

Meta-heuristic improvements applied for Steel Sheet Incremental Cold Shaping

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Received: date / Accepted: date

Abstract In previous studies, a wrapper feature selection method for decision support in Steel Sheet Incremental Cold Shaping process (SSICS) was proposed. The problem included both regression and classification, while the learned models were Neural Networks and Support Vector Machines, respectively. SSICS is the type of problem for which the number of features is similar to the number of instances in the data set, this represents many of real world decision support problems found in the industry.

This study focuses on several questions and improvements that were left open, suggesting proposals for each of them. More specifically, this study evaluates the relevance of the different cross validation methods in the learned models, but also proposes several improvements such as allowing the number of chosen features as well as some of the parameters of the Neural Networks to evolve, accordingly. Well-known data sets have been use in this experimenta-

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tion and an in-depth analysis of the experiment results is included. 5x2 CV has been found the more interesting cross validation method for this kind of problems. In addition, the adaptation of the number of features and, consequently, the model parameters really improves the performance of the approach. The different enhancements have been applied to the real world problem, an several conclusions have been drawn from the results obtained.

Keywords Genetic Feature Selection · Cross Validation methods · Neural Networks · Support Vector Machines · Real World Applications

1 Introduction

It is known that the complexity inherited in most of the new real world problems, among them the steel cold shaping industrial process, grows as the computer capacity does. Higher performance requirements with a lower amount of data examples are needed due to the costs of generating new instances, especially in those processes where new technologies are used

In this sense, the steel cold shaping, which represents an effervescent area, is a relatively new technology in the production of lots with a small number of pieces. NNs have been used to find relationships between the mechanical properties of the cold-rolled sheets of interstitial free and the chemical composition of the steel, and the rolling and the batch annealing parameters (Mohanty et al (2009)). NNs have been also applied for identification of the parameters for operating conditions (Zhao et al (2005); Zhao and Wang (2005)). To the best of our knowledge, no specific study has been published in Steel Sheet Incremental Cold Shaping (hence-after, SSICS) .

Over recent years, there has been a significant increase in the use of artificial intelligence and Soft Computing (SOCO) methods to solve real world problems. Many different SOCO applications have been reported: the use of Exploratory Projection Pursuit (EPS) and ARMAX for modelling the manufacture of steel components (Bustillo et al (2008)); EPS and Neural Networks (NN) for determining the operating conditions in face milling operations (Redondo et al (2008)) and in pneumatic drilling processes (Sedano et al (2008)); genetic algorithms and programming for trading rule extraction (de la Cal et al (2010)) and low quality data in lighting control systems (Villar et al (2012)); feature selection and association rule discovery in high dimensional spaces (Villar et al (2009)) or NNs and principal component analysis and EPS in building energy efficiency (Sedano et al (2009a,b)).

In a previous study, a method for estimating the operating conditions in SSICS was developed (Puigpinós et al (2011)). In that study, feature selection NN and SVM were used for choosing the most promising features. Besides, NN and a SVM models were applied for estimating some operating condition and to determine whether a set of operating conditions would produce faulty pieces or not.

The aim of the present study focuses on some of the issues that were left open in the previous work, in order to obtain more robust and reliable

models. Such open issues includes analysing the relevance of the different cross validation methods, the reduction of the parameter setting for the method and the study of the relevance of including auto-tuning methods, all of them applied in problems where the number of features is similar to the number of examples in the data set. This paper analyses the different options, introduce simple solutions to some of them, evaluates through a complete experimentation and proposes conclusions are drawn from the obtained results.

The organization of this paper is as follows. The problem description is included in the Sub-section 1.1. Next Section is concerned with the description of the GA FS proposed from the original study (Puigpinós et al (2011)). Section 3 deals with a discussion on several issues for improving this algorithm. The proposal for the topics analysed in previous section are tested with standard data sets and with the real problem case in Sect. 4. Finally, conclusions are drawn and future work goals are set.

1.1 Steel Sheet Incremental Cold Shaping

The SSICS process is based on the concept of incremental deformation. This technology allows the manufacturing of pieces of metal sheet through the iteration of small sequential deformation stages until the desired shape is achieved and avoiding the axis-symmetric restrictions due to incremental rotatory deformation.

Comparing the incremental cold shaping with traditional deformation technologies it can be said that the former reduces the cost of specific machine tools and the manufacturing costs dramatically.

This type of technology has evolved from the well-known Rapid Manufacturing, allowing to generate pieces with complex geometries in a wide spread of materials without the need of frameworks or specific tools.

The main part of cold shaping has been controlled using numerical controlled tools in order to ensure as most as possible the fast, reliable, and low-cost manufacturing of lots with an small amount of metal pieces and prototypes. The scheme of metal sheet incremental cold shaping process is shown in Fig. 1.

The process of cold shaping starts with the design of a geometric shape in a 3D CAD file. This file should include as many layers as desired, each layer represents the bounds to be reached in each deforming step and are piled vertically. Consequently, the piece should be generated using the sequential and incremental layers, each one at a different depth and constraint within the defined bounds.

Plenty of parameters have to be fixed for the manufacture a metal piece, among them the force developed by the deforming head in each of the three dimensions, the speed change, the trajectory of the head, the surface roughness, the sheet pressure stress, the incremental step between layers, the number of steps or stages, the attack angle, the angle variation, the depth variation, etc.

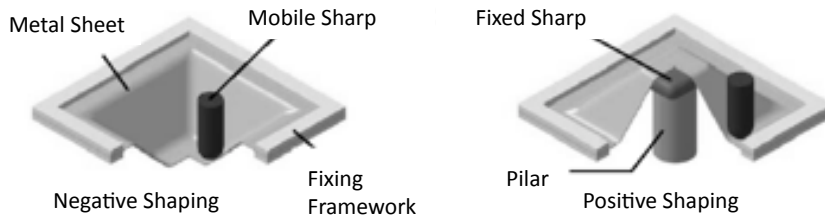


Fig. 1: The incremental cold shaping process of a steel sheet. A sharpening tool is iteratively applied onto the metal sheet at a different depth. In the negative shaping only the sharp tool is moved, while in the positive shaping both the metal sheet and the sharp tool are moved.

From the computational point of view there are two problems to solve, a two-class problem and a regression problem. In both cases, feature selection since the optimum machinery parameter combinations are still unknown, therefore, experts are dealing with a completely new process and the operation conditions are not clearly understood. The two-class problem aims to model the operating conditions so the suitability of the experiment could be established. In other words, the aim is to analyse whether the operating conditions would generate a faulty piece or not while selecting the most relevant features involved. The regression problem aims to model the maximum suitable depth that can be reached with the given operating conditions.

2 Genetic algorithms and Feature Selection

In order to obtain a suitable feature subset some requirements are needed. As there are integer, nominal and real valued features, the algorithm should deal with any kind of data. Therefore, the same approach should be valid for the both subproblems, the two-class problem and the maximum depth. Besides, not only the best feature subset but also the best model are desired for each problem, a classifier in the former case and a regression model in the latter.

