

AdaBoost

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Motivation

AdaBoost with trees is the best off-the-shelf classifier in the world. (Breiman 1998)

Outline:

- ◆ AdaBoost algorithm
 - How it works?
 - Why it works?
- ◆ Online AdaBoost and other variants

What is AdaBoost?

AdaBoost is an algorithm for constructing a “strong” classifier as linear combination

$$f(x) = \sum_{t=1}^T \alpha_t h_t(x)$$

of “simple” “weak” classifiers $h_t(x): \mathcal{X} \rightarrow \{-1, +1\}$.

Terminology

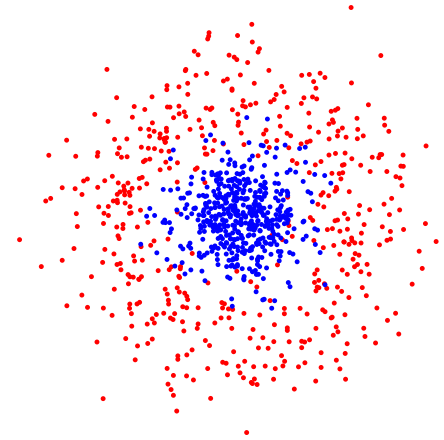
- ◆ $h_t(x)$... “weak” or basis classifier, hypothesis, “feature”
- ◆ $H(x) = \text{sign}(f(x))$... “strong” or final classifier/hypothesis

Interesting properties

- ◆ AB is capable reducing both bias (e.g. stumps) and variance (e.g. trees) of the weak classifiers
- ◆ AB has good generalisation properties (maximises margin)
- ◆ AB output converges to the logarithm of likelihood ratio
- ◆ AB can be seen as a feature selector with a principled strategy (minimisation of upper bound on empirical error)
- ◆ AB is close to sequential decision making (it produces a sequence of gradually more complex classifiers)

The AdaBoost Algorithm

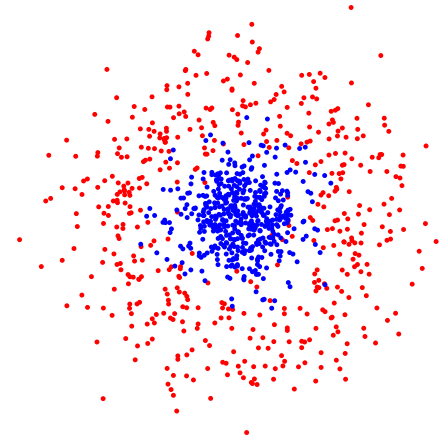
Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$



The AdaBoost Algorithm

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

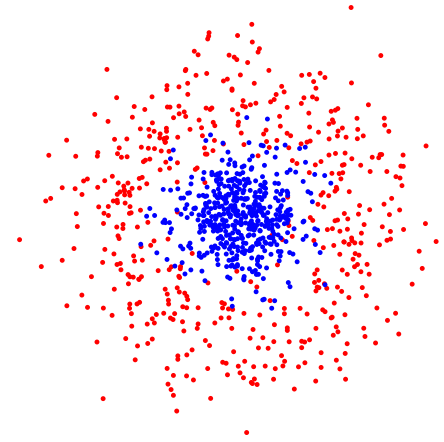


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For $t = 1, \dots, T$:



The AdaBoost Algorithm

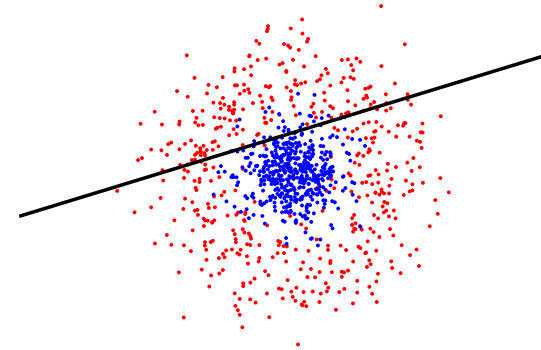
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Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

- Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$

$t = 1$



The AdaBoost Algorithm

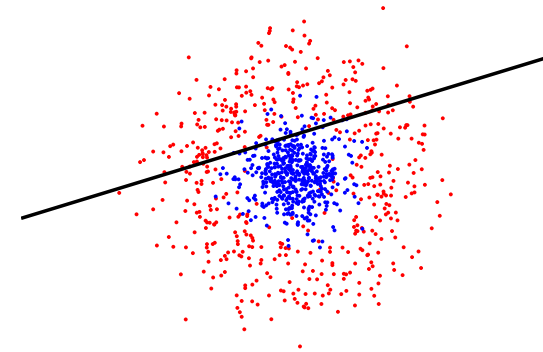
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- ◆ If $\epsilon_t \geq 1/2$ then stop

$t = 1$



The AdaBoost Algorithm

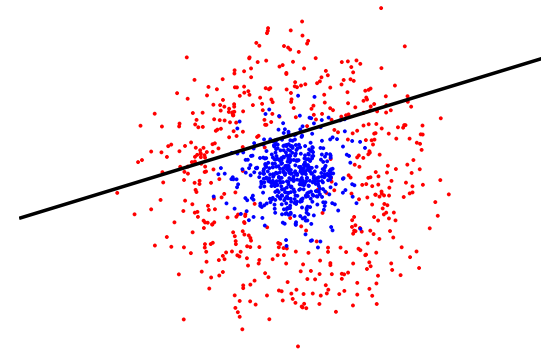
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- ◆ If $\epsilon_t \geq 1/2$ then stop
- ◆ Set $\alpha_t = \frac{1}{2} \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$

$t = 1$



The AdaBoost Algorithm

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

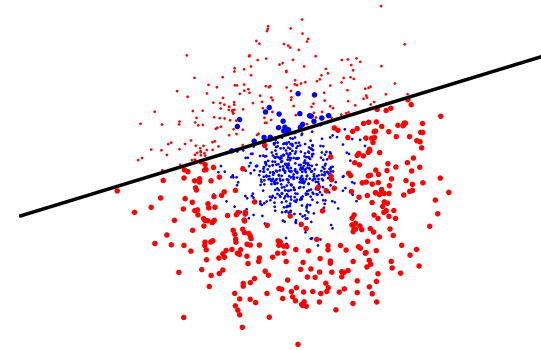
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- ◆ If $\epsilon_t \geq 1/2$ then stop
- ◆ Set $\alpha_t = \frac{1}{2} \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$
- ◆ Update

$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

where Z_t is normalisation factor

$t = 1$



The AdaBoost Algorithm

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
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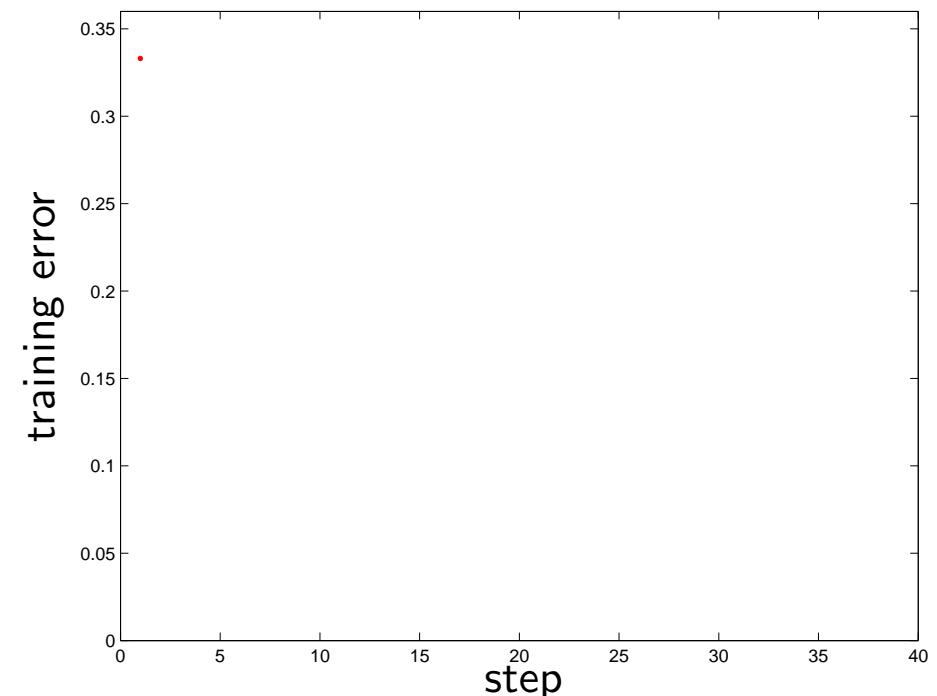
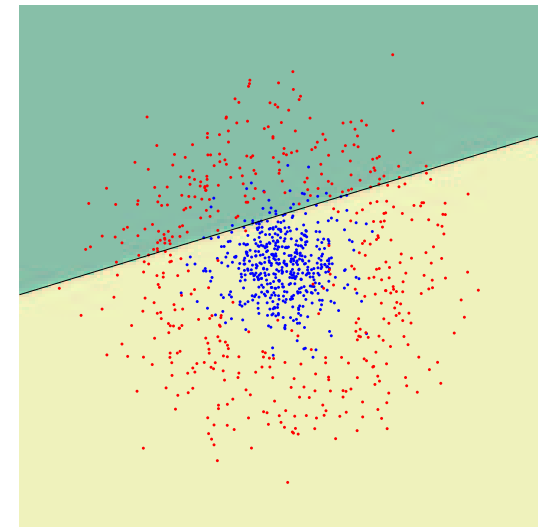
$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

where Z_t is normalisation factor

Output the final classifier:

$$H(x) = \text{sign} \left(\sum_{t=1}^T \alpha_t h_t(x) \right)$$

$t = 1$



The AdaBoost Algorithm

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
- ◆ If $\epsilon_t \geq 1/2$ then stop
- ◆ Set $\alpha_t = \frac{1}{2} \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$
- ◆ Update

