

Active Learning for Data Streams Under Concept Drift and Concept Evolution

Saad Mohamad *, Moamar Sayed-Mouchaweh, and Abdelhamid Bouchachia

Ecole des Mines, Douai, France
Bournemouth University, Poole, UK

{saad.mohamad, moamar.sayed-mouchaweh}@mines-douai.fr
{smohamad, abouchachia}@bournemouth.ac.uk

Abstract. Data streams classification is an important problem however, poses many challenges. Since the length of the data is theoretically infinite, it is impractical to store and process all the historical data. Data streams also experience change of its underlying distribution (*concept drift*), thus the classifier must adapt. Another challenge of data stream classification is the possible emergence and disappearance of classes which is known as (*concept evolution*) problem. On the top of these challenges, acquiring labels with such large data is expensive. In this paper, we propose a stream-based active learning (AL) strategy (SAL) that handles the aforementioned challenges. SAL aims at querying the labels of samples which results in optimizing the expected future error. It handles *concept drift* and *concept evolution* by adapting to the change in the stream. Furthermore, as a part of the error reduction process, SAL handles the *sampling bias* problem and queries the samples that caused the change i.e., drifted samples or samples coming from new classes. To tackle the lack of prior knowledge about the streaming data, non-parametric Bayesian modelling is adopted namely the two representations of Dirichlet process; Dirichlet mixture models and stick breaking process. Empirical results obtained on real-world benchmarks show the high performance of the proposed SAL method compared to the state-of-the-art methods.

Keywords: Data Streams, Active Learning, Concept Drift, Concept Evolution, Novelty detection.

1 Introduction

Classification has been the focus of a large body of research due to its key relevance to numerous real-world applications. A classifier is trained by learning a mapping function between input and pre-defined classes. In an offline setting, the training of a classifier assumes that the training data is available prior to the training phase. Once this latter is exhausted, the classifier is deployed and, cannot be trained any further even if performs poorly. This can happen if the training data used does not exhibit the true characteristics of the underlying distribution. Moreover, for many applications data arrives over time as a stream and therefore the offline assumptions cannot hold. Data streams classification presents many challenges because of the continuous and evolving nature of streams, in addition to the problem of labelling of such large data.

Data streams are assumed to be unbounded in size, which makes it infeasible to store all the data to train the proposed model. Hence, online learning algorithms must be used [1–6].

Data streams may evolve over time so that the relationship between the input data instances and their labels changes, leading to what is known as *concept drift* [7, 8]. Thus, to deal with data streams classification efficiently, the classifier must (self-)adapt online over time [1, 9–11].

The evolving nature of data streams poses another challenge which is rarely addressed in the literature and known as *concept evolution*. This occurs when a new classes emerge or existing classes vanish. The classifier must be able to identify the new classes and incorporate them into the decision model [12–15]. Emergence of new classes has been studied in the context of novelty detection, where the task is to identify the outlier instances. This is seen as *one-class classification*, in which a very large number of data samples describing *normal* condition is available while the data samples describing the *abnormalities* are rare [16, 17]. In contrast, *Concept evolution* involves the emergence of different normal and abnormal classes.

Given the large volume and high velocity of data streams, it is impractical to acquire the label of each instance. Active learning (AL) is a promising way to efficiently building up training sets

with minimal supervision. AL deliberately queries particular instances to train the classifier using as few labelled data instances as possible. AL for data streams is more challenging because both *concept drift* and *concept evolution* can occur at any time and anywhere in the feature space. Another challenge associated with AL, in general, is the *sampling bias* [18] where the sampled training set does not reflect the underlying data distribution in a destructive way. Basically, AL seeks to query samples which labelling them significantly improves the learning. That is instead of sampling from the data underlying distribution, AL deliberately creates a bias training set. However, as AL becomes increasingly confident about its sampling assessment, valuable samples could be ignored and the bias of the training set could become harmful.

In this paper, we propose an AL algorithm, called Stream Active Learning (SAL), that overcomes all the aforementioned challenges in a unified systematic way. In contrast to most of the existing AL approaches which adopt heuristic AL criteria, SAL aims at directly optimizing the expected future error [19]. Similar AL approaches are proposed in [19–21], however, they work in offline setting and do not take into account the challenges associated with data streams. In our previous work [22], we proposed a bi-criteria AL approach (BAL) that seeks to select data samples that reduce the future expected error. Because closed form calculation of the expected future error is intractable, BAL approximates it by combining online classification and online clustering models. The classification model estimates the conditional distribution of the labels given the data, while the clustering model estimates the marginal distribution of the data. BAL only considers binary classification and ignores *concept evolution*. In contrast, SAL adopts the same concept as in [22] with some differences. Instead of using two existing classification and clustering models as in the case of BAL, SAL uses a unified non-parametric Bayesian model. Simplistically, the proposed model is a Dirichlet process mixture model [23] with a stick breaking prior [24] attached to each mixture component. This prior is applied over the classes of the data in the mixture components. The model can approximate the conditional and marginal distributions. Dirichlet process mixture model is used to approximate the marginal distribution. It allows the complexity of the model to grow as more data is seen. Such proprieties is useful in the case of data stream as not much prior knowledge is available. In contrast to BAL, SAL allows multi-class classification with dynamic number of classes and therefore capable of dealing with *concept evolution*. The application of stick-breaking prior over the classes allows the potential growth of the number of classes. We employ a particle filter method [25–30] to perform online inference.

As in [22, 31], SAL handles *sampling bias* problem caused by AL using importance weighted empirical risk [32]. Such problem is more severe in online setting as the model on which AL bases its queries has to adapt. On the other hand, the adaptation can depend on the queried data. While techniques in [22, 31] are limited to binary classification, SAL is capable of performing classification with changing number of classes.

To motivate the proposed approach, consider the example of activity recognition in the smart-home setting. Instead of collecting a static set of data from the deployed sensors then training a learner offline, considering the data as a stream and continuously training a learner online is more realistic. Firstly, the online learner can be fed with streaming data where it adapts to different static settings such as different house settings and various sensors layout. Such learning can also adapt to dynamic change within the same scenario *concept drift* while processing an infinite data length. For example, change in the individual activity patterns (e.g., the individual’s walk style depends on his/her health). Furthermore, for offline learner, the number of classes are fixed while in reality, it can change *concept evolution*; for example, the different activities of an individual can not be counted and he/her may come up with new ones over time. Secondly, employing AL can lead to more autonomous learning as the algorithm can be plugged in with no knowledge about the potential activities (labels). Instead of monitoring the individual activities, AL can query the individual about his/her own activities when necessary. However, it is not practical to keep asking the person about his activities all the time. To summarize, this application example includes following data streams challenges: *infinite length*, *concept drift*, *concept drift* and labelling expense.

2 Active Learning Approach

Many active learning approaches seek to minimize an approximation of the expected error of the learner Eq. (1) [19–21]. SAL follows the same methodology but with more challenging setting where

the data comes as a stream.

$$R = \int_{\mathbf{x}} L(\hat{p}(y|\mathbf{x}), p(y|\mathbf{x}))p(\mathbf{x})d\mathbf{x} \quad (1)$$

Where (\mathbf{x}, y) is a pair of random variables, such that \mathbf{x} represents the data instance (observation) and y is its class label. $p(y|\mathbf{x})$ and $p(\mathbf{x})$ are the true conditional and marginal distributions respectively. $\hat{p}(y|\mathbf{x})$ is the learner conditional distribution used to classify the data. The learner receives observations drawn from $p(\mathbf{x})$ with latent labels y unless they are queried by the AL algorithm. We denote the labelled observations up to time t as X_{L_t} and their labels as Y_{L_t} . The unlabelled observations up to time t are denoted as X_{U_t} . We also use X_t to denote the sequence $(\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_t)$. We separate the learner algorithm or the hypothesis class from the AL strategy so that we can simply plug in any learner to test the AL. Let $p(y|\mathbf{x}, \phi)$ refer to the learner conditional distribution $\hat{p}(y|\mathbf{x})$, where ϕ is the parameter vector that governs the learner distribution.

