Boosting

Christian Peters January 29, 2021

What you will know

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

Let's talk about training a model

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But there is one problem...

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...so what can we do?

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

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

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

Weak Learnability

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- ...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%.

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- ... $L_{(\mathcal{D},f)}(h) < \frac{1}{2} \gamma$ with confidence 1δ
- \cdot ...for every labeling function f and every distribution \mathcal{D} (if RA holds)

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AdaBoost

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Conclusion

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