

$$y = mx + b + \epsilon_1$$

$\sum (m^2 + b^2)$ ↙ ↗

$$\epsilon_1 = Fx + Z + \epsilon_2$$

$\sum (F^2 + Z^2)$

$$\epsilon_2 = Ax + D + \epsilon_3$$

$\sum (A^2 + D^2)$

Gradient
Boosting
Mechanism

$$y = \cancel{mx + b} + \cancel{Fx + Z} + \cancel{Ax + D} + \epsilon_3$$

↓

	Bagging	Boosting
Objective	Prevent Overfitting Reduce Variance	Improve Accuracy
Base Learners	Independent models <u>Decision Tree</u>	Weak learner Decision Tree
Training Process	Parallel training	Sequential training
Sample Selection	<u>Random Sampling</u>	weighted sampling based on errors
Predictions	Voting - Classification Average - Regression	Weighted sum of base learners
Weighting of Data	All datapoints are equal weight	Data points have different weights
Resampling	Bootstrap sampling	NO
Example	Random Forest	AdaBoost Gradient Boost GBM Xgboost

Limitations

Does not learn from mistake

More space utilization

May not perform well in Unbalanced sets

less interpretable due of Multiple models

Sequential training can be slow

More complex due to tuning

Hyperparameters

sensitive to noisy data and outliers

Handling outliers

Robust

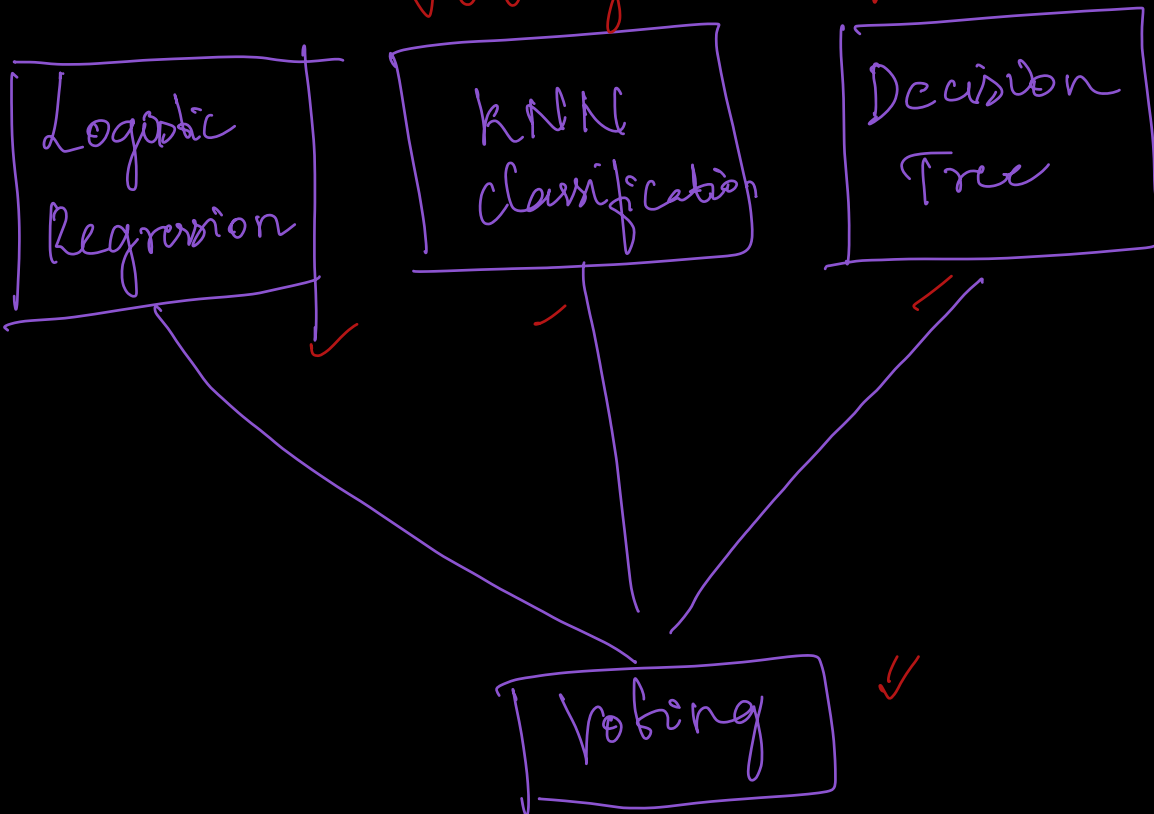
Sensitive

Advanced Ensemble Technique

Combining weak learners to become strong learners

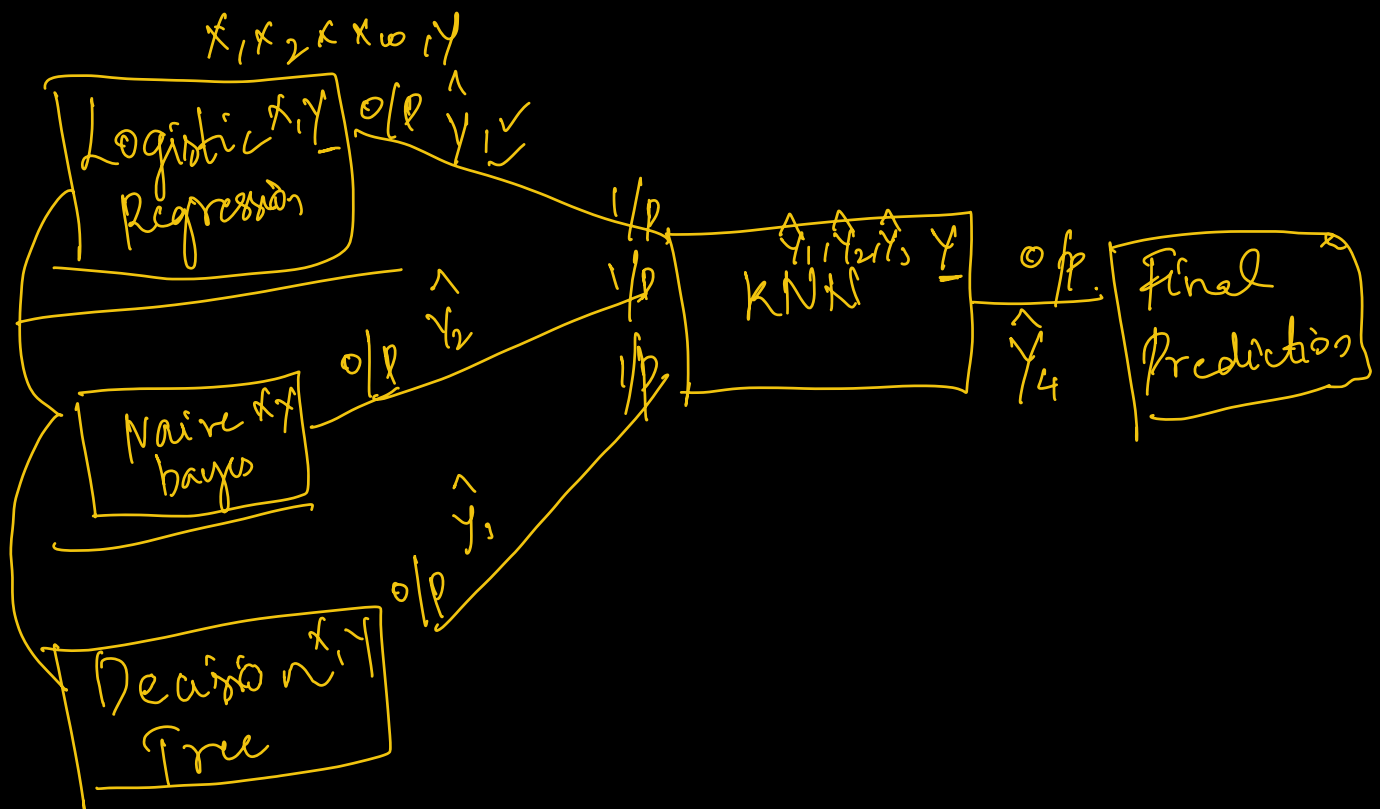
Combining strong learners to become even more stronger

Voting Classification



x_1	x_2	x_3	Target y	Logistic ^② \hat{y}_1	KNN ^③ \hat{y}_2	Decision ^② \hat{y}_3	Voting
1	1	1	1	1	1	0	1
1	0	1	0	0	1	0	0
1	1	0	0	0	1	0	0
1	0	0	0	0	1	0	0
1	1	1	1	1	1	1	1
1	1	0	1	1	1	1	1
1	0	1	0	0	1	0	0
1	1	1	1	1	1	1	1

Stacking Technique



X

Y

1
0
1
0
1
1
0
1

(X1) ✓
Logistic ② ✓

1
0
0
0
1
1
1
1

(X2) ✓
Naive ③

1
1
1
1
1
1
1
1

(X3) ✓
Decision tree ④

0
0
0
1
1
1
1
1

Stacking
KNN ① ✓

1
0
1
0
1
1
0
1