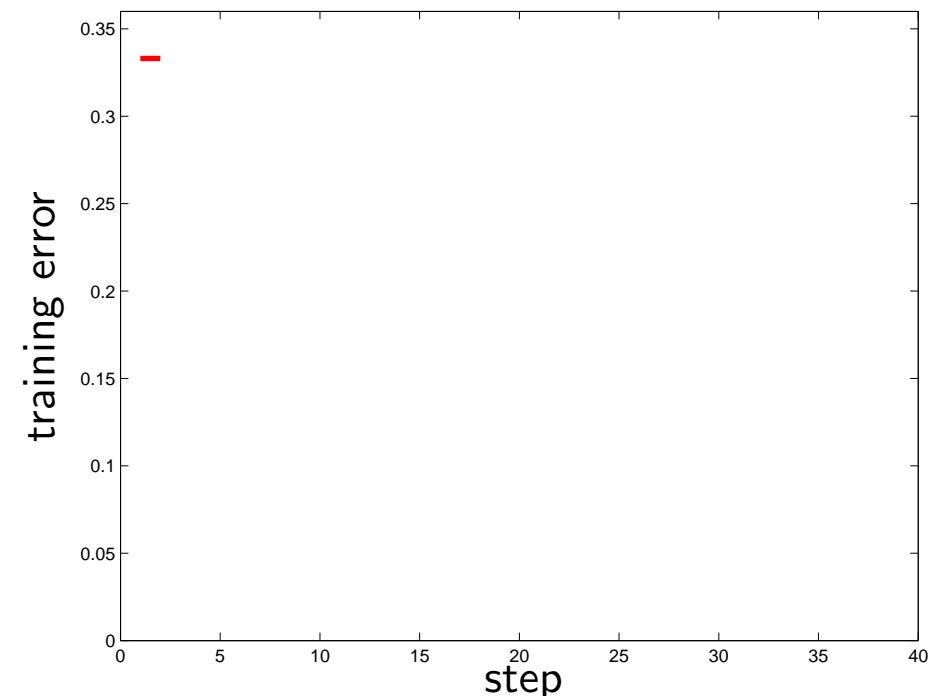
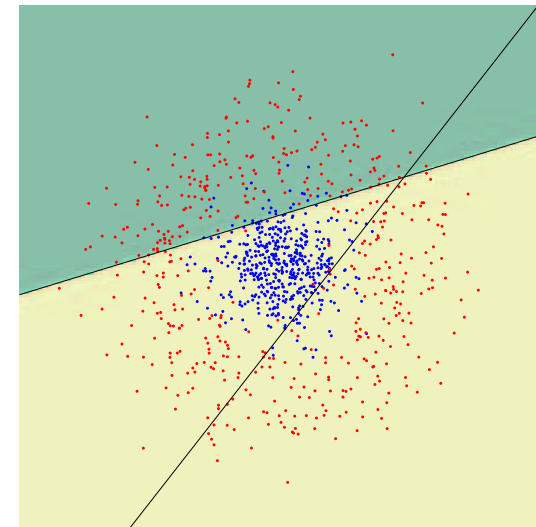
$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

where Z_t is normalisation factor

Output the final classifier:

$$H(x) = \text{sign} \left(\sum_{t=1}^T \alpha_t h_t(x) \right)$$

$t = 2$



The AdaBoost Algorithm

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
- ◆ If $\epsilon_t \geq 1/2$ then stop
- ◆ Set $\alpha_t = \frac{1}{2} \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$
- ◆ Update

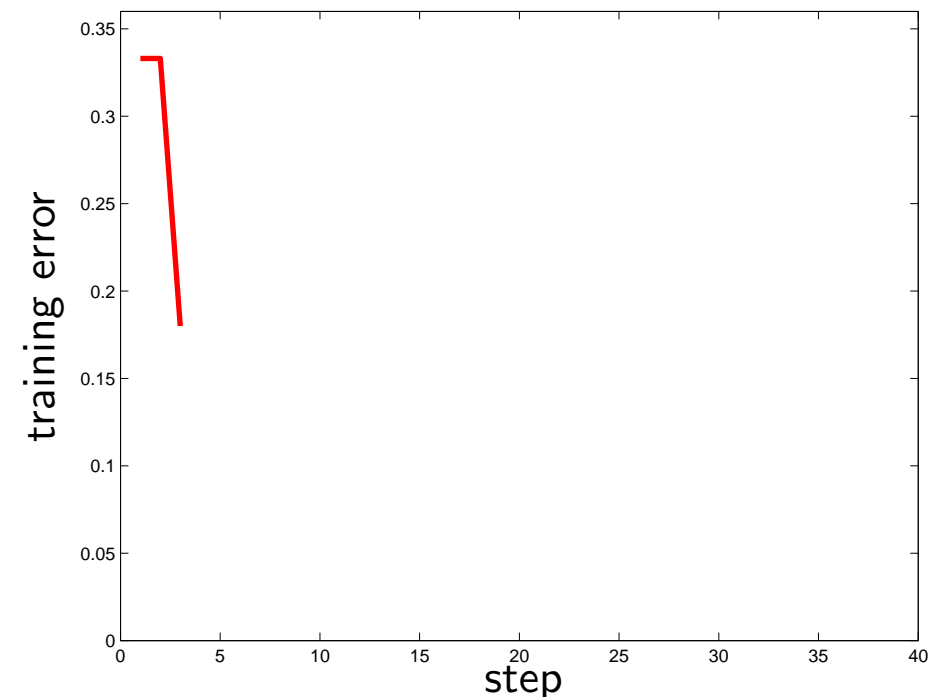
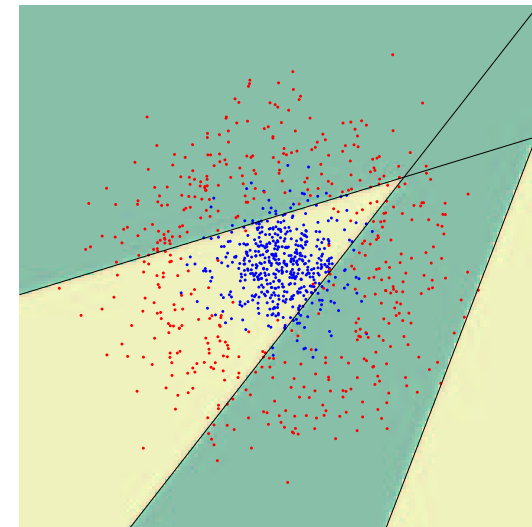
$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

where Z_t is normalisation factor

Output the final classifier:

$$H(x) = \text{sign} \left(\sum_{t=1}^T \alpha_t h_t(x) \right)$$

$t = 3$



The AdaBoost Algorithm

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
- ◆ If $\epsilon_t \geq 1/2$ then stop
- ◆ Set $\alpha_t = \frac{1}{2} \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$
- ◆ Update

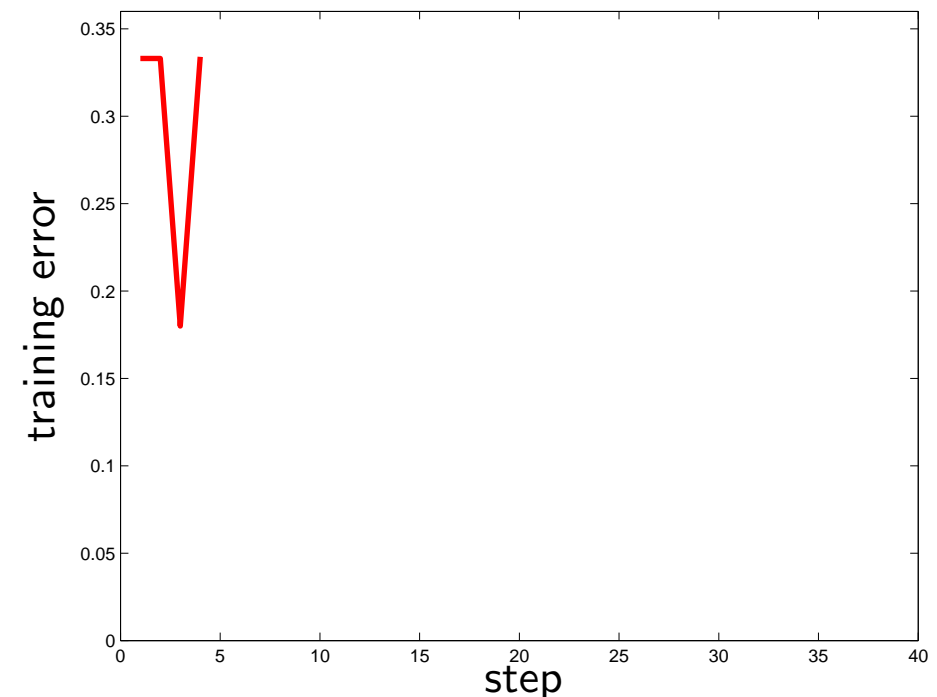
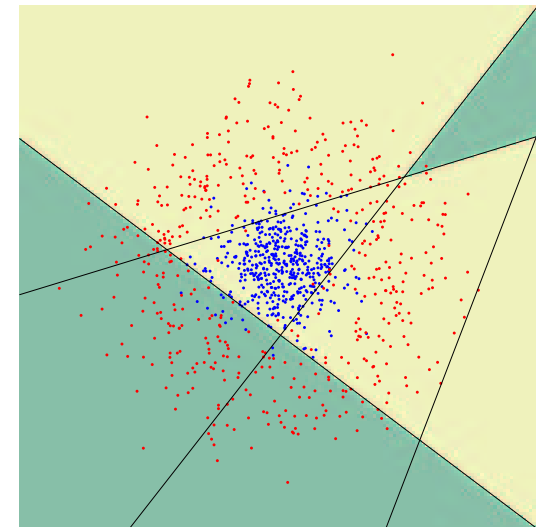
$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

where Z_t is normalisation factor

Output the final classifier:

$$H(x) = \text{sign} \left(\sum_{t=1}^T \alpha_t h_t(x) \right)$$

$t = 4$



The AdaBoost Algorithm

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
- ◆ If $\epsilon_t \geq 1/2$ then stop
- ◆ Set $\alpha_t = \frac{1}{2} \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$
- ◆ Update

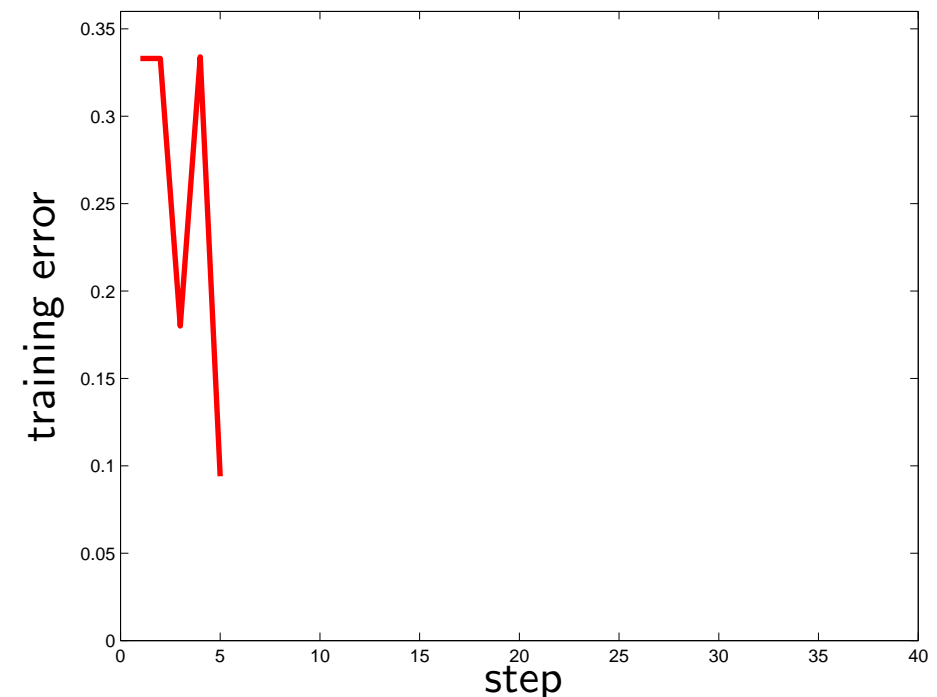
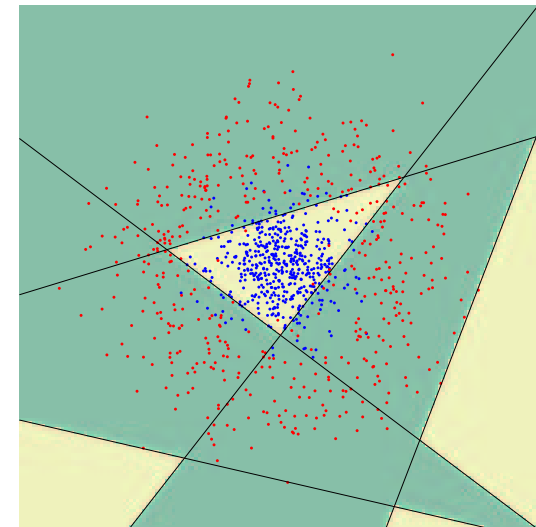
$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

