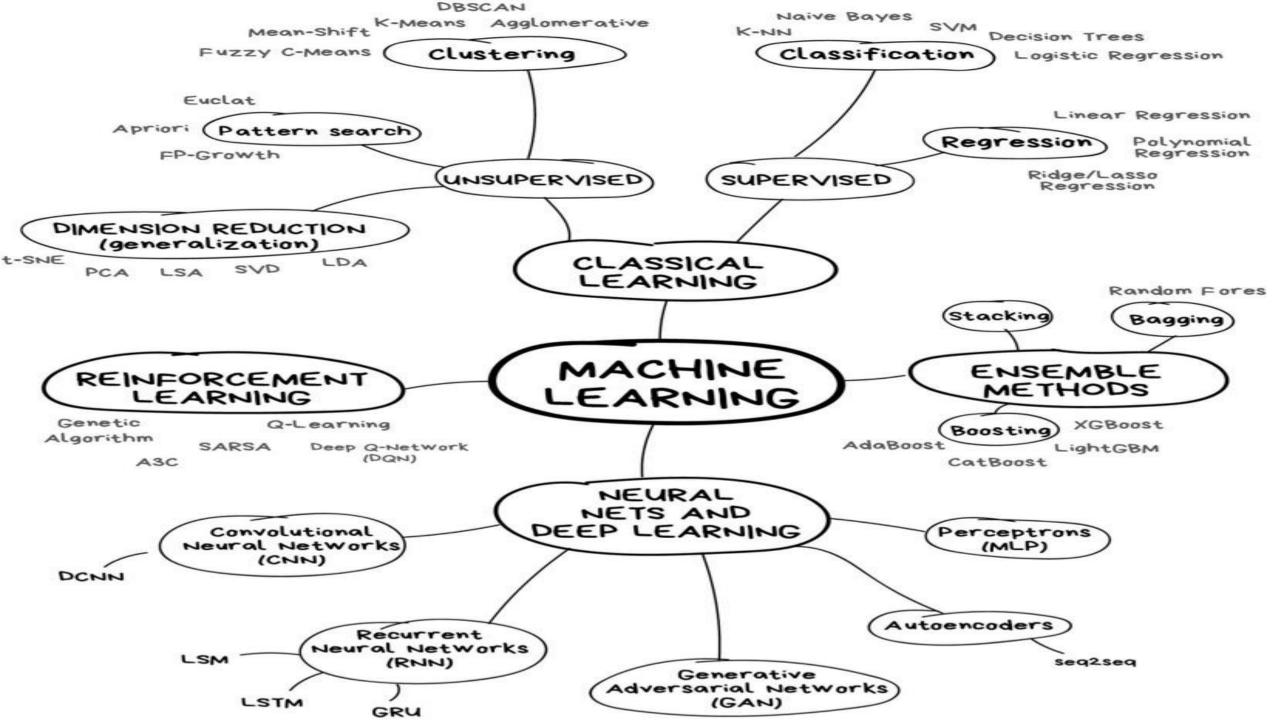
ENSEMBLE METHOD

BOOSTING, STACKING, BAGGING



LE BICH PHUONG - HUMG

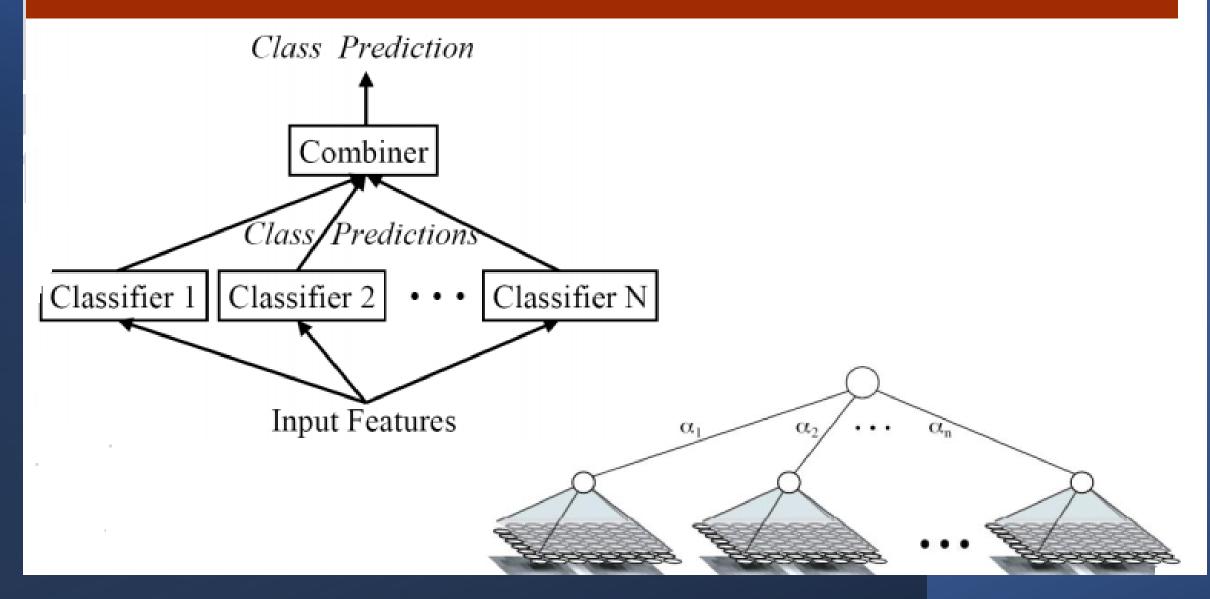


Real World Scenarios





Combination of Classifiers



$$d: \mathbb{R}^n \to \{0,1\}$$

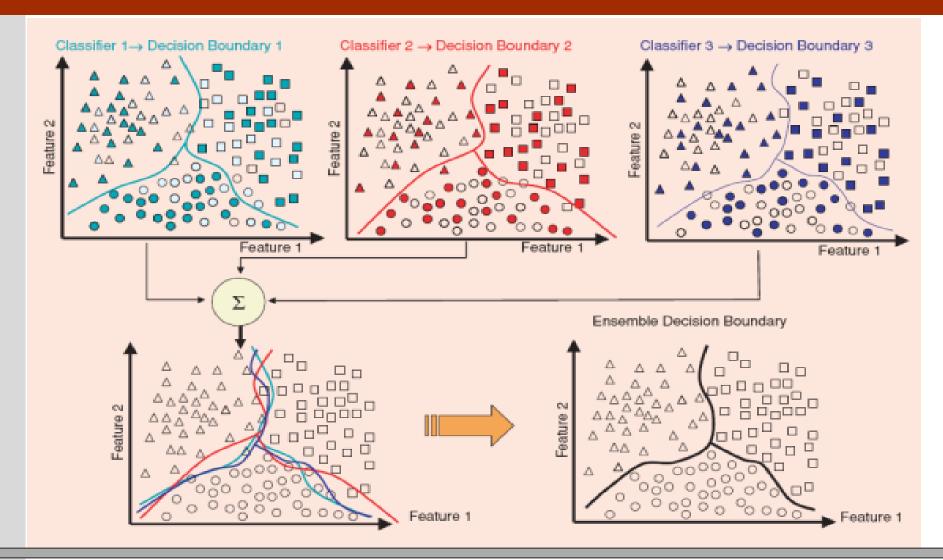
$$D = \{(x_1, y_1), (x_2, y_2), \dots, (x_N, y_N)\} : x_i \in \mathbb{R}^n, y_i = d(x_i)$$

model, classifier: $f: \mathbb{R}^n \to \{0,1\}$

$$f|_D \approx d|_D$$

$$error_{D}(f) = \frac{\left|\left\{x_{i} : f(x_{i}) \neq y_{i}\right\}\right|}{|D|}$$

