CIS 606 Machine Learning

Lecture 14

AdaBoost

Lecturers: Wei Lee Woon and Zeyar Aung

Original Scoure:

http://informatik.unibas.ch/lehre/ws05/cs232/_Folien/08_AdaBoost.pdf

AdaBoost

Slides modified from: MLSS'03: Gunnar Rätsch,
Introduction to Boosting

http://www.boosting.org

AdaBoost: Agenda

- Idea AdaBoost
  (**Ada**ptive **Boost**ing, R. Scharpire, Y. Freund, ICML, 1996):

  – Combine many low-accuracy classifiers (weak learners) to create a high-accuracy classifier (strong learners)

AdaBoost: Introduction

- Example: 2 classes of apples

The World:

Data: $\{(\underline{x}_n, y_n)\}_{n=1}^{N}, \quad \underline{x}_n \in \mathbb{R}^d, \quad y_n \in \{\pm 1\}$

Unknown target function: $y = f(\underline{x})$ $(or\ y \sim P(y \mid \underline{x}))$

Unknown distribution: $\underline{x} \sim p(\underline{x})$

Objective: Given new $\underline{x}$, predict y

Problem: $P(\underline{x}, y)$ **is unknown!**

AdaBoost: Introduction

5

The Model:

- Hypothesis class: $\mathcal{H} = \{h \mid h : \mathbb{R}^d \to \{\pm 1\}\}$
- Loss: $l\big(y,\ h(\underline{x})\big)$ (e.g. $\mathbf{I}[y \neq h(\underline{x})]$)

- Objective: Minimize the true (expected) loss – (“generalization error”)

$$h^* = \min_{h \in \mathcal{H}} L(h) \text{ with } \boxed{L(h) := \mathbf{E}_{\mathbb{X}\times\mathbb{Y}}\ l\big(\mathbb{Y},\ h(\mathbb{X})\big)}$$

- Problem: Only a data sample is available, $P(\underline{x}, y)$ is unknown!

- Solution: Find empirical minimizer $\hat{h}_N = \min_{h \in \mathcal{H}} \frac{1}{N} \sum_{n=1}^{N} l\big(y_n,\ h(\underline{x}_n)\big)$

How can we efficiently construct complex hypotheses with small generalization errors?

AdaBoost: Frame work

6

Algorithm

Idea:

- Simple Hypotheses are not perfect!
- Hypotheses combination ➔ increased accuracy

Problems:

- How to generate different hypotheses?
- How to combine them?

Method:

- Compute distribution $d_1, \ldots, d_N$ on examples
- Find hypothesis on the weighted training sample $(\underline{x}_1, y_1, d_1), \ldots, (\underline{x}_N, y_N, d_N)$
- Combine hypotheses $h_1, h_2, \ldots$ linearly:

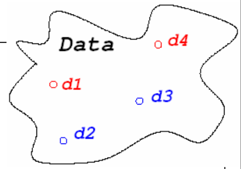
$$f = \sum_{t=1}^{T} \alpha_t h_t$$

7

AdaBoost: Frame work

Input: N examples $\{(\underline{x}_1, y_1), \ldots, (\underline{x}_N, y_N)\}$,
L a learning algorithm generating hypothesis $h_t(\underline{x})$ (classifiers)
T maxNumber of hypotheses in the ensemble

Initialize: d_n weigth of example n ($\underline{d}$ is a distribution with $1=\sum_{n=1}^{N} d_n^{(t)}$)
$d_n^{(1)} = 1/N$ for all $n = 1, \ldots, N$



Do for $t = 1, \ldots, T$,

1. Train base learner according to example distribution $\underline{d}^{(t)}$ and obtain hypothesis $h_t : \underline{x} \mapsto \{\pm 1\}$.
2. compute weighted error $\varepsilon_t = \sum_{n=1}^{N} d_n^{(t)}\, \mathbf{I}(y_n \neq h_t(\underline{x}_n))$
3. compute hypothesis weight $\alpha_t = \frac{1}{2} \ln \frac{1-\varepsilon_t}{\varepsilon_t}$
4. update example distribution $d_n^{(t+1)} = d_n^{(t)} \exp\left(-\alpha_t y_n h_t(\underline{x}_n)\right) / Z_t$

