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Ensemble Learning by Data Resampling

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Abstract

We investigate ensemble learning methods that construct a classifier ensemble by repeatedly sampling the original training data and building a member classifier from each subsample. We find that the performance of standard Bagging can frequently be improved upon by simple variations of the sampling scheme, such as varying the sample size, or sampling without replacement instead of sampling with replacement.

For all methods tested, the ensemble performance is greatly dependent on properties of the problem domain and the data sample. We try to explain the observed performances of the various ensemble methods qualitatively and quantitatively, and find that current ensemble analysis methods such as margin distributions, $k$-Error Diagrams, bias-variance decomposition etc. are not well suited for this task.

We postulate that the primary explanation for the performance of ensemble methods is to be found in their effects on accuracy of the ensemble members on one side and diversity among them on the other side, two contradictory goals which necessitate a compromise, or trade-off. This motivates the presentation of a precise yet general definition of what diversity is and how it is to be measured. This definition has the desirable property that it is applicable to all single-stage voting ensembles, under any given loss function.

We then study the mathematical relationships between ensemble loss, mean member loss, and diversity. For squared loss, we show that our definitions lead to the well known ensemble loss decomposition, and extend this decomposition to the case where the ensemble members, instead of a real number, return a probability distribution over $\mathcal{R}$.

For the case of 0-1 loss, we derive the exact mathematical relations between ensemble loss, mean member loss, and diversity. Studying those relations provides some valuable insights into ensembles behavior, and produces some unexpected hence interesting results. These results are also confirmed by the experimental observations.

Turning our attention back to the performance of Bagging variants, we show how the loss decomposition can be used to reduce the number of parameter settings which have to be tried out experimentally in order to find a well-performing ensemble method for a given particular problem.
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Appendix A lists those who provided the datasets used in the experiments.

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# Contents

List of Tables vi

List of Figures viii

Abbreviations xi

Notation xii

1 Introduction 1

1.1 Scope ................................................... 1
1.2 Motivation ................................................. 1
1.3 Scientific Contributions ................................. 3
1.4 Organization .............................................. 4

2 Problem Description 6

2.1 Classification and Regression ............................. 6
2.2 Loss Functions ........................................... 7
2.3 Ensembles ................................................ 10
2.4 Bagging and Cragging .................................... 14
2.5 Relationship to Bayesian Model Averaging .............. 16

3 The Accuracy-Diversity Trade-Off 18

4 Current Ensemble Analysis Methods 24

4.1 Experimental Methodology ............................... 24
4.2 Error Curves ............................................. 26
4.3 $\kappa$-Error Diagrams ................................... 38
D  \(\kappa\)-Error Diagrams 88

E  Cumulative Margin Distributions 103

F  Bias-Variance Decomposition Results 124

G  Proofs 137
   G.1 Proof of Theorem 5.1 . . . . . . . . . . . . . . . . . . . . . . 137
   G.2 Proof of Theorem 5.2 . . . . . . . . . . . . . . . . . . . . . . 139
   G.3 Proof of Theorem 5.3 . . . . . . . . . . . . . . . . . . . . . . 140
   G.4 Proof of Theorem 5.4 . . . . . . . . . . . . . . . . . . . . . . 141
   G.5 Proof of Theorem 5.5 . . . . . . . . . . . . . . . . . . . . . . 142
   G.6 Proof of Theorem 5.6 . . . . . . . . . . . . . . . . . . . . . . 143
   G.7 Proof of Theorem 5.7 . . . . . . . . . . . . . . . . . . . . . . 144
   G.8 Proof of Theorem 5.8 . . . . . . . . . . . . . . . . . . . . . . 145
   G.9 Proof of Theorem 5.9 . . . . . . . . . . . . . . . . . . . . . . 147
   G.10 Proof of Theorem 5.10 . . . . . . . . . . . . . . . . . . . . . 148
   G.11 Proof of Theorem 5.11 . . . . . . . . . . . . . . . . . . . . . 149
   G.12 Proof of Theorem 5.12 . . . . . . . . . . . . . . . . . . . . . 150