Model Selection

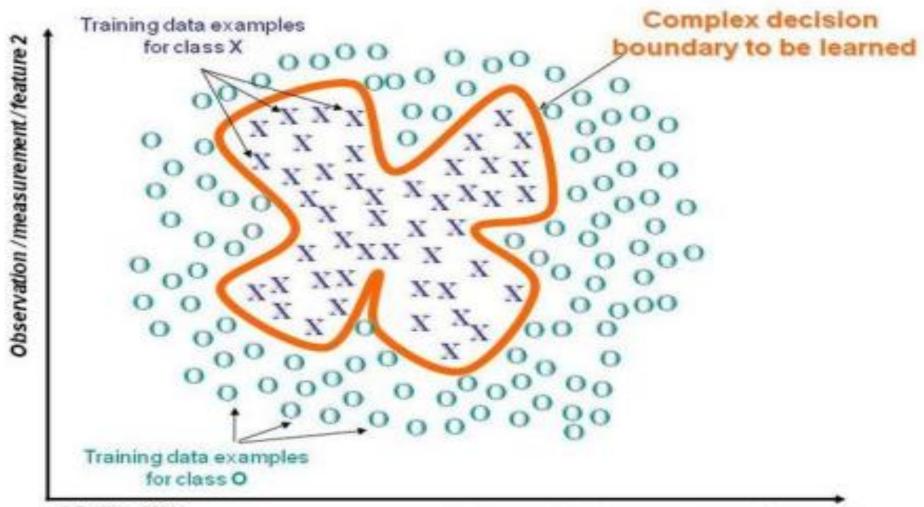


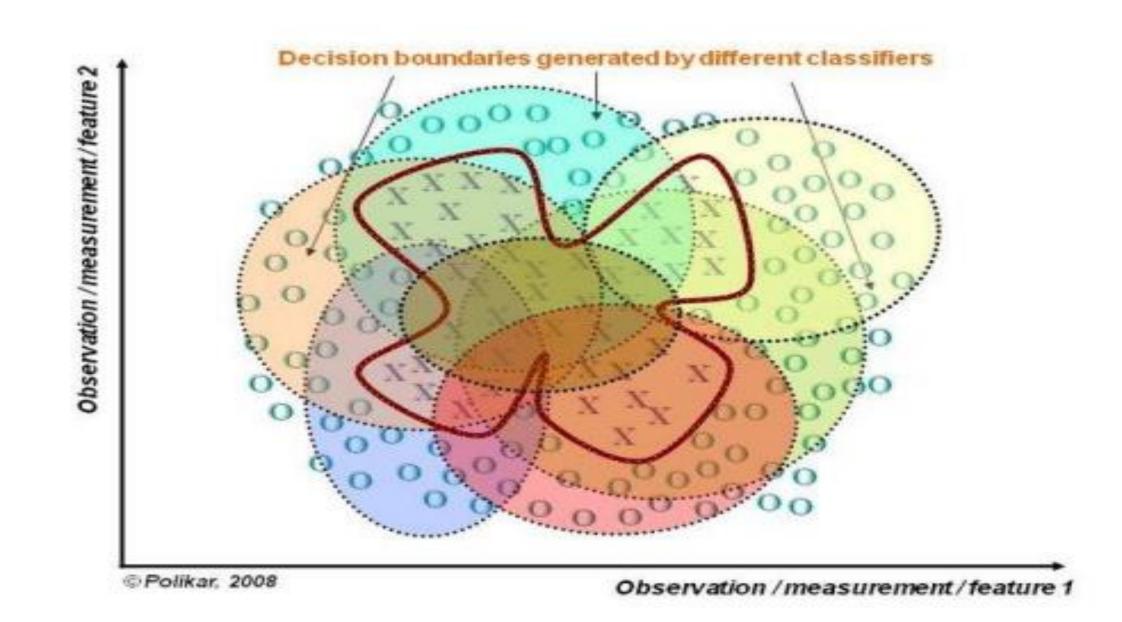
Divide-and-conquer

Divide the problem into a number of subproblems that are smaller instances of the same problem.

Conquer the subproblems by solving them recursively. If they are small enough, solve the subproblems as base cases.

Combine the solutions to the subproblems into the solution for the original problem.





ENSEMBLE – SUMMARY4

