Boosting

- Defines a classifier using an additive model:

$$F(x) = \alpha_1 f_1(x) + \alpha_2 f_2(x) + \alpha_3 f_3(x) + \ldots$$

Strong classifier

Weak classifier

Weight

Features vector

Boosting

- Defines a classifier using an additive model:

$$F(x) = \alpha_1 f_1(x) + \alpha_2 f_2(x) + \alpha_3 f_3(x) + \ldots$$

Strong classifier

Features vector

Weight

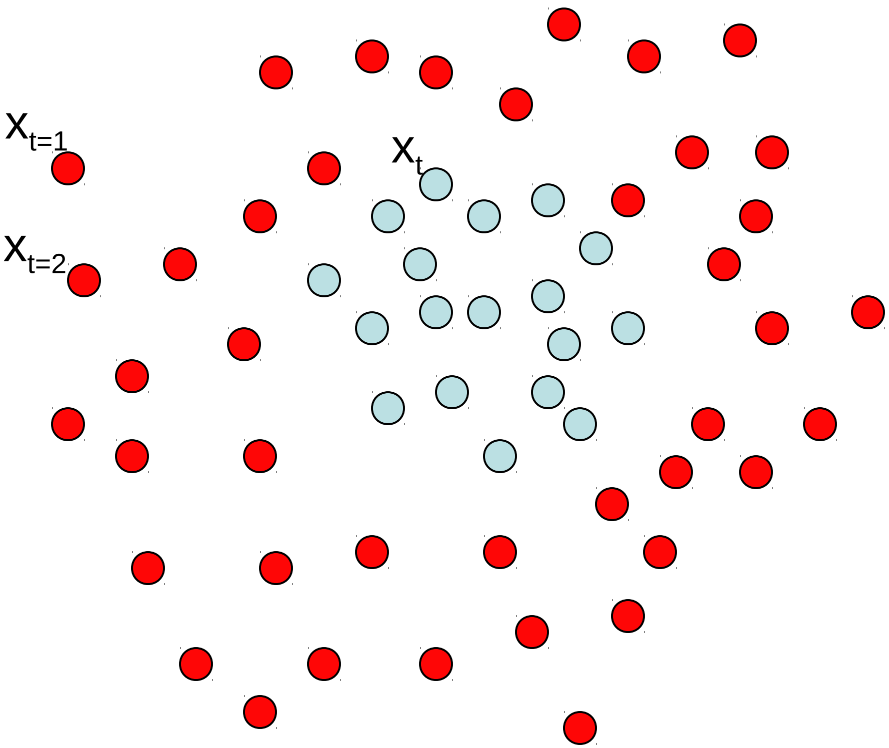
Weak classifier

- We need to define a family of weak classifiers

$f_k(x)$ from a family of weak classifiers

Boosting

- It is a sequential procedure:



Each data point has

a class label:

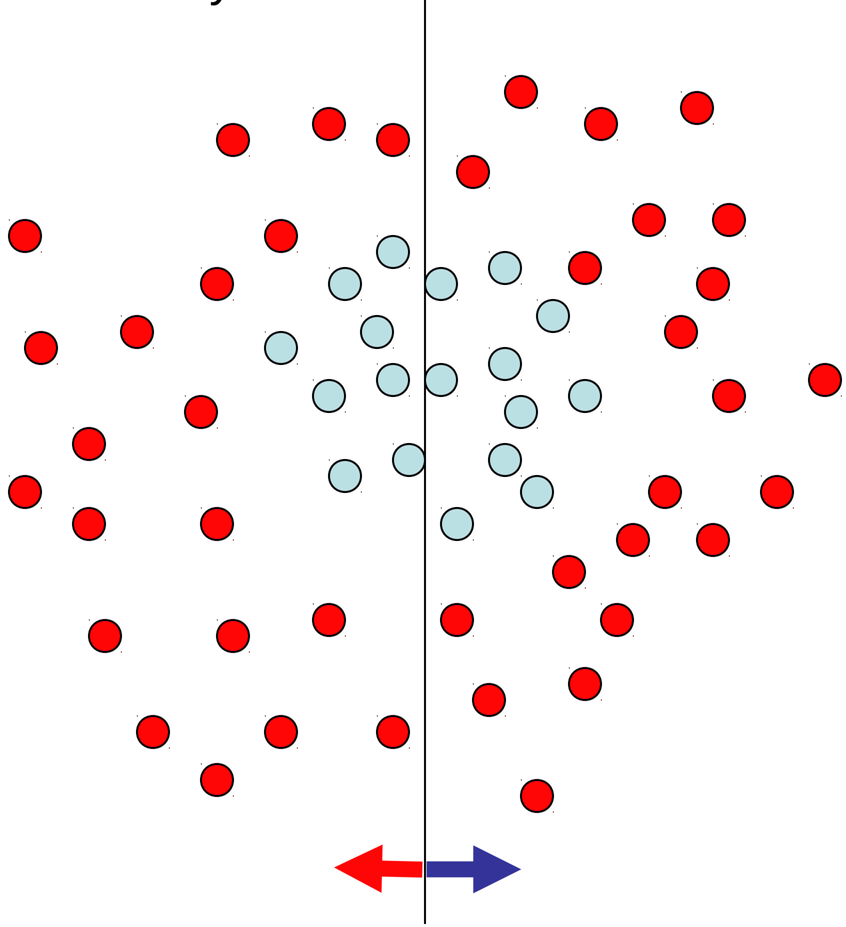
$$y_t = \begin{cases} +1 \; (\;) \\ -1 \; (\;) \end{cases}$$