It is known that for this kind of problems the wrapper approach for feature selection performs better than filter solutions (Casillas et al (2001); Yang and Honavar (1998)). These studies proposed wrapper feature selection methods using genetic algorithms (GA) for dealing with the feature subset selection, that is, each individual is a feature subset. To evaluate individuals a modelling technique has been applied: the former proposed a lazy learning model as the K-Nearest Neighbour, the latter made use of a NN model that iteratively fix the number of hidden neurons.

Different approaches as to how the NN is learnt have been studied. In (Altun and Allahverdi (2007)) a GA approach to fingerprint feature selection is proposed and selected features are supplied as input to NN for fingerprint recognition, while in (Wong and Nandi (2004)) a similar approach has been

applied to automatic digital modulation recognition. Moreover, this type of approach has been reported to perform better than using statistical models (Zhang and Kumar (2005)). Besides, Support Vector Machines (SVM) have been also used in conjunction with evolutionary feature selection to reduce the input space dimensionality (Fung and Mangasarian (2004); Huang and Wang (2006)).

In this study, two different approaches are analysed. The first one is a specific NN+GA wrapper feature selection method for estimating the maximum depth problem, while the second approach makes use of SVM instead of NN for determining whether a set of operation conditions would produce a faulty piece or not. Preliminary studies (Puigpinós et al (2011)) show that this combination leads to a valid solution for the SSICS problem.

2.1 GA+SVM+NN feature selection

In this study we adopt two different solutions depending on whether we are dealing with the two-class or the maximum depth problem. A hybridized method of GA evolving feature subsets and a SVM classifier is chosen in the former case, while in the latter a hybridized method of GA evolving feature subsets and a NN for modelling the desired output is used. In both modelling and feature selection problems the GA is a steady state approach with the percentage of elite individuals to be defined as a parameter. The algorithm has been implemented in Matlab (MathWorks (2012)), using both the NN and the SVM toolboxes.

The algorithm is outlined in Algorithms [1,2]. Algorithm [1] evaluates an individual (which is to say, a feature subset), while the latter shows the GA that evolves the feature subset and that calls Algorithm 1 whenever required. Actually, Algorithm 2 contains the main algorithm.

For the sake of simplicity we have neither reproduced the algorithm for the SVM nor for the NN cases. Instead, we present the general case in the algorithms, and when it is said that a model is trained, the reader should consider which problem (the two-class or the regression problem) is related to the use of NN or SVM. The decision on how to fix the parameters for the model was based on preliminary studies and the corresponding experimentation was carried out (Puigpinós et al (2011)).

The typical steady state GA parameters, like the crossover and mutation probabilities, the number of generations, the population size and the elite population size, are all given for each experiment. The individual representation is the string of indexes of the chosen feature subset. The tournament selection is implemented and one point crossover is used. After each genetic operation the validity of the offspring is analysed: repeated feature indexes are erased and random indexes are introduced to fill the individual feature subset.

Third order polynomials are used as kernel functions for the SVM. The number of hidden nodes in the NN is set as a parameter. The NN models are generated randomly and trained using the corresponding Matlab library

functions. In the original approach, 10-fold cross validation is used, and the mean value of the mean squared error in each fold is the fitness of an individual.

Algorithm 1 IND_EVALUATION: Evaluates an individual

Require: I the input variables data set
Require: O the output variable data set
Require: ind the individual to evaluate, with its feature subset
 $model$ {the best model learned for ind }
 $mse = 0$ {the associated mean of Mean Square Error for ind }
 $indMSE = 0$ {best MSE found in the cross validation}
for $k = 1$ to 10 **do**
 {run the k fold in the cross validation scheme}
 generate the train and test reduced feature data set
 initialize the model $indModel$
 train $indModel$ with the train data set
 $indKMSE \leftarrow$ calculate the MSE for $indModel$ with the test data set
 $mse+ = indKMSE$
 if $k == 1$ **or** $indMSE > indKMSE$ **then**
 $indMSE = indKMSE$
 $model = indModel$
 end if
end for
 $mse = mse/10$
return [$model, mse$]

3 Issues for enhancing the FS for SSICS

There are several issues for enhancing the above detailed FS method. Firstly, this FS method makes use of Cross Validation (hereinafter, CV). An interested reader might want to know the performance of the proposal using different CV schemes, especially for the regression problem. On the other hand, it is worth comparing different criteria for choosing the best feature subset for the classification problem. Finally, a predefined dimension is set for all the feature subsets. It is interesting to evaluate the algorithm when the feature subset size is given an upper bound and the dimensionality of the different feature subsets is allowed to evolve freely. Though the auto-tuning of the different models parameters is also quite interesting for the development of this kind of approaches, it is left as future work.

As seen in Algorithm 1, k-fold cross validation is used to evaluate the models and to select the one with the best mean error. Nevertheless, it is of interest to evaluate the performance of the feature selection using different types of CV, mainly in the industrial real world problems. This type of problem does not lack in high dimensionality and the number of features in a data set are usually relatively small. Moreover, the number of samples in the data sets is also small due to the cost of generating and gathering such data. In the case of SSICS, the cost of gathering the data includes designing and testing several pieces, so time and material for this task are used.

