

CSCE
478/878
Lecture 7:
Bagging and
Boosting

Stephen Scott

Introduction

Outline

Bagging

Boosting

CSCE 478/878 Lecture 7: Bagging and Boosting

Stephen Scott

(Adapted from Ethem Alpaydin and Rob Schapire and Yoav Freund)

sscott@cse.unl.edu

Introduction

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- Sometimes a single classifier (e.g., neural network, decision tree) won't perform well, but a *weighted combination* of them will
- When asked to predict the label for a new example, each classifier (inferred from a *base learner*) makes its own prediction, and then the *master algorithm* (or *meta-learner*) combines them using the weights for its own prediction
- If the classifiers themselves cannot learn (e.g., heuristics) then the best we can do is to learn a good set of weights (e.g., *Weighted Majority*)
- If we are using a learning algorithm (e.g., ANN, dec. tree), then we can rerun the algorithm on different subsamples of the training set and set the classifiers' weights during training

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- Bagging
- Boosting

Bagging

[Breiman, ML Journal, 1996]

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Bagging = Bootstrap aggregating

Bootstrap sampling: given a set \mathcal{X} containing N training examples:

- Create \mathcal{X}_j by drawing N examples uniformly at random *with replacement* from \mathcal{X}
- Expect \mathcal{X}_j to omit $\approx 37\%$ of examples from \mathcal{X}

Bagging:

- Create L bootstrap samples $\mathcal{X}_1, \dots, \mathcal{X}_L$
- Train classifier d_j on \mathcal{X}_j
- Classify new instance \mathbf{x} by majority vote of learned classifiers (equal weights)

Result: An *ensemble* of classifiers

Bagging Experiment

[Breiman, ML Journal, 1996]

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Given sample \mathcal{X} of labeled data, Breiman did the following 100 times and reported avg:

- ➊ Divide \mathcal{X} randomly into test set T (10%) and train set D (90%)
- ➋ Learn decision tree from D and let e_S be error rate on T
- ➌ Do 50 times: Create bootstrap set \mathcal{X}_j and learn decision tree (so ensemble size = 50). Then let e_B be the error of a majority vote of the trees on T

Bagging Experiment

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Data Set	\bar{e}_S	\bar{e}_B	Decrease
waveform	29.0	19.4	33%
heart	10.0	5.3	47%
breast cancer	6.0	4.2	30%
ionosphere	11.2	8.6	23%
diabetes	23.4	18.8	20%
glass	32.0	24.9	27%
soybean	14.5	10.6	27%

Bagging Experiment

(cont'd)

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Same experiment, but using a nearest neighbor classifier, where prediction of new example x 's label is that of x 's nearest neighbor in training set, where distance is e.g., Euclidean distance

Results

Data Set	\bar{e}_S	\bar{e}_B	Decrease
waveform	26.1	26.1	0%
heart	6.3	6.3	0%
breast cancer	4.9	4.9	0%
ionosphere	35.7	35.7	0%
diabetes	16.4	16.4	0%
glass	16.4	16.4	0%

What happened?

When Does Bagging Help?

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When learner is *unstable*, i.e., if small change in training set causes large change in hypothesis produced

- Decision trees, neural networks
- *Not* nearest neighbor

Experimentally, bagging can help substantially for unstable learners; can somewhat degrade results for stable learners

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[Schapire & Freund Book]

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Similar to bagging, but don't always sample uniformly; instead adjust resampling distribution \mathbf{p}_j over \mathcal{X} to focus attention on previously misclassified examples

Final classifier weights learned classifiers, but not uniform; instead weight of classifier d_j depends on its performance on data it was trained on

Final classifier is weighted combination of d_1, \dots, d_L , where d_j 's weight depends on its error on \mathcal{X} w.r.t. \mathbf{p}_j

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Algorithm Idea $[\mathbf{p}_j \leftrightarrow D_j; d_j \leftrightarrow h_j]$

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Repeat for $j = 1, \dots, L$:

- 1 Run learning algorithm on examples randomly drawn from training set \mathcal{X} according to distribution \mathbf{p}_j (\mathbf{p}_1 = uniform)
 - Can sample \mathcal{X} according to \mathbf{p}_j and train normally, or directly minimize error on \mathcal{X} w.r.t. \mathbf{p}_j
- 2 Output of learner is binary hypothesis d_j
- 3 Compute $error_{\mathbf{p}_j}(d_j)$ = error of d_j on examples from \mathcal{X} drawn according to \mathbf{p}_j (can compute exactly)
- 4 Create \mathbf{p}_{j+1} from \mathbf{p}_j by decreasing weight of instances that d_j predicts correctly

