# Introduction to Machine Learning

Boosting
Gradient Boosting: Illustration


Learning goals
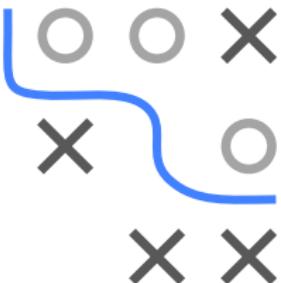
- See simple visualizations of boosting in regression
- Understand impact of different losses and base learners

GRADIENT BOOSTING ILLUSTRATION - GAM

GAM / Splines as BL and compare *L*2 vs. *L*1 loss.
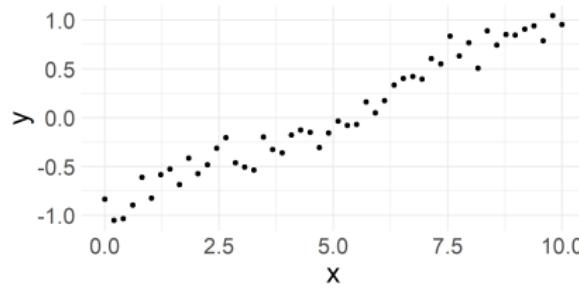
- L2: Init = optimal constant = mean(y); for L1 it's median(y)
- BLs are cubic *B*-splines with 40 knots.
- PRs *L*2: $\tilde{r}(f) = r(f) = y - f(\mathbf{x})$
- PRs *L*1: $\tilde{r}(f) = sign(y - f(\mathbf{x}))$
- Constant learning rate 0.2

Univariate toy data:
$y^{(i)} = -1 + 0.2 \cdot x^{(i)} + 0.1 \cdot sin(x^{(i)}) + \epsilon^{(i)}$
$n = 50 \; ; \; \epsilon^{(i)} \sim \mathcal{N}(0, 0.1)$
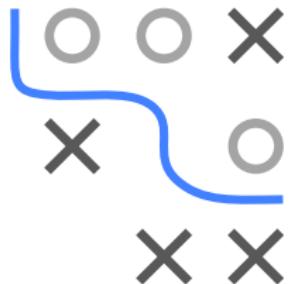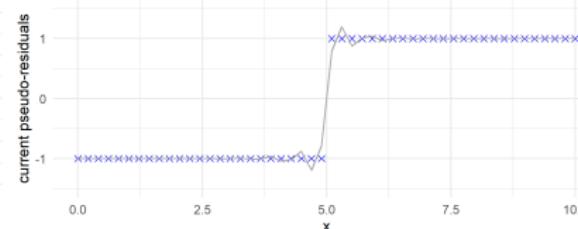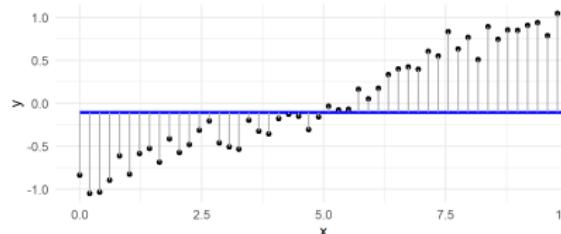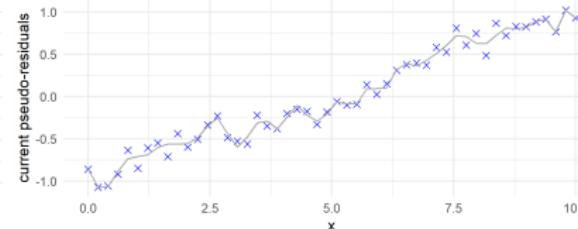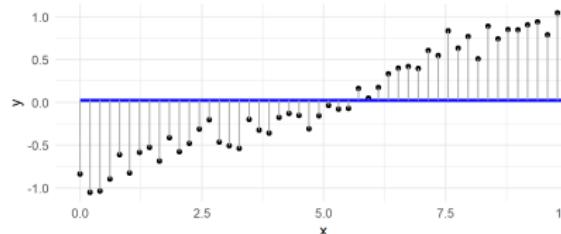
# GAM WITH *L*2 VS *L*1 LOSS

