

# **Ensemble methods**

Bagging

Herman Kamper

<http://www.kamperh.com/>

## Bagging:

$$\underline{x} = \begin{bmatrix} -(\underline{x}^{(1)})^T \\ -(\underline{x}^{(2)})^T \\ \vdots \\ -(\underline{x}^{(n)})^T \end{bmatrix}$$

$$\underline{y} = \begin{bmatrix} \underline{y}^{(1)} \\ \underline{y}^{(2)} \\ \vdots \\ \underline{y}^{(n)} \end{bmatrix} \quad \text{N}$$

$$\overset{N}{\updownarrow} \begin{bmatrix} \underline{x}_1 \\ \vdots \\ \underline{x}_2 \end{bmatrix}; \begin{bmatrix} \underline{y}_1 \\ \vdots \\ \underline{y}_2 \end{bmatrix}$$

$$\Rightarrow f_1(\underline{x}; \underline{\Theta}_1)$$

$$\Rightarrow f_2(\underline{x}; \underline{\Theta}_2)$$

⋮

$$\Rightarrow f_B(\underline{x}; \underline{\Theta}_B)$$

$$f(\underline{x}; \underline{\Theta}) = \frac{1}{B} \sum_{b=1}^B f_b(\underline{x}; \underline{\Theta}_b)$$

$$\overset{N}{\updownarrow} \begin{bmatrix} \underline{x}_B \\ \vdots \\ \underline{x}_B \end{bmatrix}; \begin{bmatrix} \underline{y}_B \\ \vdots \\ \underline{y}_B \end{bmatrix}$$

$$\underline{x} = \begin{bmatrix} \text{orange} \\ \text{blue} \\ \text{green} \end{bmatrix}; \quad \underline{y} = \begin{bmatrix} \text{orange} \\ \text{blue} \\ \text{green} \end{bmatrix}$$

$$\overset{N}{\updownarrow} \begin{bmatrix} \underline{x}_1 \\ \vdots \\ \underline{x}_2 \end{bmatrix}; \begin{bmatrix} \underline{y}_1 \\ \vdots \\ \underline{y}_2 \end{bmatrix}$$

$$\Rightarrow f_1(\underline{x}; \underline{\Theta}_1)$$

$$f(\underline{x}; \underline{\Theta}) = \frac{1}{B} \sum_{b=1}^B f_b(\underline{x}; \underline{\Theta}_b)$$

Regression

Classification: Majority or weighted voting

$$\overset{N}{\updownarrow} \begin{bmatrix} \underline{x}_1 \\ \vdots \\ \underline{x}_2 \end{bmatrix}; \begin{bmatrix} \underline{y}_1 \\ \vdots \\ \underline{y}_2 \end{bmatrix}$$

$$\Rightarrow f_2(\underline{x}; \underline{\Theta}_2)$$

⋮

$$\Rightarrow f_B(\underline{x}; \underline{\Theta}_B)$$

# **Ensemble methods**

Random forests

Herman Kamper

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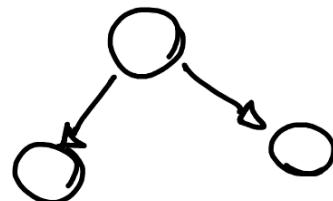
## Random forests:

- Specifically used with decision and regression trees.
- Use bagging: Train each tree on different bootstrap sample. But then also ...
- Every time we split, only consider  $M < D$  random features
- $M = \sqrt{D}$  is often used

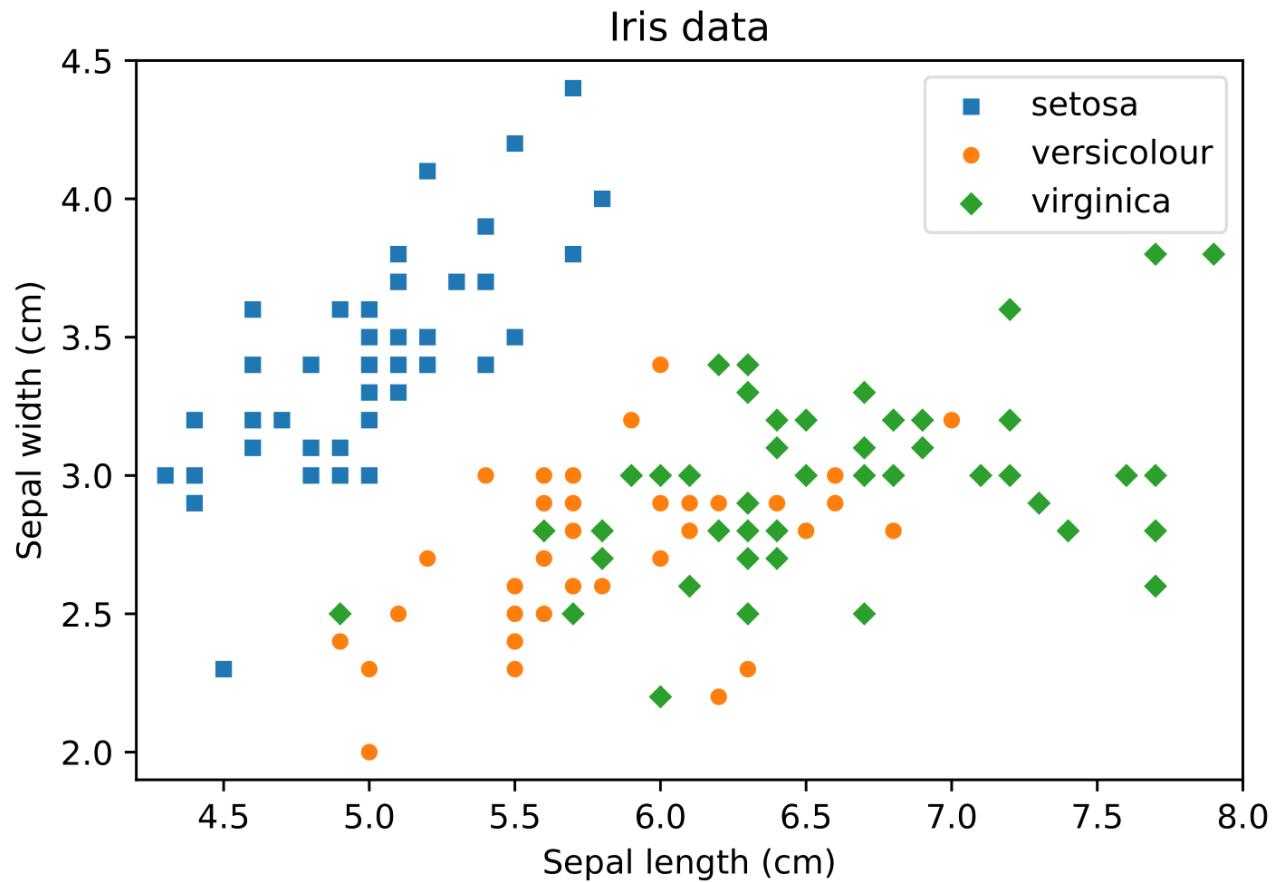
$$f(\underline{x}; \underline{\Theta}) = \frac{1}{B} \sum_{b=1}^B f_b(\underline{x}; \underline{\Theta}_b)$$

Input:  $\underline{x} \in \mathbb{R}^D$

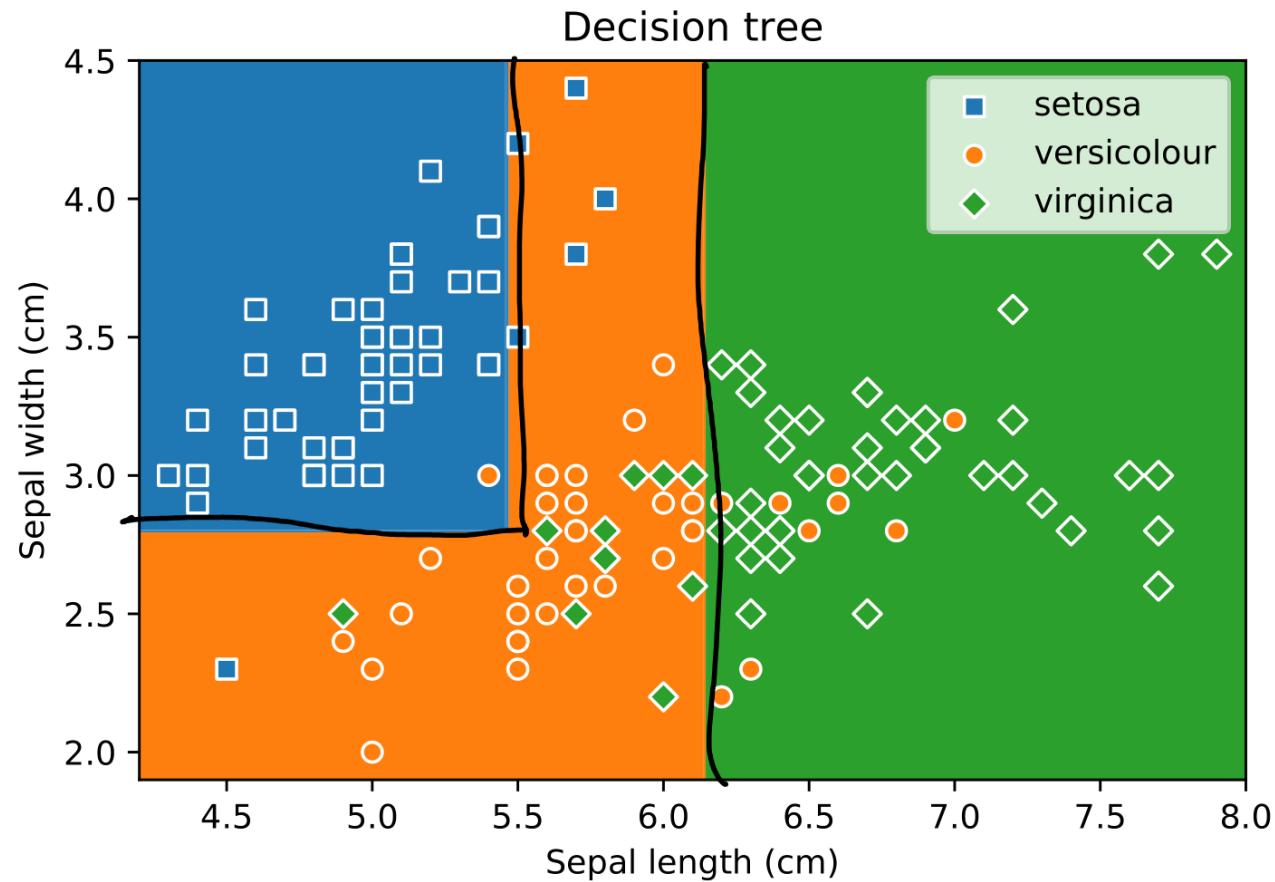
$x_1, \cancel{x_2}, x_3, \dots, \cancel{x_D}$



