Ensembles
A “Holy Grail” of Machine Learning

Automated Learner

Input Features

Hypothesis

Outputs

Just a Data Set or just an explanation of the problem
Ensembles

- Multiple diverse models (Base Models) are trained on the same task and then their outputs are combined to come up with a final output.
- The specific overfit of each learning model can be averaged out.
- If models are diverse (uncorrelated errors) then even if the individual models are weak generalizers, the ensemble can be very accurate.
- Many different Ensemble approaches
  - Stacking, Gating/Mixture of Experts, Bagging, Boosting, Wagging, Mimicking, Heuristic Weighted Voting, Combinations.

Combining Technique

M₁ M₂ M₃ ... Mₙ
Ensembles are Scriptural

Mosiah 29:26, 27  Now it is not common that the voice of the people desireth anything contrary to that which is right; but it is common for the lesser part of the people to desire that which is not right; therefore this shall ye observe and make it your law—to do your business by the voice of the people. And if the time comes that the voice of the people doth choose iniquity, then is the time that the judgments of God will come upon you; yea, then is the time he will visit you with great destruction even as he has hitherto visited this land.
Bias vs. Variance

- Learning models can have error based on two basic issues: Bias and Variance
  - "Bias" measures the basic capacity of a learning approach to fit the task
  - "Variance" measures the extent to which different hypotheses trained using a learning approach will vary based on initial conditions, training set, etc.

- MLPs trained with backprop have lower bias error because they can fit the task well, but have relatively high variance error because each model might fall into odd nuances (overfit) based on training set choice, initial weights, and other parameters – Typical with the more complex models we want

- Naïve Bayes has high bias error (doesn't fit that well), but has no variance error.

- We would like low bias error and low variance error

- Ensembles using multiple trained models with high-variance and low-bias error can average out the variance, leaving just the bias
  - Less worry about overfit with the base models (stopping criteria, etc.)
Some classifiers

GAUSSIAN QUADRATIC
MULTILAYER NEURAL NETWORK
SIMPLE PERCEPTRON
NEAREST NEIGHBOR
LINEAR BAYES
SUPPORT VECTOR MACHINE
Any classifier can be shown to be better than any other.
Combining weak learners

- Assume $n$ induced models which are independent of each other with each having accuracy of about 60% on a two class problem. While one model is not dependable, if a good majority of a group of these lean in one direction, then we can have high confidence.

- If all $n$ give the same class output then you can be confident it is correct with probability $1-(1-.6)^n$. For $n=10$, confidence would be 99.4%.

- Normally not independent (e.g. similar training sets). If all $n$ were the same model, then no advantage could be gained.

- Also, unlikely that all $n$ would give the same output, but if a majority did, then still get an overall accuracy better than the base accuracy of the models

- If $m$ models say class 1 and $w$ models say class 2, then

$$P(\text{majority class}) = 1 - \text{Binomial}(n, \min(m, w), .6)$$

$$P(r) = \frac{n!}{r!(n-r)!} p^r (1 - p)^{n-r}$$
Bagging

- Bootstrap aggregating (Bagging)
- Induce $m$ learners using the same initial parameters
- Each training set is chosen uniformly at random with replacement from the original data set, training sets might be $2/3$ of the data set – still need to save some separate data for testing
- All $m$ hypotheses have an equal vote for classifying novel instances
- Great way to improve overall accuracy by decreasing variance. Consistent significant empirical improvement.
- Does not overfit (whereas boosting may), but may be more conservative overall on accuracy improvements
- Bigger $m$ the better (diminishing), but need to consider efficiency trade-off
- Often used with the same learning algorithm and thus best for those which tend to give more diverse hypotheses based on initial random conditions
- Could use other schemes to improve the diversity between learners
  - Different initial parameters, sampling approaches, etc.
  - Different learning algorithms
  - The more diversity the better - (yet surprisingly, most often used with the same learning algorithm and just different training sets)
Boosting - AdaBoost

- Boosting by resampling - Each TS\(_t\) is chosen randomly with distribution D\(_t\) with replacement from the original training data. D\(_1\) has all instances equally likely to be chosen. Typically each TS\(_t\) is the same size as the original data set.
  - Induce first model. Change D\(_{t+1}\) so that instances which are mis-classified by the current model on its current TS have a higher probability of being chosen for future training sets.
  - Keep training new models until stopping criteria met
    - \(M\) models induced
    - Overall Accuracy levels out on validation set
    - Most recent model has accuracy less than 50% on its TS

- All models vote, but each model’s vote is scaled by its accuracy on the training set it was trained on

- Boosting is more aggressive than bagging on accuracy but in some cases can overfit and do worse – can theoretically converge to training set
  - On average better than bagging, but worse for some tasks
  - In rare cases can be worse than the non-ensemble approach
Another approach to boosting is to have each base model train on the entire training set but have the ML algorithm take each current instance weighting into account during learning.