Z_t is a normalization factor

Output: final hypothesis $\boxed{f_{Ens}(\underline{x}) = \sum_{t=1}^{T} \alpha_t h_t(\underline{x})}$

8

AdaBoost: Decision Stumps

- A family of weak learners,

  e.g. Decision stump:

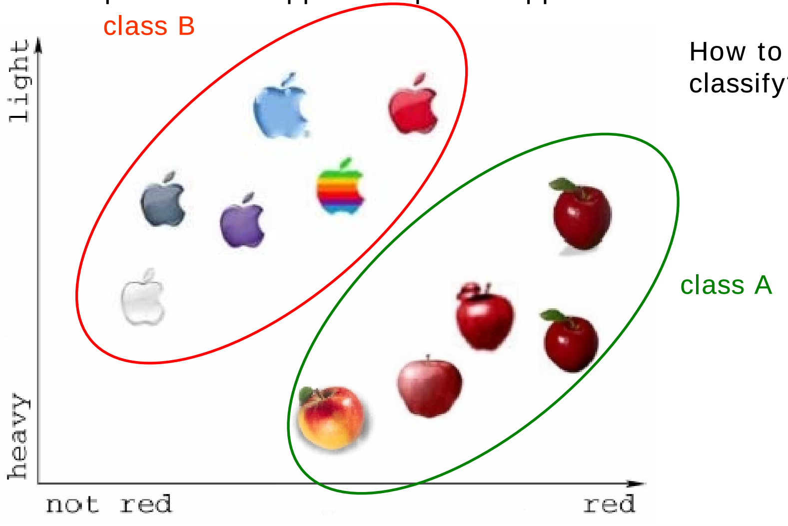
  – can perform a single test on a single attribute with threshold Θ .

  – parameterize all decision stumps as follows:

$$f^j(\underline{x};\theta) = \begin{cases} 1 & \text{if } x_j > \theta \\ -1 & \text{else} \end{cases} \quad , \quad j = 1, \ldots, d$$

AdaBoost: Example

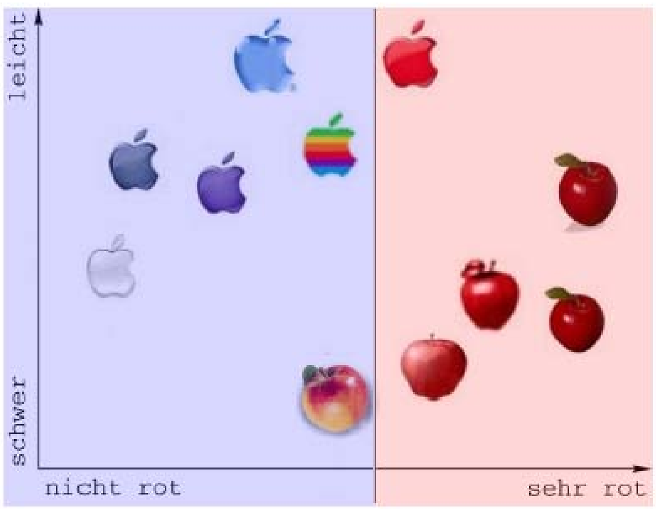
- Example: natural apples vs. plastic apples



How to classify?

AdaBoost

- Example: natural apples vs. plastic apples

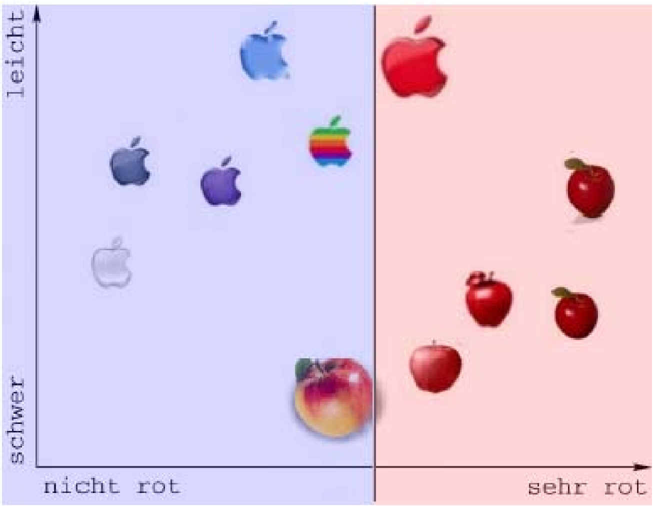


1st hypothesis

Weak classifier (cuts on coordinate axes)

