International Master in Computer Vision

Fundamentals of machine

learning for computer vision

Contents

- **Machine learning theory (Dr. Jaime Cardoso)**
- **Linear regression and optimization (Dr. Jaime Cardoso)**
- **Clustering (Dr. Jaime Cardoso)**
- **Model selection and evaluation**
- **Classical classification models**
- **Artificial neural networks (ANN)**
- **Support vector machines (SVM)**
- **Ensembles: bagging, boosting and random forest** \mathcal{L}

Ensembles

- **Algorithms that use several instances of the same base classifier**. Example: combination of various classification trees.
- The algorithm name (meta-classifier) is provided by the method use to combine the classifiers.
- Example: group of classifiers of the same type trained of a different way, with a voting to decide the output.
- The base classifiers are usually **weak**: do not work very well, but they are simple and their training is fast.
- The combination of weak classifiers is expected to increase the classification quality, developing a **strong** classifier.

Combination of classifiers

- The base classifiers should be **diverse:** each base classifier should learn a different view of the problem, in order to their combination will be strong.
- Diversity among base classifiers is caused by:
	- Training initialization: for example, MLPs with different random weight initialization.
	- Hyper-parameter tuning: combination of MLPs with different number of hidden layers.
	- Training set: different training sets for the base classifiers.
- The combination algorithms can be applied on different types of base classifiers: e.g. bagging of decision trees or KNN.

Types of ensembles

- **Boosting**: the base classifiers are trained on the same training set but with different pattern weightings.
	- **AdaBoost** is the most popular boosting algorithm
- **Bagging**: the base classifiers are trained on different bootstrap samples of the training set.
	- **Random Forest (RF)** is the most popular bagging algorithm that uses random tree base classifiers.

Boosting

- **Boosts** the quality of base classifiers, which also use different pattern weights. **Adaboost** (adaptive boosting) is the most popular boosting ensemble.
- The training patterns are weighted in a different way for each base classifier:
- Base classifier 1: all patterns have equal weights
- Base classifier 2 to B: each pattern weight is based on the errors of previous base classifiers on that pattern.

Boosting

- Patterns in which the previous base classifier failed increase their weight in order to be well classified by the following base classifier.
- Besides, each base classifier is weighted according to its reliability.
- Output of ensemble $z(x)$ is the weighted sum of the outputs of the base classifiers in the ensemble.
- Combination of B classifiers: $\{z_{b}(\mathbf{x},\theta_{b})\}_{b=1}^{B}$

Adaboost (I)

• Binary classification y,z(x)∈{±1}: z_b(x,θ_b)∈{±1}: output of the b-th classifier C_b ; θ_b : trainable parameters of C_b

$$
z(\mathbf{x}) = \text{sign}\left[\sum_{b=1}^{B} a_b z_b(\mathbf{x}, \theta_b)\right]
$$
 Output of the first
b base classifiers

Eva Cernadas 8

 a_k is the weight of

base classifier C_k

- Cost function to be minimized: $J(y, z(\mathbf{x})) = e^{-yz(\mathbf{x})}$: when $y=z(\mathbf{x})$, $j=e^{-1}$, when $y\neq z(\mathbf{x})$, $j=e^{-1}$
- The weight w_i^b of \mathbf{x}_i in iteration b is $w_i^b = e^{-y_i u_{b-1}^{\prime}(\mathbf{x}_i)}$ for $b > 1$ and $w_i^1=1$, where u_b is: $u_b(\mathbf{x}_i) = \sum_{i=1}^{6}$ $\overline{k=1}$ *b* $a_k z_k(\mathbf{x}_i, \boldsymbol{\theta}_k)$
- Note that $u_b(\mathbf{x}_i) = u_{b-1}(\mathbf{x}_i) + a_b z_b(\mathbf{x}_i, \theta_b)$

Adaboost (II)

- In the b-th *iteration* (corresponding to base classifier (C_b) , parameters a_b and θ_b are calculated as: $(a_b, \theta_b) = \frac{argmin}{a, \theta} \left\{ \sum_{i=1}^N a_i \right\}$ *N* w_i^b e $-y_i u_b(\mathbf{x}_i)$ $\left\{\begin{matrix}1\\1\end{matrix}\right\}$ Select the a and θ that minimize the error.
- Replacing $u_{b}^{}(\mathbf{x}_{i}^{})$: $(a_b, \theta_b) = \frac{argmin}{a, \theta} \left| \sum_{i=1}^N a_i \right|$ *N* w_i^b exp $\left\{-y_i[u_{b-1}(\mathbf{x}_i)+a z_b(\mathbf{x}_i,\boldsymbol{\theta})]\right\}$
- Keeping a constant, θ_h is calculated during the training

$$
\mathbf{of} \ C_b: \qquad \mathbf{\theta}_b = \underset{\mathbf{\theta}}{\text{argmin}} \left\{ \sum_{i=1}^N w_i^b \exp[-y_i a z_b(\mathbf{x}_i, \mathbf{\theta})] \right\}
$$
\nExa Cernadas

