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An Evolutionary Framework Using Particle Swarm Optimization for Classification Method PROAFTN

Feras Al-Obeidat^{*,a}, Nabil Belacel^{a,c}, Juan A. Carretero^b, Prabhat Mahanti^c

^a*Institute of Information Technology, National Research Council, NB, Canada*

^b*Department of Mechanical Engineering, University of New Brunswick, Fredericton, NB, Canada*

^c*Department of Computer Science, University of New Brunswick, Saint John, NB, Canada*

Abstract

The aim of this paper is to introduce a methodology based on the particle swarm optimization (PSO) algorithm to train the Multi-Criteria Decision Aid (MCDA) method PROAFTN. PSO is an efficient evolutionary optimization algorithm using the social behavior of living organisms to explore the search space. It is a relatively new population-based metaheuristic that can be used to find approximate solutions to difficult optimization problems. Furthermore, it is easy to code and robust to control parameters. To apply PROAFTN, the values of several parameters need to be determined prior to classification, such as boundaries of intervals and weights. In this study, the proposed technique is named PSOPRO, which utilizes PSO to elicit the PROAFTN parameters from examples during the learning process. To test the effectiveness of the methodology and the quality of the obtained models, PSOPRO is evaluated on 12 public-domain datasets and compared with the previous work applied on PROAFTN. The computational results demonstrate that PSOPRO is very competitive with respect to the most common classification algorithms.

Key words: Knowledge Discovery, Particle Swarm Optimization, MCDA, PROAFTN, Classification.

^{*}Corresponding author

Email addresses: Feras.Al-Obeidat@nrc-cnrc.gc.ca (Feras Al-Obeidat),
Nabil.Belacel@nrc-cnrc.gc.ca (Nabil Belacel), Juan.Carretero@unb.ca (Juan A.
Carretero), pmahanti@unbsj.ca (Prabhat Mahanti)

1. Introduction

The classification problem consists of using some known objects, usually described by a large set of vectors. Each vector is composed of a set of attributes and a class label, where the latter represents the category of the objects. The classification procedures require the development of a classification model that identifies the behaviors of the available objects to recommend the assignment of unknown objects to predefined classes [4, 27, 43]. For instance, in medical diagnosis, patients are assigned to disease (positive or negative) classes according to a set of symptoms.

In recent years, the most common approaches to address the classification problem have been from the fields of Artificial Intelligence/machine learning [35, 50] and Multi-Criteria Decision Aid (MCDA) [39, 54]. Machine learning algorithms are designed to learn a function which maps a large vector of attributes into one of several classes. The learning procedure is performed by working on a set of input-output objects called training datasets, which are used to find a function that assigns these training examples to those classes to which they really belong. After the learning process, the induced classification model is used by the algorithm to classify a new, unknown object (testing dataset) into one of the predefined classes. Some examples of common machine learning algorithms are Decision Tree (C4.5), Naive Bayes (NB), Support Vector Machine (SVM), Neural Networks (NN), k -nearest neighbor (k -nn), instance-based learning, inductive logic programming, reinforcement learning, and PART [51].

MCDA methods are formal approaches which help in making decisions and evaluations mainly in terms of choosing, ranking or sorting/classifying the alternatives [48]. MCDA methods have been widely used in many research fields; they are categorized into three fields: (1) Value measurement models (AHP [26] is a well known method belonging to this category); (2) Goal, aspiration and reference level models (Goal programming [12] is an example of this group); and finally (3) Outranking models (ELECTRE [20], PROMETHEE [49] and PROAFTN [9] are the methods that belong to this group).

MCDA [39] is another paradigm to address classification problems (a.k.a. nominal sorting problems). In MCDA, the problem of assigning objects to predefined classes is known as a multiple criteria classification problem (MCCP) [54]. The decision problems in MCCP require a comparison between alternatives or objects based on the scores of attributes using absolute evaluations [32]. In this case, the evaluation is performed by comparing the alternatives to different prototypes of classes, where the category or class is assigned to the objects based on

the highest score value. Each prototype is described by a set of attributes and is considered to be a good representative of its class [30].

This study focuses on the MCCP method PROAFTN, which is introduced by Belacel [8]. PROAFTN has been applied to the resolution of many real-world practical problems such as medical diagnosis, asthma treatment, and e-Health [9, 11]. PROAFTN has several advantages; for example, it uses the MCDA paradigm and therefore can be used to gain understanding about the problem domain. Furthermore, PROAFTN has direct techniques which enable the decision-maker (DM) to adjust its parameters. PROAFTN is also a transparent classification method, that is, the fuzzy approach enables a PROAFTN user to have access to more detailed information concerning the classification decision [9].

However, PROAFTN uses the outranking relation models for classification purposes; hence, the implementation of outranking methods in general and PROAFTN in particular is burdensome, due to the large number of parameters that the decision maker (DM) must identify. That is, to apply PROAFTN, the values of several parameters need to be determined prior to classification, such as boundaries of intervals and weights. In an MCDA context, these parameters are usually dependant on the judgment of the DM, who sets the “boundaries” of the attributes and the weights. This approach has shortcomings, such as it is time consuming and dependant on the availability of the DM; furthermore, there is some uncertainty whether a DM can assign accurate quantitative values to these parameters in some cases (*e.g.*, data considered in the decision problem might be vague for the DM). To overcome these limitations, an automatic approach can be used to induce the classification model from data.

Particle Swarm Optimization (PSO) is a population-based metaheuristic inspired by the social behavior of bird flocking or fish schooling introduced by Kennedy and Eberhart in 1995 [22]. The major advantages of PSO compared with other evolutionary algorithms could be summarized as follows: a) PSO is easy to implement and there are few control parameters to be tuned, and b) PSO is conceptually simple, computationally efficient, and robust to control parameters [23, 31, 37]. PSO has been successfully applied in a wide range of applications such as task assignment problem [40], n-queen problem [29], and power systems [52]. In the context of classification, PSO is used for enhancing the classification accuracy rate of linear discriminant analysis [34]. Furthermore, it has been applied to a variety of tasks, such as the training of artificial neural networks [14, 16, 40, 53]. PSO is also proposed in [28] as a new tool for Data Mining. According to [44], PSO proved to be a suitable candidate for classification tasks, as it can obtain competitive results against C4.5/J48. PSO is utilized in [24]

to handle the problem of classification of instances in multiclass databases. In the MCDA literature, PSO was proposed recently in [33] to improve the outranking method ELECTRE.

As demonstrated by most of the aforementioned applications, PSO gets better results in a faster and more efficient way compared with other evolutionary population-based methods. Based on this motivation and the structure of PROAFTN, PSO is proposed here for the PROAFTN method. The proposed approach is named PSOPRO; it employs PSO for training and improving the efficiency of the PROAFTN classifier. In this perspective, the optimization model is first presented, and thereafter a PSO algorithm is used for solving it. During the learning stage, PSO uses training samples to induce the best PROAFTN parameters in the form of prototypes. Then, these prototypes which represent the classification model are used for assigning unknown samples. The target is to obtain the set of the prototypes that maximizes the classification accuracy on each dataset.