Top: *L*2 loss, bottom: *L*1 loss
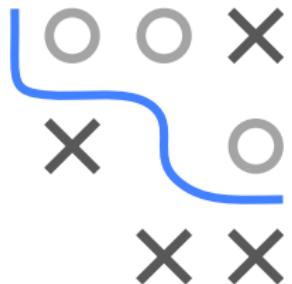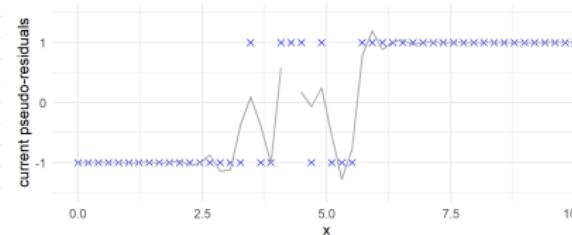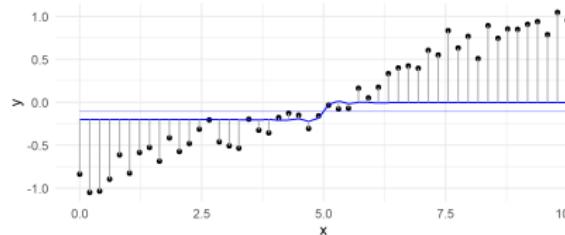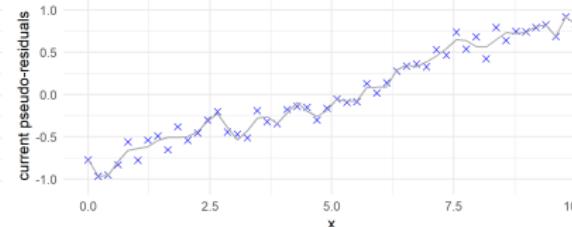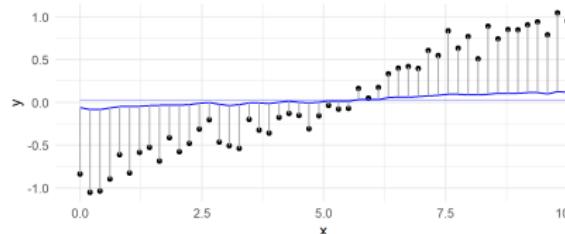
Iteration 1

Shape of PRs affects gradual model fit: *L*1 only sees resids' sign, BLs are not affected size of values as in *L*2 and hence lead to more moderate changes.

GAM WITH $L2$ VS $L1$ LOSS

Top: $L2$ loss, bottom: $L1$ loss
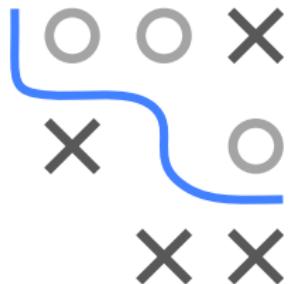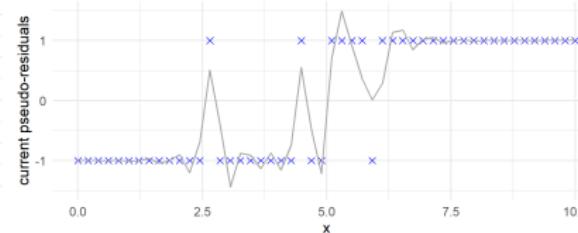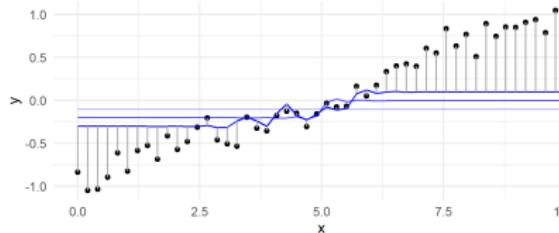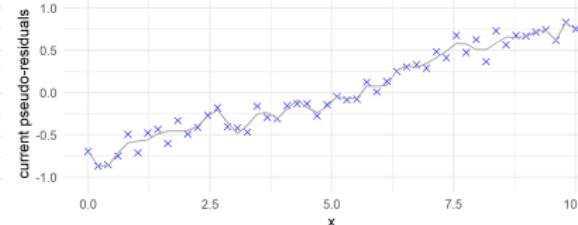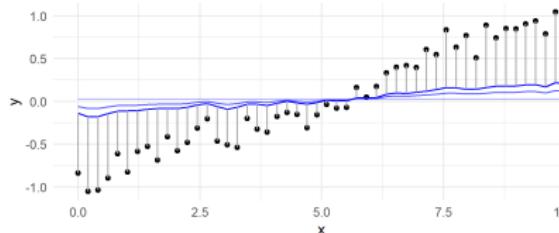
Iteration 2

Shape of PRs affects gradual model fit: $L1$ only sees resids' sign, BLs are not affected size of values as in $L2$ and hence lead to more moderate changes.

