Using Ensembles of Algorithms to Overcome Overfitting



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Overview

Understand the problem of overfitting and it's causes

Understand how to overcome overfitting in decision trees

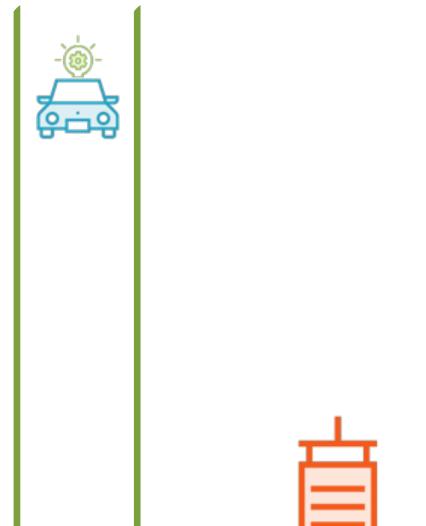
Understand how to use Ensemble Learning to overcome overfitting

Machine Learning

A computer program/system that can learn from "Experience"

Teaching a Route to a Car





Drive 1 mile south

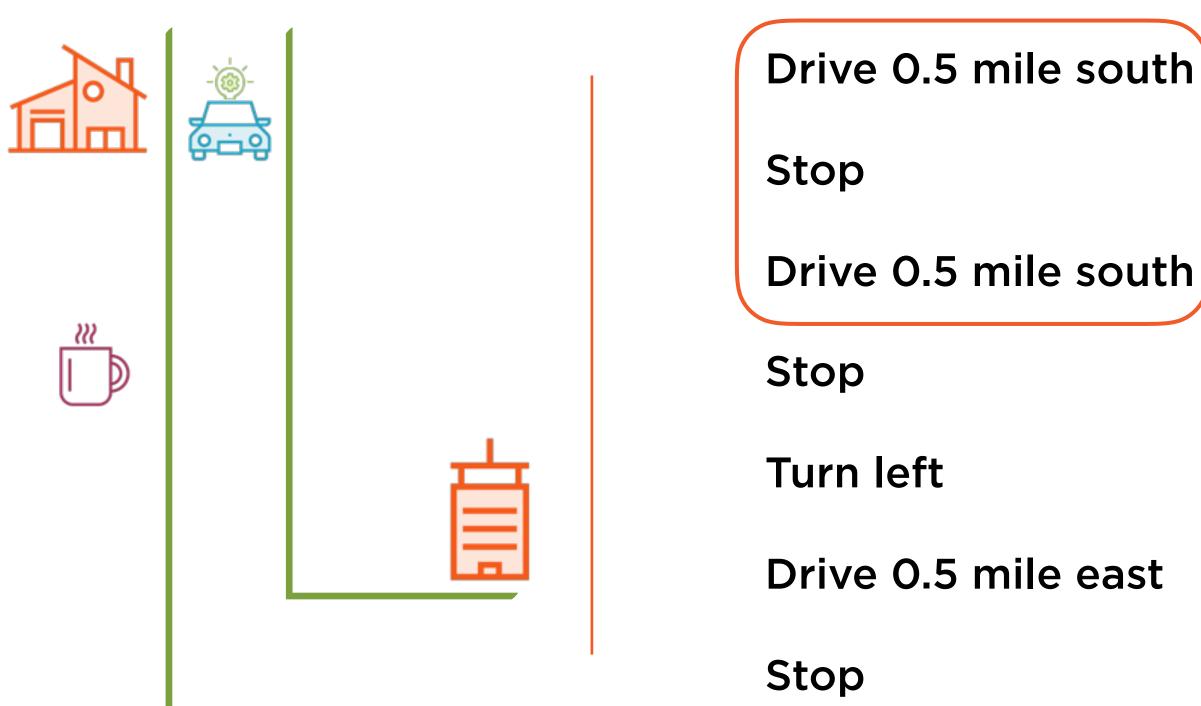
Stop

Turn left

Drive 0.5 mile east

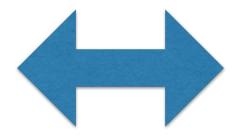
Stop

Teaching a Route to a Car



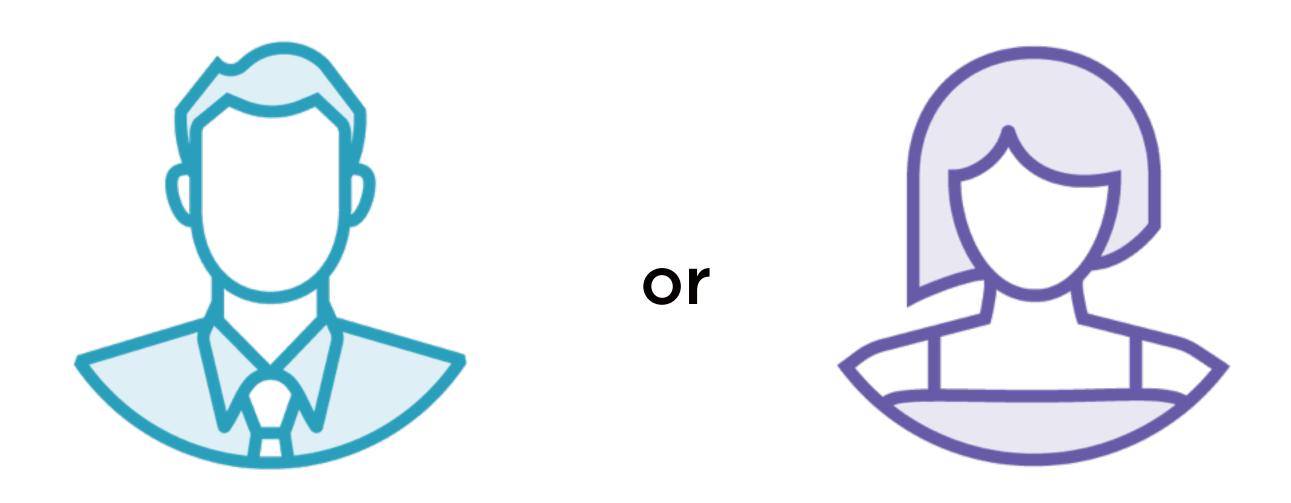
Machine Learning

"Experience" Data



Gender Detection

Given the first name of a user



Build a Decision Tree

Training Data Decision Tree Lawrence Maria Sam Eliza Elliot Ellen Tom Teri Jack Decision Tree Machine Learning Algorithm

