Week 8

السنة الخامسة – هندسة المعلوماتية / الذكاء الصنعي

مقرر التعلم التلقائي

Practical Concerns for Machine Learning 2
Ensemble Methods, Imbalanced Dataset handling

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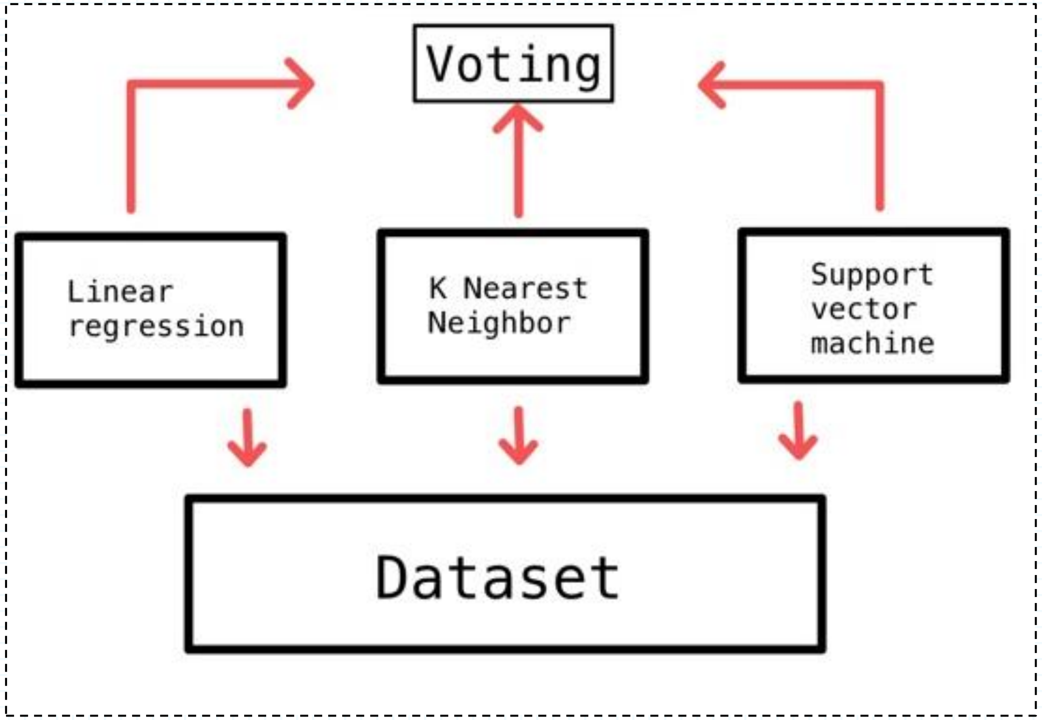
Access Course Materials

Practical Concerns for Machine Learning 2

Ensemble Methods

Bias-Variance Tradeoff & How Ensembles Help

- The goal in ML is to balance **bias** (error due to assumptions) and **variance** (error due to model sensitivity to data) to improve generalization.
- **Single** machine learning models **can fail** due to a balance issue between bias and variance.
- Ex: Basic Ensemble method



Ensemble Learning

- Ensemble Learning:

  Method that combines a collection of base learners to obtain performance improvements over its components

- Where do Learners come from?
  - Different learning algorithms
  - Algorithms with different choice for parameters
  - Data set with different features
  - Data set = different subsets
  - Different sub-tasks

Main Families of Ensemble Methods
Averaging Methods

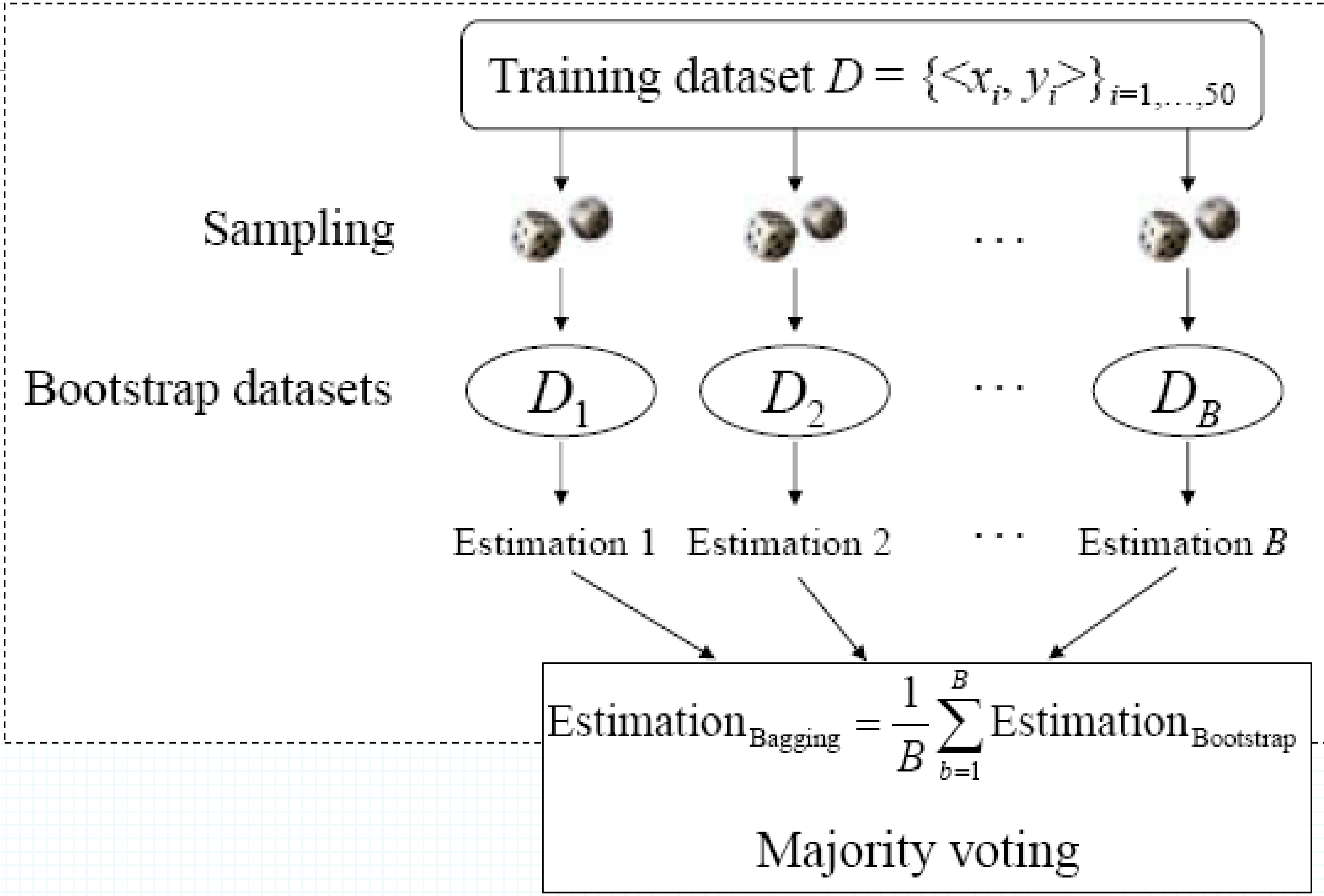
Main Families of Ensemble Methods
Averaging Methods