and a weight:

$w_t = 1$

Toy example

Weak learners from the family of lines



Each data point has

a class label:

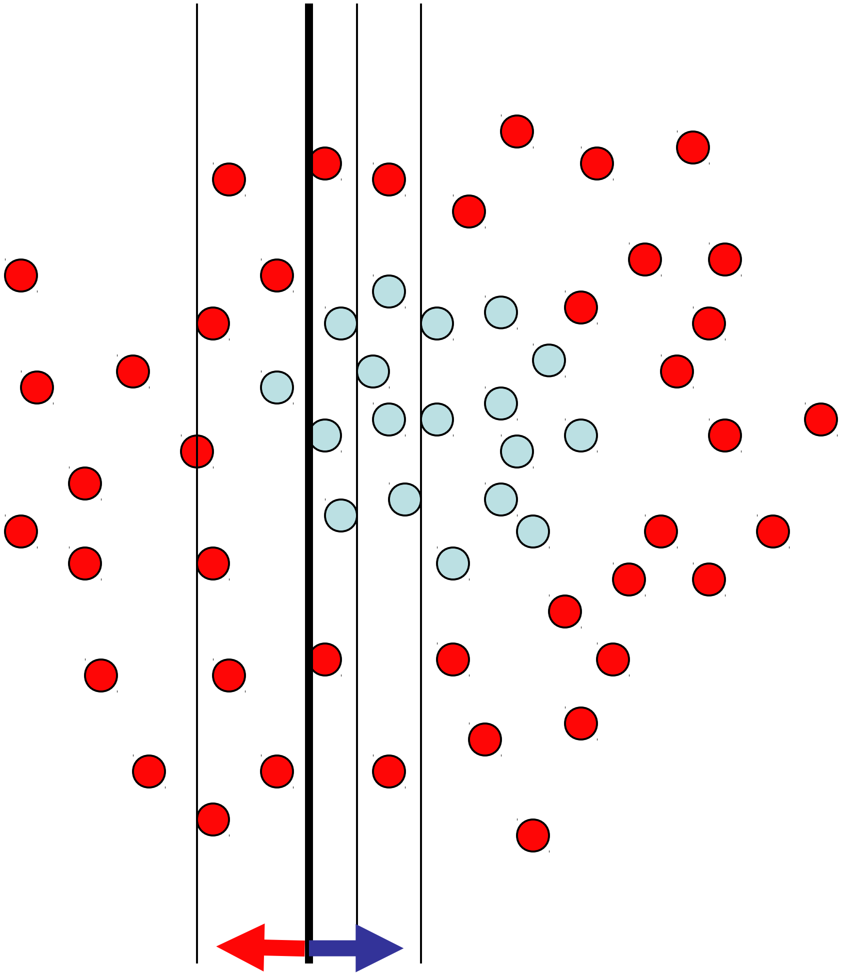
$$y_t = \begin{cases} +1 \ (\ ) \\ -1 \ (\ ) \end{cases}$$

and a weight:

$w_t = 1$

h => p(error) = 0.5 it is at chance

Toy example



Each data point has a class label:

$$y_t = \begin{cases} +1 \; (\;\;) \\ -1 \; (\;\;) \end{cases}$$

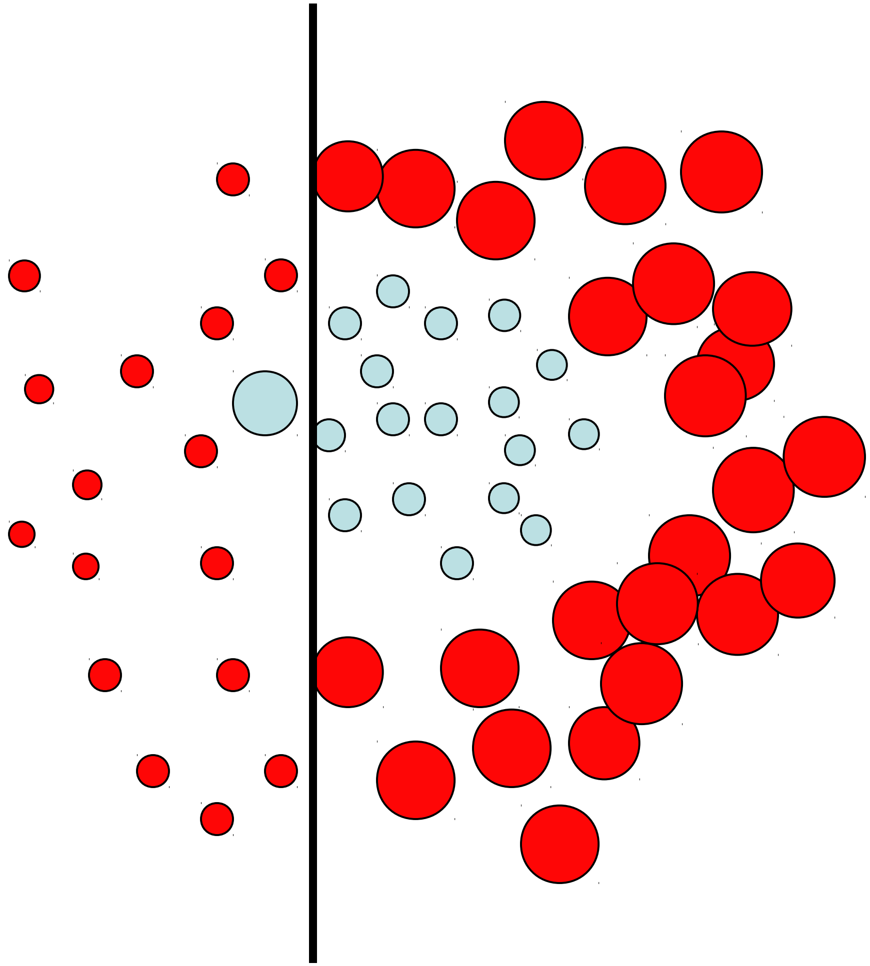
and a weight:

$w_t = 1$

This one seems to be the best

This is a ‘**weak classifier**’: It performs slightly better than chance.

Toy example



Each data point has

a class label:

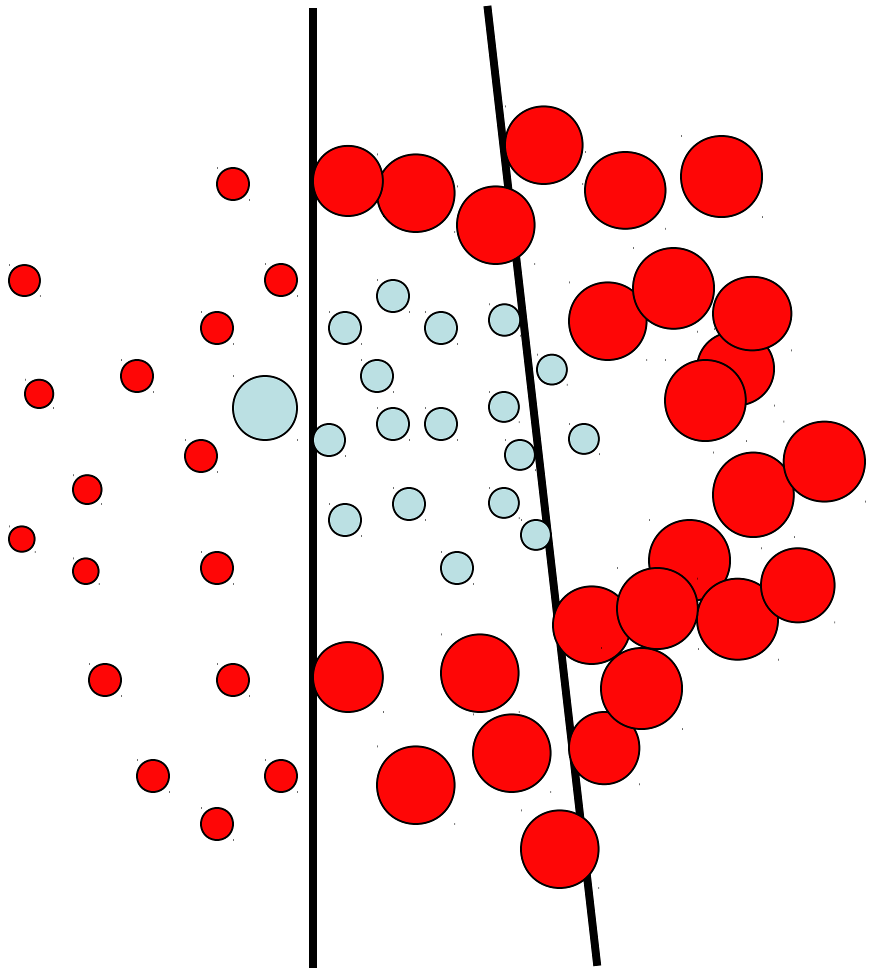
$$y_t = \begin{cases} +1 \; (\text{red}) \\ -1 \; (\text{blue}) \end{cases}$$

We update the weights:

$$w_t \leftarrow w_t \exp\{-y_t H_t\}$$

We set a new problem for which the previous weak classifier performs at chance again

Toy example



Each data point has a class label:

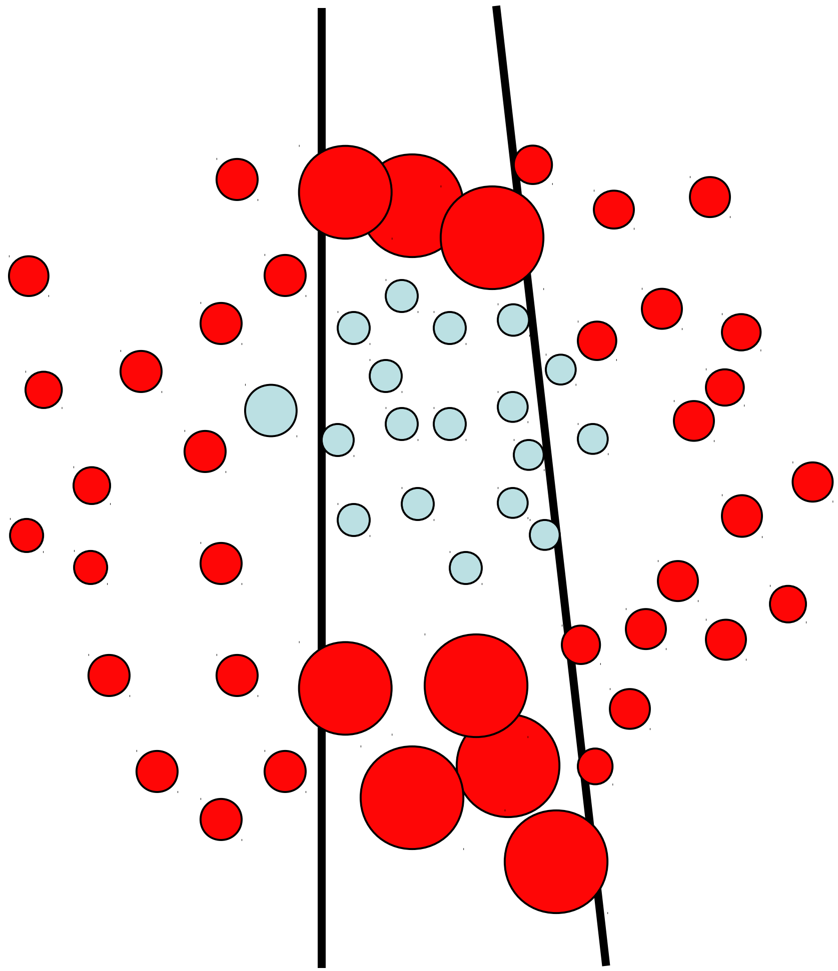
$$y_t = \begin{cases} +1 \ (\bullet) \\ -1 \ (\circ) \end{cases}$$