where Z_t is normalisation factor

Output the final classifier:

$$H(x) = \text{sign} \left(\sum_{t=1}^T \alpha_t h_t(x) \right)$$

$t = 5$



The AdaBoost Algorithm

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
- ◆ If $\epsilon_t \geq 1/2$ then stop
- ◆ Set $\alpha_t = \frac{1}{2} \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$
- ◆ Update

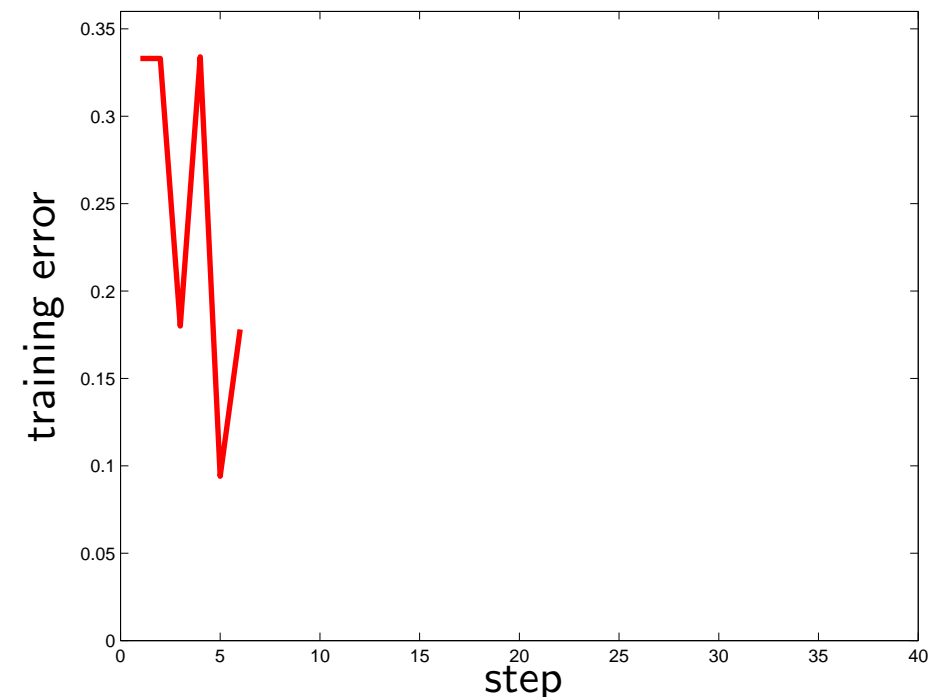
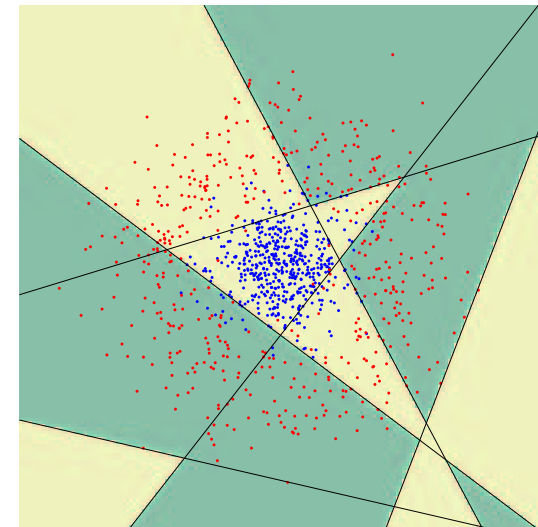
$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

where Z_t is normalisation factor

Output the final classifier:

$$H(x) = \text{sign} \left(\sum_{t=1}^T \alpha_t h_t(x) \right)$$

$t = 6$



The AdaBoost Algorithm

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
- ◆ If $\epsilon_t \geq 1/2$ then stop
- ◆ Set $\alpha_t = \frac{1}{2} \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$
- ◆ Update

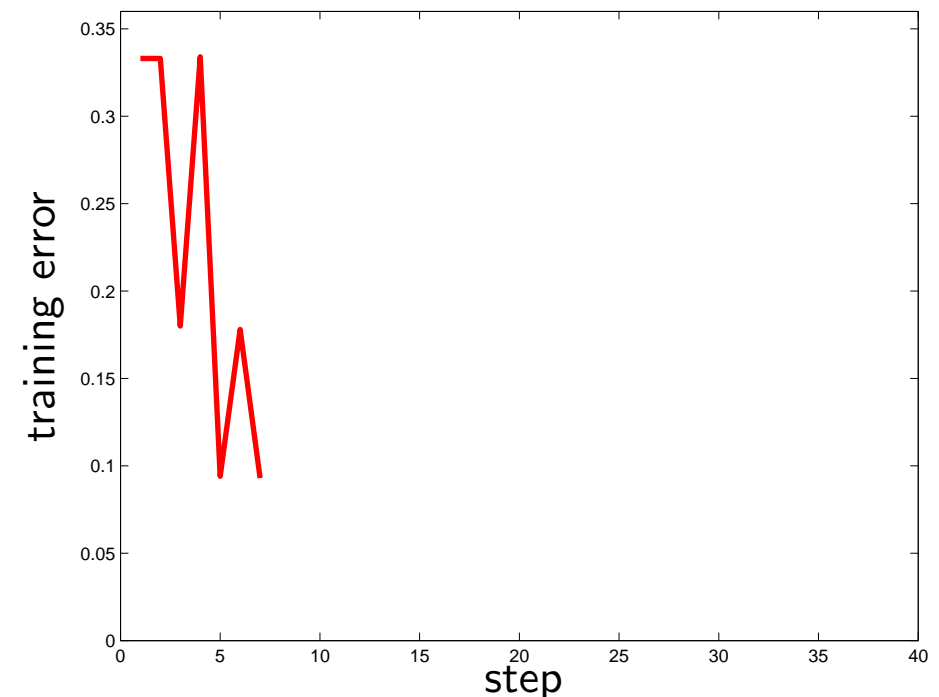
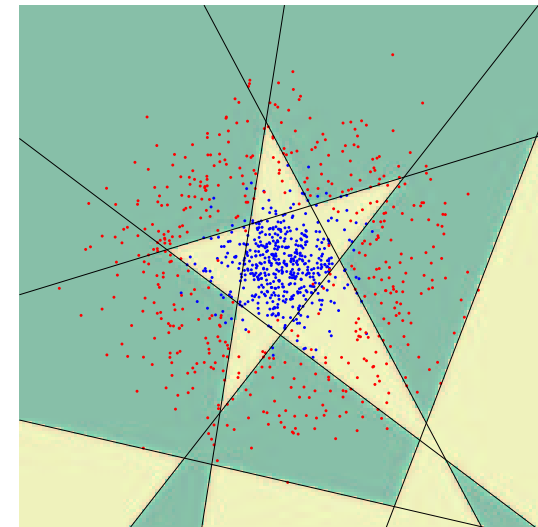
$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

where Z_t is normalisation factor

Output the final classifier:

$$H(x) = \text{sign} \left(\sum_{t=1}^T \alpha_t h_t(x) \right)$$

$t = 7$



The AdaBoost Algorithm

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
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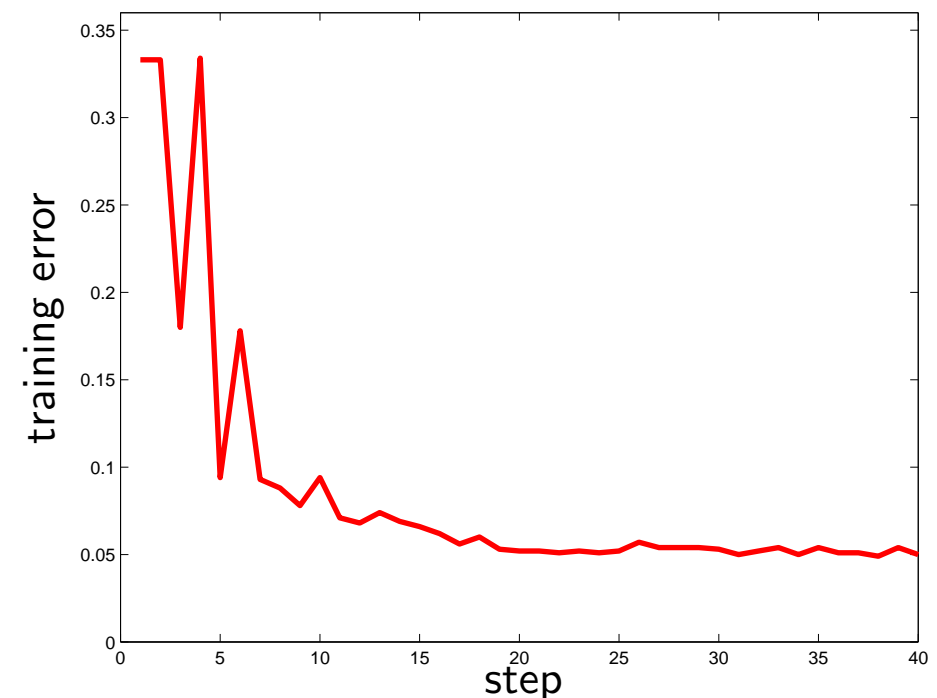
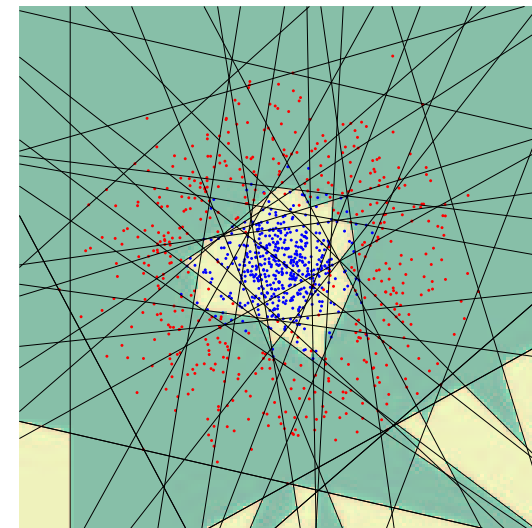
$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

where Z_t is normalisation factor

Output the final classifier:

$$H(x) = \text{sign} \left(\sum_{t=1}^T \alpha_t h_t(x) \right)$$

$t = 40$



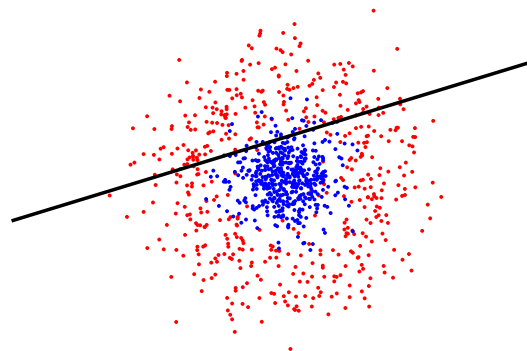
Reweighting

Effect on the training set

$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

$$\exp(-\alpha_t y_i h_t(x_i)) \begin{cases} < 1, & y_i = h_t(x_i) \\ > 1, & y_i \neq h_t(x_i) \end{cases}$$