In the following, we discuss the offline AL approaches used to minimize an approximation of Eq. (1) as a closed form solution is not available. Then we present our online AL approach. Authors in [20] approximate the expected error using the empirical risk over the unlabelled data:

$$\hat{R}_{\mathcal{P}_U}(\phi_{\mathcal{P}_L}) = \frac{1}{|\mathcal{P}_U|} \sum_{\mathbf{x} \in \mathcal{P}_U} L(p(y|\mathbf{x}, \phi_{\mathcal{P}_L}), p(y|\mathbf{x})) \quad (2)$$

where \mathcal{P}_U and \mathcal{P}_L are pools of unlabelled and labelled samples. We refer to the classifier parameters after being trained on \mathcal{P}_L as $\phi_{\mathcal{P}_L}$. Different types of loss functions can be adopted according to the classification model. Active learning seeks to optimize Eq.(2) by asking for the labels of the samples that, once incorporated in the training set, the empirical risk drops the most. Ideally, the selection should depend on how many queries can be made. However, the solution of such optimization problem is NP hard. Hence, most commonly used AL strategies greedily select one example at a time [20, 21, 31].

$$\tilde{\mathbf{x}} = \arg \min_{\mathbf{x} \in \mathcal{P}_U} \hat{R}_{\mathcal{P}_U - (\mathbf{x}, y)}(\phi_{\mathcal{P}_L + (\mathbf{x}, y)}) \quad (3)$$

The empirical risk over the labelled and unlabelled samples are considered in [21]:

$$\hat{R}_{\mathcal{P}_L \cup \mathcal{P}_U}(\phi_{\mathcal{P}_L}) = \frac{1}{|\mathcal{P}_L \cup \mathcal{P}_U|} \sum_{\mathbf{x} \in \mathcal{P}_L \cup \mathcal{P}_U} L(p(y|\mathbf{x}, \phi_{\mathcal{P}_L}), p(y|\mathbf{x})) \quad (4)$$

Let $q \sim \text{Ber}(a)$ a random variable distributed according to a Bernoulli distribution with parameter a . It indicates if the data instance \mathbf{x} is queried. The risk incurred when training the learner is the one related to the labelled data:

$$\hat{R}_{\mathcal{P}_L}(\phi_{\mathcal{P}_L}) = \frac{1}{|\mathcal{P}_L|} \sum_{\mathbf{x} \in \mathcal{P}_L} L(p(y|\mathbf{x}, \phi_{\mathcal{P}_L}), p(y|\mathbf{x})) \quad (5)$$

In active learning, a subset of unlabelled samples is selected for labelling. Thus, the data instances used to train the model are sampled from a distribution induced by the AL queries instead of the data underlying distribution. That is, the distribution of the queried data $p(\mathbf{x}|q=1)$ is different from the original one $p(\mathbf{x})$. Hence, Equation (5) is a biased estimator of (1) and the learned classifier may be less accurate than when learned without using AL. Similar to [22, 31], we use the importance weighting technique [32] in order to come up with unbiased estimator. Thus, Equation (5) can be written as follows:

$$\hat{R}'_{\mathcal{P}_L}(\phi_{\mathcal{P}_L}) = \frac{1}{|\mathcal{P}_L|} \sum_{\mathbf{x} \in \mathcal{P}_L} \frac{1}{p(q=1|\mathbf{x})} L(p(y|\mathbf{x}, \phi_{\mathcal{P}_L}), p(y|\mathbf{x})) \quad (6)$$

Thus, the unbiasedness of the estimator above can be shown as:

$$E_{\mathbf{x} \sim p(\mathbf{x}|q=1)}[\hat{R}'_{\mathcal{P}_L}(\phi_{\mathcal{P}_L})] = E_{\mathbf{x} \sim p(\mathbf{x})}[\hat{R}_{\mathcal{P}_L}(\phi_{\mathcal{P}_L})] \quad (7)$$

So far, we assumed that the underlining conditional distribution $p(y|\mathbf{x})$ is known, but in reality it is not. Thus, we need to estimate it. Furthermore, in online setting, comparing the effect of labelling certain data instance against that of other data instances (as done in Eq.(3)) is not possible. Thus, storing pools of data seen so far might be a choice; however, it will break the online

learning principle. We, instead, estimate the probability of unlabeled and labeled data at time t . Consider $p(y|\mathbf{x}, D_t)$, $p(\mathbf{x}|X_{U_t})$ and $p(\mathbf{x}|X_{L_t})$ as estimators for the true conditional distribution, the unlabeled data distribution and the labeled data distribution at time t , where D_t represents the set of the previously seen data instances including the labels of the queried ones. Thus, Equation (4) with the importance weighting on the labelled data can be written as the sum of the following equations:

$$\hat{R}_{D_t, X_{U_t}}(\phi_t) = \int_{\mathbf{x}} L(p(y|\mathbf{x}, \phi_t), p(y|\mathbf{x}, D_t))p(\mathbf{x}|X_{U_t})d\mathbf{x} \quad (8)$$

$$\hat{R}'_{D_t, X_{L_t}}(\phi_t) = \int_{\mathbf{x}} \frac{L(p(y|\mathbf{x}, \phi_t), p(y|\mathbf{x}, D_t))}{p(q=1|\mathbf{x})} p(\mathbf{x}|X_{L_t})d\mathbf{x} \quad (9)$$

where ϕ_t denotes the classifier parameters after being trained on $\{X_{L_t}, Y_{L_t}\}$. Based on Equations (8) and (9), we can develop an online querying strategy similar to the one proposed in Eq. (3). The data instance can be assessed on-the-fly by comparing the error reduction incurred by labelling it against the highest error reduction. To compute the highest error reduction, we can generate a pool of unlabeled data at each time step from $p(\mathbf{x}|X_{U_t})$. Then we search for the sample that labelling it incurred the highest error reduction. More direct approach is to use a non-convex optimizer to find the highest error reduction then take it as a reference. Both approaches are computationally expensive (time-consuming) as they involve integrals estimation. Further, we need to compute the expectation of the error reduction as the labels are unknown which makes the computation more expensive.

We can conclude from Eq. (8), (9) that the error can be reduced by labelling the samples that have the largest contribution to the current error. This contribution can be expressed through the following equations:

$$\hat{R}_{D_{t-1}, X_{U_{t-1}}}(\phi_{t-1}, \mathbf{x}_t) = L(p(y_t|\mathbf{x}_t, \phi_{t-1}), p(y_t|\mathbf{x}_t, D_{t-1}))p(\mathbf{x}_t|X_{U_{t-1}}) \quad (10)$$

$$\hat{R}'_{D_{t-1}, X_{L_{t-1}}}(\phi_{t-1}, \mathbf{x}_t) = L(p(y_t|\mathbf{x}_t, \phi_{t-1}), p(y_t|\mathbf{x}_t, D_{t-1}))\tilde{p}(\mathbf{x}_t|X_{L_{t-1}}) \quad (11)$$

Once \mathbf{x}_t is queried, SAL integrates the weigh effect of $p(q_t=1|x_t)$ into the current labeled data marginal distribution by updating it with x_t ($\frac{1}{p(q_t=1|x_t)}$) times. Hence, $\tilde{p}(\mathbf{x}_t|X_{L_{t-1}})$ represents the labeled data marginal distribution involved the weight effect of the previously queried samples. Equation (10) encourages querying samples that have strong representativeness among the unlabeled data and that are expected to be wrongly classified; while Eq.(11) encourages querying those which have strong representativeness among the labelled data, but, still wrongly classified. Such samples are rare. However Eq. (11) allows the learner to be completely independent from the sampling approach, as it integrates the *sampling bias* independently from the learner algorithm. Thus, as the learner proceeds, Eq. (11) also helps to switch the focus from only representative samples to samples which are underestimated.

The querying probability is computed by comparing the samples with the one that has the largest contribution to the error. A solution can be devised by trying to optimize Eq.(10) and Eq.(11). However, to avoid time-consuming computation and keeping the AL algorithm independent of the learner, we take the comparator sample from the already seen ones. A forgetting factor β empirically set to 0.9 is used to consider the dynamic nature of the data:

$$A_t = \max((\hat{R}_{D_{t-1}, X_{U_{t-1}}}(\phi_{t-1}, \mathbf{x}_t) + \hat{R}'_{D_{t-1}, X_{L_{t-1}}}(\phi_{t-1}, \mathbf{x}_t)), \beta A_{t-1}) \quad (12)$$

$$p(q_t=1|\mathbf{x}_t, D_{t-1}, \phi_{t-1}) = \frac{1}{A_t}(\hat{R}_{D_{t-1}, X_{U_{t-1}}}(\phi_{t-1}, \mathbf{x}_t) + \hat{R}'_{D_{t-1}, X_{L_{t-1}}}(\phi_{t-1}, \mathbf{x}_t)) \quad (13)$$

The number of classes evolves over time such that new classes may emerge and old ones may vanish. Thus, $p(y_t|\mathbf{x}_t, D_{t-1})$ in Equations (10) and (11) must account for all the classes that may appear in the data stream. Theoretically, the length of the stream is infinite, which means that the probability of receiving infinite different classes is not zero. Hence, the support of the distribution over the classes must be infinite. To allow that stick-braking distribution is imposed as a prior over the class. Intuitively, this prior allows foresee a probability on the creation of new classes. As for forgetting old irrelevant classes, we propose an online estimator of $p(y_t|\mathbf{x}_t, D_{t-1})$ equipped with forgetting factor to handle the evolving nature of data. The same model estimates online

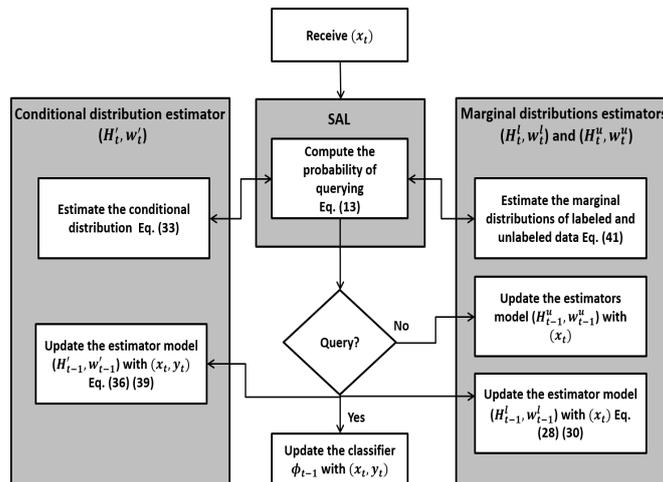


Figure. 1 General scheme of SAL

$p(\mathbf{x}_t|X_{L_{t-1}})$ and $p(\mathbf{x}_t|X_{U_{t-1}})$. More details are found in the next section. The steps of SAL are portrayed in Fig.1 (the variables are defined in Sec. 3).