# GAM WITH $L2$ VS $L1$ LOSS

Top: $L2$ loss, bottom: $L1$ loss
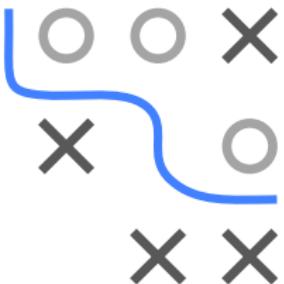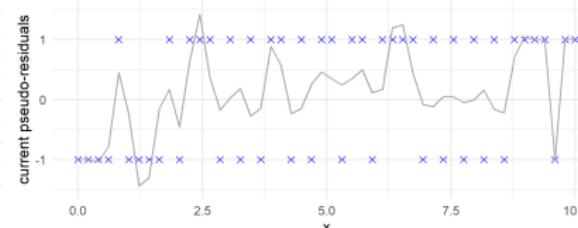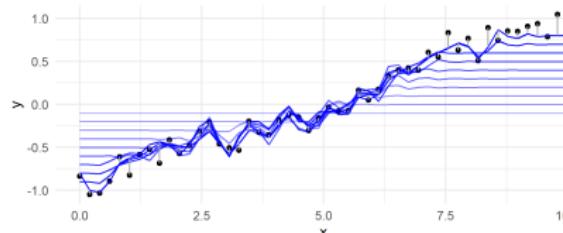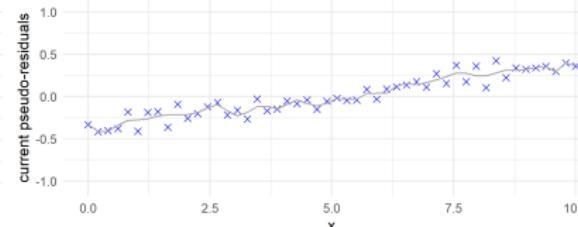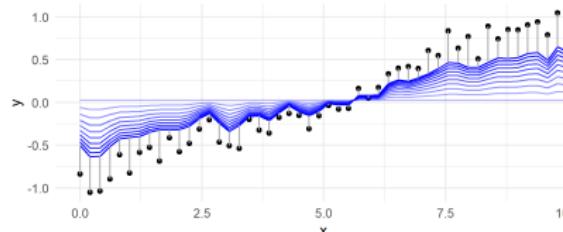
Iteration 3

Shape of PRs affects gradual model fit: $L1$ only sees resids' sign, BLs are not affected size of values as in $L2$ and hence lead to more moderate changes.

# GAM WITH $L2$ VS $L1$ LOSS

Top: $L2$ loss, bottom: $L1$ loss
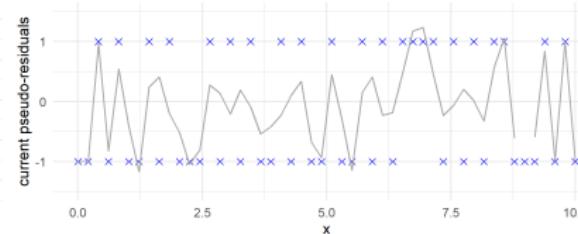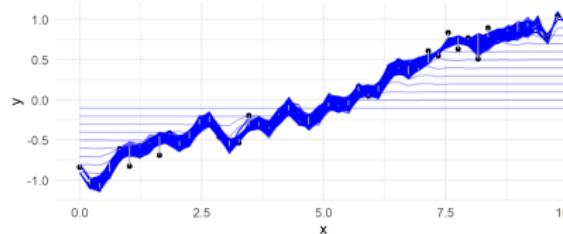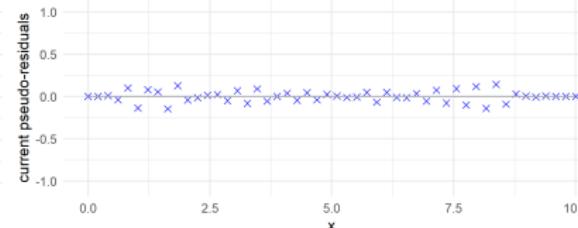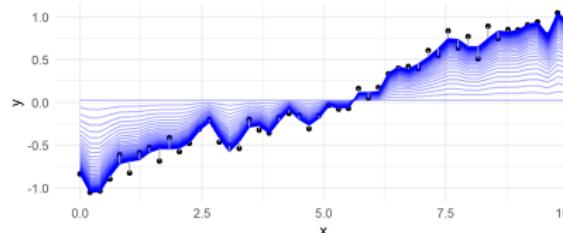
Iteration 10

