

Machine Learning

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Ensemble Learning: Intuition

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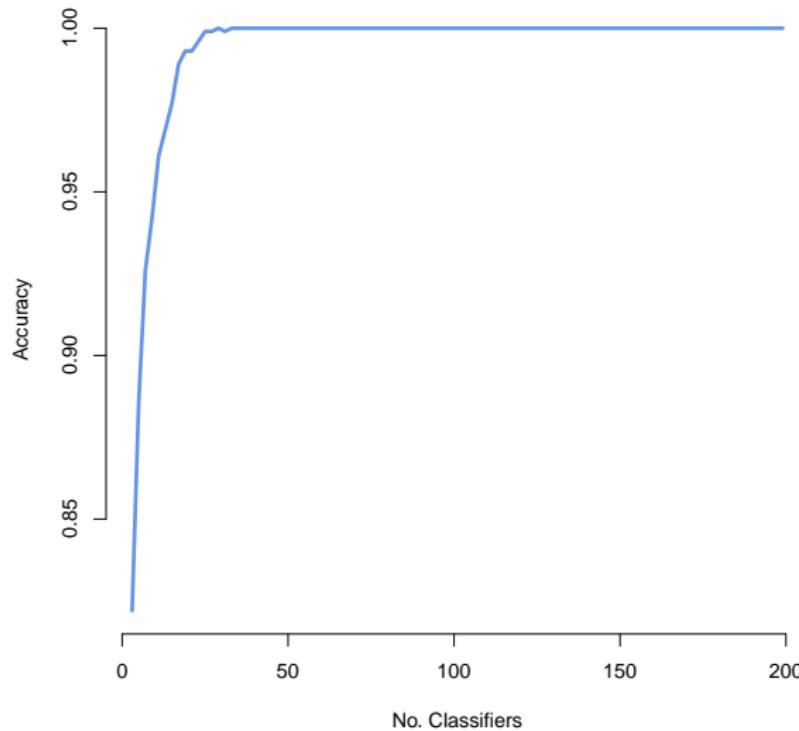
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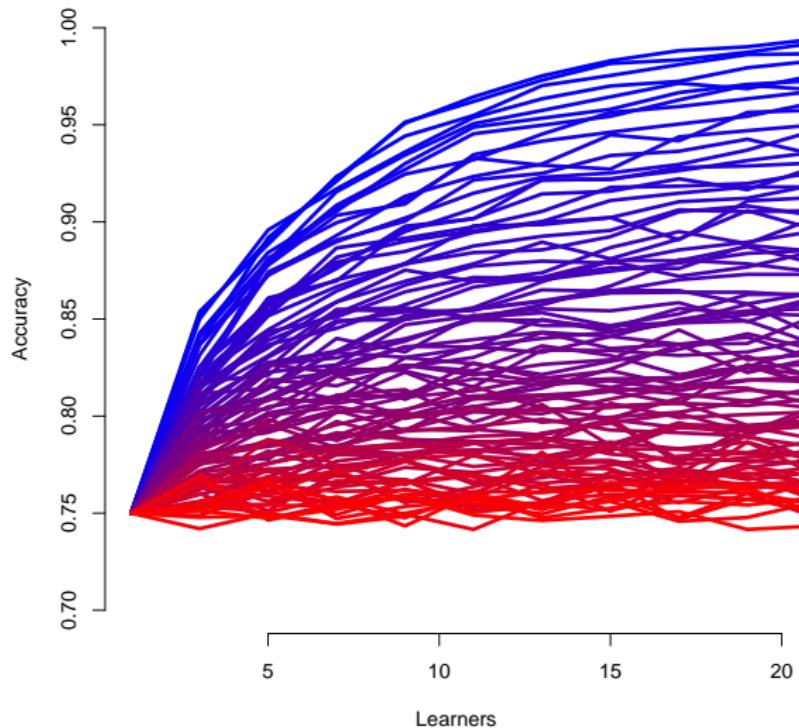
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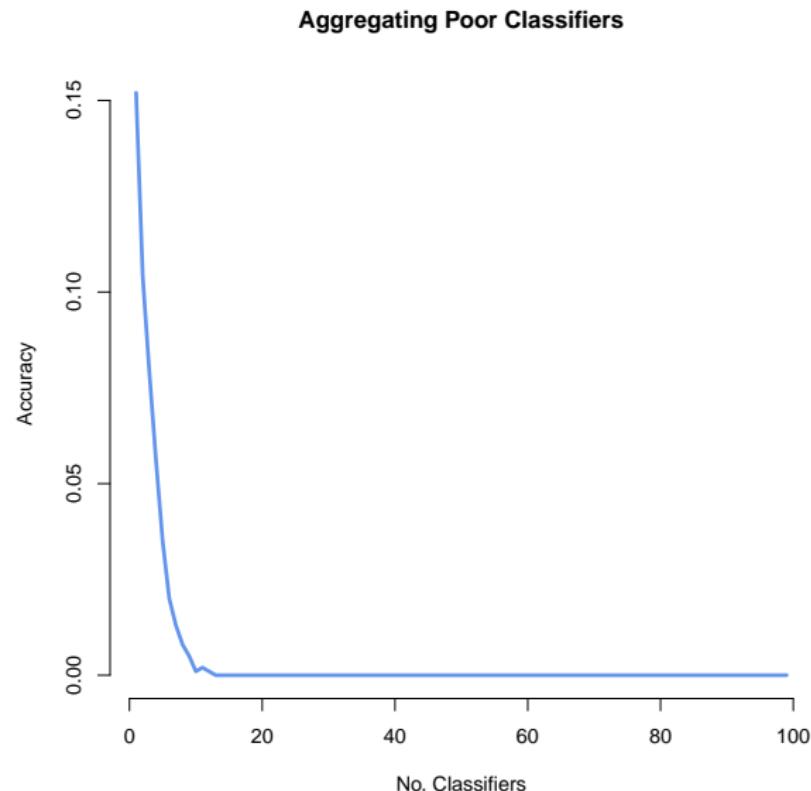
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Wisdom of the Crowds:

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$$\lim_{M \rightarrow \infty} P(\bar{B} > 0.5) = 1$$

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- Strong Correlation between classifiers (recall optimal division from previous slide)

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Approximate with **regions** \rightsquigarrow search for splits of data to approximate stratification

Classification and Regression Trees (CART): Objective function

Labels \mathbf{Y}_i and documents \mathbf{x}_i

$$\begin{aligned} E[Y|\mathbf{x}_i] &= \hat{f}(\mathbf{x}_i) \\ &= \sum_{p=1}^P c_p I(\mathbf{x}_i \in R_p) \end{aligned}$$

where:

- R_p describes a **region** \rightsquigarrow node
- c_p describes values of Y_i for document in R_p

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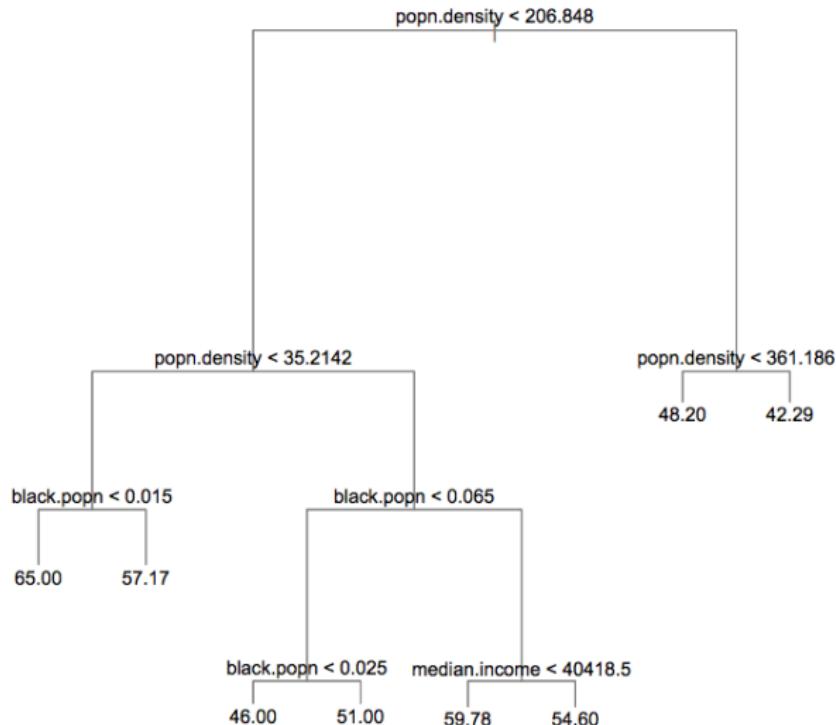
Greedy algorithm:

$$(j^*, s^*) = \arg \min_{j,s} \left[\underbrace{\min_{c_1} \sum_{i=1}^N I(x_{ij} < s)(Y_i - c_1)^2}_{\text{"cost" group 1}} + \underbrace{\min_{c_2} \sum_{i=1}^N I(x_{ij} > s)(Y_i - c_2)^2}_{\text{"cost" group 2}} \right]$$

Classification and Regression Trees (CART): Algorithm

- Start in Node
- Partition according to Greedy algorithm
- Continue until some stopping rule: number of observations per node

CART Picture (Spirling 2008)



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- **Average** \rightsquigarrow reduces variance, but will be correlated
- Random forest \rightsquigarrow introduce additional sampling to induce independence \rightsquigarrow Only split on subset of variables

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- With many poor predictors \rightsquigarrow the p selected may be meaningless

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- 3) The result is an ensemble (forest) of trees $\mathcal{T} = (\mathcal{T}_1, \mathcal{T}_2, \dots, \mathcal{T}_M)$,

$$\hat{f}(\mathbf{x}_i) = \frac{1}{M} \sum_{m=1}^M T_m(\mathbf{x}_i)$$

RandomForest \rightsquigarrow Not a silver bullet!

