# A Theory of Multiclass Boosting 

Indraneel Mukherjee*, R. E. Schapire<br>Princeton University

Wrigley Field prepared for college football game

## Sports

Dublin warned over ECB liquidity Business
Newest senators Coons and
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Politics

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- Theory known for binary, not for multiclass


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- Captures the minimal WLC
- Boosting algorithm using the minimal WLC
- Provably drives down error efficiently
- Experiments to complement the theory

Binary boosting

# Binary boosting 

## Input: $\left(\mathrm{x}_{1}, \mathrm{y}_{\mathrm{l}}\right), \ldots,\left(\mathrm{x}_{\mathrm{m}}, \mathrm{y}_{\mathrm{m}}\right)$

$2300 s t e r$

$$
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Final model: (weighted) majority\{$\left\{h_{1}, \ldots, h_{\top}\right\}$

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After $T$ rounds, $\widehat{\operatorname{err}}$ of $\operatorname{maj}\left\{\mathrm{h}_{1}, \ldots, \mathrm{~h}_{T}\right\} \leq \exp \left(-T \gamma^{2} / 2\right)$

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SAMME [Zhu, Zou, Rosset, Hastie "09]

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- Restriction: Cost (C, h) $\leq \operatorname{Cost}(\mathrm{C}, \mathrm{B})$

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## $2300 s t e r$



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\mathrm{B}(\mathrm{i}, \ell)= \begin{cases}\frac{1}{2}+\gamma & \text { if } \ell \text { correct } \\ \frac{1}{2}-\gamma & \text { if } \ell \text { wrong }\end{cases}
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- Based on multiplicative updates, like AdaBoost
- Not optimal, but still provably very efficient


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Weight

$$
\alpha_{t}=\ln \left\{\frac{1+\delta_{t}}{1-\delta_{t}}\right\}
$$

Cost Matrix $\quad C_{t+1}(i, l)= \begin{cases}e^{f_{t}(i, l)-f_{t}\left(i, y_{i}\right)} & \text { if } l \neq y_{i} \\ -\sum_{l^{\prime} \neq y_{i}} e^{f_{t}\left(i, l^{\prime}\right)-f_{t}\left(i, y_{i}\right)} & \text { if } l=y_{i}\end{cases}$

## Experiments

- Ran adaptive algorithm using minimal WLC
- Compared with AdaBoost.MI,AdaBoost.MH
- Tested on benchmark datasets
- Weak classifiers: bounded size decision trees
connect4

forest

pendigits



tree size




rounds of boosting


## Future Work

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## Thank you