To check the performance of the proposed approach, firstly, PSOPRO is evaluated on 12 classification datasets commonly used to benchmark the performance of classification algorithms. Secondly, the performance of PSOPRO is compared with the previous work applied on PROAFTN [1, 2, 3]. Finally, the efficiency of PSOPRO is evaluated against six machine learning classifiers, chosen from different machine learning perspectives including: Logical/Symbolic techniques such as Decision Tree (C4.5 [38]), Statistical learning algorithms (*e.g.*, Naive Bayes (NB [18])), Support Vector Machine (SVM [13]), Perceptron-based techniques (*e.g.*, Neural Networks (NN) [15]), Instance-based learning (*e.g.*, k -nearest neighbor (k -nn) [46]), and the rule-based classifiers such as PART [21, 51]. The comparisons and evaluations are made on the proposed datasets by using stratified 10 fold cross-validation. The numeric comparative study shows that PSOPRO is able to provide competitive and promising results.

The rest of the paper is organized as follows: in Section 2, the PROAFTN method and PSO are briefly presented. In Section 3, the proposed approach PSOPRO is introduced. Description of datasets, experimental results, and a comparative study are presented in Section 4. Finally, conclusions are summarized in Section 5.

2. Overview of the PROAFTN method and Particle Swarm Optimization (PSO)

In this section, the PROAFTN methodology and PSO structure are reviewed. Thereafter, PSOPRO, which integrates PSO and PROAFTN for solving the classification problem, is introduced. A PSO algorithm is designed for obtaining PROAFTN parameters from the training dataset in (near) optimal form. During the execution of the PSO algorithm, each individual representing the prototypes (*i.e.*, potential solutions) has to be evaluated, which means that a value indicating the suitability of presenting the classification accuracy is returned by an objective (*i.e.*, fitness) function. More details are presented in Section 3.

2.1. PROAFTN Method

In this section the PROAFTN methodology is described. PROAFTN belongs to the class of supervised learning to solve classification problems. The following subsections describe the notations and the classification procedure used by PROAFTN.

2.1.1. Notations

The PROAFTN notations used in this paper are presented in Table 1.

2.1.2. Initialization

Let n represents a set of objects known as a training set, consider $a \in n$ is an object which requires to be classified; given this object a is described by a set of m attributes $\{g_1, g_2, \dots, g_m\}$ and k classes $\{C^1, C^2, \dots, C^k\}$. The different steps of the procedure are as follows:

For each class C^h , a set of L_h prototypes are determined. For each prototype b_i^h and each attribute g_j , an interval $[S_j^1(b_i^h), S_j^2(b_i^h)]$ is defined where $S_j^2(b_i^h) \geq S_j^1(b_i^h)$. Two thresholds $d_j^1(b_i^h)$ and $d_j^2(b_i^h)$ are introduced to define the fuzzy intervals: the pessimistic interval $[S_j^1(b_i^h), S_j^2(b_i^h)]$ and the optimistic interval $[S_j^1(b_i^h) - d_j^1(b_i^h), S_j^2(b_i^h) + d_j^2(b_i^h)]$.

Figure 1 depicts the representation of PROAFTN's intervals. To apply PROAFTN, the pessimistic interval $[S_{jh}^1, S_{jh}^2]$ and the optimistic interval $[q_{jh}^1, q_{jh}^2]$ [10] for each attribute in each class need to be determined, where:

$$q_{jh}^1 = S_{jh}^1 - d_{jh}^1 \quad (1a)$$

$$q_{jh}^2 = S_{jh}^2 + d_{jh}^2 \quad (1b)$$

Table 1: Notations used by PROAFTN

A	Set of objects $\{a_1, a_2, \dots, a_n\}$ to assign to different categories
m	Set of criteria or attributes, $\{g_1, g_2, \dots, g_m\}$
Ω	set of k categories or classes such as $\Omega = \{C^1, C^2, \dots, C^k\}, k \geq 2$
B^h	Prototype set of h^{th} category, where $B^h = \{b_i^h h = 1, \dots, k, i = 1, \dots, L_h\}$ with b_i^h representing the i prototype of h^{th} category
B	Set of all prototypes, such as $B = \bigcup_{h=1}^k B^h$
$[S_j^1(b_i^h), S_j^2(b_i^h)]$	The interval of the prototype b_i^h for each attribute g_j in each class C^h with $j = 1, 2, \dots, m$
$d_j^1(b_i^h)$ and $d_j^2(b_i^h)$	The preference thresholds belong to the prototype b_i^h for each attribute g_j in each class C^h
w_{jh}	The weight for each attribute g_j in each class C^h

applied to:

$$q_{jh}^1 \leq S_{jh}^1 \quad (2a)$$

$$q_{jh}^2 \geq S_{jh}^2 \quad (2b)$$

Hence, $S_{jh}^1 = S_j^1(b_i^h)$, $S_{jh}^2 = S_j^2(b_i^h)$, $q_{jh}^1 = q_j^1(b_i^h)$, $q_{jh}^2 = q_j^2(b_i^h)$, $d_{jh}^1 = d_j^1(b_i^h)$, and $d_{jh}^2 = d_j^2(b_i^h)$. The following subsections explain the stages required to classify the object a to the class C^h using PROAFTN.

2.1.3. Computing the fuzzy indifference relation: $I(a, b_i^h)$

The initial stage of classification procedure is performed by calculating the fuzzy indifference relation $I(a, b_i^h)$. The fuzzy indifference relation is based on the concordance and non-discordance principle which represents the relationship (membership degree) between the object to be assigned and the prototype [7, 10]; it is formulated as:

$$I(a, b_i^h) = \left(\sum_{j=1}^m w_{jh} C_{jh}^i(a, b_i^h) \right) \prod_{j=1}^m \left(1 - D_{jh}^i(a, b_i^h)^{w_{jh}} \right) \quad (3)$$

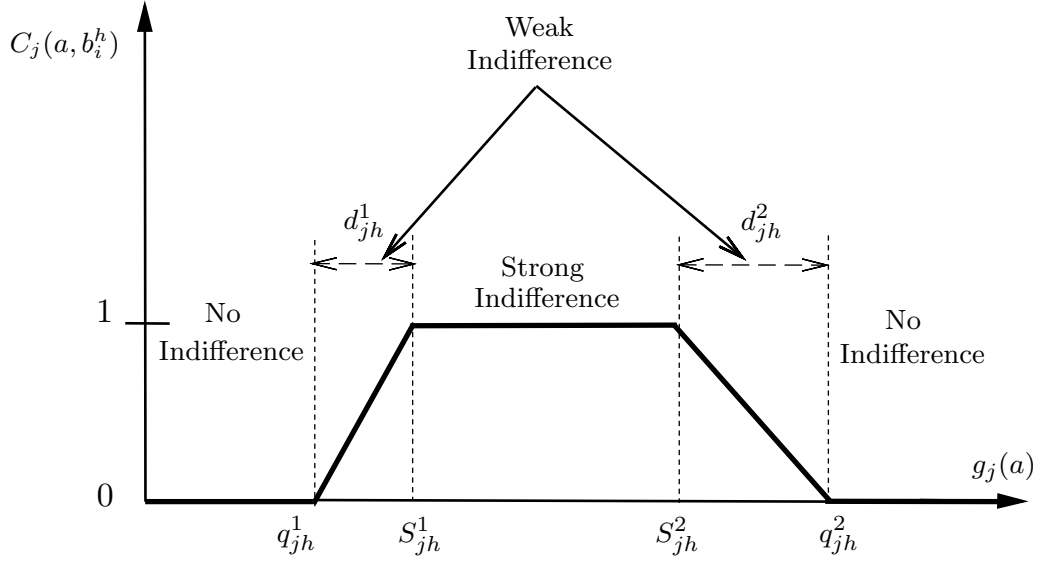


Figure 1: Graphical representation of the partial indifference concordance index between the object a and the prototype b_i^h represented by intervals.