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Algorithm Pseudocode (Fig 17.2)

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Training:

For all $\{x^t, r^t\}_{t=1}^N \in \mathcal{X}$, initialize $p_1^t = 1/N$ For all base-learners $j = 1, \dots, L$ Randomly draw \mathcal{X}_j from \mathcal{X} with probabilities p_j^t Train d_j using \mathcal{X}_j For each (x^t, r^t) , calculate $y_j^t \leftarrow d_j(x^t)$ Calculate error rate: $\epsilon_j \leftarrow \sum_t p_j^t \cdot 1(y_j^t \neq r^t)$ If $\epsilon_j > 1/2$, then $L \leftarrow j - 1$; stop $\beta_j \leftarrow \epsilon_j / (1 - \epsilon_j)$ For each (x^t, r^t) , decrease probabilities if correct:If $y_j^t = r^t$, then $p_{j+1}^t \leftarrow \beta_j p_j^t$ Else $p_{j+1}^t \leftarrow p_j^t$

Normalize probabilities:

 $Z_j \leftarrow \sum_t p_{j+1}^t; p_{j+1}^t \leftarrow p_{j+1}^t / Z_j$

Testing:

Given x , calculate $d_j(x), j = 1, \dots, L$ Calculate class outputs, $i = 1, \dots, K$:

$$y_i = \sum_{j=1}^L \left(\log \frac{1}{\beta_j} \right) d_{ji}(x)$$

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Algorithm Pseudocode (Schapire & Freund)

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Given: $(x_1, y_1), \dots, (x_m, y_m)$ where $x_i \in \mathcal{X}$, $y_i \in \{-1, +1\}$.

Initialize: $D_1(i) = 1/m$ for $i = 1, \dots, m$.

For $t = 1, \dots, T$:

- Train weak learner using distribution D_t .
- Get weak hypothesis $h_t : \mathcal{X} \rightarrow \{-1, +1\}$.
- Aim: select h_t to minimize the weighted error:

$$\epsilon_t \doteq \mathbf{Pr}_{i \sim D_t} [h_t(x_i) \neq y_i].$$

- Choose $\alpha_t = \frac{1}{2} \ln \left(\frac{1 - \epsilon_t}{\epsilon_t} \right)$.
- Update, for $i = 1, \dots, m$:

$$\begin{aligned} D_{t+1}(i) &= \frac{D_t(i)}{Z_t} \times \begin{cases} e^{-\alpha_t} & \text{if } h_t(x_i) = y_i \\ e^{\alpha_t} & \text{if } h_t(x_i) \neq y_i \end{cases} \\ &= \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}, \end{aligned}$$

where Z_t is a normalization factor (chosen so that D_{t+1} will be a distribution).

Output the final hypothesis:

$$H(x) = \text{sign} \left(\sum_{t=1}^T \alpha_t h_t(x) \right).$$

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Schapire & Freund Example $[D_j = \mathbf{p}_j; h_j = d_j; \alpha_j = \frac{1}{2} \ln(1/\beta_j) = \frac{1}{2} \ln \left(\frac{1-\epsilon_j}{\epsilon_j} \right)]$

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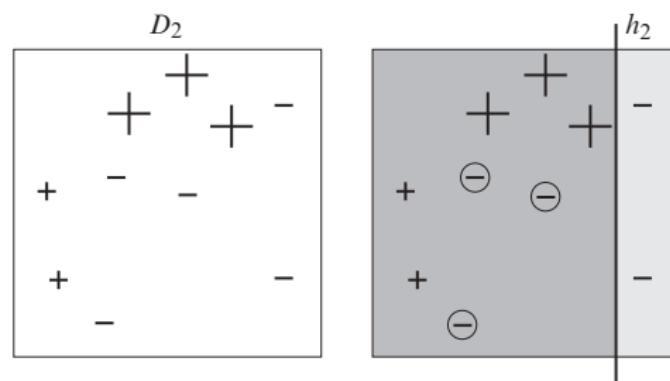
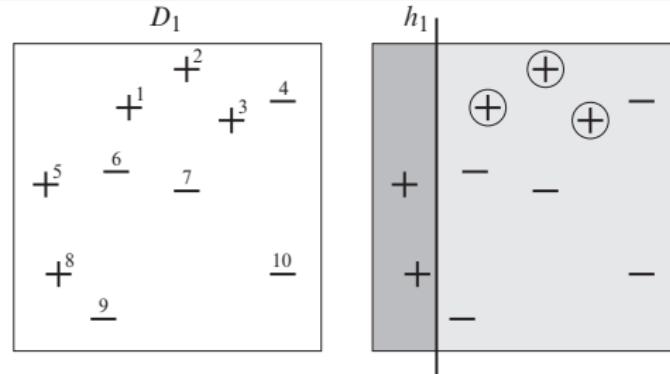
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Schapire & Freund Example $[D_j = \mathbf{p}_j; h_j = d_j; \alpha_j = \frac{1}{2} \ln(1/\beta_j) = \frac{1}{2} \ln \left(\frac{1-\epsilon_j}{\epsilon_j} \right)]$

