Modern approaches for component-wise boosting:

Automation, efficiency, and distributed computing with application to the medical domain

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March 24, 2023

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Referees: Prof. Dr. Matthias Schmid, PD Dr. Fabian Scheipl
Chair of the examination panel: Prof. Dr. Christian Heumann

Overview

Publications

List with all Publications

Structure of the talk

Background

- S1

Efficiency

Automation

Distributed computing

Background

Terminology

- p-dimensional covariate or feature vector $\mathbf{x} = (x_1, \dots, x_p) \in \mathcal{X} = \mathcal{X}_1 \times \dots \times$ and target variable $y \in \mathcal{Y}$.
- Data set $\mathcal{D} = \{(\mathbf{x}^{(i)}, y^{(i)}) \mid i = 1, \dots, n\}$ with $(\mathbf{x}^{(i)}, y^{(i)})$ sampled from an unknown probability distribution $\mathbb{P}_{xy}$.
- True underlying relationship $f : \mathcal{X}^p \to \mathbb{R}$, $\mathbf{x} \mapsto f(\mathbf{x})$.
- Goal of Machine Learning (ML) is to estimate a model $\hat{f} = \text{arg min}_f \, \mathcal{R}_{\text{emp}}(f|\mathcal{D})$ with
    - Empirical risk $\mathcal{R}_{\text{emp}}(f|\mathcal{D}) = n^{-1} \sum_{(\mathbf{x},y)\in\mathcal{D}} L(y, \hat{f}(\mathbf{x}))$ and
    - Loss function $L : \mathcal{Y} \times \mathcal{Y} \to \mathbb{R}_+$, $(y, \hat{y}) \mapsto L(y, \hat{y})$.
- The inducer $\mathcal{I} : \mathbb{D} \times \Lambda \to \mathcal{F}$, $(\mathcal{D}, \boldsymbol{\lambda}) \mapsto \hat{f} = \mathcal{I}_{\boldsymbol{\lambda}}(\mathcal{D})$ gets a data set $\mathcal{D} \in \mathbb{D}$ with hyperparameters (HPs) $\boldsymbol{\lambda} \in \Lambda$.

Gradient boosting

- Introduce pseudo residuals etc.

Component-wise gradient boosting – Basics

- Introduce base learners etc.

Algorithm 1 Vanilla CWB algorithm

Input Train data $\mathcal{D}$, learning rate ν, number of boosting iterations M, loss function L, base learners $b_1, \dots, b_K$

Output Model $\hat{f} = \hat{f}^{[M]}$

procedure CWB($\mathcal{D}, \nu, L, b_1, \dots, b_K$)

  Initialize: $f_0 = \hat{f}^{[0]}(\mathrm{x}) = \operatorname{arg\,min}_{c \in \mathcal{Y}} \mathcal{R}_{\text{emp}}(c|\mathcal{D})$

  while $m \leq M$ **do**

    $r^{[m](i)} = -\left.\frac{\partial L(y^{(i)}, f(\mathrm{x}^{(i)}))}{\partial f(\mathrm{x}^{(i)})}\right|_{f = \hat{f}^{[m-1]}}, \quad \forall i \in \{1, \dots, n\}$

    for $k \in \{1, \dots, K\}$ **do**

      $\hat{\boldsymbol{\theta}}_k^{[m]} = \left(Z_k^\top Z_k + K_k\right)^{-1} Z_k^\top \boldsymbol{r}^{[m]}$

      $\mathrm{SSE}_k = \sum_{i=1}^n (r^{[m](i)} - b_k(\mathrm{x}^{(i)}|\hat{\boldsymbol{\theta}}_k^{[m]}))^2$

    $k^{[m]} = \operatorname{arg\,min}_{k \in \{1, \dots, K\}} \mathrm{SSE}_k$

    $\hat{f}^{[m]}(\mathrm{x}) = \hat{f}^{[m-1]}(\mathrm{x}) + \nu b_{k^{[m]}}(\mathrm{x}|\hat{\boldsymbol{\theta}}_{k^{[m]}}^{[m]})$

