CS4442/9542b
Artificial Intelligence II
prof. Olga Veksler

Lecture 5

Machine Learning

Boosting

Boosting: Motivation

- Hard to design accurate classifier which generalizes well
- Easy to find many rule of thumb or weak classifiers
  - a classifier is weak if it is slightly better than random guessing
  - example: if an email has word “money” classify it as spam, otherwise classify it as not spam
    - likely to be better than random guessing
- Can we combine several weak classifiers to produce an accurate classifier?
  - Question people have been working on since 1980’s
  - Ada-Boost (1996) was the first practical boosting algorithm

Ada Boost

- Assume 2-class problem, with labels +1 and -1
  - $\mathbf{y}^i$ in {-1,1}
- Ada boost produces a discriminant function:

$$\mathbf{g}(\mathbf{x}) = \sum_{\mathbf{t}=1}^{\mathbf{T}} \alpha_{\mathbf{t}} \mathbf{h}_{\mathbf{t}}(\mathbf{x}) = \alpha_1 \mathbf{h}_1(\mathbf{x}) + \alpha_2 \mathbf{h}_2(\mathbf{x}) + \ldots \alpha_{\mathbf{T}} \mathbf{h}_{\mathbf{T}}(\mathbf{x})$$

- Where $\mathbf{h}_t(\boldsymbol{x})$ is a weak classifier, for example:

$$\mathbf{h}_{\mathbf{t}}(\mathbf{x}) = \begin{cases} -1 & \text{if email has word “money”} \\ 1 & \text{if email does not have word “money”} \end{cases}$$

- The final classifier is the sign of the discriminant function

$$\mathbf{f}_{\text{final}}(\mathbf{x}) = \text{sign}[\mathbf{g}(\mathbf{x})]$$

Idea Behind Ada Boost

- Algorithm is iterative
- Maintains distribution of weights over the training examples
- Initially weights are equal
- Main Idea: at successive iterations, the weight of misclassified examples is increased
- This forces the algorithm to concentrate on examples that have not been classified correctly so far

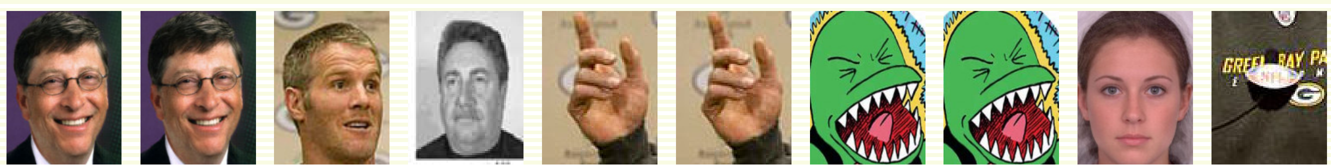
Idea Behind Ada Boost

- Examples of high weight are shown more often at later rounds
- Face/nonface classification problem:

Round 1

	1/7	1/7	1/7	1/7	1/7	1/7	1/7
best weak classifier:	✓	✗	✓	✓	✗	✓	✗
change weights:	1/16	1/4	1/16	1/16	1/4	1/16	1/4

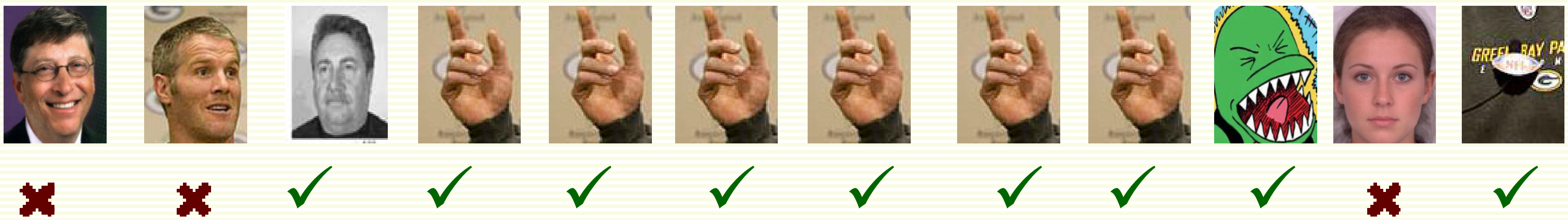
Round 2



best weak classifier:	✓	✓	✓	✗	✗	✗	✓	✓	✓	✓
change weights:		1/8	1/32	11/32		1/2		1/8	1/32	1/32

Idea Behind Ada Boost

Round 3



- out of all available weak classifiers, we choose the one that works best on the data we have at round 3
- we assume there is always a weak classifier better than random (better than 50% error)
-  image is half of the data given to the classifier
- chosen weak classifier **has to** classify this image correctly