- ⇒ Increase (decrease) weight of wrongly (correctly) classified examples
- ⇒ The weight is the upper bound on the error of a given example
- ⇒ All information about previously selected “features” is captured in D_t



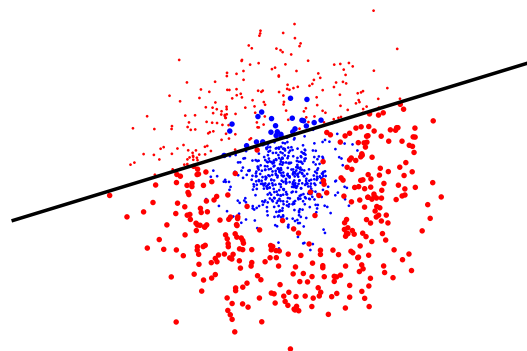
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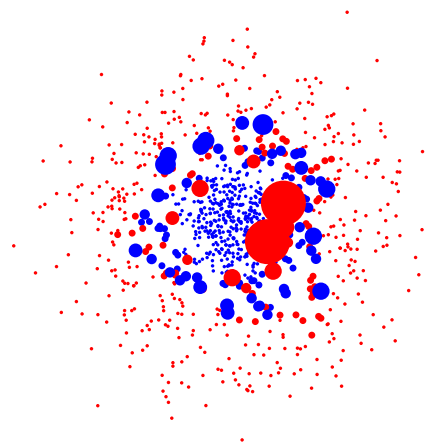
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Upper Bound Theorem

Theorem: The following upper bound holds on the training error of H

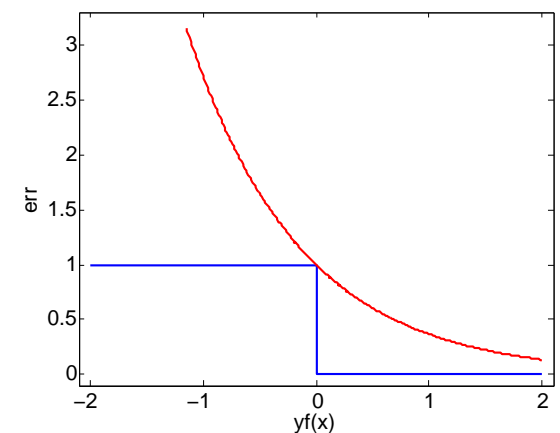
$$\frac{1}{m} |\{i : H(x_i) \neq y_i\}| \leq \prod_{t=1}^T Z_t$$

Proof: By unravelling the update rule

$$\begin{aligned} D_{T+1}(i) &= \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t} \\ &= \frac{\exp(-\sum_t \alpha_t y_i h_t(x_i))}{m \prod_t Z_t} = \frac{\exp(-y_i f(x_i))}{m \prod_t Z_t} \end{aligned}$$

If $H(x_i) \neq y_i$ then $y_i f(x_i) \leq 0$ implying that $\exp(-y_i f(x_i)) \geq 1$, thus

$$\begin{aligned} \mathbb{I}[H(x_i) \neq y_i] &\leq \exp(-y_i f(x_i)) \\ \frac{1}{m} \sum_i \mathbb{I}[H(x_i) \neq y_i] &\leq \frac{1}{m} \sum_i \exp(-y_i f(x_i)) \\ &= \sum_i \left(\prod_t Z_t \right) D_{T+1}(i) = \prod_t Z_t \end{aligned}$$



Consequences of the Theorem

- ◆ Instead of minimising the training error, its upper bound can be minimised
- ◆ This can be done by minimising Z_t in each training round by:
 - Choosing optimal h_t , and
 - Finding optimal α_t
- ◆ AdaBoost can be proved to maximise margin
- ◆ AdaBoost iteratively fits an additive logistic regression model

Choosing α_t

We attempt to minimise $Z_t = \sum_i D_t(i) \exp(-\alpha_t y_i h_t(x_i))$:

$$\begin{aligned} \frac{dZ}{d\alpha} &= - \sum_{i=1}^m D(i) y_i h(x_i) e^{-y_i \alpha_i h(x_i)} = 0 \\ - \sum_{i: y_i = h(x_i)} D(i) e^{-\alpha} + \sum_{i: y_i \neq h(x_i)} D(i) e^{\alpha} &= 0 \\ -e^{-\alpha}(1 - \epsilon) + e^{\alpha}\epsilon &= 0 \\ \alpha &= \frac{1}{2} \log \frac{1 - \epsilon}{\epsilon} \end{aligned}$$

\Rightarrow The minimisator of the upper bound is $\alpha_t = \frac{1}{2} \log \frac{1 - \epsilon_t}{\epsilon_t}$

Choosing h_t

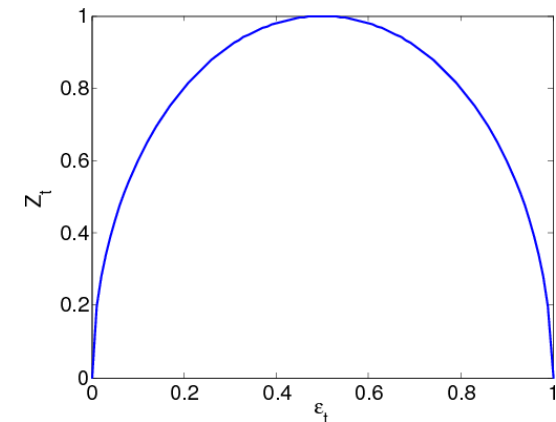
Weak classifier examples

- ◆ Decision tree (or stump), Perceptron – \mathcal{H} infinite
- ◆ Selecting the best one from given *finite* set \mathcal{H}

Justification of the weighted error minimisation

Having $\alpha_t = \frac{1}{2} \log \frac{1-\epsilon_t}{\epsilon_t}$

$$\begin{aligned}
 Z_t &= \sum_{i=1}^m D_t(i) e^{-y_i \alpha_t h_t(x_i)} \\
 &= \sum_{i: y_i = h_t(x_i)} D_t(i) e^{-\alpha_t} + \sum_{i: y_i \neq h_t(x_i)} D_t(i) e^{\alpha_t} \\
 &= (1 - \epsilon_t) e^{-\alpha_t} + \epsilon_t e^{\alpha_t} \\
 &= 2 \sqrt{\epsilon_t (1 - \epsilon_t)}
 \end{aligned}$$



$\Rightarrow Z_t$ is minimised by selecting h_t with minimal weighted error ϵ_t

Generalisation (Schapire & Singer 1999)

Maximising margins in AdaBoost

$$P_{(x,y) \sim S}[yf(x) \leq \theta] \leq 2^T \prod_{t=1}^T \sqrt{\epsilon_t^{1-\theta} (1 - \epsilon_t)^{1+\theta}} \quad \text{where } f(x) = \frac{\vec{\alpha} \cdot \vec{h}(x)}{\|\vec{\alpha}\|_1}$$

- ◆ Choosing $h_t(x)$ with minimal ϵ_t in each step one minimises the margin
- ◆ Margin in SVM use the L_2 norm instead: $(\vec{\alpha} \cdot \vec{h}(x)) / \|\vec{\alpha}\|_2$

Upper bounds based on margin

With probability $1 - \delta$ over the random choice of the training set S

$$P_{(x,y) \sim \mathcal{D}}[yf(x) \leq 0] \leq P_{(x,y) \sim S}[yf(x) \leq \theta] + \mathcal{O} \left(\frac{1}{\sqrt{m}} \left(\frac{d \log^2(m/d)}{\theta^2} + \log(1/\delta) \right)^{1/2} \right)$$

where \mathcal{D} is a distribution over $\mathcal{X} \times \{+1, -1\}$, and d is pseudodimension of \mathcal{H} .

Problem: The upper bound is very loose. In practice AdaBoost works much better.