Adaboost (III)

• The previous expression can be reduced to:

$$
\boldsymbol{\theta}_b = \underset{\boldsymbol{\theta}}{\text{argmin}} \left[P_b(\boldsymbol{\theta}) \right] \qquad P_b(\boldsymbol{\theta}) = \sum_{y_i \neq z_b(\mathbf{x}_i, \boldsymbol{\theta})}^N w_i^b
$$

where $P_b(\theta)$ is the sum of weights of \mathbf{x}_i patterns with y_i \neq Z_b(\mathbf{x}_i, θ _b), classification errors of ensemble $\{C_b\}_{k=1}^{b-1}$

• Once θ_b and $P_b^m = P_b(\theta_b)$ are calculated, a_b is given by:

$$
a_b = \frac{argmin \left[e^{-a} (1 - P_b^m) + e^a P_b^m \right]}{a}
$$

Evaluates error, increasing with P_b^m

Adaboost (IV)

• Deriving the expression $e^{-a_b}(1-P_b^m)+e^{a_b}P_b^m$ and equaling to 0: $(-a_b(1-P_b^m)+e^{a_b}P_b^m)$

$$
a_b = \frac{1}{2} \ln \frac{1 - P_b^m}{P_b^m}
$$

 $\mathsf{a}_{\scriptscriptstyle b}$ is decreasing with $\mathsf{P}_{\scriptscriptstyle b}^{\scriptscriptstyle~m}$ Lower weight for C_b with higher P_b ^m

• As we know θ_b and a_b , the weights w_i^{b+1} are calculated by:

$$
w_i^{b+1} = \frac{w_i^b \exp[-y_i a_b z_b(x_i, \theta_b)]}{Z_b}
$$

where Z_b is the normalization factor:

$$
Z_b = \sum_{i=1}^{N} w_i^b \exp[-y_i a_b z_b(\mathbf{x}_i, \boldsymbol{\theta}_b)]
$$

• The process goes on to the following base classifier $b+1$ until $b=B$.

Adaboost (V)

• The whole adaboost training algorithm with B classifiers is: $w_i^{\ j}$ =1, i =1.. N

for
$$
b=1:B-1
$$

\n
$$
P_b(\theta) = \sum_{y_i \neq z_b(x_i, \theta)}^N w_i^b; \theta_b = \text{argmin}_\theta \{P_b(\theta)\}
$$
\nTraining of the **b**-th base classifier

\n
$$
a_b = \frac{1}{2} \log \left(\frac{1 - P_b^m}{P_b^m} \right) \quad ; \ P_b^m = P_b(\theta_b); \ Z_b = 0
$$

$$
\begin{aligned}\n\text{for } i=1:N\\
w_i^{b+1} = w_i^b \exp[-y_i a_b z_b(\mathbf{x}_i, \theta_b)]; Z_b = Z_b + w_i^{b+1} \\
\text{and for}\n\end{aligned}
$$

endfor for

$$
\mathbf{r} \quad l = 1:N
$$
\n
$$
\mathbf{w}_i^{b+1} = \mathbf{w}_i^{b+1}/Z_b
$$

endfor endfor

Output z of adaboost for test pattern **x** is:

$$
z(\mathbf{x}) = \text{sign}\left[\sum_{b=1}^{B} a_b z_b(\mathbf{x}, \boldsymbol{\theta}_b)\right]
$$

Eva Cernadas 12

Bagging (I)

- **· Bootstrap aggregating**: several classifiers are trained on different training sets of the same size.
- The patterns of each training set are randomly selected using the **bootstrap** method: selects some training patterns several times (repeated) and other patterns are not selected. Same size as the original training set.
- The base classifiers are diverse due to different training sets.
- **Output**: voting among the base classifiers.

Bagging (II)

- The base classifiers are normally decision trees.
- Bootstrap increases the quality of base classifiers by reducing variance (less fitting to training data) without increasing bias on test patterns.
- The decision trees tend to over fit the training set, but the bagging algorithm introduces diversity.
- So, the ensemble is not so sensible to noisy data and compensates the over fitting of the single decision trees.