More Comments on Ada Boost

- Ada boost is very simple to implement, provided you have an implementation of a "weak learner"
- Will work as long as the "basic" classifier $\mathbf{h}_t(\mathbf{x})$ is at least slightly better than random
  - will work if the error rate of $\boldsymbol{h}_t(\boldsymbol{x})$ is less than 0.5
  - 0.5 is the error rate of a random guessing for a 2-class problem
- Can be applied to boost any classifier, not necessarily weak
  - but there may be no benefits in boosting a "strong" classifier

Ada Boost for 2 Classes

Initialization step: for each example **x**, set

$$\mathbf{D}(\mathbf{x}) = \frac{1}{\mathbf{N}}$$, where **N** is the number of examples

Iteration step (for **t** = 1…T):

1. Find best weak classifier $\mathbf{h_t}(\mathbf{x})$ using weights $\mathbf{D}(\mathbf{x})$
2. Compute the error rate ε_t as

$$\varepsilon_t = \sum_{i=1}^{N} D(x^i) \cdot \underbrace{I[y^i \neq h_t(x^i)]}_{= \begin{cases} 1 & \text{if } y^i \neq h_t(x^i) \\ 0 & \text{otherwise} \end{cases}}$$

3. compute weight α_t of classifier $\mathbf{h_t}$

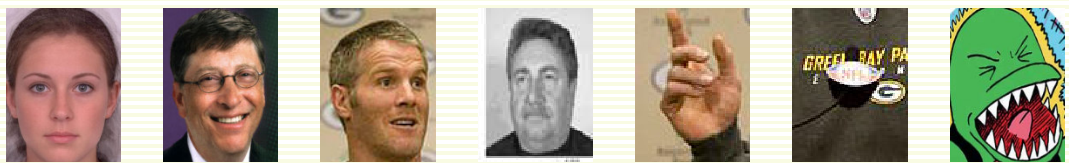
$$\alpha_t = \log\left((1 - \varepsilon_t)/\varepsilon_t\right)$$

4. For each $\mathbf{x}^i$, $\mathbf{D}(\mathbf{x}^i) = \mathbf{D}(\mathbf{x}^i) \cdot \exp\left(\alpha_t \cdot \mathbf{I}[\mathbf{y}^i \neq \mathbf{h_t}(\mathbf{x}^i)]\right)$
5. Normalize $\mathbf{D}(\mathbf{x}^i)$ so that $$\sum_{i=1}^{N} D(x^i) = 1$$

$$\boxed{f_{final}(\mathbf{x}) = \text{sign}\left[\sum \alpha_t \mathbf{h_t}(\mathbf{x})\right]}$$

Ada Boost: Step 1

1. Find best weak classifier $\mathbf{h}_t(\mathbf{x})$ using weights $\mathbf{D}(\mathbf{x})$
    - some classifiers accept weighted samples, but most don't
    - if classifier does not take weighted samples, sample from the training samples according to the distribution $\mathbf{D}(\mathbf{x})$



1/16 1/4 1/16 1/16 1/4 1/16 1/4

- Draw **k** samples, each **x** with probability equal to **D**(**x**):

re-sampled examples

Ada Boost: Step 1

1. Find best weak classifier $\mathbf{h}_t(\mathbf{x})$ using weights $\mathbf{D}(\boldsymbol{x})$

- Give to the classifier the re-sampled examples:

- To find the best weak classifier, go through **all** weak classifiers, and find the one that gives the smallest error on the re-sampled examples

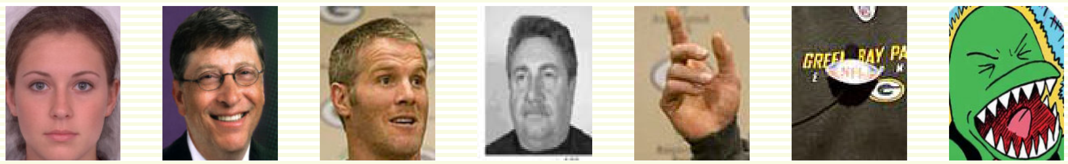
weak classifiers	$\mathbf{h}_1(\mathbf{x})$	$\mathbf{h}_2(\mathbf{x})$	$\mathbf{h}_3(\mathbf{x})$	………..	$\mathbf{h}_m(\mathbf{x})$
errors:	0.46	0.36	0.16		0.43

the best classifier $h_t(x)$
to choose at iteration t

Ada Boost: Step 2

2. Compute ε_t the error rate as

$$\varepsilon_t = \sum_{i=1}^{N} D\left(x^i\right) \cdot \overbrace{I\left[y^i \neq h_t\left(x^i\right)\right]} \qquad = \begin{cases} 1 & \text{if} \quad y^i \neq h_t\left(x^i\right) \\ 0 & \text{otherwise} \end{cases}$$



1/16	1/4	1/16	1/16	1/4	1/16	1/4
✓	✓	✓	✗	✗	✓	✓

$$\varepsilon_t = \frac{1}{4} + \frac{1}{16} = \frac{5}{16}$$

- ε_t is the weight of all misclassified examples added
  - the error rate is computed over original examples, not the re-sampled examples
- If a weak classifier is better than random, then $\varepsilon_t < ½$