- With many poor predictors \rightsquigarrow the p selected may be meaningless
- Wager and Athey (2015): Random Forest for estimating heterogeneous effects

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Weighted ensemble: weights determined by (unique) out of sample predictive performance

Committee Methods:

Fit many methods, average with equal weights

- Voting (classification)
- Averaging (predictions)

Problem: many poor methods may overwhelm high quality fit (remember earlier figures)

Solution: learn weights via cross validation

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- Result $\hat{\pi}_m$ for each method

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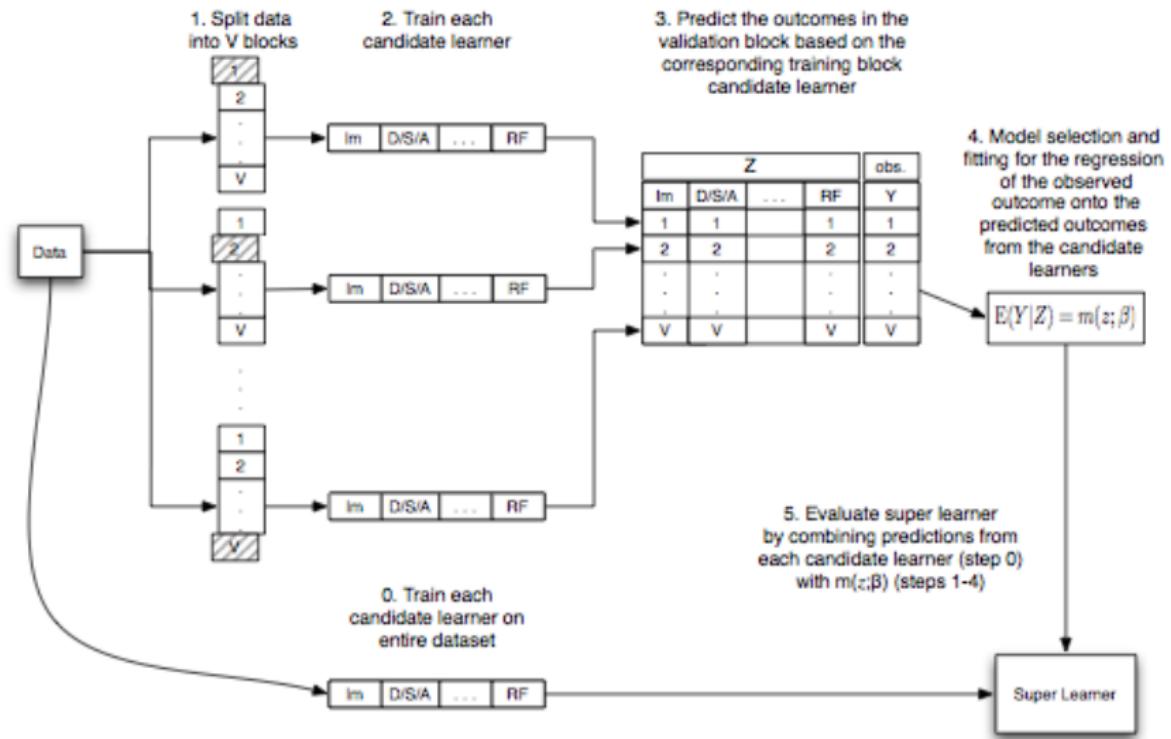


Figure 1: Flow Diagram for Super Learner

Why Super Learn?

van der Laan et al (2007) prove:

- **Asymptotically**: super learners will perform as well the **best** candidates for data
- **Oracle**: performs like the best possible method among candidate methods
 - Asymptotically outperforms constituent methods
 - Performs as well as optimal combinations of those methods

Practical questions:

- Final regression:
 - Logistic
 - Linear
 - Could super learn again!
- How Many Folds?
 - van der Laan et al's proofs rely on growing folds with N (but slowly)
 - Use 10-fold cross validation for simulations