Bagging (III)

- Hyper-parameter B (bag size or number of trees). The classifier quality is not very sensitive to B when a value high enough is provided. Tuning is often not required.
- **E.g.: bagging** function in **ipred** package of R: B=25 by default. Normally $B \sim 100-200$ depending of the data size.
- We can also determine B using a grid-search (using validation set) or using the out-of-bag error (OOB): mean error over the training patterns excluded from the boostrap sample. The OOB stabilizes for enough trees.

Bagging (IV)

• Output of the bagging ensemble: if $z_p(\mathbf{x})$ is the output of the b -th base classifier $(C>1)$ classes):

$$
z(x) = \underset{I=1...C}{\arg \max} \left\{ \sum_{b=1}^{B} I[z_b(x), I] \right\}
$$

$$
I(x, y) = \begin{cases} 1 & x = y \\ 0 & x \neq y \end{cases}
$$
 Voting among the
B base classifiers

Random forest (I)

- Combination of decision trees to correct over fitting.
- It uses bagging and random selection of features (inputs), leaving some patterns out of the training set.
- In a decision tree, each node divides the feature that most reduces the entropy.
- In bagging, important features are selected by almost all trees, that are not diverse.
- Random Forest adds diversity by using different feature sets, randomly selected.

Random forest (II)

- RF increases diversity using a group of q <n randomly selected features, different in each base classifier (tree).
- Each tree node splits the best feature in its group.
- Less features are used: faster training.
- The number of inputs selected is usually $q = \sqrt{n}$
- The outputs of the B base classifiers are random variables $\{z_{b}\}_{b=1}^{B}$, with variance σ and correlation ρ : it can be proven that variance of RF is:

$$
var\left(\frac{1}{B}\sum_{b=1}^{B} z_b\right) = \left(\frac{1-\rho}{B} + \rho\right)\sigma^2
$$

Eva Cernadas 18

Random forest (III)

- The random selection of features of RF:
- 1)Increases the bias, but slightly (-)
- 2) Increases the variance (σ^2) of each tree (-)
- 3)Reduces the correlation (ρ) among the trees (+) and raises diversity
- Eva Cernadas 19 • The reduction in correlation ρ (see previous page) is the most important of the three terms: it reduces variance and increases the performance of RF compared to individual trees.

Random forest (IV)

Eva Cernadas 20

Random forest (V)

- Random Forest provides a measure of the importance of each feature.
- Low number of hyper-parameters and low sensitivity to their values:
- 1) Number of decision trees B.
- 2) Number of features q to use in each node.
- 3) Minimum number of training patterns to split a node.

Random forest (VI)

- \bullet Increasing B does not increase over fitting.
- Very parallelizable.
- It requires low data pre-processing.
- The use of q <n features for RF and N' <N patterns for bootstrapping is efficient with big data.
- Normally very good results: state-of-the-art classifier

Python

● **Scikit-learn** package in Python: **ensembles** module

<https://scikit-learn.org/stable/modules/ensemble.html>

Python

• **Scikit-Learn** package in Python: performance measures

https://scikit-learn.org/stable/modules/model_evaluation.html#classification-metrics

3.3.2. Classification metrics

The sklearn. metrics module implements several loss, score, and utility functions to measure classification performance. Some metrics might require probability estimates of the positive class, confidence values, or binary decisions values. Most implementations allow each sample to provide a weighted contribution to the overall score, through the sample weight parameter.

Some of these are restricted to the binary classification case:

Matlab

● **Statistics and Machine Learning Toolbox,** function **fitcensemble:**

<https://es.mathworks.com/help/stats/fitcensemble.html#d126e394981>

h

example Mdl = fitcensemble (Tbl, ResponseVarName) returns the trained classification ensemble model object (Mdl) that contains the results of boosting 100 classification trees and the predictor and response data in the table Tbl. ResponseVarName is the name of the response variable in Tbl. By default, fitcensemble uses LogitBoost for binary classification and AdaBoostM2 for multiclass classification.

Matlab

● **Statistics and Machine Learning Toolbox,** function **fitcensemble:**

<https://es.mathworks.com/help/stats/fitcensemble.html#d126e394981>

 $\mathbf{E}(\mathbf{r}) = \mathbf{E}(\mathbf{r})$ 'AdaBoostM1', 'AdaBoostM2', 'GentleBoost', 'LogitBoost', 'RobustBoost', or 'LPBoost').

Matlab: base classifiers

● **Statistics and Machine Learning Toolbox,** function **fitcensemble:**

<https://es.mathworks.com/help/stats/fitcensemble.html#d126e394981>

R statistical computing language

• RandomForest package:

randomForest

Classification and Regression with Random Forest

Description

randomForest implements Breiman's random forest algorithm (based on Breiman and Cutler's original Fortran code) for classification and regression. It can also be used in unsupervised mode for assessing proximities among data points.