  return $\hat{f} = \hat{f}^{[M]}$

Component-wise gradient boosting – Example

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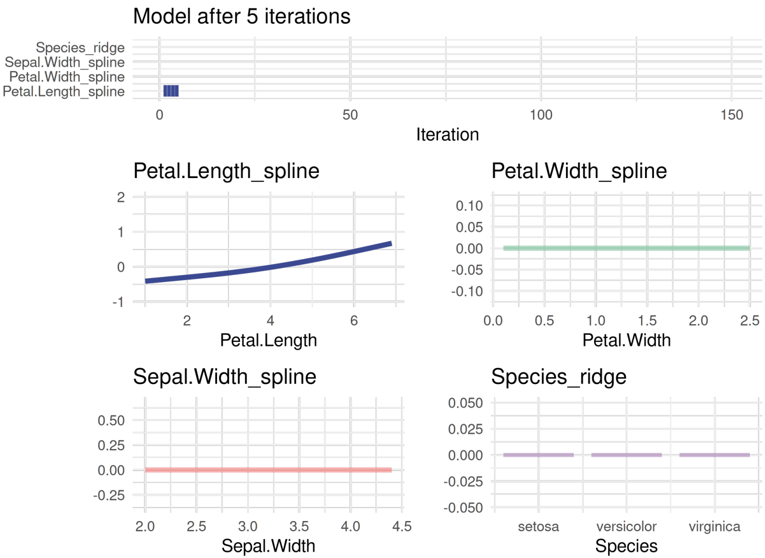
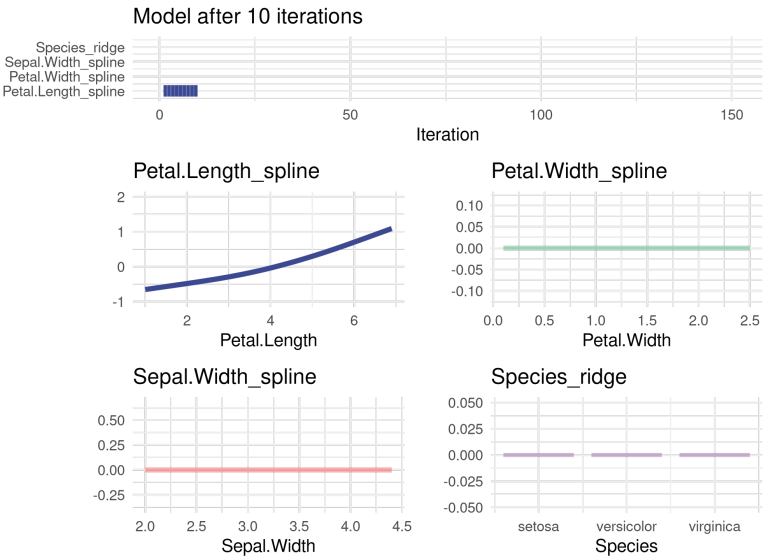


Component-wise gradient boosting – Example



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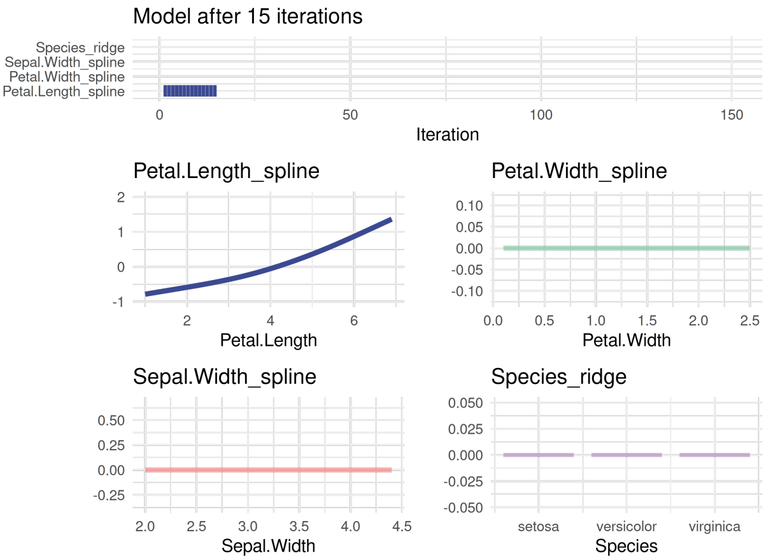

