

Boost

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1 Bagging

random sampling data sets to train models, resampling to attain different training data sets.

2 AdaBoost

AdaBoost algorithm : linear combination of weak classifiers. revise data sets' weights

$$f(x) = \sum_{m=1}^M a_m G_m(x)$$

2.1

learn classifiers each iteration.

2.2

higher wrong data, higher less wrong-rate classifier

2.3

forth algorithm.

$$(p_m, y_m) = \underset{p, y}{\operatorname{argmin}} \sum_{i=1}^n L(y_i, f_{m-1}(x_i) + pb(x_i; y))$$