Usage

```
## S3 method for class 'formula'
randomForest(formula, data=NULL, ..., subset, na.action=na.fail)
## Default S3 method:
randomForest(x, y=NULL, xtest=NULL, ytest=NULL, ntree=500,
             mtry=if (!is.null(y) & 8 & 1is.factor(y))max(floor(ncol(x)/3), 1) else floor(sqrt(ncol(x))).replace=TRUE, classwt=NULL, cutoff, strata,
             sampsize = if (replace) nrow(x) else ceiling(.632*nrow(x)),
             nodesize = if (!is.null(y) && !is.factor(y)) 5 else 1,
             maxnodes = NULL.
             importance=FALSE, localImp=FALSE, nPerm=1,
             proximity, oob.prox=proximity,
             norm.votes=TRUE, do.trace=FALSE,
             keep.forest=!is.null(y) && is.null(xtest), corr.bias=FALSE,
             keep.inbase=False. ...)
## S3 method for class 'randomForest'
print(x, \ldots)
```
R

● **adaBag** package:

boosting

From adabag v4.2 by Esteban Alfaro Percentile

Applies The AdaBoost.M1 And SAMME Algorithms To A Data Set

Fits the AdaBoost.M1 (Freund and Schapire, 1996) and SAMME (Zhu et al., 2009) algorithms using classification trees as single classifiers.

Keywords classif, tree

Usage

```
boosting(formula, data, boos = TRUE, mfinal = 100, coeflearn = 'Breiman',
        control...
```
Arguments

- formula a formula, as in the lm function.
- a data frame in which to interpret the variables named in formula. data
- boos if TRUE (by default), a bootstrap sample of the training set is drawn using the weights for each observation on that iteration. If FALSE, every observation is used with its weights.
- mfinal an integer, the number of iterations for which boosting is run or the number of trees to use. Defaults to mfinal=100 iterations.
- coeflearn if 'Breiman'(by default), alpha=1/2ln((1-err)/err) is used. If 'Freund' alpha=ln((1-err)/err) is used. In both cases the AdaBoost.M1 algorithm is used and alpha is the weight updating coefficient. On the other hand, if coeflearn is 'Zhu' the SAMME algorithm is implemented with alpha=ln((1-err)/err)+ ln(nclasses-1).
- options that control details of the rpart algorithm. See rpart.control for more details. control
- further arguments passed to or from other methods. \cdots

R

● **adaBag** package:

bagging

Applies the Bagging algorithm to a data set

Description

Fits the Bagging algorithm proposed by Breiman in 1996 using classification trees as single classifiers.

Usage

bagging(formula, data, mfinal = 100 , control, par=FALSE,...)

Arguments

Classifiers comparison

Journal of Machine Learning Research 15 (2014) 3133-3181

Submitted 11/13; Revised 4/14; Published 10/14

Do we Need Hundreds of Classifiers to Solve Real World **Classification Problems?**

Manuel Fernández-Delgado MANUEL.FERNANDEZ.DELGADO@USC.ES Eva Cernadas EVA.CERNADAS@USC.ES Senén Barro SENEN.BARRO@USC.ES CITIUS: Centro de Investigación en Tecnoloxías da Información da USC University of Santiago de Compostela Campus Vida, 15872, Santiago de Compostela, Spain

Dinani Amorim

DINANIAMORIM@GMAIL.COM

Departamento de Tecnologia e Ciências Sociais- DTCS Universidade do Estado da Bahia Av. Edgard Chastinet S/N - São Geraldo - Juazeiro-BA, CEP: 48.305-680, Brasil

Editor: Russ Greiner

Abstract

We evaluate 179 classifiers arising from 17 families (discriminant analysis, Bayesian, neural networks, support vector machines, decision trees, rule-based classifiers, boosting, bagging, stacking, random forests and other ensembles, generalized linear models, nearestneighbors, partial least squares and principal component regression, logistic and multinomial regression, multiple adaptive regression splines and other methods), implemented in Weka, R (with and without the caret package), C and Matlab, including all the relevant classifiers available today. We use 121 data sets, which represent the whole UCI data base (excluding the large-scale problems) and other own real problems, in order to achieve \ldots

Classifiers comparison: datasets

Classifiers comparison: datasets

Classifiers comparison: Friedman rank

Eva Cernadas 34

Classifiers comparison: conclusions

- Random Forest (RF) and Support Vector Machine (SVM) families (with different implementations and approaches) are the strongest classifiers (achieved the first positions in the Friedman rank).
- High performance also for Extreme Learning Machine (ELM) (6th position).
- Other neural networks (NNET), boosting (BST) and bagging (BAG) classifiers achieved also good performance.