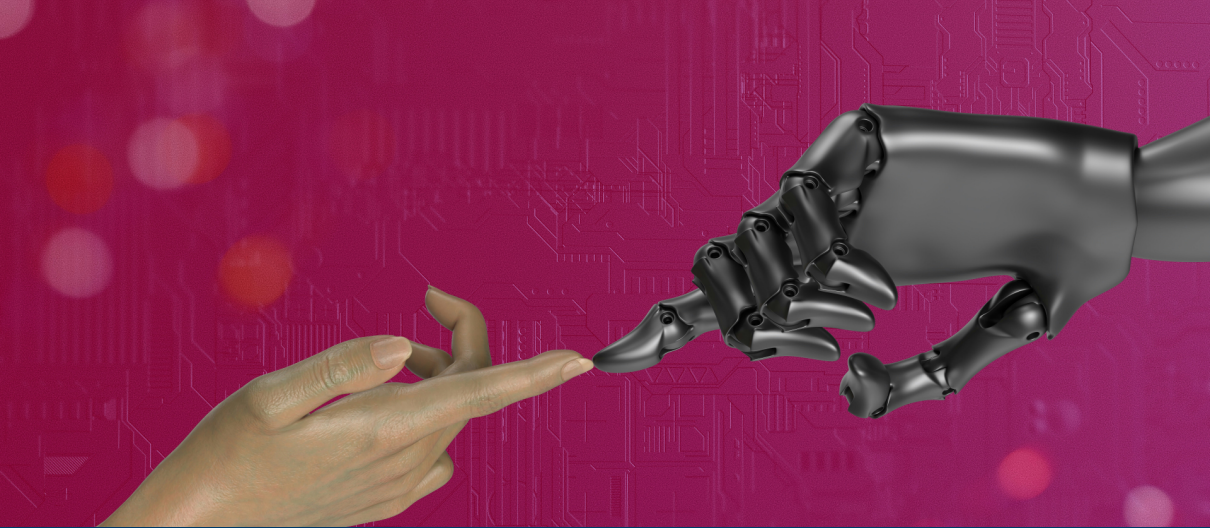




Hands-On Machine Learning

Dr. Derek Bridge | 2026/2027

10. Ensembles

The wine dataset that we use in this lecture is available from the following dataset repository: <https://archive.ics.uci.edu/dataset/186/wine+quality>. However, we are using a version that I have modified slightly: (a) I merged separate CSV files for red and white wines into a single file, and (b) I reduced class imbalance a little.

The Wisdom of the Crowd

- The aggregated opinions of a diverse group of independent individuals yields the best judgment.
- E.g. trial-by-jury, committees, democracies, social network ratings.



Ensembles

- We can *combine* models into what is called an **ensemble**.
- The ensemble often out-performs the individual models that it contains.
- Ensembles can turn **weak learners** into **strong learners**.
 - Weak learners: one that are doing only slightly better than chance.
 - Strong learners: ones with much higher accuracy/lower error than chance.
- If this is to happen, there needs to be diversity among the individual models.
- Although an ensemble may be more accurate than the individual models within it, training costs and inference costs will both be higher.

Voting/Averaging

- The simplest approach.
- E.g. for classification:
 - Training: Train several different classifiers (e.g. Decision Tree, Logistic).
 - Inference: each model classifies the example; they vote on the result.
- Question: what do we do for regression?

Bagging

See next slides.

Boosting

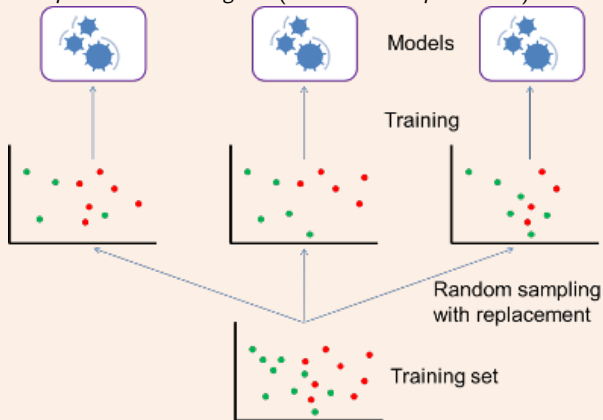
See next slides.

Stacking

Not covered in CS3315.