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	1	2	3	4	5	6	7	8	9	10	
Stephen Scott	$D_1(i)$	0.10	0.10	0.10	0.10	0.10	0.10	0.10	0.10	0.10	$\epsilon_1 = 0.30, \alpha_1 \approx 0.42$
	$e^{-\alpha_1 y_i h_1(x_i)}$	1.53	1.53	1.53	0.65	0.65	0.65	0.65	0.65	0.65	
	$D_1(i) e^{-\alpha_1 y_i h_1(x_i)}$	0.15	0.15	0.15	0.07	0.07	0.07	0.07	0.07	0.07	$Z_1 \approx 0.92$
Introduction	$D_2(i)$	0.17	0.17	0.17	0.07	0.07	0.07	0.07	0.07	0.07	$\epsilon_2 \approx 0.21, \alpha_2 \approx 0.65$
	$e^{-\alpha_2 y_i h_2(x_i)}$	0.52	0.52	0.52	0.52	0.52	1.91	1.91	0.52	1.91	0.52
	$D_2(i) e^{-\alpha_2 y_i h_2(x_i)}$	0.09	0.09	0.09	0.04	0.04	0.14	0.14	0.04	0.14	$Z_2 \approx 0.82$
Outline	$D_3(i)$	0.11	0.11	0.11	0.05	0.05	0.17	0.17	0.05	0.17	$\epsilon_3 \approx 0.14, \alpha_3 \approx 0.92$
	$e^{-\alpha_3 y_i h_3(x_i)}$	0.40	0.40	0.40	2.52	2.52	0.40	0.40	2.52	0.40	0.40
	$D_3(i) e^{-\alpha_3 y_i h_3(x_i)}$	0.04	0.04	0.04	0.11	0.11	0.07	0.07	0.11	0.07	$Z_3 \approx 0.69$

Calculations are shown for the ten examples as numbered in the figure. Examples on which hypothesis h_t makes a mistake are indicated by underlined figures in the rows marked D_t .

Boosting

Schapire & Freund Example $[D_j = \mathbf{p}_j; h_j = d_j; \alpha_j = \frac{1}{2} \ln(1/\beta_j) = \frac{1}{2} \ln \left(\frac{1-\epsilon_j}{\epsilon_j} \right)]$

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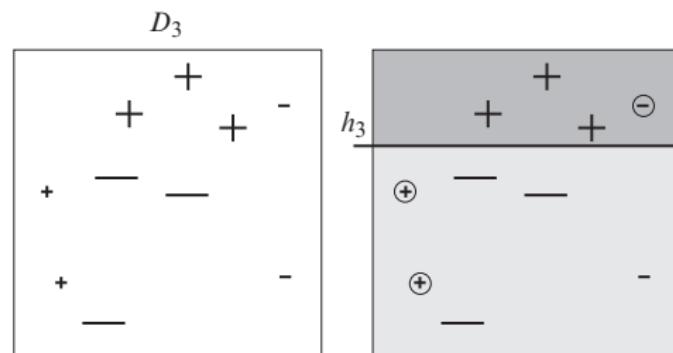
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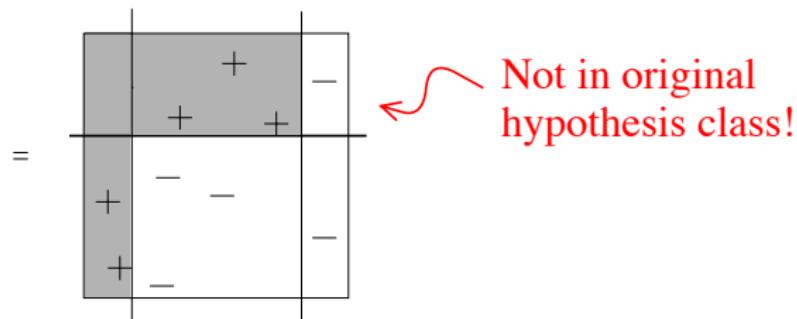
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Example (cont'd)

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$$H_{\text{final}} = \text{sign} \left(0.42 \begin{array}{|c|c|} \hline \text{+} & \text{-} \\ \hline \text{-} & \text{+} \\ \hline \end{array} + 0.65 \begin{array}{|c|c|} \hline \text{+} & \text{-} \\ \hline \text{-} & \text{+} \\ \hline \end{array} + 0.92 \begin{array}{|c|c|} \hline \text{+} & \text{-} \\ \hline \text{-} & \text{+} \\ \hline \end{array} \right)$$



In this case, need at least two of the three hypotheses to predict +1 for weighted sum to exceed 0.

