

ADABOOST - MULTICLASS

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Problem Statement

Build a multiclass adaboost algorithm

The simple adaboost- binary class

1. $T = \text{Max iterations}$
2. $D_i^t = \frac{1}{n} \quad \forall i \in \{1 \dots n\}$
where $n = \text{number of training examples}$
3. for $t = 1$ to T
 - (a) learn classifier f_t (eg:SVM) with distribution D^t as sample weights
 - (b) if $f_t(i) \neq y_i$
 $\epsilon_t = \sum D_i^t$
 - (c) $\alpha_t = \frac{1}{2} * \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right)$
 - (d) $D_i^t = \frac{D_i^t * \exp(-\alpha_t * y_i * f_t(i))}{\sum D_i^t * \exp(-\alpha_t * y_i * f_t(i))}$
4. Voted classifier output
 $\forall x \quad F(x) = \text{sign}\left(\sum_{t=1}^T \alpha_t * f_t(x)\right)$

The modified adaboost- multiclass class

1. $T = \text{Max}$; $k = \text{number of classes}$
2. $D_i^t = \frac{1}{n} \quad \forall i \in \{1 \dots n\}$
where $n = \text{number of training examples}$
3. for $t = 1$ to T
 - (a) learn classifier f_t (eg:SVM) with distribution D^t as sample weights
 - (b) if $f_t(i) \neq y_i$
 $\epsilon_t = \sum D_i^t$
 - (c) $\alpha_t = \frac{1}{2} * \log\left(\frac{1-\epsilon_t}{\epsilon_t}\right) + \log(k - 1)$
 - (d) $D_i^t = \frac{D_i^t * \exp(-\alpha_t * y_i * f_t(i))}{\sum D_i^t * \exp(-\alpha_t * y_i * f_t(i))}$

4. Voted classifier output

$$\forall \quad x \quad F(x) = \operatorname{argmax}_k (\sum_{t=1}^T \alpha_t * (f_t(x) == k))$$

Listing 1: python code – multiclass adaboost.

```
1
2 from sklearn import datasets, svm
3 from sklearn.model_selection import train_test_split
4 from sklearn.metrics import confusion_matrix
5 from sklearn.metrics import accuracy_score
6 import numpy as np
7 from sklearn.preprocessing import LabelEncoder
8 import pandas as pd
9
10
11 wine=pd.read_csv("wine.scale",header=None,sep='\s+')
12 #print(wine)
13 for i in range(9):
14     wine[i+1] = wine[i+1].str[2:]
15 ints=[10, 11, 12, 13]
16 for idx, val in enumerate(ints):
17     wine[val] = wine[val].str[3:]
18
19 #for i in range(14):
20     #print(wine[10])
21 #     wine[i] = wine[i].astype(float)
22
23 wine = wine.convert_objects(convert_numeric=True)
24 #wine
25
26
27 X = wine
28 X=X.drop(X.columns[[0]], axis=1)
29 y=wine[0]
30 X=X.fillna(X.median())
31 X
32
33
34 ###split train test
35 X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.3,↵
    random_state=0)
36
37 ###build rbf SVM
38 svc_rbf = svm.SVC(kernel='rbf', gamma=0.03,C=3)
39 #svc_multiclass=OneVsRestClassifier(rbfSVC(random_state=0))
40 #svc_multiclass.fit(X_train, y_train).predict(X_train)
41 #len(y_test)
```

```

42
43
44 ###set max iterations T
45 T=10
46
47 #initialize sample weights
48 dm=np.repeat(1/len(X_train), len(X_train), axis=0)
49 #svc_rbf.fit(X_train, y_train,sample_weight=dm)
50
51 #predict with initialized weights
52 predicted= svc_rbf.fit(X_train, y_train,sample_weight=dm).predict(X_test)
53
54 #print((predicted))
55 #print (dm)
56 #X
57 #np.where(predicted==2)[0].tolist()
58
59 ###alpha parameter from adaboost algorithm
60 alpha=[]
61
62 ###list to store predictions
63 pred=[]
64
65 ###list to store test vector predictions
66 testpred=[]
67
68 ###define number of classes
69 classes=3
70
71 ###initialize the cost vector for class imbalance
72 #cost=np.random.uniform(0,1,3).tolist()
73 #cost=[]
74 #for i in range(classes):
75 #    cost.append(np.random.uniform(0,1,1).tolist())
76
77
78 ###run adabosst multiclass with cost vector to each class
79 for t in range(T):
80     #print(t)
81
82     #fit a rbf svm with weights dm
83     svc_rbf.fit(X_train, y_train,sample_weight=dm)
84
85     #predict train values
86     predicted_train=(svc_rbf.predict(X_train))
87
88     #predict test values

```

```

89     predicted_test=(svc_rbf.predict(X_test))
90
91     #store predicted test values
92     testpred.append(predicted_test)
93
94     #store predicted train values
95     pred.append(predicted_train)
96
97     #initially for each iteration error==0
98     err=0
99
100    #for each example in test predictions check misclassification
101    for i in range(len(X_test)):
102        if (testpred[t][i] != y_test.values[i]):
103            y=y_train.values[i]
104            err+=dm[i] #* cost[y-1]
105    #calculate alpha with err value and classes
106    alpha.append(np.log((1-err)/err) + np.log(classes-1))
107
108    #calculate Z value for normaliztion
109    Z=[]
110    #print(err)
111    for i in range(len(X_train)):
112        Z.append(dm[i] * np.exp((-alpha[t])*y_train.values[i] * ↵
            predicted_train[i]))
113
114    #update the weights
115    dm=[Z[i] / sum(Z) for i in range(len(X_train))]
116
117    #initialize the adaboost ensemble output for each class
118    ada_class=[]
119
120    #run for loop for number of classes
121    for k in range(classes):
122
123        #initialize predictions for each test vector
124        ada_class_pred=[]
125
126        #for each test vector
127        for i in range(len(testpred[t])):
128
129            #initialize the adaboost output as zero for each class
130            ada_predicts=0
131            #calculate the adaboost predicted value across t generations.this ↵
                is a scalar
132            for t in range(10):
133                vec=testpred[t]

```

```

134         al=alpha[t]
135         if (vec[i]==k+1):
136             ada_predicts+=(al *1)
137         else:
138             ada_predicts+=(al *0)
139         ada_class_pred.append(ada_predicts)
140     #predictions of each test vector across classes
141     ada_class.append(ada_class_pred)
142
143
144 #ada_class
145 #use vstack for better handling
146 adaclass_array=np.vstack(ada_class)
147 #initialize final pprediction
148 y_preds=[]
149 #for each test vector
150 for i in range(len(y_test)):
151     #see for which class is adaboost prediction the maximum...and return ←
152     #that class
153     y_preds.append(np.where(adaclass_array[:,i]==np.max(adaclass_array[:,i←
154         ]))[0].tolist()[0] + 1) #plus one because outputs as 1,2,3 needed
155
156 y_preds
157
158 y=y_test.tolist()
159 acc=0
160 for i in range(len(y)):
161     if(y[i] == y_preds[i]):
162         acc+=1
163 accuracy=acc/100

```

Notes

I think the algorithm is correct but I am getting output as single class. That is entire test set is predicted as class 1. I have tried increasing the generations (max iterations) but still the same output.

Methods tried: -varying the max iterations -changing gamma and C values for rbf kernel in svm