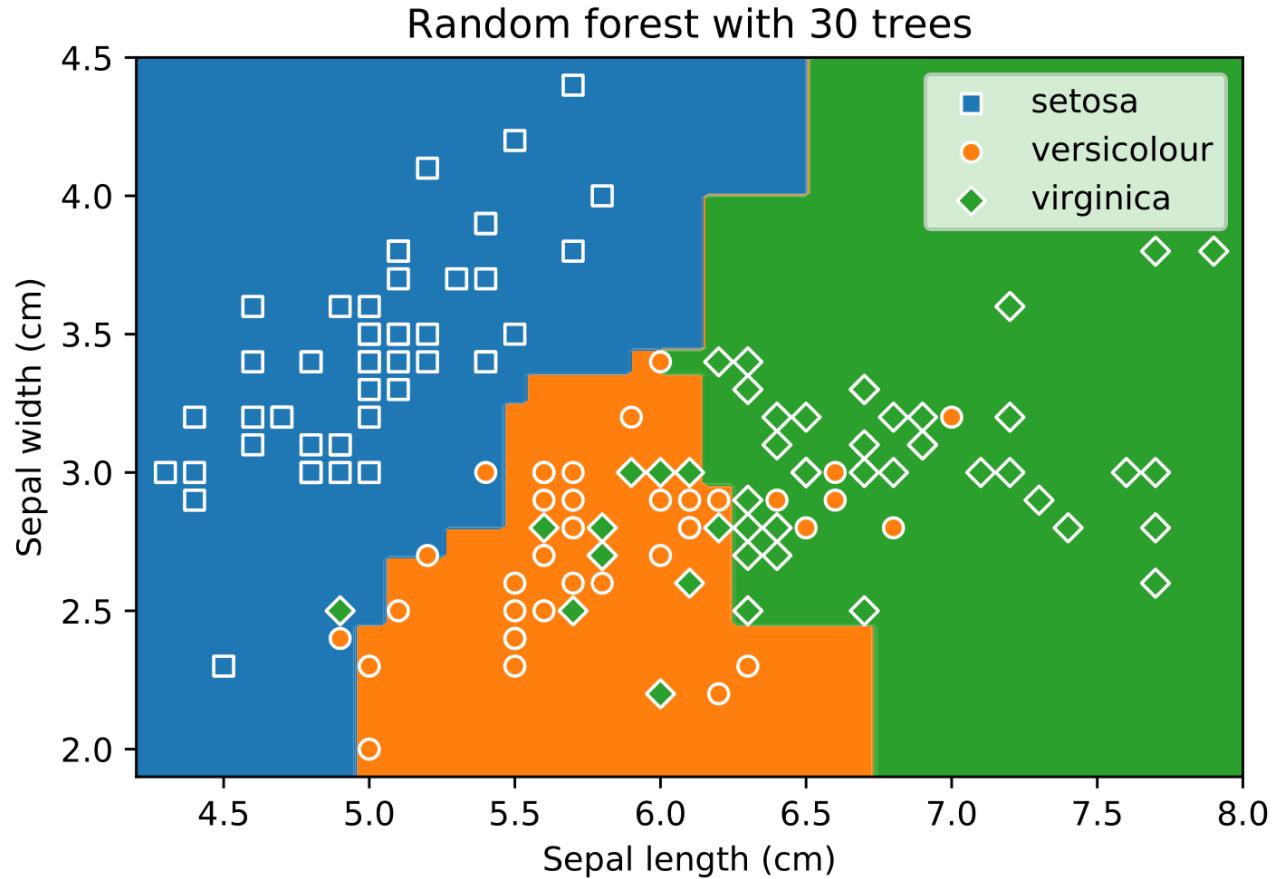
# Random forest on Iris data



# Random forest on Iris data



# Random forest on Iris data



# Ensemble methods

Boosting for regression

Herman Kamper

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Can we combine multiple weak models  
(just a little bit better than random)  
into a "strong" model.

- Different from bagging in that we train one model, look at mistakes, only then train next
- Can be used with any weak models.

# Boosting for regression

1. Initialise  $r^{(n)} = y^{(n)}$  for all  $N$  training items and set  $f(\mathbf{x}; \boldsymbol{\theta}) = 0$ .

2. for iteration  $b = 1$  to  $B$ :

(a) Fit model  $f_b(\mathbf{x}; \boldsymbol{\theta}_b)$  to inputs  $\mathbf{X}$ , outputs  $\mathbf{r}$ .

(b) Update model by adding shrunken version:

$$f(\mathbf{x}; \boldsymbol{\theta}) \leftarrow f(\mathbf{x}; \boldsymbol{\theta}) + \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$$

(c) Update the residuals:

$$r^{(n)} \leftarrow r^{(n)} - \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$$

3. Final model:  $f(\mathbf{x}; \boldsymbol{\theta}) = \sum_{b=1}^B \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$

$$\underline{\mathbf{X}} = \begin{bmatrix} -(\underline{\mathbf{x}}^{(1)})^\top - \\ -(\underline{\mathbf{x}}^{(2)})^\top - \\ \vdots \\ -(\underline{\mathbf{x}}^{(N)})^\top - \end{bmatrix} ; \quad \underline{\mathbf{r}} = \begin{bmatrix} \underline{r}^{(1)} \\ \underline{r}^{(2)} \\ \vdots \\ \underline{r}^{(N)} \end{bmatrix}$$

At  $b = 1$ :

$\underline{\mathbf{r}} = \underline{\mathbf{y}}$ , so we are just fitting a model to inputs  $\underline{\mathbf{X}}$ , outputs  $\underline{\mathbf{y}}$

At  $b > 1$ :

Fitting a model to the residuals.

# Boosting for regression

1. Initialise  $r^{(n)} = y^{(n)}$  for all  $N$  training items and set  $f(\mathbf{x}; \boldsymbol{\theta}) = 0$ .

At  $b=1$ :  $\underline{f} = y$

2. for iteration  $b = 1$  to  $B$ :

(a) Fit model  $f_b(\mathbf{x}; \boldsymbol{\theta}_b)$  to inputs  $\mathbf{X}$ , outputs  $\mathbf{r}$ .

