6.034

Boosting

Adaboost

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Meta-Learning

- The Value of Intuitive Explanations
 - Can you find a simple way to think about the issue?

Learning

- Nearest neighbors, near misses, neural nets,...
 - Single approximations to the problem
- Boosting
 - Multiple methods
 - ... accumulated incrementally
 - ... moving us from weak classifiers to strength in numbers
 - Adaboost
 - Empirical performance

Getting Started

- Binary classification problem?
- Weak classifier?
 - **α** ε < 0.5
- Why would/how could multiple not-so good elements add up to something better?

An Intuitive Image

- Informal football game
 - people you don't really know
 - but do know that they're not very good
- Can you still build a good team?
- How?
- Can you refine it over time?

More Realistic Problem

Face detection



Refining the Intuition

- A set of weak binary classifiers: h₁, h₂, h₃, ...
- Majority wins: $H(x) = sign(h_1(x) + h_2(x) + h_3(x))$
- Weighted majority wins $H(x) = sign(\alpha_1 h_1(x) + \alpha_2 h_2(x) + \alpha_3 h_3(x))$

Adaboost

- The ultimate excuse for a committee how a bunch of mediocre people can add up to smart
- Multiple rounds of classifier selection, with training instances re-weighted at each round to emphasize the errors
- Can be used to learn a (very!) good classifier
- Final classification based on weighted vote of multiple weak classifiers
 - □ weak: < 50% error over any distribution
 - □ (ie if you're better than a coin flip, you can be on the committee)

8

Adaboost, Formally

- given training set $(x_1, y_1), \dots, (x_m, y_m)$
- $y_i \in \{-1, +1\}$ correct label of instance $x_i \in X$
- for t = 1, ..., T:
 - construct distribution D_t on $\{1, \ldots, m\}$
 - find weak hypothesis ("rule of thumb")

 $h_t: X \to \{-1, +1\}$

with small <u>error</u> ϵ_t on D_t :

 $\epsilon_t = \Pr_{D_t}[h_t(x_i) \neq y_i]$

Adaboost, Formally

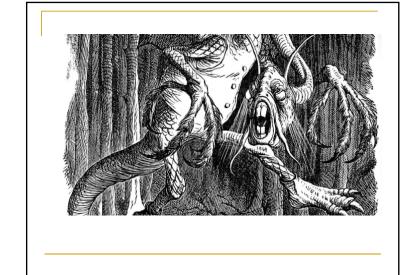
- constructing D_t:
 - $D_1(i) = 1/m$
 - given D_t and h_t :

$$D_{t+1}(i) = \frac{D_t(i)}{Z_t} \cdot \begin{cases} e^{-\alpha_t} & \text{if } y_i = h_t(x_i) \\ e^{\alpha_t} & \text{if } y_i \neq h_t(x_i) \end{cases}$$
$$= \frac{D_t(i)}{Z_t} \cdot \exp(-\alpha_t y_i h_t(x_i))$$

$$\alpha_t = \frac{1}{2} \ln \left(\frac{1 - \epsilon_t}{\epsilon_t} \right)$$

Vorpal Sword







Adaboost, Formally

- constructing D₊:
 - $D_1(i) = 1/m$
 - given D_t and h_t :

$$D_{t+1}(i) = \frac{D_t(i)}{Z_t} \cdot \begin{cases} e^{-\alpha_t} & \text{if } y_i = h_t(x_i) \\ e^{\alpha_t} & \text{if } y_i \neq h_t(x_i) \end{cases}$$
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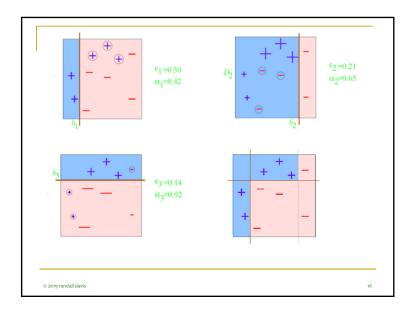
Adaboost, Vorpally Decomposed

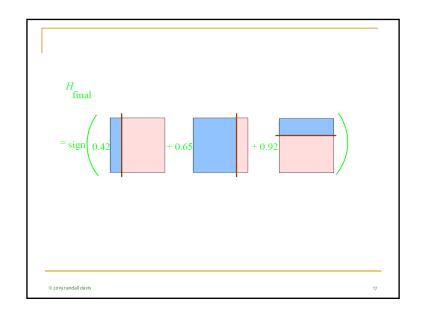
- constructing D_t:
 - $D_1(i) = 1/m$

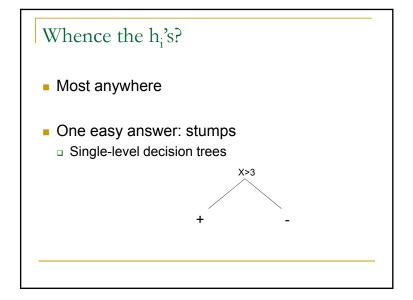
What: Initialize the distribution by giving all points the same default weight.

