





Ensemble Methods

Use a number of *base* classifiers, and make a predication based on the predications of the base classifiers

Ensemble Classifier Example

- Binary classification
- 3 classifiers, each with 30% error rate
- Classify by majority vote
- Error rate of the ensemble classifier??

Build An Ensemble Classifier

- Approach 1: use several different classification methods, and train each with a different training set
- Approach 2: use the one classification method and one training set

Get K Classifiers Out Of One ...

- By manipulating the training set
 - Use a different subset of the training set to train each classifier
 - E.g. Bagging and Boosting

By manipulating the input features

- Use a different subset of the attributes to train each classifier
- E.g. Random Forest

...Get K Classifiers Out Of One

- By manipulating the class labels
 E.g. ECOC.
- By manipulating the learning algorithm
 - E.g. use of different kernel functions, introducing randomness in attribute selection in decision tree induction

Manipulate the Training Set

- How can we use one training set to train k classifiers?
 - Use the same training set for each classifier??
 - Evenly divide the training set into k subsets??

Bagging

- Use a bootstrap sample for each classifier
- A bootstrap sample D_i
 - Obtained by uniformly samples the training set D with replacement |D| times
 - Contains roughly 63.2% of the original records

1-(1-1/N)^N → 1-1/e=0.632









About Bagging

- Reduces the errors associated with random fluctuations in the training data for unstable classifiers, e.g. decision trees, rule-based classifiers, ANN
- May degrade the performance of stable classifiers, e.g. Bayesian network, SVM, k-NN

Intuition for Boosting

- Sample with weights
 - hard-to-classify records should be chosen more often
- Combine the prediction of the base classifiers with weights
 - Classifiers with lower error rates get more voting power

Boosting – Training Initialize the weight of each record For i=1 to k Sample with replacement according to the weights Train a classifier M_i Calculate error (M_i), assign a weight to M_i based on error (M_i) Update the weights of the records Increase the weights of the misclassified records

Decrease the weights of the correctly classified records

Boosting - Classification

- For each class, sum up the weights of the classifiers that vote for that class
- The class that gets the highest sum is the predicted class

Boosting Implementation

How the record weights are decidedHow the classifier weights are decided







Some Empirical Comparison of Ensemble Methods

See Table 5.5 in Introduction to Data Mining by Tan, Steinbach, and Kumar

Readings

Textbook 8.6 and 9.5.1