Shape of PRs affects gradual model fit: $L1$ only sees resids' sign, BLs are not affected
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GAM WITH *L*2 VS *L*1 LOSS

Top: *L*2 loss, bottom: *L*1 loss
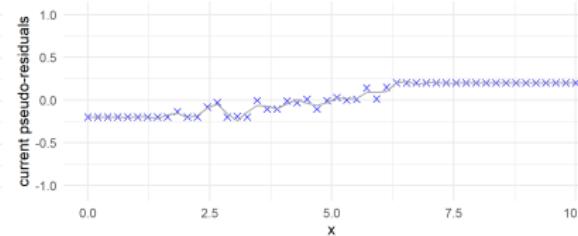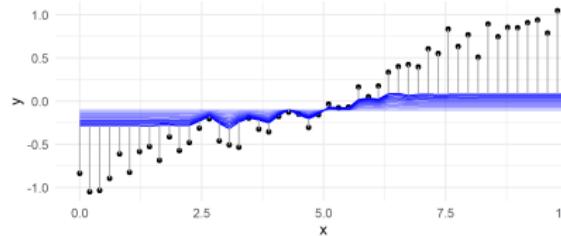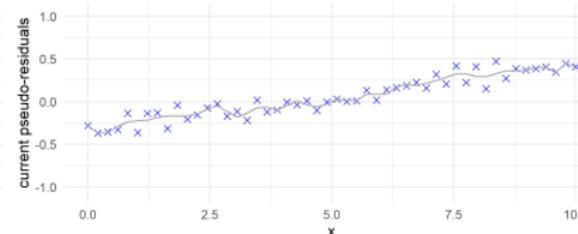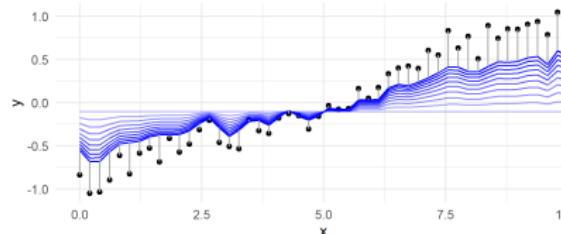
Iteration 100

Shape of PRs affects gradual model fit: *L*1 only sees resids' sign, BLs are not affected
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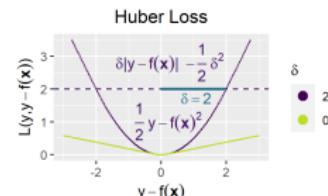
# GAM WITH HUBER LOSS

Top: $\delta = 2$, bottom: $\delta = 0.2$.

Iteration 10
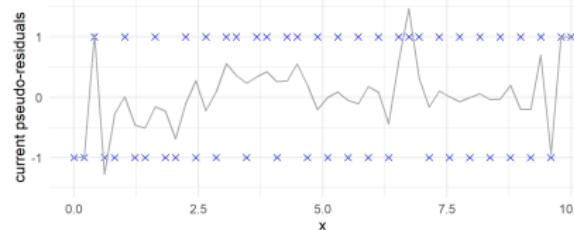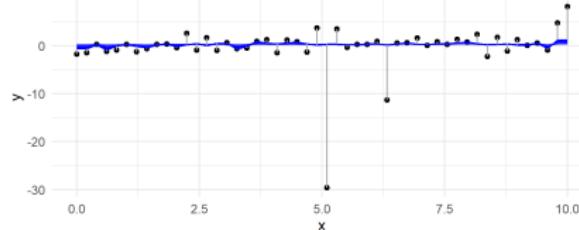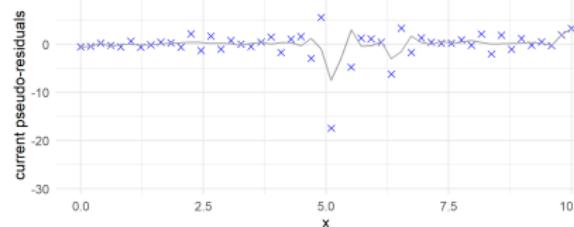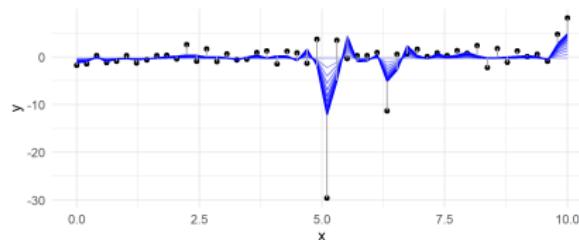
For small δ, PRs are often bounded, resulting in *L*1-like behavior, while the upper plot more closely resembles *L*2 loss.