AdaBoost

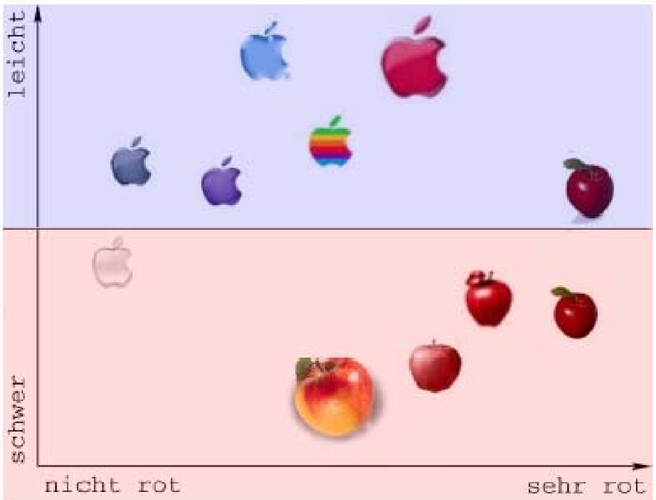
- Example:



Recomputing weightings of the training patterns

AdaBoost

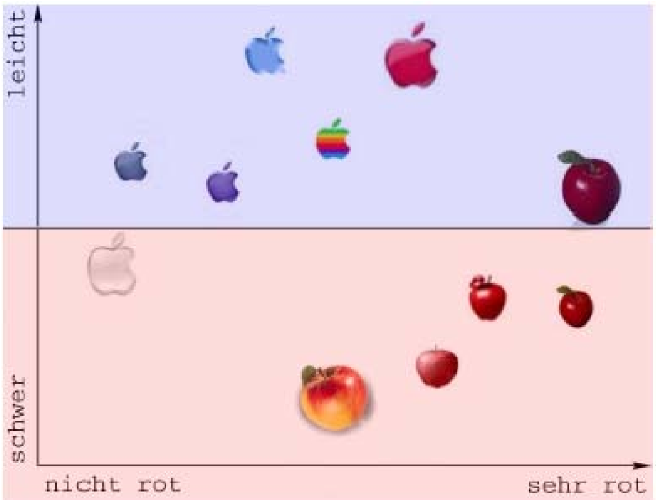
- Example:



2nd hypothesis

AdaBoost

- Example:



Recompute weighting

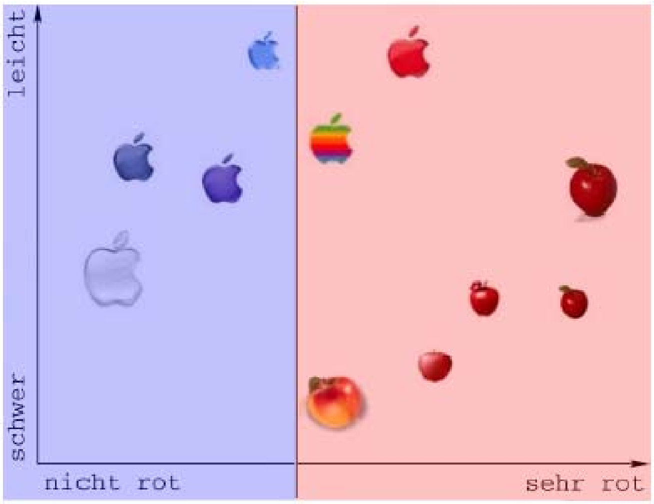
AdaBoost

- Example:

3rd hypothesis

AdaBoost

- Example:

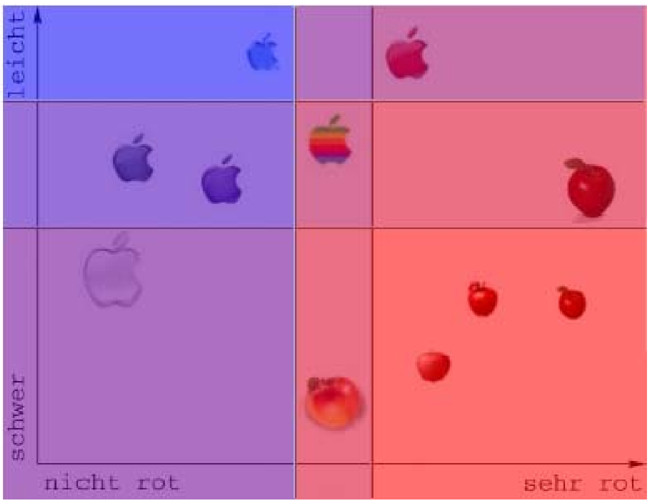


Recompute weighting

4^{th} hypothesis

AdaBoost

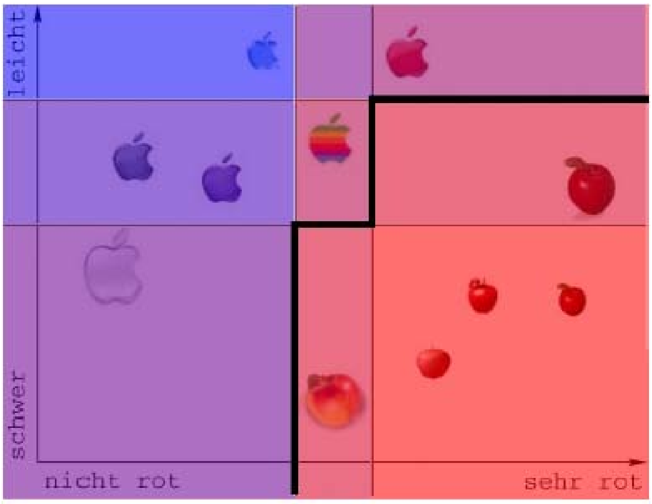
- Example:



Combination of hypotheses

AdaBoost

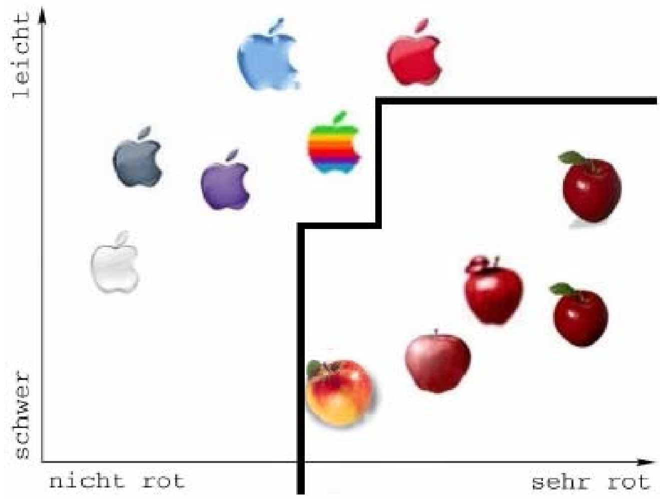
- Example:



Decision surface

AdaBoost

- Example

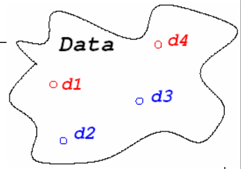


Final decision function

AdaBoost: Frame work

Input: N examples $\{(\underline{x}_1, y_1), \ldots, (\underline{x}_N, y_N)\}$,
L a learning algorithm generating hypothesis $h_t(\underline{x})$ (classifiers)
T maxNumber of hypotheses in the ensemble

Initialize: d_n weigth of example n ($\underline{d}$ is a distribution with $1 = \sum_{n=1}^{N} d_n^{(t)}$)
$d_n^{(1)} = 1/N$ for all $n = 1, \ldots, N$



