

Ensembling methods

Stacking, bagging, boosting

Machine Learning and Data Mining, 2021

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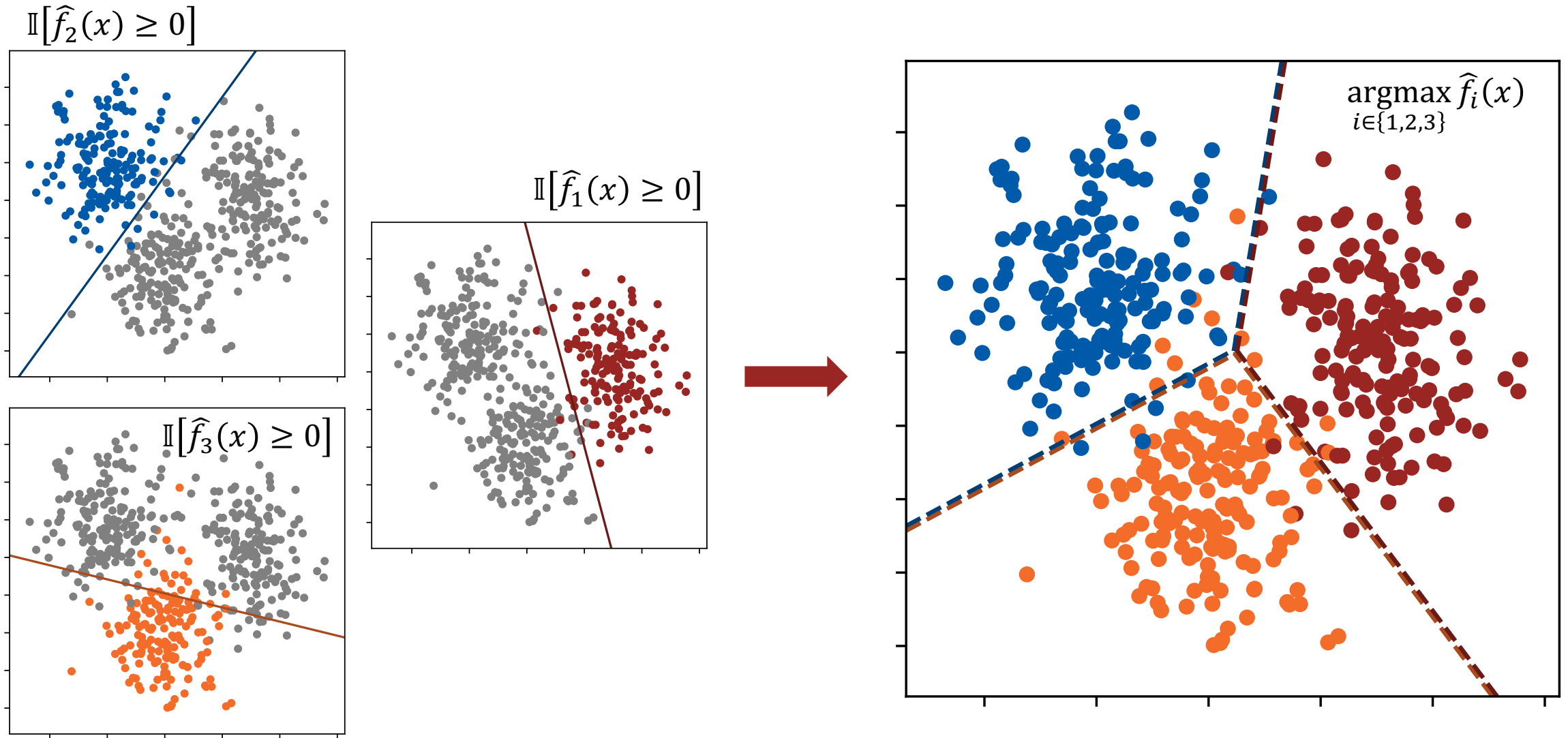
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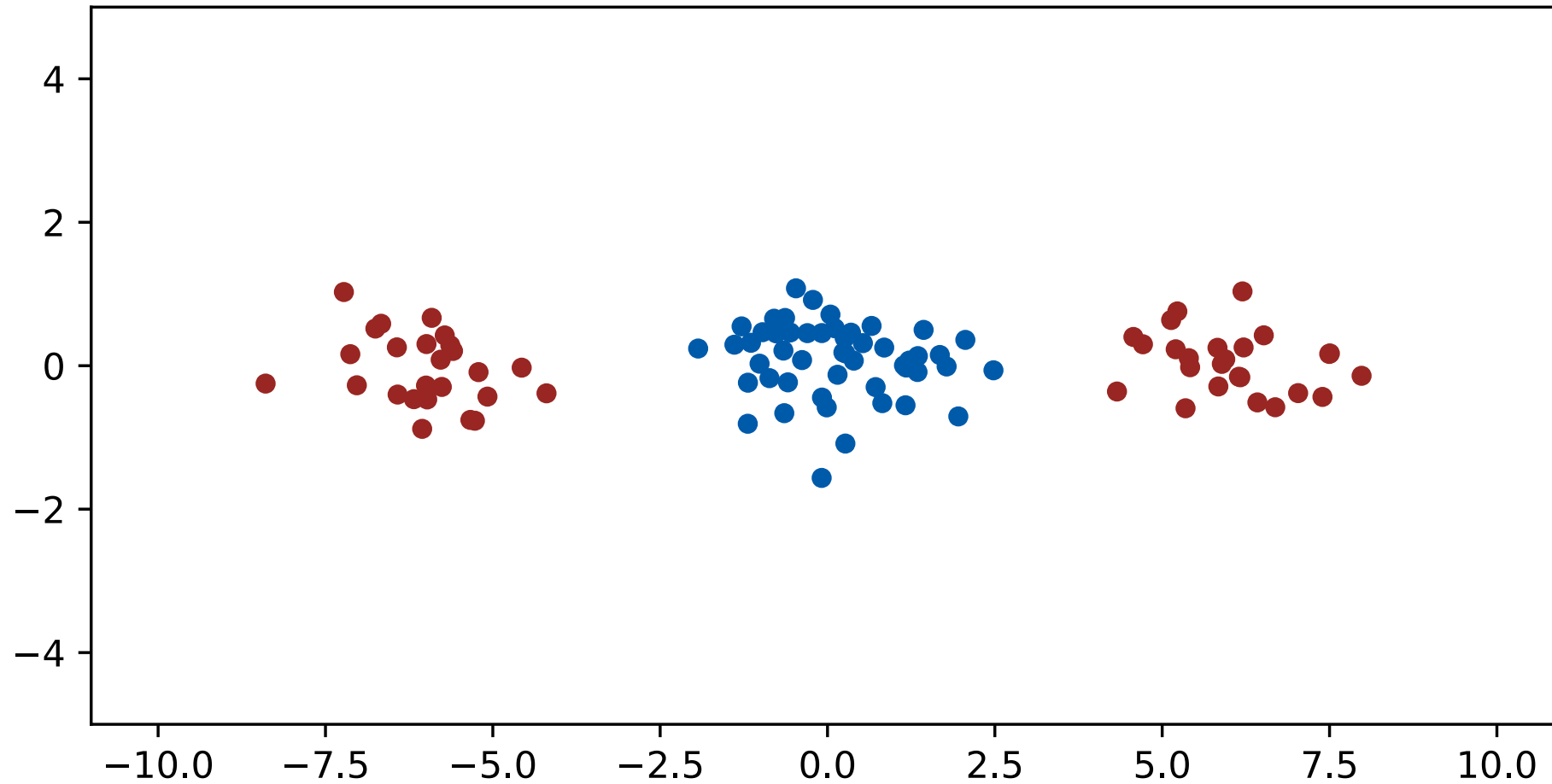
Why ensembles?



