Lecture 10: Sasha Rakhlin

Description

We introduce bagging and boosting algorithms. We discuss the bias-variance tradeoff. The gradient descent view of boosting is introduced and a bound on the performance of Adaboost is proved.

Suggested Reading

- Yoav Freund and Robert E. Schapire. <u>A short introduction to boosting</u>.
 Journal of Japanese Society for Artificial Intelligence, 14(5):771-780,
 September, 1999
- Other boosting review articles <u>here</u>