Algorithm 2 GA⁺ Feature Selection

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Require:  $I$  the input variables data set
Require:  $O$  the output variable data set
Require:  $N$  the feature subset size
 $FS \leftarrow \{\emptyset\}$  {the best feature subset}
 $model$  {the model learned for  $FS$ }
 $mse = 0$  {the associated mean of Mean Square Error for  $FS$ }
Generate the initial population,  $Pop$ 
for all individual  $ind$  in  $Pop$  do
     $[ind.model, ind.mse] = IND_{EVALUATION}(I, O, ind)$ 
end for
 $g \leftarrow 0$ 
while  $g < G$  do
    while  $size(Pop') < (popSize - |E|)$  do
        Generate new individuals through selection, crossover and mutation
        add valid individuals to  $Pop'$ 
    end while
    extract the elite subpopulation  $E \in Pop$ 
    for all individual  $ind$  in  $Pop'$  do
         $[ind.model, ind.mse] = IND_{EVALUATION}(I, O, ind)$ 
    end for
     $Pop = \{E \cup Pop'\}$ 
    sort  $Pop$ 
     $g++$ 
end while
 $FS \leftarrow Pop[0]$ 
 $[model, mse] \leftarrow$  corresponding model and MSE
return  $[FS, model, mse]$ 

```

Consequently, it is worth comparing the results obtained with different CV methods, particularly, Leave-One-Out (hereinafter, LOO), 5x2 CV and 10-fold CV. LOO is a CV method devoted to regression problems, for which a collection of n pairs of train and test subsets is generated from the original data set, with n being the number of samples.

Each pair is generated choosing one sample from the original data set as the test subset, while keeping the rest of the data set as the train subset. LOO would provide an almost unbiased estimator of generalization performance and is known for its possible high-level of variability (Celisse and Robin (2008)), but it is considered a useful measure to estimate the generalization of model (Dong and Wang (2011)), especially in model selection when the data set size is considered to be small (Yuan et al (2012)).

On the other hand, 5x2 and 10-fold CV methods resamples the available observations into 2 disjoint subsets for training and testing purposes. These CV methods can be used for the validation either classification or regression problems. In the case of 5x2 CV, the original data set is divided in two parts of about the same size, then one part is used for training and the second for testing and vice-versa. Repeating this process 5 times we obtain ten independent runs. Besides, 10-fold CV generates 10 disjoint pairs of train and test subsets; again, we obtain ten independent runs (Cawley and Talbot (2004)).

Interestingly enough, when the data set number of samples is small, the three CV schemes also generate data subsets of similar sizes.

This study compares the three CV methods for the regression problem. In all the cases, the Mean Square Error (MSE) is used to evaluate the models. Each feature subset is then assigned the mean value of the best model found in each independent run. The best model found among the different independent runs will be the one chosen. Actually, we obtain more than just the mean value: we obtain the deviation and more statistics, which can be used to compare the results. Nevertheless, analysing such extra statistic information introduces more computational requirements as we make use of imprecise objective instead of crisp, different strategies should be considered (Sánchez et al (2009)).

Apart from the regression problem, this study will compare the results of the main classification error of the feature subsets against the ROC criteria for the classification problem (Ariola et al (2011)). As detailed above, the current approach calculates the classification error for each fold and then evaluates each feature subset with the mean classification error. It could be interesting to calculate the True Positive Rate (*TPR*) and the False Positive Rate (*FPR*) in each fold and to compare the feature subsets using the the mean ratio *TPR/FPR*. The area under the ROC curve will not be considered as it has been found that for small sample data sets there is evidence of noise in the conclusions extracted from this criterion (Hanczar et al (2010)).