How might you do that for
  - MLPs
  - Decision Trees
  - $k$-NN

Then still have final models vote each weighted by its accuracy
Another approach to boosting is to have each base model train on the entire training set but have the ML algorithm take each current instance weighting into account during learning.

How might you do that for
- MLPs – Scale learning rate by weight
- Decision Trees – instance membership is scaled by weight
- $k$-NN – node vote is scaled by weight

Then still have final models vote each weighted by its accuracy
Ensemble Creation Approaches

- A good goal is to get less correlated errors between models
- Injecting randomness – initial weights, different learning parameters, etc.
- Different Training sets – Bagging, Boosting, different features, etc.
- Different subset of features for each model
- Forcing differences – different objective functions, auxiliary tasks
- Different machine learning models
  - Obvious, but surprisingly it is less used
  - More work to get all the models running and cooperating
- One aspect of COD (Classifier Output Distance) research - which algorithms are most different and thus most appropriate to ensemble
Ensemble Combining Approaches

- Unweighted Voting (e.g. Bagging)
- Weighted voting – based on accuracy, etc. (e.g. Boosting)
- Stacking - Learn the combination function
  - Higher order possibilities
  - Which algorithm should be used for the stacker
  - Must match the input/output data types between models
  - Stacking the stack, etc.
- Gating function/Mixture of Experts – The gating function uses the input features to decide which expert or combination (weights) of experts to use in the vote with experts being strong in different part of the input space
- Heuristic Weighted Voting – differs for each instance
Gradient Boosting

- Start with a simple weak model (e.g. baseline) $F_m$
  - Usually used with decision tree base models
- Train next model $h$ using *any* differentiable loss function (e.g. SSE) and update $h$ parameters such that the loss decreases (gradient descent) for updated model $F_{m+1} = F_m + h$
- But we train $h$ using the *residual* (the difference between the target and the current output of $F_m$), and optimize its weighting coefficient to minimize current loss
- For $h$, change training instance $(x,y)$ to $(x, y - F_m(x))$
- Once trained, $F_m$ no longer changes, and we keep adding new $h$’s with gradient descent until stopping criteria reached
- Final output is the weighted sum of the models
1) Fit a shallow regression tree $T_1$ to the data; the first model is: $M_1 = T_1$ the shortcomings of the model are given by the negative gradients.
2) Fit a tree $T_2$ to the negative gradients; the second model is: $M_2 = M_1 + \eta \gamma T_2$ where $\gamma$ is optimized so that $M_2$ is best fit to data.
3) Again fit a tree to the negative gradients, continue until the combined model $M = M_1 + \eta \gamma_i T_i$ fits.
Gradient Boosting

Avoid overfit (and maintain relatively weak models) by:
- Tree constraints (e.g. max depth usually 4-8)
- Stochastic Gradient Boosting - rows and/or columns dropped for current TS – commonly creating TS for $h$ by choosing 50% of DS without replacement
- Shrinkage – new $h$’s scaled by smaller learning rate (e.g. .1), leading to a larger number of iterative models (slower learning but better generalization)
- Early stopping (validation set)
- Regularization - Standard L1 and L2 on weight magnitudes

XGBoost – eXtreme Gradient Boosting – a popular and very successful software library for efficient parallel gradient boosting implementations
Dropout – Overfit avoidance

For each instance drop a node (hidden or input) and its connections with probability $p$ and train.

Final net just has all averaged weights (actually scaled by $1-p$ since that better matches the expected values at training time).

As if ensembling $2^n$ different network substructures.

Lots of variations – Dropconnect, etc.

Figure 1: Dropout Neural Net Model. **Left:** A standard neural net with 2 hidden layers. **Right:** An example of a thinned net produced by applying dropout to the network on the left. Crossed units have been dropped.
Ensemble Summary

- Other Models – Random Forests, Boosted stumps, Cascading, Arbitration, Delegation, PDDAGS (Parallel Decision DAGs), Bayesian Model Averaging and Combination, Clustering Ensemble, etc.

- Efficiency Issues – can we combine?
  - Wagging (Weight Averaging) - Multi-layer? - Dropout
  - Mimicking - Oracle Learning, semi-supervised

- Great way to decrease variance/overfit

- Almost always gain accuracy improvements with Ensembles
Oracle Learning

Initial high accuracy model

Oracle Learning

Much smaller model which closely approximates the initial model