- Build multiple base estimators **independently** (Example: Random Forests).
- Combine their predictions using an **average** (for regression) or **majority vote** (for classification).
- Helps to **reduce variance** and improve stability.
- *Key Idea*: "Many weak, noisy models can create a strong, stable one when combined."
- Commonly-used ensemble methods:
  - Bagging (Bootstrap Aggregating): multiple models on random subsets of data samples
  - Random Subspace Method: multiple models on random subsets of features

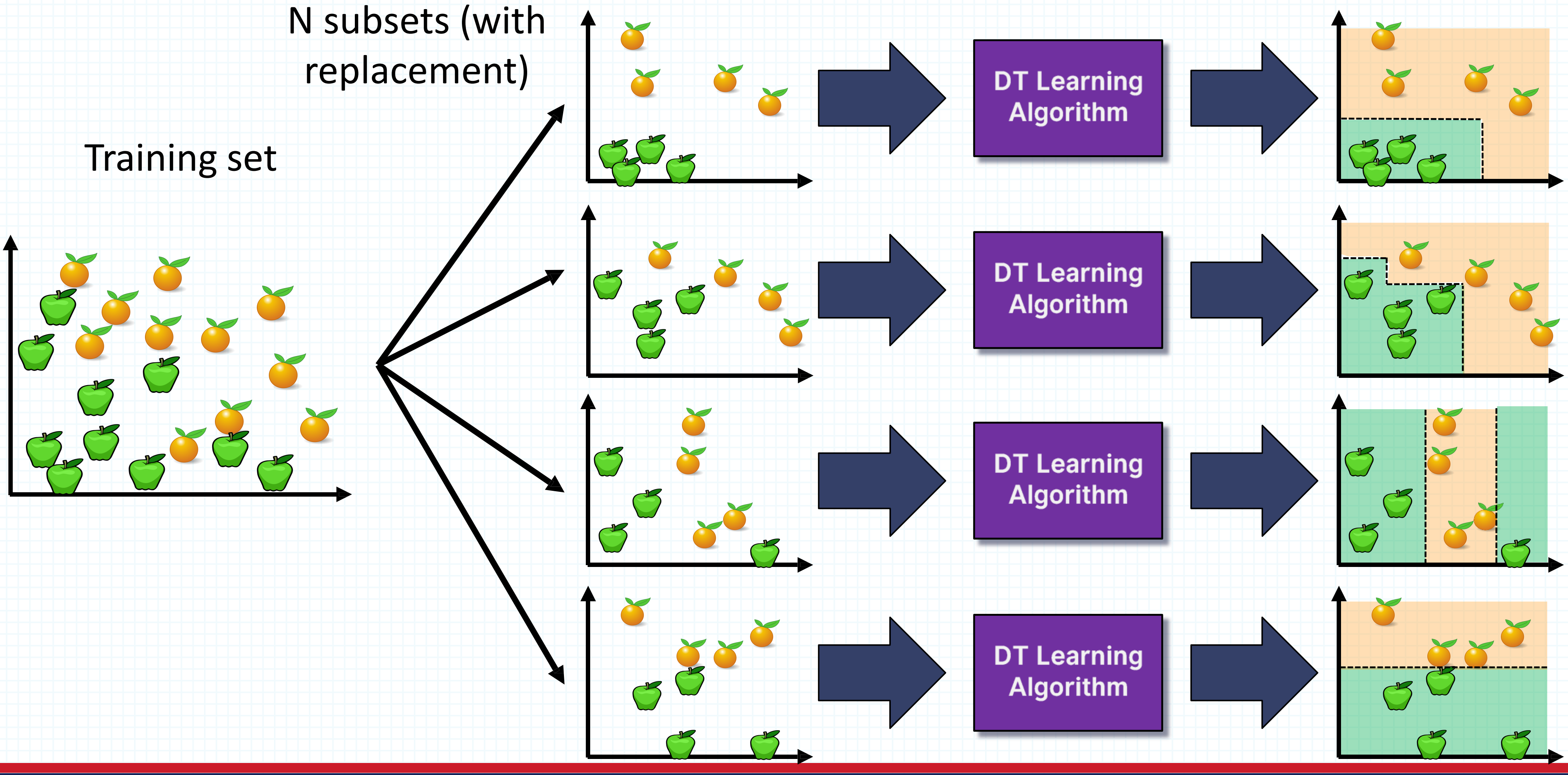
Helps when dealing with high-dimensional data

Bagging

- In bagging, a random sample of data in a training set is selected with replacement—meaning that the individual data points can be chosen more than once
- Ensemble learning method that is commonly used to reduce **variance** within a noisy dataset (Why?)