Ada Boost: Step 3

3. compute weight α_t of classifier $\mathbf{h}_t$

$$\alpha_t = \log\left((1 - \boldsymbol{\varepsilon}_t)/\boldsymbol{\varepsilon}_t\right)$$

In example from previous slide:

$$\varepsilon_t = \frac{5}{16} \quad \Rightarrow \quad \alpha_t = \log \frac{1 - \frac{5}{16}}{\frac{5}{16}} = \log \frac{11}{5} \approx 0.8$$

- Recall that $\boldsymbol{\varepsilon}_t < ½$
- Thus $(1 - \boldsymbol{\varepsilon}_t)/\boldsymbol{\varepsilon}_t > 1 \Rightarrow \alpha_t > 0$
- The smaller is $\boldsymbol{\varepsilon}_t$, the larger is α_t, and thus the more importance (weight) classifier $\mathbf{h}_t(x)$

$$\text{final}(\mathbf{x}) = \text{sign}\left[\sum \alpha_t\, \mathbf{h}_t(\mathbf{x})\right]$$

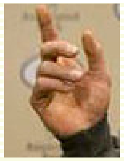
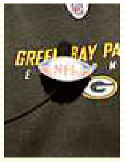
Ada Boost: Step 4

4. For each x^i, $D(x^i) = D(x^i) \cdot \exp(\alpha_t \cdot I[y^i \neq h_t(x^i)])$

from previous slide $\alpha_t = 0.8$





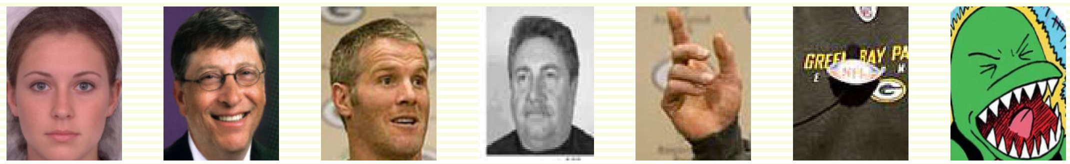

1/16	**1/4**	**1/16**	**1/16**	**1/4**	**1/16**	**1/4**
✓	✓	✓	✗	✗	✓	✓
$\Downarrow$	$\Downarrow$	$\Downarrow$	$\Downarrow$	$\Downarrow$	$\Downarrow$	$\Downarrow$
1/16	**1/4**	**1/16**	(1/16) exp(0.8)	(1/4) exp(0.8)	**1/16**	**1/4**

- weight of misclassified examples is increased

Ada Boost: Step 5

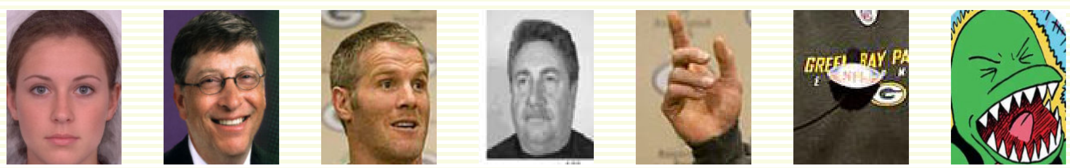
5. Normalize $\mathbf{D}(\mathbf{x}^i)$ so that $\sum \mathbf{D}(\mathbf{x}^i) = 1$

from previous slide:



1/16 1/4 1/16 0.14 0.56 1/16 1/4

- after normalization



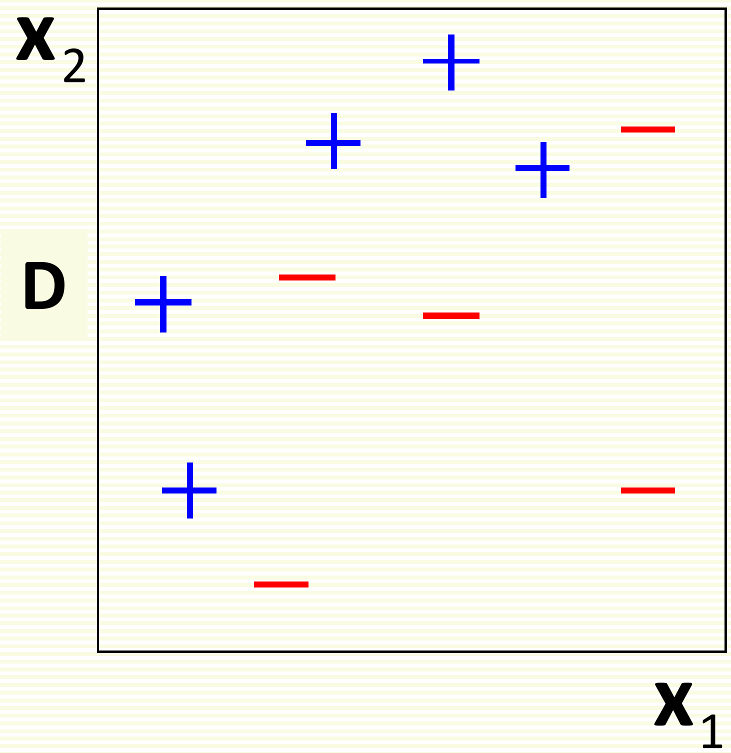
0.05 0.18 0.05 0.10 0.40 0.05 0.18

- In Matlab, if **D** is weights vector, normalize with

D = **D**./sum(**D**)