where w_{jh} is the weight that measures the importance of a relevant attribute g_j of a specific class C^h :

$$w_{jh} \in [0, 1] \text{ , and } \sum_{j=1}^m w_{jh} = 1$$

$C_{jh}^i(a, b_i^h)$ is the degree that measures the closeness of the object a to the prototype b_i^h according to the attribute g_j .

$$C_{jh}^i(a, b_i^h) = \min\{C_{jh}^{i1}(a, b_i^h), C_{jh}^{i2}(a, b_i^h)\}, \quad (4)$$

where

$$C_{jh}^{i1}(a, b_i^h) = \frac{d_j^1(b_i^h) - \min\{S_j^1(b_i^h) - g_j(a), d_j^1(b_i^h)\}}{d_j^1(b_i^h) - \min\{S_j^1(b_i^h) - g_j(a), 0\}}$$

and

$$C_{jh}^{i2}(a, b_i^h) = \frac{d_j^2(b_i^h) - \min\{g_j(a) - S_j^2(b_i^h), d_j^2(b_i^h)\}}{d_j^2(b_i^h) - \min\{g_j(a) - S_j^2(b_i^h), 0\}}$$

$D_{jh}^i(a, b_i^h)$, is the discordance index that measures how far the object a is from the prototype b_i^h according to the attribute g_j . Two veto thresholds $\varepsilon_j^1(b_i^h)$ and

$\varepsilon_j^2(b_i^h)$ [8], are used to define this value, where the object a is considered perfectly different from the prototype b_i^h based on the value of attribute g_j . Generally, the determination of veto thresholds through inductive learning is risky. These values need to be obtained by an expert familiar with the problem. However, this study is focused on the automatic approach; therefore, the effect of the veto thresholds is eliminated by setting them to infinity. As a result, only the concordance principle is used, so Eq (3) is summarized by:

$$I(a, b_i^h) = \sum_{j=1}^m w_{jh} C_{jh}^i(a, b_i^h) \quad (5)$$

For more illustrations, three comparative procedures between the object a and prototype b_i^h according to the attribute g_j are obtained (Fig. 1):

- case 1 (strong indifference):
 $C_{jh}^i(a, b_i^h) = 1 \Leftrightarrow g_j(a) \in [S_{jh}^1, S_{jh}^2];$ (i.e., $S_{jh}^1 \leq g_j(a) \leq S_{jh}^2$)
- case 2 (no indifference):
 $C_{jh}^i(a, b_i^h) = 0 \Leftrightarrow g_j(a) \leq q_{jh}^1, \text{ or } g_j(a) \geq q_{jh}^2$
- case 3 (weak indifference):
The value of $C_{jh}^i(a, b_i^h) \in (0, 1)$ is calculated based on Eq. (4). (i.e., $g_j(a) \in [q_{jh}^1, S_{jh}^1] \text{ or } g_j(a) \in [S_{jh}^2, q_{jh}^2]$)

Table 2 presents the performance matrix which is used to evaluate the prototypes of classes on a set of attributes. The rows of the matrix represent the prototypes of the classes and the columns represent the attributes. The intersection between the row i and the column j corresponds to the partial indifference relation $C_{jh}^i(a, b_i^h)$ between the prototype b_i^h and the object a to be assigned according to the attribute g_j .

2.1.4. Evaluation of the membership degree: $\delta(a, C^h)$

The membership degree between the object a and the class C^h is calculated based on the indifference degree between a and its nearest neighbor in B^h . The following formula identifies the nearest neighbor:

$$\delta(a, C^h) = \max\{I(a, b_1^h), I(a, b_2^h), \dots, I(a, b_{L_h}^h)\} \quad (6)$$

Table 2: Performance matrix of prototypes according to their partial fuzzy indifference relation with an object a .

	g_1	g_2	\dots	g_j	\dots	g_m
b_1^1	$C_{11}^1(a, b_1^1)$	$C_{21}^1(a, b_1^1)$	\dots	$C_{j1}^1(a, b_1^1)$	\dots	$C_{m1}^1(a, b_1^1)$
b_2^1	$C_{11}^2(a, b_2^1)$	$C_{21}^2(a, b_2^1)$	\dots	$C_{j1}^2(a, b_2^1)$	\dots	$C_{m1}^2(a, b_2^1)$
\vdots	\vdots	\vdots	\dots	\vdots	\dots	\vdots
b_i^h	$C_{1h}^i(a, b_i^h)$	$C_{2h}^i(a, b_i^h)$	\dots	$C_{jh}^i(a, b_i^h)$	\dots	$C_{mh}^i(a, b_i^h)$
\vdots	\vdots	\vdots	\dots	\vdots	\dots	\vdots
$b_{L_k}^k$	$C_{1k}^{L_k}(a, b_{L_k}^k)$	$C_{2k}^{L_k}(a, b_{L_k}^k)$	\dots	$C_{jk}^{L_k}(a, b_{L_k}^k)$	\dots	$C_{mk}^{L_k}(a, b_{L_k}^k)$

2.1.5. Assignment of an object to the class:

The last step is to assign the object a to the right class C^h ; the evaluation required to find the right class is performed by applying the following decision rule:

$$a \in C^h \Leftrightarrow \delta(a, C^h) = \max\{\delta(a, C^i) / i \in \{1, \dots, k\}\} \quad (7)$$

2.2. Particle Swarm Optimization Algorithm

As mentioned earlier, Particle Swarm Optimization (PSO) is a population-based and adaptive optimization technique introduced by Eberhart and Kennedy in (1995) [22, 23]. The concepts of PSO is intuitively inspired by social swarming behavior of birds flocking or fish schooling.

PSO is a metaheuristic evolutionary algorithm (EA). As in the case of many EAs, during the initialization phase potential solutions are randomly generated and then keep updating until the approximate optimum is attained. Compared with Genetic Algorithms (GA), the evolution strategy in PSO is inspired from the social behavior of living organisms, whereas the concept of GA is inspired from a biological perspective, where the potential solutions are evolved based on mating and breeding of new offspring (crossover and mutation).