Do for $t = 1, \ldots, T$,

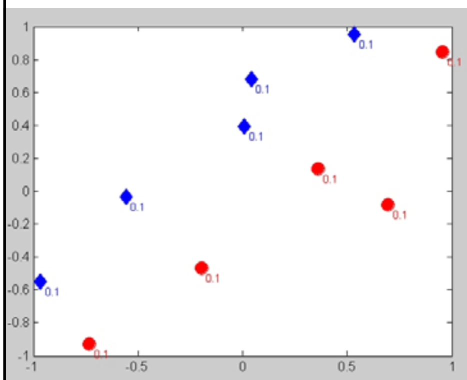
1. Train base learner according to example distribution $\underline{d}^{(t)}$ and obtain hypothesis $h_t : \underline{x} \mapsto \{\pm 1\}$.
2. compute weighted error $\varepsilon_t = \sum_{n=1}^{N} d_n^{(t)} \, \mathbf{I}(y_n \neq h_t(x_n))$
3. compute hypothesis weight $\alpha_t = \frac{1}{2} \ln \frac{1-\varepsilon_t}{\varepsilon_t}$
4. update example distribution $d_n^{(t+1)} = d_n^{(t)} \exp\left(-\alpha_t y_n h_t(\underline{x}_n)\right) / Z_t$

Z_t is a normalization factor

Output: final hypothesis $\boxed{f_{Ens}(\underline{x}) = \sum_{t=1}^{T} \alpha_t h_t(\underline{x})}$

AdaBoost

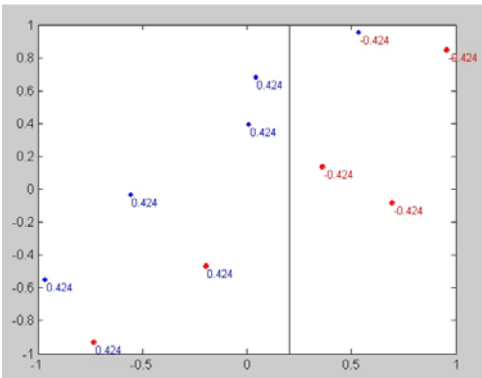
$t = 1$
$d_n^{(1)} = 1/10 \quad N = 10$



$$\varepsilon_1 = \sum_{n=1}^{N} d_n^{(1)} \, \mathbf{I}(y_n \neq h_1(x_n)) = 0.3$$

$$\alpha_1 = \frac{1}{2} \ln \frac{1-\varepsilon_1}{\varepsilon_1} = 0.424$$

$$\boxed{f_{Ens}(\underline{x}) = \alpha_1 h_1(x)}$$



AdaBoost

$t = 2$

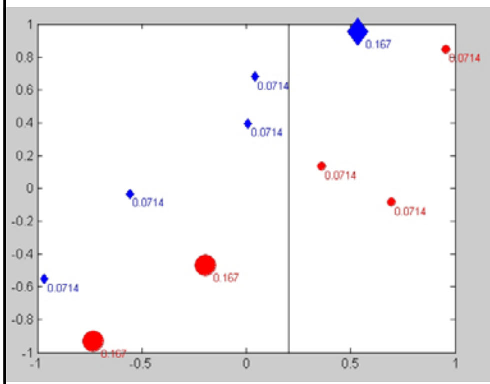
$$d_n^{(2)} = d_n^{(1)} \exp\left(-\alpha_1 y_n h_1(\underline{x}_n)\right) / Z_1$$