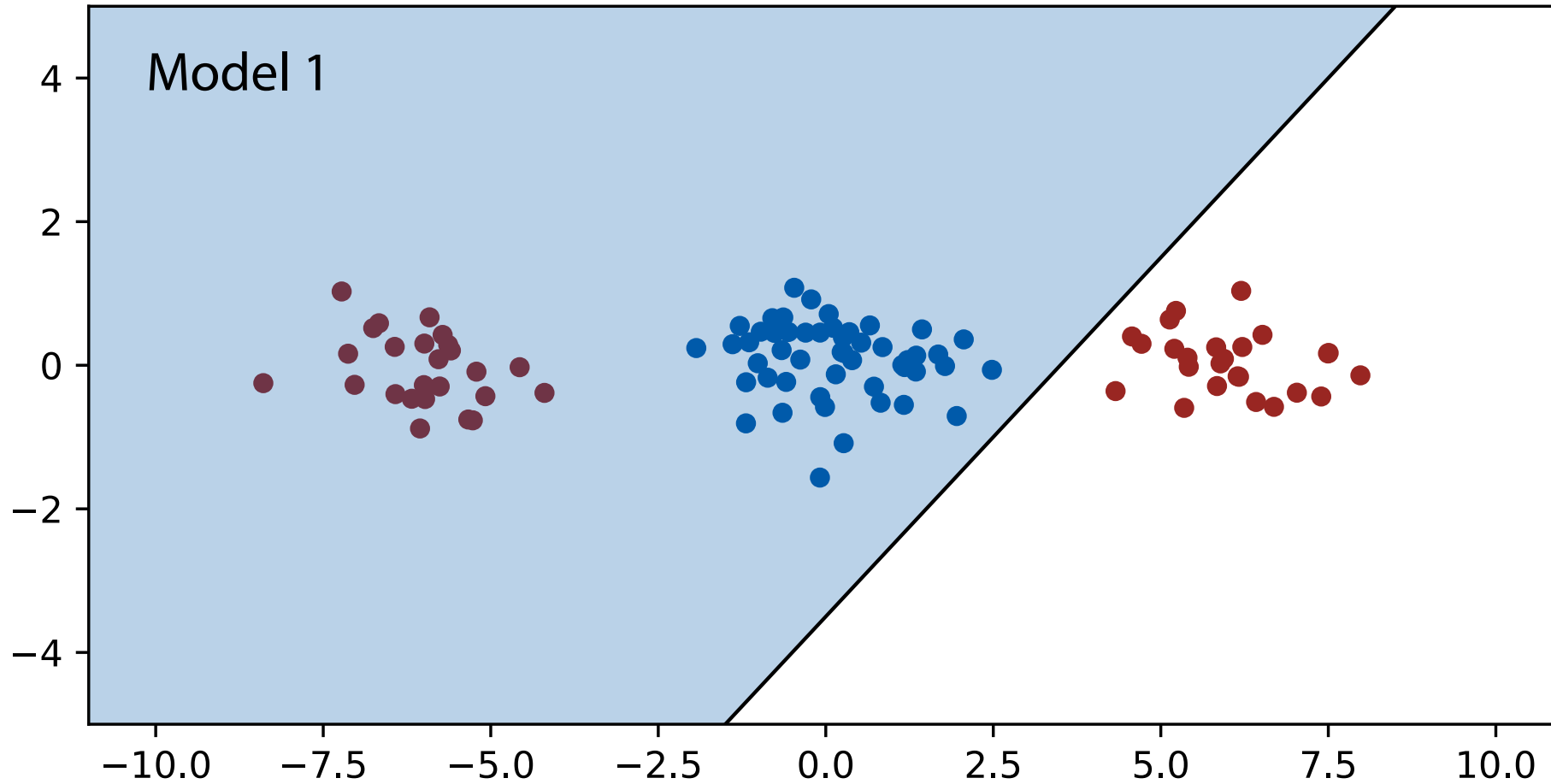
One-vs-rest classification scheme



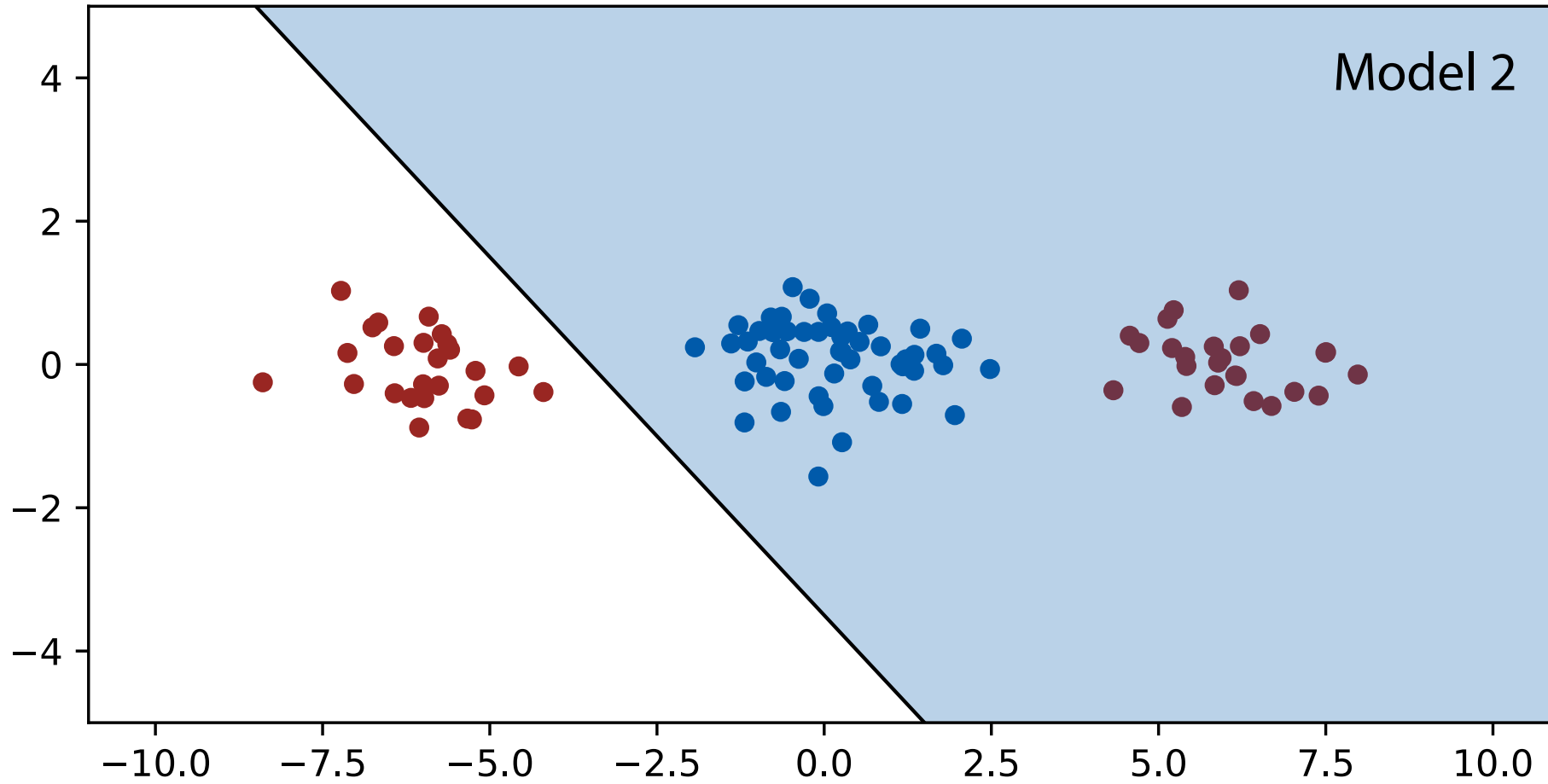
Increasing complexity of simple underfitting models



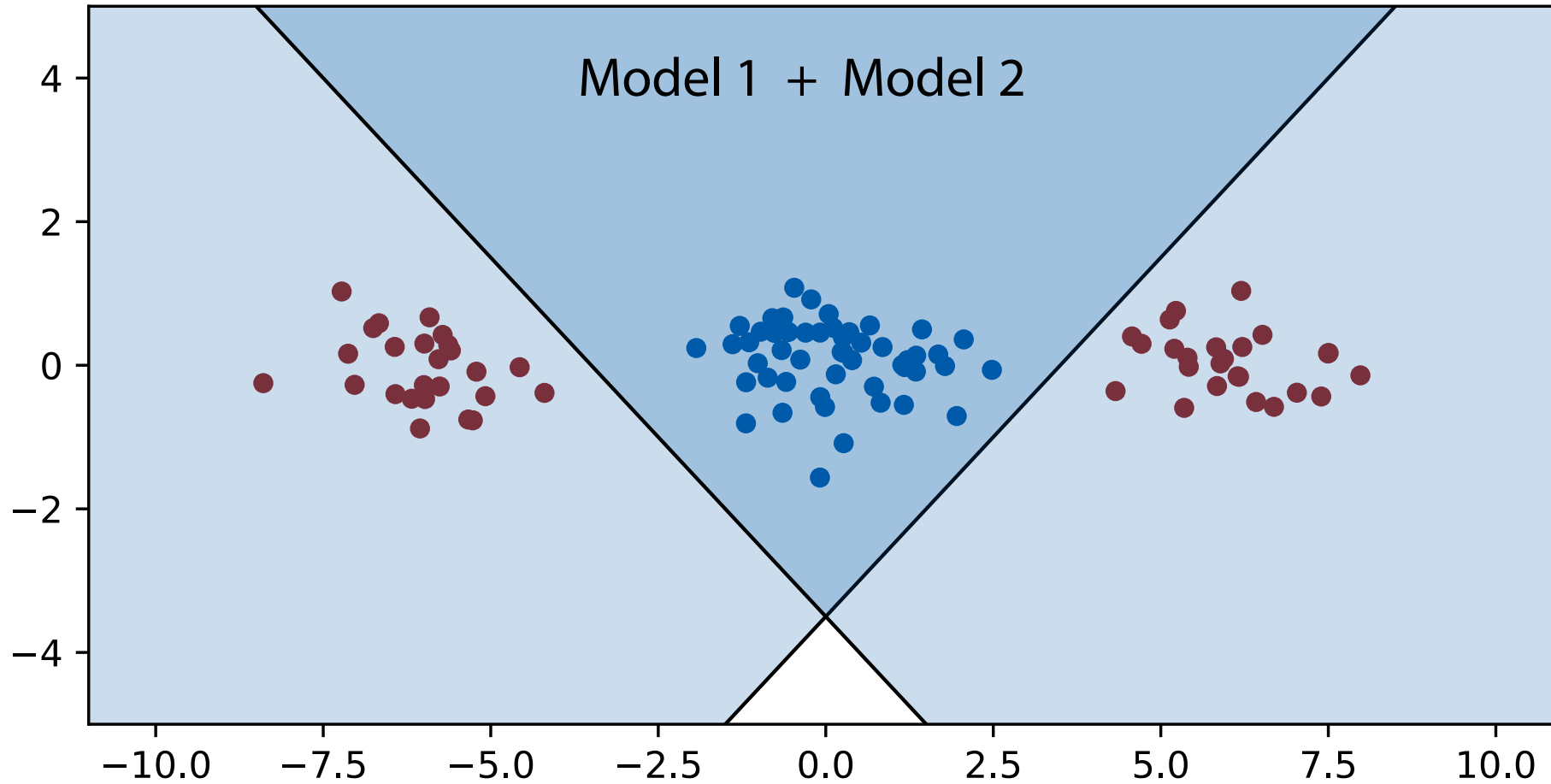
Increasing complexity of simple underfitting models



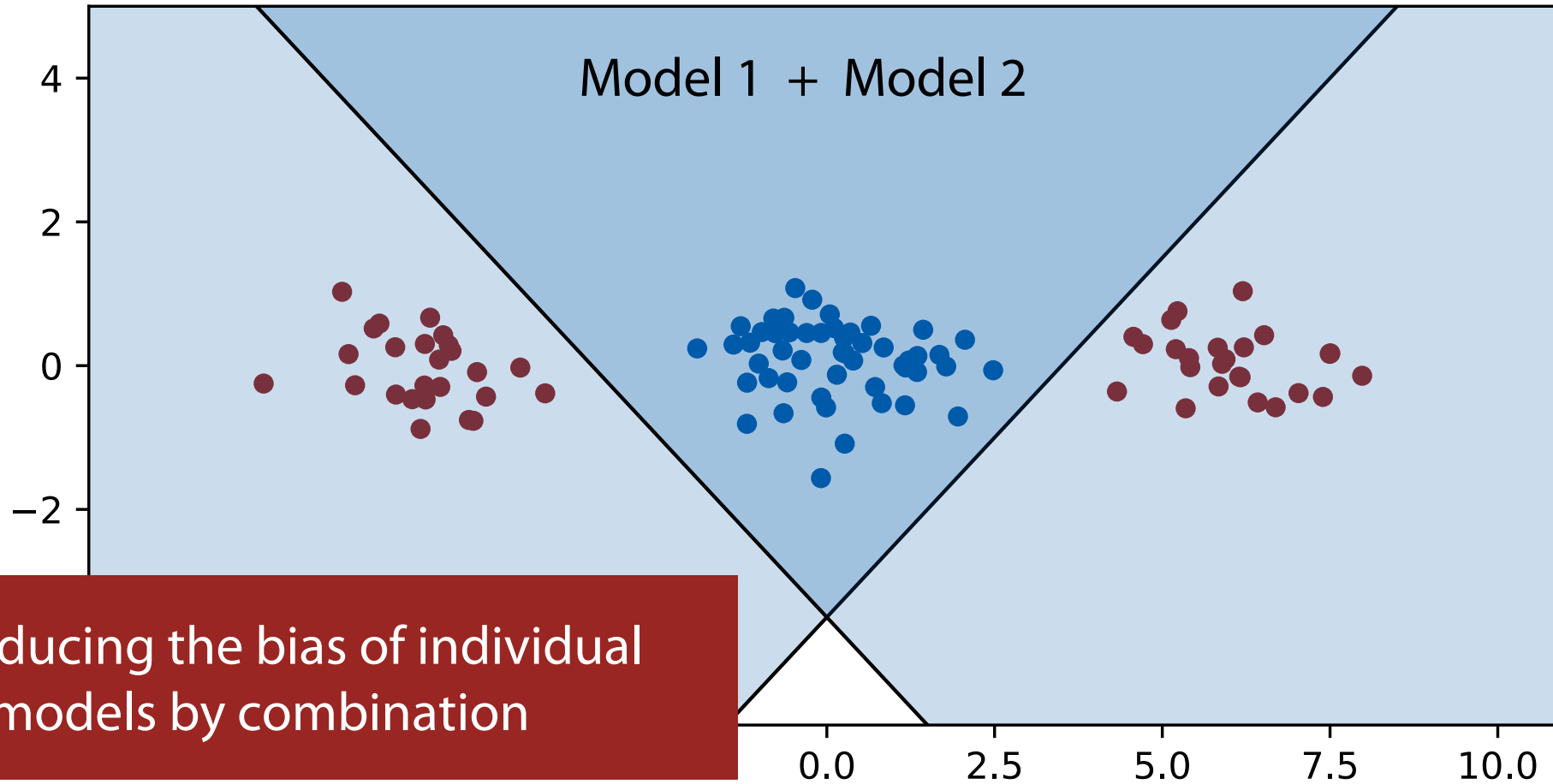
Increasing complexity of simple underfitting models