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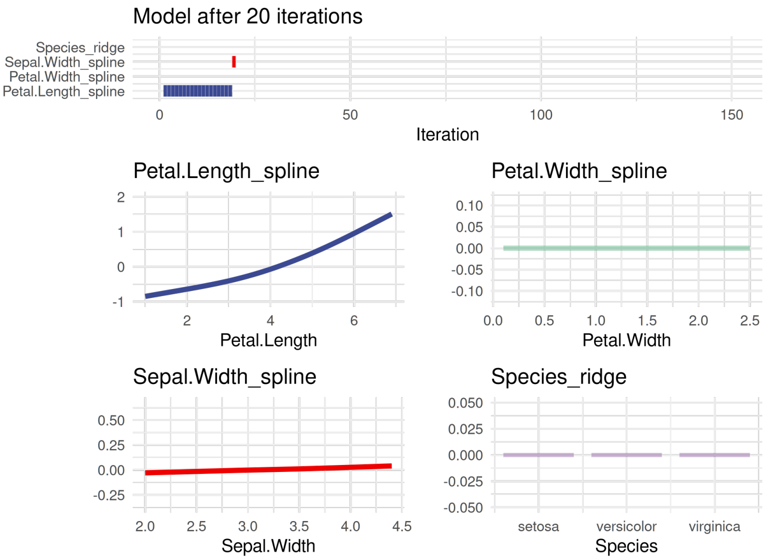

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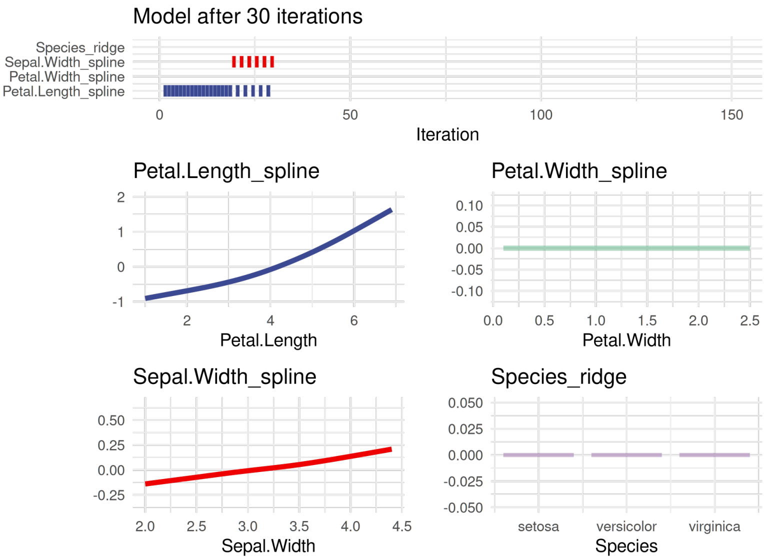

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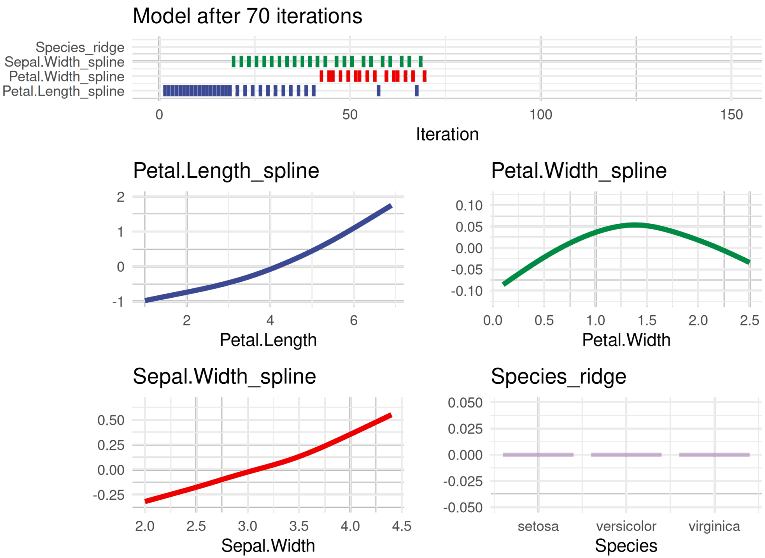

