
Contents

Part I Introduction

Rule Extraction from Support Vector Machines: An Introduction

<i>Joachim Diederich</i>	3
1 Explanation: The Foundations	3
1.1 Forms of Explanation	4
1.2 Analogy as a Form of Explanation	5
1.3 Explanation-Based Generalization	6
1.4 How and Why Explanations	7
1.5 Generating or Identifying the Best Explanation	8
2 Rule Extraction from Support Vector Machines: Aims and Significance	8
2.1 Provision of a “User Explanation” Capability	9
2.2 Transparency	10
2.3 Software Verification	10
2.4 Improving Generalisation	11
2.5 Data Exploration and the Induction of Scientific Theories	11
3 Translucency and Rule Quality	11
3.1 The Neural Network Case	12
3.2 Translucency and Rule Quality Applied to Rule Extraction from SVMs	13
4 An Alternative View on Rule Extraction: Information Retrieval	14
5 A Case Study	16
6 A Classification System for Rule Extraction from SVMs	26
7 Conclusions and Future Challenges	28
8 Acknowledgements	30
References	30

Rule Extraction from Support Vector Machines: An Overview of Issues and Application in Credit Scoring

David Martens, Johan Huysmans, Rudy Setiono, Jan Vanthienen, and Bart Baesens 33

1	Introduction	34
2	The Support Vector Machine	34
3	The Rationale Behind SVM Rule Extraction	36
	3.1 Why Rule Extraction	36
	3.2 Why SVM Rule Extraction	37
4	An Overview of SVM Rule Extraction Techniques	38
	4.1 Classification Scheme for SVM Rule Extraction Techniques . . .	38
	4.2 SVM Rule Extraction Techniques	41
5	Issues Concerning SVM Rule Extraction	49
	5.1 Rule Output	49
	5.2 High Dimensional Data	51
	5.3 Constraint Based Learning: Knowledge Fusion Problem	51
	5.4 Specificness of Underlying Black Box Model	53
	5.5 Regression	53
	5.6 Availability of Code	53
6	Credit Scoring Application	53
	6.1 Credit Scoring in Basel II	53
	6.2 Classification Model	54
7	Alternatives to Rule Extraction	56
	7.1 Inverse Classification	56
	7.2 Self Organizing Maps	56
	7.3 Incremental Approach	57
8	Conclusion	59
9	Acknowledgement	59
	References	59

Part II Algorithms and Techniques

Rule Extraction for Transfer Learning

Lisa Torrey, Jude Shavlik, Trevor Walker, and Richard Maclin 67

1	Introduction	67
2	Transfer Learning and Advice Taking	67
3	SVMs in Reinforcement Learning	69
4	Extracting Rules from an RL Source Task	71
	4.1 Acquiring Rules from the Q-function	72
	4.2 Acquiring Rules from Observed Behavior	73
5	Case Study	76
	5.1 Policy-Transfer Results	78
	5.2 Skill-Transfer Results	79

6 Summary and Open Problems 81
 References 81

Rule Extraction from Linear Support Vector Machines via Mathematical Programming

Glenn Fung, Sathyakama Sandilya, and R. Bharat Rao 83

1 Introduction 83
 1.1 About Notation 84
 2 Medical Relevance 85
 3 Sparse Hyperplane Classifiers: 1-Norm Support Vector Machines ... 86
 4 Rule Extraction from Hyperplane Classifiers 87
 4.1 Volume Maximization Criteria 90
 4.2 Point Coverage Maximization Criteria 91
 5 Algorithm Convergence Properties 93
 6 Numerical Testing 96
 6.1 WDBC Dataset 98
 6.2 The Lung CAD Dataset 99
 7 Other Mathematical Programming Formulations 99
 7.1 Conditioning Rules by Using Prior Knowledge 99
 7.2 Creating a Rule that Covers an Specific Given Point
 or Set of Points 100
 7.3 Rule Extraction and Knowledge-Based SVMS for Incremental
 Learning 101
 8 Conclusion and Future Directions 104
 References 105

Rule Extraction Based on Support and Prototype Vectors

Haydemar Núñez, Cecilio Angulo, and Andreu Català 109

1 Combining Support Vectors and Prototype Vectors
 to Extract Rules 110
 1.1 Building an Ellipsoid and Its Associated Rule Equation 112
 1.2 Generating a Set of Rules 118
 1.3 Simplified Representational Language for the Model 122
 1.4 Classification by Using the Set of Rules 126
 2 Experiments 127
 3 Eliminating Randomness from the Clustering Algorithm 130
 4 Conclusions and Further Research 132
 References 133

