Boosting

Christian Peters January 29, 2021

What you will know

 \rightarrow The idea behind boosting

What you will know

 \rightarrow The idea behind boosting

 \rightarrow How to create a strong and efficient learning algorithm

1

What you will know

ightarrow The idea behind boosting

 \rightarrow How to create a strong and efficient learning algorithm

 \rightarrow What is AdaBoost and why is it so successful?

Let's talk about training a model

What we have learned so far...

 \cdot We have to pick a hypothesis class ${\cal H}$

What we have learned so far...

- \cdot We have to pick a hypothesis class ${\cal H}$
- \cdot \mathcal{H} can't be too complex (VC dim needs to be finite)

What we have learned so far...

- \cdot We have to pick a hypothesis class ${\cal H}$
- \mathcal{H} can't be too complex (VC dim needs to be finite)
- · We need enough training data (more than some threshold $m_{\mathcal{H}}$)

What we have learned so far...

- \cdot We have to pick a hypothesis class ${\cal H}$
- \mathcal{H} can't be too complex (VC dim needs to be finite)
- · We need enough training data (more than some threshold $m_{\mathcal{H}}$)
- Then we use ERM to pick the best $h \in \mathcal{H}$ that minimizes the empirical error

What we have learned so far...

- \cdot We have to pick a hypothesis class ${\cal H}$
- \mathcal{H} can't be too complex (VC dim needs to be finite)
- · We need enough training data (more than some threshold $m_{\mathcal{H}}$)
- Then we use ERM to pick the best $h \in \mathcal{H}$ that minimizes the empirical error

But there is one problem...

The problem with ERM

ERM can be hard.

The problem with ERM

ERM can be hard.

- Depending on \mathcal{H} , the optimization problem can become arbitrarily complex

The problem with ERM

ERM can be hard.

- Depending on H, the optimization problem can become arbitrarily complex
- e.g. implementing ERM for halfspaces in the non-separable case is computationally hard (chapter 9)

ERM can be hard.

- Depending on \mathcal{H} , the optimization problem can become arbitrarily complex
- e.g. implementing ERM for halfspaces in the non-separable case is computationally hard (chapter 9)
- For many interesting classes, it is infeasible to implement ERM
 - Solving the optimization problem takes forever

ERM can be hard.

- Depending on \mathcal{H} , the optimization problem can become arbitrarily complex
- e.g. implementing ERM for halfspaces in the non-separable case is computationally hard (chapter 9)
- · For many interesting classes, it is infeasible to implement ERM
 - Solving the optimization problem takes forever

...so what can we do?

- Problem: Simple classes can be too "weak" to estimate all relationships in the data
 - ightarrow Can lead to underfitting and poor performance

- Problem: Simple classes can be too "weak" to estimate all relationships in the data
 - → Can lead to underfitting and poor performance
- Approximation error is high (\rightarrow B/C tradeoff)

- Problem: Simple classes can be too "weak" to estimate all relationships in the data
 - → Can lead to underfitting and poor performance
- Approximation error is high (\rightarrow B/C tradeoff)
- · Still, these classes can be useful for us
 - · If the resulting hypothesis is at least better than random

Idea: Use simpler hypothesis classes where ERM isn't hard.

- Problem: Simple classes can be too "weak" to estimate all relationships in the data
 - → Can lead to underfitting and poor performance
- Approximation error is high (\rightarrow B/C tradeoff)
- · Still, these classes can be useful for us
 - · If the resulting hypothesis is at least better than random

Let's call ERM on a simple class a **weak learner**. We will formally define it later...

Why not combine many weak learners? Can this give us an efficient strong learner?

· This theoretical question is the origin of boosting

- This theoretical question is the origin of boosting
- It was first raised in 1988 by Kearns and Valiant [2]

- · This theoretical question is the origin of boosting
- It was first raised in 1988 by Kearns and Valiant [2]
- The first (practical) answer was given in 1995 by Freund and Schapire [1]
 - \rightarrow It is YES!

- · This theoretical question is the origin of boosting
- It was first raised in 1988 by Kearns and Valiant [2]
- The first (practical) answer was given in 1995 by Freund and Schapire [1]
 - \rightarrow It is YES!
- The result is AdaBoost, a widely popular and award winning algorithm
 - · We will take a look at this later...

Why not combine many weak learners? Can this give us an efficient strong learner?

- · This theoretical question is the origin of boosting
- It was first raised in 1988 by Kearns and Valiant [2]
- The first (practical) answer was given in 1995 by Freund and Schapire [1]
 - \rightarrow It is YES!
- The result is AdaBoost, a widely popular and award winning algorithm
 - · We will take a look at this later...

But first, let's get back to weak learning.