Increasing complexity of simple underfitting models



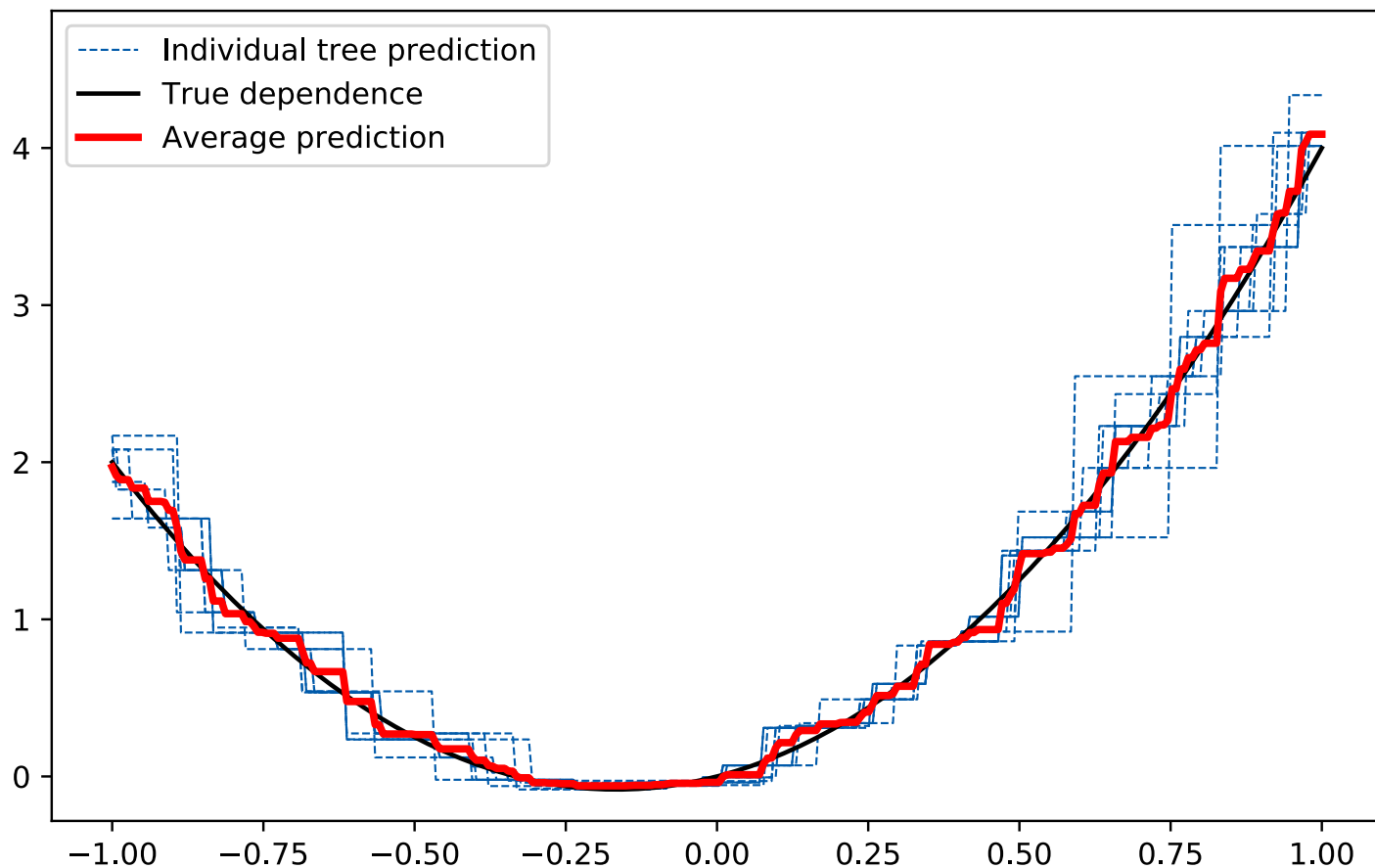
Increasing complexity of simple underfitting models



I.e. reducing the bias of individual models by combination

May increase variance

Reducing variance by averaging



- ▶ Take a set of overfitting (high-variance) models $\hat{f}_1(x), \dots, \hat{f}_M(x)$
 - E.g. decision trees trained on different training sets
- ▶ For regression – average their predictions:

$$F(x) = \frac{1}{M} \sum_{i=1}^M \hat{f}_i(x)$$

- ▶ For classification – majority voting

Ambiguity decomposition

Consider the following ensemble:

$$F(x) = \sum_i w_i f_i(x), \quad w_i \geq 0, \quad \sum_i w_i = 1$$

Then it's easy to show that:

$$\underbrace{(F(x) - y)^2}_{\text{Ensemble error}} = \underbrace{\sum_i w_i (f_i(x) - y)^2}_{\text{Base learner error}} - \underbrace{\sum_i w_i (f_i(x) - F(x))^2}_{\text{Ambiguity}}$$

Disagreement reduces the error!

[Ambiguity decomposition proof]

$$\begin{aligned} F(x) &= \sum_i w_i f_i(x), \quad w_i \geq 0, \quad \sum_i w_i = 1 \\ (F(x) - y)^2 &= \left(\sum_i w_i f_i(x) - y \right)^2 = \sum_i w_i f_i(x) \cdot F(x) - 2 \sum_i w_i f_i(x) \cdot y + \sum_i w_i y^2 \\ &= \sum_i w_i [f_i(x) \cdot F(x) - 2f_i(x) \cdot y + y^2] \\ &= \sum_i w_i [f_i^2(x) - 2f_i(x) \cdot y + y^2 - f_i^2(x) + 2f_i(x) \cdot F(x) - F^2(x) + F^2(x) - f_i(x) \cdot F(x)] \\ &= \sum_i w_i [(f_i(x) - y)^2 - (f_i(x) - F(x))^2 + F^2(x) - f_i(x) \cdot F(x)] \\ &= \sum_i w_i (f_i(x) - y)^2 - \sum_i w_i (f_i(x) - F(x))^2 \end{aligned}$$

Majority voting classifier error

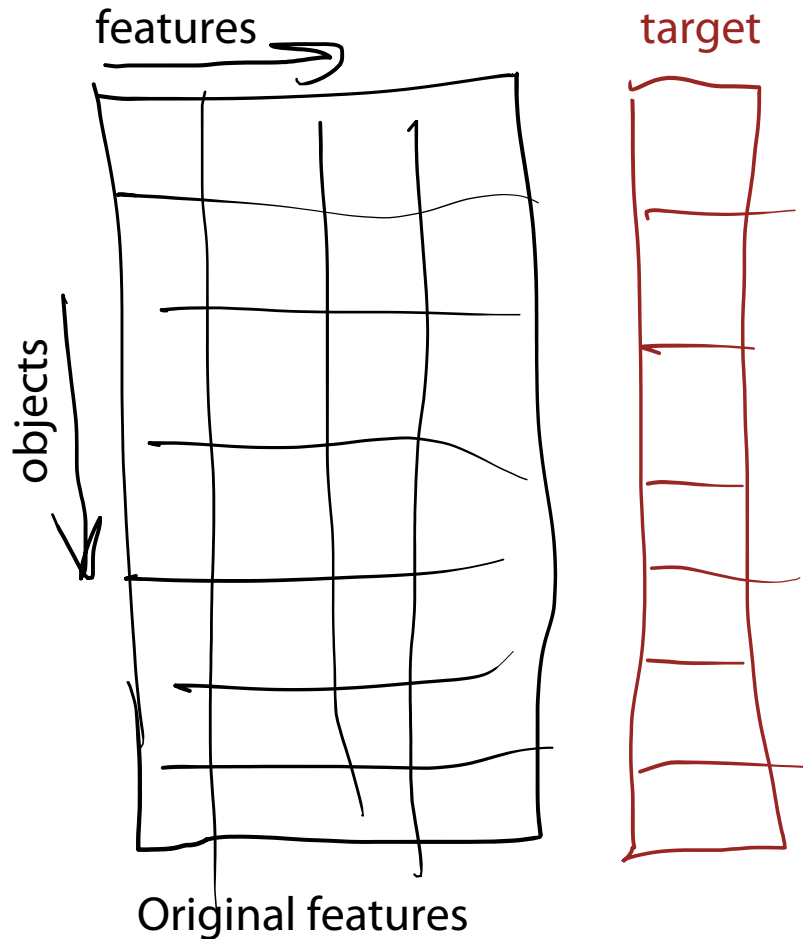
- ▶ Assume we have M classifiers with prediction error probability $p < \frac{1}{2}$ each
- ▶ Suppose the guesses are wrong or correct independently of each other
- ▶ Then major vote error probability $\rightarrow 0$ as $M \rightarrow +\infty$.

Stacking



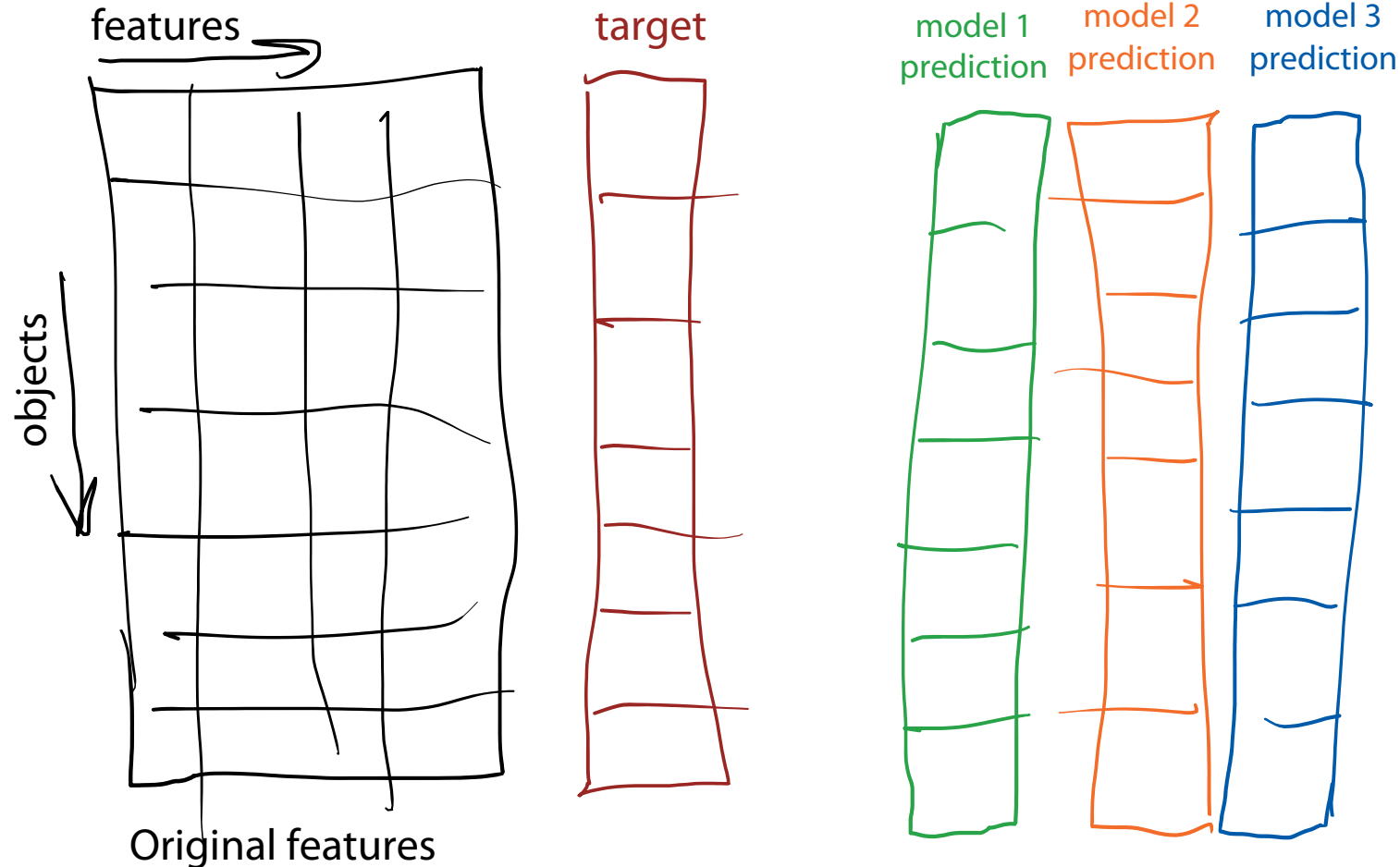
Stacking

- ▶ Using output of initial models as features for the aggregation model



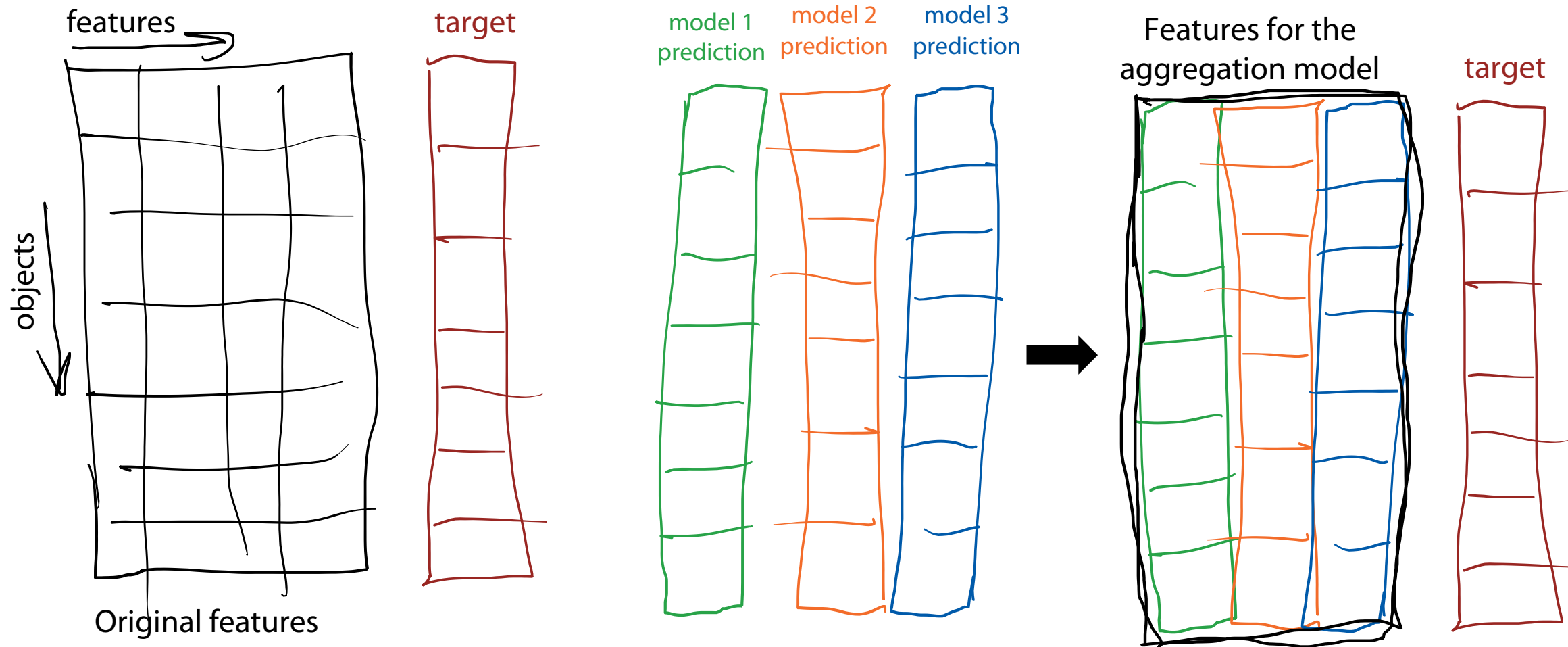
Stacking

- Using output of initial models as features for the aggregation model



Stacking

- Using output of initial models as features for the aggregation model



Stacking

- ▶ Using output of initial models as features for the aggregation model
- ▶ Easy to overfit if using the base models' predictions from the train data
- ▶ Solution: use cross-validated estimates