Bagging ('bootstrap aggregating')

- Training: train several models *of the same kind* (e.g. several Logistic Regression classifiers) *but on different random subsamples of the training set* (chosen with *replacement*).



- Inference: each model makes a prediction and these predictions are combined using voting/averaging.

Aggregation in Bagging

- In bagging, the aggregation (voting or averaging) is *not* usually weighted, i.e. all the models in the ensemble are treated equally.
- Contrast with boosting.

How many models should we use?

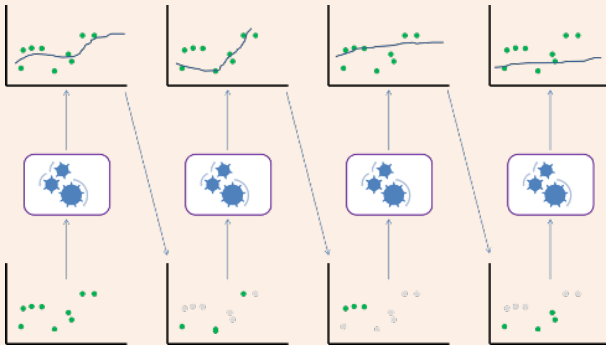
- To some extent, 'the more, the merrier': predictions typically become more reliable as the ensemble gets larger.
- Seldom is the accuracy of the ensemble lower than the accuracy of any of its members — but this is *not guaranteed*.
- The number of models is a **hyperparameter**: we can either guess how many models to use or choose its value using, e.g., grid search.

Random Forests

- A **Random Forest** uses **bagging** to create an ensemble of **Decision Trees**.
- Very popular and very successful.
- There are ways of increasing the diversity of the Decision Trees in a Random Forest — in addition to the random subsampling of the training set.
- For example, when learning the trees, instead of selecting the best feature for splitting, each tree might select the best among a randomly-chosen subset of the features.

Boosting

- Training: train several models *of the same kind* but *sequentially*.
 - In the first model, all training examples are treated equally.
 - In subsequent models, training examples on which the previous model made an error receive greater weight.



- Inference: each model makes a prediction and these predictions are combined using voting/averaging. However, we use a weighted vote/weighted mean, where a model's weight is based on its performance on the training set.

AdaBoost for Classification

- Training:

Assign equal weights to each example in the training set;

for $i \in 1 \dots n_estimators$ **do**

Train classifier i on the weighted training set;

Compute training accuracy for classifier i ;

Misclassified examples are given new, higher weights;

end

- Inference:

- Each classifier in the ensemble classifies the example.
- Take a weighted vote using the training accuracies as the weights.

Weighted Training Examples

- AdaBoost assumes that, when we train the classifiers in the ensemble, they are sensitive to the weights of the training examples.
- So far, none of the classifiers we have studied does this — although it is easy to adapt kNN.
- Question: Suppose a classifier cannot handle weighted training examples. What can we do to give the same effect?

Gradient Boosting for Regression

- **Gradient Boosting** is similar to AdaBoost: it trains several models of the same kind, sequentially
- But, it does *not* use a weighted training set.
- Instead, each regressor is trained on the **errors** of the previous regressor.

Gradient Boosting: Training

- Train regressor 1 on $\mathbf{X}$ and $\mathbf{y}_1 = \mathbf{y}$.
- Use regressor 1 to predict $\hat{\mathbf{y}}_1$ for $\mathbf{X}$.
- Train regressor 2 on $\mathbf{X}$ and $\mathbf{y}_2 = \hat{\mathbf{y}}_1 - \mathbf{y}_1$.
- Use regressor 2 to predict $\hat{\mathbf{y}}_2$ for $\mathbf{X}$.
- Train regressor 3 on $\mathbf{X}$ and $\mathbf{y}_3 = \hat{\mathbf{y}}_2 - \mathbf{y}_2$.

Gradient Boosting: Inference

- Each regressor in the ensemble makes a prediction for the example.
- But the final prediction is the *sum* of these predictions.
- Question: Why does this make sense?

Image credits



Taken from [tiktok.com](https://www.tiktok.com)



I based these diagrams on ones to be found in A. Géron: Hands-On Machine Learning with Scikit-Learn, Keras & TensorFlow (2nd edn), O'Reilly, 2019