We update the weights:

$$w_t \leftarrow w_t \exp\{-y_t H_t\}$$

We set a new problem for which the previous weak classifier performs at chance again

Toy example



Each data point has a class label:

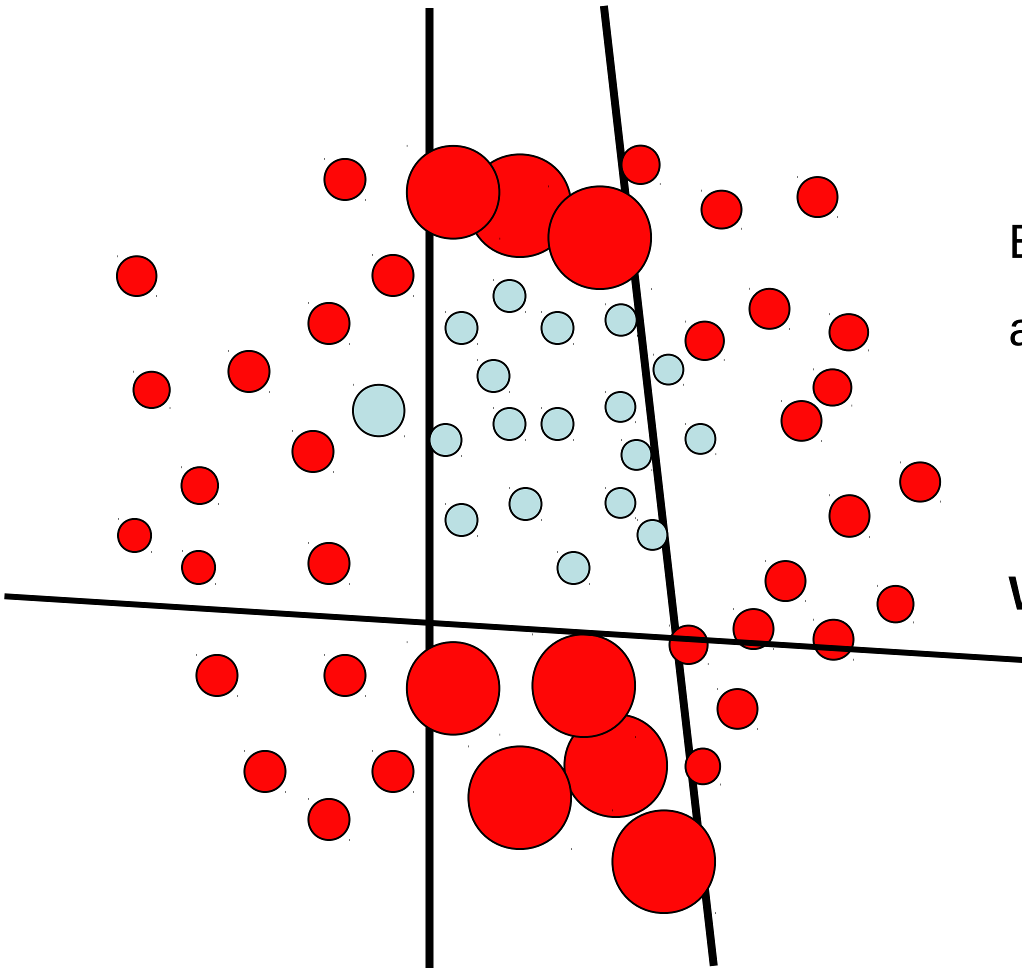
$$y_t = \begin{cases} +1 & (\ ) \\ -1 & (\ ) \end{cases}$$