(b) Update model by adding shrunken version:

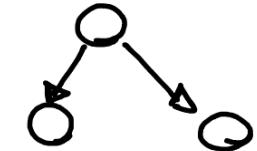
$$f(\mathbf{x}; \boldsymbol{\theta}) \leftarrow f(\mathbf{x}; \boldsymbol{\theta}) + \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$$

(c) Update the residuals:

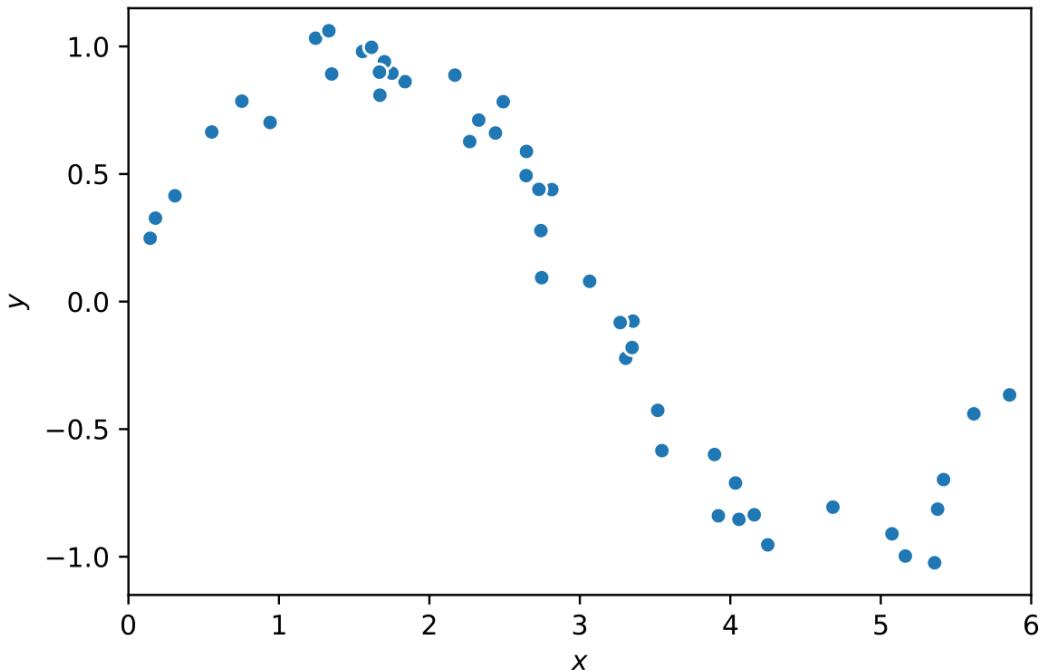
$$r^{(n)} \leftarrow r^{(n)} - \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$$

3. Final model:  $f(\mathbf{x}; \boldsymbol{\theta}) = \sum_{b=1}^B \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$

Weak learner :



Decision tree stub (only one split)



# Boosting for regression

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(b) Update model by adding shrunken version:

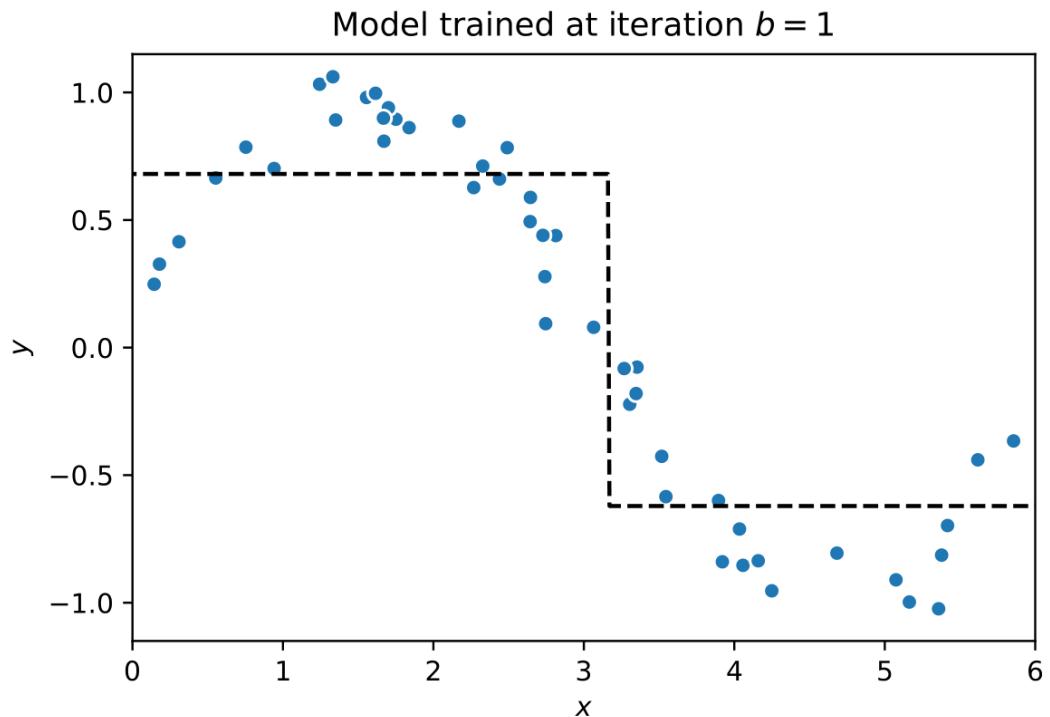
$$f(\mathbf{x}; \boldsymbol{\theta}) \leftarrow f(\mathbf{x}; \boldsymbol{\theta}) + \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$$

(c) Update the residuals:

$$r^{(n)} \leftarrow r^{(n)} - \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$$

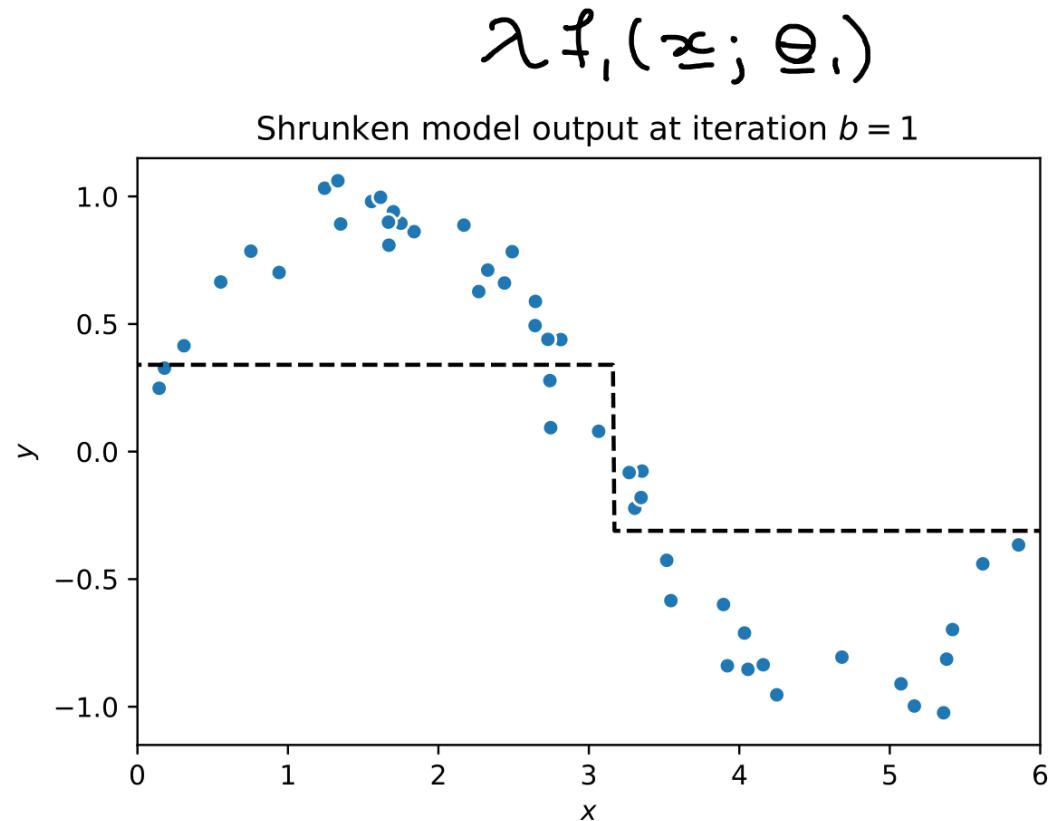
3. Final model:  $f(\mathbf{x}; \boldsymbol{\theta}) = \sum_{b=1}^B \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$

$$f_1(\mathbf{x}; \boldsymbol{\theta}_1)$$



# Boosting for regression

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2. for iteration  $b = 1$  to  $B$ :
  - (a) Fit model  $f_b(\mathbf{x}; \boldsymbol{\theta}_b)$  to inputs  $\mathbf{X}$ , outputs  $\mathbf{r}$ .
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# Boosting for regression

1. Initialise  $r^{(n)} = y^{(n)}$  for all  $N$  training items and set  $f(\mathbf{x}; \boldsymbol{\theta}) = 0$ .

2. for iteration  $b = 1$  to  $B$ :

(a) Fit model  $f_b(\mathbf{x}; \boldsymbol{\theta}_b)$  to inputs  $\mathbf{X}$ , outputs  $\mathbf{r}$ .

