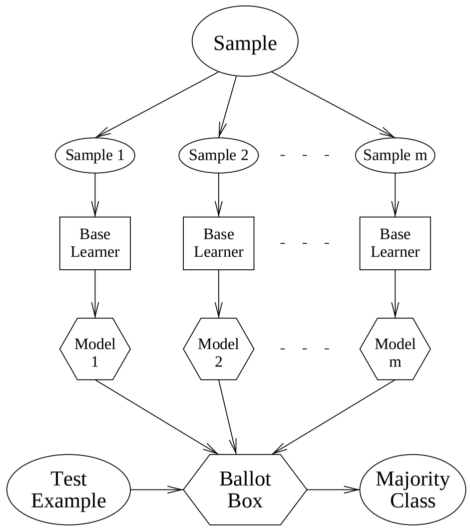
Model Ensembles

Model Ensembles

- **Basic idea:**
  Instead of learning one model,
  Learn several and combine them
- Typically improves accuracy, often by a lot
- **Many methods:**
  - Bagging
  - Boosting
  - ECOC (error-correcting output coding)
  - Stacking
  - Etc.

Bagging

- Generate “bootstrap” replicates of training set by sampling with replacement
- Learn one model on each replicate
- Combine by uniform voting



Boosting

- Maintain vector of weights for examples
- Initialize with uniform weights
- Loop:
  - Apply learner to weighted examples (or sample)
  - Increase weights of misclassified examples
- Combine models by weighted voting

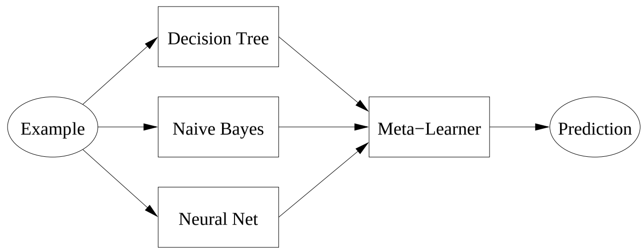
AdaBoost(S, $Learn$, k)
  S: Training set $\{(x_1, y_1), \ldots, (x_m, y_m)\}$, $y_i \in Y$
  $Learn$: Learner(S, weights)
  k: # Rounds
For all i in S: $w_1(i) = 1/m$
For $r = 1$ to k do
  For all i: $p_r(i) = w_r(i) / \sum_i w_r(i)$
  $h_r = Learn(S, p_r)$
  $\epsilon_r = \sum_i p_r(i)\, \mathbf{1}[h_r(i) \neq y_i]$
  If $\epsilon_r > 1/2$ then
    $k = r - 1$
    Exit
  $\beta_r = \epsilon_r / (1 - \epsilon_r)$
  For all i: $w_{r+1}(i) = w_r(i) \beta_r^{1 - \mathbf{1}[h_r(x_i) \neq y_i]}$
Output: $h(x) = \text{argmax}_{y \in Y} \sum_{r=1}^{k} (\log \frac{1}{\beta_r})\, \mathbf{1}[h_r(x) = y]$

Error-Correcting Output Coding

- **Motivation:**
  Applying binary classifiers to multiclass problems
- **Train:** Repeat L times:
  - Form a binary problem by randomly assigning classes to "superclasses" 0 and 1
    E.g.: A, B, D $\rightarrow$ 0; C, E $\rightarrow$ 1
  - Apply binary learner to binary problem
- Each class is represented by a binary vector
- **Test:**
  - Apply each classifier to test example, forming vector of predictions $\mathbf{P}$
  - Predict class whose vector is closest to $\mathbf{P}$ (Hamming)

Stacking

- Apply multiple base learners
  (e.g.: decision trees, naive Bayes, neural nets)
- Meta-learner: Inputs = Base learner predictions
- Training by leave-one-out cross-validation:
  Meta-L. inputs = Predictions on left-out examples



Model Ensembles: Summary

- Learn several models and combine them
- Bagging: Random resamples
- Boosting: Weighted resamples
- ECOC: Recode outputs
- Stacking: Multiple learners