Differential neural ensemble search with diversity control

Petr Babkin

Moscow Institute of Physics and Technology

Course: My first scientific paper (Strijov's practice)/Group B05-003

Expert: O. Bakhteev

Consultants: K. Yakovlev, K. Petrushina

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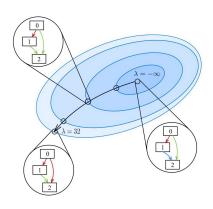
Goal of research

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Problem of creating NN ensembles

Method:

- 1. find optimal architecture
- 2. sample architectures with diversity control
- give answer as equal voting



Problem of sampling new models for ensemble:

$$\begin{split} \min_{\alpha} \mathbb{E}_{\lambda \sim U(0,\Lambda)} [\mathcal{L}_{\textit{val}}(w^*, \alpha(\lambda)) - \lambda \textit{JS}(\alpha^*, \alpha(\lambda))] \\ \textit{s.t. } w^* = \arg\min_{w} \mathbb{E}_{\lambda \sim U(0,\Lambda)} [\mathcal{L}_{\textit{train}}(w, \alpha(\lambda))] \end{split}$$

Problem statement

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Solution

Column 1

Column 2

Computational experiment

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Conclusion

Forecast with hierarchical aggregation of

- types of freight in
- stations, regions, and roads,
- for a day, week, month, and quarter.