Impression of Influence

Estimate: $Y_i \in \{\text{Credit}, \text{Not Credit}\}$

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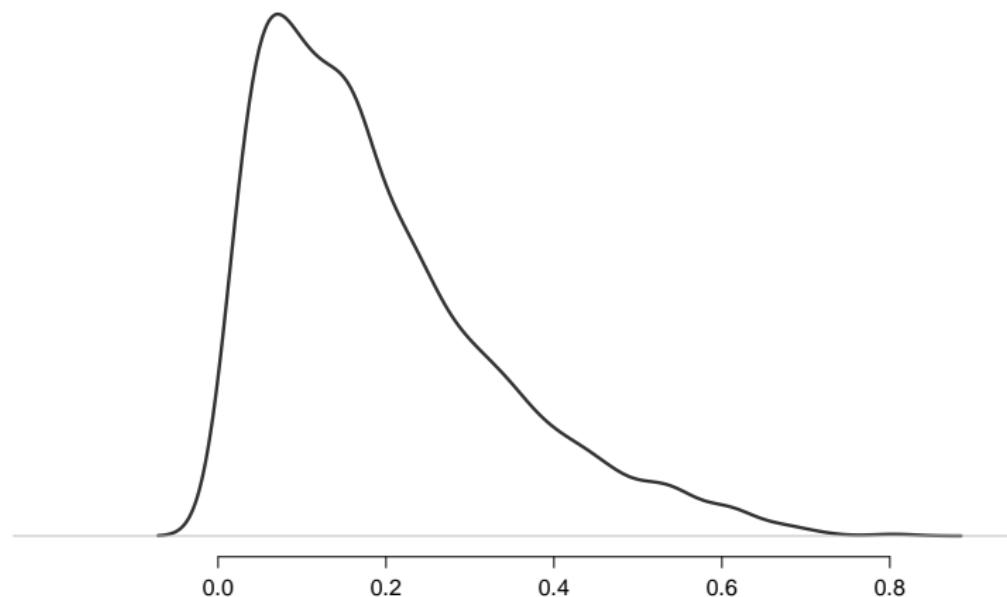
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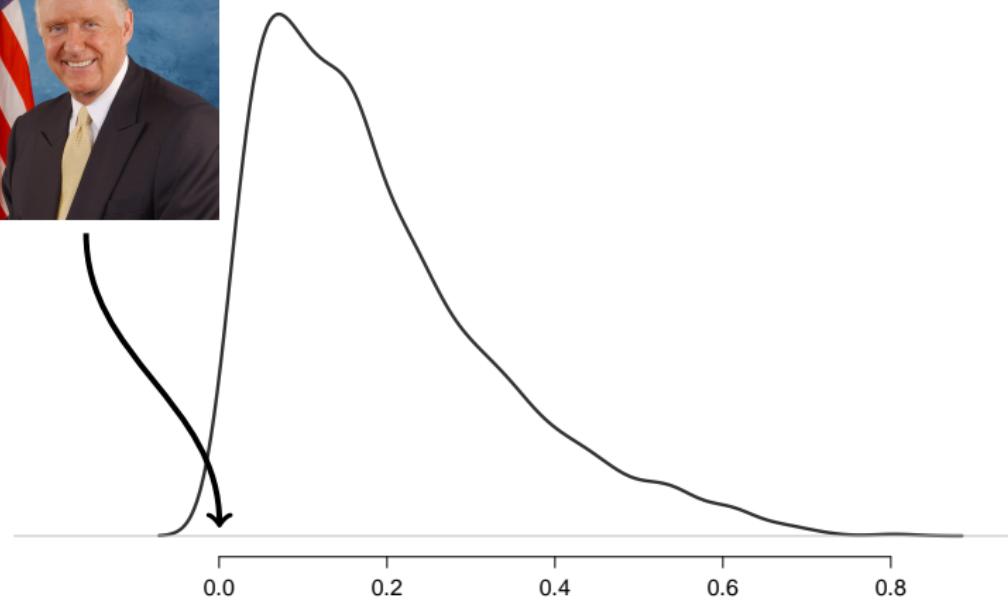
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- LASSO 0
- Elastic-Net 23%
- Random Forest 61%
- A Support Vector Machine 16%
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Strategic Credit Claiming to Build a Personal Vote



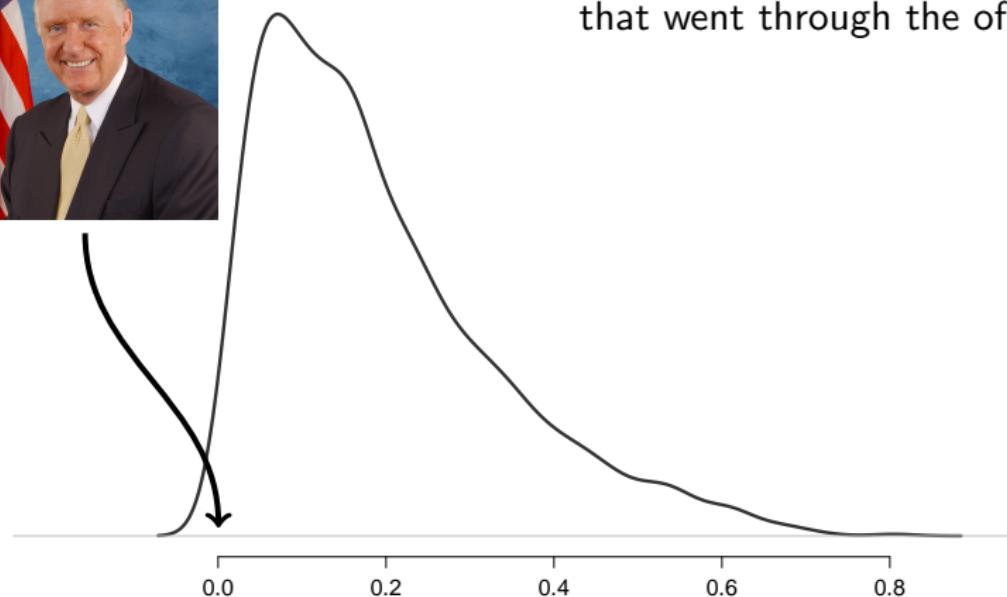
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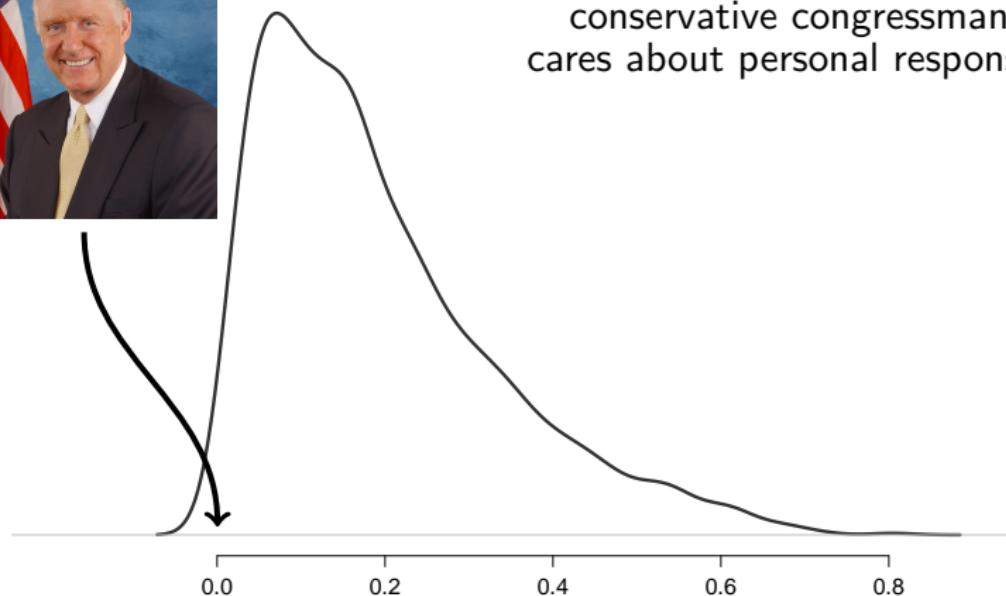
John McGroff: "voted for every spending bill that went through the office"