Bagging



Bagging

- ▶ Bagging = bootstrap aggregating
- ▶ Generate bootstrap samples (re-sample your data with replacement)
- ▶ Train independent base models on those samples
- ▶ Combine their predictions

- ▶ Example
 - Bagged decision trees
 - Random Forest (= bagged trees + feature subsampling)
 - Extra random trees (= Random Forest + randomized splits)

Boosting



Forward stagewise additive modeling (FSAM)

- ▶ Loss function: $L(f(x), y)$
- ▶ Base learners \widehat{f}_m
- ▶ Approximate the output as:

$$F_M(x) = \widehat{f}_0(x) + \sum_{m=1}^M \widehat{c}_m \cdot \widehat{f}_m(x)$$

- ▶ Do so in steps:
 - Start from 0, constant or just fit \widehat{f}_0 to data
 - At each step solve:

$$(\widehat{c}_m, \widehat{f}_m) = \operatorname{argmin}_{c, f} \left[\sum_{n=1}^N L(F_{m-1}(x_n) + c \cdot f(x_n), y_n) \right]$$

AdaBoost

- ▶ AdaBoost = FSAM with exponential loss

$$L(f(x), y) = \exp[-y \cdot f(x)]$$

$$y \in \{-1, +1\},$$

- and base learners being binary classifiers: $\widehat{f}_m(x) \in \{-1, +1\}$
- ▶ Minimization can be done analytically
 - if individual learners allow for weighted samples

AdaBoost

- ▶ Loss at step m :

$$\sum_{n=1}^N \exp[-y_n(F_{m-1}(x_n) + c \cdot f(x_n))]$$

AdaBoost

- Loss at step m :

$$\sum_{n=1}^N \exp[-y_n(F_{m-1}(x_n) + c \cdot f(x_n))]$$
$$= \sum_{n=1}^N \exp[-y_n \cdot F_{m-1}(x_n)] \cdot \exp[-y_n \cdot c \cdot f(x_n)] = \sum_{n=1}^N w_n \cdot \exp[-y_n \cdot c \cdot f(x_n)]$$

AdaBoost

- Loss at step m :

$$\begin{aligned} & \sum_{n=1}^N \exp[-y_n(F_{m-1}(x_n) + c \cdot f(x_n))] \\ &= \sum_{n=1}^N \exp[-y_n \cdot F_{m-1}(x_n)] \cdot \exp[-y_n \cdot c \cdot f(x_n)] = \sum_{n=1}^N w_n \cdot \exp[-y_n \cdot c \cdot f(x_n)] \\ &= \sum_{y_n=f(x_n)} w_n \cdot e^{-c} + \sum_{y_n \neq f(x_n)} w_n \cdot e^c \end{aligned}$$

AdaBoost

- Loss at step m :

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AdaBoost

- So at step m we optimize:

$$(\widehat{c}_m, \widehat{f}_m) = \operatorname{argmin}_{c, f} \left[\sum_{n=1}^N w_n \cdot e^{-c} + \sum_{y_n \neq f(x_n)} w_n \cdot (e^c - e^{-c}) \right]$$

$$w_n = \exp[-y_n \cdot F_{m-1}(x_n)]$$

- In other words, find \widehat{f}_m , s.t. $\sum_{\widehat{f}_m(x_n) \neq y_n} w_n$ is minimized
- Easy to show that for c :

$$c_m = \frac{1}{2} \ln \frac{\sum_{\widehat{f}_m(x_n)=y_i} w_n}{\sum_{\widehat{f}_m(x_n) \neq y_i} w_n}$$

AdaBoost

- So at step m we optimize:

$$(\widehat{c}_m, \widehat{f}_m) = \operatorname{argmin}_{c, f} \left[\sum_{n=1}^N w_n \cdot e^{-c} + \sum_{y_n \neq f(x_n)} w_n \cdot (e^c - e^{-c}) \right]$$