AdaBoost Example

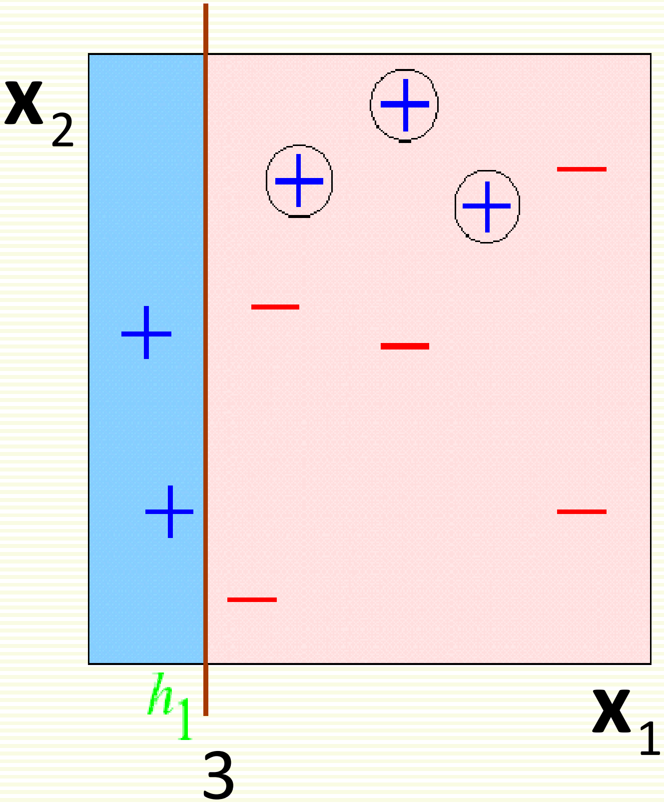
- Initialization: all examples have equal weights



