Ensembles

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Ensembles

- Train multiple models
 - Average predictions of multiple models



Ensembles

- Pre-deep learning
 - Use different subsets of training data
- Deep learning
 - Use different random initializations / data augmentation
 - Different local minima



Why do ensembles work?

- Fewer parameters / model
- Each model overfits in its own way
- Usually a 1–3% accuracy boost on most tasks
 - longer training



Why do we average predictions?

- For a convex loss function
 - loss of average prediction < average loss of individual models

When to use ensembles?

- If you have the compute power
- If you really need the last bit of accuracy
 - e.g. production, competitions