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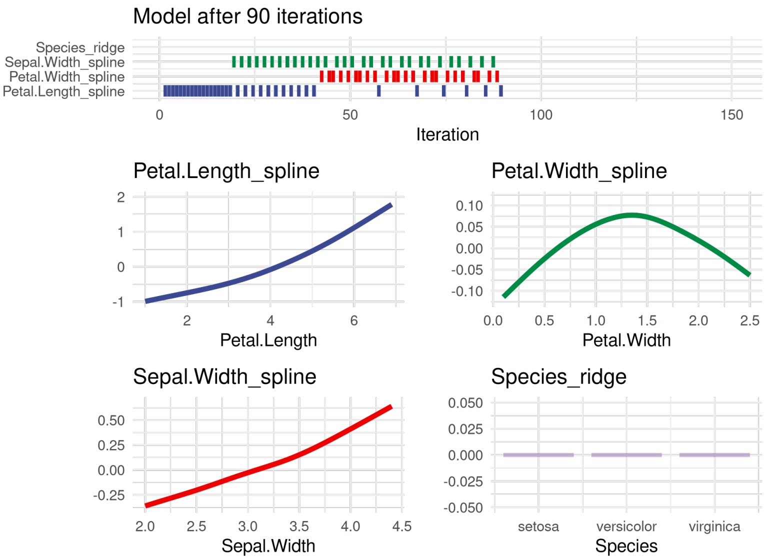

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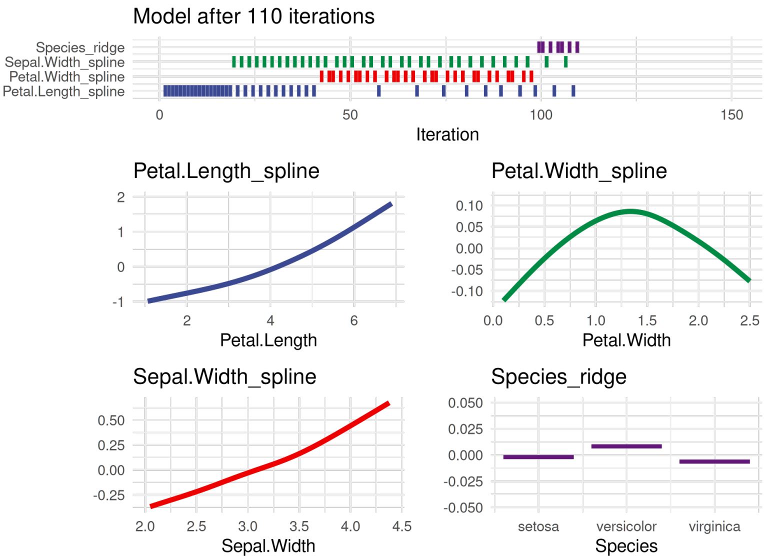

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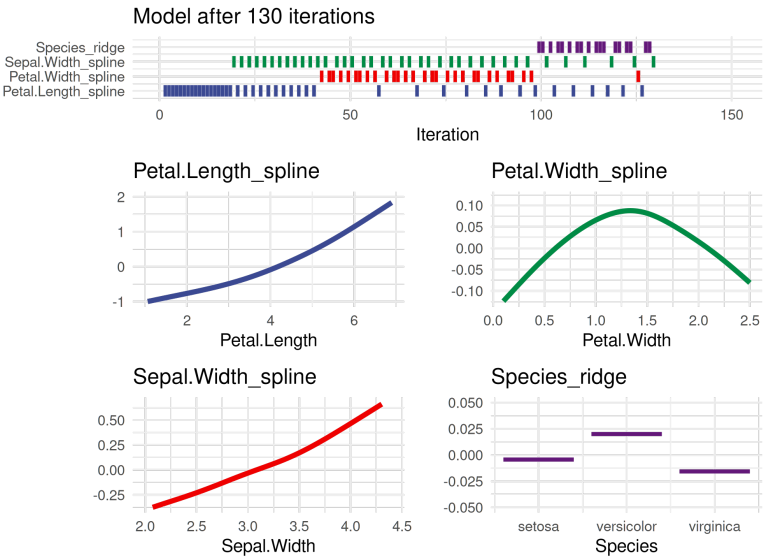