Convergence (Friedman et al. 1998)

Proposition 1 The discrete AdaBoost algorithm minimises $J(f(x)) = E(e^{-yf(x)})$ by adaptive Newton updates

Lemma $J(f(x))$ is minimised at

$$f(x) = \sum_{t=1}^T \alpha_t h_t(x) = \frac{1}{2} \log \frac{P(y = 1|x)}{P(y = -1|x)}$$

Hence

$$P(y = 1|x) = \frac{e^{f(x)}}{e^{-f(x)} + e^{f(x)}} \quad \text{and} \quad P(y = -1|x) = \frac{e^{-f(x)}}{e^{-f(x)} + e^{f(x)}}$$

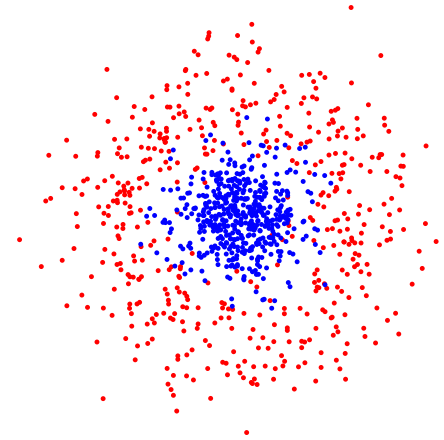
Additive logistic regression model

$$\sum_{t=1}^T a_t(x) = \log \frac{P(y = 1|x)}{P(y = -1|x)}$$

Proposition 2 By minimising $J(f(x))$ the discrete AdaBoost fits (up to a factor 2) an additive logistic regression model

The Algorithm Recapitulation

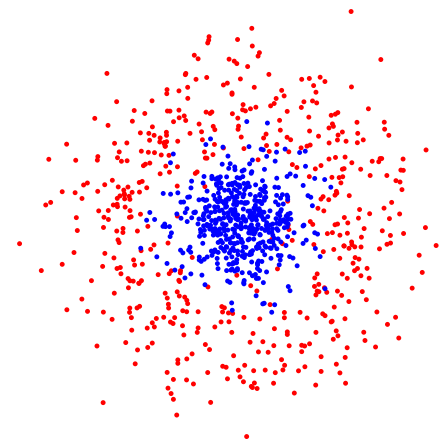
Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$



The Algorithm Recapitulation

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

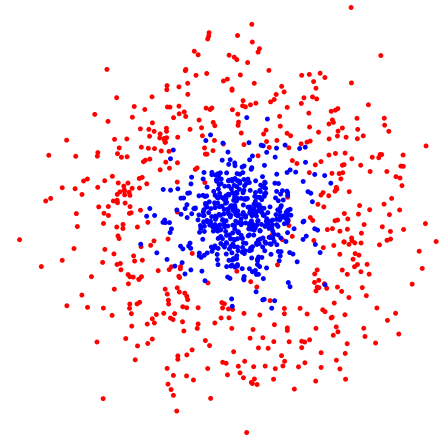


The Algorithm Recapitulation

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:



The Algorithm Recapitulation

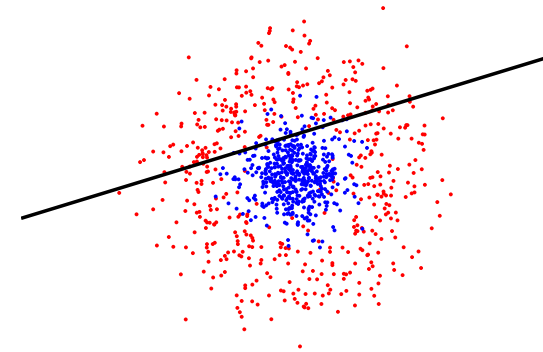
Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

- Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$

$t = 1$



The Algorithm Recapitulation

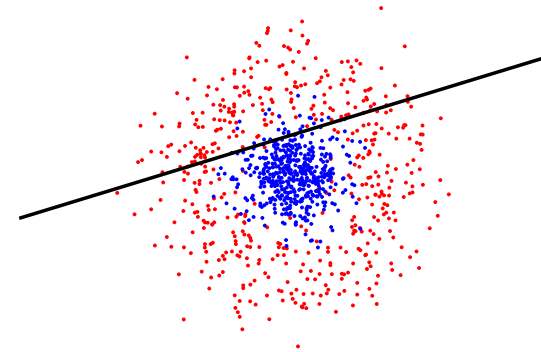
Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
- ◆ If $\epsilon_t \geq 1/2$ then stop

$t = 1$



The Algorithm Recapitulation

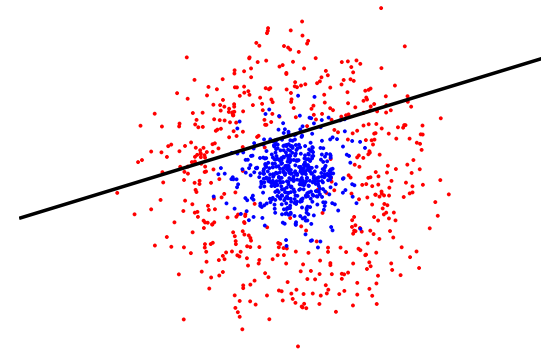
Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
- ◆ If $\epsilon_t \geq 1/2$ then stop
- ◆ Set $\alpha_t = \frac{1}{2} \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$

$t = 1$



The Algorithm Recapitulation

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

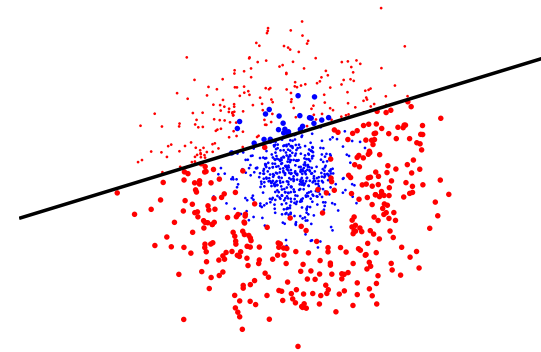
Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
- ◆ If $\epsilon_t \geq 1/2$ then stop
- ◆ Set $\alpha_t = \frac{1}{2} \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$
- ◆ Update

$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

$t = 1$



The Algorithm Recapitulation

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

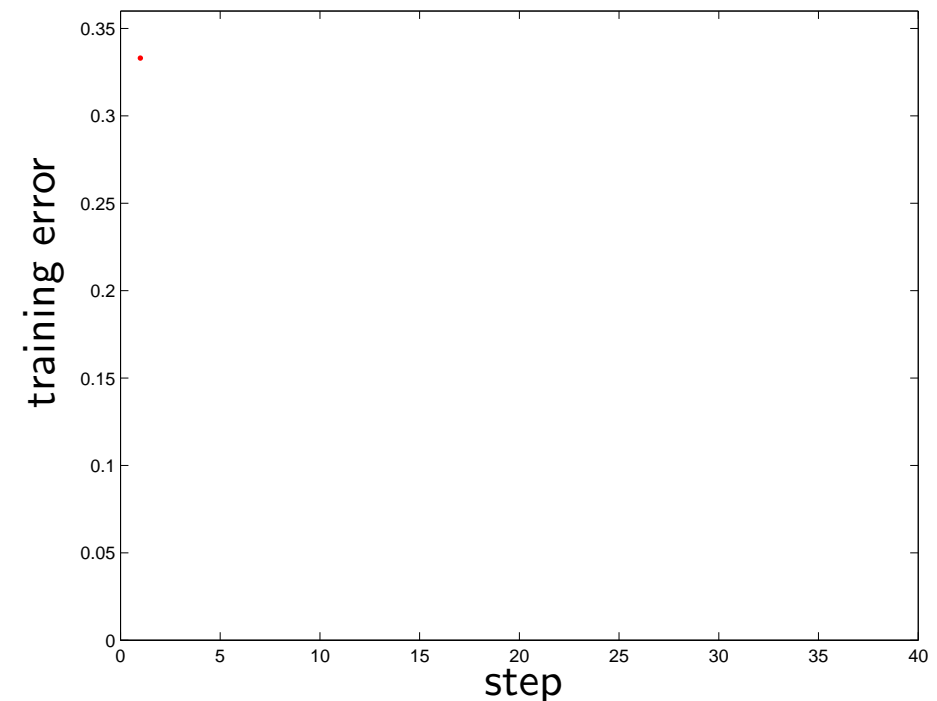
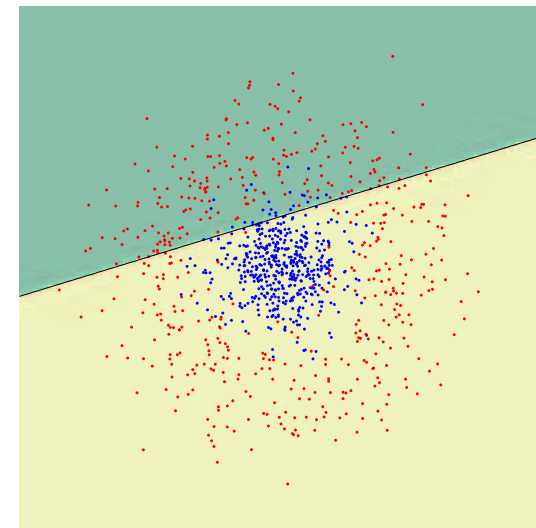
- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
- ◆ If $\epsilon_t \geq 1/2$ then stop
- ◆ Set $\alpha_t = \frac{1}{2} \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$
- ◆ Update

$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

Output the final classifier:

$$H(x) = \text{sign} \left(\sum_{t=1}^T \alpha_t h_t(x) \right)$$

$t = 1$



The Algorithm Recapitulation

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

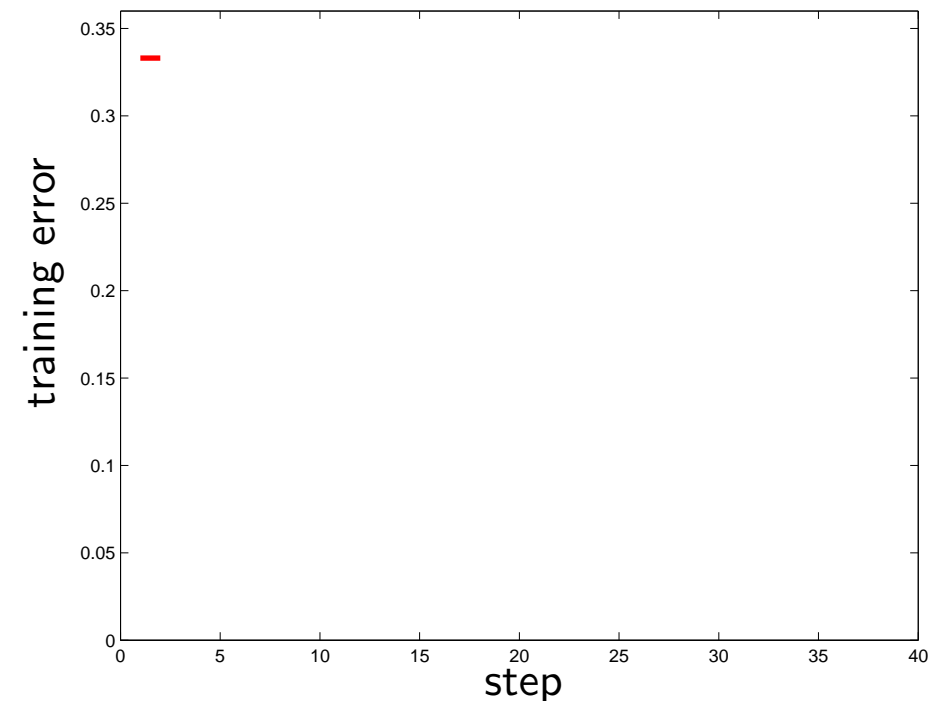
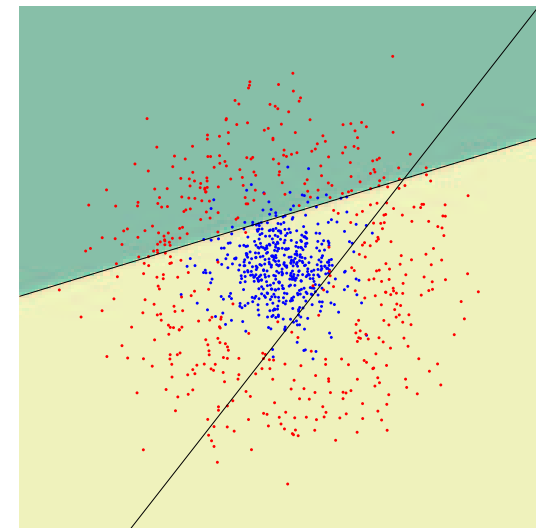
- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
- ◆ If $\epsilon_t \geq 1/2$ then stop
- ◆ Set $\alpha_t = \frac{1}{2} \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$
- ◆ Update