from "A Tutorial on Boosting" by Yoav Freund and Rob Schapire

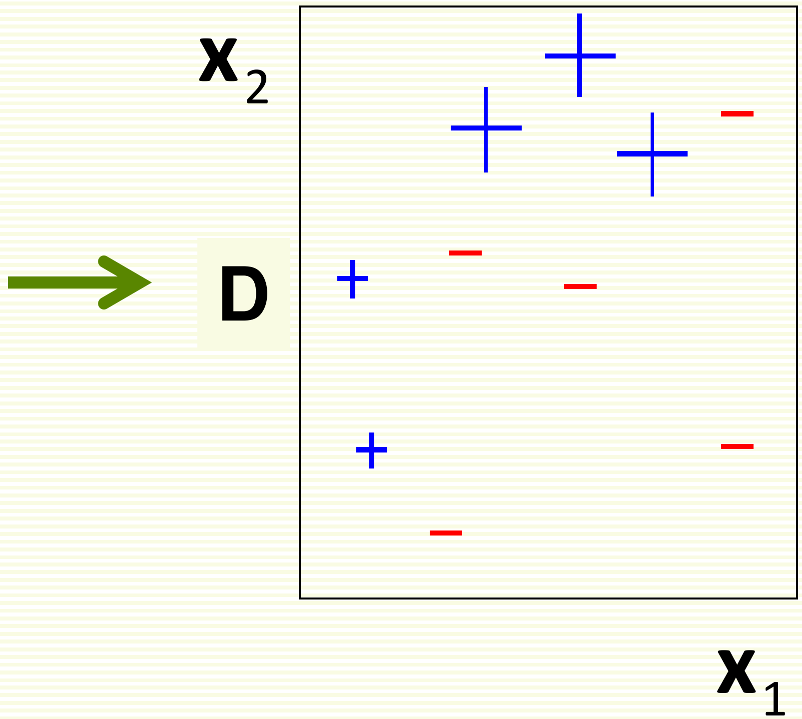
AdaBoost Example

ROUND 1



$\varepsilon_1 = 0.30$

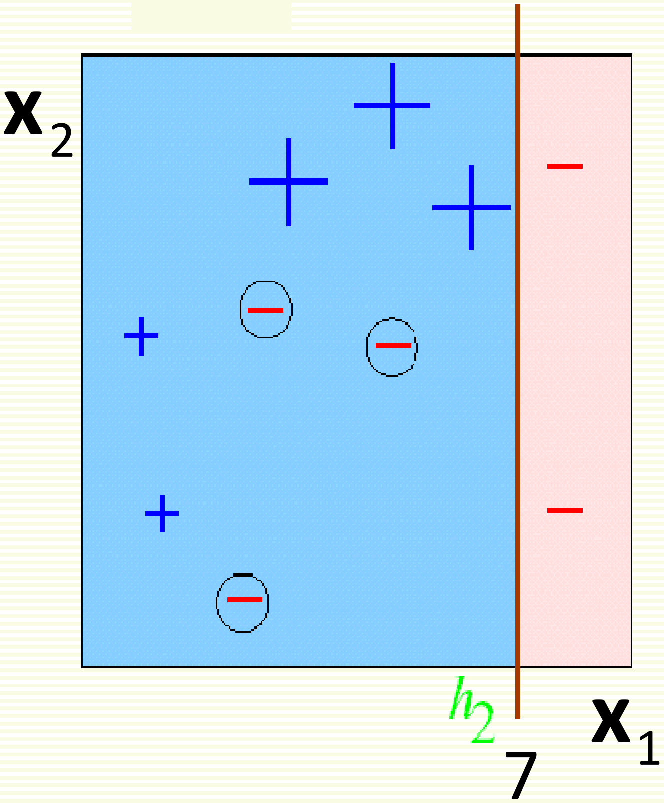
$\alpha_1 = 0.42$



$$h_1(x) = \text{sign}(3 - x_1)$$

AdaBoost Example

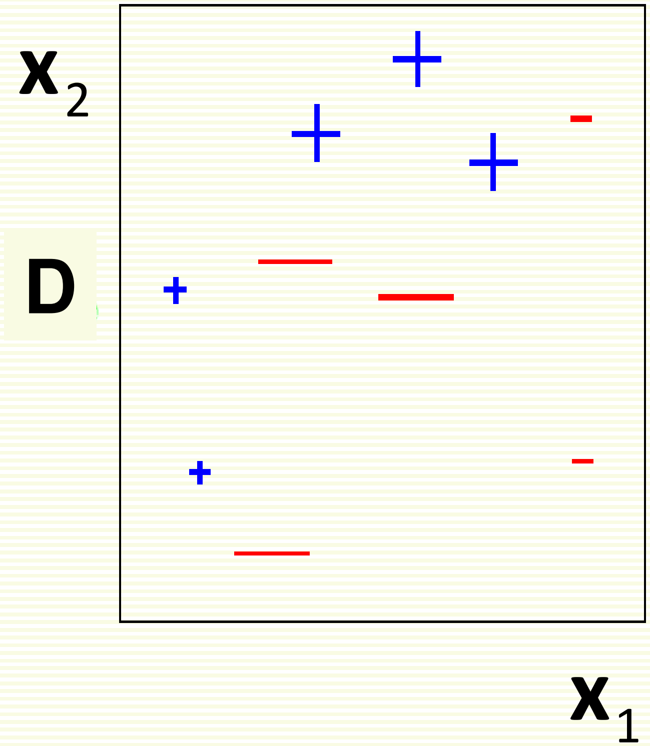
ROUND 2



$\varepsilon_2 = 0.21$

$\alpha_2 = 0.65$

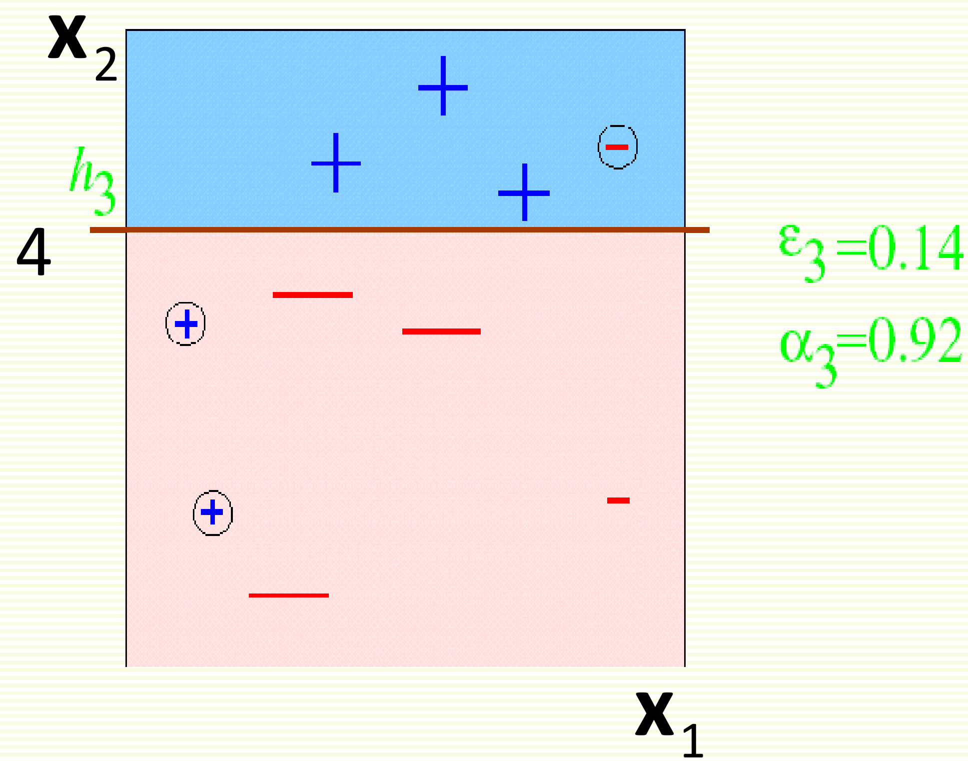
D



$$h_2(\mathbf{x}) = \text{sign}(7 - x_1)$$

AdaBoost Example

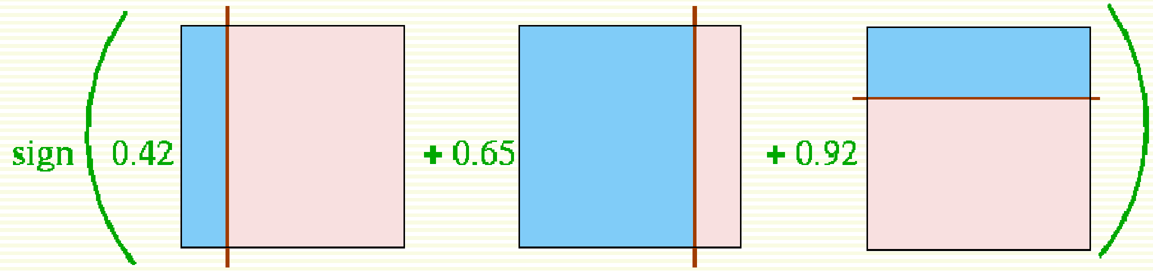
ROUND 3



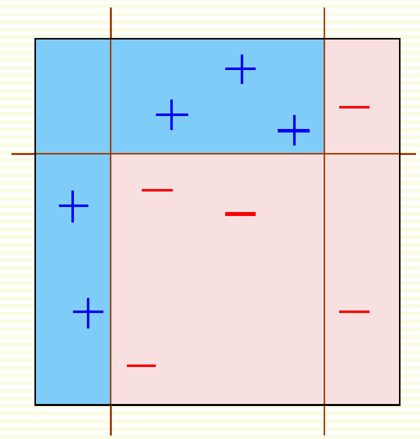
$$\mathbf{h}_3(\mathbf{x}) = \mathbf{sign}(\mathbf{x}_2 - 4)$$

AdaBoost Example

$\mathbf{f}_{\text{final}}(\mathbf{x}) =$



=



$$\mathbf{f}_{\text{final}}(\mathbf{x}) = \mathbf{sign}\left(0.42\,\mathbf{sign}(3 - \mathbf{x}_1) + 0.65\,\mathbf{sign}(7 - \mathbf{x}_1) + 0.92\,\mathbf{sign}(\mathbf{x}_2 - 4)\right)$$

- note non-linear decision boundary

AdaBoost Comments

- Can show that training error drops exponentially fast

$$\mathbf{Err}_{\mathbf{train}} \leq \mathbf{exp}\left(-2\sum_{\mathbf{t}} \gamma_{\mathbf{t}}^2\right)$$