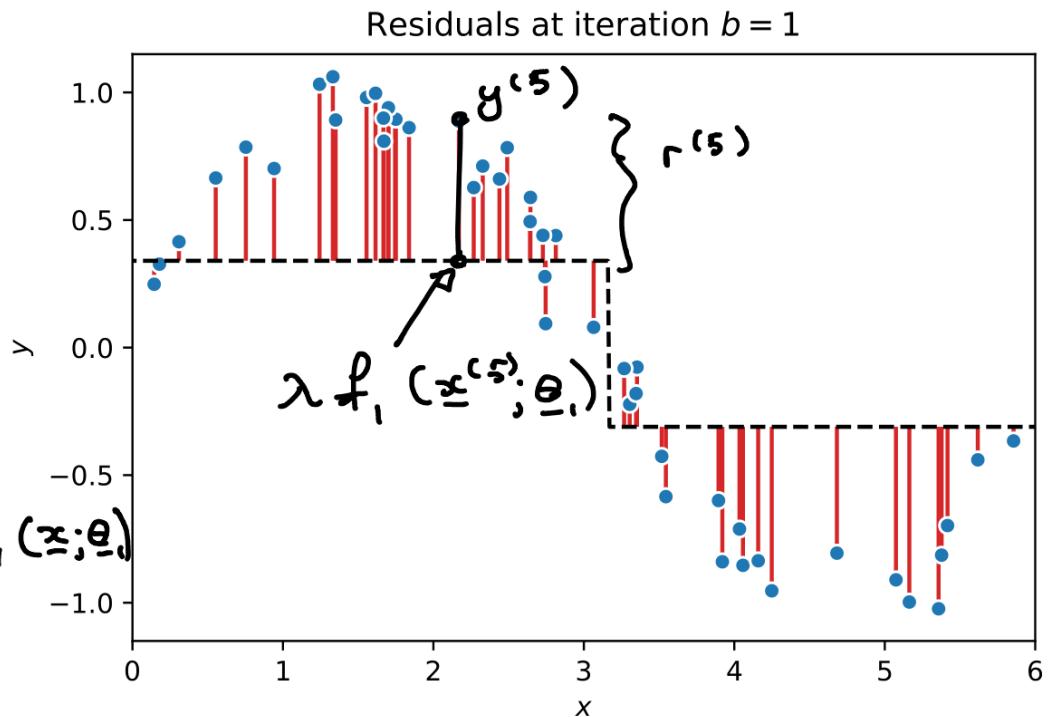
(b) Update model by adding shrunken version:

$$f(\mathbf{x}; \boldsymbol{\theta}) \leftarrow f(\mathbf{x}; \boldsymbol{\theta}) + \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$$

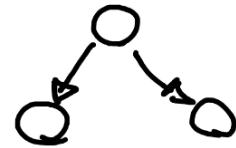
- (c) Update the residuals:

$$r^{(n)} \leftarrow r^{(n)} - \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b) \quad \text{At } b=1:$$

3. Final model:  $f(\mathbf{x}; \boldsymbol{\theta}) = \sum_{b=1}^B \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$



# Boosting for regression



1. Initialise  $r^{(n)} = y^{(n)}$  for all  $N$  training items and set  $f(\mathbf{x}; \boldsymbol{\theta}) = 0$ .

2. for iteration  $b = 1$  to  $B$ :  $b=2$

(a) Fit model  $f_b(\mathbf{x}; \boldsymbol{\theta}_b)$  to inputs  $\mathbf{X}$ , outputs  $\mathbf{r}$ .

(b) Update model by adding shrunken version:

$$f(\mathbf{x}; \boldsymbol{\theta}) \leftarrow f(\mathbf{x}; \boldsymbol{\theta}) + \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$$

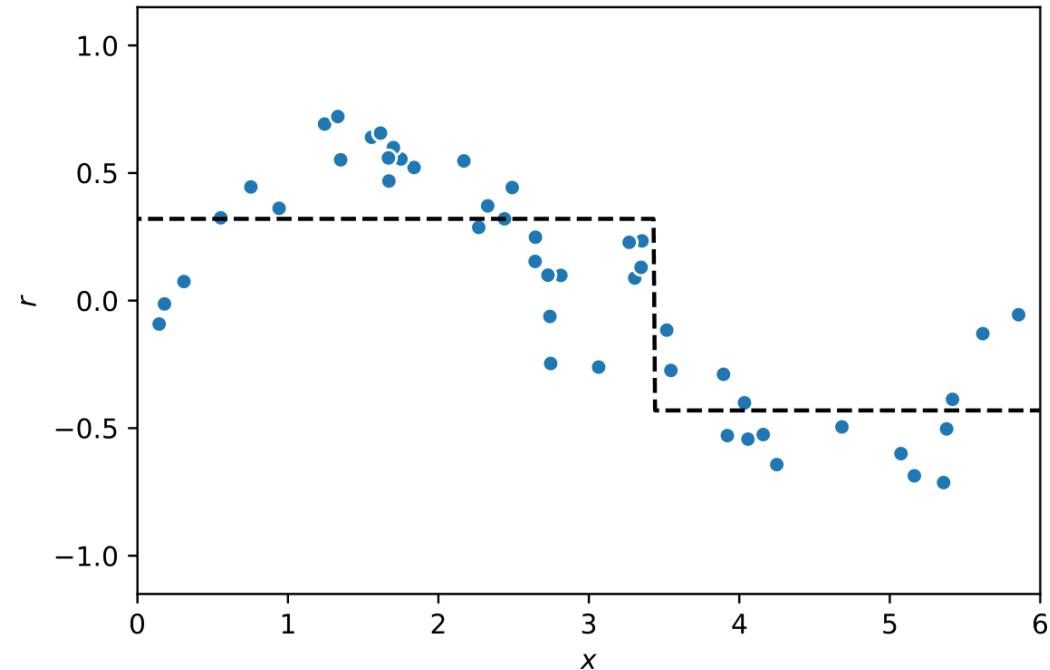
(c) Update the residuals:

$$r^{(n)} \leftarrow r^{(n)} - \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$$

3. Final model:  $f(\mathbf{x}; \boldsymbol{\theta}) = \sum_{b=1}^B \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$

$$f_2(\mathbf{x}; \boldsymbol{\theta}_2)$$

Model trained at iteration  $b = 2$



# Boosting for regression

1. Initialise  $r^{(n)} = y^{(n)}$  for all  $N$  training items and set  $f(\mathbf{x}; \boldsymbol{\theta}) = 0$ .

2. for iteration  $b = 1$  to  $B$ :

$b = 2$

(a) Fit model  $f_b(\mathbf{x}; \boldsymbol{\theta}_b)$  to inputs  $\mathbf{X}$ , outputs  $\mathbf{r}$ .

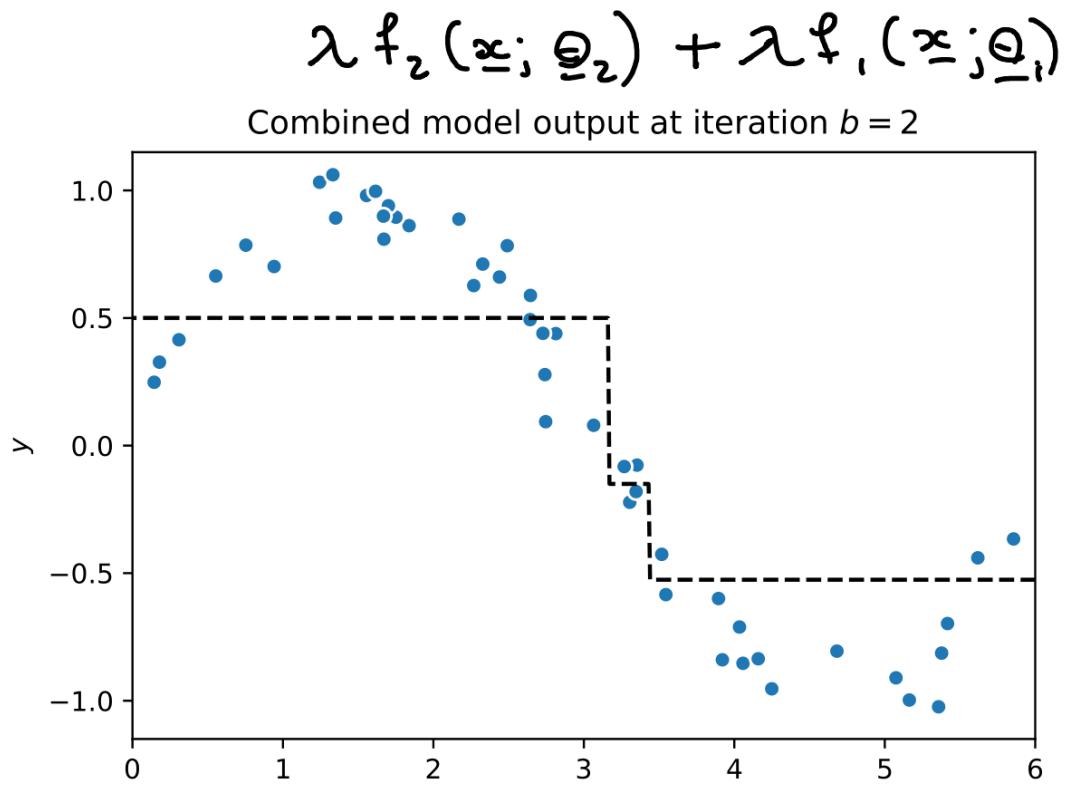
(b) Update model by adding shrunken version:

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3. Final model:  $f(\mathbf{x}; \boldsymbol{\theta}) = \sum_{b=1}^B \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$



[Compare to 3 slides back]

# Boosting for regression

1. Initialise  $r^{(n)} = y^{(n)}$  for all  $N$  training items and set  $f(\mathbf{x}; \boldsymbol{\theta}) = 0$ .

2. for iteration  $b = 1$  to  $B$ :

$b=3$

- (a) Fit model  $f_b(\mathbf{x}; \boldsymbol{\theta}_b)$  to inputs  $\mathbf{X}$ , outputs  $\mathbf{r}$ .