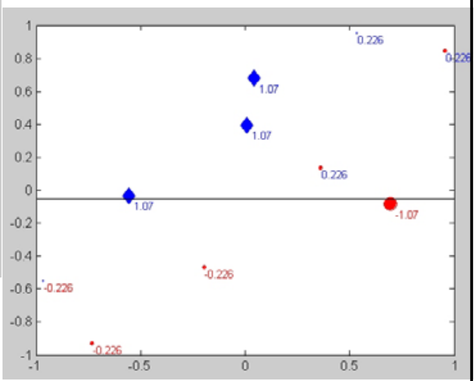
Z_t is a normalization factor

$$\varepsilon_2 = \sum_{n=1}^{N} d_n^{(2)} \, \mathbf{I}(y_n \neq h_2(x_n))$$

$$\alpha_2 = \frac{1}{2} \ln \frac{1 - \varepsilon_2}{\varepsilon_2}$$

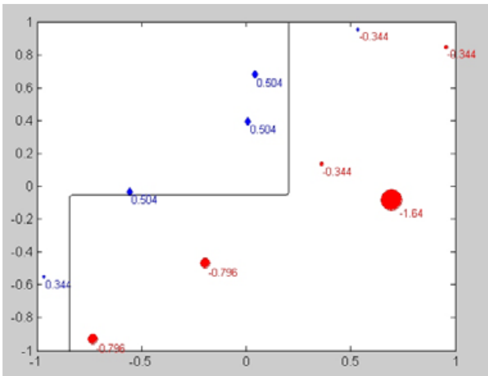
$$\boxed{f_{Ens}(\underline{x}) = \alpha_1 h_1(x) + \alpha_2 h_2(x)}$$





AdaBoost

$t = 3$



…………………

23

AdaBoost: Frame work

- Weak Learners used with Boosting
  - Decision stumps (axis parallel splits)
  - Decision trees (e.g. C4.5 by Quinlan 1996)
  - Multi-layer Neural networks (e.g. for OCR)
  - Radial basis function networks (e.g. UCI benchmarks, etc)

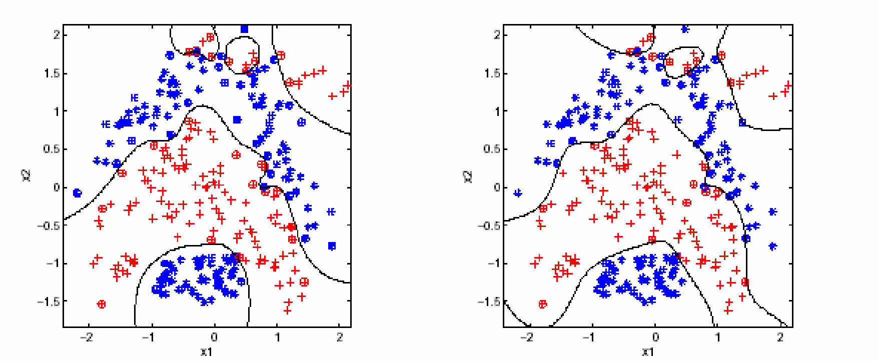
Decision trees:

- Hierarchical and recursive partitioning on the input space
- Many approaches, usually axis parallel splits

24

AdaBoost: AdaBoost vs. SVM

- Comparison AdaBoost vs. SVM



AdaBoost's decision line SVM's decision line

These decision lines are for a low noise case with similar generalization errors. In AdaBoost, RBF networks with 13 centers were used.

AdaBoost: Application

- **Application**
  - DT C4.5 as weak classifier
  - Spam, Zip Code OCR
  - Text classification: Schapire and Singer - Used stumps with normalized term frequency and multi-class encoding
  - OCR: Schwenk and Bengio (neural networks)
  - Natural language Processing: Collins; Haruno, Shirai and Ooyama
  - Image retrieval: Thieu and Viola
  - Medical diagnosis: Merle et al.
  - Fraud Detection: Rätsch & Müller 2001
  - Drug Discovery: Rätsch, Demiriz, Bennett 2002
  - Elect. Power Monitoring: Onoda, Rätsch & Müller 2000

AdaBoost: Information

Introduction	http://informatik.unibas.ch/lehre/ws05/cs232/Downloads/Schapire_A_Short_Introduction_to_Boosting.pdf
Internet	http://www.boosting.org http://www.cs.princeton.edu/~schapire/boost.html
Conferences	Computational Learning Theory (COLT), Neural Information Processing Systems (NIPS), Int. Conference on Machine Learning (ICML), . . .
Journals	Machine Learning, Journal of Machine Learning Research, Information and Computation, Annals of Statistics
People	List available at http://www.boosting.org
Software	Only few implementations (algorithms ‘too simple’) (cf. http://www.boosting.org)