Under limited labelling resources, a rationale querying strategy to optimally use those resources needs to be applied. To this end, the notion of budget was introduced in [33] in order to estimate the labelling budget. Two counters were maintained: the number of labelled instances $f_t = |X_{L_t}|$ and the budget spent so far: $b_t = \frac{f_t}{|\text{data seen so far}|} = \frac{f_t}{|\mathbf{x}_{1:t}|}$.

As data arrives, we do not query unless the budget is less than a constant Bd and querying is granted by the sampling model. However, over infinite time horizon this approach will not be effective. The contribution of every query to the budget will diminish over the infinite time and a single labelling action will become less and less sensitive. Authors in [33] propose to compute the budget over fixed memory windows w . To avoid storing the query decisions within the windows, an estimation of f_t and b_t were proposed:

$$\hat{b}_t = \frac{\hat{f}_t}{w} \quad (14)$$

where \hat{f}_t is an estimate of how many instances were queried within the last w incoming data examples.

$$\hat{f}_t = (1 - 1/w)\hat{f}_{t-1} + \text{labelling}_{t-1} \quad (15)$$

where $\text{labelling}_{t-1} = 1$ if instance x_{t-1} is labelled, and 0 otherwise. Using the forgetting factor $(1 - (1/w))$, the authors showed that \hat{b}_t is unbiased estimate of b_t .

In the present paper, this notion of budget will be adopted in SAL so that we can assess it against the active learning proposed in [33]. Note that in our experiments in relation to the budget, we set $w = 100$ as in [33].

3 Estimator Model

In this section, we develop the model that will be used to estimate the distributions (in Eq. (10) and (11)) needed for SAL to work online. First, we give a brief background on Dirichlet process (DP) which is the core of our model. DP is used as a non-parametric prior in Dirichlet process mixture model (DPMM) which, in contrast to parametric model, allows the number of components to vary during inference. Second, we describe the proposed estimator model and develop an online particle inference algorithm for it. While DPMM estimates the marginal distributions, the conditional distribution is estimated by an upgrade of DPMM. It accommodates labelled data using a stick-breaking process [34] over the classes. These estimations are done on-fly by performing online inference using the particle inference algorithm.

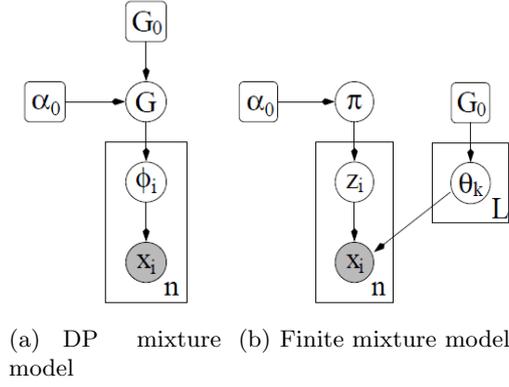


Figure. 2 Graphical model

3.1 Dirichlet process

DP is one of the most popular prior used in the Bayesian non-parametric model. Its first use by the machine learning community dates back to [35, 36]. In general, a stochastic process is a probability distribution over a space of paths which describe the evolution of some random value over time. DP is a family of stochastic processes whose paths are probability distributions. It can be seen as an infinite-dimensional generalization of Dirichlet distribution, where it is a prior over the space of countably infinite distributions. In the literature, DP has been constructed in different ways, the most well-known constructions are: infinite mixture model [36], distribution over distributions [37], Polya-urn scheme [38] and stick-breaking [34]. For more details, the interested reader is referred to [39].

Figure 2 shows two graphical models, DP mixture model and the finite mixture model with number of clusters L which becomes an infinite mixture model when L goes to ∞ . Infinite mixture model is simply a generalization of the finite mixture model, where DP prior with infinite parameters is used instead of Dirichlet distribution prior with fixed number of parameters. The finite mixture model can be represented by the following equations:

$$\begin{aligned}
 \boldsymbol{\pi} | \alpha_0 &\sim \text{Dirichlet}(\alpha_0/L, \dots, \alpha_0/L) \\
 z_i | \boldsymbol{\pi} &\sim \text{Discrete}(\pi_1, \dots, \pi_L) \\
 \boldsymbol{\theta}_k | G_0 &\sim G_0 \\
 \mathbf{x}_i | z_i, \boldsymbol{\theta} &\sim F(\boldsymbol{\theta}_{z_i})
 \end{aligned} \tag{16}$$

$F(\boldsymbol{\theta}_{z_i})$ denotes the distribution of the observation \mathbf{x}_i given $\boldsymbol{\theta}_{z_i}$, where $\boldsymbol{\theta}_{z_i}$ is the parameter vector associated with component z_i . Here z_i indicates which latent cluster is associated with observation \mathbf{x}_i . Indicator z_i is drawn from a discrete distribution governed by parameter $\boldsymbol{\pi}$ drawn from dirichlet distribution parametrized by α_0 . We can simply say that \mathbf{x}_i is distributed according to a mixture of components drawn from prior distribution G_0 and picked with probability given by the vector of mixing proportions $\boldsymbol{\pi}$. The model represented by Eq.(16) above is a finite mixture model, where L is the fixed number of parameters (components). The infinite mixture model can be derived by letting $L \rightarrow \infty$, then $\boldsymbol{\pi}$ can be represented as an infinite mixing proportion distributed according to stick-breaking process $GEM(\alpha)$ [34]. Thus, Eq.(16) can be equivalently expressed according to the graphical representation as:

$$\begin{aligned}
 G | \alpha, G_0 &\sim DP(\alpha, G_0) \\
 \boldsymbol{\theta}_i | G &\sim G \\
 \mathbf{x}_i | \boldsymbol{\theta}_i &\sim F(\boldsymbol{\theta}_i)
 \end{aligned} \tag{17}$$

where $G = \sum_{k=1}^{\infty} \pi_k \delta_{\boldsymbol{\theta}_k}$ is drawn from DP prior, $\delta_{\boldsymbol{\theta}_k}$ is a Dirac delta function centred at $\boldsymbol{\theta}_k$. Technically, DP is a distribution over distribution [37], where $DP(G_0, \alpha)$, is parametrized by the base distribution G_0 , and the concentration parameter α . Since DP is distribution over distributions, a

If z_t refers to a new component, $p(\boldsymbol{\theta}|z_t, H_{t-1})$ becomes equivalent to the prior G_0 . Otherwise, z_t refers to an already existing component. Then $p(\boldsymbol{\theta}|z_t, H_{t-1})$ becomes equivalent to $p(\boldsymbol{\theta}|\mathbf{s}_{z_t, t-1})$. The sufficient statistics (mean, covariance) $\mathbf{s}_{z_t, t-1} = \{\mathbf{s}\mathbf{u}_{z_t, t-1}, \mathbf{s}\mathbf{c}_{z_t, t-1}\}$, where

$$\begin{aligned}\mathbf{s}\mathbf{u}_{z_t, t-1} &= \frac{\sum_{z_i=z_t, i<t} \mathbf{x}_i}{n_{z_t, t-1}} \\ \mathbf{s}\mathbf{c}_{z_t, t-1} &= \sum_{z_i=z_t, i<t} (\mathbf{x}_i - \mathbf{s}\mathbf{u}_{z_t, t-1})(\mathbf{x}_i - \mathbf{s}\mathbf{u}_{z_t, t-1})^T\end{aligned}\quad (22)$$

Thus, Eq.21 can be solved given H_{t-1} and G_0 . More details can be found in the Appendix. The first term of the third Equation in (20) can be written as follows:

$$p(\mathbf{x}_t|z_{1:t-1}, \mathbf{x}_{1:t-1}) = \sum_{z_t} p(\mathbf{x}_t|z_t, z_{1:t-1}, \mathbf{x}_{1:t-1})p(z_t|z_{1:t-1})\quad (23)$$

The assignment $z_{1:t-1}$ in the rest of Eq.(20) can be replaced by H_{t-1} .