- (b) Update model by adding shrunken version:

$$f(\mathbf{x}; \boldsymbol{\theta}) \leftarrow f(\mathbf{x}; \boldsymbol{\theta}) + \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$$

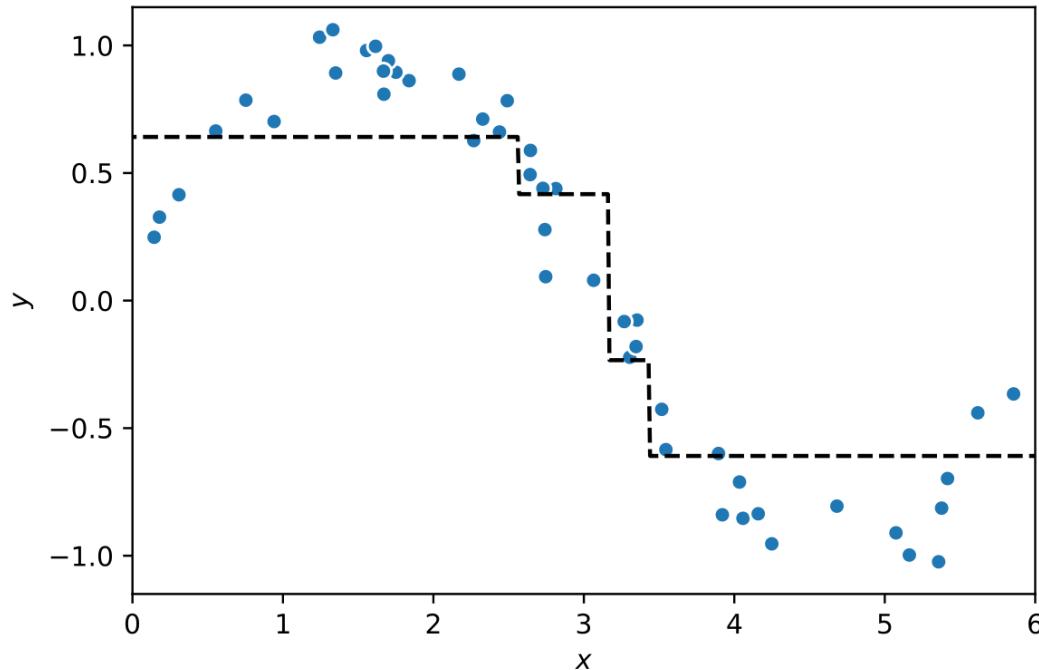
- (c) Update the residuals:

$$r^{(n)} \leftarrow r^{(n)} - \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$$

3. Final model:  $f(\mathbf{x}; \boldsymbol{\theta}) = \sum_{b=1}^B \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$

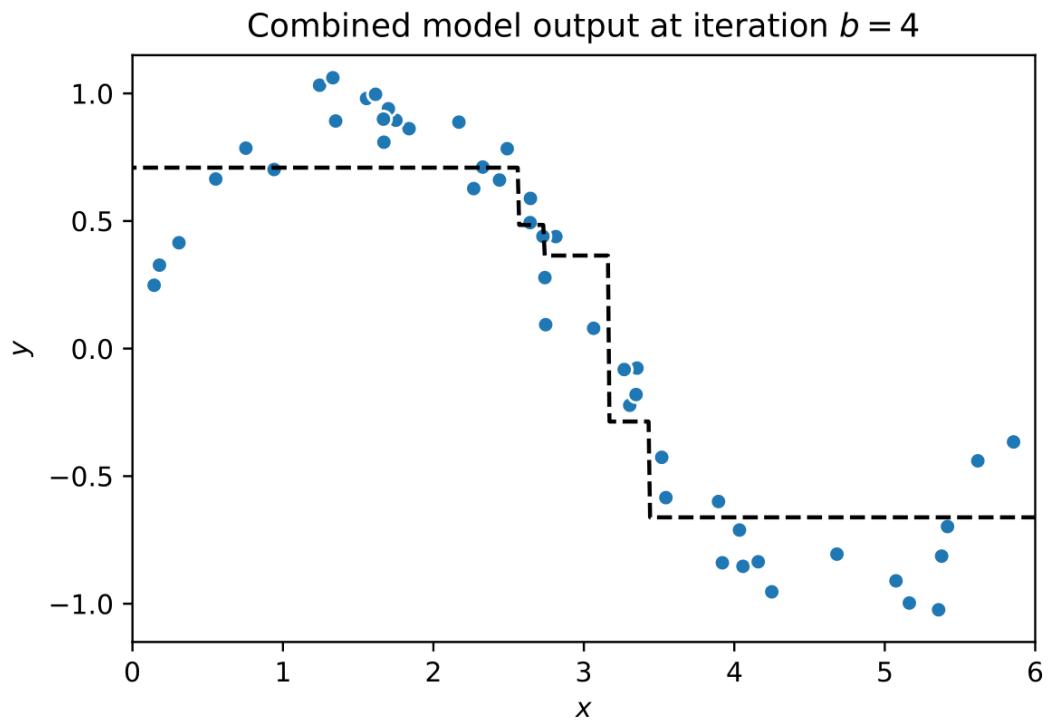
$$\lambda f_3(\mathbf{x}; \boldsymbol{\theta}_3) + \lambda f_2(\mathbf{x}; \boldsymbol{\theta}_2) + \lambda f_1(\mathbf{x}; \boldsymbol{\theta}_1)$$

Combined model output at iteration  $b = 3$



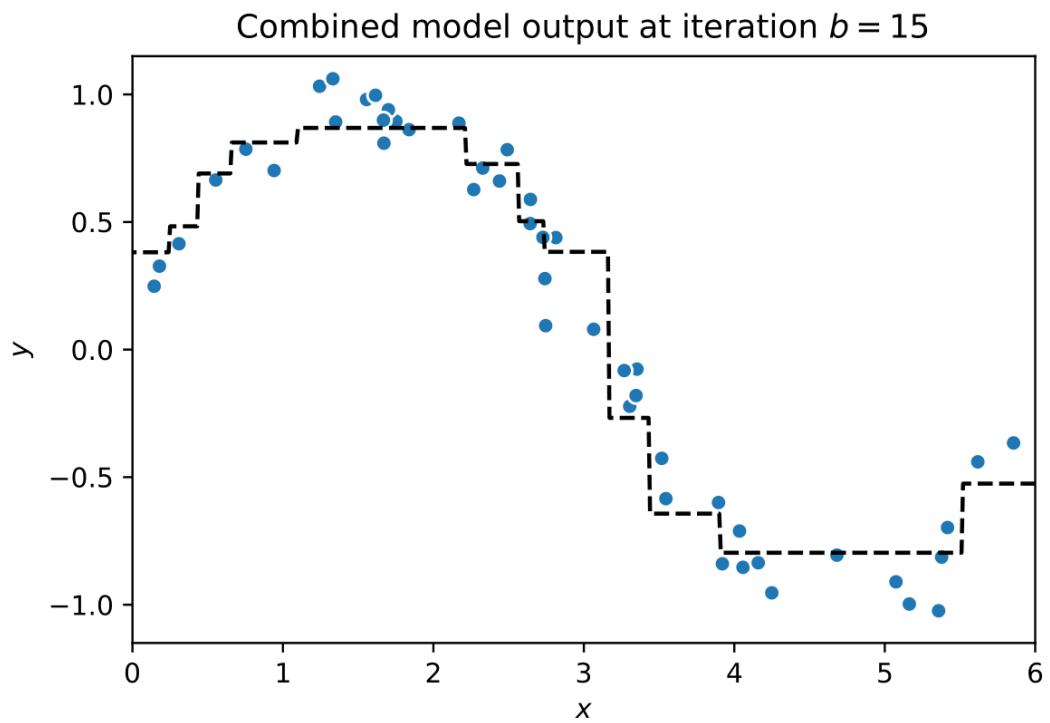
# Boosting for regression

1. Initialise  $r^{(n)} = y^{(n)}$  for all  $N$  training items and set  $f(\mathbf{x}; \boldsymbol{\theta}) = 0$ .
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# Boosting for regression

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$$r^{(n)} \leftarrow r^{(n)} - \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$$
3. Final model: 
$$f(\mathbf{x}; \boldsymbol{\theta}) = \sum_{b=1}^B \lambda f_b(\mathbf{x}; \boldsymbol{\theta}_b)$$



# Ensemble methods

Combine weak  
(slightly better  
than random)

AdaBoost: Boosting for classification

Herman Kamper

<http://www.kamperh.com/>

- Binary classification
- Building block (principles) for classification models often used in practice

# AdaBoost: Boosting for classification

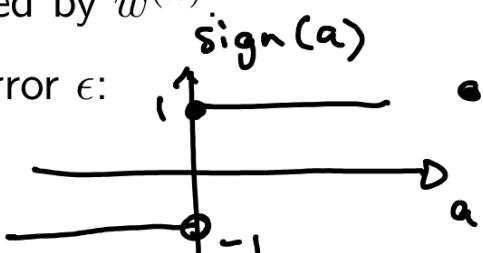
- Initialise training item weights  $w^{(n)} = 1$  for all  $N$  training items.