Lawrence

Maria

Sam

Eliza

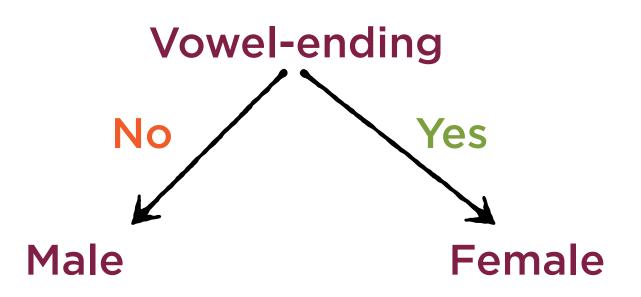
Elliot

Ellen

Tom

Teri

Jack



Lawrence

Maria

Sam

Eliza

Elliot

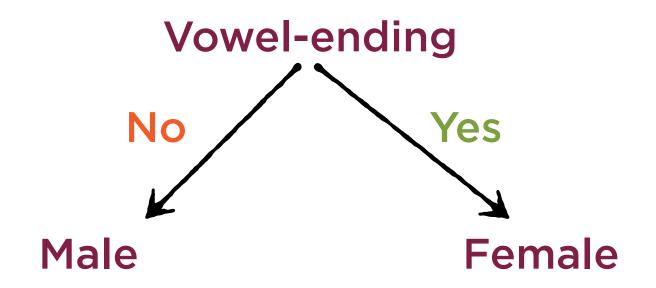
Ellen

Tom

Teri

Jack

80% accuracy on training data



Lawrence

Maria

Sam

Eliza

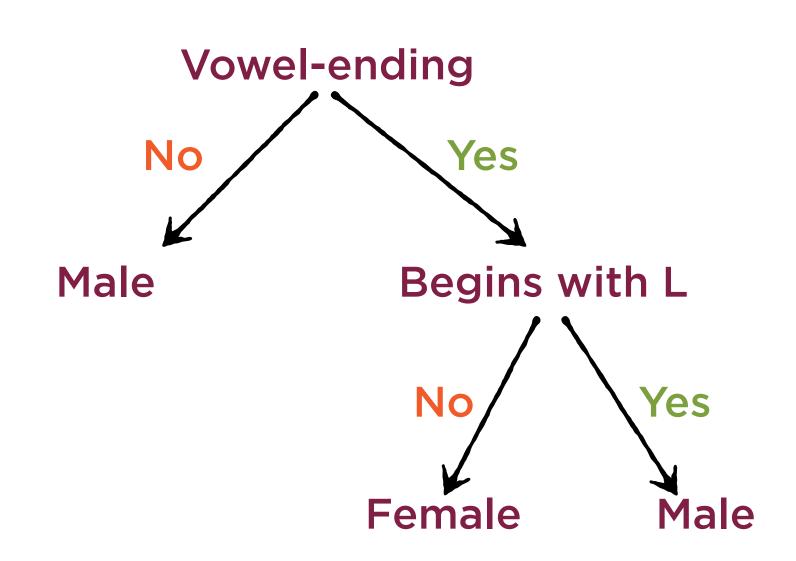
Elliot

Ellen

Tom

Teri

Jack



Lawrence

Maria

Sam

Eliza

Elliot

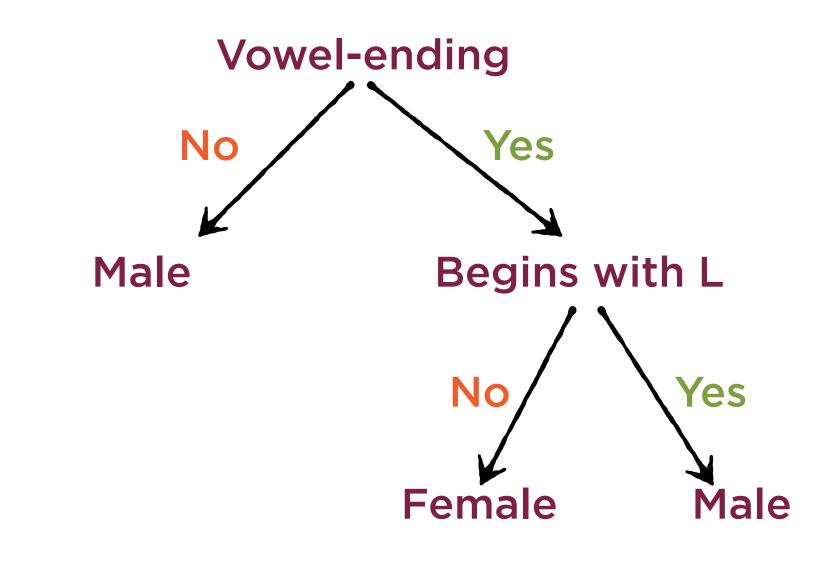
Ellen

Tom

Teri

Jack

90% accuracy on training data



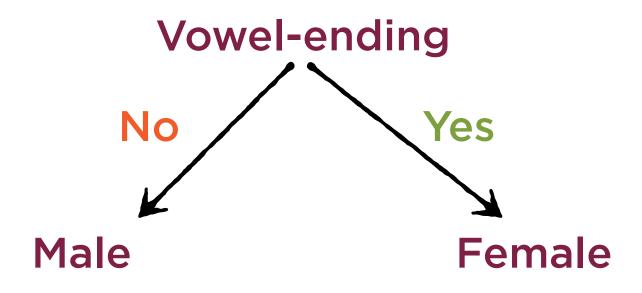
Radha

Jan

Mark

Robert

Jon



Radha

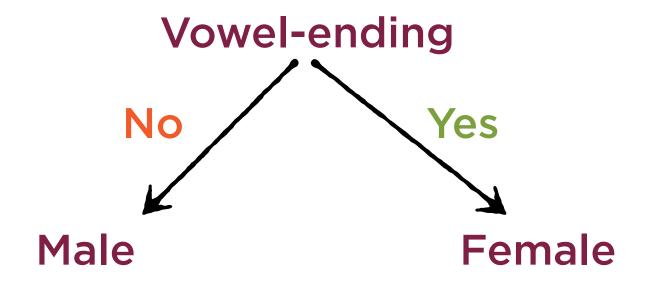
Jan

Mark

Robert

Jon

83% accuracy on test data



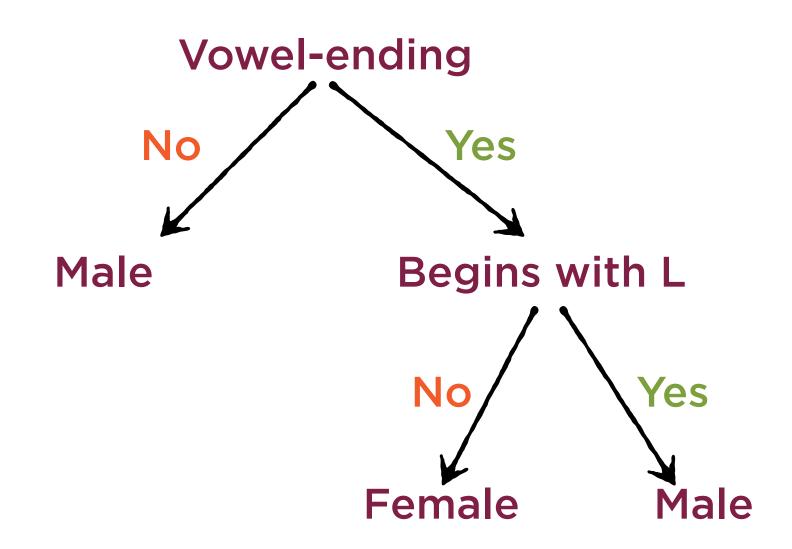
Radha

Jan

