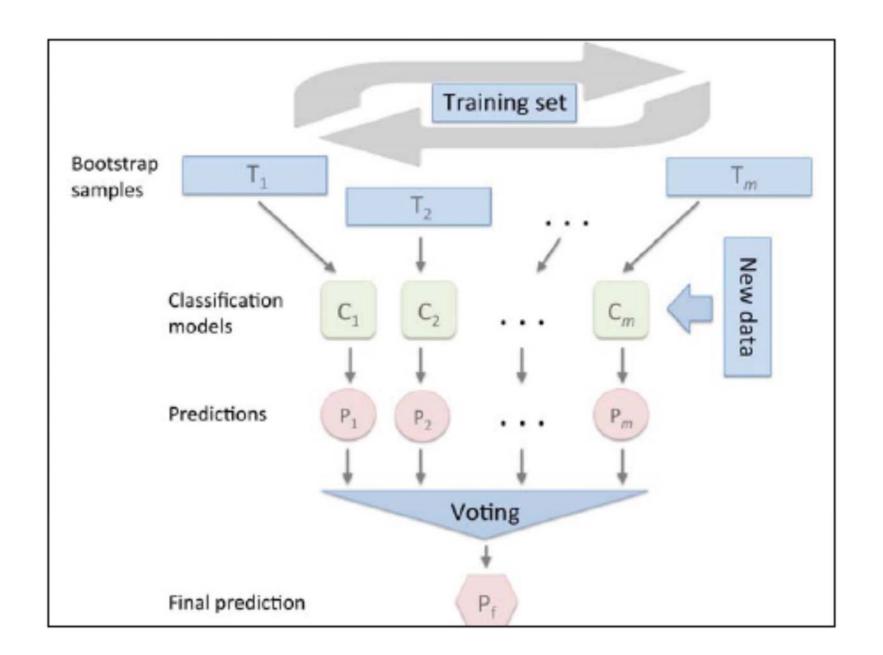
## Bagging – building an ensemble of classifiers from bootstrap samples

(schema)

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## Bagging: Bootstrap Aggregation

- Leo Breiman (1994)
- Take repeated bootstrap samples from training set D.
- Bootstrap sampling: Given set D containing N training examples, create D' by drawing N examples at random with replacement from D.
- Bagging:
  - Create k bootstrap samples  $D_1 \dots D_k$ .
  - Train distinct classifier on each D<sub>i</sub>.
  - Classify new instance by majority vote / average.