Hence, Algorithm 1 should be adapted to accept a new parameter with the type of CV to be carried out and then it should generate the corresponding collection of train/test data sets before starting the fitness measurement. In case of regression, the MSE will be used as a fitness function; while the mean ratio *TPR/FPR* will be used as the fitness function for the classification problems.

In addition, an adaptation of the GA to allow different feature subset sizes will be compared to the original method. This adaptation will generate either NN or SVM models using the same set of parameters. A simple improvement is to introduce a variation in the parameters according to the number of features that each individual chooses. Quite a simple approach will be used for evaluating the improvements this extension introduces: the number of hidden neurons will be a function of the size of the feature subset.

To implement these options, a genetic algorithm for feature selection with a variable feature subset size was developed. The individual representation is based on a Boolean array setting whether the feature is chosen or not. The number of features chosen can be fixed -to cover the original approach- or variable with *MAXFS* being the maximum number of features to be chosen.

The genetic operators have been adapted to the individual representation. The crossover is a one-point crossover: whenever the feature subset is of a fixed size, the crossover produces offsprings of the same feature subset size; otherwise, the offspring feature subset size varies from 1 to the *MAXFS* value. The mutation operator randomly changes the status of each feature from selected to unselected and vice versa. After adapting the genetic operators, the

validity of the individuals with respect to the size of the feature subset is tested and the invalid individuals are eliminated.

4 Experimentation and results

The different adaptations proposed in previous section are to be analysed. Firstly, the different types of CV are to be compared for the regression problem. Then, the relevance of allowing the parameters of the method to adapt to the problem will be evaluated: the number of selected features will evolve and the NN number of hidden neurons will be fixed or proportional to the size of the feature subset. Finally, the discussion of the obtained results will conclude in some improvements to the original method detailed in Sect. 2. This enhanced new approach will be compared with the original method, with both methods facing the SSICS data set. The results concerning the CV method and the variable size of feature subset will be extended in future to SVM and classification problems.

For the two former experiments several public data sets have been collected. As the proposed method is to develop with problems of relatively small number of features and reduced number of samples or instances, all the chosen data sets are of relatively small dimension. Interested readers may wonder what relatively small number of features means: in the context of this study, we refer to problems with fewer than 100 features, where the number of instances is similar to the number of features. Moreover, the instances containing missing values, if any, have been deleted. In addition, the data sets have been resampled to reduce the number of instances to resemble the type of problem this study aims at. For each case, the description of the filtering method will be explained, and the number of instances in the reduced data set will be shown. Interested readers will notice that no pre-emptive action has been considered in the filtering process.

4.1 Regression and the cross-validation methods

Several well-known regression public data sets have been selected for comparing the results of the NN based FS algorithm for the different CV methods, which are all reflected in Table 1. Nevertheless, they have been manually processed to reduce them to the focused problem type. Afterwards, the number of instances in the validation files are 1 for the LOO, about 5 for the 10-fold CV and about 22 for the 5x2 CV.

In the case of the Wisconsin Breast Cancer (WBC), the time to recur is the output value. Consequently, only the recurrent instances are considered. The second feature from the original data set (Recur/Does not Recur) is, therefore, not included. Besides, only the instances from the area with coordinates (3, 4) were chosen for the Forest Fires (FF) data set, reducing its dimension to 10 features including the predicted variable. The Communities and Crime (CC)

