Cheat Sheet - Ensemble Learning in ML

What is Ensemble Learning? Wisdom of the crowd

Combine multiple weak models/learners into one predictive model to reduce bias, variance and/or improve accuracy.

Types of Ensemble Learning: N number of weak learners

- 1.Bagging: Trains N different weak models (usually of same types homogenous) with N non-overlapping subset of the input dataset in parallel. In the test phase, each model is evaluated. The label with the greatest number of predictions is selected as the prediction. Bagging methods reduces variance of the prediction
- 2.Boosting: Trains N different weak models (usually of same types homogenous) with the complete dataset in a sequential order. The datapoints wrongly classified with previous weak model is provided more weights to that they can be classified by the next weak leaner properly. In the test phase, each model is evaluated and based on the test error of each weak model, the prediction is weighted for voting. Boosting methods decreases the bias of the prediction.
- 3.Stacking: Trains N different weak models (usually of different types heterogenous) with one of the two subsets of the dataset in parallel. Once the weak learners are trained, they are used to trained a meta learner to combine their predictions and carry out final prediction using the other subset. In test phase, each model predicts its label, these set of labels are fed to the meta learner which generates the final prediction.

The block diagrams, and comparison table for each of these three methods can be seen below.

