

* Ensemble Learning

- It is combination of several machine learning models.
- These models are known as weak learners.
- **Intuition**: When we combine several weak learners, they become strong learners.
- Each weak learner is fitted on training sets and gives prediction.
- Final prediction obtained by computing the combined output of each weak learner.
- This final prediction can be computed using some simple ensemble techniques.

[1] Max Voting:

- Used for classification problem.
- Prediction of each model is a vote.
- Final prediction comes from prediction with max votes.

[2] Averaging:

- Used for regression problem.
- Final prediction is average of predictions of all model.

[3] Weighted average:

- Weight is assigned to prediction of each model based on their power of prediction or individual accuracy.
- Sum of weights assigned to each model is 1.
- Its same as saying, "this model contributes this much to the final prediction".

• Some advance ensemble learning techniques are also there like,

[1] Bagging: (Bootstrap Aggregation)

- Create multiple subsets from training set with policy of random selection with replacement (RSR)
- Build base models and supply each one with one subset for fitting.
- If classification model use concept of Majoritying, if regression models use concept of Averaging to get final prediction.

- Models function in parallel fashion.
- There can be 'n' number of models.
- Some data points are never selected while using RSR, we use these data points to do Cross Validation.
- All the models are strong learners.
- All the models can be same or different (homogenous or heterogenous)