Table 1: Data sets used for evaluating the CV methods relevance

Data set	# Attr.	# Instances	Reduced # Attr	Reduced # Instances
Wisconsin Breast Cancer	34	198	33	46
Forest Fires	13	517	11	43
Communities and Crime	128	1994	104	44

data set has been filtered as follows. Features with almost all the instances with missing values have been deleted (features 102 to 118 and 122 to 127). The instances that remain with missing values were also deleted. Next, the instances for state number 36 were chosen, thus this feature has been deleted. Finally, feature 4 with the names of the cities was deleted, as well.

As NN is to be used in the modelling part of the feature selection GA method, the data set is normalized with means 0 and deviations 1.

The GA parameters have been fixed as follows: 50 individuals in the population, 100 of generations, the probability of crossover equals 0.75, while the mutation probability is 0.25. A steady state GA evolutionary scheme is used, with a number of 5 elite individuals that will be kept in the next generation.

The size of the feature subset has been fixed to three for the forest fires data set, otherwise it is set to five. The feed forward back-propagation NNs includes 6 neurons in the hidden layer, with $\mu = 0.001$, $\mu_{dec} = 10^{-10}$, and $\mu_{inc} = 10^{-6}$. The parameters of the NN are kept constant during the feature selection and the model learning. Each experiment has been run 10 times for statistical evaluation purposes.

The main statistics of the results from experimentation are shown in Table 2. The 5x2 CV seems to outperform the rest of the CV methods as the median and MSE are smaller, though the MSE deviation is higher than that of the LOO. From Fig. 2, and when considering only the test data in order to select the best CV method (top part of the figure), the 5x2 CV has a better performance due to its lower MSE value but also due to its extremely small deviation. Similarly, the method LOO behaves better than the 10 fold CV. Nevertheless, quite a different scenario deploys when the best model found in each run is evaluated with the whole data set (bottom part from the same figure), where the 10-fold and the LOO seem to clearly outperform the 5x2 CV.

Finally, the historical evolution of the best individual within the populations for each generation is presented from Fig. 3 to Fig. 5 for the FF, WBC and CC data sets correspondingly; the MSE is calculated for the validation test set. All the methods behave with neither premature convergence nor high deviation values for the whole collection of test data sets, with a rather similar evolution and with the above mentioned MSE characteristics for each method.

After the analysis of the results, different conclusions are inferred based on the validation data set considered: on the one hand, the test data; on the other hand, the whole data set. In general, 5x2 CV and 10-fold CV are faster than LOO due to the number of training sessions the latter induces. For the first case

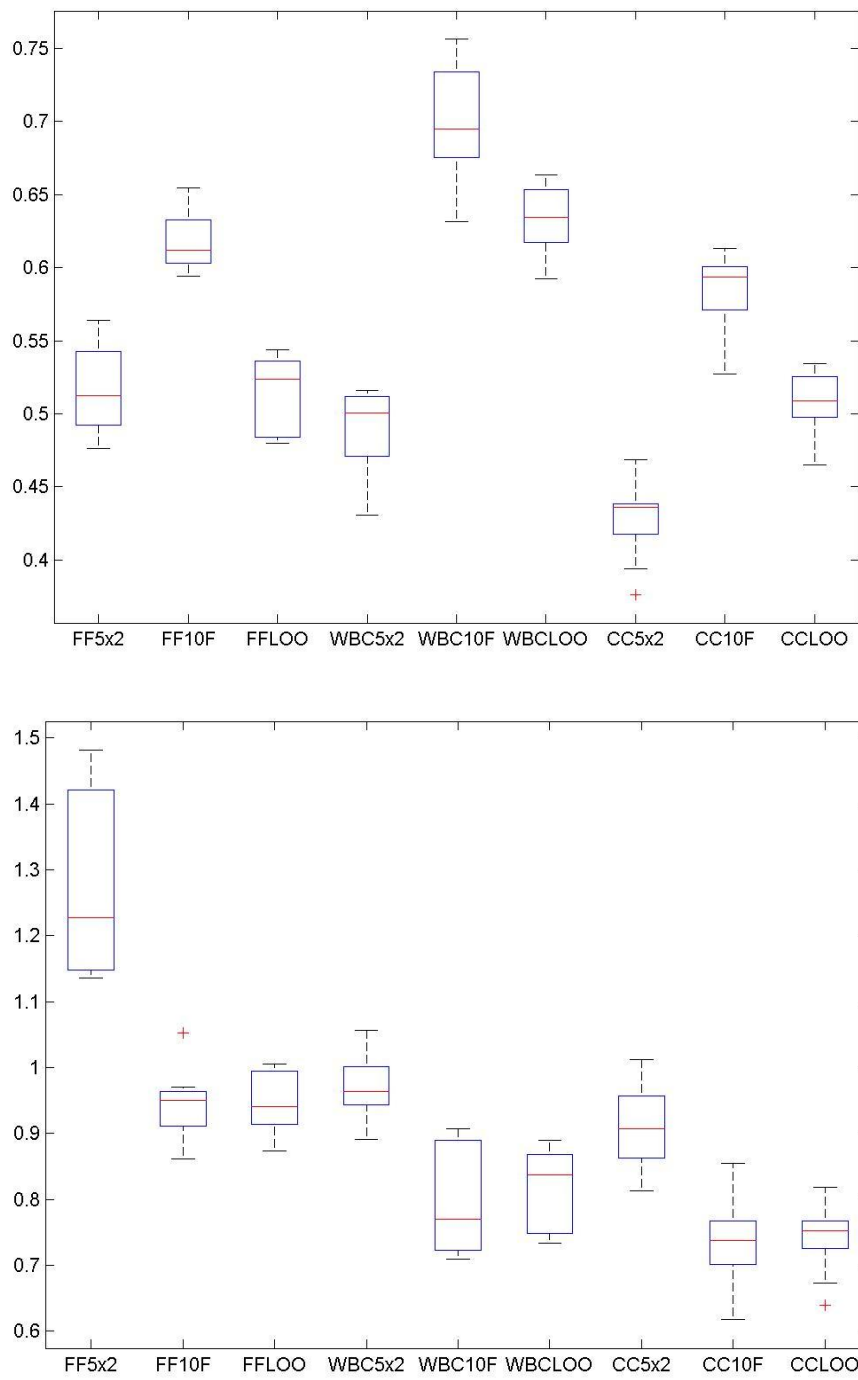


Fig. 2: Boxplot for the MSE values of the best individuals found for each data set. On top, the box plot with the test subsets; on bottom, the box plots with the whole data set (both train and test sets).

Table 2: Results of the algorithm with the different CV methods and for the considered test/validation data sets.

CV Method	statistic	FF	WBC	CC
10-fold	Mean MSE	0.6160	0.6990	0.5855
	Median MSE	0.6119	0.6948	0.5938
	MSE deviation	0.0190	0.0370	0.0258
5x2	Mean MSE	0.5157	0.4884	0.4282
	Median MSE	0.5121	0.5007	0.4361
	MSE deviation	0.0298	0.0305	0.0274
LOO	Mean MSE	0.5162	0.6326	0.5092
	Median MSE	0.5234	0.6343	0.5092
	MSE deviation	0.0252	0.0233	0.0208

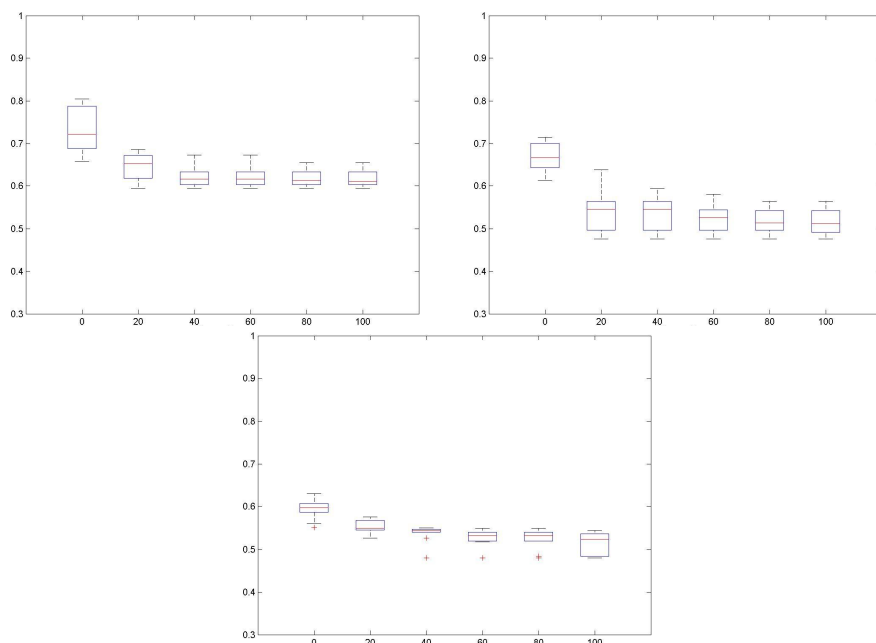


Fig. 3: Evolution of the MSE with the generations for the *FF* data set and the different CV methods. The top-left, top-right and bottom boxplots correspond with the 10-fold, 5x2 and LOO CV methods results.