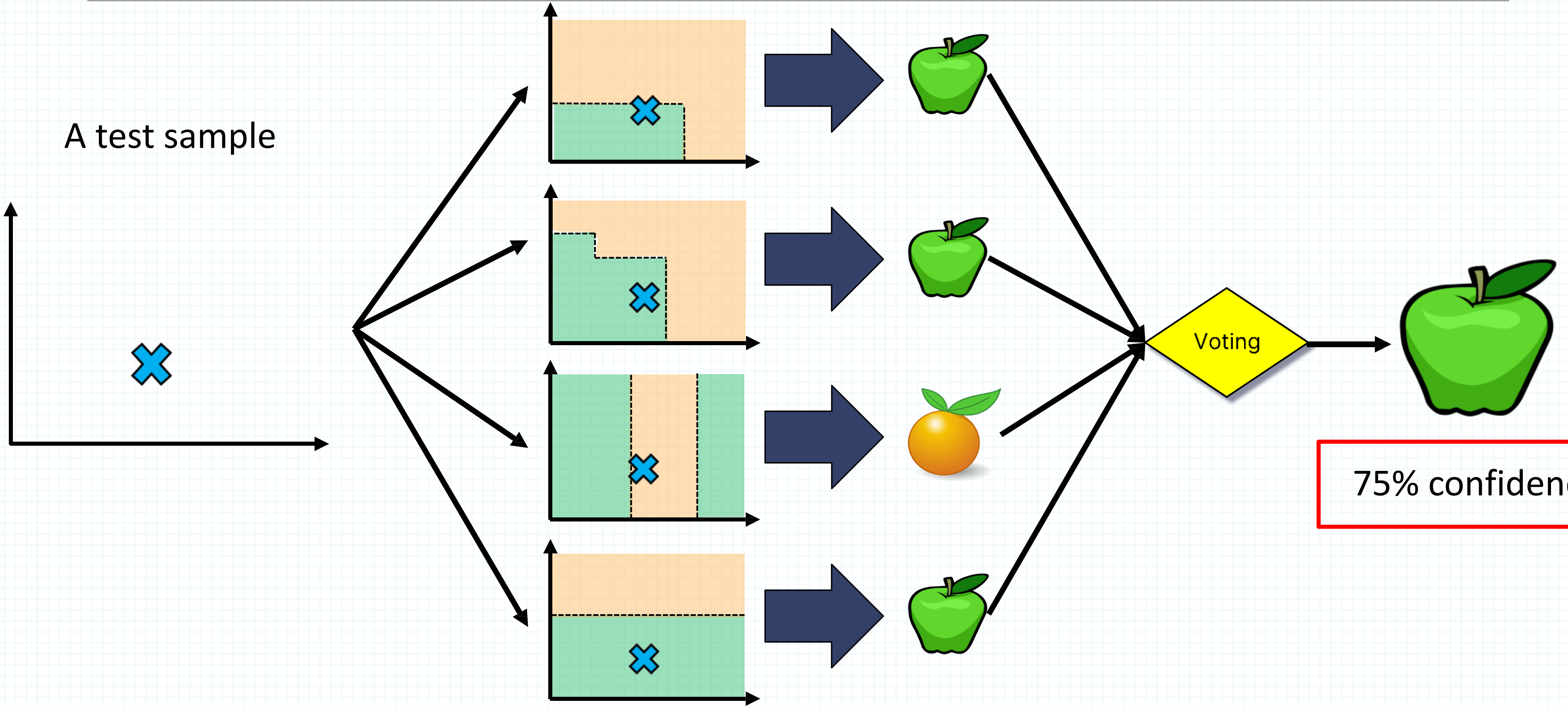


Bagging (Training Stage)



Bagging (inference)

A test sample



75% confidence

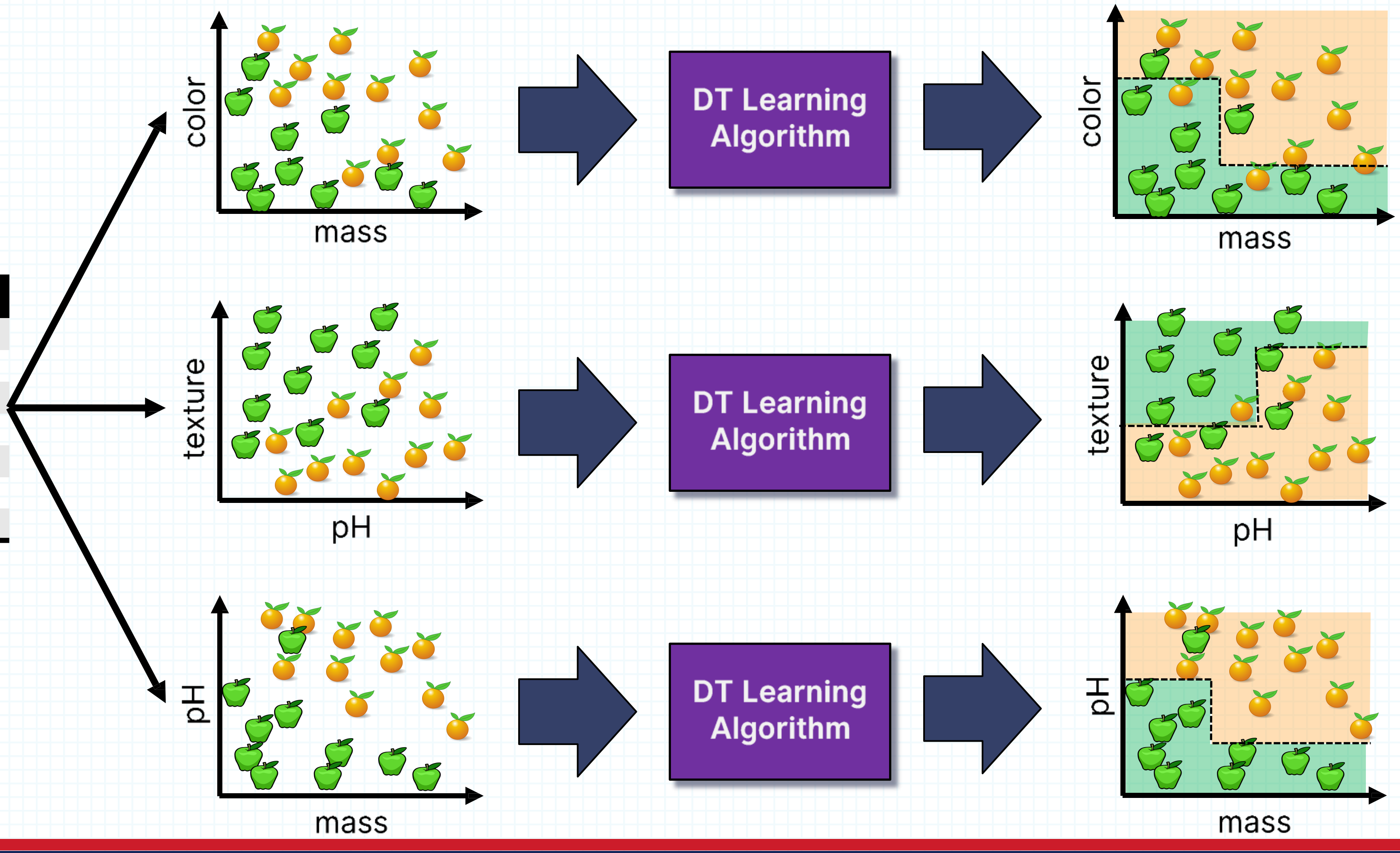
Random Subspace Method

- The principle is to increase diversity between members of the ensemble by restricting classifiers to work on different random subsets of the full feature space.
- Each classifier learns with a subset of size n, chosen uniformly at random from the full set of size N. Empirical studies have suggested good results can be obtained with the rule-of-thumb to choose $n = N/2$ features.

Random Subspace Method (Training)