We update the weights:

$$w_t \leftarrow w_t \exp\{-y_t H_t\}$$

We set a new problem for which the previous weak classifier performs at chance again

Toy example



Each data point has

a class label:

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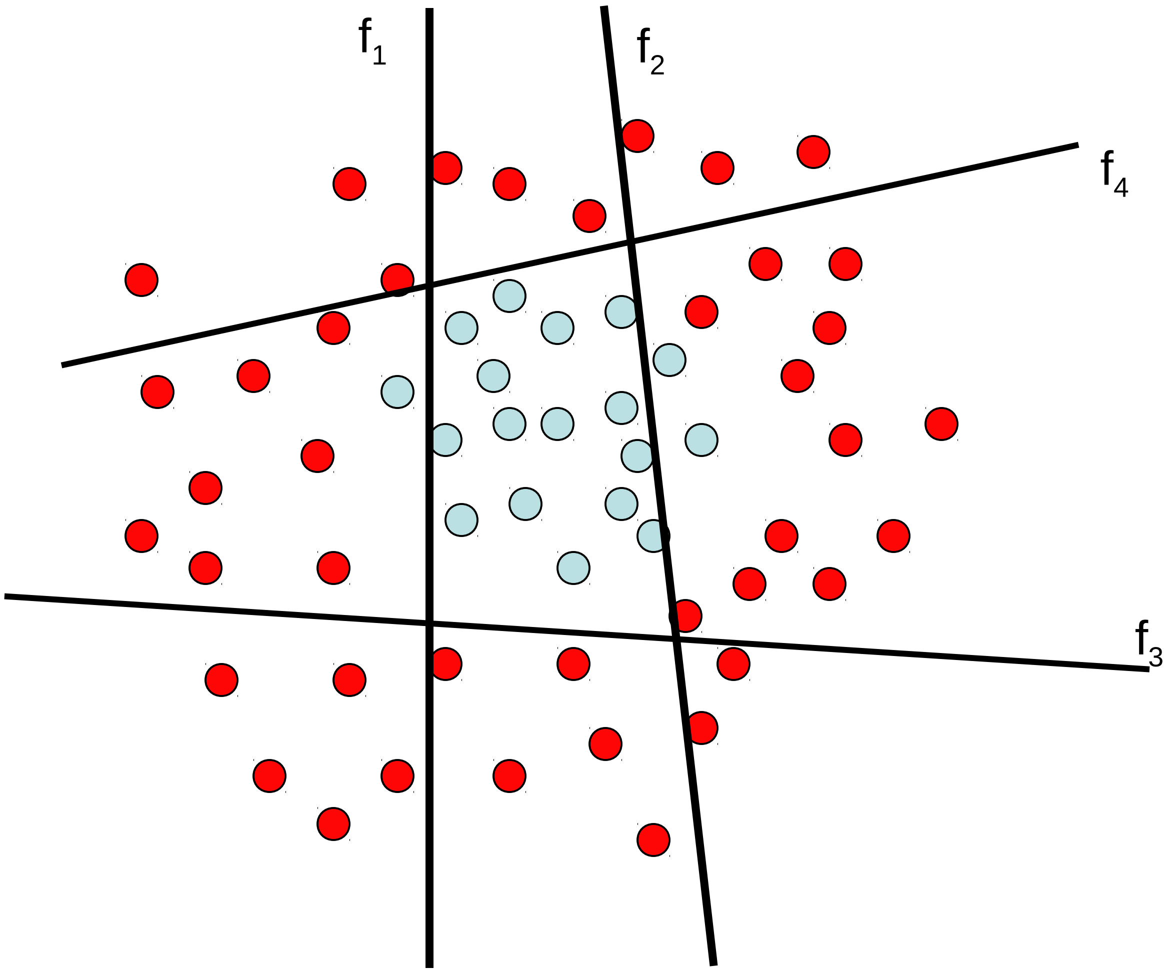
Toy example



The strong (non- linear) classifier is built as the combination of all the weak (linear) classifiers.

Boosting

- Different cost functions and minimization algorithms result is various flavors of Boosting
- In this demo, I will use gentleBoosting: it is simple to implement and numerically stable.