$$p(z_t|z_{1:t-1}) = p(z_t|H_{t-1})\quad (24)$$

$$p(z_{1:t-1}|\mathbf{x}_{1:t-1}) = p(H_{t-1}|\mathbf{x}_{1:t-1})\quad (25)$$

Equation (24) has the same solution as Eq.(19). Equation (25) is the posterior of the state vector H_{t-1} which must be inferred online. Thus, the task is to track the posterior of H_t online. Assume that the posterior $p(H_{t-1}|\mathbf{x}_{1:t-1})$ is known, we need to find the updated posterior $p(H_t|\mathbf{x}_{1:t})$. As the number of assignments configurations grows exponentially, it is impossible to compute the distribution over all possible H_{t-1} . To solve this problem, we resort to particle filters to approximate the posterior by a set of N weighted particles.

$$p(H_t|\mathbf{x}_{1:t}) = \sum_{i=1}^N w_t^{(i)} \delta(H_t - H_t^{(i)})\quad (26)$$

where each $H_t^{(i)}$ represents the state vector with different assignments $z_{1:t}$ of the data seen so far. The weight $w_t^{(i)}$ reflects the importance of the particle and δ is the dirac delta function. So, given a set of N particles and their normalized weights at time $t-1$, we can approximate the posterior at time t in two steps:

Updating:

$$p(H_t|\mathbf{x}_{1:t}) \propto \int_{H_{t-1}} p(H_t|H_{t-1}, \mathbf{x}_t)p(\mathbf{x}_t|H_{t-1})p(H_{t-1}|\mathbf{x}_{1:t-1})\quad (27)$$

Given a particle $H_{t-1}^{(i)}$ along with its weight $w_{t-1}^{(i)}$, the update can be written as follow.

$$p(H_t|\mathbf{x}_{1:t}) \propto \sum_{i=1}^N p(H_t|H_{t-1}^{(i)}, \mathbf{x}_t)p(\mathbf{x}_t|H_{t-1}^{(i)})w_{t-1}^{(i)}\quad (28)$$

Following the update step, the number of resulting particles for each $H_{t-1}^{(i)}$ equals to the number of existing components $m_{t-1}^{(i)} + 1$. The new assignments z_t expresses the different configurations of the new particles. Therefore,

$$\begin{aligned}p(H_t^{(j)}|H_{t-1}^{(i)}, \mathbf{x}_t) &= p(z_t = j|H_{t-1}^{(i)}, \mathbf{x}_t) \\ &\propto p(\mathbf{x}_t|z_t = j, H_{t-1}^{(i)})p(z_t = j|H_{t-1}^{(i)})\end{aligned}\quad (29)$$

Equation (29) can be solved in the same way as we did in Eq. (21) and (24). The elements of new state vector $H_t^{(j)}$ are updated as follows

$$H_t^j = \begin{cases} \begin{aligned} z_t &= j && j \text{ is an old component} \\ n_{j,t} &= \lambda n_{j,t-1} + 1 \\ n_{k,t} &= \lambda n_{k,t-1} \quad \forall k \neq j, k \leq m_t \\ \mathbf{s}u_{j,t} &= \frac{\lambda n_{j,t-1} \mathbf{s}u_{j,t-1} + \mathbf{x}_t}{n_{j,t}} \\ \mathbf{s}c_{j,t} &= \lambda \mathbf{s}c_{j,t-1} + n_{j,t-1} \mathbf{s}u_{j,t-1} \mathbf{s}u_{j,t-1}^T \\ &\quad - n_{j,t} \mathbf{s}u_{j,t} \mathbf{s}u_{j,t}^T + \mathbf{x}_t \mathbf{x}_t^T \end{aligned} \\ \\ \begin{aligned} z_t &= m_{t-1} + 1 && j \text{ is a new component} \\ m_t &= m_{t-1} + 1 \\ n_{j,t} &= 1 \\ n_{k,t} &= \lambda n_{k,t-1} \quad \forall k \leq m_{t-1} \\ \mathbf{s}u_{j,t} &= \mathbf{x}_t \\ \mathbf{s}c_{j,t} &= \mathbf{0} \end{aligned} \end{cases} \quad (30)$$

The second term of Eq.(28) can be written as follows

$$p(\mathbf{x}_t | H_{t-1}^{(i)}) = \sum_{z_t} p(\mathbf{x}_t | z_t, H_{t-1}^{(i)}) p(z_t | H_{t-1}^{(i)}) \quad (31)$$

where λ is a forgetting factor which allows the components to adapt with change. Equation (31) can be solved in the same way as Eq.(29). Having approximated all the terms of Eq.(28), we end up with $M = \sum_{i=1}^N (m_{t-1}^i + 1)$ new particles along with their weight w_t^j . So, we move to the next step which reduces the number of created particles to a fix number N .

Re-sampling:

We follow the resampling technique proposed in [28] which discourages the less-likely particles (configurations) and improves the particles that explain the data better. It keeps the particles whose weight is greater than $1/c$, and re-samples from the remaining particles. The variable c is the solution of the following equation:

$$\sum_{j=1}^M \min\{c w_t^j, 1\} = N \quad (32)$$

The weight of re-sampled particles is set to $1/c$ and the weight of the particles greater than $1/c$ is kept unchanged.

Next, we consider the labels by proposing stick-breaking prior over the classes.

Semi-supervised clustering The stick-breaking component assignment is the same as the Gaussian component assignment. That is, every Gaussian component is associated with a stick-breaking one $GEM(\alpha_1)$ and the variable z_t controls the component selection (see Fig.4).

Assume that at time t , we need to predict the distribution over y_t given all the data and their labels seen so far.

$$p(y_t | \mathbf{x}_t, D_{t-1}) = \sum_{z_t} p(y_t | z_t, D_{t-1}) p(z_t | D_{t-1}, \mathbf{x}_t) \quad (33)$$

The first term of Eq.(33) can be computed in a similar way as Eq.(19), where z_t selects the stick-breaking component generating y_t . Hence, the probability of y_t depends only on the data assigned to component z_t . More details can be found in the appendix

$$p(y_t | z_t, D_{t-1}) \propto \begin{cases} n'_{z_t, y_t, t} & y_t \text{ is an existing class} \\ \alpha_1 & y_t \text{ is a new class} \end{cases} \quad (34)$$

where $n'_{z_t, y_t, t}$ refers to the number of the data which are assigned to component z_t and have label y_t at time t . So, to compute (34), the distribution of the labels to the data in each component must be

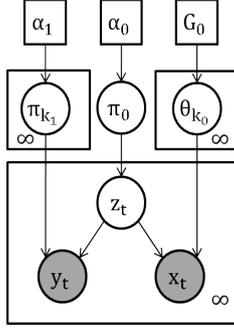


Figure. 4 Proposed semi-supervised clustering model

memorized. The second term of Eq.(33) is similar to (20) but with additional observation $y_{1:t-1}$. We propose to include the label information in the state vector H_t so that it becomes $H_t = \{H_t, \mathbf{n}'_t\}$, where \mathbf{n}'_t is the label distribution over the data in each component. Hence, $p(z_t|D_{t-1}, \mathbf{x}_t)$ is solved in the same way as in Eq.(19) after replacing H_{t-1} by H'_{t-1} . Similar to what we did in Eq.(25), the posterior of the state vector H'_{t-1} must be tracked online. Similar to the previous unsupervised model, we resort to particle filters to approximate the posterior by a set of N weighted particles.

$$p(H'_t|D_t) = \sum_{i=1}^N w_t^{(i)} \delta(H'_t - H_t^{(i)}) \quad (35)$$

We can approximate the posterior at time t using two steps; updating and re-sampling. The re-sampling step is the same as in the unsupervised clustering; we just replace the old weights with the new ones. The updating step follows the same way as in the unsupervised clustering.

$$p(H'_t|D_t) \propto \sum_{i=1}^N p(H'_t|H_{t-1}^{(i)}, \mathbf{x}_t, y_t) p(\mathbf{x}_t, y_t|H_{t-1}^{(i)}) w_{t-1}^{(i)} \quad (36)$$

$$p(H_t^{(j)}|H_{t-1}^{(i)}, \mathbf{x}_t, y_t) = p(z_t = j|H_{t-1}^{(i)}, \mathbf{x}_t, y_t) \propto p(\mathbf{x}_t, y_t|z_t = j, H_{t-1}^{(i)}) p(z_t = j|H_{t-1}^{(i)}) \quad (37)$$

$$p(\mathbf{x}_t, y_t|z_t = j, H_{t-1}^{(i)}) = p(\mathbf{x}_t|z_t = j, H_{t-1}^{(i)}) p(y_t|z_t = j, H_{t-1}^{(i)}) \quad (38)$$