Training data

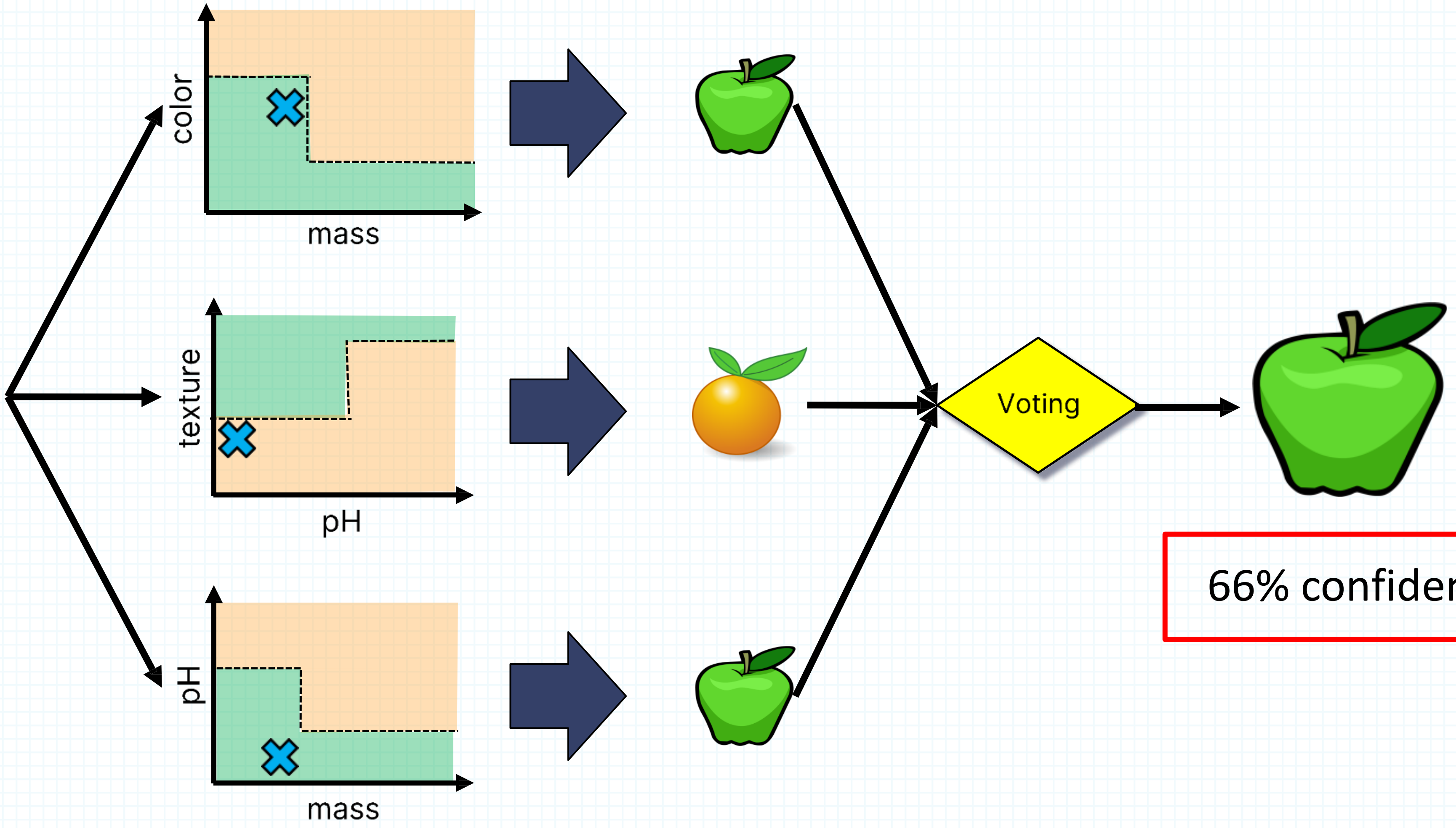
Mass (g)	Color	Texture	pH	Label
84	Green	Smooth	3.5	**Apple**
121	Orange	Rough	3.9	**Orange**
85	Red	Smooth	3.3	**Apple**
101	Orange	Smooth	3.7	**Orange**
111	Green	Rough	3.5	**Apple**
...				
117	Red	Rough	3.4	**Orange**



Random Subspace Method (inference)

A test sample

87	Red	Smooth	3.1



66% confidence

Example: Random Forests

- Random Forests:

  Instead of building a single decision tree and use it to make predictions, build many slightly different trees and combine their predictions

- We have a single data set, so how do we obtain slightly different trees?

  - 1. Bagging (**B**ootstrap **Agg**regat**ing**):
    - Take random subsets of data points from the training set to create N smaller data sets
    - Fit a decision tree on each subset

  - 2. Random Subspace Method (also known as Feature Bagging):
    - Fit N different decision trees by constraining each one to operate on a random subset of features

Main Families of Ensemble Methods
Boosting Methods

Main Families of Ensemble Methods
Boosting Methods

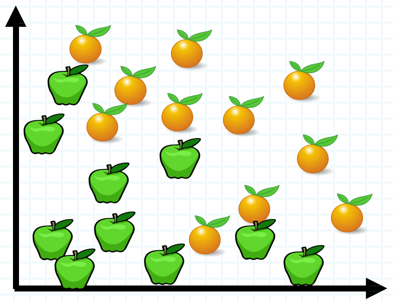
- Build base estimators **sequentially**, where each new model focuses on correcting the errors of the previous ones.
- Aims to **reduce bias** by creating a strong learner from multiple weak ones.
- Assigns more weight to hard-to-predict samples during training.
- *Key Idea*: "Turn a series of weak models into a strong one by learning from mistakes."
- Commonly-used ensemble methods:
  - AdaBoost, Gradient Boosting, XGBoost

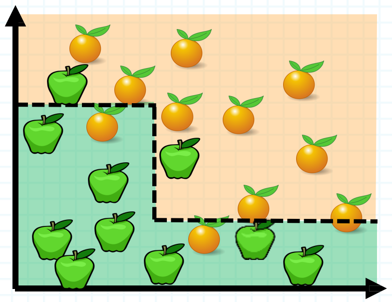
Boosting

- Boosting is an algorithm that **helps in reducing variance and bias in a machine learning ensemble**.
- The algorithm helps in the conversion of weak learners into strong learners by combining N number of learners.