H  Loss Decomposition Results by Method 151

I  Loss Decomposition Results by Variable 158

J  Sanity Check for Experimental Results 164

Bibliography 173
## List of Tables

4.1 Datasets used in the experiments. .................................................. 25  
4.2 Ensemble loss comparison summary. .............................................. 37  
4.3 Averages from bias-variance decomposition (absolute values). .......... 48  
4.4 Averages from bias-variance decomposition (ratios relative to the base classifier). ......................................................................................... 48  

5.1 Example where there is no diversity ($D = 0$). ............................... 62  
5.2 Example with high diversity and perfect classification. .................... 62  
5.3 Example with high diversity but no performance gain. ...................... 62  
5.4 Example with high diversity and performance loss. .......................... 62  

6.1 Loss comparison of Bagging(1; 30) with Probabilistic vs. Majority Vote. 65  
6.2 Loss decomposition components for Bagging(1; 30) with Probabilistic vs. Majority Vote. ................................................................. 66  
6.3 Comparison of sampling schemes. .................................................... 67  

B.1 Performance of the base classifier. ................................................. 85  

F.1 BVD results for Bagging(1; 30): absolute values. ............................ 124  
F.2 BVD results for Bagging(1; 30): relative ratios. ............................... 125  
F.3 BVD results for Bagging(0.5; 30): absolute values. .......................... 126  
F.4 BVD results for Bagging(0.5; 30): relative ratios. ............................ 127  
F.5 BVD results for Bagging(2; 30): absolute values. ............................. 128  
F.6 BVD results for Bagging(2; 30): relative ratios. ............................... 129  
F.7 BVD results for Cragging(2; 15): absolute values. .......................... 130  
F.8 BVD results for Cragging(2; 15): relative ratios. ............................. 131  
F.9 BVD results for Cragging(3; 10): absolute values. .......................... 132  
F.10 BVD results for Cragging(3; 10): relative ratios. .......................... 133
List of Figures

2.1 Pseudo-code procedure LEARN. .......................... 8
2.2 Pseudo-code procedures SAMPLE, TRAIN, and TEST. ............... 9
2.3 A taxonomy of ensemble learning methods. .......................... 11
2.4 The Bagging algorithm. ........................................ 14
2.5 The Cragging algorithm. ....................................... 15

3.1 Averaged error curves for Cragging(n; 1) ......................... 20
3.2 Loss comparison for ensembles with 30 classifiers. ................ 21

4.1 Error curves for $\mathcal{B}(0.5; n)$ and $\mathcal{B}(2; n)$ versus $\mathcal{B}(1; n)$. .................. 26
4.2 Error curves for $C(2; n)$ and $C(3; n)$ versus $\mathcal{B}(1; n)$. ............... 32
4.3 $\kappa$-Error Diagram summary – mean pairwise errors versus ensemble losses. .................................................. 40
4.4 $\kappa$-Error Diagram summary – kappa values versus ensemble losses. ... 41
4.5 $\kappa$-Error Diagram summary. ..................................... 41
4.6 Average margins versus average loss on test data. .................. 44

5.1 Intuitive relations between $L$, $\overline{L}$, $\overline{D}$ and $y$, $\hat{y}$ and $\hat{y}_c$. ...................... 55
5.2 Case study of relations between $L$, $\overline{L}$, and $\overline{D}$. .................. 61