-using the test set for validating-, the 5x2 CV has the best mean and median statistics for the MSE, while its MSE deviation is similar to that obtained for the LOO. If we consider the whole data set for validation purposes, the LOO or the 10-fold CV clearly outperform the 5x2 CV. The good performance of the LOO is due to the fact that the models have been trained with all but one example, so the the error with the whole data set is clearly similar to that of validation: with the LOO we cannot infer what would happen with an unknown new example. Considering the problem of choosing a CV method, it

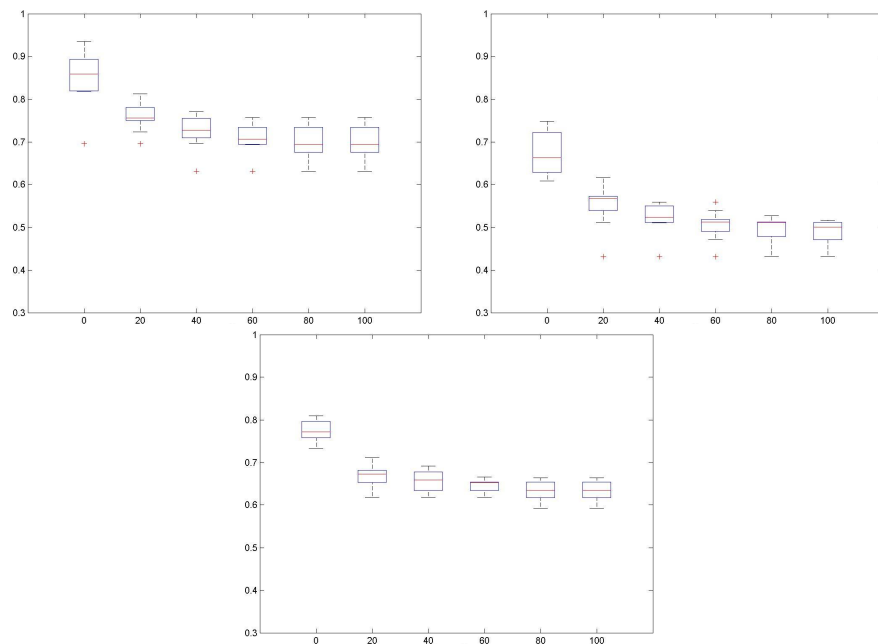


Fig. 4: Evolution of the MSE with the generations for the *WBC data set* and the different CV methods. The top-left, top-right and bottom boxplots correspond with the 10-fold, 5x2 and LOO CV methods results.

could be said that the 5x2 CV is the best candidate when facing problems of relatively high dimension and quite few samples.

4.2 Evaluating different parameters configuration for the regression case

The data sets to be used in this experimentation are the same as the ones used in Sub-Section 4.1 and reflected in Table 1. The same manual filtering and pre-processing steps previously mentioned are considered in this experimentation. The objective of this experimentation is to evaluate whether it is better to allow the parameters of the method to evolve or to adapt. This is to be tested for the regression problem; if letting the parameters evolve improves the performance, then the same study should be conducted for the classification problem. Consequently, the original algorithm is compared to the variable number of chosen features released and the variable number of chosen features with adaptation of the number of hidden neurons.

Hence, this experiment will evaluate: the GA FS method with a fixed number of selected features and a fixed number of hidden neurons; the GA FS method with a maximum number of selected features and a fixed number of hidden neurons, too; and the GA FS method with a maximum number of selected features and the number of hidden neurons as a function of the number

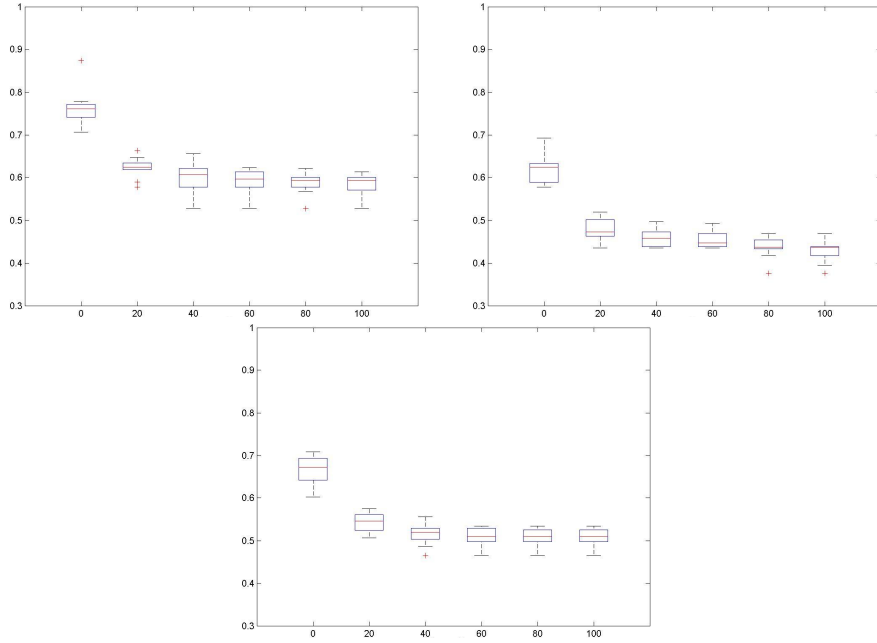


Fig. 5: Evolution of the MSE with the generations for the *CC data set* and the different CV methods. The top-left, top-right and bottom boxplots correspond with the 10-fold, 5x2 and LOO CV methods results.

of features each individual chooses. In this latter case, the number of hidden neurons n_{hn} is determined linearly with the number of features each individual chooses (N) as stated in Eq. 1, with the n_{hn} , which has been bound to the range $[4, 10]$.

$$n_{hn} = \min(10, \max(4, 4 + 2 * (N - 4))) \quad (1)$$

The GA parameters have been fixed as follows: 50 individuals in the population, 100 of generations, the probability of crossover equals 0.75, while the mutation probability is 0.25. A steady state GA evolutionary scheme is used, with a number of 5 elite individuals that will be kept in the next generation.

The size of the feature subset (or the maximum number of features to select, correspondingly) has been fixed to five for all the cases. Whenever fixed, 6 hidden neurons of the feed forward back-propagation NNs have been used. The rest of NN parameters are $\mu = 0.001$, $\mu_{dec} = 10^{-10}$, and $\mu_{inc} = 10^{-6}$, which have been kept constant during the feature selection and the model learning. As in the previous Subsection, each experiment has been run 10 times for statistical evaluation purposes and 10-fold CV is used to compare results with the original approach. Consequently, three different sets of runs will be carried out: the original approach (hereinafter: ORIG), the Dynamic Feature Subset (hereinafter, DFS) with a variable size of the feature subset,

Table 3: Results from the 10 fold CV regression Vs dynamic parameterization for the different data sets. For the Feature Subset Size, the number in parenthesis is the runs in which the corresponding feature subset size was obtained.

CV Method	statistic	FF	WBC	CC
ORI	Mean MSE	0.6160	0.6990	0.5855
	Median MSE	0.6119	0.6948	0.5938
	MSE deviation	0.0190	0.0370	0.0258
	Feature Subset Size	3(10)	5(10)	5(10)
DFS	Mean MSE	0.6001	0.7084	0.5830
	Median MSE	0.6115	0.7098	0.5917
	MSE deviation	0.0331	0.0178	0.0200
	Feature Subset Size	2(4) 3(3) 4(2) 5(1)	2(4) 3(3) 4(2) 5(1)	3(3) 4(5) 5(2)
DFDP	Mean MSE	0.5823	0.6911	0.5645
	Median MSE	0.5892	0.6782	0.5613
	MSE deviation	0.0279	0.0339	0.0283
	Feature Subset Size	1(1) 2(3) 3(4) 4(2)	2(6) 3(2) 4(2)	2(1) 3(3) 4(4) 5(2)