Boosting

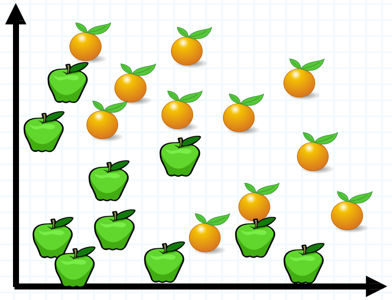
All samples have the same weight



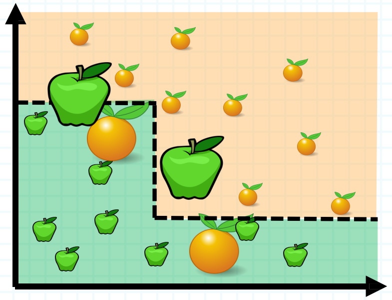


Boosting

All samples have the same weight

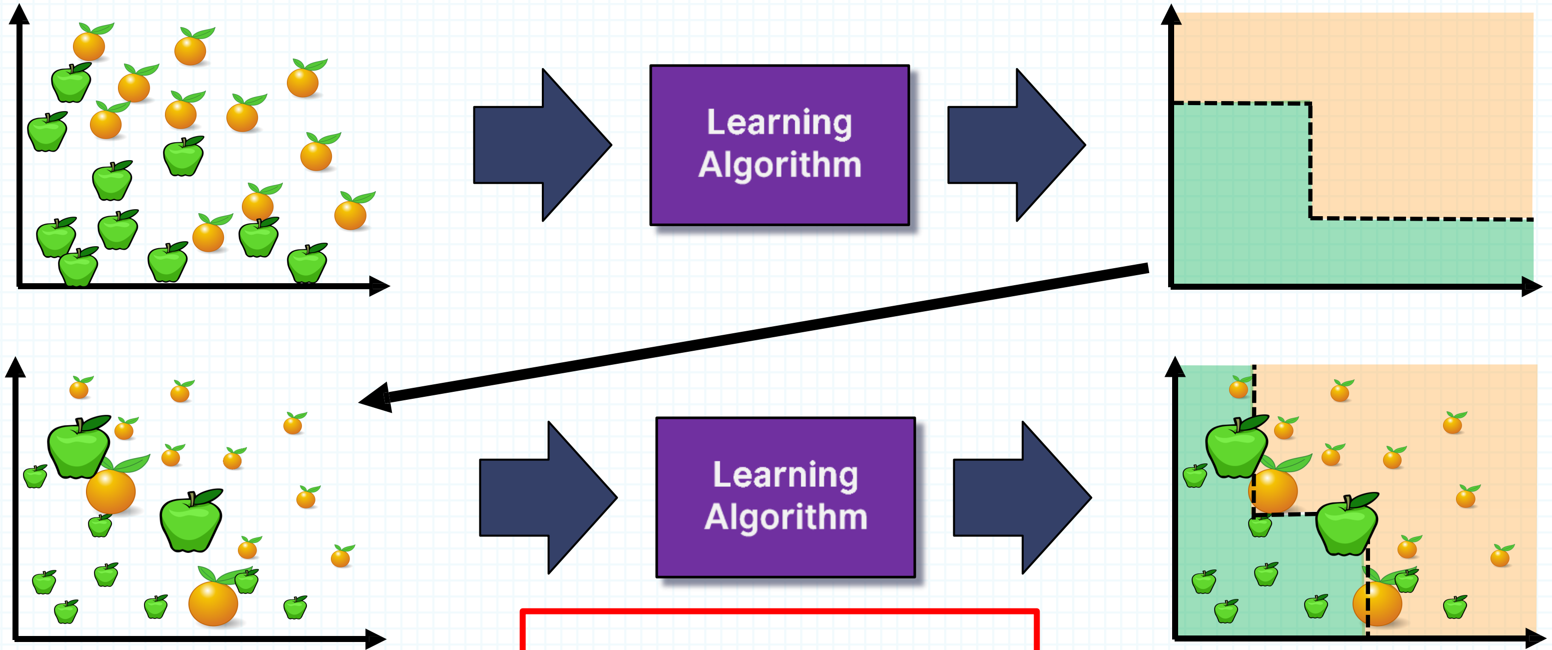


Learning Algorithm



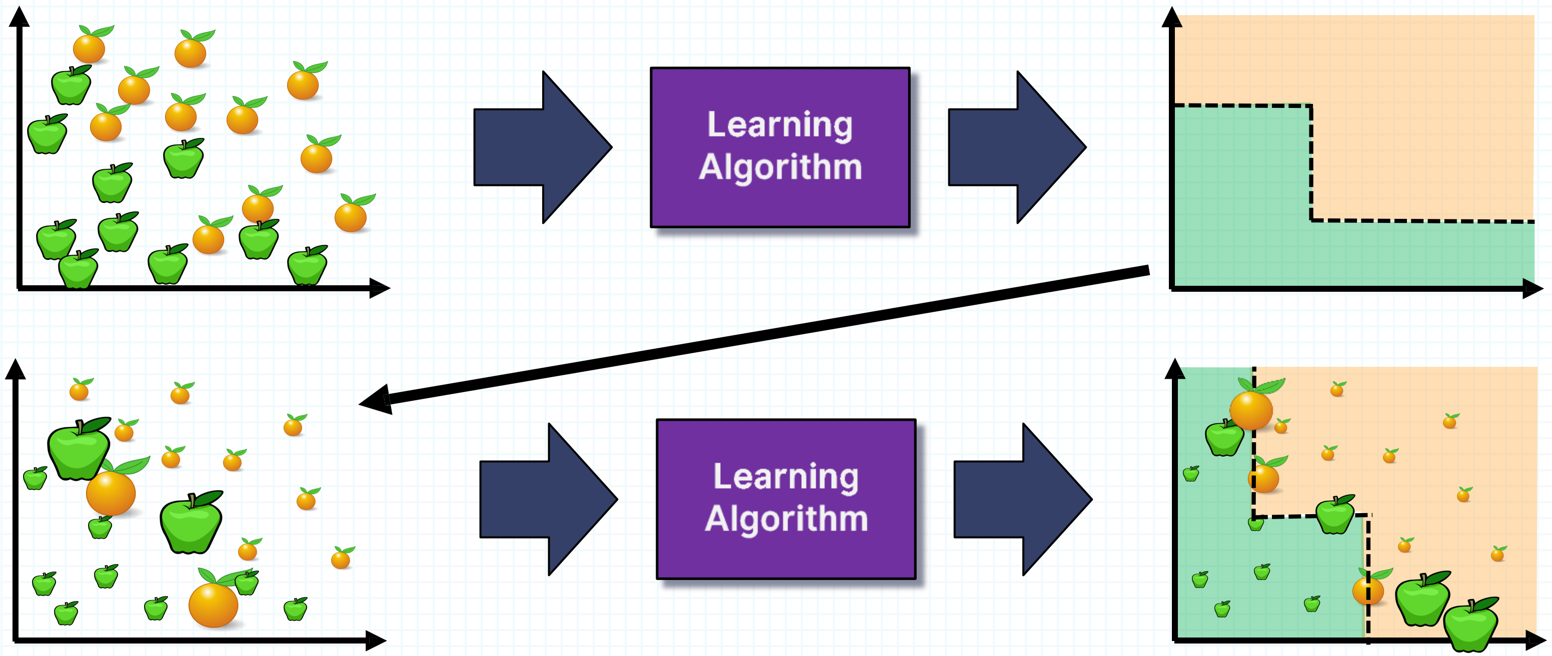
Reweight based on model’s mistakes

Boosting



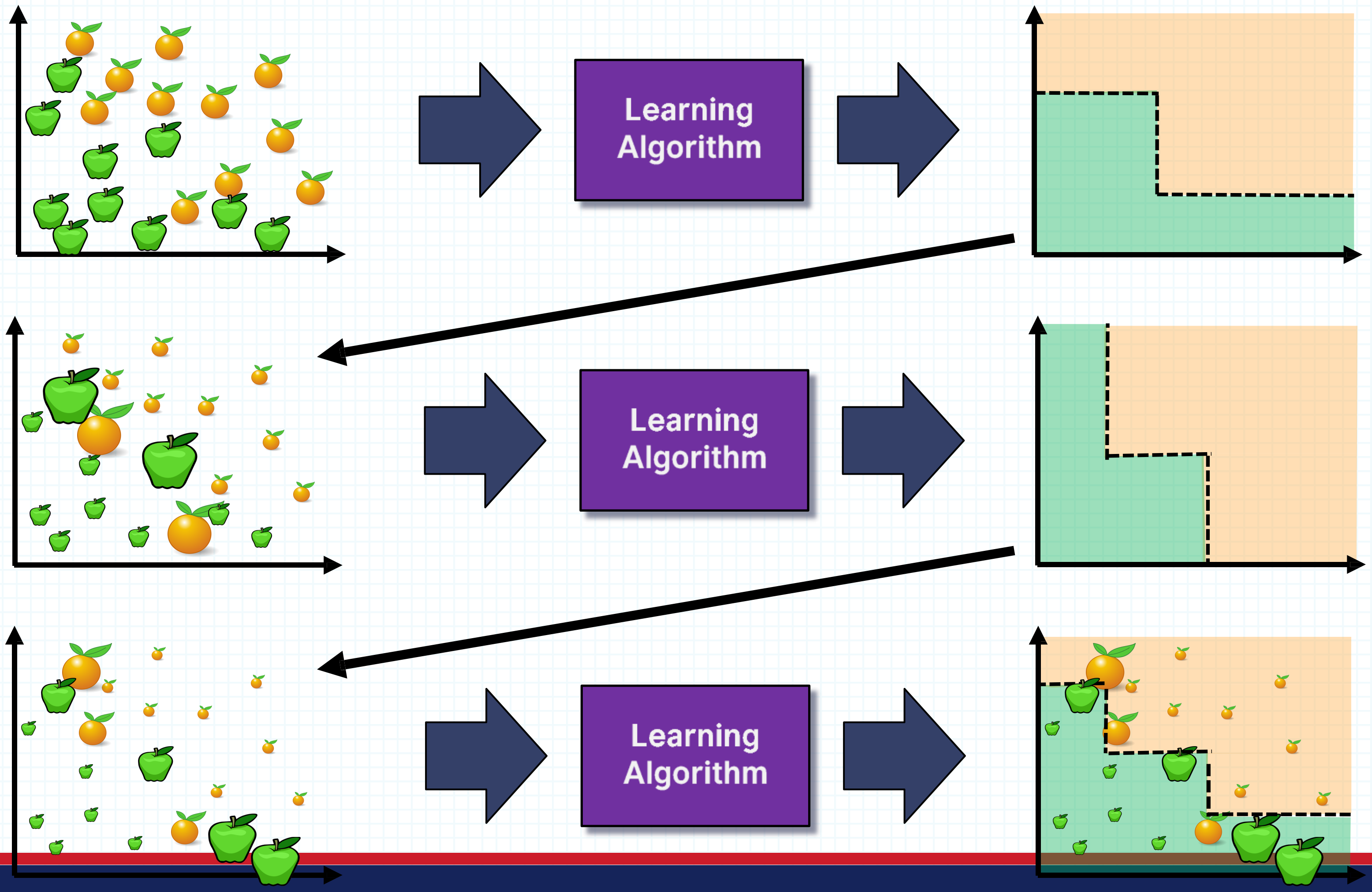
Next model sees weighted samples

Boosting

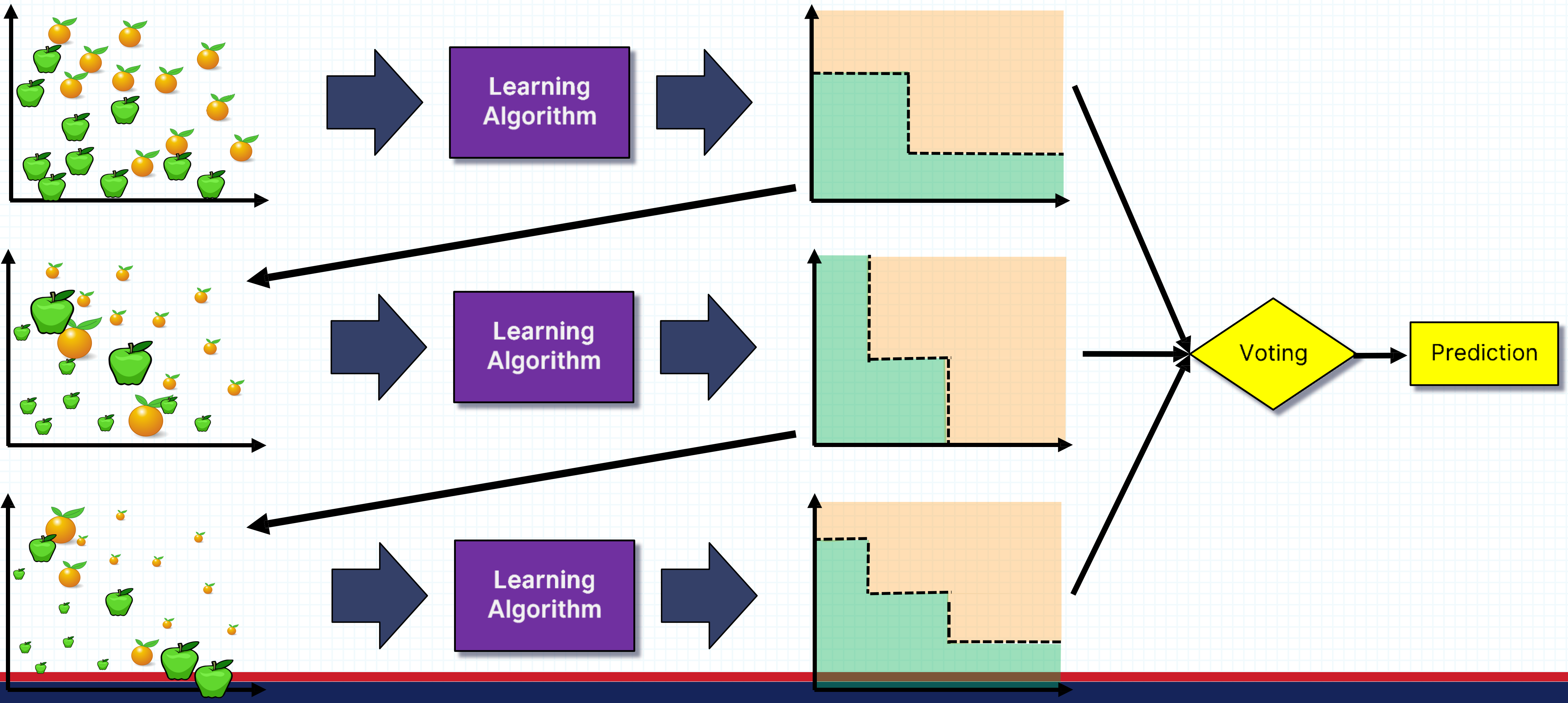


Reweight based on current model's mistakes

Boosting


Learning
Algorithm
Learning
Algorithm
Learning
Algorithm

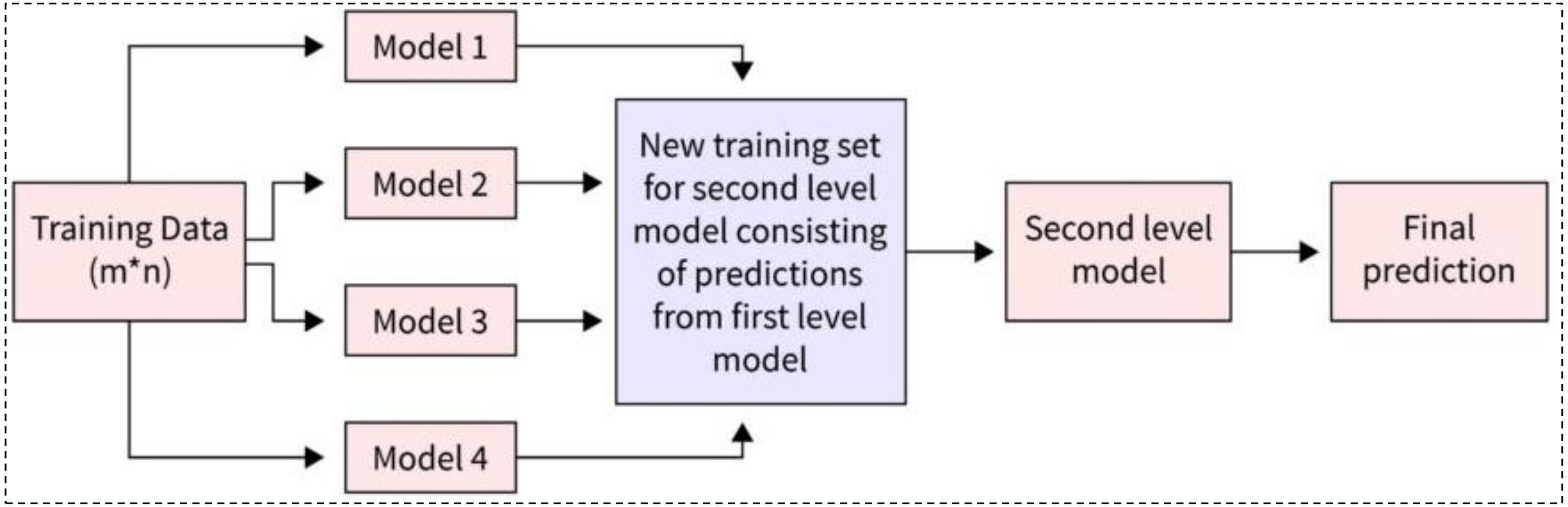
Boosting


Learning Algorithm
Learning Algorithm
Learning Algorithm
Voting
Prediction

Main Families of Ensemble Methods
Stacking Methods