The second term of Eq.(37) is computed in Eq.(24). Equation (38) can be solved in the same way as the first term in Eq.(33) and Eq.(34). The elements of the new state vector are updated in the same way as in Eq.(30):

$$H_t^{(j)} = \begin{cases} \begin{cases} n'_{j,y_t,t} = \lambda' n'_{j,y_t,t-1} + 1 & j \text{ is an old component} \\ n'_{k,t} = \lambda' n'_{k,t-1} & \forall k \neq j, k \leq m_t \\ H_t^j \end{cases} \\ \begin{cases} n'_{j,y_t,t} = 1 & j \text{ is a new component} \\ n'_{k,t} = \lambda' n'_{k,t-1} & \forall k \neq j, k \leq m_t \\ H_t^j \end{cases} \end{cases} \quad (39)$$

$$p(\mathbf{x}_t, y_t|H_{t-1}^{(i)}) = \sum_{z_t} p(\mathbf{x}_t, y_t|z_t, H_{t-1}^{(i)}) p(z_t|H_{t-1}^{(i)}) \quad (40)$$

The estimation of $p(y_{t+1}|\mathbf{x}_{t+1}, D_t)$ in SAL is computed in Eq.(33).

$$p(\mathbf{x}_t|\mathbf{x}_{1:t-1}) = \sum_{z_{1:t-1}} p(\mathbf{x}_t|z_{1:t-1}, \mathbf{x}_{1:t-1}) p(z_{1:t-1}|\mathbf{x}_{1:t-1}) \quad (41)$$

where the terms of Eq.(41) are computed as in Eq.(20). The estimation of $p(\mathbf{x}_t|\mathbf{x}_{U_{t-1}})$ and $p(\mathbf{x}_t|\mathbf{x}_{L_{t-1}})$ in SAL can be derived from Eq.(41) by simply memorizing two state vectors, one for

Table. 1 Benchmark Datasets properties used for comparing against [33]

Datasets	N	d	N_c	$S\%$	$L\%$
Pageblocks	5473	10	5	0.49	89.28
Forest	10000	55	7	12.6	16.2
KDD	23535	41	10	0.042	83.47

Table. 2 Benchmark datasets following [43, 44]

Datasets	N	d	N_c	$S\%$	$L\%$
Pageblocks	5473	10	5	0.49	89.28
Forest	5000	10	7	3.56	24.36
KDD	33650	41	15	0.04	51.46

the unlabelled data H_t^u and one for the labelled data H_t^l . To sum up, three estimator model represented by state vectors associated with their weights: $\{(H_t^l, w_t^l), (H_t^u, w_t^u) \text{ and } (H_t^l, w_t^l)\}$ and their hyper-parameters: $\{(\alpha_0, \alpha_1, \boldsymbol{\mu}_0, \boldsymbol{\Sigma}_0, k_0, v_0), (\alpha_0^u, \alpha_1^u, \boldsymbol{\mu}_0^u, \boldsymbol{\Sigma}_0^u, k_0^u, v_0^u) \text{ and } (\alpha_0^l, \alpha_1^l, \boldsymbol{\mu}_0^l, \boldsymbol{\Sigma}_0^l, k_0^l, v_0^l)\}$ are maintained.

4 Experiments

We evaluate SAL on three real-world benchmark datasets widely used in the AL area: Pageblocks, Covertypes (Forest) and KDDCup 99 network intrusion detection (KDD). These datasets are downloaded from UCI repository [41]. SAL is compared against two types of stream-based AL approaches. The first type of approaches [33] does consider challenges of data stream namely the *infinite length* of the data and *concept drift*, but ignore *concept evolution*. The methods based on [33] are as follows:

- *VarUn*: Variable Uncertainty, stream-based AL.
- *RanVarUn*: Variable Randomized Uncertainty, stream-based AL.

We also consider A baseline random sampling: *Rand*. The aim of this comparison is to show how SAL performs against these methods just cited (with restricted budget). Fortunately, these methods are integrated in the MOA data stream software suite [42] which helps carry out the experiments without the need to implementing them.

The second type of stream-based AL approaches are developed to cope with *concept evolution* [43, 44]. However, they do not explicitly handle *concept drift* and avoid the *sampling bias* problem. More details about these methods are discussed in Sec. ???. We consider the following

- *lowlik*: Low-likelihood criterion specialized for quick unknown class discovery [44]
- *qbc*: Query-by-Committee, a stream-based version is used in [43]
- *qbc-pyp*: Stream-based joint exploration-exploitation AL proposed in [44]

These methods have shown good class discovery performance on unbalanced data including the datasets that we use in this study. Hence, by comparing against them, we highlight the efficiency of SAL in handling the *concept evolution* in challenging setting where the class of the datasets are highly unbalanced. We set up the same settings described in [43].

For all the experiments, the number of particles N is set to 5. Normally, as we increase the number of particles, the estimator model gives better estimation, but the computation becomes heavier.

All experiments are repeated 30 times and the results are averaged in order to capture the real performance of SAL.

4.1 datasets

The three datasets Pageblocks, Forest and KDD show multiple classes in naturally unbalanced proportions. Such property will help manifest the capability of SAL to efficiently discover the unknown classes while querying data samples that result in good classification performance. The datasets are presented in Tab.1 and Tab.2, where where N is the number of instances, d is the

Table. 3 SAL hyper-parameters setting for comparing against [33]

Hyper-parameters	α_0 α_0^u α_0^l	μ_0 μ_0^u μ_0^l	Σ_0 Σ_0^u Σ_0^l
Values	1	$\mathbf{0}$	Eq. (42)
Hyper-parameters	v_0 v_0^u v_0^l	α_1 k_0 k_0^u k_0^l	
Values	$d + 2$	0.01	

number of features/attributes, N_c is the number of classes, $S\%$ and $L\%$ are proportions of smallest and largest classes, respectively.

Pageblocks dataset: the task is to separate text from graphic area of the page layout document. Thus, the classifier has to classify the blocks of the page detected by a segmentation process. The blocks classes are text, horizontal line, picture, vertical line and graphic.

Forest dataset: this dataset is often used as a benchmark for evaluating stream classifiers. The task is to predict forest cover type from cartographic variables.

KDD dataset: This dataset contains TCP connection records extracted from LAN network traffic at MIT Lincoln Labs over a period of two weeks. Each record refers either to a normal connection or attack.

In this paper, we use the full Pageblocks but only portions of Forest and KDD datasets. When comparing against the first type of competitors [33], We use 10000 instances from the forest dataset and 23535 instances from KDD dataset. As for the second type of competitors [43, 44], we follows the setting in [43] where 5000 and 33650 instances are used from Forest and KDD respectively.

4.2 Classification performance

In this section, we evaluate SAL against the methods in [33] in order to study classification efficiency.

Settings As we have shown previously, SAL is flexible and any learner (classifier) can be simply plugged in. Here, we use Naive Bayes as a learner as in [33].

The evaluation of the algorithms is based on a prequential methodology: each time we get an instance, first we compute the probability of querying it. If selected, then it is used to train the learner (classifier). Otherwise, it is used for testing the classifier given that all samples labels are known insight. The classification performance of SAL is measured according to the average accuracy which is the correctly classified data samples divide by the total testing data samples.

The hyper-parameters of the estimator model are fixed apriori (see Tab. 3). However, changing their values has slight effect on the final results. In order to allow obscure prior, we set α_0 , α_0^u and α_0^l to 1. The means u_0 , u_0^u and u_0^l are set to $\mathbf{0}$. The covariance matrices Σ_0 , Σ_0^u and Σ_0^l are roughly set to be as large as the dispersion of the data. We set them to the identity matrix times the distance between the two farrest points in the data:

$$\max_{(\mathbf{x}_1, \mathbf{x}_2) \in X} (||\mathbf{x}_1 \mathbf{x}_2||) \mathbf{I} \quad (42)$$

The degree of freedom of the Wishart distributions v_0 , v_0^u , v_0^l must be greater than d . We set them to $d + 2$. The hyper-parameters k_0 , k_0^u and k_0^l are empirically set to 0.01. Because at this stage, we are interested only in the classification error, the hyper-parameter α_1 which controls the prior over the classes is set to a low value. It can be seen from Eq. (34) that when α_1 is low the model tends to put low probability on the emergence of new classes. We empirically set it to 0.01. The effect of the forgetting factors λ and λ' in Eq.(30) and Eq.(39) on SAL classification accuracy is studied in Fig. 6, Fig.7 and Fig8. We, first, set the forgetting factors λ' to 0.6 and study the effect of λ for the three datasets. Then, we set λ to the values that result in the best accuracy and study the effect of λ' . Finally, the forgetting factors λ and λ' are set to the values that result in the best accuracy. However, we can notice that the accuracy is almost insensitive to the change of the forgetting factors values.

The proposed non-parametric Bayesian model tackles the lack of prior knowledge about the streaming data where the parameter settings of SAL estimator model are almost the same for all the three datasets. SAL performance is almost insensitive to the parameter settings of the model.