The information-sharing technique in PSO is different from GA. In PSO, the potential solutions, called particles, move around the multi-dimensional search space, following and tracking the current optimum particles by changing their internal velocity. In GAs, chromosomes share information with each other. So the whole population moves like a single group towards an optimal area. From the implementation perspectives, PSO is easy to implement and computationally efficient compared with other EAs algorithms [31, 37].

To illustrate the concept of PSO, consider a group of birds flocking (called population, particles, or swarm) randomly flying in the search space seeking the best solution (*i.e.*, food source). If one particle recognizes a better point to go to, the rest of the swarm will quickly follow this particle. The particles adapt themselves iteratively by progressing or returning stochastically toward optimal regions by updating their velocity and current position according to their own experience and that of the group. More specifically, each particle in the swarm has repository memory, which maintains and tracks iteratively the best position the particle has ever visited. Each particle in the swarm is influenced by two environmental factors: one is social behavior presented by the whole swarm, also called a global best; and the second is the personal behavior called personal best [22, 31, 37, 41]. The general procedure of PSO is outlined in Algorithm 1.

Algorithm 1 PSO Evolution Steps

Step 1: **Initialization phase**, Initialize the *swarm*
Evolution phase
repeat
 Step 2: Evaluate *fitness* of each particle
 Step 3: Update personal best position for each particle
 Step 4: Update global best position for entire population
 Step 5: Update each particle's velocity
 Step 6: Update each particle's position
until (termination criteria are met or stopping condition is satisfied)

2.2.1. Functionality of PSO

Each particle in the swarm has mainly two variables to evolve and seek the optimum position in the search space:

Position vector : $\mathbf{x}_i(t)$

Velocity vector : $\mathbf{v}_i(t)$

thus, each particle $\mathbf{x}_i(t)$ is represented by $[x_{i1}(t), x_{i2}(t), \dots, x_{iD}(t)]$ where $i \in N_{pop}$ is the index number of each particle in the swarm N_{pop} (*i.e.*, number of particles), D represents the dimension of the search space and t is the iteration number.

During the evolutionary phase, each particle is drawn stochastically toward the global optimum based on the updated value of \mathbf{v}_i and the particle's current position \mathbf{x}_i . Thus, each particle's new position $\mathbf{x}_i(t+1)$ is updated using:

$$\mathbf{x}_i(t+1) = \mathbf{x}_i(t) + \mathbf{v}_i(t+1) \quad (8)$$

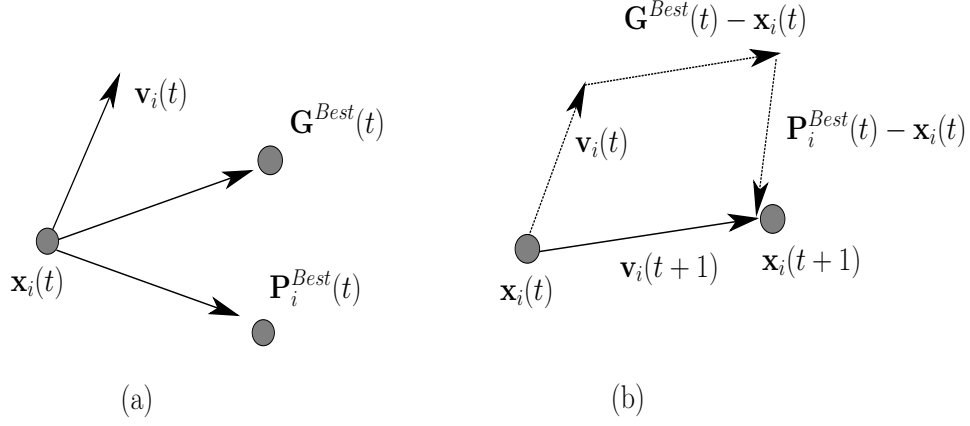


Figure 2: Particles' evolution process through updating $x_i(t)$ and $v_i(t+1)$.

The new position of the particle is influenced by the best position it has visited (*i.e.*, its own experience), called personal best and denoted here as $\mathbf{P}_i^{Best}(t)$, and the position of the best particle in its neighborhood, called the global best and represented by $\mathbf{G}^{Best}(t)$. At each iteration t , the velocity $\mathbf{v}_i(t)$ is updated based on the two best values $\mathbf{P}_i^{Best}(t)$ and $\mathbf{G}^{Best}(t)$ using the formula,

$$\begin{aligned}
 \mathbf{v}_i(t+1) = & \underbrace{\varpi(t)\mathbf{v}_i(t)}_{\text{inertial parameters}} + \underbrace{\tau_1\rho_1(\mathbf{P}_i^{Best}(t) - \mathbf{x}_i(t))}_{\text{personal best velocity components}} \\
 & + \underbrace{\tau_2\rho_2(\mathbf{G}^{Best}(t) - \mathbf{x}_i(t))}_{\text{global best velocity components}}
 \end{aligned} \tag{9}$$

where $\varpi(t)$ is the inertia weight factor that controls the exploration of the search space. τ_1 and τ_2 are the individual and social components/weights, respectively, also called the acceleration constants, which change the velocity of a particle towards the $\mathbf{P}_i^{Best}(t)$ and $\mathbf{G}^{Best}(t)$. ρ_1 and ρ_2 are random numbers between 0 and 1. $\mathbf{P}_i^{Best}(t)$ is the personal best position of the particle i , and $\mathbf{G}^{Best}(t)$ is the neighborhood best position of particle i . During the optimization process, particle velocities in each dimension d are evolved to a maximum velocity v_{dmax} (where $d = 1 \dots D$). If the velocity of the particle in any dimension exceeds the value v_{dmax} , then the velocity in that dimension is forced to return to its limit value. Figure 2 explains graphically the velocity and position update during the evolution stage.

As shown in Eq. (9), the formula is composed of three terms: the first term represents the diversification process in the search procedure, whereas the last

Algorithm 2 PSO procedure for maximizing

Initialization of particles ($t = 0$)

for $i = 1$ to N_{pop} **do**

 Initialize \mathbf{x}_i , \mathbf{v}_i and $\mathbf{P}_i^{Best}(t)$

end for

Optimization:

Obtain $\mathbf{G}^{Best}(t)$, the particle with the best fitness value of all the particles

while maximum iterations or optimal criteria is not attained **do**

for each particle **do**

 Calculate particle velocity $\mathbf{v}_i(t+1)$ according to Eq. (9)

 Update particle position $\mathbf{x}_i(t+1)$ according to Eq. (8)

end for

for each particle \mathbf{x}_i **do**

 Calculate fitness value f

if $f(\mathbf{x}_i) > f(\mathbf{P}_i^{Best}(t))$ in history **then**

 set $\mathbf{P}_i^{Best}(t) = \mathbf{x}_i$

end if

end for

 Get $\mathbf{G}^{Best}(t)$

end while

two terms represent the intensification process. Hence, the method has a balanced mechanism to utilize diversification and intensification in the search procedure efficiently. The pseudo code of the PSO procedure is detailed in Algorithm 2.