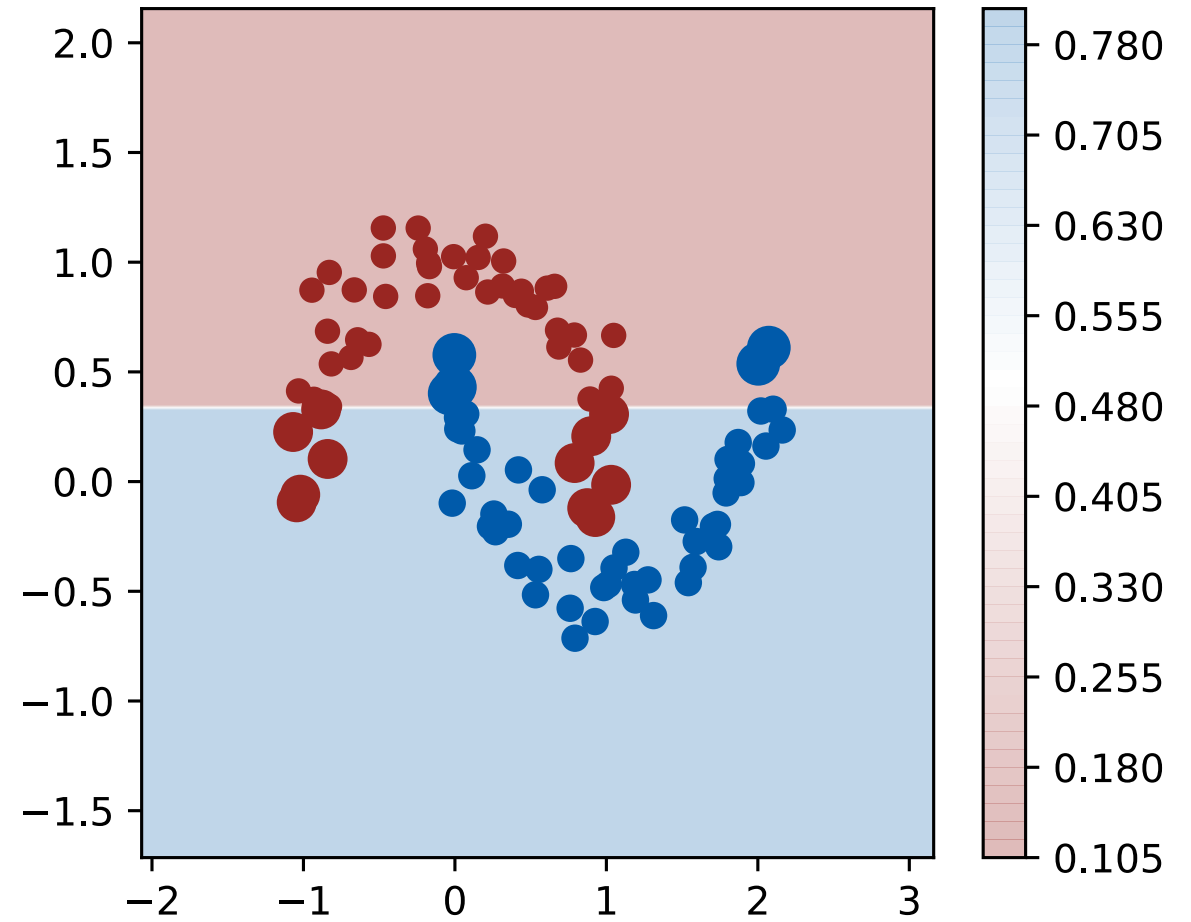
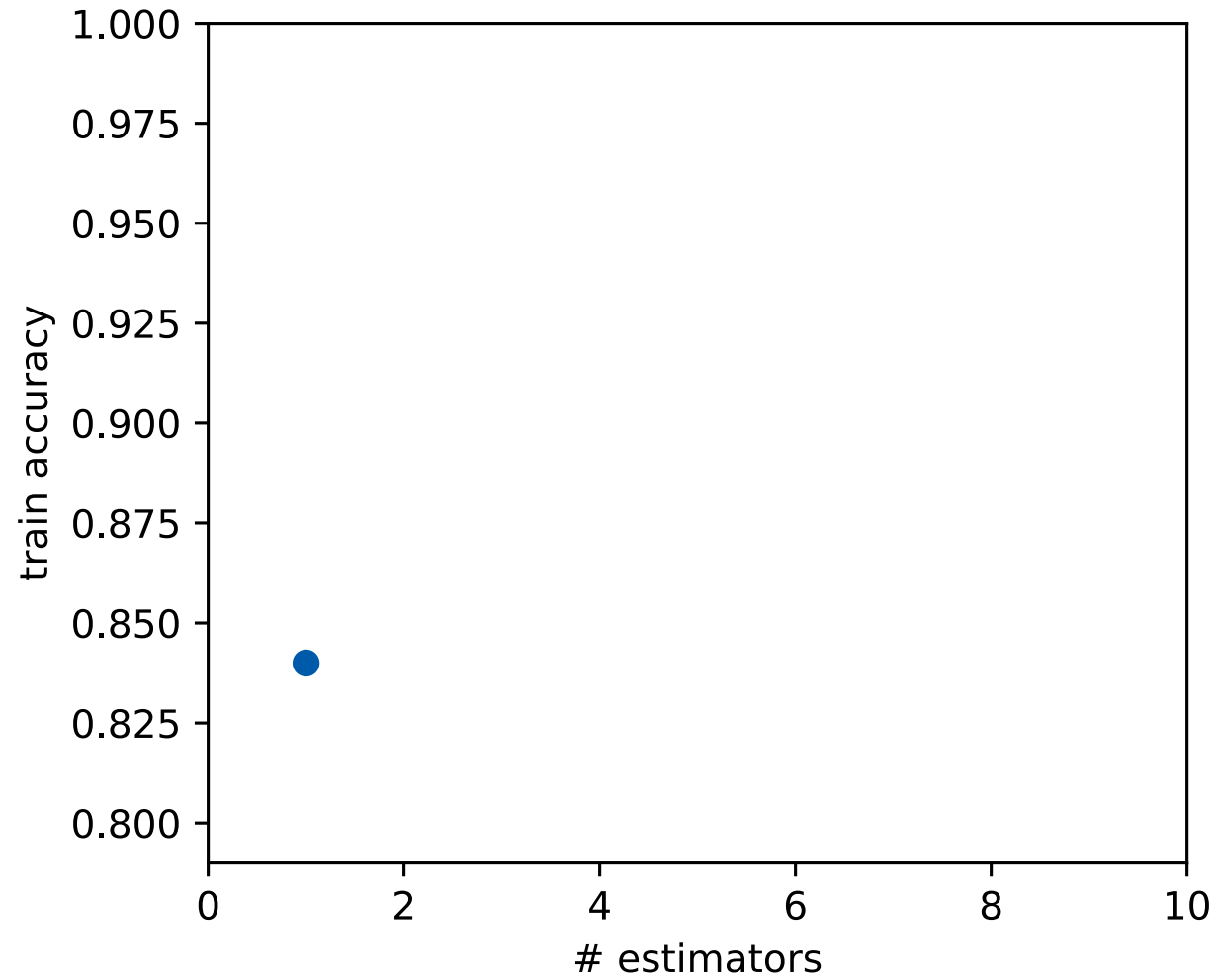
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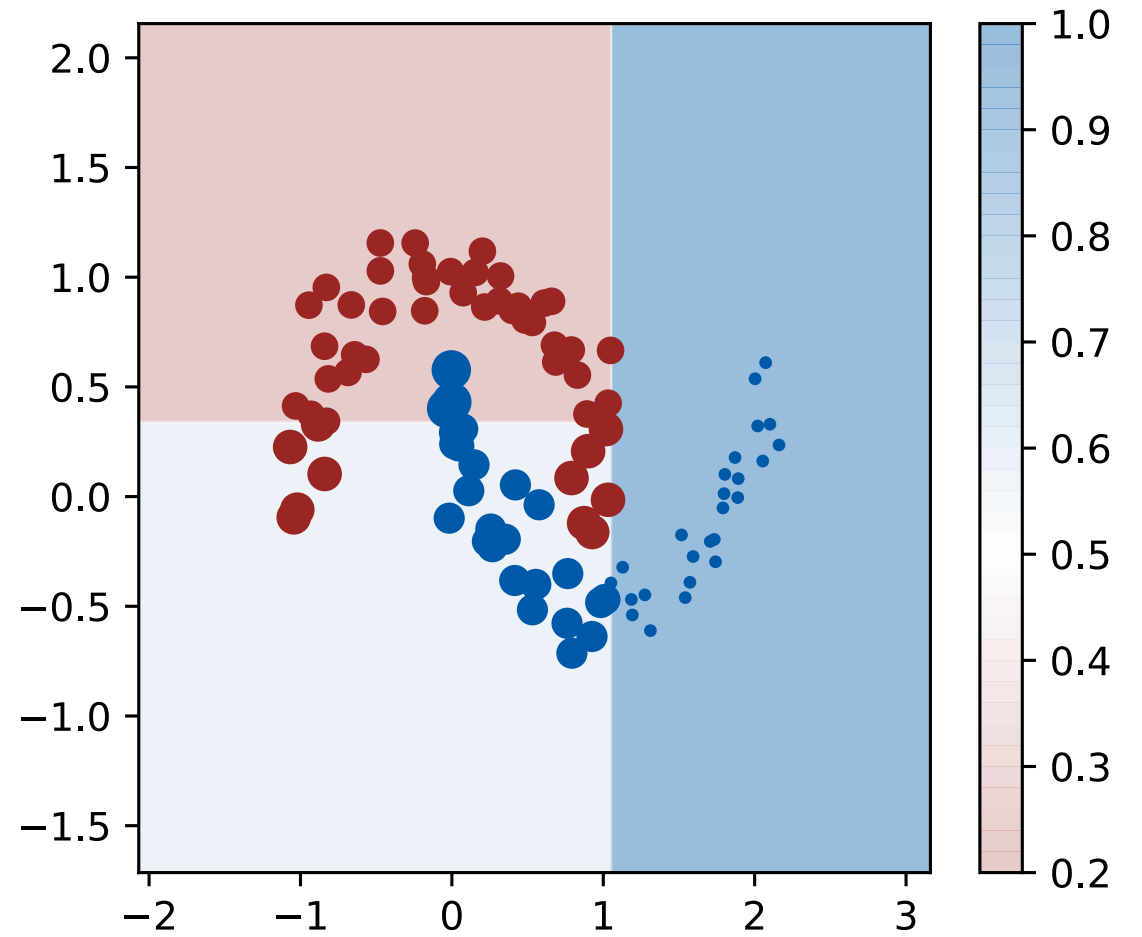
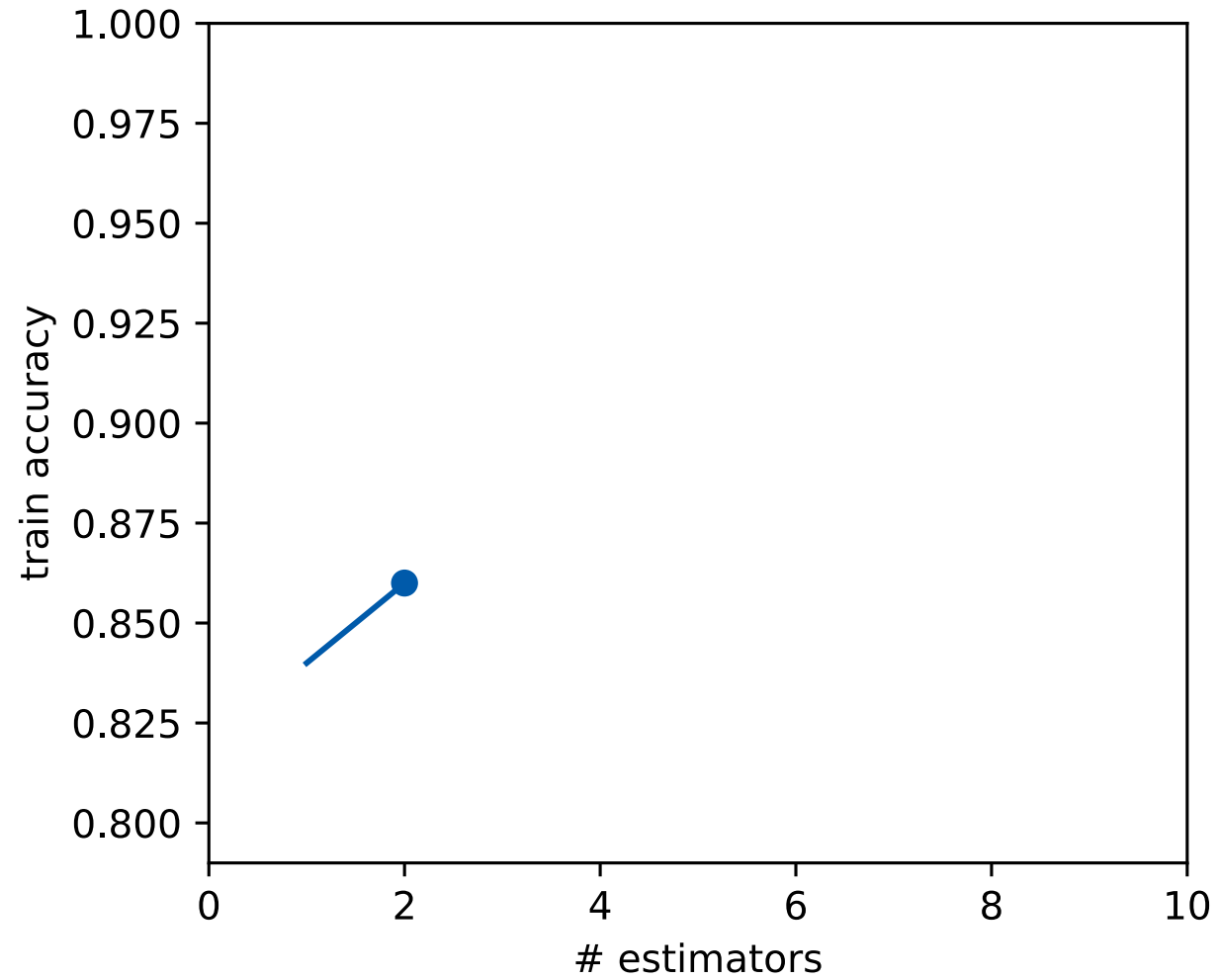
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**pay more attention to
objects predicted
wrongly**

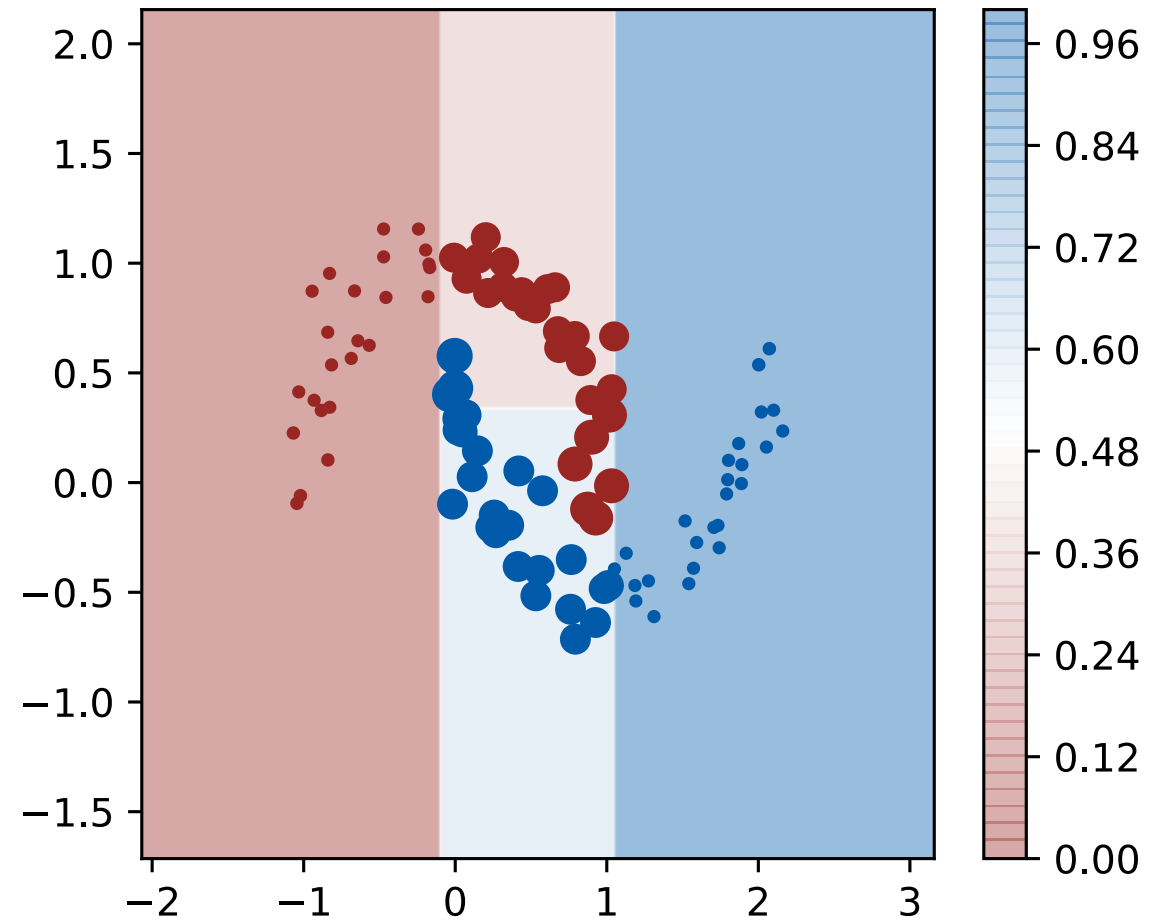
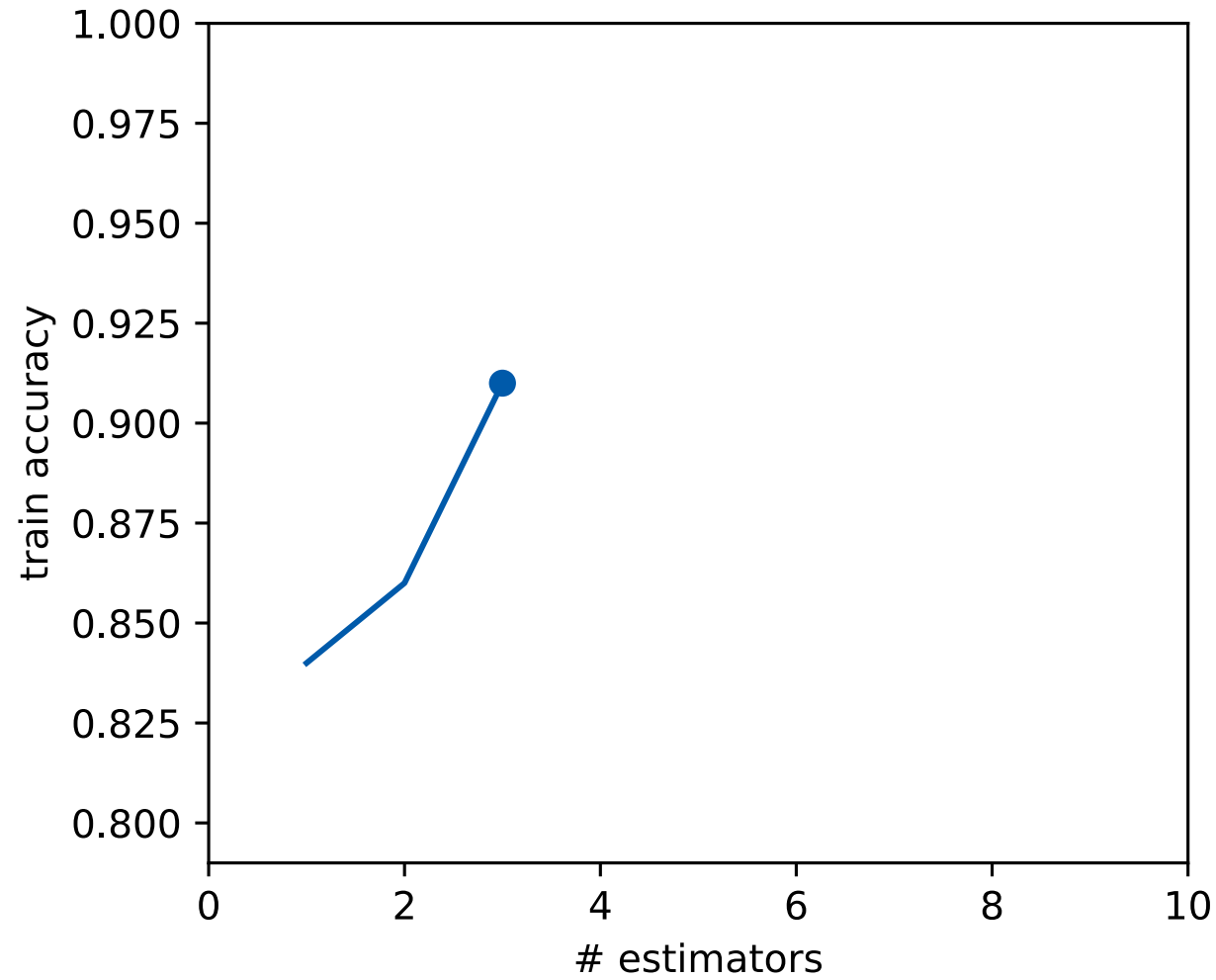
Example