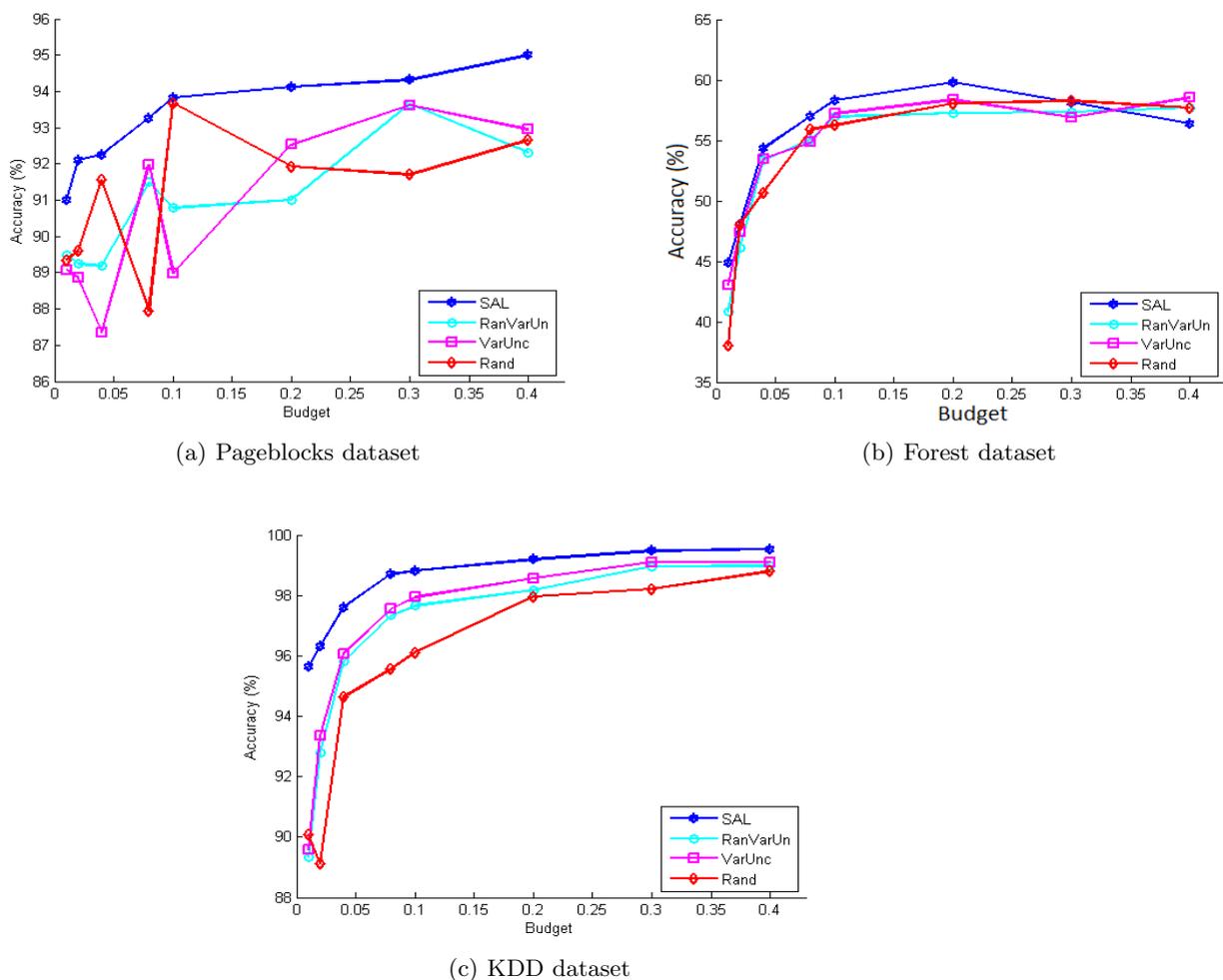


Figure. 5 Classification performance

Performance Analysis Following similar setting in [33], we carry out the experiments on the three datasets using different budget values [0.01; 0.4]. Figure 5 shows the classification accuracy of SAL and the competitors for different values of budget Bd .

SAL noticeably outperforms the competitors on the three datasets. While the competitors show inconsistency especially on Pageblock dataset, SAL provides classification accuracy which consistently increases as more data samples are queried. For example, VarUn and RanVarUnc produce fluctuating accuracy on Pageblocks dataset for $Bd = 0.05, 0.1, 0.2, 0.25, 0.3, 0.35$ and 0.4. Moreover, the baseline *Rand* outperforms *VarUn* and *RanVarUnc* for some budget values. When using the Forest dataset, *Rand* shows comparable performance to *VarUn* and *RanVarUnc*. As for KDD dataset, even though the accuracy almost converges when using budget over 0.3, SAL strongly beats *Rand*, *VarUn* and *RanVarUnc* using budget less than 0.1. Such superior accuracy with low budget is a very strong point for SAL as it aligns with the goal of AL which is high accuracy with low budget.

The reasons why SAL outperforms the competitors are rooted from the fact that SAL tries to directly minimize the expected future error instead of employing heuristic AL criteria as the competitors do. We can intuitively highlight two main differences between SAL and the competitors AL approaches. Firstly, SAL explicitly handles *sampling bias* problem resulting in drift aware AL strategy. On the other side, *RanVarUn* combines naive randomization with stationary online uncertainty criterion to deal with drift. By doing so, the budget is wasted on some random queries. *VarUnc* does not handle *sampling bias* problem. Secondly, SAL takes into account the importance of data marginal distribution while the competitors do not.

Table. 4 Number of classes discovered by different methods

Datasets	N_c	<i>lowlik</i>	<i>qbc</i>	<i>qbc - pyp</i>	<i>SAL</i>
Pageblocks	5	4.72	3.42	5	5
Forest	7	7	7	7	7
KDD	15	9.76	3.32	8.71	8

Table. 5 Average class accuracy achieved using different methods

Datasets	<i>lowlik</i>	<i>qbc</i>	<i>qbc - pyp</i>	<i>SAL</i>
Pageblocks	63.23	45.79	71.72	65.65
Forest	57.13	58.68	58.45	58.71
KDD	51.21	19.42	47.35	45.14

4.3 Class discovery performance

In order to highlight the capability of *concept evolution* (class discovery), SAL is compared against [43, 44], the state-of-the-art methods.

Settings The performance of SAL is measured using the average class accuracy [45]. The final accuracy is obtained by averaging accuracies. It is worth mentioning that the final class accuracy is fairly penalized when there are misclassifications in small classes.

SAL takes into account the data density when querying. It might then consider the data representing small classes as outliers or noise and therefore never queries them. To avoid such a scenario and to improve the class discovery performance of SAL, we increase the importance of the small classes by integrating online their effect in the loss function $L(\cdot)$. In other words, we weight the loss according to the size of the classes seen at time t . Thus, the loss in Eq.(10) and Eq.(11) is formulated as follows:

$$L'(\hat{p}(y|\mathbf{x}), p(y|\mathbf{x})) = \frac{1}{s(y)} L(\hat{p}(y|\mathbf{x}), p(y|\mathbf{x})) \quad (43)$$

where $s(y)$ represents the importance of the class. It is proportional to the number of samples from a class y . To consider the dynamic nature of the data, we use a forgetting factor instead of counting all the samples seen so far. If the class is new, the weight is equal to one. All the parameters of the estimator model excluding α_1 are set to the same values as in the previous section. Because α_1 controls the prior over the classes, therefore, it has impact on the class discovery performance. As shown in Eq.(34), the model tends to put high probability on the emergence of new classes when α_1 is high. We studied its effect on each dataset. So, it is set to 0.5 for Pageblocks and KDD and 0.4 for Forest. We can see that the value of α_1 for Forest dataset is less than the others. Such difference can be interpreted as a result of the less unbalance classes in the Forest dataset compared to Pageblocks and KDD datasets.

Performance Analysis In these experiments, we follow the same setting as in the competitors [43, 44], where the maximum number of queries is set to 150 instances (SAL takes the budget ratio as input).

The results of the experiments are shown in Tab.4 and Tab.5. Table 4 presents the number of classes discovered by the different methods. Table 5 presents the average class accuracy achieved using the different methods. The results show that SAL provides a comparable class discovery performance compared to the competitors. SAL was able to discover all the classes for the Pageblocks and Forest datasets and 8 out of 15 classes for the KDD data (see Tab.4). Its average class accuracy is the best on the Forest data which can be explained by the fact that the data is less unbalanced. That might be a result of SAL consideration of the data density which has shown good classification performance in the previous section. As for Pageblocks and KDD, SAL has the second and third best results among the competitors.

4.4 Discussion

While SAL shows far better classification performance than all the competitors on all datasets, its class discovery performance is not the best on all of them. The reason can be rooted to SAL outliers

avoidance. This latter along with the *sampling bias* mechanism have led to strong classification performance. Nonetheless, the class discovery performance is comparable to strong competitors which some of them are specialized for detecting the outliers as novel classes. Furthermore, SAL has shown better class discovery performance on the Forest data which class unbalance is less severe.

To conclude, SAL can be reliably used for novelty detection tasks, however, there might be better alternative. On the other hand, SAL is a strong method for task requiring high classification performance where the number of classes is unknown. In this latter, the focus is on the classification performance, where the error for all data samples are the same and no penalization is applied or the emergent classes are mostly normal.