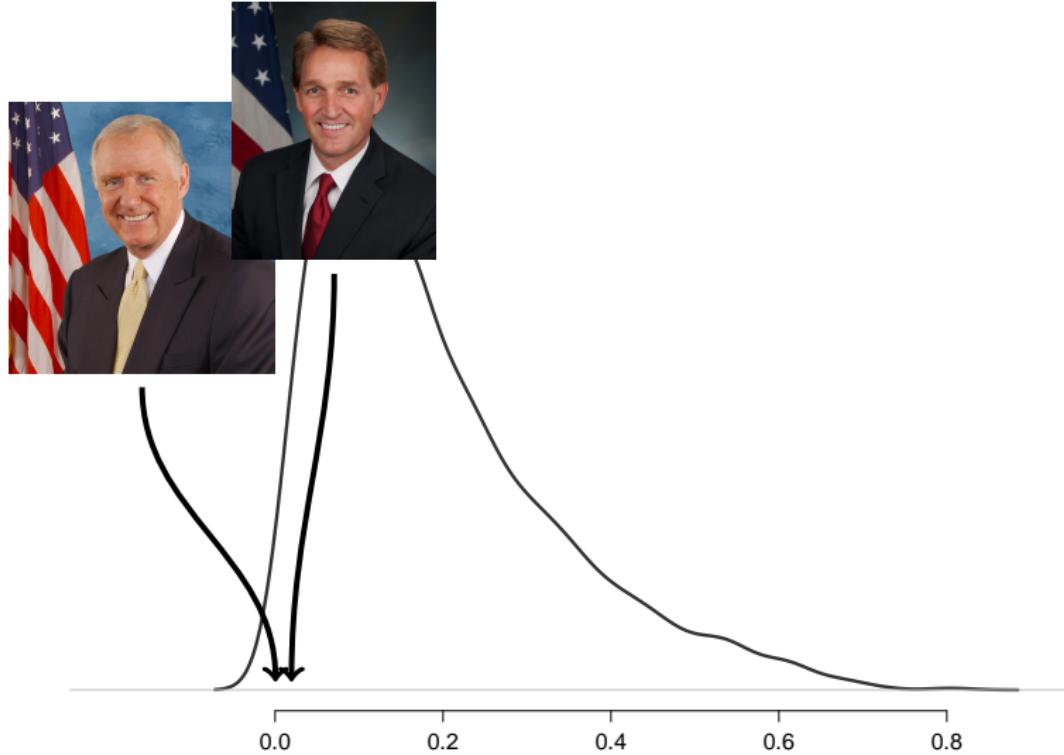
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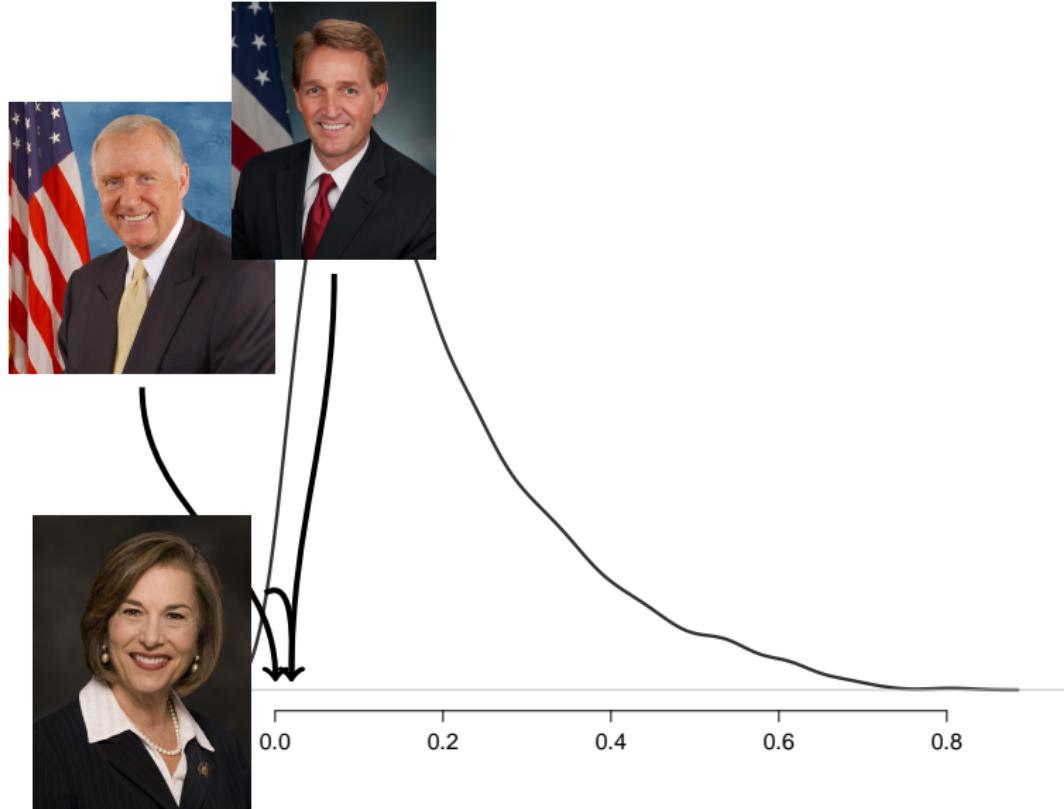
John McGroff: "Not the actions of a fiscally conservative congressman who cares about personal responsibility"