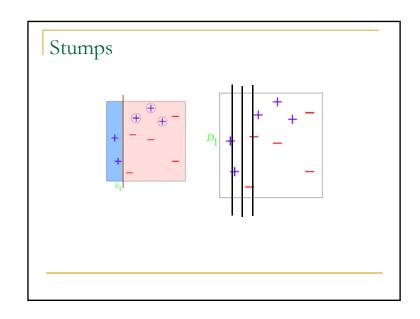
Rationale: Don't know anything about the points yet, so 1/m is a plausible default.

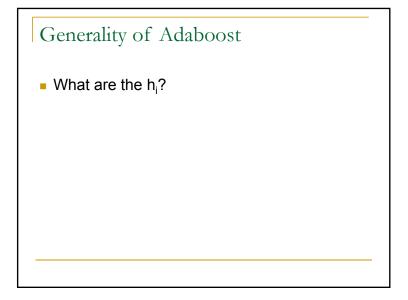
Copy of the slide on Canvas/Reference Material 11/2 lecture Breakout rooms, 2-3 people per; reporter is alph. last name Discuss the What/Rationale for the 2nd & 3rd arrows above Everyone back in 4 minutes ready to report *Think it through. You may surprise yourselves.*







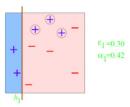




Taming The Math

- Updating weights
 - □ Turns out that for correct answers: $\sum D_i^t = 1/2$ Scale wts on correct answers *down* to 0.5
 - □ For wrong answers: $\sum D_i^t = 1/2$ Scale wts on correct answers *up* to 0.5

Taming The Math



Original weights: 0.1

Correct ans: 7, sums to 0.7

Multiply by 5/7 to scale sum to .5; get new weights of 5/7 * 0.1 = 0.071

Incorrect ans: 3, sums to 0.3,

Multiply by 5/3 to scale sum to .5; get new weights of 5/3 * 0.1 = 0.167

Ada-Boost Summary

- Starting with a Training Set (initial weights 1/n)
 - Weak learning algorithm returns a classifier
 - Reweight the examples
 - Weight on correct examples is decreased
 - Weight on errors is increased
- Final classifier is a weighted majority of Weak Classifiers
 - Classifiers with low error get larger weight

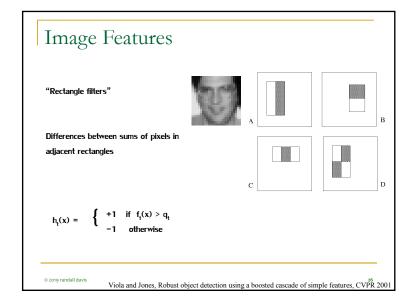
What's Good About Adaboost

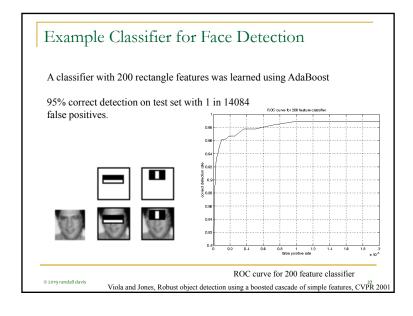
- Improves classification accuracy
- Can be used with many different classifiers
- Commonly used in many areas
- Simple to implement
- Not prone to overfitting
- Speed

24

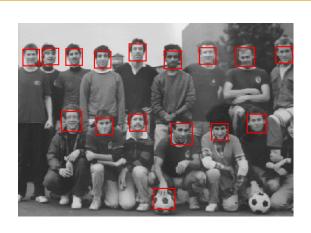
An Early Application

Viola/Jones Face Detection









Gold Stars

- The wisdumb of crowds
 - □ Of weighted crowds
 - Of crowds of weighted specialists with different specializations
 - □ Of crowds of perhaps only OK specialists
- Learn to wield your vorpal sword