5 Conclusion and future work

We proposed an active learning algorithm for data streams capable of dealing with data streams challenges: *infinite length*, *concept drift* and *concept evolution*. The SAL algorithm labels the samples that reduce the future expected error in a completely online scenario. It also tackles the *sampling bias* of active learning. Experimental results on real-world data showed the limitation of the proposed approach regarding class discovery when applying to highly unbalanced datasets. However, the main goal of the proposed algorithm is to perform classification with unknown number of classes. Furthermore, its class discovery performance is comparable to the state-of-the-art and sometime better when the classes are not severely unbalanced.

In future investigations, we will employ the proposed method on a real world application e.g, AR is a strong candidate. However, in such scenarios we might need to consider more challenges such as the labelling delay.

Acknowledgment

A. Bouchachia was supported by the European Commission under the Horizon 2020 Grant 687691 related to the project: *PROTEUS: Scalable Online Machine Learning for Predictive Analytics and Real-Time Interactive Visualization*.

References

1. G. Hulten, L. Spencer, and P. Domingos, "Mining time-changing data streams," in *Proceedings of the seventh ACM SIGKDD international conference on Knowledge discovery and data mining*. ACM, 2001, pp. 97–106.
2. Y. Yang, X. Wu, and X. Zhu, "Combining proactive and reactive predictions for data streams," in *Proceedings of the eleventh ACM SIGKDD international conference on Knowledge discovery in data mining*. ACM, 2005, pp. 710–715.
3. C. C. Aggarwal, *Data streams: models and algorithms*. Springer Science & Business Media, 2007, vol. 31.
4. M. M. Gaber, A. Zaslavsky, and S. Krishnaswamy, "Mining data streams: a review," *ACM Sigmod Record*, vol. 34, no. 2, pp. 18–26, 2005.
5. P. Domingos and G. Hulten, "Mining high-speed data streams," in *Proceedings of the sixth ACM SIGKDD international conference on Knowledge discovery and data mining*. ACM, 2000, pp. 71–80.
6. M. Sayed-Mouchaweh, *Learning from Data Streams in Dynamic Environments*. Springer, 2016.
7. J. Gama, I. Žliobaitė, A. Bifet, M. Pechenizkiy, and A. Bouchachia, "A survey on concept drift adaptation," *ACM Computing Surveys (CSUR)*, vol. 46, no. 4, p. 44, 2014.
8. M. Sayed-Mouchaweh, "Handling concept drift," in *Learning from Data Streams in Dynamic Environments*. Springer, 2016, pp. 33–59.
9. A. Bouchachia and C. Vanaret, "Gt2fc: an online growing interval type-2 self-learning fuzzy classifier," *Fuzzy Systems, IEEE Transactions on*, vol. 22, no. 4, pp. 999–1018, 2014.
10. C. C. Aggarwal, J. Han, J. Wang, and P. S. Yu, "A framework for on-demand classification of evolving data streams," *Knowledge and Data Engineering, IEEE Transactions on*, vol. 18, no. 5, pp. 577–589, 2006.
11. A. Bouchachia, "Incremental learning with multi-level adaptation," *Neurocomputing*, vol. 74, no. 11, pp. 1785–1799, 2011.
12. Y. Sun, K. Tang, L. L. Minku, S. Wang, and X. Yao, "Online ensemble learning of data streams with gradually evolved classes," *IEEE Transactions on Knowledge and Data Engineering*, vol. 28, no. 6, pp. 1532–1545, 2016.

13. M. M. Masud, Q. Chen, L. Khan, C. Aggarwal, J. Gao, J. Han, and B. Thuraisingham, "Addressing concept-evolution in concept-drifting data streams," in *Data Mining (ICDM), 2010 IEEE 10th International Conference on*. IEEE, 2010, pp. 929–934.
14. M. M. Masud, J. Gao, L. Khan, J. Han, and B. Thuraisingham, "Classification and novel class detection in concept-drifting data streams under time constraints," *Knowledge and Data Engineering, IEEE Transactions on*, vol. 23, no. 6, pp. 859–874, 2011.
15. T. Al-Khateeb, M. M. Masud, L. Khan, C. Aggarwal, J. Han, and B. Thuraisingham, "Stream classification with recurring and novel class detection using class-based ensemble," in *Data Mining (ICDM), 2012 IEEE 12th International Conference on*. IEEE, 2012, pp. 31–40.
16. M. A. Pimentel, D. A. Clifton, L. Clifton, and L. Tarassenko, "A review of novelty detection," *Signal Processing*, vol. 99, pp. 215–249, 2014.
17. R. P. Adams and D. J. MacKay, "Bayesian online changepoint detection," *arXiv preprint arXiv:0710.3742*, 2007.
18. S. Dasgupta, "Two faces of active learning," *Theoretical computer science*, vol. 412, no. 19, pp. 1767–1781, 2011.
19. D. A. Cohn, Z. Ghahramani, and M. I. Jordan, "Active learning with statistical models," *Journal of artificial intelligence research*, 1996.
20. N. Roy and A. McCallum, "Toward optimal active learning through monte carlo estimation of error reduction," *ICML, Williamstown*, pp. 441–448, 2001.
21. S. Vijayanarasimhan and K. Grauman, "Multi-level active prediction of useful image annotations for recognition," in *Advances in Neural Information Processing Systems*, 2009, pp. 1705–1712.
22. Mohamad, Bouchachia, and Sayed-Mouchaweh, "A bi-criteria active learning algorithm for dynamic data streams," *IEEE transactions on neural networks and learning systems (Minor revision, 2016)*.
23. Y. W. Teh, "Dirichlet process," in *Encyclopedia of machine learning*. Springer, 2011, pp. 280–287.
24. J. Sethuraman, "A constructive definition of dirichlet priors," *Statistica sinica*, pp. 639–650, 1994.
25. P. Del Moral, A. Doucet, and A. Jasra, "Sequential monte carlo samplers," *Journal of the Royal Statistical Society: Series B (Statistical Methodology)*, vol. 68, no. 3, pp. 411–436, 2006.
26. O. Cappé, S. J. Godsill, and E. Moulines, "An overview of existing methods and recent advances in sequential monte carlo," *Proceedings of the IEEE*, vol. 95, no. 5, pp. 899–924, 2007.
27. C. M. Carvalho, H. F. Lopes, N. G. Polson, M. A. Taddy *et al.*, "Particle learning for general mixtures," *Bayesian Analysis*, vol. 5, no. 4, pp. 709–740, 2010.
28. P. Fearnhead, "Particle filters for mixture models with an unknown number of components," *Statistics and Computing*, vol. 14, no. 1, pp. 11–21, 2004.
29. A. Doucet, N. De Freitas, and N. Gordon, "An introduction to sequential monte carlo methods," in *Sequential Monte Carlo methods in practice*. Springer, 2001, pp. 3–14.
30. Y. Ülker, B. Günsel, and A. T. Cemgil, "Sequential monte carlo samplers for dirichlet process mixtures," in *International Conference on Artificial Intelligence and Statistics*, 2010, pp. 876–883.
31. W. Chu, M. Zinkevich, L. Li, A. Thomas, and B. Tseng, "Unbiased online active learning in data streams," in *Proceedings of the 17th ACM SIGKDD international conference on Knowledge discovery and data mining*. ACM, 2011, pp. 195–203.
32. A. Beygelzimer, S. Dasgupta, and J. Langford, "Importance weighted active learning," in *Proceedings of the 26th Annual International Conference on Machine Learning*. ACM, 2009, pp. 49–56.
33. I. Zliobaite, A. Bifet, B. Pfahringer, and G. Holmes, "Active learning with drifting streaming data," *Neural Networks and Learning Systems, IEEE Transactions on*, vol. 25, no. 1, pp. 27–39, 2014.
34. J. Sethuraman, "A constructive definition of dirichlet priors," DTIC Document, Tech. Rep., 1991.
35. R. M. Neal, "Bayesian mixture modeling," in *Maximum Entropy and Bayesian Methods*. Springer, 1992, pp. 197–211.
36. C. E. Rasmussen, "The infinite gaussian mixture model." in *NIPS*, vol. 12, 1999, pp. 554–560.
37. T. S. Ferguson, "A bayesian analysis of some nonparametric problems," *The annals of statistics*, pp. 209–230, 1973.
38. D. Blackwell and J. B. MacQueen, "Ferguson distributions via pólya urn schemes," *The annals of statistics*, pp. 353–355, 1973.
39. Y. W. Teh, "Dirichlet process," in *Encyclopedia of machine learning*. Springer, 2010, pp. 280–287.
40. R. M. Neal, "Markov chain sampling methods for dirichlet process mixture models," *Journal of computational and graphical statistics*, vol. 9, no. 2, pp. 249–265, 2000.
41. A. Asuncion and D. Newman, "Uci machine learning repository," 2007.
42. A. Bifet, G. Holmes, R. Kirkby, and B. Pfahringer, "Moa: Massive online analysis," *Journal of Machine Learning Research*, vol. 11, no. May, pp. 1601–1604, 2010.
43. C. C. Loy, T. M. Hospedales, T. Xiang, and S. Gong, "Stream-based joint exploration-exploitation active learning," in *Computer Vision and Pattern Recognition (CVPR), 2012 IEEE Conference on*. IEEE, 2012, pp. 1560–1567.
44. C. C. Loy, T. Xiang, and S. Gong, "Stream-based active unusual event detection," in *Asian Conference on Computer Vision*. Springer, 2010, pp. 161–175.
45. T. M. Hospedales, S. Gong, and T. Xiang, "Finding rare classes: Active learning with generative and discriminative models," *IEEE transactions on knowledge and data engineering*, vol. 25, no. 2, pp. 374–386, 2013.