Mark

Robert

Jon



Radha

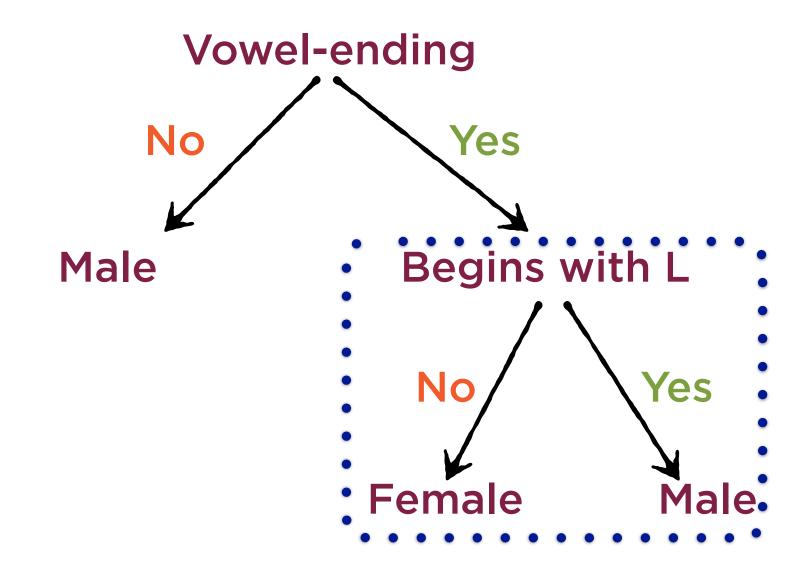
Jan

Mark

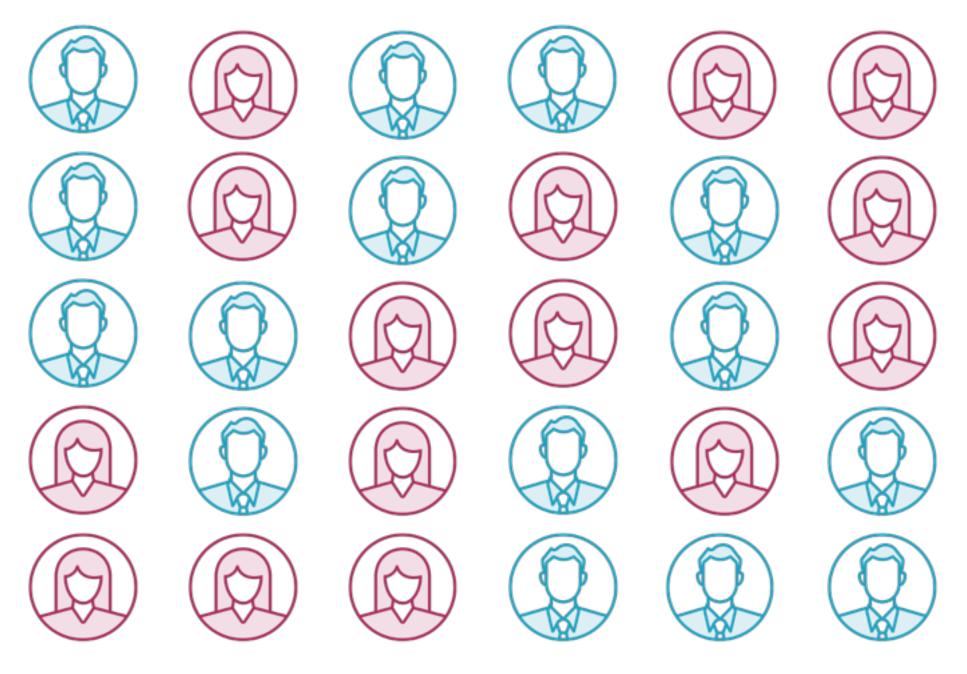
Robert

Jon

67% accuracy on test data

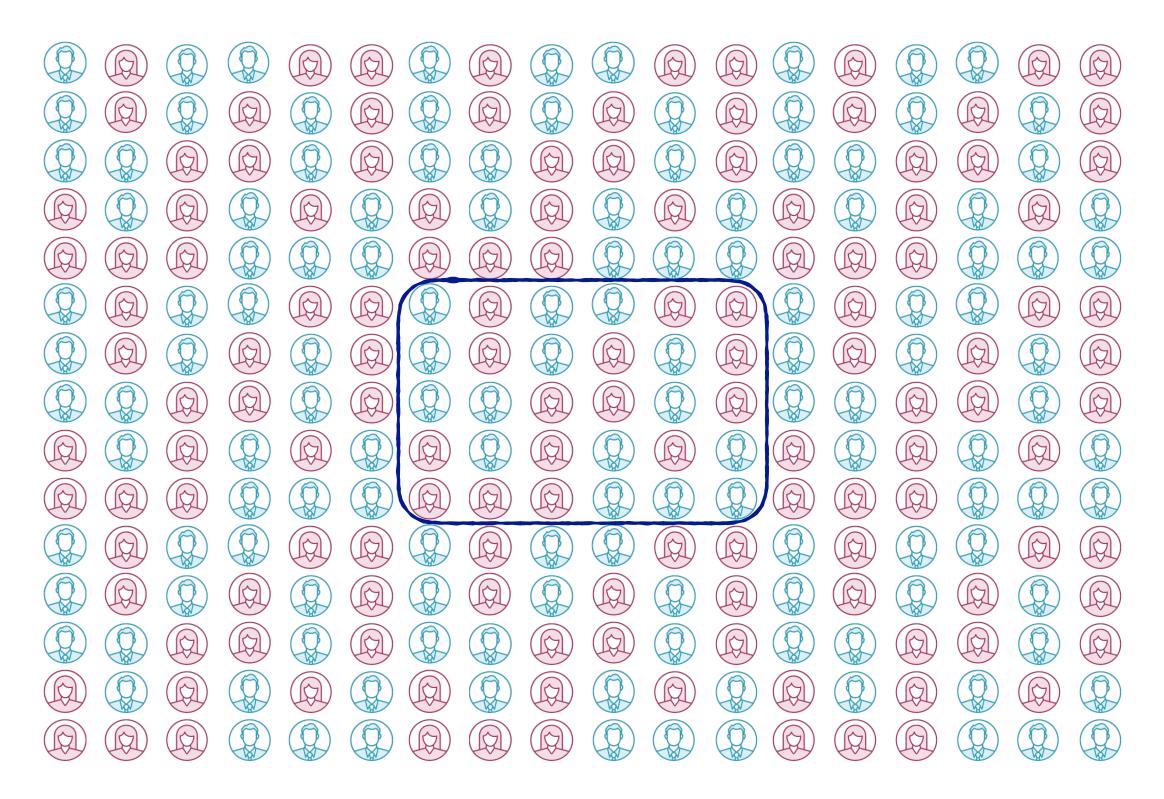


How Decision Tree Learning Works



Learn patterns from training data

How Decision Tree Learning Works



Learn patterns from training data

...that apply to the universe of data

Overfitting

Learning patterns that are irrelevant to the universe of data

Underfitting

Missing patterns that are relevant to the universe of data

Avoiding Overfitting

Pruning

Reduce complexity of a decision tree

EnsembleLearning

Build multiple decision trees and combine their results

Avoiding Overfitting

