parameter of the SVM model is set as follows. Constant C is set 1, radial basis function is taken as kernel function, and gamma is set as 0.01. Firstly, the example is analyzed with only 1 computation node, i.e. classical SVM method is used to train the SVM model. The trained model is used to predict the testing samples. The training time and classification correct rate are listed in Table 2. Secondly, the example is analyzed with the parallel SVM based on map/reduce. For comparison, the sample is partitioned into 2, 4, 8 sub-samples respectively. When the sample is partitioned into 2 sub-samples, 2 computing nodes are used. The training time and classification rate of each partition form based on different feature dimensions are listed in table 4, 5 and 6.

Table 4 analysis result of SVM with no dimension reduction

|  |  |  |  |
| --- | --- | --- | --- |
| nodes Number  | Number of SVs | Training time(s) | Classification correct rate |
| 1 | 15893 | 817.856 | 73.583 |
| 2 | 14904 | 435.674 | 72.26 |
| 4 | 14074 | 336.261 | 70.005 |
| 8 | 13335 | 301.922 | 69.015 |

Table 5 analysis result of SVM with 10 dimensions

|  |  |  |  |
| --- | --- | --- | --- |
| nodes Number  | Number of SVs | Training time(s) | Classification correct rate |
| 1 | 19072 | 126.354 | 71.755 |
| 2 | 18268 | 70.956 | 65.658 |
| 4 | 17553 | 57.628 | 64.338 |
| 8 | 16380 | 53.118 | 61.386 |

Table 6 analysis result of SVM with 3 dimensions

|  |  |  |  |
| --- | --- | --- | --- |
| nodes Number  | Number of SVs | Training time(s) | Classification correct rate |
| 1 | 23646 | 247.805 | 72.813 |
| 2 | 23116 | 126.392 | 71.5866 |
| 4 | 22052 | 77.205 | 69.25 |
| 8 | 21204 | 69.472 | 68.866 |

**6.2.5 Result analysis**

 This example is a multiclass classification problem. How to improve classification correct rate of multi-class is still a big problem. From Fig.5 we can find that the training time can be reduced greatly when the sample is partitioned 2 parts. But with the increase of partition number, the training time reduction will become slow. In this example, the ratio and . It is similar to the analysis problem of example 1. But with the training time based on 10 dimensions is less than that based on 3 dimensions. It is perhaps that the training error can be met easily. The training time is less than that of no dimension reduction.

 From figure 6 we can find the analysis correct rate will not decrease too much when it is analyzed with parallel SVM and MDS method.



Fig. 5 training time based on different partition nodes



Fig. 6 Correct rate based on different partition

**7 Conclusions**

Data intensive data mining is still a big problems faced by computer scientist. SVM is taken as a most efficient classification and regression model. The computation cost of SVM is square proportion to the number of training data. Classical SVM model is difficult to analyze large scale practical problems. Parallel SVM can improve the computation speed greatly. In this paper, parallel SVM model based on iterative MapReduce is proposed. It is realized with Twister software. Feature extraction is an efficient means to decrease SVM training computation cost. Interpolation MDS is used to reduce the feature vector dimension. It is combined with parallel SVM. Through example analysis it shows that the combination of cascade parallel SVM based on Twister and interpolation MDS can reduce the computation time greatly. At the same time, the classification correct rate will not decrease. In total, the proposed classification method is efficient in data intensive problems.

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