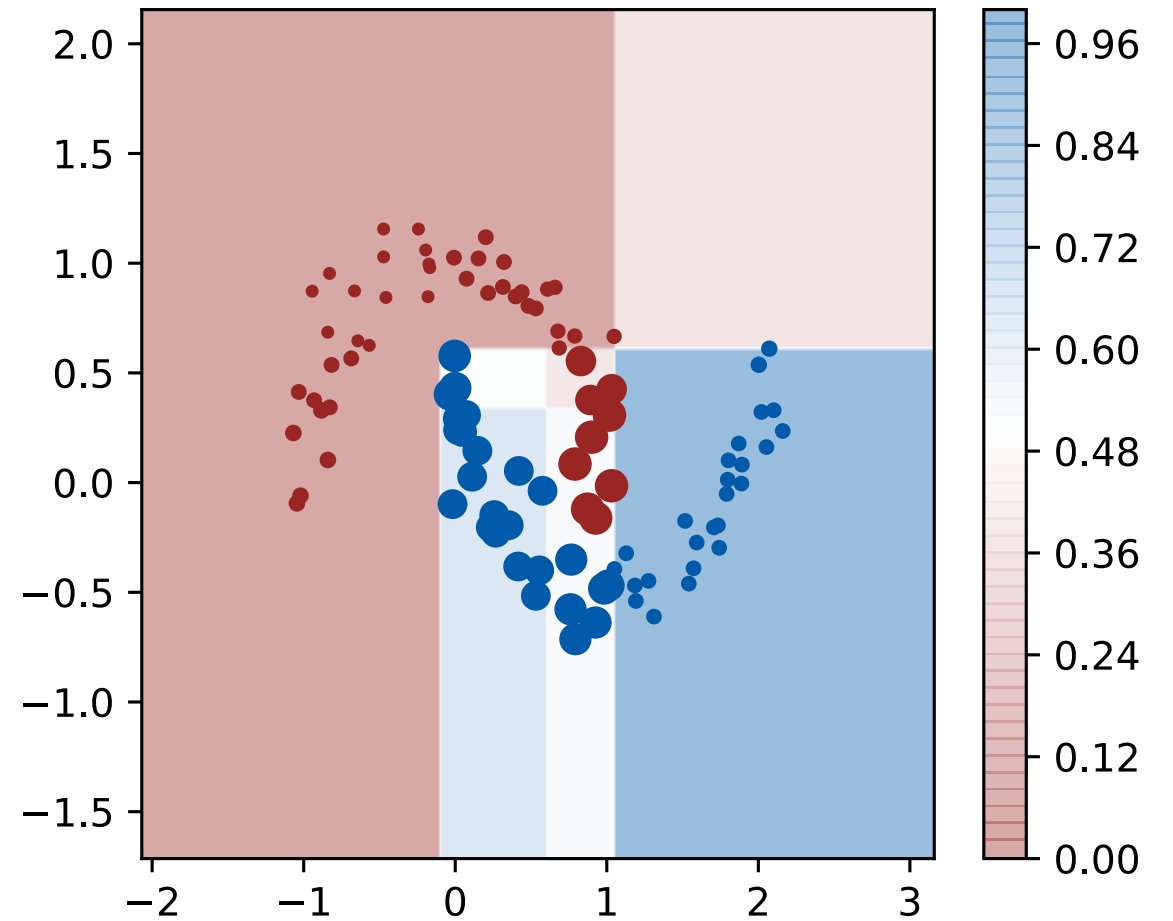
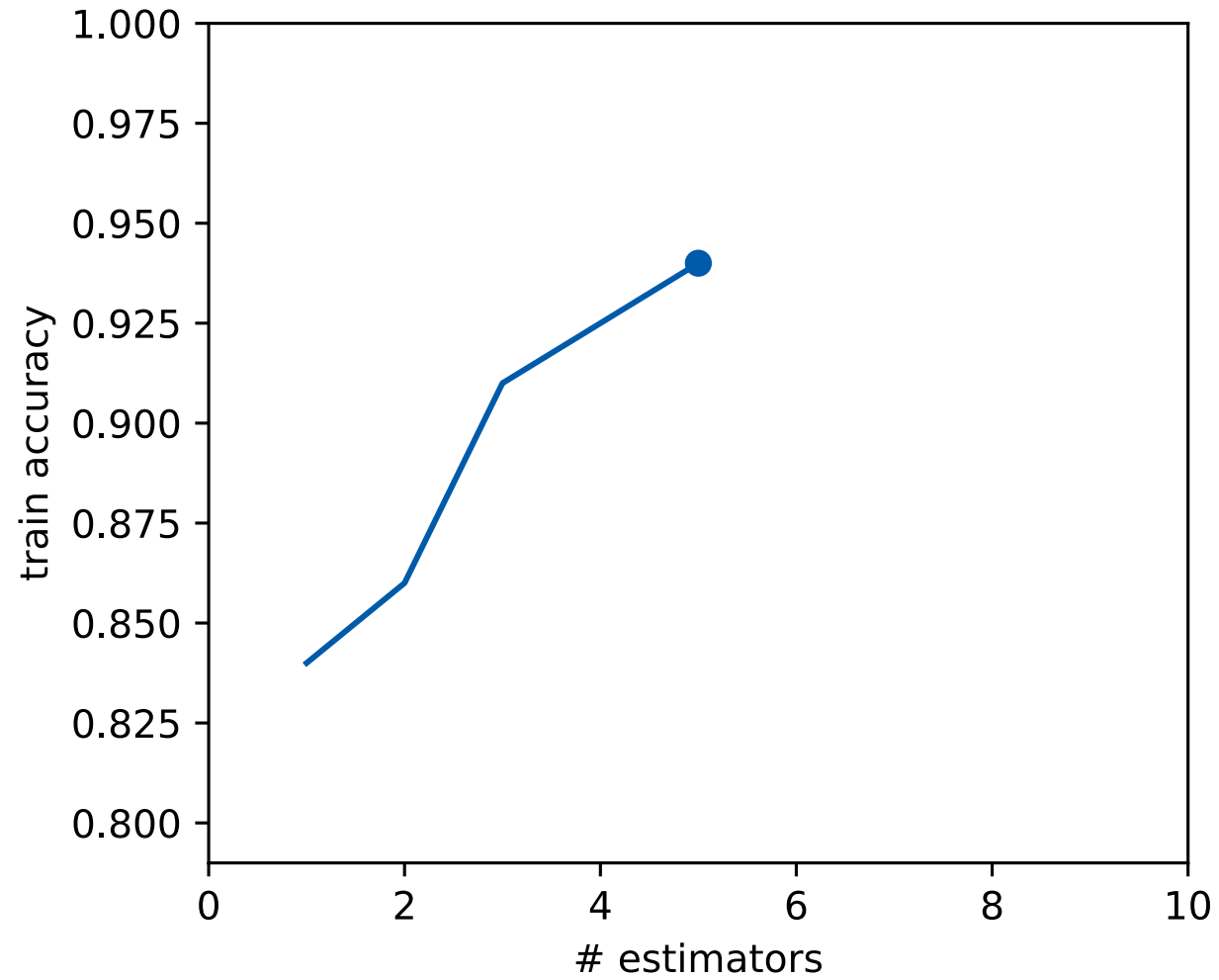
Example