- for iteration  $b = 1$  to  $B$ :

- Fit model  $f_b(\mathbf{x}; \boldsymbol{\theta}_b)$  so that it minimises classification error weighted by  $w^{(n)}$

- Set model weight using error  $\epsilon$ :

$$\lambda_b = \frac{1}{2} \log \left( \frac{1 - \epsilon}{\epsilon} \right)$$



- Update training item weights:

$$w^{(n)} \leftarrow w^{(n)} e^{-\lambda_b} \text{ if } f_b(\mathbf{x}^{(n)}; \boldsymbol{\theta}_b) \text{ correct}$$

$$w^{(n)} \leftarrow w^{(n)} e^{\lambda_b} \text{ if } f_b(\mathbf{x}^{(n)}; \boldsymbol{\theta}_b) \text{ incorrect}$$

- Final model:  $f(\mathbf{x}; \boldsymbol{\theta}) = \operatorname{sign} \left[ \sum_{b=1}^B \lambda_b f_b(\mathbf{x}; \boldsymbol{\theta}_b) \right]$

Setting:

- Binary classification:  $y \in \{-1, 1\}$
  - Going to train  $B$  models, each  $f_b(\mathbf{x}; \boldsymbol{\theta}_b) \in \{-1, 1\}$
  - Going to combine weighted votes:
- $$f(\mathbf{x}; \boldsymbol{\theta}) = \operatorname{Sign} \left[ \sum_{b=1}^B \lambda_b f_b(\mathbf{x}; \boldsymbol{\theta}_b) \right]$$

$$\begin{array}{c}
 w^{(1)} \quad [ -(\mathbf{x}^{(1)})^\top - \quad y^{(1)} \\
 w^{(2)} \quad -(\mathbf{x}^{(2)})^\top - \quad y^{(2)} \\
 \vdots \qquad \vdots \qquad \vdots \\
 w^{(n)} \quad -(\mathbf{x}^{(n)})^\top - \quad y^{(n)}
 \end{array}$$

# AdaBoost: Boosting for classification

1. Initialise training item weights  $w^{(n)} = 1$  for all  $N$  training items.

2. for iteration  $b = 1$  to  $B$ :

(a) Fit model  $f_b(\mathbf{x}; \boldsymbol{\theta}_b)$  so that it minimises classification error weighted by  $w^{(n)}$ .

(b) Set model weight using error  $\epsilon$ :

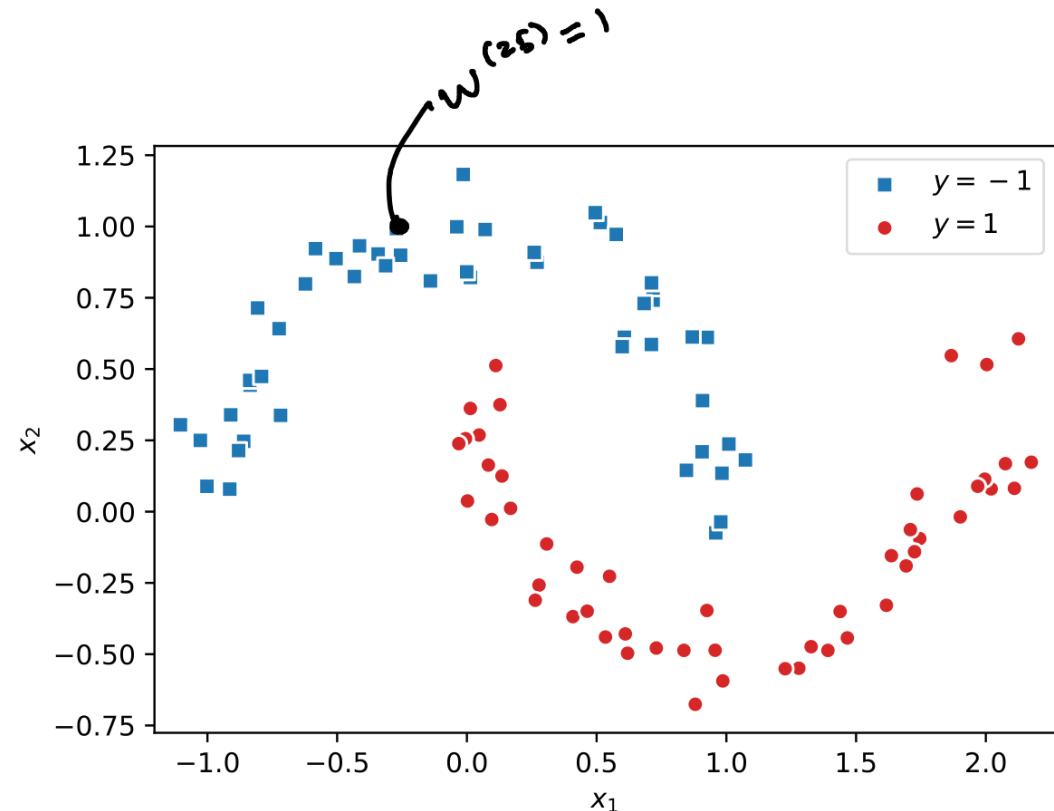
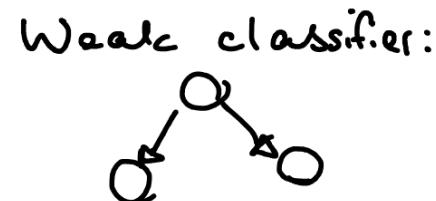
$$\lambda_b = \frac{1}{2} \log \left( \frac{1 - \epsilon}{\epsilon} \right)$$

(c) Update training item weights:

$$w^{(n)} \leftarrow w^{(n)} e^{-\lambda_b} \text{ if } f_b(\mathbf{x}^{(n)}; \boldsymbol{\theta}_b) \text{ correct}$$

$$w^{(n)} \leftarrow w^{(n)} e^{\lambda_b} \text{ if } f_b(\mathbf{x}^{(n)}; \boldsymbol{\theta}_b) \text{ incorrect}$$

3. Final model:  $f(\mathbf{x}; \boldsymbol{\theta}) = \text{sign} \left[ \sum_{b=1}^B \lambda_b f_b(\mathbf{x}; \boldsymbol{\theta}_b) \right]$



# AdaBoost: Boosting for classification

1. Initialise training item weights  $w^{(n)} = 1$  for all  $N$  training items.

2. for iteration  $b = 1$  to  $B$ :

✓(a) Fit model  $f_b(\mathbf{x}; \boldsymbol{\theta}_b)$  so that it minimises classification error weighted by  $w^{(n)}$ .

✓(b) Set model weight using error  $\epsilon$ :

$$\lambda_b = \frac{1}{2} \log \left( \frac{1 - \epsilon}{\epsilon} \right) \quad \lambda_1 = 0.87$$

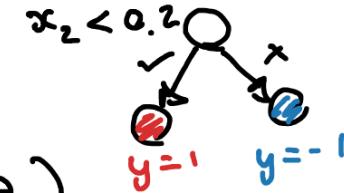
✓(c) Update training item weights:

$w^{(n)} \leftarrow w^{(n)} e^{-\lambda_b}$  if  $f_b(\mathbf{x}^{(n)}; \boldsymbol{\theta}_b)$  correct

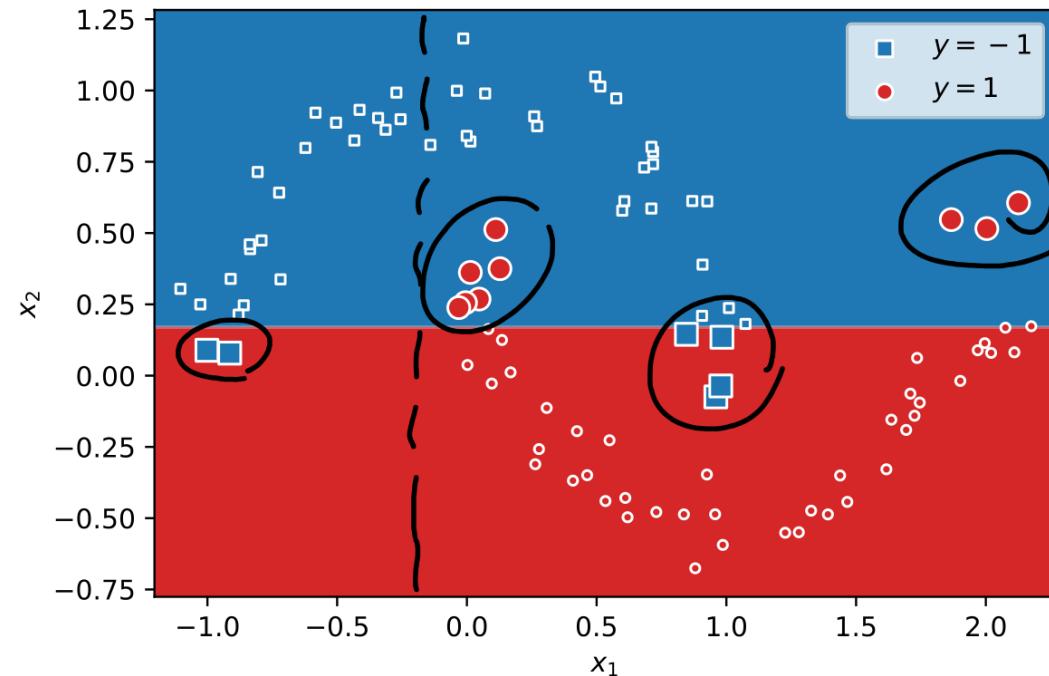
$w^{(n)} \leftarrow w^{(n)} e^{\lambda_b}$  if  $f_b(\mathbf{x}^{(n)}; \boldsymbol{\theta}_b)$  incorrect

3. Final model:  $f(\mathbf{x}; \boldsymbol{\theta}) = \text{sign} \left[ \sum_{b=1}^B \lambda_b f_b(\mathbf{x}; \boldsymbol{\theta}_b) \right]$

$$f_1(\mathbf{x}; \boldsymbol{\theta}_1)$$



Model trained at iteration  $b = 1$



# AdaBoost: Boosting for classification

1. Initialise training item weights  $w^{(n)} = 1$  for all  $N$  training items.

$$b=2$$

2. for iteration  $b = 1$  to  $B$ :

- (a) Fit model  $f_b(\mathbf{x}; \boldsymbol{\theta}_b)$  so that it minimises classification error weighted by  $w^{(n)}$ .