Overview of section

- Object detection with classifiers

- Boosting
  - **Gentle boosting**
  - Weak detectors
  - Object model
  - Object detection

Boosting

Boosting fits the additive model

$$F(x) = f_1(x) + f_2(x) + f_3(x) + \ldots$$

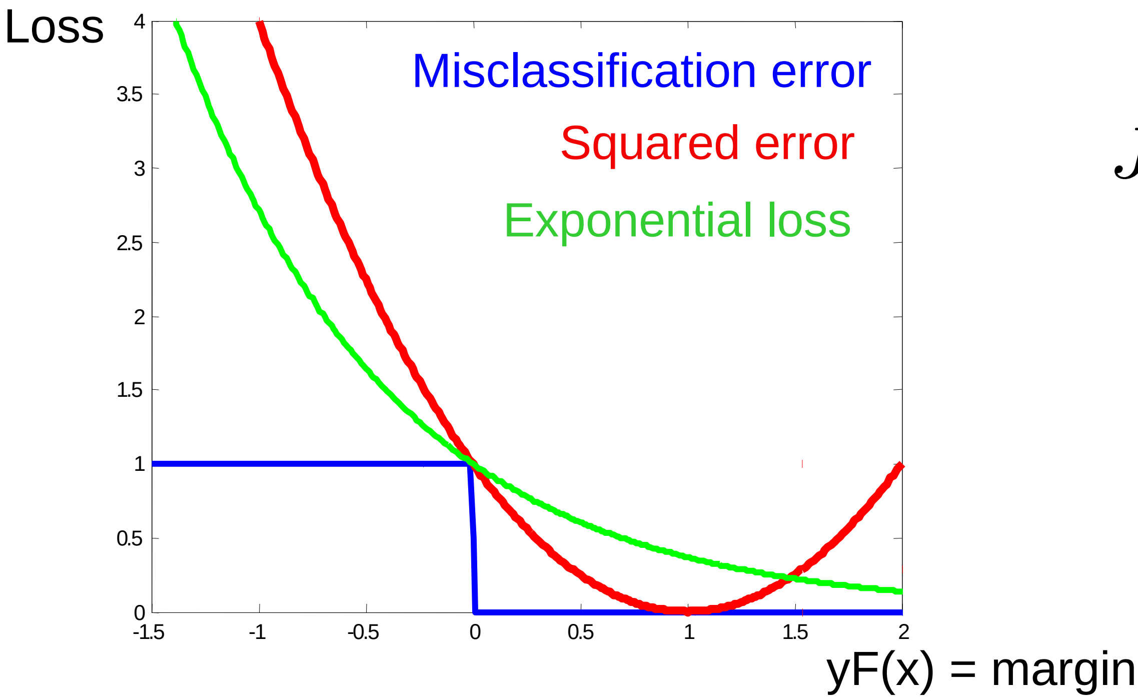
by minimizing the exponential loss

$$J(F) = \sum_{t=1}^{N} e^{-y_t F(x_t)}$$

Training samples

The exponential loss is a differentiable upper bound to the misclassification error.

Exponential loss



Squared error

$$J = \sum_{t=1}^{N} [y_t - F(x_t)]^2$$

Exponential loss

$$J = \sum_{t=1}^{N} e^{-y_t F(x_t)}$$

Boosting

Sequential procedure. At each step we add

$$F(x) \leftarrow F(x) + f_m(x)$$

to minimize the residual loss

$$(\phi_m) = \arg\min_{\phi} \sum_{t=1}^{N} J\left(y_i, F(x_t) + f(x_t; \phi)\right)$$

Parameters weak classifier

Desired output

input

For more details: Friedman, Hastie, Tibshirani. "Additive Logistic Regression: a Statistical View of Boosting" (1998)

gentleBoosting

- At each iteration:

We chose $f_m(x)$ that minimizes the cost:

$$J(F + f_m) = \sum_{t=1}^{N} e^{-y_t(F(x_t)+f_m(x_t))}$$

Instead of doing exact optimization, gentle Boosting minimizes a Taylor approximation of the error:

$$J(F) \propto \sum_{t=1}^{N} \boxed{e^{-y_t F(x_t)}} (y_t - f_m(x_t))^2$$

Weights at this iteration

At each iterations we just need to solve a weighted least squares problem

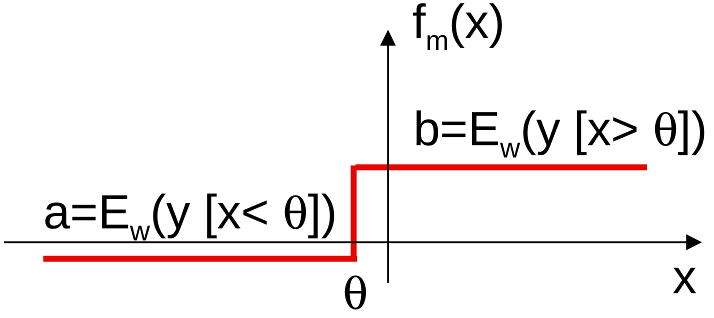
For more details: Friedman, Hastie, Tibshirani. “Additive Logistic Regression: a Statistical View of Boosting” (1998)

Weak classifiers

- The input is a set of weighted training samples (x,y,w)
- Regression stumps: simple but commonly used in object detection.

$$f_m(x) = a[x_k < \theta] + b[x_k \geq \theta]$$

Four parameters: $[a, b, \theta, k]$



fitRegressionStump.m

gentleBoosting.m

```
function classifier = gentleBoost(x, y, Nrounds)

…

for m = 1:Nrounds

    fm = selectBestWeakClassifier(x, y, w);

    w = w .* exp(- y .* fm);

    % store parameters of fm in classifier
    …
end
```

Initialize weights w = 1

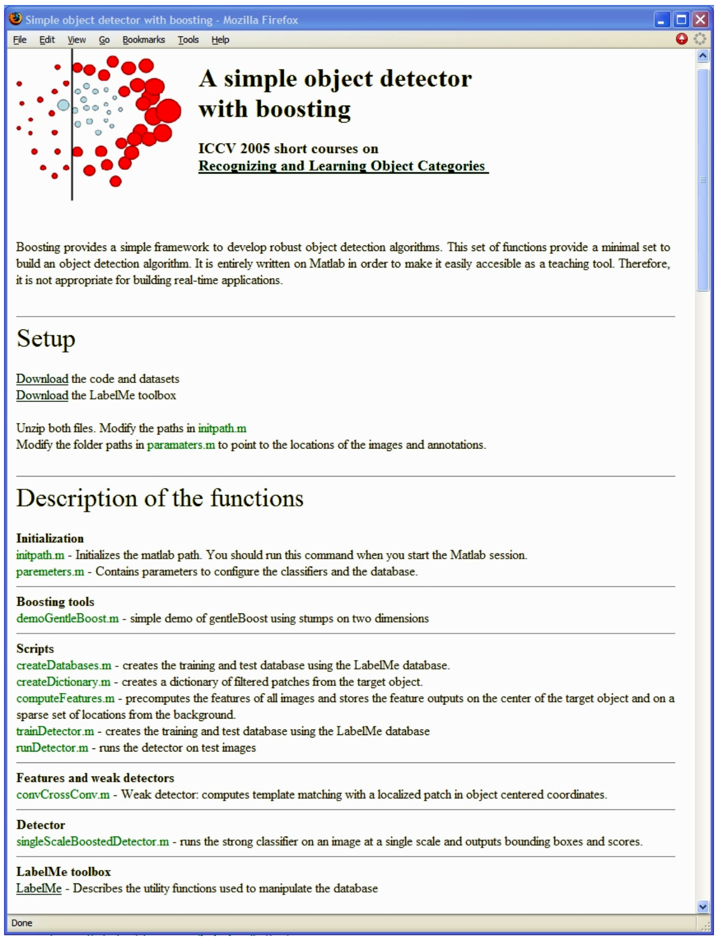
Solve weighted least-squares

Re-weight training samples

Demo gentleBoosting

Demo using Gentle boost and stumps with hand selected 2D data:

> demoGentleBoost.m



Flavors of boosting

- AdaBoost (Freund and Shapire, 1995)
- Real AdaBoost (Friedman et al, 1998)
- LogitBoost (Friedman et al, 1998)
- Gentle AdaBoost (Friedman et al, 1998)
- BrownBoosting (Freund, 2000)
- FloatBoost (Li et al, 2002)
- …