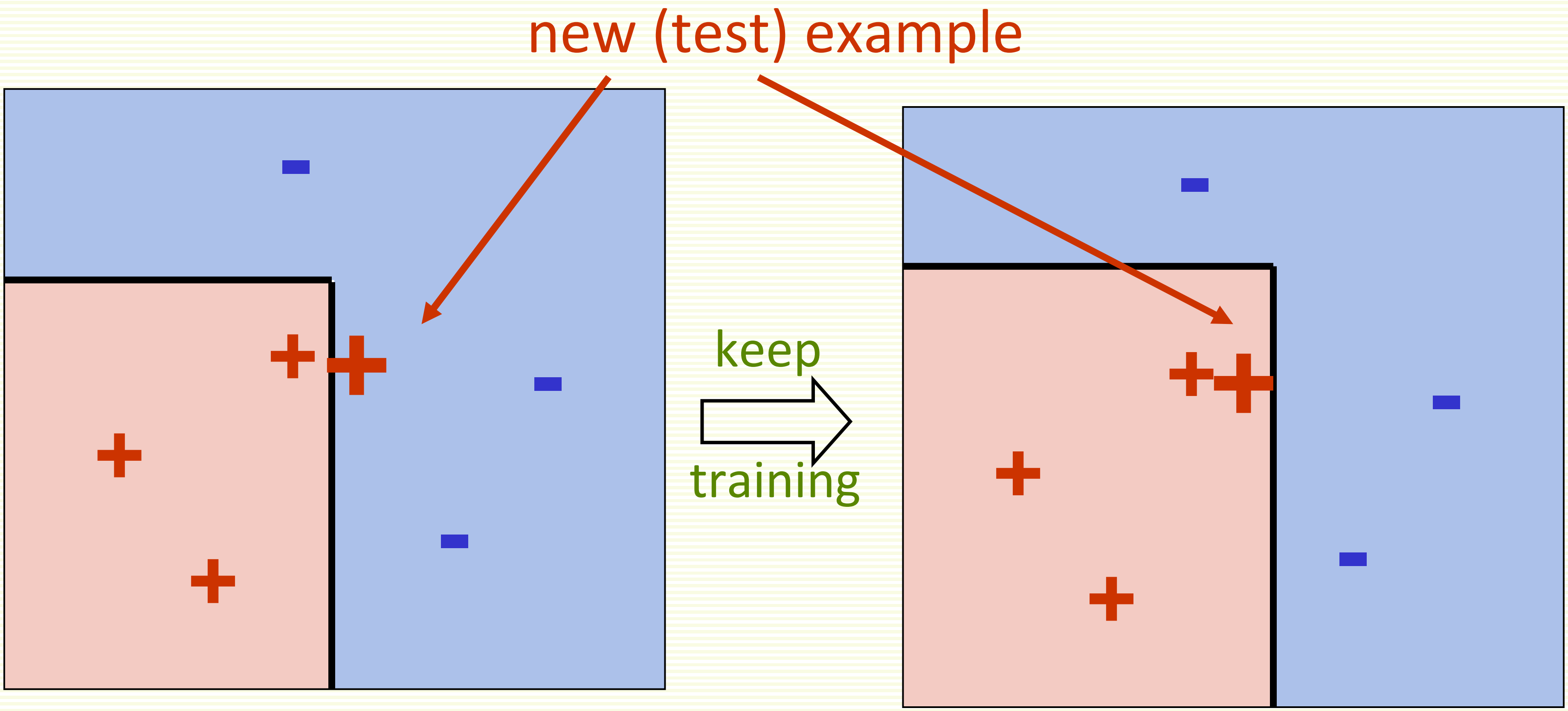
- Here $\gamma_t = \varepsilon_t - 1/2$, where ε_t is classification error at round t
- Example: let errors for the first four rounds be, 0.3, 0.14, 0.06, 0.03, 0.01 respectively. Then

$$\mathbf{Err}_{\mathbf{train}} \leq \mathbf{exp}\left[-2\left(0.2^2 + 0.36^2 + 0.44^2 + 0.47^2 + 0.49^2\right)\right]$$
$$\approx 0.19$$

AdaBoost Comments

- We are really interested in the generalization properties of $\mathbf{f}_{FINAL}(\mathbf{x})$, not the training error
- AdaBoost was shown to have excellent generalization properties in practice
  - the more rounds, the more complex is the final classifier, so overfitting is expected as the training proceeds
  - but in the beginning researchers observed no overfitting of the data
  - It turns out it does overfit data eventually, if you run it really long
- It can be shown that boosting increases the margins of training examples, as iterations proceed
  - larger margins help better generalization
  - margins continue to increase even when training error reaches zero
  - helps to explain empirically observed phenomena: test error continues to drop even after training error reaches zero