Pruning

Reduce complexity of a decision tree

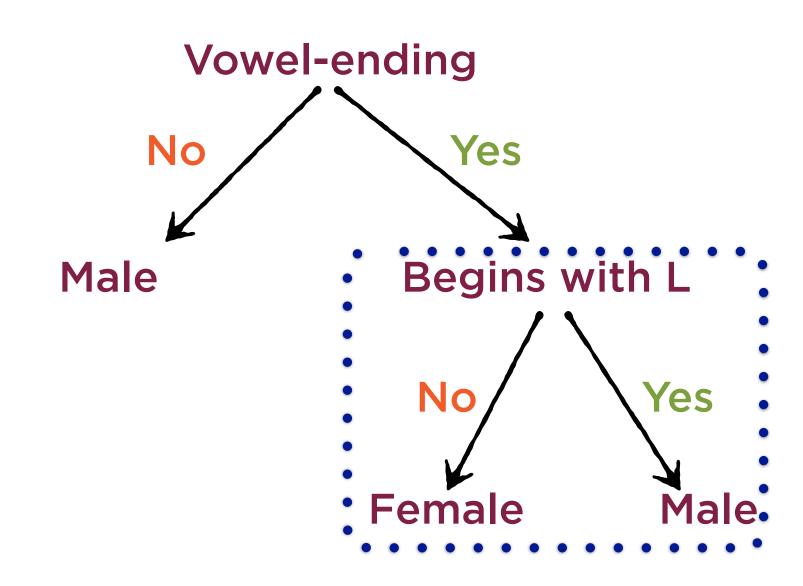
Ensemble Learning

Build multiple decision trees and combine their results

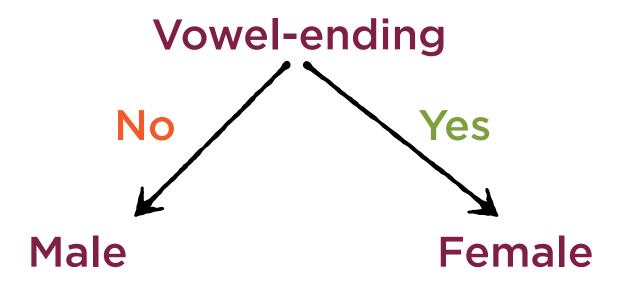
Pruning

Remove some of the nodes in your decision tree

Pruning



Pruning



Do this if accuracy on a test data set is not affected

Avoiding Overfitting

Pruning

Reduce complexity of a decision tree

Ensemble Learning

Build multiple decision trees and combine their results

Avoiding Overfitting

Pruning

Reduce complexity of a decision tree

EnsembleLearning

Build multiple decision trees and combine their results

Training Data

Jane

Maria

Eliza

Ellen

Teri

Lawrence

Sam

Elliot

Tom

