

* Ensemble of classifiers

Let c_1, \dots, c_K are set of classifiers.

We check one of the parameter, say accuracy f_i to give ranking to give ranking to classifiers.

Let on ranking, we got the following ordering (in descending order).

$$\begin{array}{ccccccc} c_{(1)}^* & \geq & c_{(2)}^* & \geq & \dots & \geq & c_{(K)}^* \\ \downarrow & & \downarrow & & & & \downarrow \\ \text{Weights} & & \epsilon_1 & & \epsilon_2 & & \epsilon_K \end{array}$$

→ we find weights for the classifiers after ordering in decreasing

order as follows:

$$T_1 = 1 \quad \equiv \quad T_j = \prod_{i=1}^{j-1} f_i$$

for $j = 2, \dots, K$

Then weights are

$$E_j = \frac{T_j}{\sum_{j=1}^J T_j}$$

So we got

$$\begin{array}{ccccc} C_{(1)}^* & > & C_{(2)}^* & \dots & > & C_{(K)}^* \\ \downarrow & & \downarrow & & & \downarrow \\ E_1 & & E_2 & & & E_K \end{array}$$

Apply

$$\frac{E_1 C_{(1)}^* + E_2 C_{(2)}^* + \dots + E_K C_{(K)}^*}{1 + \sum_{i=1}^K E_i C_{(i)}^*}$$

for final prediction.