SVMT-Rule: Association Rule Mining Over SVM Classification Trees

Shaoning Pang and Nik Kasabov 135

1 Introduction 135
 2 SVM Classification Tree 137
 2.1 Two-Class SVM Tree 137

3	The Spanning of SVM Tree	141
3.1	Depth-First Spanning Tree	142
3.2	Breadth-First Spanning Tree	142
3.3	The SVMT Algorithms	143
3.4	Coping with Class Imbalance and Class Overlap	145
4	SVMT Rules Extraction	145
4.1	Logic Association Rules	145
4.2	SVM Nodes Interpolation	146
4.3	SVMT-Rule	149
5	Experiments and Applications	152
5.1	Synthetic Dataset	152
5.2	Cancer Diagnosis	156
5.3	Fraud Detection	158
6	Discussions and Conclusions	159
7	Acknowledgements	160
	References	160

Prototype Rules from SVM

	<i>Marcin Blachnik and Włodzisław Duch</i>	163
1	Why Prototype-Based Rules?	163
2	P-Rules and Their Interpretation	165
2.1	Types of P-Rules	166
2.2	Support Vectors as Prototypes	166
2.3	Removing Linear Dependencies Among Support Vectors	167
2.4	Reducing the Number of Support Vectors	169
2.5	Finding Optimal Number of Support Vectors	171
2.6	Problems with Interpretation	174
3	Searching for Informative Prototypes	174
3.1	Prototype Selection Using Context Dependent Clustering	176
3.2	The Conditional Fuzzy Clustering Algorithm	177
3.3	Determining the Context	178
3.4	Numerical Illustration of the CFCM Approach	178
4	Conclusions	180
	References	181

Part III Applications

Prediction of First-Day Returns of Initial Public Offering in the US Stock Market Using Rule Extraction from Support Vector Machines

	<i>Rolf Mitsdorffer and Joachim Diederich</i>	185
1	Motivation	185
2	Introduction	186
2.1	Financial Data Mining	186

2.2	IPOs as a Case Study	186
3	Overview of the Chapter	187
4	Methodology	187
4.1	Statistical Tests	188
4.2	Data	188
4.3	Machine Learning Techniques Used in This Study	191
5	Results	194
5.1	Results of Rule Extraction from SVM for Cross-Industry IPOs	194
5.2	Rule Extraction from SVM Results for Single-Industry IPOs	196
6	Discussion of Results	197
7	Conclusions	201
	References	202

Accent in Speech Samples: Support Vector Machines for Classification and Rule Extraction

	<i>Carol Pedersen and Joachim Diederich</i>	205
1	Introduction	205
1.1	Motivation and Significance	205
1.2	Overview	205
2	Accent Recognition	206
2.1	Accent	206
2.2	Automatic Speech Recognition	207
2.3	Mel Frequency Cepstrum Coefficients	208
3	Rule Extraction from Support Vector Machines for Accent	209
3.1	Support Vector Machines	209
3.2	Rule Extraction	210
3.3	Objectives	211
4	Methodology	211
4.1	Speech Data and Feature Extraction	211
4.2	Machine Learning Experiments	212
4.3	Rule Extraction and Evaluation	213
5	Results	213
5.1	Machine Learning Experiments	213
5.2	Evaluation of the Rule Extraction Results	218
6	Discussion	223
	References	225

Rule Extraction from SVM for Protein Structure Prediction

	<i>Jieyue He, Hae-jin Hu, Bernard Chen, Phang C. Tai, Rob Harrison, and Yi Pan</i>	227
1	Introduction	227
2	Rule Generation by Combing SVM and DT	229
2.1	SVM_DT	229

XII Contents

2.2	Protein Second Structure Prediction with SVM_DT	231
2.3	Transmembrane Segments Prediction and Understanding Using SVM_DT.....	235
3	Extracting Rule from SVM Based on Association Rule	238
3.1	Association Rule Based Method	238
3.2	Association Rule Mining.....	239
4	Rule Clustering and Super_rule Generation	244
5	Conclusions.....	247
6	Acknowledgements	249
	References	249
	Subject Index	253
	Author Index	261