Algorithm AdaBoost.M1

Input:

- Sequence of N examples $S = [(x_i, y_i)], i = 1, ..., N$ with labels $y_i \in \Omega$, $\Omega = \{ w_1, ..., w_C \}$;
- Weak learning algorithm WeakLearn;
- Integer T specifying number of iterations

Initialize
$$D_1(i) = \frac{1}{N}$$
., $i = 1, ..., N$

Do for t = 1, 2, ..., T:

- 1. Select a training data subset S_t , drawn from the distribution D_t .
- Train WeakLearn with S_t, receive hypothesis
- 3. Calculate the error of

$$h_t: \varepsilon_t = \sum_{th_t(x_i) \neq y_i} D_t(i).$$
If $\varepsilon > \frac{1}{2}$, abort.

 0_1

 0_2

4. Set $\beta_t = \varepsilon_t/(1 - \varepsilon_t)$.

5. Update distribution

$$D_t: D_{t+1}(i) = \frac{D_t(i)}{Z_t} \times \begin{cases} \beta_t & \text{if } h_t(x_i) = y_i \\ 1, & \text{otherwise} \end{cases}$$
 where $Z_t = \sum_i D_t(i)$ is a normalization constant chosen so that D_{t+1} becomes a proper distribution function.

Test – Weighted Majority Voting: Given an unlabeled instance x,

07

1. Obtain total vote received by each class

$$V_j = \sum_{t: h_i(x) = \omega_j} \log\left(\frac{1}{\beta_t}\right), j = 1, \dots, C.$$

2. Choose the class that receives the highest total vote as the final classification.

08

09

010

Training Stage:

i =>

D ₁	$\frac{1}{10}$	$\frac{1}{10}$	$\frac{1}{10}$	$\frac{1}{10}$	$\frac{1}{10}$	$\frac{1}{10}$	$\frac{1}{10}$	$\frac{1}{10}$	$\frac{1}{10}$	$\frac{1}{10}$
h ₁			X	X	X				X	
	misclassified (h1(θ_i) $\neq y_i$)									
ε ₁ =	$\beta_{1} = \frac{\varepsilon_{1}}{(1-\varepsilon_{1})} = \frac{\left(\frac{4}{10}\right)}{\left(\frac{6}{10}\right)} = \frac{2}{3}$ $\frac{1}{\beta_{1}} = \frac{3}{2} \ (less \ confidence)$									
D_2	1 15	$\frac{1}{15}$	$\frac{1}{10}$	$\frac{1}{10}$	$\frac{1}{10}$	1 15	$\frac{1}{15}$	1 15		1 15
Normalize	$\frac{1}{12}$	$\frac{1}{12}$	$\frac{1}{8}$	1 8	$\frac{1}{8}$	$\frac{1}{12}$	$\frac{1}{12}$	$\frac{1}{12}$	$\frac{1}{8}$	$\frac{1}{12}$
		0_2	03	04		0_6	07		09	
h ₂				X						
ε ₂ =	$\beta_2 = \frac{\varepsilon_2}{1 - \varepsilon_2} = \frac{\frac{1}{8}}{\frac{7}{8}} = \frac{1}{7}$ $\frac{1}{\beta_2} = 7 \text{ (more confidence)}$									
D ₃	1 12	$\frac{1}{12}*\frac{1}{7}$	$\frac{1}{8} * \frac{1}{7}$	$\frac{1}{8}$	$\frac{1}{8}$	$\frac{1}{12}*\frac{1}{7}$				$\frac{1}{12}$
	1 12	1 84	1 56	$\frac{1}{8}$	$\frac{1}{8}$	1 84	1 84	$\frac{1}{12}$	1 56	$\frac{1}{12}$

04

05

 0_6

0₃

Normalize **D**₃:

For D2:

normalization:
$$z_1 = \frac{\frac{1}{15}}{(\sum D_1(i))} = \frac{\frac{1}{15}}{(\frac{1}{15} + \frac{1}{10} + \frac{1}{10} + \frac{1}{10} + \frac{1}{15} + \frac{1}{15} + \frac{1}{10} + \frac{1}{10}}) = \frac{\frac{1}{15}}{\frac{4}{5}} = \frac{1}{12}$$

$$z_2 = \frac{\frac{1}{10}}{(\sum D_1(i))} = \frac{\frac{1}{10}}{(\frac{1}{15} + \frac{1}{15} + \frac{1}{10} + \frac{1}{10} + \frac{1}{10} + \frac{1}{15} + \frac{1}{15} + \frac{1}{10} + \frac{1}{10})} = \frac{\frac{1}{10}}{\frac{4}{5}} = \frac{1}{8}$$

For D3:

$$\begin{split} \frac{\frac{1}{12}}{(\sum D_1(i))} &= \frac{\frac{1}{12}}{\frac{1}{12} + \frac{1}{84} + \frac{1}{56} + \frac{1}{8} + \frac{1}{84} + \frac{1}{84} + \frac{1}{12} + \frac{1}{56} + \frac{1}{12}}{\frac{1}{7056}} = \frac{588}{7056}, \qquad \frac{\frac{1}{84}}{(\sum D_1(i))} &= \frac{84}{7056}, \\ \frac{\frac{1}{56}}{(\sum D_1(i))} &= \frac{126}{7056}, \qquad \frac{\frac{1}{8}}{(\sum D_1(i))} &= \frac{441}{7056} \end{split}$$

Test State:

Assume in the training stage T is set to 3, 3 classifiers were derived: h1, h2, and h3, with the β values 2/3, 1/7 and 1/10 respectively.

When the ensemble of classifiers were presented with a test data, classifier 1(h1) predict a class label C1, classifier 2 (h2) predicts the class label C1, and classifier 3 (h3) predicts the class label C2, what is the class label for the test data?

The weighted votes for C1 is: $1/\beta_1 + 1/\beta_2 = 8.5$

The weighted votes for C2 is: $1/\beta_3 = 10$

So, the class label will be C2.