GAM WITH OUTLIERS

Instead of Gaussian noise, let's use *t*-distrib, that leads to outliers in *y*.
Top: *L*2, bottom: *L*1.
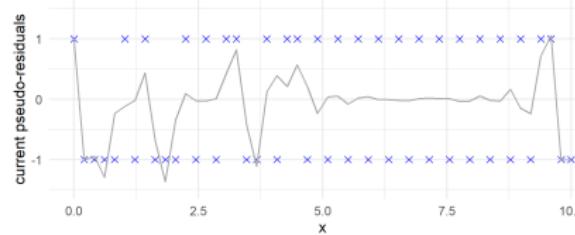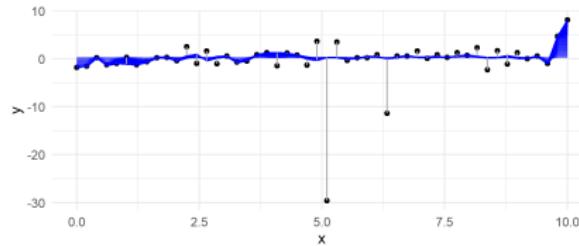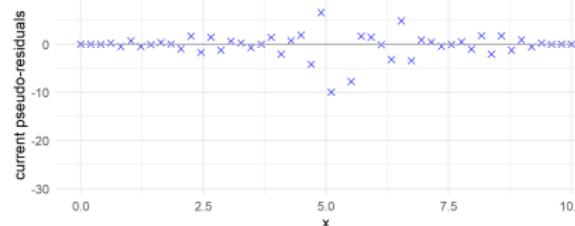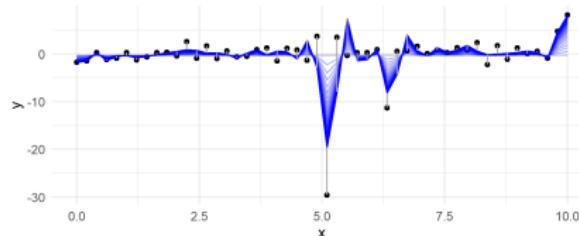
Iteration 10

*L*2 loss is affected by outliers rather strongly, whereas *L*1 solely considers residuals'
sign and not their magnitude, resulting in a more robust model.