6.1 Influence of decomposition variables on ensemble loss for Bagging(0.5; 30), Bagging(1; 30), and Bagging(2; 30). ..................... 68
6.2 Influence of decomposition variables on ensemble loss for Cragging(2; 15), Cragging(3; 10), and Cragging(30; 1). ....................... 68
6.3 Measured values of $L$, $\overline{L}$, and $\overline{D}$. ...................... 69
6.4 Measured values of $\overline{D}_T$, $\overline{D}_F$, and $\overline{D}_P$. .................. 70
6.5 Values of $\overline{L}/(1-\overline{D}_P-\overline{D}_F)$ and $\overline{D}/(1-\overline{D}_P-\overline{D}_F)$ for Bagging(0.5; 30), Bagging(1; 30), and Bagging(2; 30). ....................... 71
6.6 Values of $\overline{L}/(1 - \overline{D}_P - \overline{D}_F)$ and $\overline{D}/(1 - \overline{D}_P - \overline{D}_F)$ for Cragging(2; 15), Cragging(3; 10), and Cragging(30; 1). .............................................. 72
6.7 Consistency of changes in $L$, $\overline{L}/(1 - \overline{D}_P - \overline{D}_F)$, and $\overline{D}/(1 - \overline{D}_P - \overline{D}_F)$ when switching sampling schemes. .............................................. 74
6.8 Relative ensemble losses and $\overline{D}_P$ vs. number of classes. ...................... 75

C.1 Error curves for Cragging($n; 1$). ....................................................... 86
D.1 $\kappa$-Error Diagrams for $\mathcal{B}(0.5; 30)$, $\mathcal{B}(1; 30)$, and $\mathcal{B}(2; 30)$. ................. 88
D.2 $\kappa$-Error Diagrams for $\mathcal{C}(2; 15)$, $\mathcal{C}(3; 10)$, and $\mathcal{C}(30; 1)$. .................. 95
E.1 Cumulative margin distributions for $\mathcal{B}(0.5; 30)$. ............................... 103
E.2 Cumulative margin distributions for $\mathcal{B}(1; 30)$. .................................. 106
E.3 Cumulative margin distributions for $\mathcal{B}(2; 30)$. .................................. 109
E.4 Cumulative margin distributions for $\mathcal{C}(2; 15)$. ................................. 112
E.5 Cumulative margin distributions for $\mathcal{C}(3; 10)$. ................................. 115
E.6 Cumulative margin distributions for $\mathcal{C}(30; 1)$. ................................. 118
E.7 Cumulative margin distributions for the base classifier. ......................... 121
J.1 Loss comparison for Bagging(0.5; 30), Bagging(1; 30), Bagging(2; 30), and the base classifier. .............. 165
J.2 Loss comparison for Cragging(2; 15), Cragging(3; 10), Cragging(30; 1), and the base classifier. ................ 168
Abbreviations

BVD   Bias-Variance Decomposition
Bagging  Bootstrap Aggregating
Cragging  Cross-Validation Aggregating
ECOC  Error-Correcting Output Coding
i.i.d.  independently and identically distributed
iff  if and only if
MCMC  Markov Chain Monte Carlo
vs.  versus
w.r.t.  with respect to
Notation