3. Development of PSOPRO algorithm

As discussed earlier, PROAFTN requires the elicitation of its parameters $S_{jh}^1, S_{jh}^2, q_{jh}^1, q_{jh}^2$, and w_{jh} for the purpose of classification. In the MCDA literature, there are two main approaches used to obtain these parameters: direct techniques and indirect techniques. In the direct techniques, an interactive interview with the DM for whom the problem is being solved is needed. Usually, this approach is time consuming and greatly dependant on the ability of the DM and the certainty of the provided information. On the other hand, the indirect techniques, which are based on automatic learning methods, are alternative solutions to obtain the values of these parameters from the dataset during the learning phase.

In this work, the indirect technique (an optimization-based technique) is proposed to get these parameters from data in optimal form. In this approach, the nec-

essary preferential information required to construct a classifier is first extracted from the set of examples known as the training set. Then, this extracted information, called prototypes, is used as a classification model for assigning the new cases (testing dataset) to the target class. Finally, the classification model is evaluated to test the performance of the classification algorithm. This approach is widely used by most machine learning classifiers [6, 21]. As mentioned earlier, to apply PROAFTN, the intervals $[S_{jh}^1, S_{jh}^2]$ and $[q_{jh}^1, q_{jh}^2]$ satisfy the constraints in Eq. (2) and the weights w_{jh} are required to be obtained for each attribute g_j in class C^h . To simplify the constraints in Eq. (2), the variable substitution based on Eq. (1) is used. As a result, the parameters d_{jh}^1 and d_{jh}^2 are used instead of q_{jh}^1 and q_{jh}^2 , respectively. Therefore, the optimization problem which is based on maximizing classification accuracy providing the optimal parameters $S_{jh}^1, S_{jh}^2, d_{jh}^1, d_{jh}^2$ and w_{jh} , is defined here,

$$\begin{aligned}
P : \text{Maximize} \quad & f(S_{jh}^1, S_{jh}^2, d_{jh}^1, d_{jh}^2, w_{jh}) \\
\text{Subject to:} \quad & S_{jh}^1 \leq S_{jh}^2; d_{jh}^1, d_{jh}^2 \geq 0 \\
& \sum_{j=1}^m w_{jh} = 1 \\
& 0 \leq w_{jh} \leq 1
\end{aligned} \tag{10}$$

where f is the function which calculates the classification accuracy, and n represents the number of training samples used during the optimization. The procedure for calculating the fitness function $f(S_{jh}^1, S_{jh}^2, d_{jh}^1, d_{jh}^2, w_{jh})$ is described in Table 3. To solve the optimization problem presented in Eq. (10), PSO is adopted here.

Table 3: The steps for calculating the objective function f .

For all $a \in A$:	
Step 1:	<ul style="list-style-type: none"> - Compute the fuzzy indifference relation $I(a, b_i^h)$ according to Eq. (5) - Evaluate the membership degree $\delta(a, C^h)$ according to Eq. (6) - Assign the object to the class according to Eq. (7)
Step 2:	<ul style="list-style-type: none"> - Compare the value of the new class with the true class C^h - Identify the number of misclassified and unrecognized classified objects - Calculate the classification accuracy (<i>i.e.</i> the fitness value):
$f = \frac{\text{number of correctly classified objects}}{n}$	

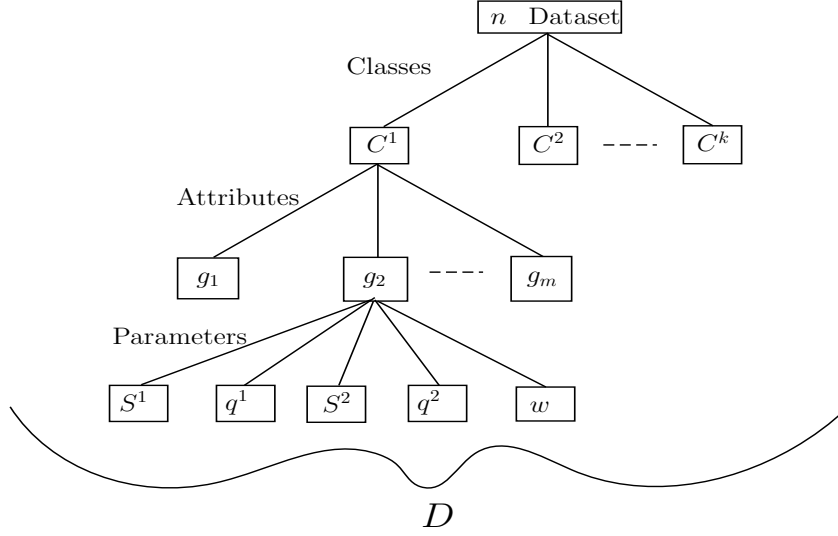


Figure 3: Dimensions of PROAFTN.

The problem dimension D (*i.e.*, the number of parameters in the optimization problem) is described as follows: Each particle \mathbf{x} is composed of the parameters $S_{jh}^1, S_{jh}^2, d_{jh}^1, d_{jh}^2$ and w_{jh} , for all $j = 1, 2, \dots, m$ and $h = 1, 2, \dots, k$. Therefore, each particle in the population is composed by $D = 5 \times m \times k$ real values (*i.e.*, \mathbf{x} $D = \dim(\mathbf{x})$), which is graphically presented in Fig. 3. Because of the hierarchal structure of PROAFTN parameters, the elements for each particle position \mathbf{x}_i are updated using:

$$x_{ihjd}(t+1) = x_{ihjd}(t) + v_{ihjd}(t+1) \quad (11)$$

where the velocity update \mathbf{v}_i for each element based on $\mathbf{P}_i^{Best}(t)$ and $\mathbf{G}^{Best}(t)$ is formulated as:

$$\begin{aligned}
 v_{ihjd}(t+1) &= \varpi(t)v_{ihjd}(t) + \tau_1 \rho_1 (P_{ihjd}^{Best}(t) - x_{ihjd}(t)) \\
 &\quad + \tau_2 \rho_2 (G_{hjd}^{Best}(t) - x_{ihjd}(t)) \\
 i &= 1, \dots, N_{pop}; \quad h = 1, \dots, k \\
 j &= 1, \dots, m; \quad d = 1, \dots, D
 \end{aligned} \quad (12)$$

Algorithm 3 demonstrates the required steps to evolve the velocity \mathbf{v}_i and particle position \mathbf{x}_i for each particle containing PROAFTN parameters.