and the Dynamic Feature subset with Dynamic neural network Parameters (hereinafter DFDP) with the hidden neurons calculated as a function of the size of the feature subset according to Eq. 1.

The main statistics of the results from experimentation are shown in Table 3. The box plots in Fig. 6 show the results for the best individual found in each run for the different methods. Clearly, the method using the DFDP approach improves the outcome of the algorithm. In fact, even the DFS method outperforms the ORIG design. Nevertheless, for the DFDP it is clear that either the number of hidden neurons or the number of generations must be increased to obtain better MSE values.

Finally, the historical evolution of the best individual within the populations for each generation is presented from Fig. 7 to Fig. 9 for the FF, WBC and CC data sets correspondingly; the MSE is calculated for the validation test sets. All the methods behave with neither premature convergence, nor high deviation values for the whole collection of test data sets, with a rather similar evolution and with the above mentioned MSE characteristics for each method.

Some conclusions are inferred after the analysis of the results. On the one hand, DFS obtained a smaller variability of the best individual MSE, which is highly desirable. Nevertheless, it cannot be said that DFS outperforms the ORIG approach. On the other hand, introducing simple heuristics as those used in DFDP enhances the results obtained: lower MSE values are achieved. Actually, the number of generations should be higher and the rules to calculate the parameter should be improved in order to reduce the variability among the different runs.

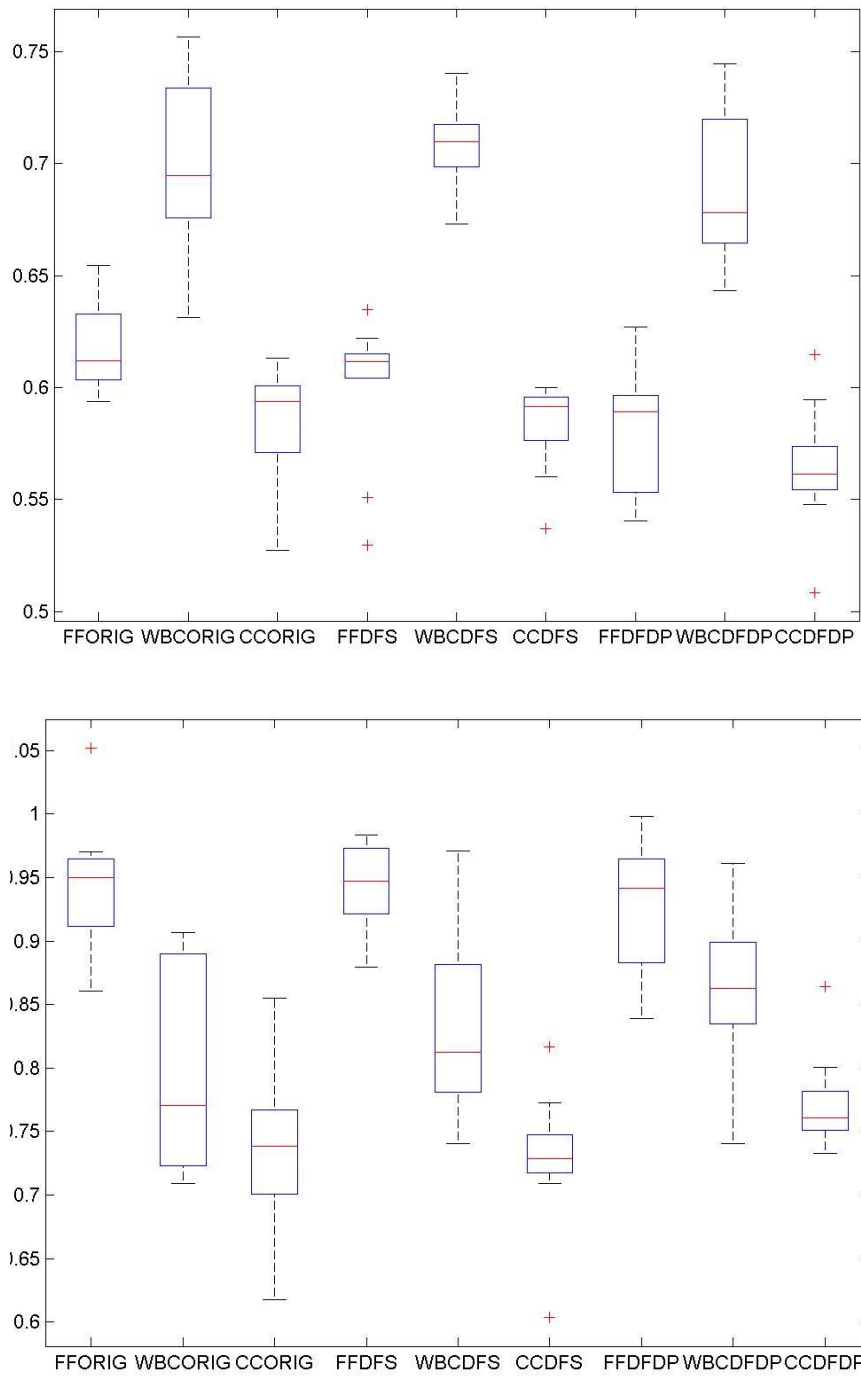


Fig. 6: Boxplot for the MSE values of the best individuals found for each data set and parameter combination -ORI, DFS and DF. On top, the box plot with the test subsets; on bottom, the box plots with the whole data set (both train and test sets).

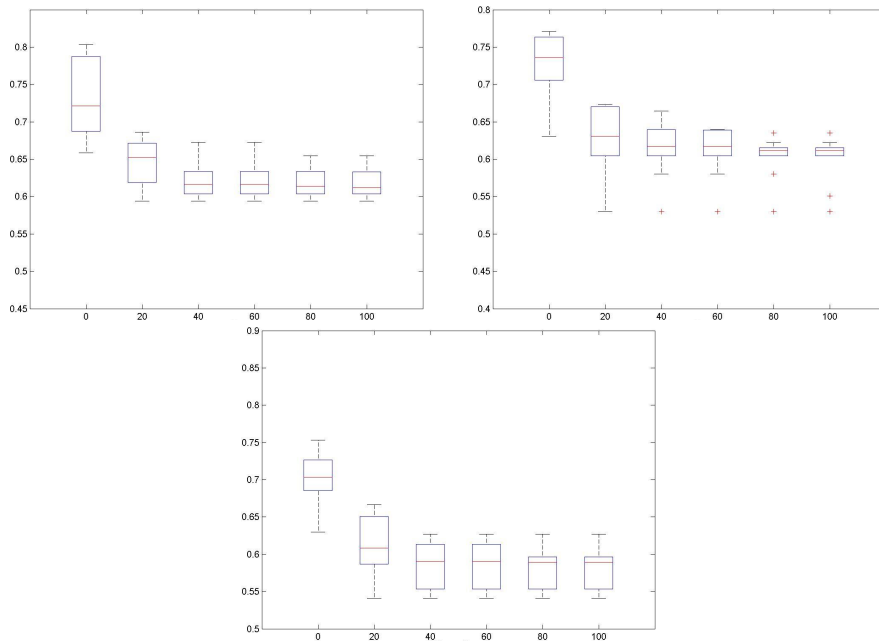


Fig. 7: Evolution of the MSE with the generations for the *FF data set* and the different options of parameter evolution. The top-left, top-right and bottom boxplots correspond with the ORI, the DFS and the DFDP options results.

4.3 Comparison of different approaches for the real world process

Finally, the best set of options found in previous experimentation will be compared with the original approach results when facing the SSICS data set. The original approach makes use of 10-fold CV, with a fixed number of features to be chosen from and a fixed number of hidden neurons for the NN. The best set of options found so far comprises the use of 5x2 CV method and dynamic feature subset size including the adaptation of the neural network hidden neurons number.

The SSICS data set comprises 19 samples, each one with the whole set of parameter values. Once the piece is processed as the corresponding sample establishes, it is manually classified as {GOOD, BAD} according to the deformation or the quality faults that could appear in the piece. Besides, the maximum depth in each case is also measured. These two latter values are appended to each sample as the output variables. The data set is normalized with mean 0 and deviation 1.

The GA parameters have been fixed as follows: 50 individuals in the population, 100 of generations, the probability of crossover equals 0.75, while the mutation probability is 0.25. A steady state GA evolutionary scheme is used, with a number of 5 elite individuals that will be kept in the next generation.

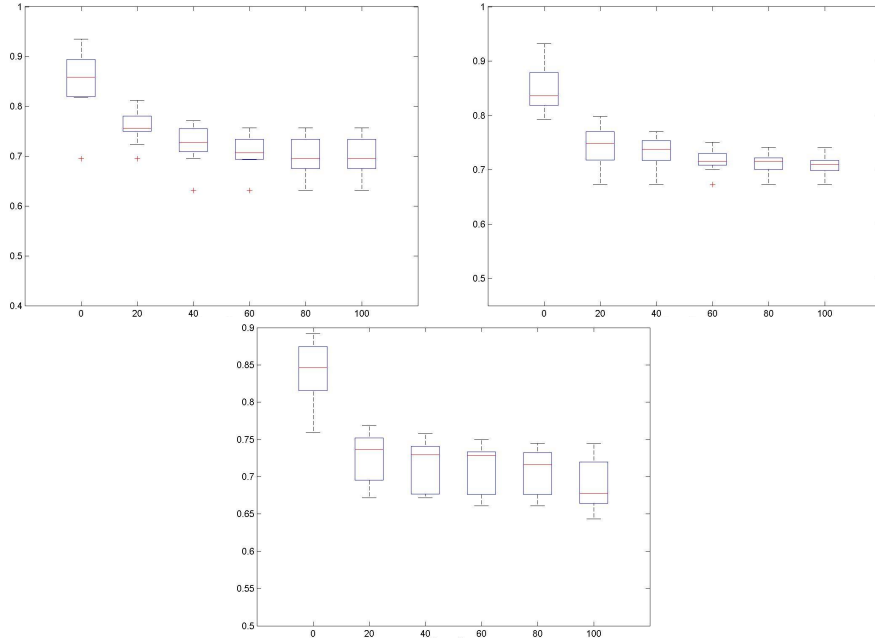


Fig. 8: Evolution of the MSE with the generations for the *WBC data set* and the different options of parameter evolution. The top-left, top-right and bottom boxplots correspond with the ORI, the DFS and the DFDP options results.

For the ORIG, the 10-fold cross validation method with the size of the feature subset fixed to 3 has been used. Whenever fixed, 6 hidden neurons of the feed forward back-propagation NNs have been used. The rest of NN parameters are $\mu = 0.001$, $\mu_{dec} = 10^{-10}$, and $\mu_{inc} = 10^{-6}$, which have been kept constant during the feature selection and the model learning. This experiment has also been ran 10 times for statistical evaluation.