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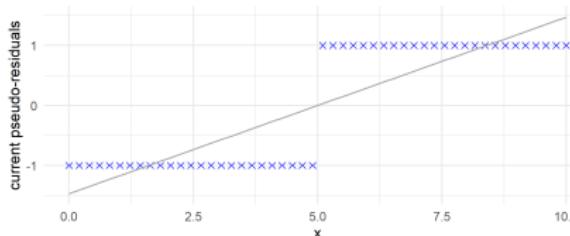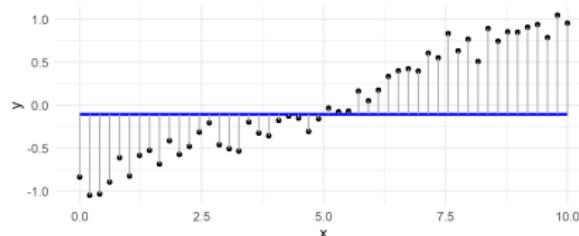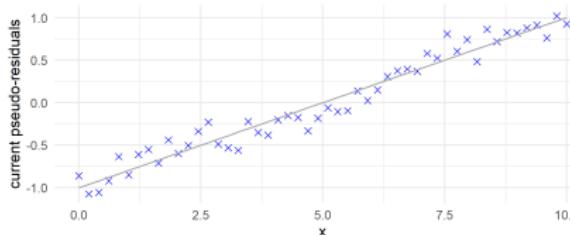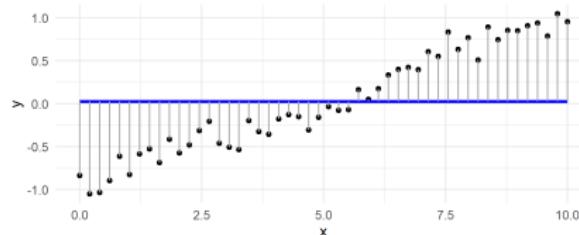
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LM WITH $L2$ VS $L1$ LOSS
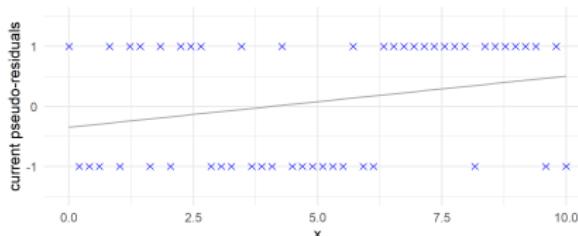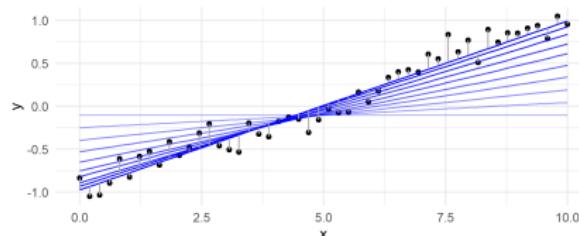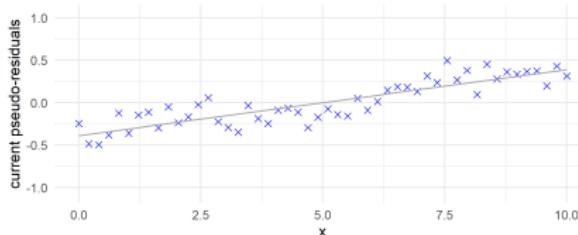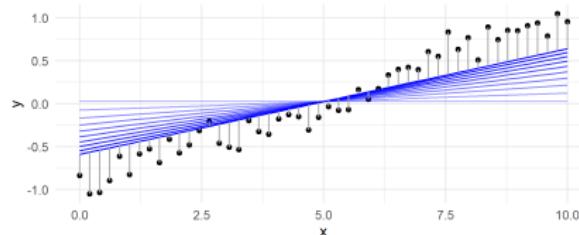
Top: $L2$, bottom: $L1$.

Iteration 1

$L2$: as $\tilde{r}(f) = r(f)$, BL of 1st iter already optimal; but learn rate slows us down.

LM WITH $L2$ VS $L1$ LOSS
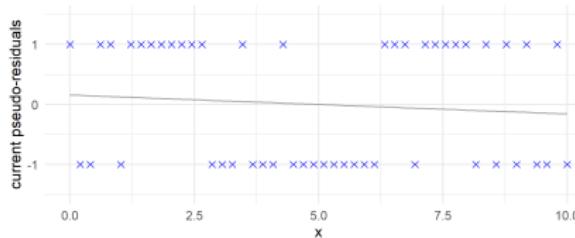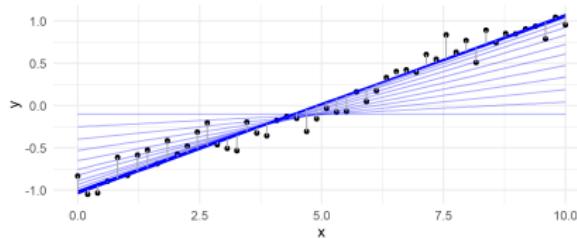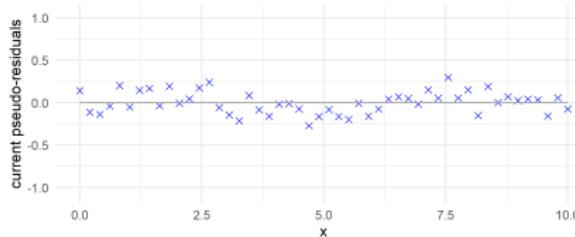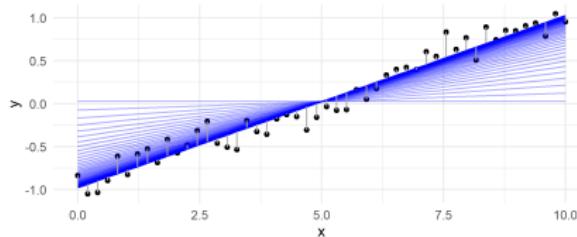
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LM WITH *L*2 VS *L*1 LOSS

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