QUALITY DIVERSITY OPTIMISATION FOR POST-HOC ENSEMBLING

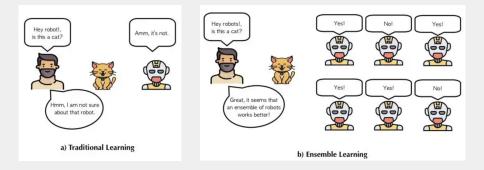
M. ANASTACIO, L. PURUCKER, L. SCHNEIDER ET AL.

DEC, 2022

ENSEMBLING



ENSEMBLING



source: https://towardsdatascience.com

POST-HOC ENSEMBLING

Ensemble learning

- build ensemble and learn models simultaneously
- ex: random forest

POST-HOC ENSEMBLING

Ensemble learning

- build ensemble and learn models simultaneously
- ex: random forest

Post-hoc ensembling

- optimise the models
- build ensemble from bests
- ex: autosklearn, autogluon, ...

Single best model

- Single best model
- Majority voting

- Single best model
- Majority voting
- Ensemble voting

- Single best model
- Majority voting
- Ensemble voting
- Greedy ensemble selection

QUALITY DIVERSITY OPTIMISATION

Quality

- Balanced accuracy
- ROC AUC

QUALITY DIVERSITY OPTIMISATION

Quality

- Balanced accuracy
- ROC AUC

Diversity

- Loss correlation
- Gower distance

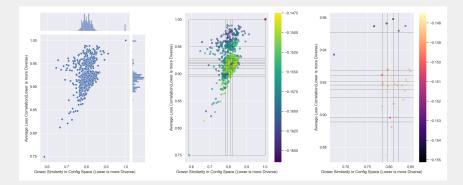
QUALITY DIVERSITY OPTIMISATION

Quality

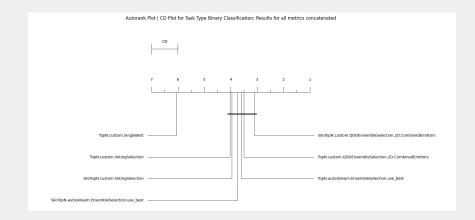
- Balanced accuracy
- ROC AUC

Diversity

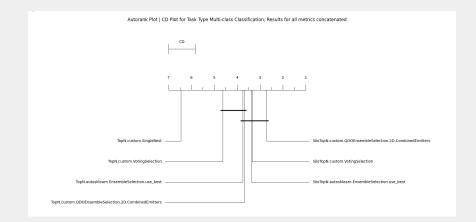
- Loss correlation
- Gower distance



QDO ENSEMBLING



QDO ENSEMBLING



FUTURE WORK

Promising first results

FUTURE WORK

Promising first results but:

Define the bins differently

FUTURE WORK

Promising first results but:

- Define the bins differently
- Add mutations and crossover

Future work

Promising first results but:

- Define the bins differently
- Add mutations and crossover
- Define our initial population differently