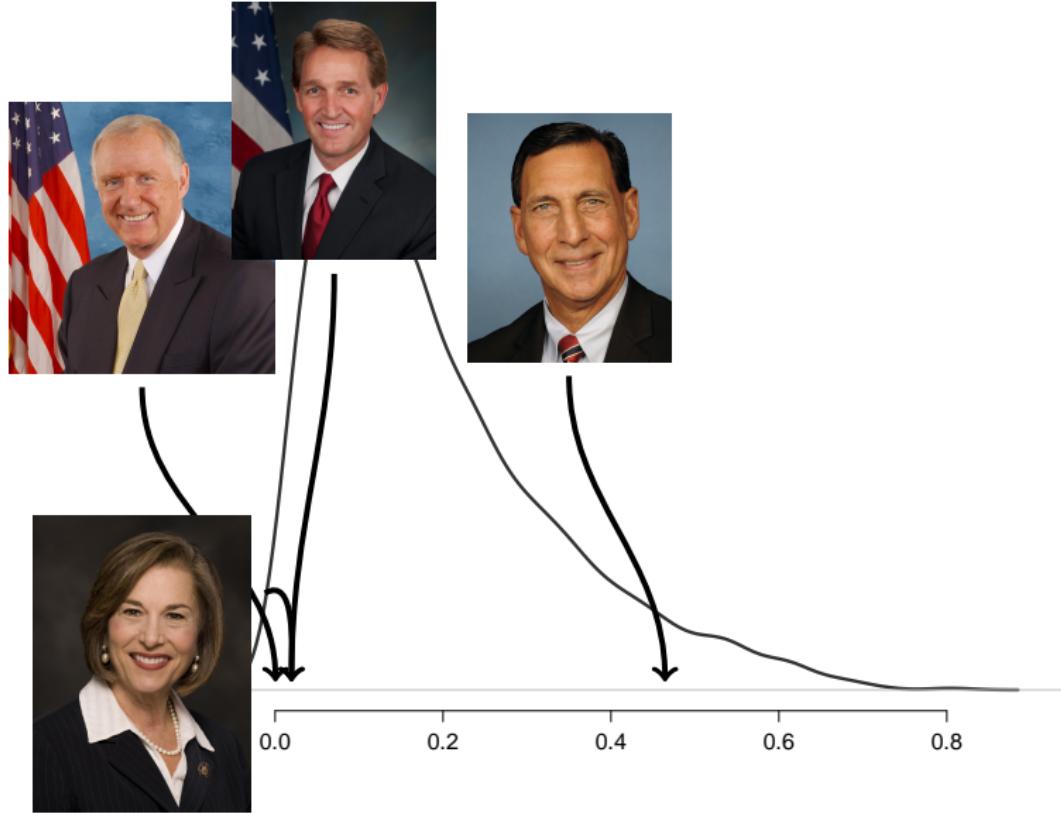
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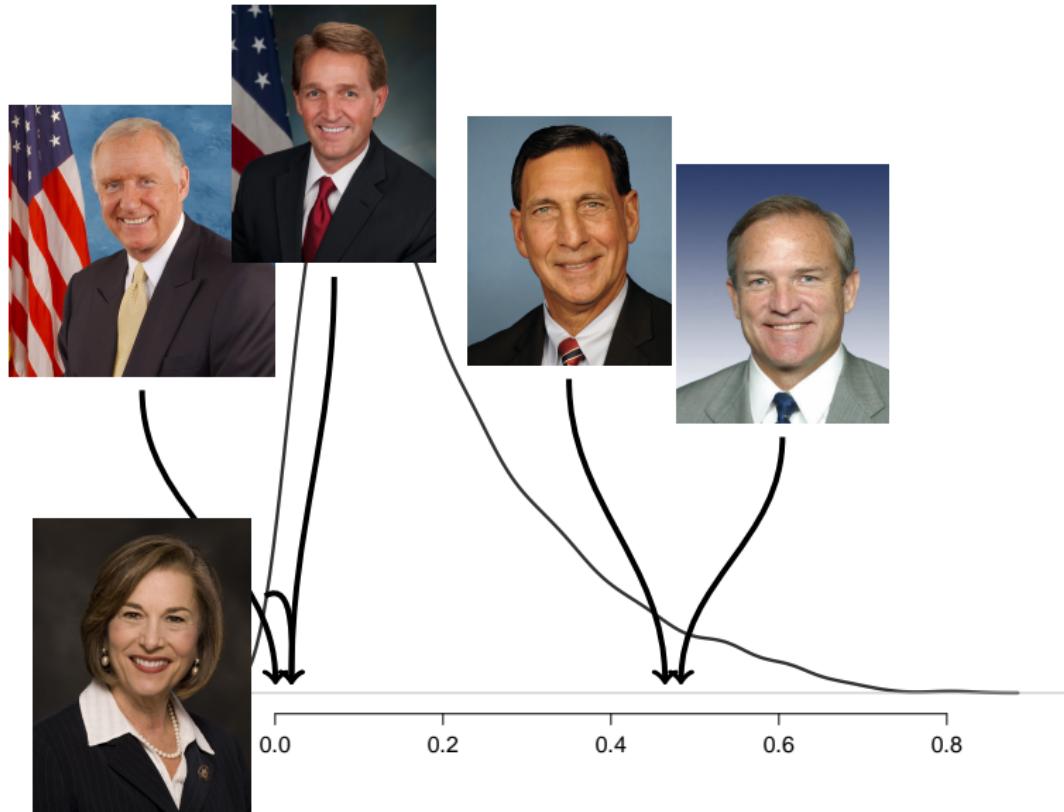
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