Weak Learnability

Remember, that a strong PAC learner for a class $\mathcal{H}...\,$

Remember, that a strong PAC learner for a class $\mathcal{H}...\,$

· ...if it is presented with $m>m_{\mathcal{H}}(\epsilon,\delta)$ examples

Remember, that a strong PAC learner for a class $\mathcal{H}...$

- · ...if it is presented with $m>m_{\mathcal{H}}(\epsilon,\delta)$ examples
- · ...has to find a hypothesis $h \in \mathcal{H}$

Remember, that a strong PAC learner for a class $\mathcal{H}...$

- · ...if it is presented with $m>m_{\mathcal{H}}(\epsilon,\delta)$ examples
- ...has to find a hypothesis $h \in \mathcal{H}$
- ...such that $L_{(\mathcal{D},f)}(h)<\epsilon$ for every D and f with confidence $1-\delta$ (if RA holds)

Remember, that a strong PAC learner for a class $\mathcal{H}...$

- · ...if it is presented with $m > m_{\mathcal{H}}(\epsilon, \delta)$ examples
- ...has to find a hypothesis $h \in \mathcal{H}$
- ...such that $L_{(\mathcal{D},f)}(h) < \epsilon$ for every D and f with confidence 1δ (if RA holds)

In weak learning, we only want the error to be less than 50%.

An algorithm A is a $\gamma\text{-weak-learner}$ for a class $\mathcal{H}\text{,}$ if...

An algorithm A is a $\gamma\text{-weak-learner}$ for a class $\mathcal{H}\text{,}$ if...

• ...for every $\delta \in (0,1)$ there exists a threshold $m_{\mathcal{H}}(\delta) \in \mathbb{N}$, such that

An algorithm A is a γ -weak-learner for a class \mathcal{H} , if...

- ...for every $\delta \in (0,1)$ there exists a threshold $m_{\mathcal{H}}(\delta) \in \mathbb{N}$, such that
- · ...if trained on at least $m > m_{\mathcal{H}}(\delta)$ examples

An algorithm A is a γ -weak-learner for a class \mathcal{H} , if...

- ...for every $\delta \in (0,1)$ there exists a threshold $m_{\mathcal{H}}(\delta) \in \mathbb{N}$, such that
- · ...if trained on at least $m > m_{\mathcal{H}}(\delta)$ examples
- · ...it will find a hypothesis h, such that

Weak learning definition

An algorithm A is a γ -weak-learner for a class \mathcal{H} , if...

- ...for every $\delta \in (0,1)$ there exists a threshold $m_{\mathcal{H}}(\delta) \in \mathbb{N}$, such that
- · ...if trained on at least $m > m_{\mathcal{H}}(\delta)$ examples
- · ...it will find a hypothesis h, such that
- · ... $L_{(\mathcal{D},f)}(h) < \frac{1}{2} \gamma$ with confidence 1δ

Weak learning definition

An algorithm A is a γ -weak-learner for a class \mathcal{H} , if...

- ...for every $\delta \in (0,1)$ there exists a threshold $m_{\mathcal{H}}(\delta) \in \mathbb{N}$, such that
- · ...if trained on at least $m > m_{\mathcal{H}}(\delta)$ examples
- · ...it will find a hypothesis h, such that
- · ... $L_{(\mathcal{D},f)}(h) < \frac{1}{2} \gamma$ with confidence 1δ
- \cdot ...for every labeling function f and every distribution \mathcal{D} (if RA holds)

Weak learning definition

An algorithm A is a γ -weak-learner for a class \mathcal{H} , if...

- ...for every $\delta \in (0,1)$ there exists a threshold $m_{\mathcal{H}}(\delta) \in \mathbb{N}$, such that
- · ...if trained on at least $m > m_{\mathcal{H}}(\delta)$ examples
- · ...it will find a hypothesis h, such that
- · ... $L_{(\mathcal{D},f)}(h) < \frac{1}{2} \gamma$ with confidence 1δ
- \cdot ...for every labeling function f and every distribution \mathcal{D} (if RA holds)

...but how does this help us?

 We already know that implementing ERM for strong learners can be computationally hard

- We already know that implementing ERM for strong learners can be computationally hard
- Weak learners don't have to be that accurate (only better than 50%)

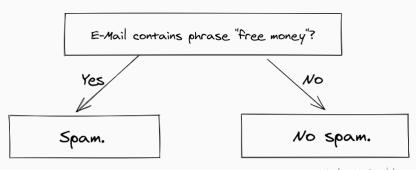
- We already know that implementing ERM for strong learners can be computationally hard
- Weak learners don't have to be that accurate (only better than 50%)
- Maybe we can find weak learners that can be implemented efficiently

- We already know that implementing ERM for strong learners can be computationally hard
- Weak learners don't have to be that accurate (only better than 50%)
- Maybe we can find weak learners that can be implemented efficiently
- \cdot ...and then use boosting to still end up with a strong learner

- We already know that implementing ERM for strong learners can be computationally hard
- Weak learners don't have to be that accurate (only better than 50%)
- Maybe we can find weak learners that can be implemented efficiently
- · ...and then use boosting to still end up with a strong learner

Lets look at an example (Decision Stumps)

Spam detection with decision stumps



Made with Excalidraw

Figure 1: This is a Decision Stump.

AdaBoost

AdaBoost

AdaBoost

Conclusion

Conclusion

Conclusion



References i



Y. Freund and R. E. Schapire.

A decision-theoretic generalization of on-line learning and an application to boosting.

Journal of Computer and System Sciences, 55(1):119 – 139, 1997.



M. Kearns and L. G. Valiant.

Learning boolean formulae or finite automata is as hard as factoring.

Technical Report TR 14-88, Harvard University Aiken Computation Laboratory, 1988.



S. Shalev-Shwartz and S. Ben-David. Understanding Machine Learning - From Theory to Algorithms. Cambridge University Press, 2014.