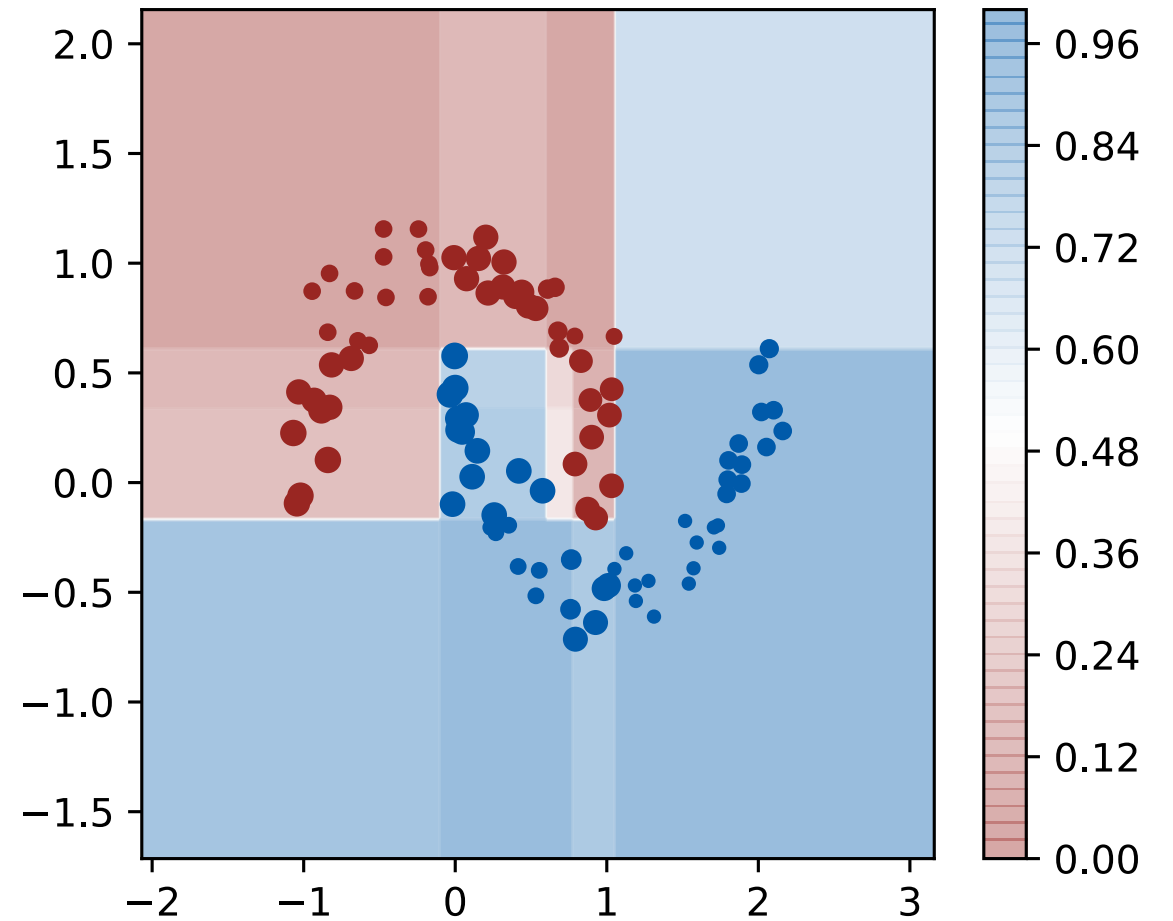
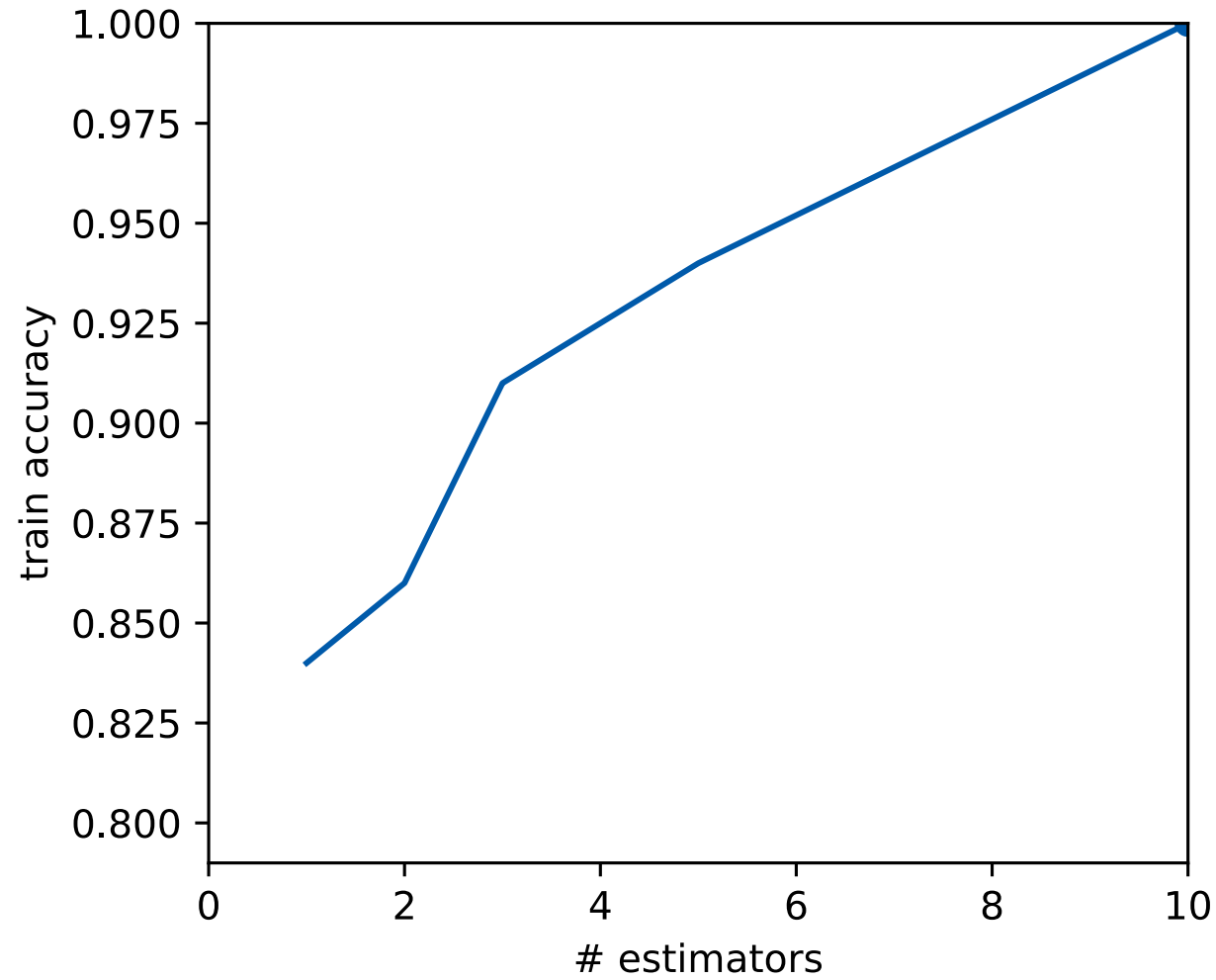
Example



Example



Example



Gradient Boosting

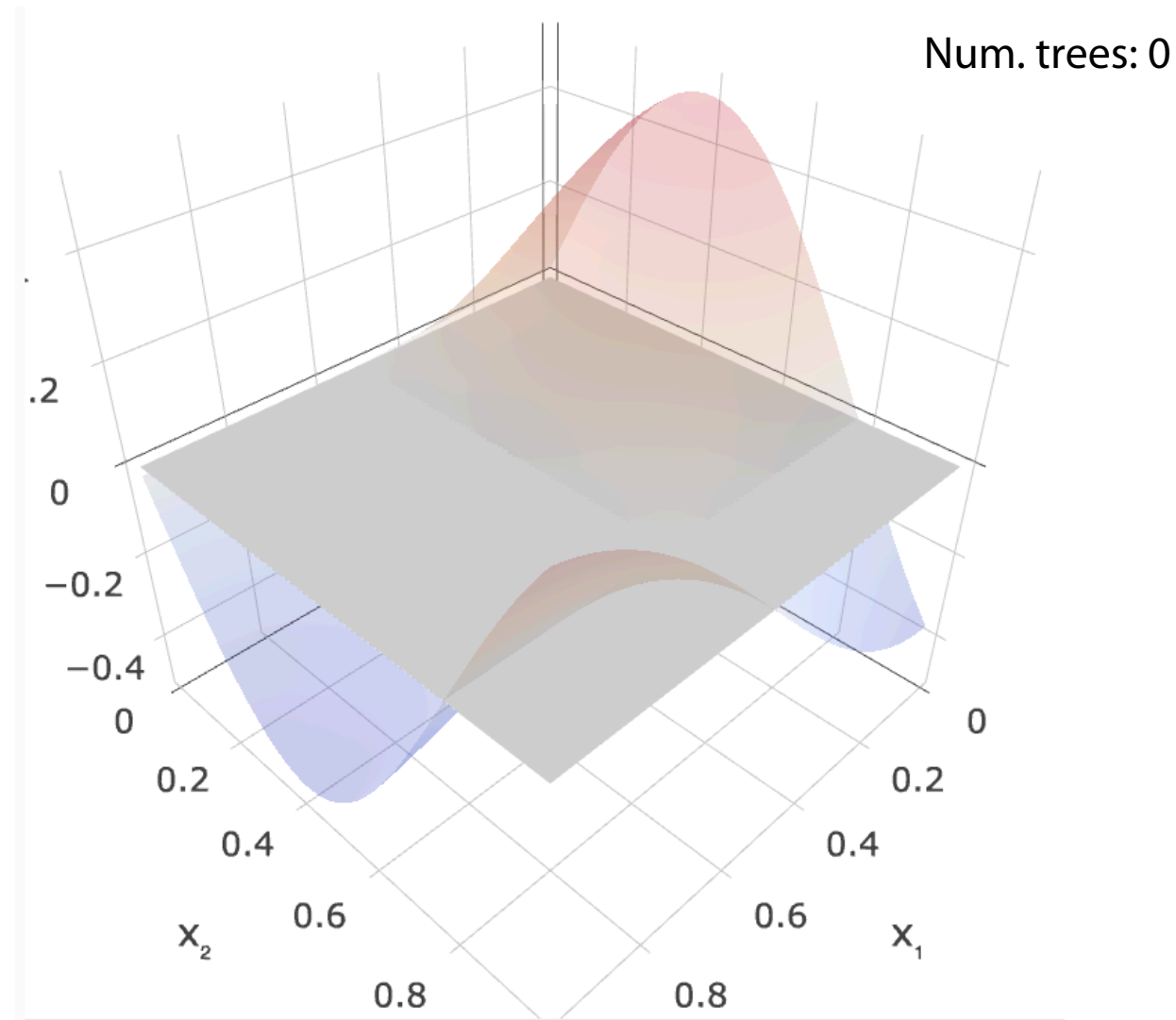
- ▶ FSAM minimization cannot be solved analytically for a general loss function
- ▶ Find approximation (linear):

$$L(F(x) + f(x), y) \approx L(F(x), y) + \frac{\partial L(F, y)}{\partial F} f(x)$$

- ▶ Gradient shows the direction of maximal increase \Rightarrow fit $f(x)$ to the negative of the gradient
- ▶ Then solve for c :

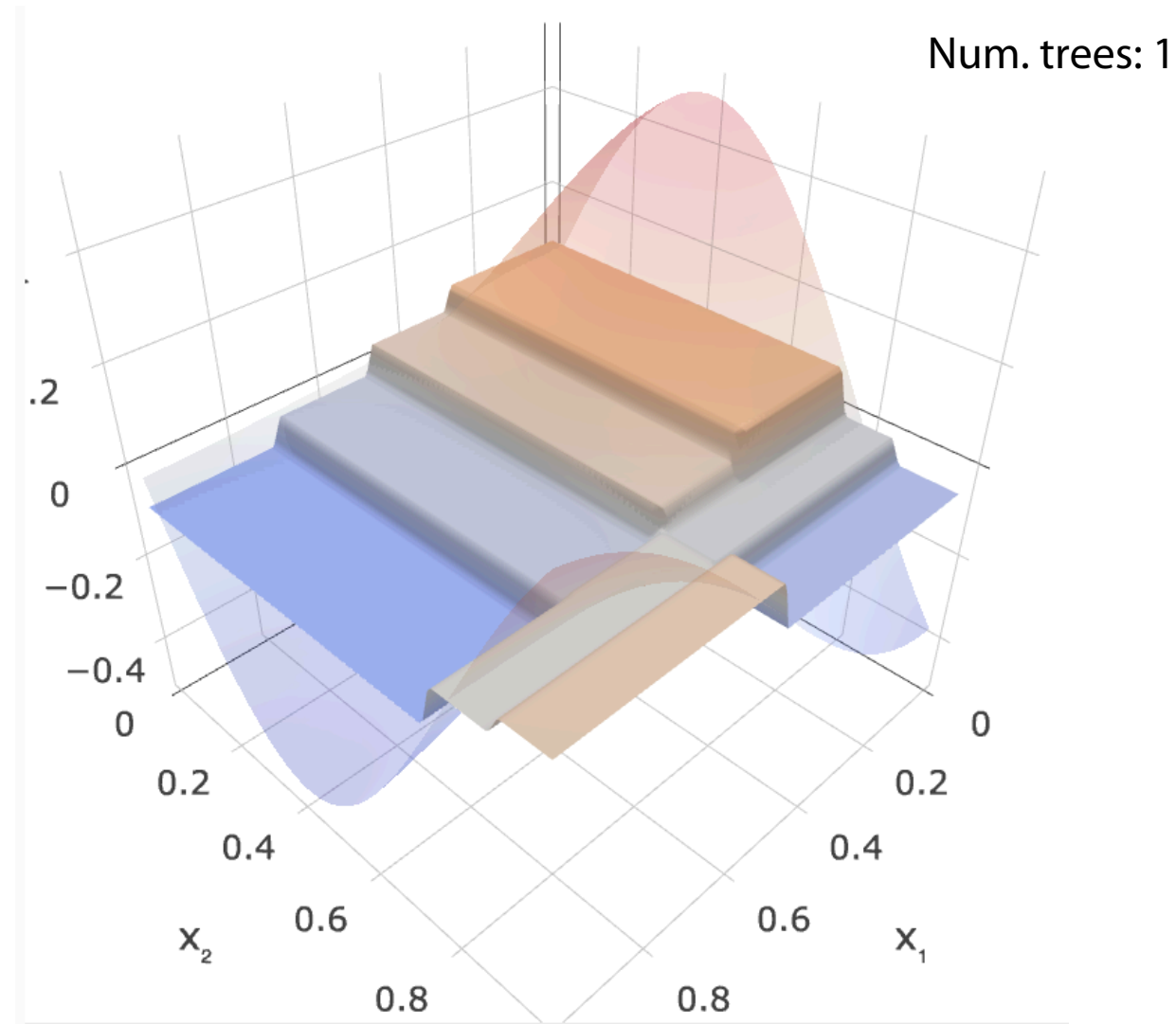
$$L(F(x) + c \cdot f(x), y) \rightarrow \min_c$$

