

Weekly Report

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This Week

- Rewrite the interface
 - Each tree has a global insertion order index
 - More general functions
- Modified the previous high level code
 - To maintain the last data chunk
 - Adapted to new interface

New Interface

- `predict_results(self, x)`
 - return a dictionary whose key-value pair is (idx, single result).
- `predict_weighted_sum(self, x, weights)`
 - accept a weights dictionary and return the sum result.
- `def get_idx_list(self)`
 - return the current index list of the ensemble.
- `delete(self, idx_list)`
 - accept a index list and delete trees with those indices.
- `insert(self, estimators)`
 - insert a list of estimators into the ensemble.
- `insert_with_rf(self, n_estimators, x, y)`
 - Based on (x, y), insert n_estimators random trees into the ensemble

Run Master Program

- src: https://github.com/elnio/LJrepo/tree/master/online_ensemble
- Parameters in master.py:
 - In main function:
 - n_trees: the number of trees in the ensemble
 - chunk_size: the data size for each training
 - run_simple(...)
 - run the simple version
 - run_complex(...)
 - run the complex version

Run Master Program

- Parameters in the simple version:
 - ss: the step size in each gradient descending.
 - n_test_data: the number of data points you want to test.
 - replace_flag: whether you want to replace trees during the test.
 - threshold: the replace trigger threshold
 - normalization_flag: whether you want to do normalization after each adjusting.

Run Master Program

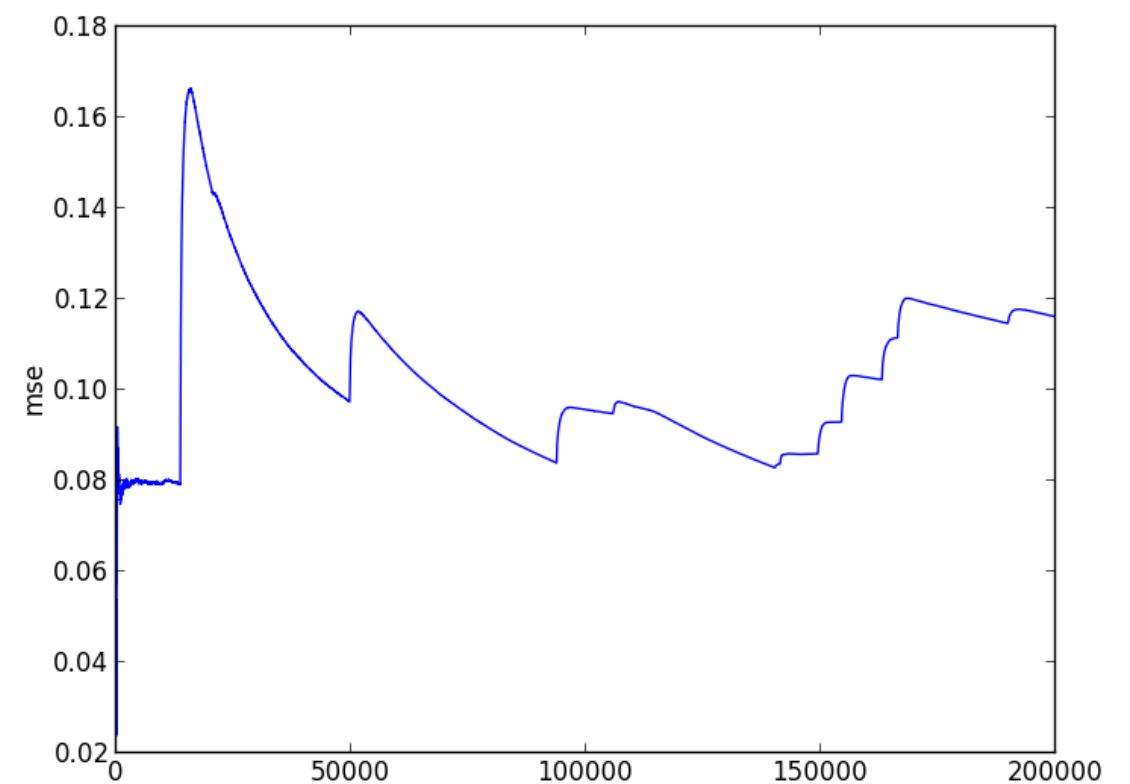
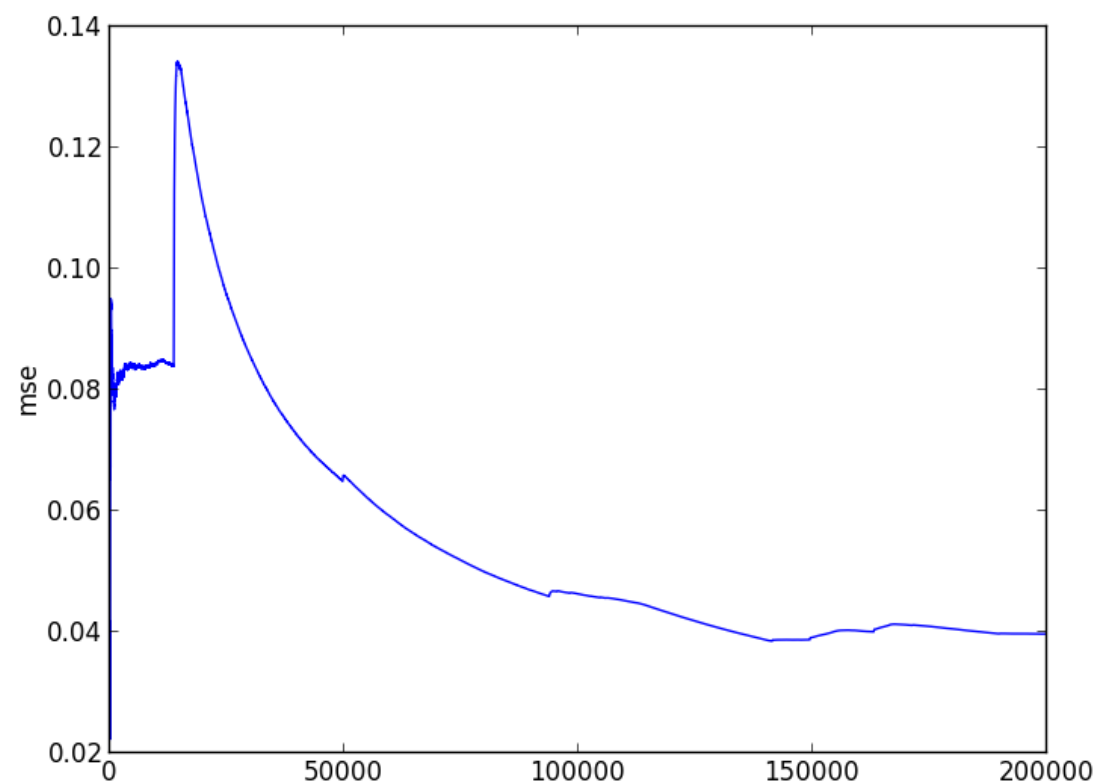
- Parameters in the complex version (besides the parameters in the simple version):
 - T : the forgetting factor

Print Messages

- After each prediction, the program will show a message such as:
 - `i = 186734` `predict = -0.69365` `target = -0.60445` `mse = 0.11568`
 - `index` `predict_value` `target_value` `current mse`
- After each replace operation, the program will show a message like this:
 - `replace 2 trees whose indices are [14088, 14207]`

Print Message

- At the end of running, the program will draw the mse fluctuation plot such as images below:



Next Week

- Try our method on Wang's data.
- Try to reproduce Wang's result.