Algorithm 4 illustrates the flow of the PSOPRO procedure. After the initialization of the swarm of particles, where each particle is composed of the parameters

Algorithm 3 Update of \mathbf{v}_i and \mathbf{x}_i based PSOPRO

Require:

m - number of attributes,
 k - number of classes
 D problem dimension
 τ_1 , τ_2 , and ϖ control parameters
 $\mathbf{P}_i^{Best}(t)$ and $\mathbf{G}^{Best}(t)$
 v_{max} - boundary limits for $S_{jh}^1, S_{jh}^2, d_{jh}^1, d_{jh}^2$ and w_{jh} in each dimension
for $h = 1$ to k **do**
 for $j = 1$ to m **do**
 for $d = 1$ to D **do**
 Update v_{ihjd} for each d^{th} element according to Eq. (12)
 Update x_{ihjd} for each d^{th} element according to Eq. (11)
 end for
 end for
end for
Return \mathbf{x}_i

($S_{jh}^1, S_{jh}^2, d_{jh}^1, d_{jh}^2$ and w_{jh}) for each attribute in each class, the optimization is then implemented iteratively. At each iteration, and based on the new fitness value for each particle, the updating of the velocity and position is applied to all particles in each generation. The target solution is to obtain the best parameters to reach best classification accuracy applied on training data. After this stage, the optimal parameters represented by \mathbf{G}^{Best*} and the testing data are submitted to PROAFTN to validate the classification model. The equations (5) to (7) are used to assign unseen data.

4. Application and Analysis of the Developed Algorithm PSOPRO

4.1. Datasets Description

The proposed PSOPRO algorithm is implemented in Java and applied to 12 popular datasets: Breast Cancer Wisconsin Original (BCancer), Transfusion Service Center (Blood), Heart Disease (Heart), Hepatitis, Haberman's Survival (HM), Iris, Liver Disorders (Liver), Mammographic Mass (MM), Pima Indians Diabetes (Pima), Statlog Australian Credit Approval (STAust), Teaching Assistant Evaluation (TA), and Wine. The details of the datasets' description and their dimen-

sionality are presented in Table 4. The datasets are in the public domain and are available at the University of California at Irvine (UCI) Machine Learning Repository database [5].

Algorithm 4 PSOPRO procedure

Require:

NT - training data, NS - testing data,

m - number of attributes,

k - number of classes

D problem dimension, assign initial values to parameters set $(S_{jh}^1, S_{jh}^2, d_{jh}^1, d_{jh}^2$ and w_{jh})

$N_{pop}, \tau_1, \tau_2, \varpi$ control parameters

\mathbf{v}_{max} , - boundary limits for each element in D

Initialization:

for $i = 1$ to N_{pop} **do**

Initialize \mathbf{x}_i , \mathbf{v}_i and $\mathbf{P}_i^{Best}(t)$ consisting of $(S_{jh}^1, S_{jh}^2, d_{jh}^1, d_{jh}^2$ and $w_{jh})$

Evaluate fitness value $f(\mathbf{x}_i)$ (the classification accuracy Eq. (10))

end for

Obtain the $\mathbf{G}^{Best}(t)$, which contains the best set of $(S_{jh}^1, S_{jh}^2, d_{jh}^1, d_{jh}^2$ and $w_{jh})$

Optimization stage:

while (maximum iterations or maximum accuracy is not attained) **do**

for each particle **do**

Update \mathbf{v}_i and \mathbf{x}_i for each particle according to Algorithm 3

end for

for each particle **do**

Calculate fitness value $f(\mathbf{x}_i)$ according to Eq. (10)

if $f(\mathbf{x}_i) > f(\mathbf{P}_i^{Best}(t))$ **then**

set $\mathbf{P}_i^{Best}(t) = \mathbf{x}_i$

end if

end for

Choose the particle with the best fitness among particles as the $\mathbf{G}^{Best}(t)$

end while

Apply the classification:

Submit the best solution \mathbf{G}^{Best*} along with testing data (NS) for evaluation

Table 4: Dataset Description.

	Dataset	Instances	Attributes	Classes	$D = \dim(\mathbf{x})$
1	BCancer	699	9	2	90
2	Blood	748	4	2	40
3	Heart	270	13	2	130
4	Hepatitis	155	19	2	190
5	HM	306	3	2	30
6	Iris	150	4	3	60
7	Liver	345	6	2	60
8	MM	961	5	2	50
9	Pima	768	8	2	80
10	STAust	690	14	2	140
11	TA	151	5	3	75
12	Wine	178	13	3	195

4.2. Parameters Settings

To apply PSOPRO, the following factors are considered before applying the optimization:

- The bounds for S_{jh}^1 and S_{jh}^2 vary between $\mu_{jh} - 6\sigma_{jh}$ and $\mu_{jh} + 6\sigma_{jh}$, where μ_{jh} and σ_{jh} represent mean and standard deviation for each attribute in each class, respectively;
- The bounds for d_{jh}^1 and d_{jh}^2 vary in the range $[0, 6\sigma_{jh}]$.
- The bounds for w_{jh} are set between 0 and 1.

These regions are defined before starting the training stage. During the optimization phase, the parameters $S_{jh}^1, S_{jh}^2, d_{jh}^1, d_{jh}^2$ and w_{jh} evolve within the aforementioned boundary constraints.

The following technical factors are considered for implementing PSOPRO:

- The control parameters are set as follows: $\tau_1 = 2$, $\tau_2 = 2$ and the inertia weight $\varpi(t) = 1$. More details about setting the control values are described by Clerc and Kennedy (2002) in [17], and by van den Bergh and Engelbrecht in [47];

- The size of population is fixed at 80;
- The maximum iteration number (gen_{\max}) is fixed at 500. In this context, three termination criteria are used as stopping condition. First, if the pre-defined maximum iteration (generation) is reached. Second, if the solution (*i.e.*, the classification accuracy) cannot be further improved after a large number of iterations (*i.e.*, 40 iterations). Third, if the optimal solution is reached during the optimization, that is, the classification accuracy on the training set reaches 100 %.

It is worth mentioning that each application has different properties, such as a different number of attributes, instances, or classes. Furthermore, some datasets have less noise than others (*e.g.*, some datasets are linearly separable and others are not). Therefore, the performance of PSOPRO varies from one application to another, and the choice of optimal parameters may vary as well. However, in this work the PSO parameters are fixed for all applications.

4.3. Setting of PROAFTN's parameters

The datasets described in Section 4.1 are divided into two subsets: a training set used to obtain PROAFTN parameters: ($S_{jh}^1, S_{jh}^2, d_{jh}^1$ and d_{jh}^2) during learning (optimization) process, and a testing set used to evaluate the performance of the PROAFTN method in terms of classification accuracy. The experimental work is performed in two stages:

1. In the first stage (before optimization), the preliminary solution is calculated based on setting initial values for $S_{jh}^1, S_{jh}^2, d_{jh}^1, d_{jh}^2$ and w_{jh} . The initial values for PROAFTN parameters are initially fixed as follows: S_{jh}^1, S_{jh}^2 are set to $\mu_{jh} - 2\sigma_{jh}$ and $\mu_{jh} + 2\sigma_{jh}$, respectively. The values d_{jh}^1 and d_{jh}^2 are both set to $4\sigma_{jh}$. The values of weights w_{jh} are set initially to 1.
2. In the second stage (optimization stage), the parameters are free to evolve within the boundary constraints between $\mu_{jh} - 6\sigma_{jh}$ and $\mu_{jh} + 6\sigma_{jh}$ for S_{jh}^1 and S_{jh}^2 , respectively. The bounds for d_{jh}^1 and d_{jh}^2 vary in the range $[0, 6\sigma_{jh}]$. The values of weights w_{jh} are free to evolve within the range 0 to 1.