$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

Output the final classifier:

$$H(x) = \text{sign} \left(\sum_{t=1}^T \alpha_t h_t(x) \right)$$

$t = 2$



The Algorithm Recapitulation

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

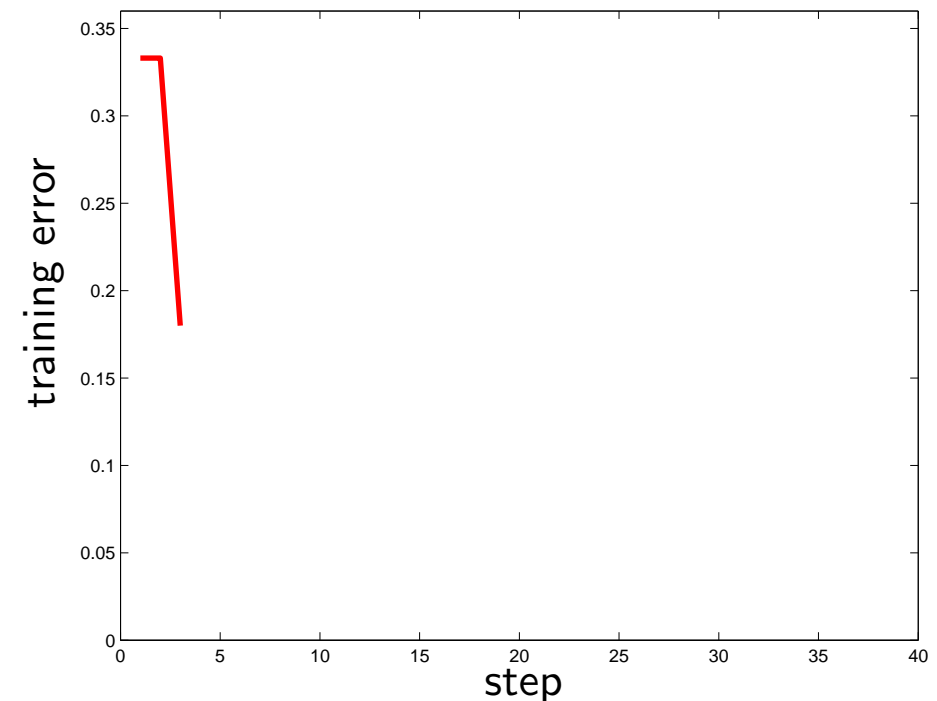
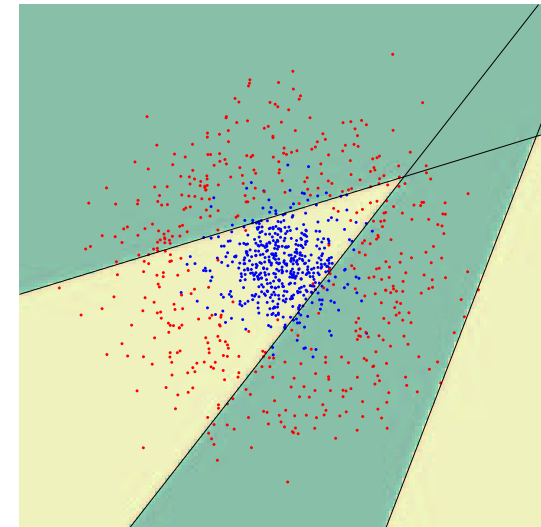
- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
- ◆ If $\epsilon_t \geq 1/2$ then stop
- ◆ Set $\alpha_t = \frac{1}{2} \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$
- ◆ Update

$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

Output the final classifier:

$$H(x) = \text{sign} \left(\sum_{t=1}^T \alpha_t h_t(x) \right)$$

$t = 3$



The Algorithm Recapitulation

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

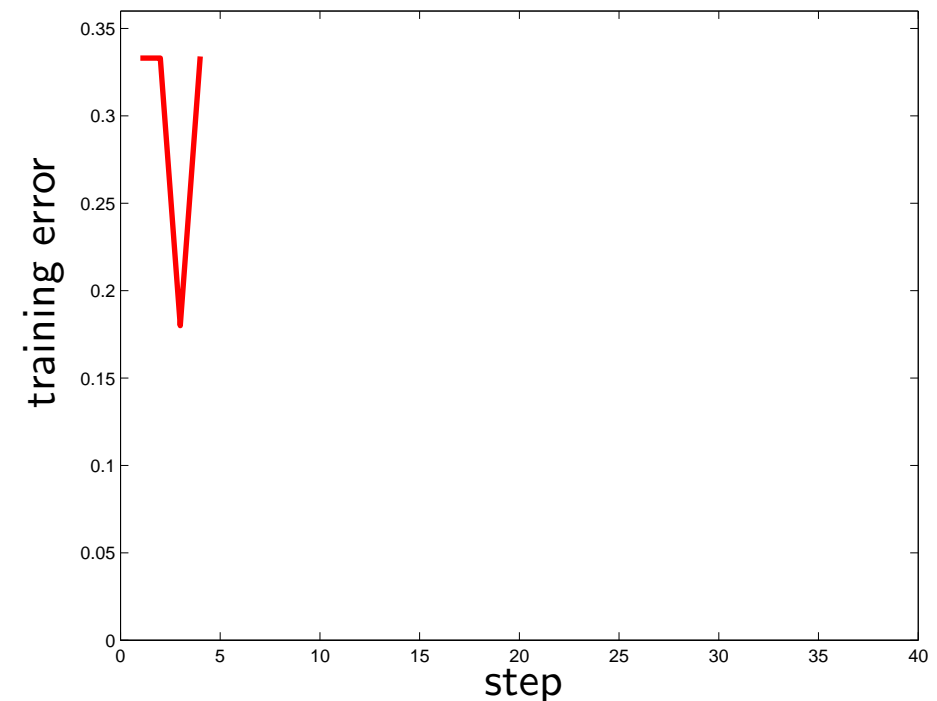
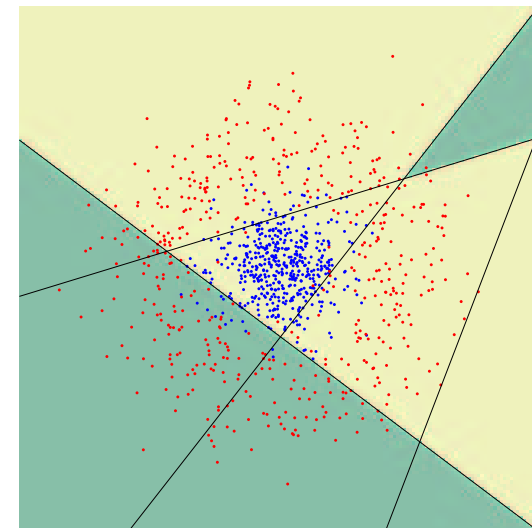
- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
- ◆ If $\epsilon_t \geq 1/2$ then stop
- ◆ Set $\alpha_t = \frac{1}{2} \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$
- ◆ Update

$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

Output the final classifier:

$$H(x) = \text{sign} \left(\sum_{t=1}^T \alpha_t h_t(x) \right)$$

$t = 4$



The Algorithm Recapitulation

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

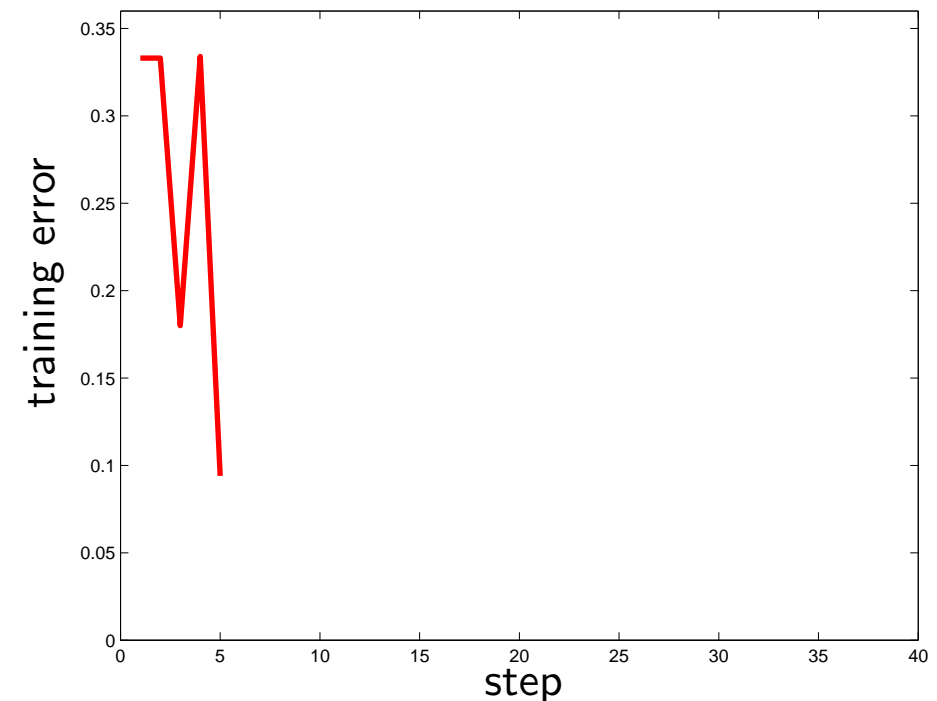
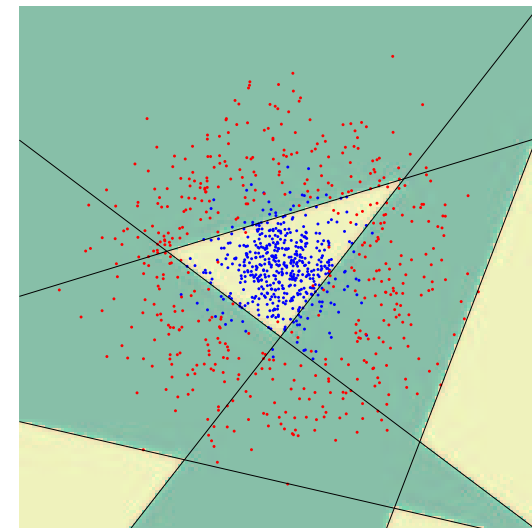
- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
- ◆ If $\epsilon_t \geq 1/2$ then stop
- ◆ Set $\alpha_t = \frac{1}{2} \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$
- ◆ Update