For the case of DFDP with 5x2 CV, the number of hidden neurons in the neural networks is fixed by means of Eq. 1. The individuals are allowed to evolve the size of the feature subset, though the maximum number of features to select is limited -as for the ORIG case, 3 features is the maximum feature subset size. The rest of NN parameters are $\mu = 0.001$, $\mu_{dec} = 10^{-10}$, and $\mu_{inc} = 10^{-6}$, which have been kept constant during the feature selection and the model learning. This experiment has also been ran 10 times for statistical evaluation.

The main statistics of the regression results from experimentation are shown in Table 4 and in the boxplots in Fig. 10. Clearly, LOO+ORIG outperforms the rest of the options for the real world problem. The 5x2 CV + DFDP is penalized for using a low value of hidden neurons -4 neurons against the 6

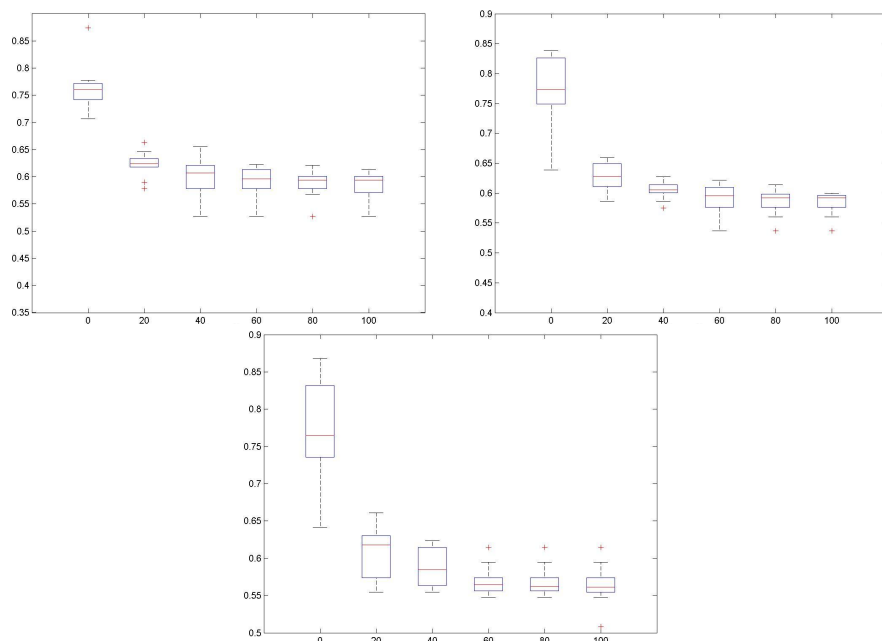


Fig. 9: Evolution of the MSE with the generations for the *CC data set* and the different options of parameter evolution. The top-left, top-right and bottom boxplots correspond with the ORI, the DFS and the DFDP options results.

used in LOO+ORIG. Probably, this is the reason why the 5x2 CV + DFDP proposes individuals with only one feature in all the cases.

From the results, some conclusions are inferred. Firstly, the tuning of the parameters needs further study and no simple heuristics can be regarded as a general rule. Secondly, LOO could report even better results than 5x2 CV, although the time needed to obtain the models is somewhat increased. Finally, the type of problems for which the number of features is similar to the number of instances in the data set needs specific study in order to find the best model, and no generalization has been found yet.

5 Conclusions

This study presents a feature selection method for choosing the best feature subset in steel sheets cold shaping process divided in a two-class problem and a maximum depth estimation problem. Moreover, a genetic algorithm is hybridized, on the one hand, for the first case, with a support vector machine model to choose the best feature subset and on the other hand, for the second case, with a feed forward back-propagation neural network.

Different method options have been analysed and several of them implemented and the results compared. From the experimentation it has been found

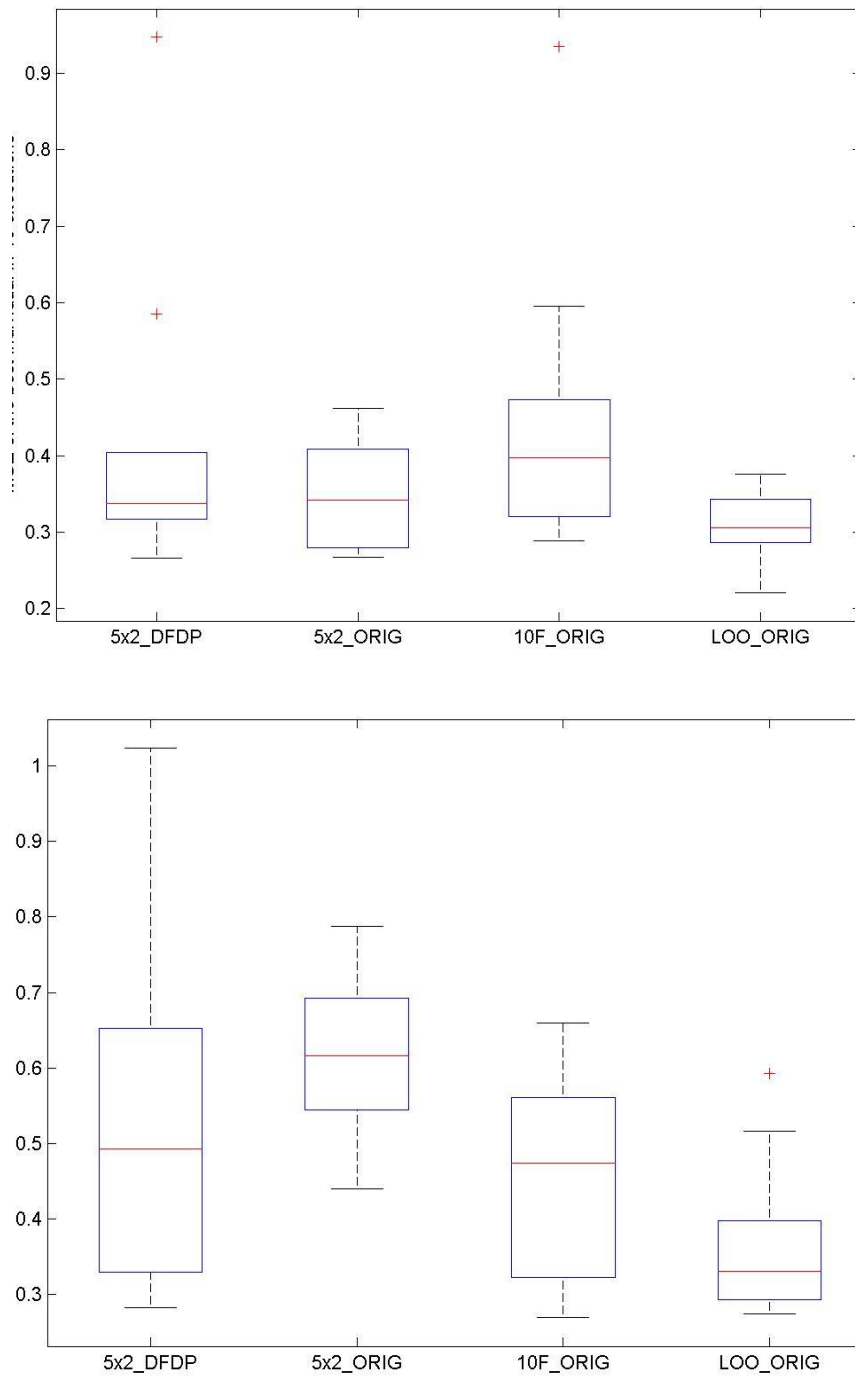


Fig. 10: Regression problem and NNs. Boxplot for the MSE values of the best individuals found for 5x2 DFDP, the 5x2, 10Fold and LOO CV for the original method. On top, the box plot with the test subsets; on bottom, the box plots with the whole data set (both train and test sets).

Table 4: Comparison between the different methods for the real world problem: ORIG Vs 5x2 DFDP.

Method	statistic	maximum depth
10F+ORIG	Mean MSE	0.4514
	Median MSE	0.3971
	MSE deviation	0.1917
	Feature Subset Size	3(10)
5x2+ORIG	Mean MSE	0.3513
	Median MSE	0.3418
	MSE deviation	0.0675
	Feature Subset Size	3(10)
LOO+ORIG	Mean MSE	0.3067
	Median MSE	0.3060
	MSE deviation	0.0431
	Feature Subset Size	3(10)
5x2 CV DFDP	Mean MSE	0.4208
	Median MSE	0.3376
	MSE deviation	0.2047
	Feature Subset Size	1(10)

that the 5x2 CV is the one with the best performance when facing problems with similar number of features and instances. Also, using simple heuristics for adapting and tuning the method parameters clearly improves the results obtained. Consequently, more complex heuristics or meta-heuristics are supposed to generate much better results, although the time spent in calculations will be much higher.

Finally, applying this method to the original real world problem we have found that the type of problems for which the number of features is similar to the number of instances in the data set needs specific study in order to find the best model, and no generalization has been found yet. It has been found that LOO could report even better results than 5x2 CV, although the time needed to obtain the models is slightly bigger.

Acknowledgements This research has been funded by the Spanish Ministry of Science and Innovation, under project TIN2008-06681-C06-04, the Spanish Ministry of Science and Innovation [PID 560300-2009-11], the Junta de Castilla y León [CCTT/10/BU/0002] and by the ITCL project CONSOCO.

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