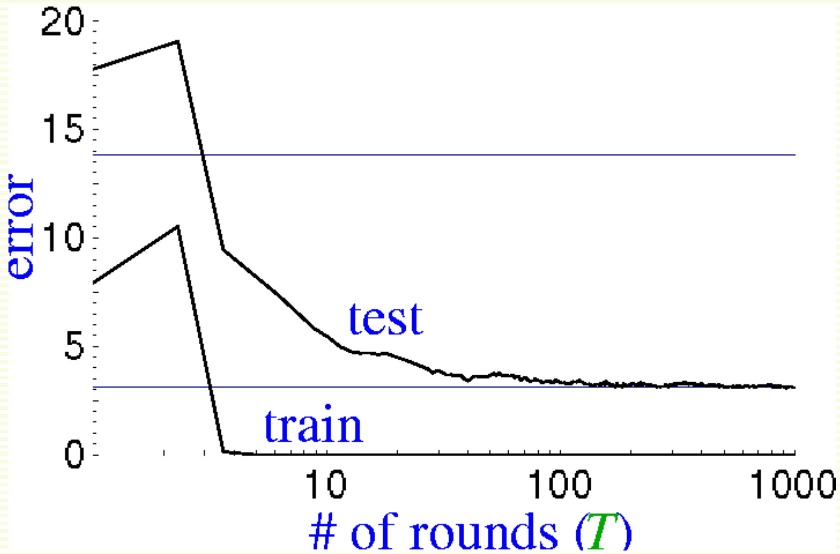
AdaBoost Example

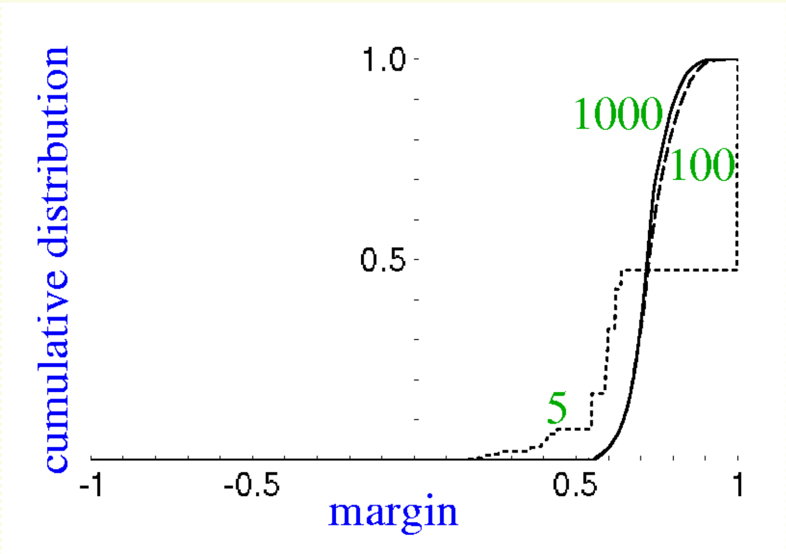


- zero training error

- zero training error
- larger margins helps better genarlization

Margin Distribution





Iteration number	5	100	1000
training error	0.0	0.0	0.0
test error	8.4	3.3	3.1
%margins≤0.5	7.7	0.0	0.0
Minimum margin	0.14	0.52	0.55

Practical Advantages of AdaBoost

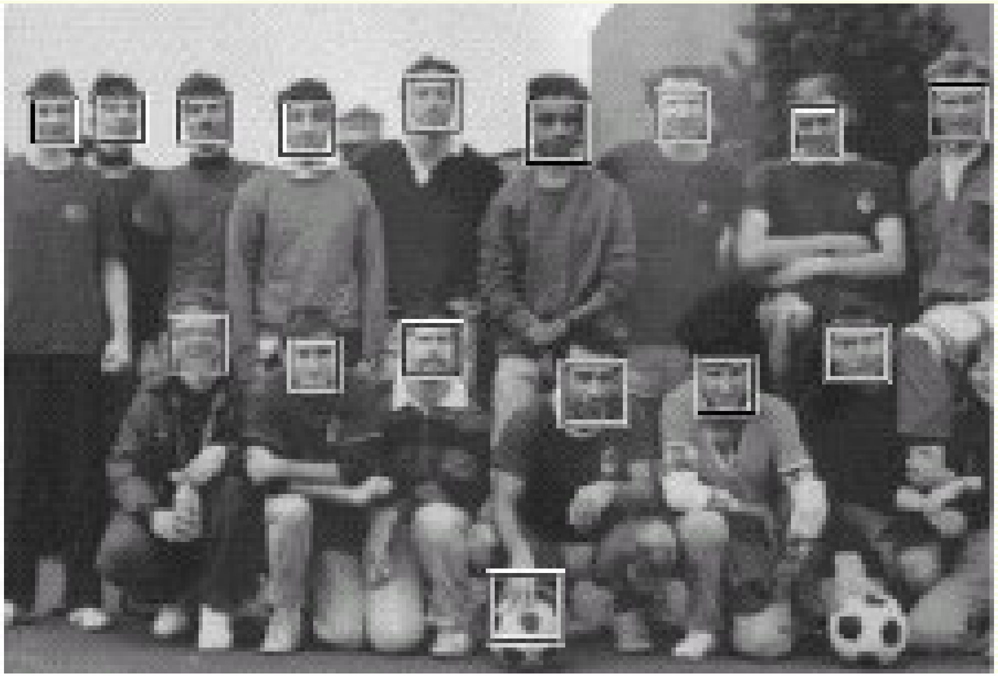
- Can construct arbitrarily complex decision regions
- Fast
- Simple
- Has only one parameter to tune, **T**
- Flexible: can be combined with any classifier
- provably effective (assuming weak learner)
  - shift in mind set: goal now is merely to find hypotheses that are better than random guessing

Caveats

- AdaBoost can <u>fail</u> if
  - weak hypothesis too complex (overfitting)
  - weak hypothesis too weak ($\gamma_t \rightarrow 0$ too quickly),
    - underfitting
- empirically, AdaBoost seems especially susceptible to noise
  - noise is the data with wrong labels

Applications

- Face Detection



- Object Detection

http://www.youtube.com/watch?v=2_0SmxvDbKs