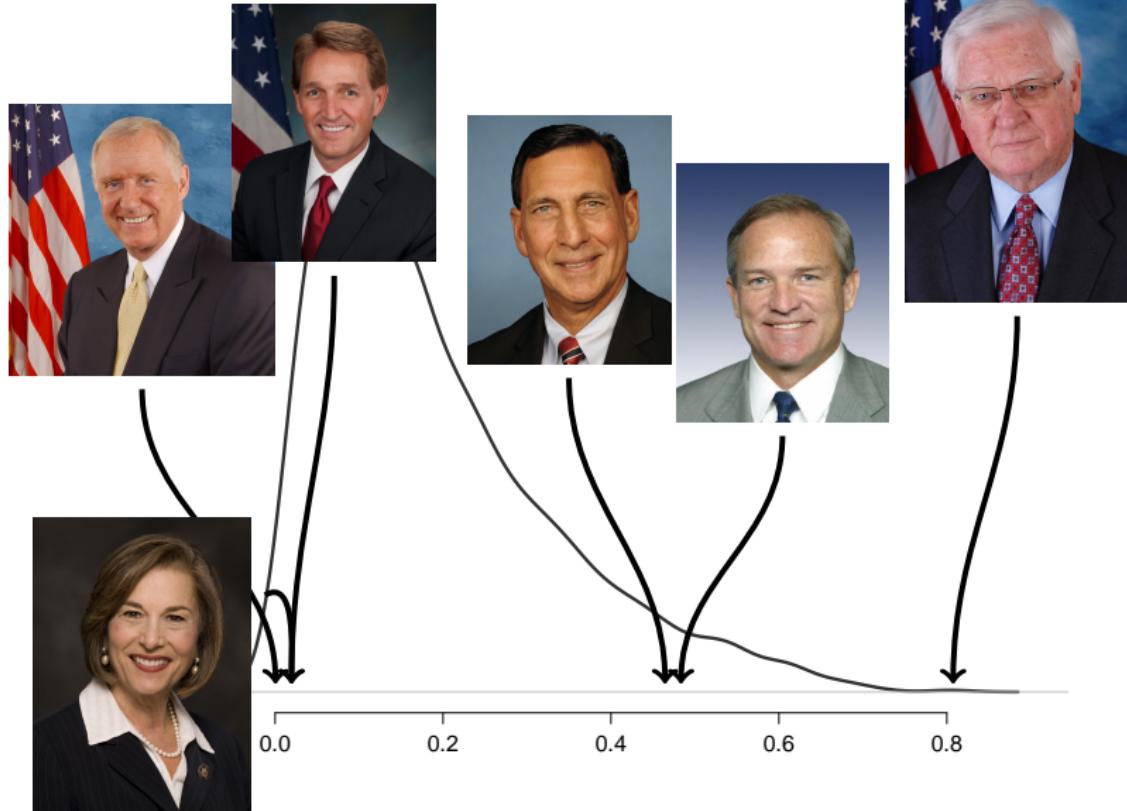
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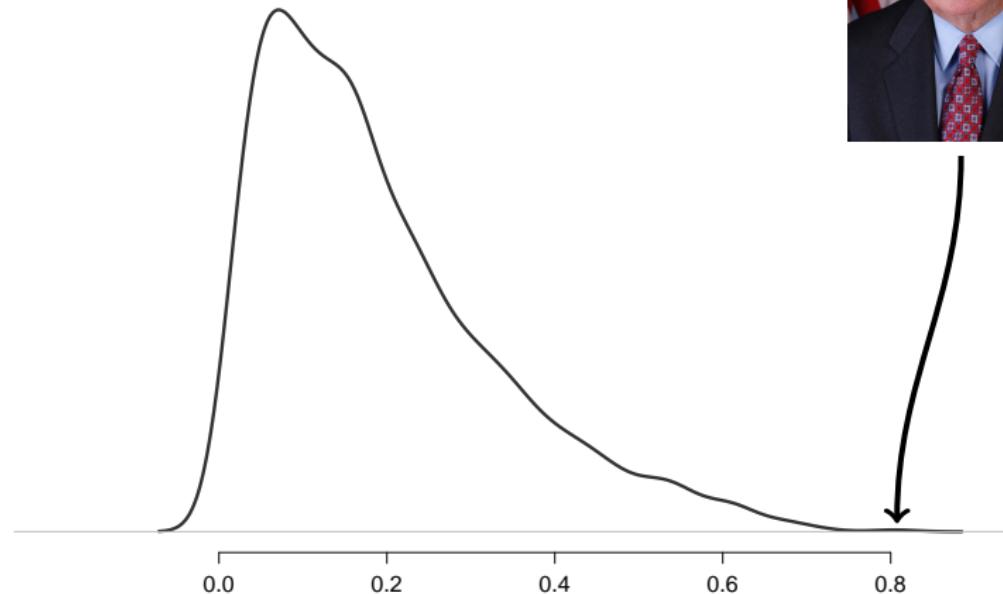