\(a = b\) \quad \text{Equality of } a \text{ and } b
\(a := b\) \quad \text{Definition of } a \text{ as } b; \text{ or assignment of } a \text{ to value of } b
\(\forall\) \quad \text{For all (universal quantifier)}
\(f : A \to B\) \quad \text{Function } f \text{ from } A \text{ to } B
\(I()\) \quad \text{Indicator function}
\(\{a_1, \ldots, a_n\}\) \quad \text{Finite set or multi-set consisting of } n \text{ elements } a_1, \ldots, a_n
\(\{a | P(a)\}\) \quad \text{Set containing all elements } a \text{ for which } P(a) \text{ is true}
\(\emptyset\) \quad \text{Empty set}
\(|A|\) \quad \text{Cardinality (number of elements in set or tuple } A)\)
\(|a|\) \quad \text{Absolute value of numeric variable } a
\(A \times B\) \quad \text{Cartesian product of two sets } A \text{ and } B
\(A^n\) \quad \(A \times A \times \cdots \times A \text{ (}n\text{ times)} \text{ iff } A \text{ is a set}, \quad A \ast A \ast \cdots \ast A \text{ (}n\text{ times)} \text{ iff } A \text{ is a number}
\(\mathcal{R}\) \quad \text{The set of all real numbers}
\(\mathcal{N}\) \quad \text{The set of all natural numbers, including } 0
\(\mathcal{N}^+\) \quad \text{The set of all positive natural numbers}
\(\infty\) \quad \text{Infinity}
\(a = \langle a_1, \ldots, a_n \rangle\) \quad \text{Ordered tuple } a \text{ consisting of } n \text{ elements } a_1, \ldots, a_n
\(p(a)\) \quad \text{Probability that } a \text{ is true iff } a \text{ is a predicate}
\(P(A)\) \quad \text{Probability distribution of random variable } A
\(P(A, B)\) \quad \text{Joint probability distribution of random variables } A \text{ and } B
\(P(A|B)\) \quad \text{Probability distribution of } A \text{ conditioned } B
\(P(A|b)\) \quad \text{Probability distribution of } A \text{, given that } B = b
\(\{P(A)\}\) \quad \text{Set containing all probability distributions } P(A)
\(\{P(\mathcal{R})\}\) \quad \text{Set containing all probability distributions over } \mathcal{R}
\(E_{a \in A}[V_a]\) \quad \text{Expectation of random variable } V \text{ taken over set } A
\(E_{P(c)}[V_c]\) \quad \text{Expectation of random variable } V \text{ according to } P(c)
\(X\) \quad \text{Input space}
\(Y\) \quad \text{Outcome space}
\(\hat{Y}\) \quad \text{Ensemble prediction space}
\(\hat{Y}_c\) \quad \text{Member prediction space}
\(s = \langle x, y \rangle\) \quad \text{A given input/outcome - pair (instance)}
\(S = \langle s_1, s_2, \ldots, s_m \rangle\) \quad \text{Multi-set (sample) of instances}
\(P(X, Y)\) \quad \text{Probability distribution over instances}
\( p(x, y) \) Probability of encountering instance \((x, y)\)

\( C \) Classifier or ensemble \( C : \mathbf{X} \rightarrow \hat{Y} \)

\( J \) Classifier inducer (learner)

\( l \) Loss function \( l : \hat{Y} \times Y \rightarrow \mathcal{R} \)

\( l(\hat{y}, y) \) Loss of prediction \( \hat{y} \) relative to outcome \( y \)

\( l_2(\hat{y}, y) \) Squared loss of prediction \( \hat{y} \) relative to outcome \( y \)

\( l_{01}(\hat{y}, y) \) 0-1 loss of prediction \( \hat{y} \) relative to outcome \( y \)

\( l_{\|}(\hat{y}, y) \) Absolute loss of prediction \( \hat{y} \) relative to outcome \( y \)

\( k \) Number of classes in discrete outcome space

\( m \) Sample size for sample of instances

\( n \) Number of classifiers in ensemble

\( c, C_i \) Member classifiers

\( V \) Voting function

\( c = \langle c_1, \ldots, c_n \rangle \) Tuple of member classifiers

\( w = \langle w_1, \ldots, w_n \rangle \) Tuple of voting weights

\( \hat{y}_C(x) \) Classifier prediction

\( \hat{y}(x) \) Ensemble prediction

\( \hat{y}(x) \) Tuple of ensemble members’ predictions

\( \hat{y}_i(x) \) Ensemble member prediction

\( \hat{P}(Y|x) \) Belief distribution of probabilistic classifier for input \( x \)

\( R(\hat{y}|x) \) Conditional risk of predicting \( \hat{y} \) for input \( x \)

\( L(x, y) \) Loss of ensemble for instance \((x, y)\)

\( \overline{L}(x, y) \) Mean member loss of ensemble for instance \((x, y)\)

\( D(x) \) Diversity of ensemble members for input \( x \)

\( L \) Expected loss of ensemble for domain

\( \overline{L} \) Expected mean member loss of ensemble for domain

\( \overline{D} \) Expected diversity of ensemble for domain

\( B(s; n) \) Bagging\((s; n)\) (using \( n \) runs and relative sample size \( s \))

\( C(f; n) \) Cragging\((f; n)\) (using \( n \) runs and \( f \) folds)