Example



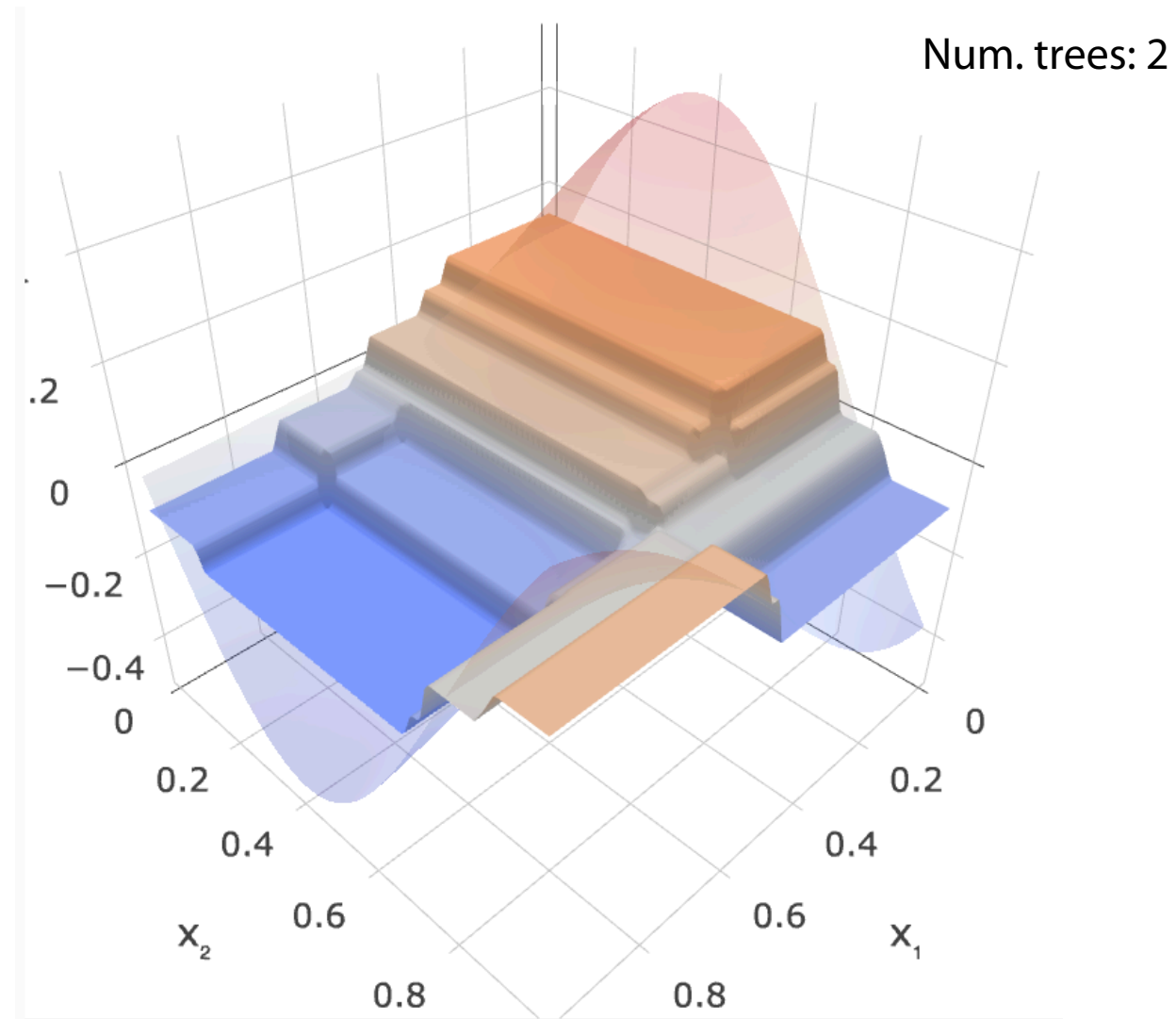
Nice demo: http://arogozhnikov.github.io/2016/06/24/gradient_boosting_explained.html

Example



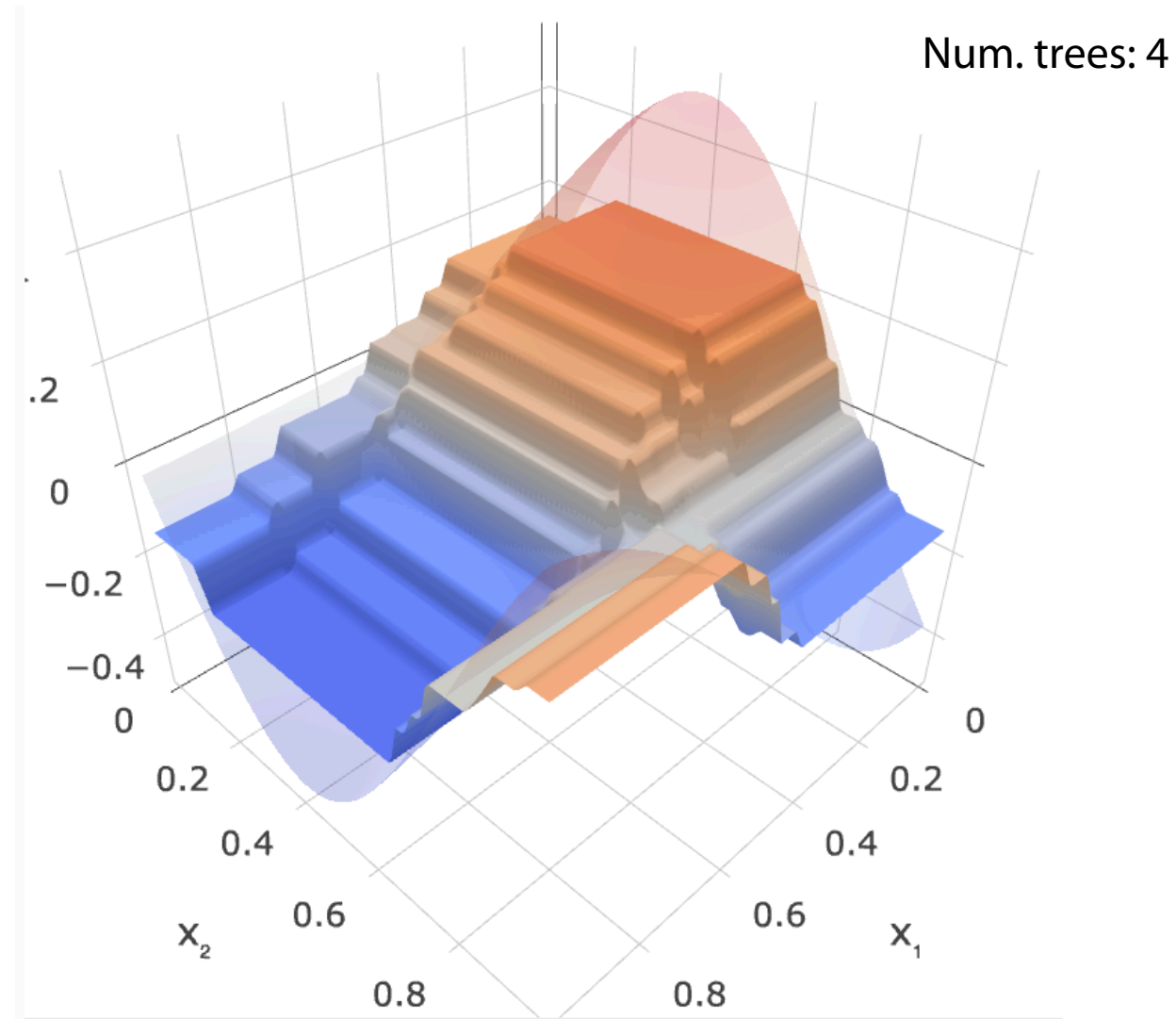
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Example



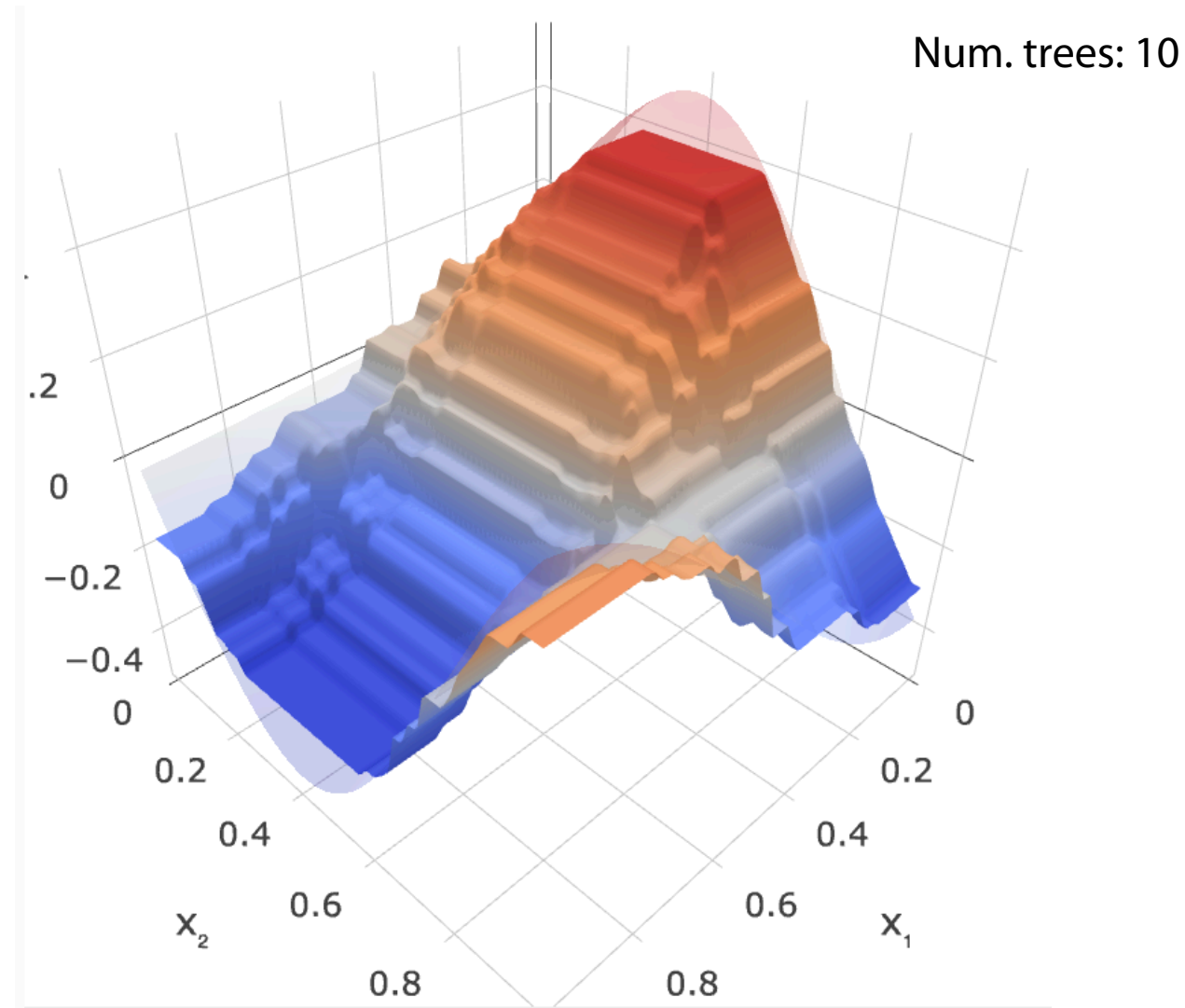
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Quadratic approximation

$$L(F(x) + f(x), y) \approx L(F(x), y) + \frac{\partial L(F, y)}{\partial F} f(x) + \frac{1}{2} \frac{\partial^2 L(F, y)}{\partial F^2} (f(x))^2$$

$$= \underbrace{\frac{1}{2} \frac{\partial^2 L(F, y)}{\partial F^2}}_{\text{sample weights}} \left(f(x) + \underbrace{\frac{\frac{\partial L(F, y)}{\partial F}}{\frac{\partial^2 L(F, y)}{\partial F^2}}}_{\text{negative of the fitting targets}} \right)^2 + \text{const}(f(x))$$

- See also: very nice explanation in the xgboost documentation:
 - <https://xgboost.readthedocs.io/en/latest/tutorials/model.html>

Summary

- ▶ Ensembling may allow to reduce variance and/or bias of the base learners
- ▶ Averaging the prediction of **independent** high-variance models reduces the variance
- ▶ With bagging, the base learners are made (quasi-) independent using bootstrapping
 - Can be done in parallel
- ▶ With boosting, the base learners are built in sequence, each next one trying to improve upon the mistakes of the previous steps
 - One of the most powerful classes of models
- ▶ Question to you: does it make sense to boost linear regression?

Thank you!



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hse_lambda

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