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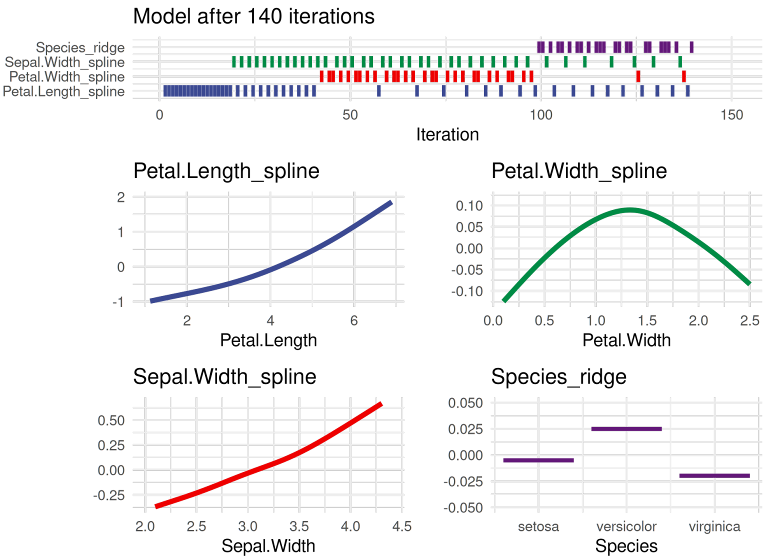

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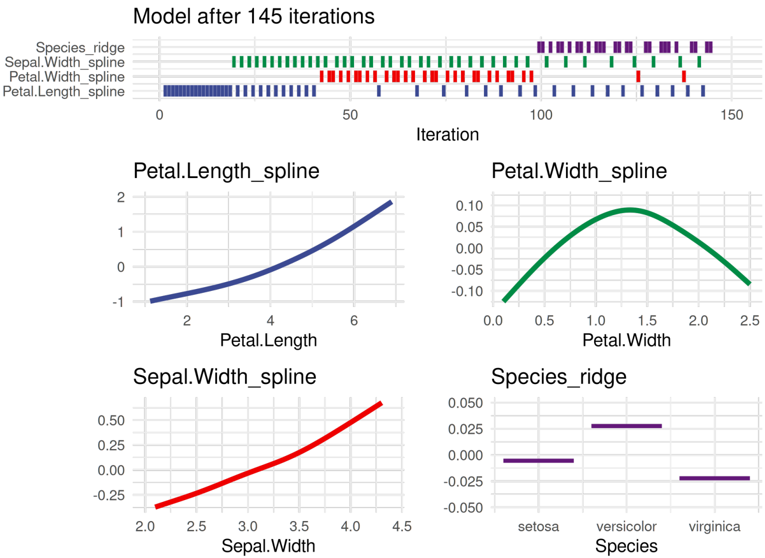

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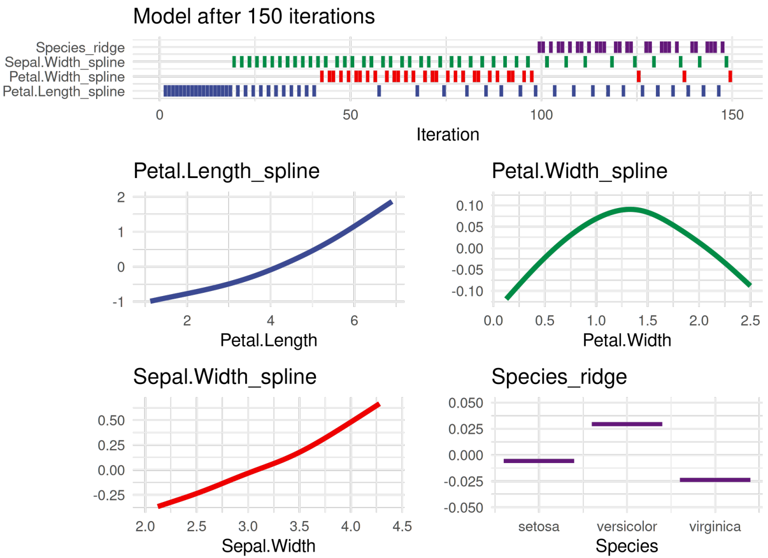

Efficiency

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Adaption

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Results

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Automation

Automation

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Results

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Distributed computing

Distributed computing

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Adaption

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Outlook

About

Bla i

Bla (see, e.g., Pepe, 2003), or DeLong et al. (1988)

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