Boosting for Real?

曹振海

東華大學應用數學系

Abstract

Boosting has emerged as one of the important ensemble classifiers from statistical machine learning theory. Roughly, boosting starts with a weak base learner and assigns the misclassified cases higher weights in each iterations. It then predicts with a weighted majority vote. For categorical labels, boosting enjoys quite a few empirical successes and motivates ensuing studies. In contrast,it is relatively less known how boosting works for real "label". In this study, we put boosting to test in some statistical problems. The limitation and promising directions of boosting for real label will be discussed.

Keyword: boosting; statistical estimation; p-values.