AdaBoost

1. Assign every observation, x_i, an initial weight value, $w_i = \frac{1}{n}$, where n is the total number of observations.

2. Train a "weak" model. (most often a decision tree)

3. For each observation:

   3.1. If predicted incorrectly, w_i is increased

   3.2. If predicted correctly, w_i is decreased

4. Train a new weak model where observations with greater weights are given more priority.

5. Repeat steps 3 and 4 until observations perfectly predicted or a preset number of trees are trained.

Chris Albon