Appendix

Compute Equ. (21):

$$\begin{aligned} p(\mathbf{x}_t|z_t, z_{1:t-1}, \mathbf{x}_{1:t-1}) &= p(\mathbf{x}_t|z_t, H_{t-1}) \\ &= \int_{\boldsymbol{\theta}} p(\mathbf{x}_t|\boldsymbol{\theta})p(\boldsymbol{\theta}|z_t, H_{t-1}) \end{aligned} \quad (44)$$

– If z_t refers to a new component:

$$p(\mathbf{x}_t|z_t, H_{t-1}) = \int_{\boldsymbol{\theta}} p(\mathbf{x}_t|\boldsymbol{\theta})p(\boldsymbol{\theta}|G_0) = t_{v_1}(\mathbf{x}_t|\boldsymbol{\mu}_1, \boldsymbol{\Sigma}_1) \quad (45)$$

where t refer to student's t-distribution which we end up with as a result of using a conjugate prior (i.e., the Normal Inverse Wishart prior) over the normal distribution parameter $\boldsymbol{\theta}$.

$$\boldsymbol{\mu}_1 = \boldsymbol{\mu}_0 \quad (46)$$

$$\boldsymbol{\Sigma}_1 = \frac{\boldsymbol{\Sigma}_0(k_0 + 1)}{k_0(v_0 - d + 1)} \quad (47)$$

$$v_1 = v_0 - d + 1 \quad (48)$$

where d is the dimension of the data.

– If z_t refers to an already seen component:

$$\begin{aligned} p(\mathbf{x}_t|z_t, H_{t-1}) &= \int_{\boldsymbol{\theta}} p(\mathbf{x}_t|\boldsymbol{\theta})p(\boldsymbol{\theta}|\mathbf{s}_{z_t, t-1}, n_{z_t, t-1}) \\ &= t_{v_2}(\mathbf{x}_t|\boldsymbol{\mu}_2, \boldsymbol{\Sigma}_2) \end{aligned} \quad (49)$$

$$\boldsymbol{\mu}_2 = \frac{k_0}{k_0 + n_{z_t, t-1}}\boldsymbol{\mu}_0 + \frac{n_{z_t, t-1}}{k_0 + n_{z_t, t-1}}\mathbf{s}_{\mathbf{u}_{z_t, t-1}} \quad (50)$$

$$\begin{aligned} \boldsymbol{\Sigma}_2 &= \frac{1}{(k_0 + n_{z_t, t-1})(v_0 + n_{z_t, t-1} - d + 1)} (\boldsymbol{\Sigma}_0 + \mathbf{s}\mathbf{c}_{z_t, t-1} + \\ &\quad \frac{k_0 n_{z_t, t-1}}{k_0 + n_{z_t, t-1}} (\mathbf{s}\mathbf{u}_{z_t, t-1} - \boldsymbol{\mu}_0)(\mathbf{s}\mathbf{u}_{z_t, t-1} - \boldsymbol{\mu}_0)^T) \\ &\quad (k_0 + n_{z_t, t-1} + 1) \end{aligned} \quad (51)$$

$$v_2 = v_0 + n_{z_t, t-1} - d + 1 \quad (52)$$

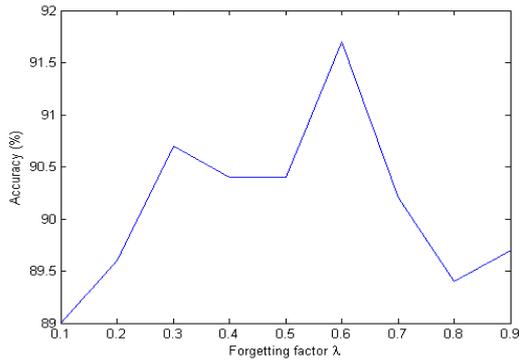
Compute the first term of Equ. (33):

Given z_t, y_t is independent of the observations $\mathbf{x}_{1:t-1}$. Hence,

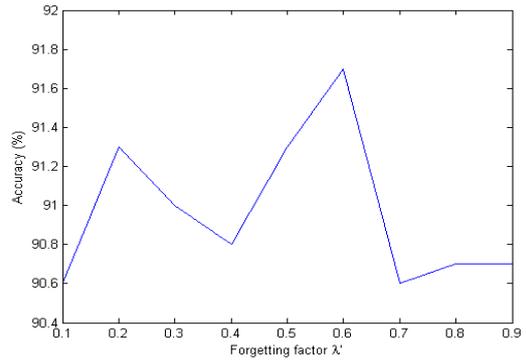
$$p(y_t|z_t, D_{t-1}) = p(y_t|z_t, y_{t-1}) \quad (53)$$

As z_t selects the stick breaking component generating y_t , the distribution of y_t depends only on the label of the data assigned to components z_t . By marginalizing the selected stick breaking component the same way as in Eq.(19), we end up with the following equations:

$$p(y_t|z_t, D_{t-1}) = \begin{cases} \frac{n_{z_t, y_t, t}}{\alpha_1 + n'_{z_t, t-1}} \propto n'_{z_t, y_t, t} & y_t \text{ is an existing class} \\ \frac{\alpha_1}{\alpha_1 + n'_{z_t, t-1}} \propto \alpha_1 & y_t \text{ is a new class} \end{cases} \quad (54)$$

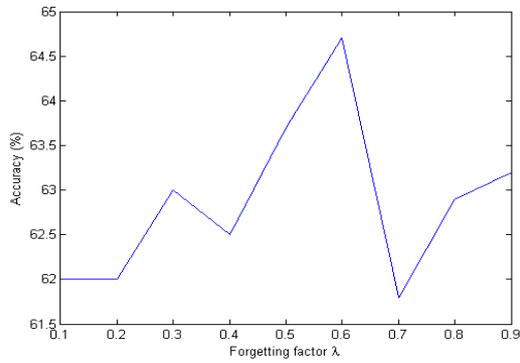


(a) Forgetting factors λ

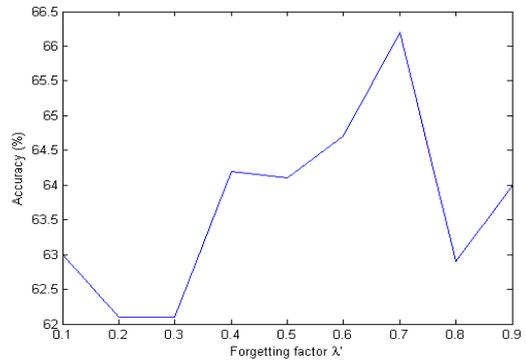


(b) Forgetting factors λ'

Figure. 6 Pageblocks data (budget 0.03)

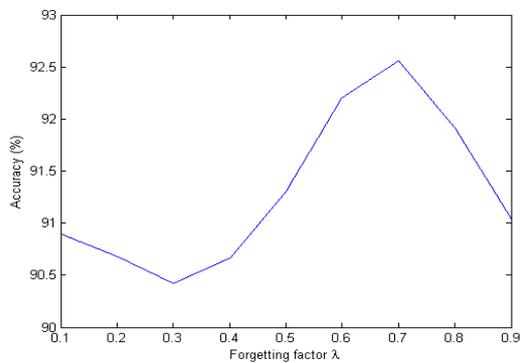


(a) Forgetting factors λ

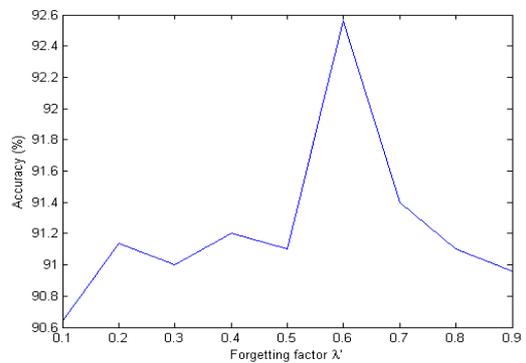


(b) Forgetting factors λ'

Figure. 7 Forest data (budget 0.1)



(a) Forgetting factors λ



(b) Forgetting factors λ'

Figure. 8 KDD data (budget 0.01)