Main Families of Ensemble Methods
Stacking Methods

- Combine multiple diverse models (level-0 learners) and train a **meta-model** (level-1) to make the final prediction.
- It works by taking the predictions from each model and feeding them into a final "meta-model" that learns how to best blend and stack their strengths.
- Can reduce both **bias and variance**.



Practical Concerns for Machine Learning 2

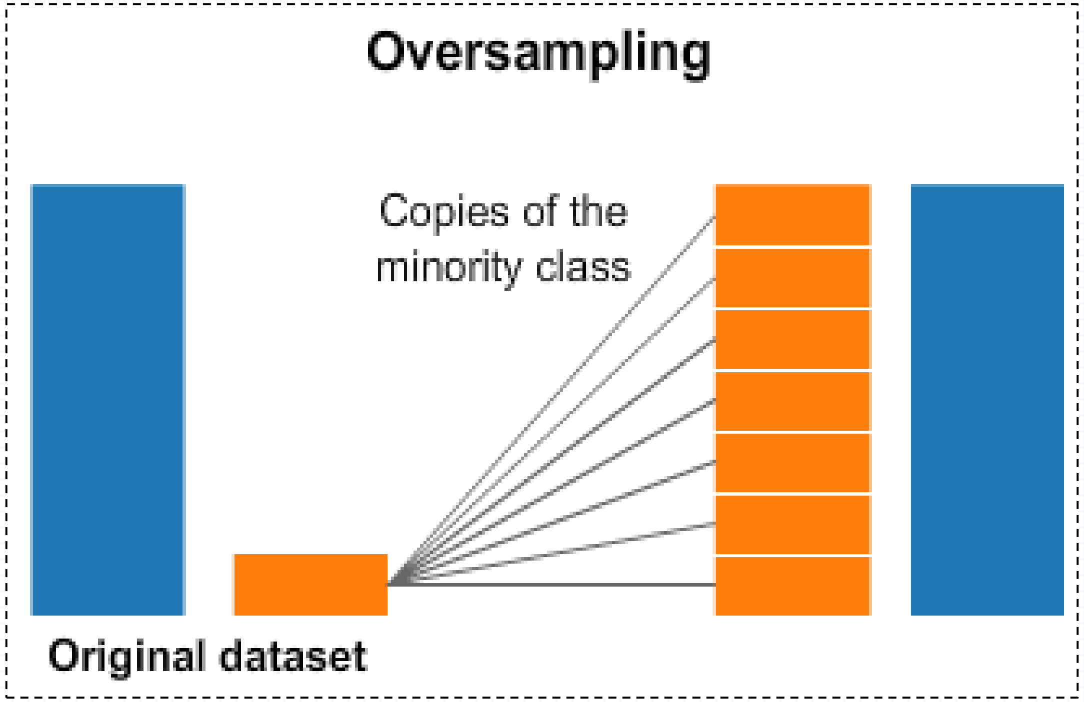
Imbalanced Dataset handling in Machine Learning

Introduction

- A dataset is said to be imbalanced when the distribution of target classes is highly skewed — i.e., one class (called the **majority** class) dominates the others (**minority** class/classes).
- **Example Scenarios:**