- (b) Set model weight using error  $\epsilon$ :

$$\lambda_b = \frac{1}{2} \log \left( \frac{1 - \epsilon}{\epsilon} \right) \quad \lambda_2 = 0.52$$

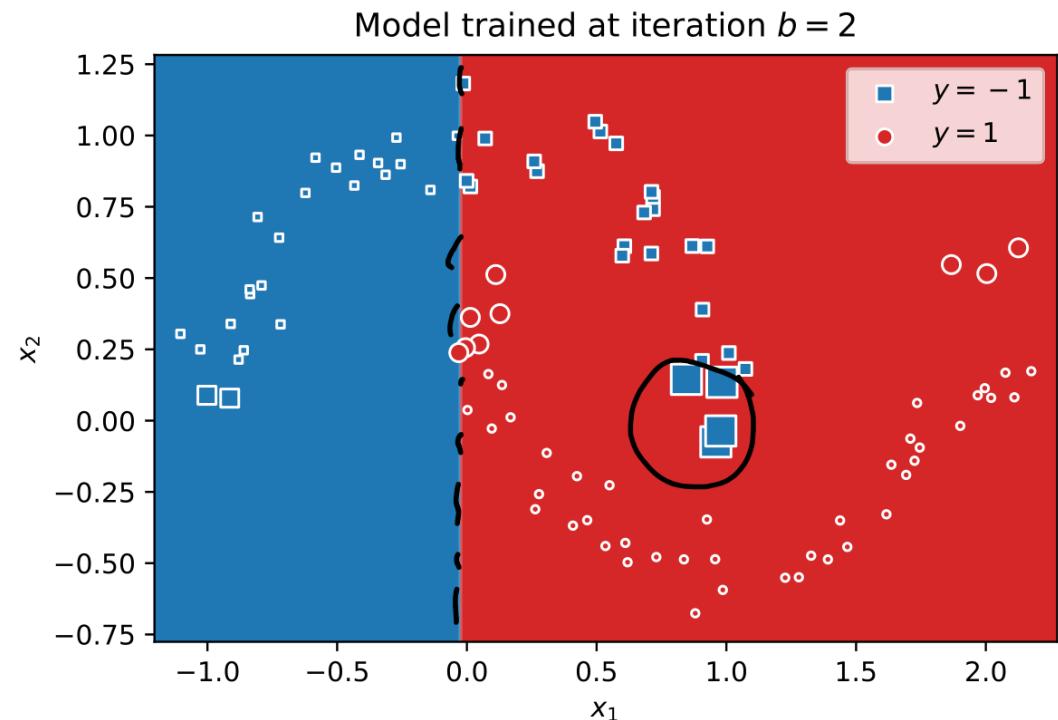
- (c) Update training item weights:

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3. Final model:  $f(\mathbf{x}; \boldsymbol{\theta}) = \text{sign} \left[ \sum_{b=1}^B \lambda_b f_b(\mathbf{x}; \boldsymbol{\theta}_b) \right]$

$$f_2(\mathbf{x}; \boldsymbol{\theta}_2)$$



# AdaBoost: Boosting for classification

1. Initialise training item weights  $w^{(n)} = 1$  for all  $N$  training items.

2. for iteration  $b = 1$  to  $B$ :

$b=3$

- (a) Fit model  $f_b(\mathbf{x}; \boldsymbol{\theta}_b)$  so that it minimises classification error weighted by  $w^{(n)}$ .

- (b) Set model weight using error  $\epsilon$ :

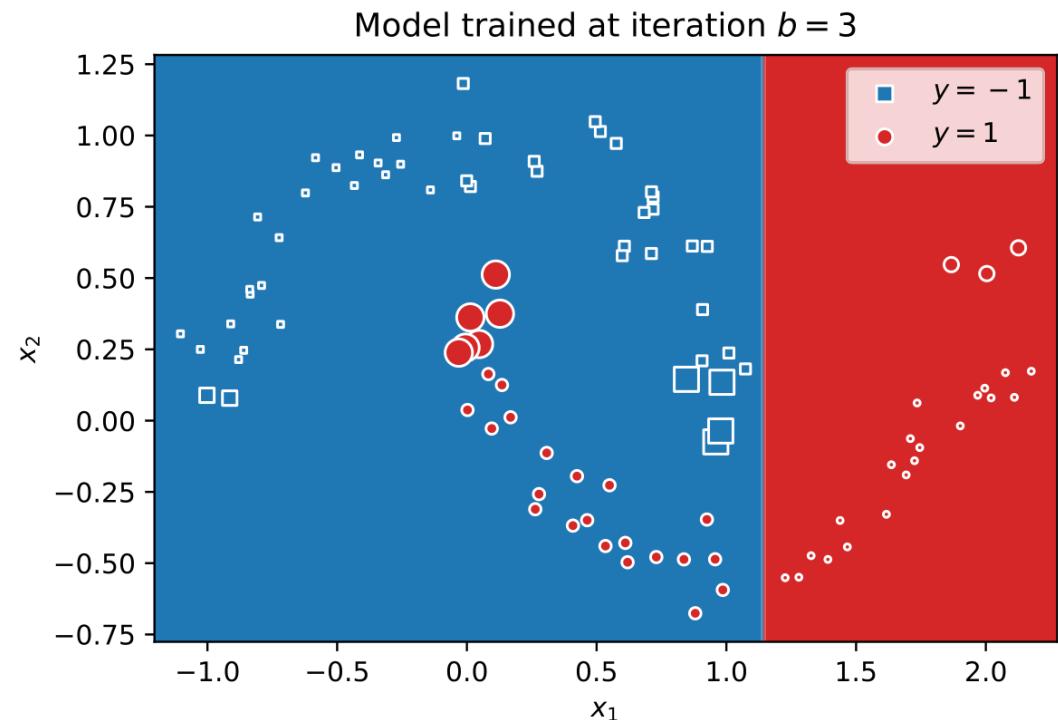
$$\lambda_b = \frac{1}{2} \log \left( \frac{1 - \epsilon}{\epsilon} \right)$$

- (c) Update training item weights:

$$w^{(n)} \leftarrow w^{(n)} e^{-\lambda_b} \text{ if } f_b(\mathbf{x}^{(n)}; \boldsymbol{\theta}_b) \text{ correct}$$

$$w^{(n)} \leftarrow w^{(n)} e^{\lambda_b} \text{ if } f_b(\mathbf{x}^{(n)}; \boldsymbol{\theta}_b) \text{ incorrect}$$

3. Final model:  $f(\mathbf{x}; \boldsymbol{\theta}) = \text{sign} \left[ \sum_{b=1}^B \lambda_b f_b(\mathbf{x}; \boldsymbol{\theta}_b) \right]$