4.4. Performance evaluations of PSOPRO

It was noticed that for some applications the distribution of classes is ordered sequentially, which affects the performance of the algorithms when testing or training set are used. To eliminate this issue, the evaluation of the classifiers is examined based on stratified 10-fold cross-validation. In stratified 10-fold cross-validation, each dataset is divided into ten disjointed partitioned groups

(also known as folds) containing approximately the same number of instances (*i.e.*, $\approx n/10$). Using the stratified method, each fold contains approximately $(n/10)/(\text{number of classes})$ from instances belonging to each class. These partitions maintain the class distribution presented in the original dataset (stratified folds) [51].

The performance of PSOPRO is evaluated in two stages. In the first stage, PSOPRO is tested on both training and testing on each dataset. In the second stage, the PSOPRO algorithm is compared with six machine learning classifiers. That is, the performance of PSOPRO is computed as the percentage of correctly classified testing set instances based on the best particle obtained (prototypes) during the learning (optimization) phase. Then the results provided by PSOPRO on testing data are compared to those provided by other classifiers.

Because of the limited space and in the interest of avoiding unnecessary details, the first stage of experimental work presents the detailed results on one dataset (*e.g.*, Breast Cancer (BCancer)) presented in Table 5. The results are obtained on both training and testing data for each fold. As discussed above, the dataset is portioned into 10 stratified subsets and the PSOPRO algorithm is run for each partition. Each time a different set is used for testing (*i.e.* 1/10 of data) and the remaining data (*i.e.* 9/10 of data) are used for training. This procedure is repeated until each partition of the dataset is tested. Columns 3, 4, and 5 present the preliminary solution (the results obtained before performing optimization); they are the number of unrecognized classified (UR) (*i.e.*, the class value is not determined for the object), the result of classification accuracy based on testing data (column 4), and the result of classification accuracy based on training data (column 5). Likewise, the last three columns (6, 7, and 8) represent the same quantities, but the results are obtained after the optimization, by using PSOPRO. In the same way, Table (6) documents the same experimental procedure performed on all datasets. The only difference is that some details are omitted, such as the results for each fold. Here, the average is only documented before and after the optimization.

4.5. Comparative Study

To evaluate the performance of the proposed approach PSOPRO versus other classifiers, two comparative studies were conducted. The first study compares the performance of PSOPRO against the previous work applied on PROAFTN method [1, 2, 3]. Secondly, further experimental work was conducted with six machine learning techniques. These algorithms are chosen from different machine learning theories; they are: 1) Tree induction C4.5 (J48), 2) statistical mod-

eling, Naive Bayes (NB) [18], 3) Support Vector machines (SVM) [36], SMO, 4) Function-based, Neural Network (NN), the multilayered perceptron (MLP) [42], 5) instance-based learning, IBk [46] with $k = 3$, and 6) rule learning, PART [45]. The open source platform *Weka* [51] is used to run these algorithms, using the default settings provided by *Weka*.

Based on Demšar’s recommendation [19], the Friedman test and other ad-

Table 5: Detailed results obtained before and after optimization applied on BCancer data.

Dataset	Folds	Before Optimization			After Optimization		
		UR	Training	Testing	UR	Training	Testing
1 BCancer	Fold1	9	38.78	40.98	0.00	97.77	96.80
	Fold2	8	39.03	38.71	0.00	97.77	96.33
	Fold3	14	38.61	42.86	0.00	98.25	95.71
	Fold4	6	39.17	37.50	0.00	97.77	95.86
	Fold5	6	39.17	37.50	0.00	97.46	97.57
	Fold6	5	39.24	36.92	0.00	97.93	97.14
	Fold7	9	38.96	39.34	0.00	97.30	98.57
	Fold8	7	39.10	38.10	0.00	97.30	97.57
	Fold9	8	39.03	38.71	0.00	97.30	98.57
	Fold10	9	38.89	40.00	0.00	97.46	97.30
<i>Average</i>		8.1	39.00	39.06	0.00	97.68	97.14

Table 6: Average results obtained before and after optimization applied on all datasets.

Dataset	Before Optimization			After Optimization		
	UR	Training	Testing	UR	Training	Testing
1 BCancer	8.10	39.00	39.06	0.00	97.68	97.14
2 Blood	15.3	69.79	69.78	0.00	79.94	79.25
3 Heart	0.10	58.96	59.13	0.00	86.27	84.27
4 Hepatitis	0.00	86.09	83.88	0.00	88.82	86.04
5 HM	4.60	36.08	35.22	0.00	77.66	75.73
6 Iris	1.30	64.55	65.86	0.00	97.93	96.21
7 Liver	2.60	59.09	55.61	0.00	69.34	69.31
8 MM	0.30	46.56	46.66	0.00	83.17	82.31
9 Pima	8.20	38.73	38.83	0.00	77.56	77.47
10 STAust	1.50	48.19	48.48	0.00	87.94	86.09
11 TA	0.20	47.41	46.12	0.00	58.55	60.55
12 Wine	0.00	80.59	77.33	0.00	97.76	96.79

Table 7: The performance of all approaches for learning PROAFTN introduced in this thesis based on classification accuracy (in %).

dataset	DEPRO [3]	PSOPRO-RVNS [1, 2]	PSOPRO
BCancer	96.97	97.33	97.14
Blood	79.59	79.46	79.25
Heart	83.74	84.36	84.27
Hepatitis	84.17	87.05	86.04
HM	80.36	76.27	75.73
Iris	96.47	96.30	96.21
Liver	71.01	70.97	69.31
MM	84.33	84.07	82.31
Pima	75.37	77.42	77.47
STAust	85.62	86.10	86.09
TA	61.8	60.62	60.55
Wine	96.87	96.72	96.79
<i>Average</i>	83.03	83.06	82.60
<i>Ranking</i>	1.83	1.75	2.41

vanced tests such as Bonferroni-Dunn’s, Hochberg’s, Hommel’s, and Nemenyi’s procedures described in [19] and in [25] are used to determine which classifier(s) performs the best is used to evaluate the overall performances of each classifier on all applications.

Table 7 documents the performance of PSOPRO against the previous work done on PROAFTN. In this regards, DEPRO is the abbreviation of using Differential Evolution for learning PROAFTN which has been explained in [3]. The term PSOPRO-RVNS represents the utilization of PSO and Reduced Variable Neighborhood Search (RVNS) for learning PROAFTN, more details are explained in [1, 2]. For the sake of simplicity and to alleviate an extensive training load, PSO is individually used in this study for training PROAFTN parameters.