  - Fraud Detection: 99.8% non-fraudulent, 0.2% fraudulent transactions.
  - Medical Diagnosis: 95% healthy patients, 5% disease cases.
  - Manufacturing Fault Detection: 98% normal products, 2% defective.
- **Why is it a Problem?**
  - **Biased Models:** Standard classifiers tend to favor the majority class.
  - **Poor Generalization:** Minority classes are poorly learned → bad predictions where you need them most.
  - **Misleading Accuracy:** A classifier could reach 99% accuracy by predicting only the majority class.

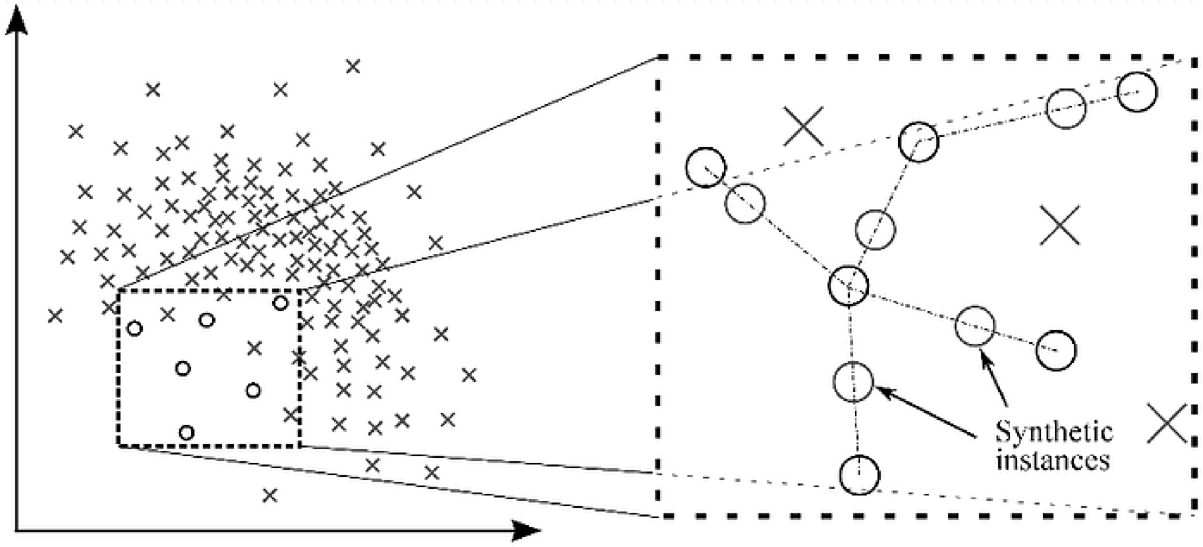
Over-Sampling Techniques

- **Random Over-Sampling (ROS):**
  - Duplicate minority class examples.
  - **Pros:** Simple, reduces imbalance.
  - **Cons:** Overfitting risk — models may memorize duplicated samples.