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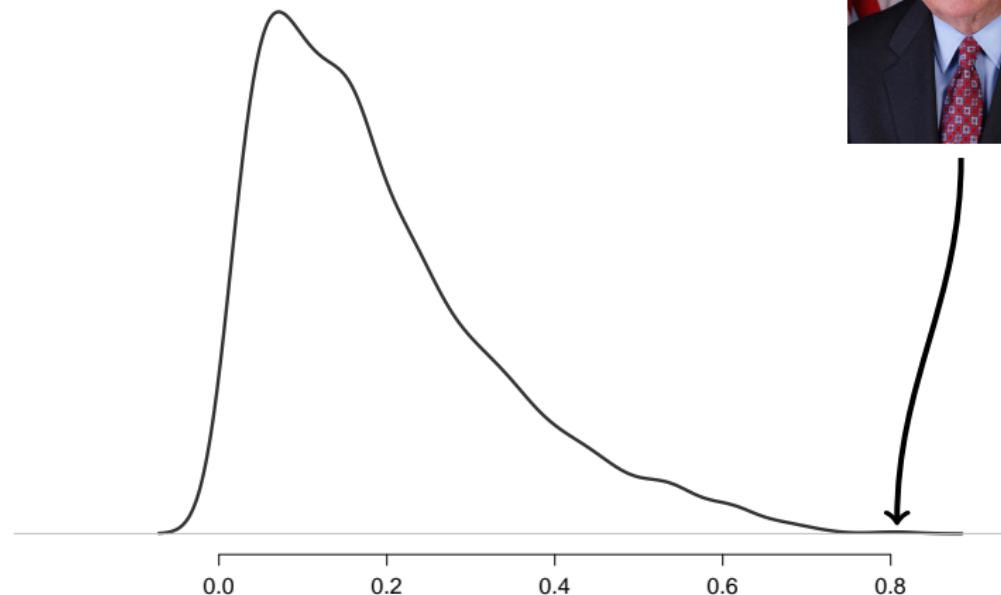
Strategic Credit Claiming to Build a Personal Vote

"We just can't afford luxuries like ideology"



Strategic Credit Claiming to Build a Personal Vote

Lexington Herald-Leader: Prince of Pork



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