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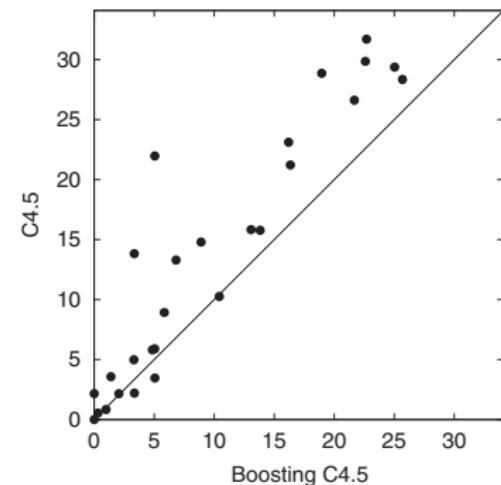
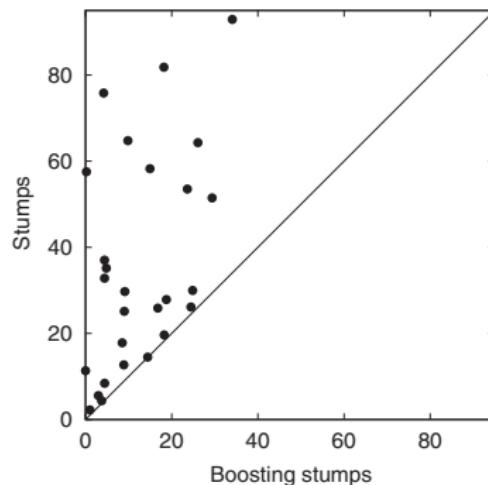
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Scatter plot: Percent classification error of non-boosted vs boosted on 27 learning tasks



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Experimental Results (cont'd)

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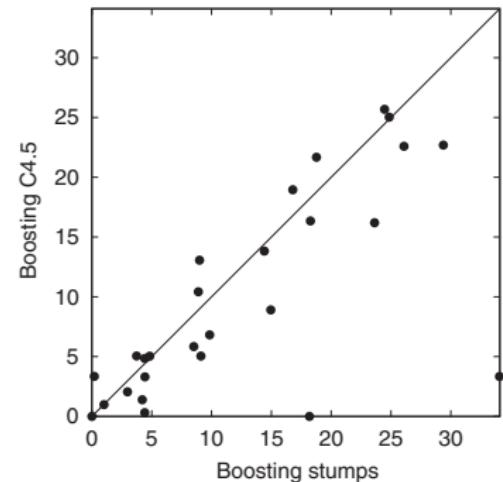
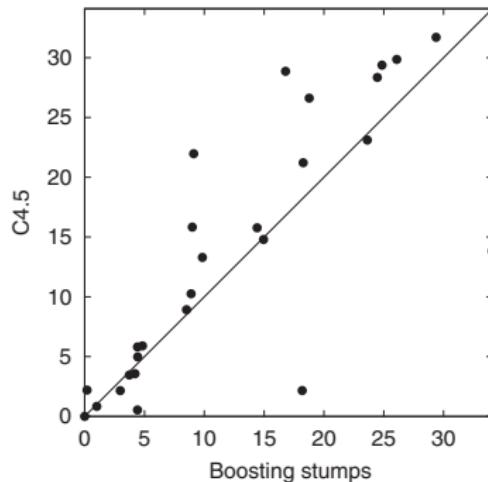
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- If each $\epsilon_j < 1/2 - \gamma_j$, error of ensemble on \mathcal{X} drops exponentially in $\sum_{j=1}^L \gamma_j$
- Can also bound generalization error of ensemble
- Very successful empirically
 - Generalization sometimes improves if training continues after ensemble's error on \mathcal{X} drops to 0
 - Contrary to intuition: would expect overfitting
 - Related to increasing the combined classifier's *margin*
- Useful even with very simple base learners, e.g., *decision stumps*