$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

Output the final classifier:

$$H(x) = \text{sign} \left(\sum_{t=1}^T \alpha_t h_t(x) \right)$$

$t = 5$



The Algorithm Recapitulation

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

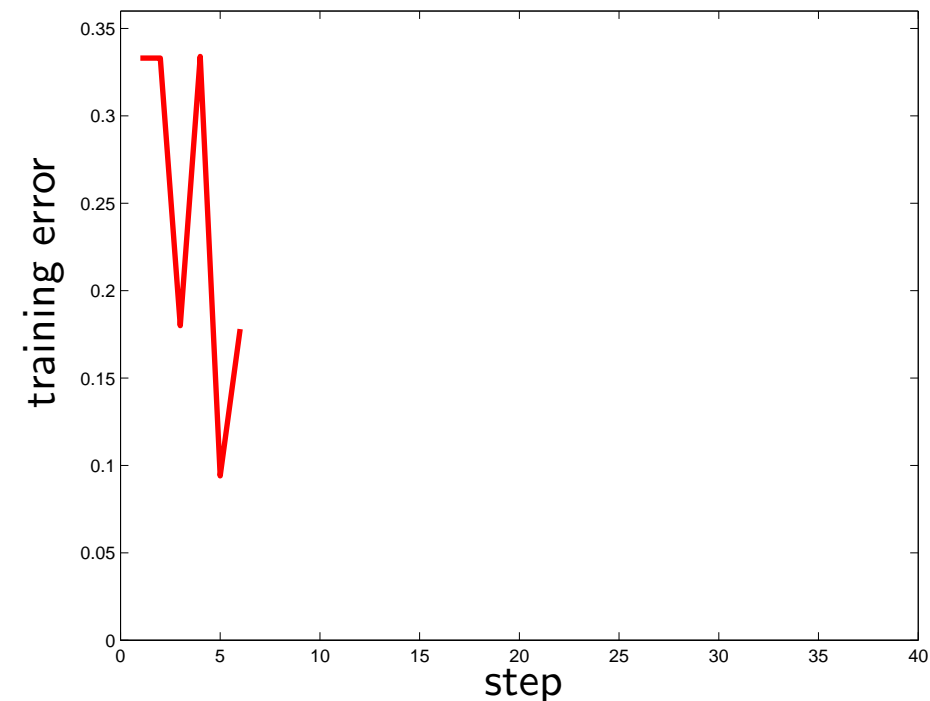
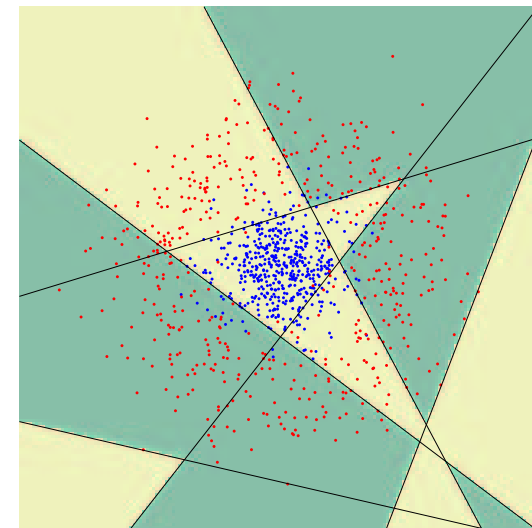
- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
- ◆ If $\epsilon_t \geq 1/2$ then stop
- ◆ Set $\alpha_t = \frac{1}{2} \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$
- ◆ Update

$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

Output the final classifier:

$$H(x) = \text{sign} \left(\sum_{t=1}^T \alpha_t h_t(x) \right)$$

$t = 6$



The Algorithm Recapitulation

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

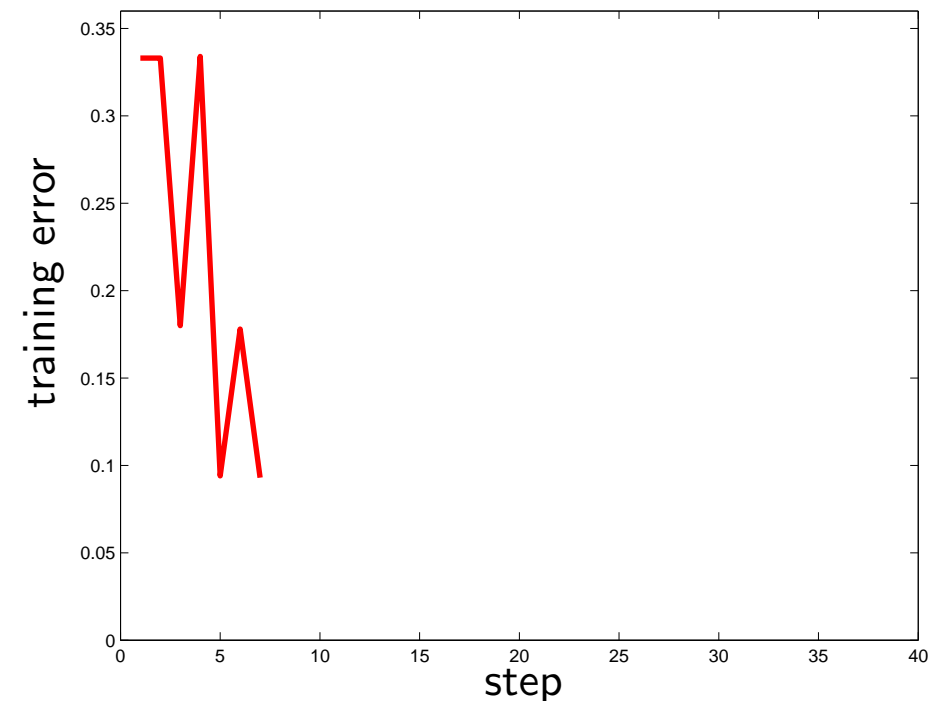
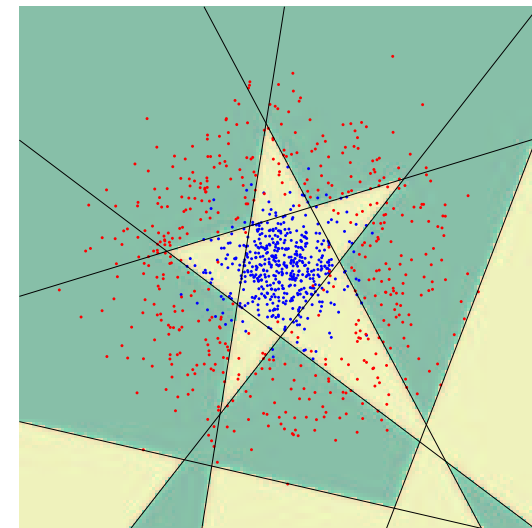
- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
- ◆ If $\epsilon_t \geq 1/2$ then stop
- ◆ Set $\alpha_t = \frac{1}{2} \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$
- ◆ Update

$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

Output the final classifier:

$$H(x) = \text{sign} \left(\sum_{t=1}^T \alpha_t h_t(x) \right)$$

$t = 7$



The Algorithm Recapitulation

Given: $(x_1, y_1), \dots, (x_m, y_m); x_i \in \mathcal{X}, y_i \in \{-1, +1\}$

Initialise weights $D_1(i) = 1/m$

For $t = 1, \dots, T$:

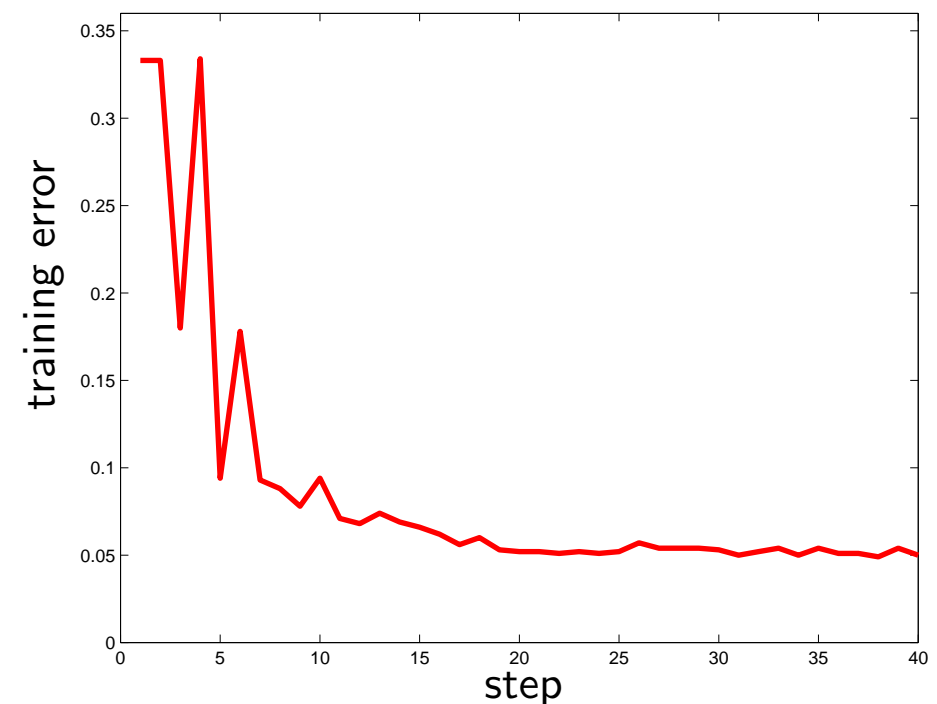
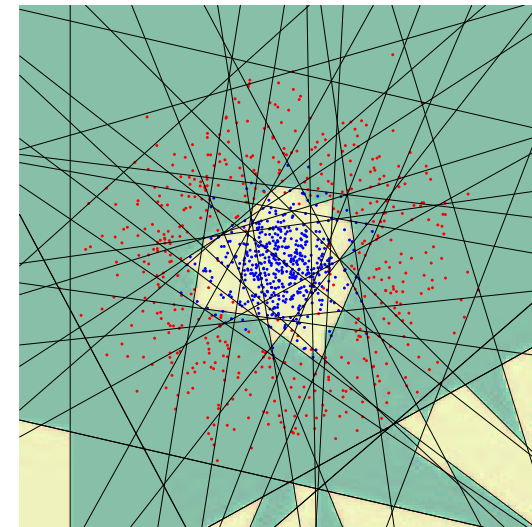
- ◆ Find $h_t = \arg \min_{h_j \in \mathcal{H}} \epsilon_j = \sum_{i=1}^m D_t(i) \mathbb{I}[y_i \neq h_j(x_i)]$
- ◆ If $\epsilon_t \geq 1/2$ then stop
- ◆ Set $\alpha_t = \frac{1}{2} \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$
- ◆ Update

$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

Output the final classifier:

$$H(x) = \text{sign} \left(\sum_{t=1}^T \alpha_t h_t(x) \right)$$

$t = 40$



AdaBoost Variants

Freund & Schapire 1995

- ◆ Discrete ($h : \mathcal{X} \rightarrow \{0, 1\}$)
- ◆ Multiclass AdaBoost.M1 ($h : \mathcal{X} \rightarrow \{0, 1, \dots, k\}$)
- ◆ Multiclass AdaBoost.M2 ($h : \mathcal{X} \rightarrow [0, 1]^k$)
- ◆ Real valued AdaBoost.R ($Y = [0, 1], h : \mathcal{X} \rightarrow [0, 1]$)

Schapire & Singer 1999

- ◆ Confidence rated prediction ($h : \mathcal{X} \rightarrow R$, two-class)
- ◆ Multilabel AdaBoost.MR, AdaBoost.MH (different formulation of minimised loss)

Oza 2001

- ◆ Online AdaBoost

Many other modifications since then: cascaded AB, WaldBoost, probabilistic boosting tree, ...