Jack

Machine Learning Algorithm





Tree 2



Tree 3



Tree 1



Tree 2



Tree 3



Each tree will overfit to a different extent

Tree 1



Tree 2

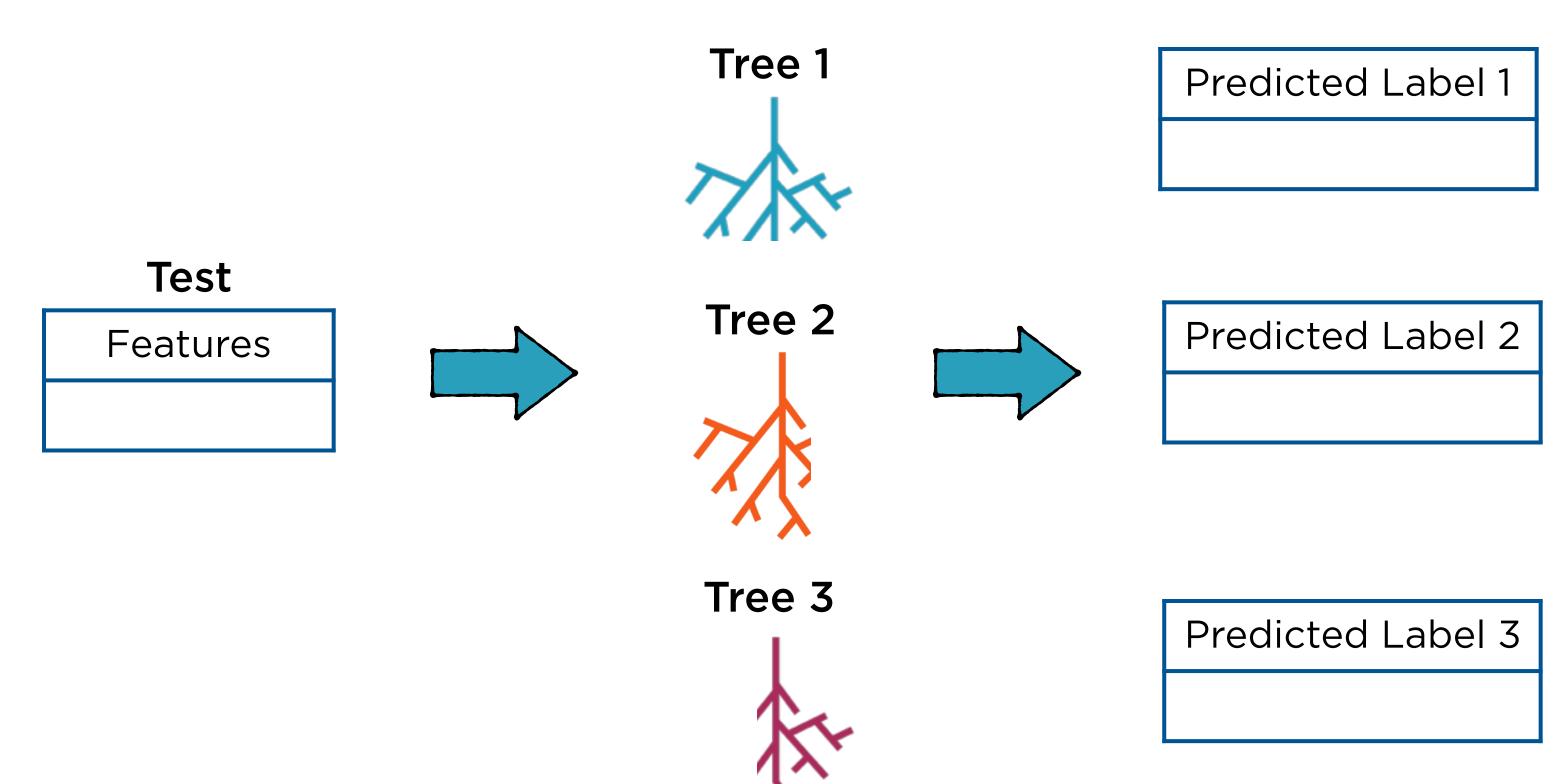


Tree 3



When you combine the results, the overfitting components cancel out

Ensemble Learning Test Phase



Ensemble Learning Test Phase

Predicted Label 1

Predicted Label 2

Majority Vote (or) Weighted Result

Predicted Label

Predicted Label 3

An ensemble is a collection of models

Models built using different

Techniques

- Gini impurity vs Information gain
- Decision tree vs Logistic regression

Training Sets

Each tree built from a different subset of the training set

Features

Each tree built using a different subset of features

Parameters

Each tree built using different values of max tree depth

Two techniques that use a combination of these 3

Training Sets

Each tree built from a different subset of the training set **Features**

Each tree built using a different subset of features

Parameters

Each tree built using different values of max tree depth

Random Forests

Each tree in the ensemble is built independently

Gradient Boosted Trees

Each tree is built with learnings from the previous tree

Summary

Understand the problem of overfitting and it's causes

Understand how to overcome overfitting in decision trees

Understand how to use Ensemble Learning to overcome overfitting