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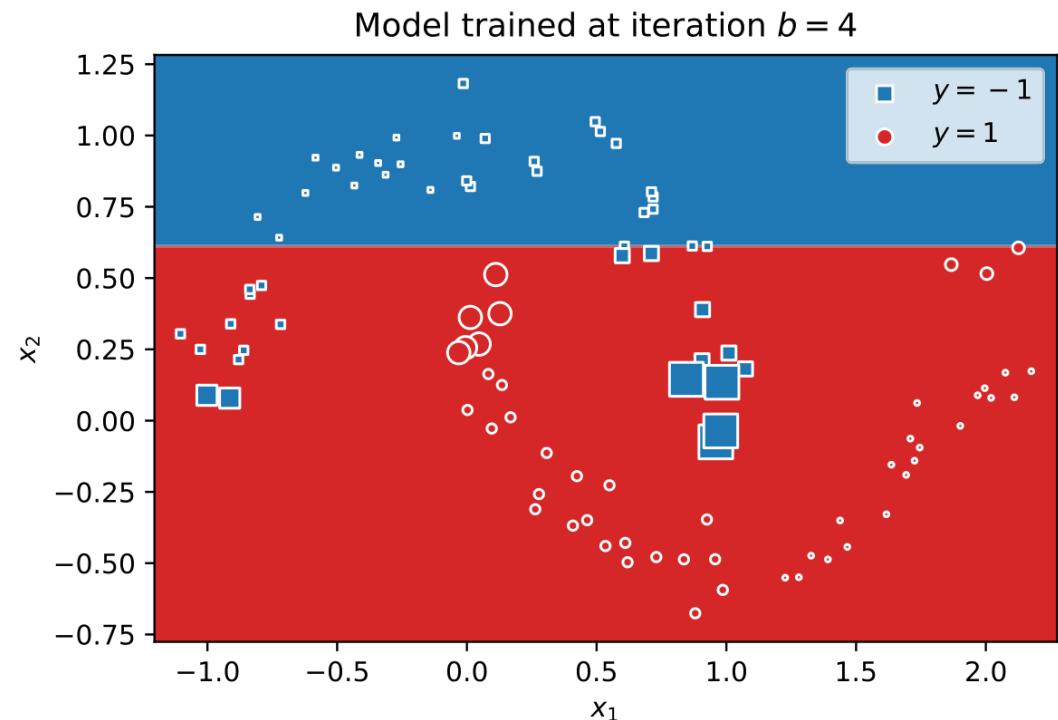
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$$w^{(n)} \leftarrow w^{(n)} e^{-\lambda_b} \text{ if } f_b(\mathbf{x}^{(n)}; \boldsymbol{\theta}_b) \text{ correct}$$

$$w^{(n)} \leftarrow w^{(n)} e^{\lambda_b} \text{ if } f_b(\mathbf{x}^{(n)}; \boldsymbol{\theta}_b) \text{ incorrect}$$

3. Final model:  $f(\mathbf{x}; \boldsymbol{\theta}) = \text{sign} \left[ \sum_{b=1}^B \lambda_b f_b(\mathbf{x}; \boldsymbol{\theta}_b) \right]$



# AdaBoost: Boosting for classification

1. Initialise training item weights  $w^{(n)} = 1$  for all  $N$  training items.

2. for iteration  $b = 1$  to  $B$ :

- (a) Fit model  $f_b(\mathbf{x}; \boldsymbol{\theta}_b)$  so that it minimises classification error weighted by  $w^{(n)}$ .

- (b) Set model weight using error  $\epsilon$ :

$$\lambda_b = \frac{1}{2} \log \left( \frac{1 - \epsilon}{\epsilon} \right)$$

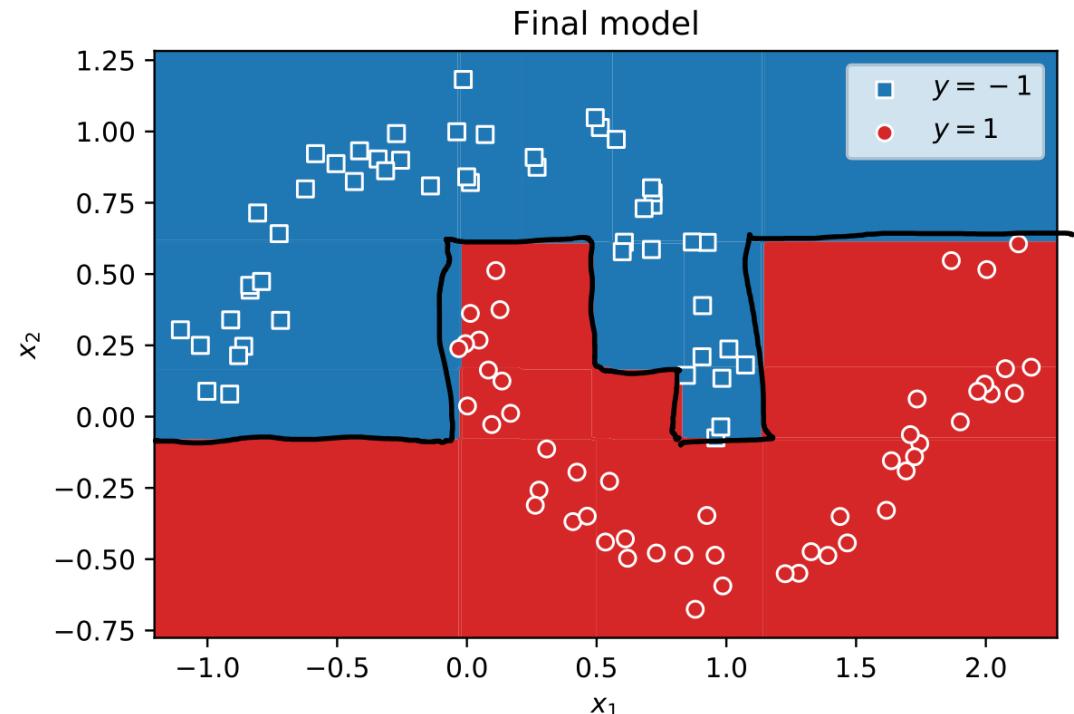
- (c) Update training item weights:

$$w^{(n)} \leftarrow w^{(n)} e^{-\lambda_b} \text{ if } f_b(\mathbf{x}^{(n)}; \boldsymbol{\theta}_b) \text{ correct}$$

$$w^{(n)} \leftarrow w^{(n)} e^{\lambda_b} \text{ if } f_b(\mathbf{x}^{(n)}; \boldsymbol{\theta}_b) \text{ incorrect}$$

3. Final model:  $f(\mathbf{x}; \boldsymbol{\theta}) = \text{sign} \left[ \sum_{b=1}^B \lambda_b f_b(\mathbf{x}; \boldsymbol{\theta}_b) \right]$

$$f(\underline{\mathbf{x}}; \underline{\boldsymbol{\theta}}) = \lambda_1 f_1(\underline{\mathbf{x}}; \underline{\boldsymbol{\theta}}_1) + \lambda_2 f_2(\underline{\mathbf{x}}; \underline{\boldsymbol{\theta}}_2) + \dots + \lambda_{20} f_{20}(\underline{\mathbf{x}}; \underline{\boldsymbol{\theta}}_{20})$$



# AdaBoost: Boosting for classification

1. Initialise training item weights  $w^{(n)} = 1$  for all  $N$  training items.
  2. for iteration  $b = 1$  to  $B$ :
    - (a) Fit model  $f_b(\mathbf{x}; \boldsymbol{\theta}_b)$  so that it minimises  $\sum_{n=1}^N w^{(n)} I \{ y^{(n)} \neq f_b(\mathbf{x}^{(n)}; \boldsymbol{\theta}_b) \}$
    - (b)  $E = \frac{\sum_{n=1}^N w^{(n)} I \{ y^{(n)} \neq f_b(\mathbf{x}^{(n)}; \boldsymbol{\theta}_b) \}}{\sum_{n=1}^N w^{(n)}}$
    - (c) Set model weight using error  $\epsilon$ :  

$$\lambda_b = \frac{1}{2} \log \left( \frac{1 - \epsilon}{\epsilon} \right)$$
    - (d) Update training item weights:  

$$w^{(n)} \leftarrow w^{(n)} e^{-\lambda_b} \text{ if } f_b(\mathbf{x}^{(n)}; \boldsymbol{\theta}_b) \text{ correct}$$
  

$$w^{(n)} \leftarrow w^{(n)} e^{\lambda_b} \text{ if } f_b(\mathbf{x}^{(n)}; \boldsymbol{\theta}_b) \text{ incorrect}$$
  3. Final model:  $f(\mathbf{x}; \boldsymbol{\theta}) = \text{sign} \left[ \sum_{b=1}^B \lambda_b f_b(\mathbf{x}; \boldsymbol{\theta}_b) \right]$
- If  $\epsilon \rightarrow 0$  (very good classifier)  
then  $\lambda_b$  big  
If  $\epsilon \rightarrow \frac{1}{2}$  (bad/random classifier)  
then  $\lambda_b \rightarrow 0$
- (c) Correct:  $w^{(n)} \leftarrow w^{(n)} \sqrt{\frac{\epsilon}{1-\epsilon}}$
- Incorrect:  $w^{(n)} \leftarrow w^{(n)} \sqrt{\frac{1-\epsilon}{\epsilon}}$

# AdaBoost: Boosting for classification

1. Initialise training item weights  $w^{(n)} = 1$  for all  $N$  training items.

2. for iteration  $b = 1$  to  $B$ :

(a) Fit model  $f_b(\mathbf{x}; \boldsymbol{\theta}_b)$  so that it minimises classification error weighted by  $w^{(n)}$ .

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$$\lambda_b = \frac{1}{2} \log \left( \frac{1 - \epsilon}{\epsilon} \right)$$

(c) Update training item weights:

$$w^{(n)} \leftarrow w^{(n)} e^{-\lambda_b} \text{ if } f_b(\mathbf{x}^{(n)}; \boldsymbol{\theta}_b) \text{ correct}$$

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3. Final model:  $f(\mathbf{x}; \boldsymbol{\theta}) = \text{sign} \left[ \sum_{b=1}^B \lambda_b f_b(\mathbf{x}; \boldsymbol{\theta}_b) \right]$

Further reading:

- Raúl Rojas, "AdaBoost and the superbowel of classifiers: A tutorial introduction to adaptive boosting"; 2009.
- ESL, Chapter 10