Online AdaBoost

Offline

Given:

- ◆ Set of labeled training samples
 $\mathcal{X} = \{(x_1, y_1), \dots, (x_m, y_m) | y = \pm 1\}$
- ◆ Weight distribution over \mathcal{X}
 $D_0 = 1/m$

For $t = 1, \dots, T$

- ◆ Train a weak classifier using samples and weight distribution

$$h_t(x) = \mathcal{L}(\mathcal{X}, D_{t-1})$$

- ◆ Calculate error ϵ_t
- ◆ Calculate coefficient α_t from ϵ_t
- ◆ Update weight distribution D_t

Output:

$$F(x) = \text{sign}(\sum_{t=1}^T \alpha_t h_t(x))$$

Online

Given:

For $t = 1, \dots, T$

Output:

$$F(x) = \text{sign}(\sum_{t=1}^T \alpha_t h_t(x))$$

Online AdaBoost

Offline

Given:

- ◆ Set of labeled training samples
 $\mathcal{X} = \{(x_1, y_1), \dots, (x_m, y_m) | y = \pm 1\}$

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- ◆ Calculate error ϵ_t
- ◆ Calculate coefficient α_t from ϵ_t
- ◆ Update weight distribution D_t

Output:

$$F(x) = \text{sign}(\sum_{t=1}^T \alpha_t h_t(x))$$

Online

Given:

- ◆ *One* labeled training sample
 $(x, y) | y = \pm 1$
- ◆ Strong classifier to update

For $t = 1, \dots, T$

Output:

$$F(x) = \text{sign}(\sum_{t=1}^T \alpha_t h_t(x))$$

Online AdaBoost

Offline

Given:

- ◆ Set of labeled training samples
 $\mathcal{X} = \{(x_1, y_1), \dots, (x_m, y_m) | y = \pm 1\}$

- ◆ Weight distribution over \mathcal{X}
 $D_0 = 1/m$

For $t = 1, \dots, T$

- ◆ Train a weak classifier using samples and weight distribution

$$h_t(x) = \mathcal{L}(\mathcal{X}, D_{t-1})$$

- ◆ Calculate error ϵ_t
- ◆ Calculate coefficient α_t from ϵ_t
- ◆ Update weight distribution D_t

Output:

$$F(x) = \text{sign}(\sum_{t=1}^T \alpha_t h_t(x))$$

Online

Given:

- ◆ *One* labeled training sample
 $(x, y) | y = \pm 1$

- ◆ Strong classifier to update

- ◆ Initial importance $\lambda = 1$

For $t = 1, \dots, T$

Output:

$$F(x) = \text{sign}(\sum_{t=1}^T \alpha_t h_t(x))$$

Online AdaBoost

Offline

Given:

- ◆ Set of labeled training samples
 $\mathcal{X} = \{(x_1, y_1), \dots, (x_m, y_m) | y = \pm 1\}$
- ◆ Weight distribution over \mathcal{X}
 $D_0 = 1/m$

For $t = 1, \dots, T$

- ◆ Train a weak classifier using samples and weight distribution

$$h_t(x) = \mathcal{L}(\mathcal{X}, D_{t-1})$$

- ◆ Calculate error ϵ_t
- ◆ Calculate coefficient α_t from ϵ_t
- ◆ Update weight distribution D_t

Output:

$$F(x) = \text{sign}(\sum_{t=1}^T \alpha_t h_t(x))$$

Online

Given:

- ◆ *One* labeled training sample
 $(x, y) | y = \pm 1$
- ◆ Strong classifier to update
- ◆ Initial importance $\lambda = 1$

For $t = 1, \dots, T$

- ◆ Update the weak classifier using the sample and the importance

$$h_t(x) = \mathcal{L}(h_t, (x, y), \lambda)$$

Output:

$$F(x) = \text{sign}(\sum_{t=1}^T \alpha_t h_t(x))$$

Online AdaBoost

Offline

Given:

- ◆ Set of labeled training samples
 $\mathcal{X} = \{(x_1, y_1), \dots, (x_m, y_m) | y = \pm 1\}$
- ◆ Weight distribution over \mathcal{X}
 $D_0 = 1/m$

For $t = 1, \dots, T$

- ◆ Train a weak classifier using samples and weight distribution

$$h_t(x) = \mathcal{L}(\mathcal{X}, D_{t-1})$$

- ◆ Calculate error ϵ_t
- ◆ Calculate coefficient α_t from ϵ_t
- ◆ Update weight distribution D_t

Output:

$$F(x) = \text{sign}(\sum_{t=1}^T \alpha_t h_t(x))$$

Online

Given:

- ◆ *One* labeled training sample
 $(x, y) | y = \pm 1$
- ◆ Strong classifier to update
- ◆ Initial importance $\lambda = 1$

For $t = 1, \dots, T$

- ◆ Update the weak classifier using the sample and the importance

$$h_t(x) = \mathcal{L}(h_t, (x, y), \lambda)$$

- ◆ Update error estimation ϵ_t
- ◆ Update weight α_t based on ϵ_t

Output:

$$F(x) = \text{sign}(\sum_{t=1}^T \alpha_t h_t(x))$$

Online AdaBoost

Offline

Given:

- ◆ Set of labeled training samples
 $\mathcal{X} = \{(x_1, y_1), \dots, (x_m, y_m) | y = \pm 1\}$
- ◆ Weight distribution over \mathcal{X}
 $D_0 = 1/m$

For $t = 1, \dots, T$

- ◆ Train a weak classifier using samples and weight distribution

$$h_t(x) = \mathcal{L}(\mathcal{X}, D_{t-1})$$

- ◆ Calculate error ϵ_t
- ◆ Calculate coefficient α_t from ϵ_t

- ◆ Update weight distribution D_t

Output:

$$F(x) = \text{sign}(\sum_{t=1}^T \alpha_t h_t(x))$$

Online

Given:

- ◆ *One* labeled training sample
 $(x, y) | y = \pm 1$
- ◆ Strong classifier to update
- ◆ Initial importance $\lambda = 1$

For $t = 1, \dots, T$

- ◆ Update the weak classifier using the sample and the importance

$$h_t(x) = \mathcal{L}(h_t, (x, y), \lambda)$$

- ◆ Update error estimation ϵ_t
- ◆ Update weight α_t based on ϵ_t

- ◆ Update importance weight λ

Output:

$$F(x) = \text{sign}(\sum_{t=1}^T \alpha_t h_t(x))$$

Online AdaBoost

Offline

Given:

- ◆ Set of labeled training samples
 $\mathcal{X} = \{(x_1, y_1), \dots, (x_m, y_m) | y = \pm 1\}$
- ◆ Weight distribution over \mathcal{X}
 $D_0 = 1/m$

For $t = 1, \dots, T$

- ◆ Train a weak classifier using samples and weight distribution

$$h_t(x) = \mathcal{L}(\mathcal{X}, D_{t-1})$$

- ◆ Calculate error ϵ_t
- ◆ Calculate coefficient α_t from ϵ_t
- ◆ Update weight distribution D_t

Output:

$$F(x) = \text{sign}(\sum_{t=1}^T \alpha_t h_t(x))$$

Online

Given:

- ◆ *One* labeled training sample
 $(x, y) | y = \pm 1$
- ◆ Strong classifier to update
- ◆ Initial importance $\lambda = 1$

For $t = 1, \dots, T$

- ◆ Update the weak classifier using the sample and the importance

$$h_t(x) = \mathcal{L}(h_t, (x, y), \lambda)$$

- ◆ Update error estimation ϵ_t
- ◆ Update weight α_t based on ϵ_t
- ◆ Update importance weight λ

Output:

$$F(x) = \text{sign}(\sum_{t=1}^T \alpha_t h_t(x))$$

Online AdaBoost

Converges to offline results given the same training set and the number of iterations $N \rightarrow \infty$

N. Oza and S. Russell. Online Bagging and Boosting.
Artificial Intelligence and Statistics, 2001.

Pros and Cons of AdaBoost

Advantages

- ◆ Very simple to implement
- ◆ General learning scheme - can be used for various learning tasks
- ◆ Feature selection on very large sets of features
- ◆ Good generalisation
- ◆ Seems not to overfit in practice (probably due to margin maximisation)

Disadvantages

- ◆ Suboptimal solution (greedy learning)

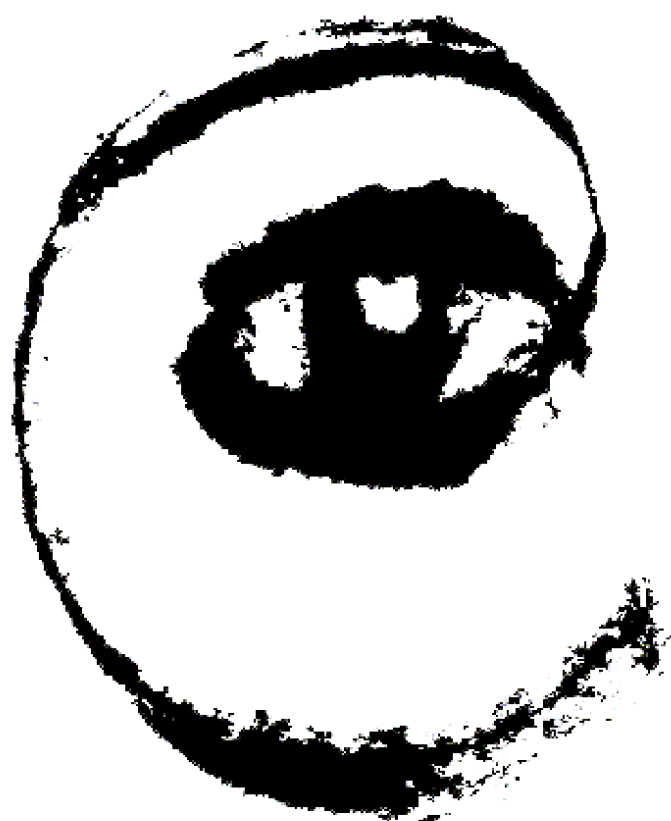
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Thank you for attention



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