Table 8: Holm / Hochberg Table for $\alpha = 0.05$

i	algorithm	$z = (R_0 - R_i)/SE$	p	Holm/Hochberg/Hommel
2	PSOPRO	1.633	0.102	0.025
1	DEPRO	0.204	0.838	0.050

Table 8 explains the performance among the the different learning methods for PROAFTN. According to the advanced statistical measures investigated here,

Bonferroni-Dunn's procedure rejects those hypotheses that have a p-value ≤ 0.025 . Holm's procedure rejects those hypotheses that have a p-value ≤ 0.025 , and Hommel's procedure rejects those hypotheses that have a p-value ≤ 0.025 . Based on this outcomes, one can see that there is no significant difference in term of classification accuracy between PSOPRO and PSOPRO-RVNS. Therefore, using PSO independently for PROAFTN would sufficient.

Table 9 documents the results of classification accuracy (percentage of correctly classified instances) achieved by the 7 classifiers on each of the 12 applications. These results are evaluated on the testing dataset and the best results achieved on each application are marked in bold. As observed from these results, PSOPRO performs very well on medical applications BCancer, Blood, Heart, Hepatitis, HM, MM and Pima.

Table 9: Experimental results based on classification accuracy (in %) to measure the performance of the different classifier compared with PSOPRO.

	<i>Algorithm</i> Dataset	<i>C4.5</i> <i>J48</i>	<i>NB</i>	<i>SVM</i> <i>SMO</i>	<i>NN</i> <i>MLP</i>	<i>k-nn</i> <i>IBk, k = 3</i>	<i>PART</i>	<i>PSOPRO</i>
1	BCancer	94.56	95.99	96.70	95.56	97.00	94.28	97.14
2	Blood	77.81	75.40	76.20	78.74	74.60	78.07	79.25
3	Heart	76.60	83.70	84.10	78.10	78.89	73.33	84.27
4	Hepatitis	80.00	85.81	83.87	81.94	84.52	82.58	86.04
5	HM	71.90	74.83	73.52	72.87	70.26	72.55	75.73
6	Iris	96.00	96.00	96.00	97.33	95.33	94.00	96.21
7	Liver	68.7	56.52	58.26	71.59	61.74	63.77	69.31
8	MM	82.10	78.35	79.24	82.10	77.21	82.21	82.31
9	Pima	71.48	75.78	77.08	75.39	73.44	73.05	77.47
10	STAust	85.22	77.25	85.51	84.93	83.62	83.62	86.09
11	TA	59.6	52.98	54.3	54.3	50.33	58.28	60.55
12	Wine	91.55	97.4	99.35	97.4	95.45	92.86	96.79

The Friedman test is also used here to evaluate the overall performances of each classifier on all applications. Particularly, the focus is to evaluate whether there is a difference in the performance between PSOPRO and other classifiers. Provided that the Friedman test indicates statistically significant difference on 12 datasets and the seven classifiers including PSOPRO, other advanced tests such as Bonferroni-Dunn's, Hochberg's, Hommel's, and Nemenyi's procedures described are used to determine which classifier(s) performs the best. More particularly,

these tests are used to test whether the difference between PSOPRO versus other classifiers is meaningful. Based on the classification accuracy results obtained by each classifier presented in Table 9, the algorithms' ranking results using Friedman test are shown in Table 10. The best technique is the one which gives the lower value. According to these results, PSOPRO performs the best.

Table 10: Average rankings of the algorithms

Algorithm	Ranking
PSOPRO	1.4166
SVM	3.4583
NN	3.5416
NB	4.3750
C4.5	4.8750
PART	5.0417
3-nn	5.2917

Friedman's and Iman-Davenport's statistics are respectively:

- Chi-square $\chi^2 = 27.8661$ with 6 degrees of freedom,
- F-distribution $F = 6.94537$ with $k - 1$ and $(k-1)(N-1)$, that is 6 and 66 degrees of freedom.

k is the number of classifiers, and N is the number of datasets. The critical value of $F(6, 66)$ for $\alpha = 0.05$ is 2.24; this indicates that the performance of the algorithms is significantly different.

Table 11 summarizes the classifiers ordered by their p -value and the adjustment of α 's by Bonferroni-Dunn's, Hochberg's, Hommel's, and Nemenyi's statistical procedures [19, 25]. The difference z between PSOPRO identified by R_0 and other classifiers R_i is presented in column 3. The standard error between two classifiers is $SE = \sqrt{\frac{k(k+1)}{6N}}$. The p -values are documented in the last column. p -values identify the probability of difference in performance among the classifiers over the datasets. According to this analysis, Nemenyi's procedure rejects those hypotheses that have a p -value ≤ 0.0023 . Bonferroni-Dunn's procedure rejects those hypotheses that have a p -value ≤ 0.0083 . Hochberg's procedure rejects those hypotheses that have a p -value ≤ 0.05 . Hommel's procedure rejects all hypotheses. Based on these outcomes, the pairwise comparisons between PSOPRO and other classifiers are drawn as follows:

1. PSOPRO performs strongly better than 3-nn, PART, C4.5, and NB.
2. PSOPRO performs better than NN and SVM.

The above results show that PSOPRO is an effective classification technique that outperforms widely used classification algorithms. The fact that PROAFTN has five parameters to be obtained for each attribute for each class provides more information to assign objects to the closest class; however, in some cases this may cause some limitation on the speed of the PSOPRO. A possible future solution is to exclude the weights from learning metaheuristically using other faster and conceptual approaches; some techniques used in machine learning algorithms, such as features ranking, might be good choices to obtain the values of these weights without involving them in optimization. Possible improvements could be made as well on the intervals. This would involve establishing the intervals' bounds a priori by using some clustering techniques, hence improving and speeding up the search and improving the likelihood of finding the best solutions.

5. Conclusions

In this paper, a new methodology based the evolutionary algorithm PSO is proposed for training the MCDA classification method PROAFTN. The proposed learning technique is named PSOPRO for solving classification problems. PSO is proposed to induce the classification model for PROAFTN by inferring the best parameters from data with high classification accuracy. The major properties of PSO are its ability to handle non-differentiable, nonlinear, real-valued parameters and multidimensional problems, which is the case in this work.

The performance of PSOPRO applied to 12 classification dataset demonstrates that PSOPRO outperforms the well-known classification methods PART, 3-nn, C4.5, NB, SVM, and NN. PROAFTN is a stand alone classifier algorithm which requires a technique to obtain its parameters for the studied application. PROAFTN

Table 11: PSOPRO versus other classifiers for $\alpha = 0.05$

i	algorithms	$z = (R_0 - R_i)/SE$	p
1	SVM	2.3150	0.0206
2	NN	2.4095	0.0159
3	NB	3.3544	7.9527E-4
4	C4.5	3.9213	8.8042E-5
5	PART	4.1103	3.9503E-5
6	3-nn	4.3938	1.1136E-5

uses fuzzy approach to assign objects to classes; as a result, there is richer information, more flexibility, and therefore an improved chance of assigning objects to the preferred classes. PSO is a well-known metaheuristic used successfully as a general purpose algorithm. In this study, using the PSO algorithm to obtain PROAFTN's parameters during the learning process proved to be a successful approach for learning PROAFTN and thus greatly improving its performance.

In closing, it was observed that PSO significantly improved the performance of the PROAFTN method. Hence, the integrated approach in so-called PSOPRO demonstrates efficiency and competency in the domain of data classification.

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