Over-Sampling Techniques

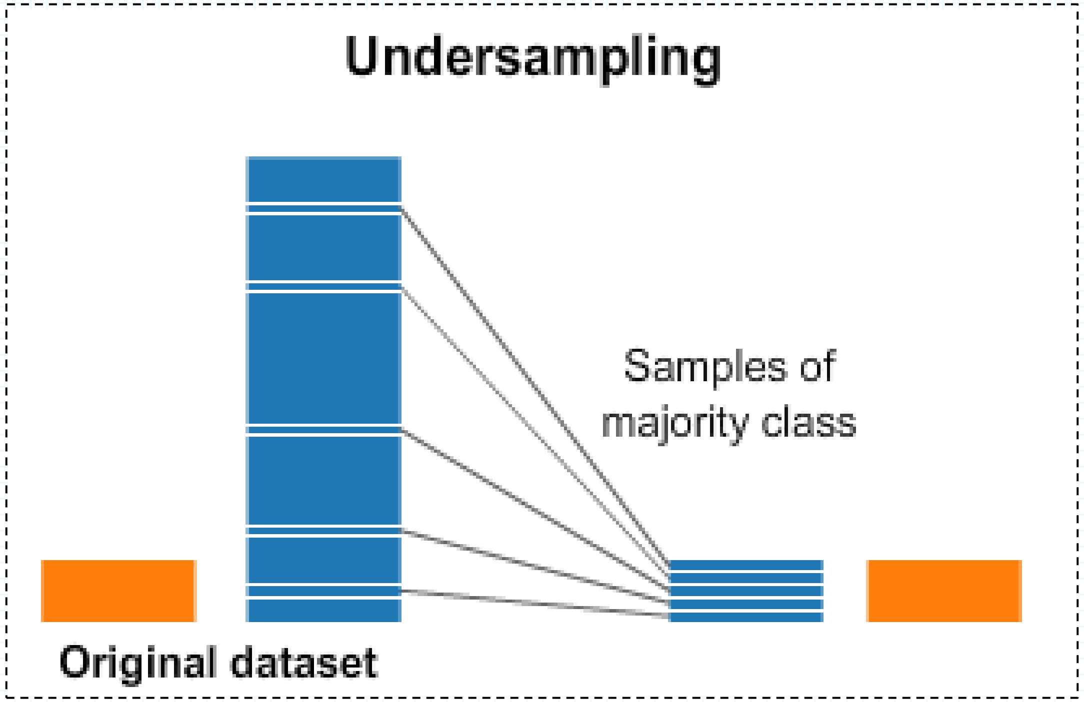
- **SMOTE (Synthetic Minority Over-sampling Technique):**
  - Generates **synthetic minority class samples** by interpolation between existing ones.
  - Avoids overfitting seen in simple duplication.
  - **Steps:**
    - Select random minority example.
    - Find its k-nearest minority neighbors.
    - Pick one randomly.
    - Generate new sample along the line connecting them.



  - **Limitations:**
    - Can generate **noisy or unrealistic samples** if minority class is spread widely.

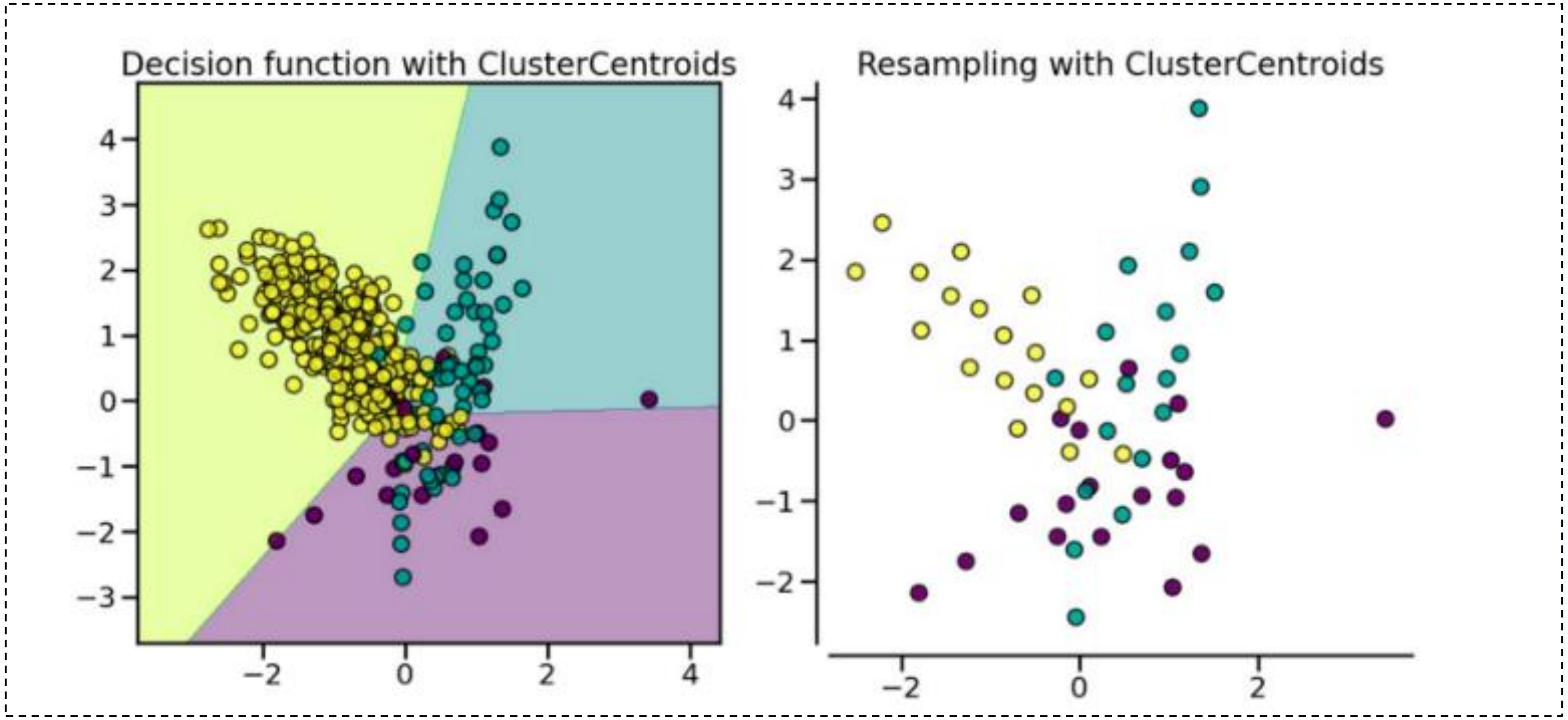
Under-Sampling Techniques

- **Random Under-Sampling (RUS):**
  - Removes random majority class samples.
  - **Pros:** Quick, reduces data size.
  - **Cons:** Potentially discards valuable information.



Under-Sampling Techniques

- **Cluster Centroids:**
  - Majority class samples are replaced by their cluster centroids.



Algorithm-Level Solutions

- **Cost-Sensitive Learning:**
  - Modify the **loss function** to penalize mistakes on minority class more heavily.
  - Example: In scikit-learn, many models (e.g., LogisticRegression, SVM, DecisionTree) accept **class_weight='balanced'**.

Actual / Predicted	Positive (Disease)	Negative (No Disease)
Positive (Disease)	0 (Correct)	10 (False Negative - Risky)
Negative (No Disease)	5 (False Positive - Unnecessary tests)	0 (Correct)