Margins and Feature Analysis

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We consider boosting decision stumps and the effect that individual features have on the margin distribution associated with the weighted linear combination that boosting produces.

Suppose that boosting proceeds for T rounds, and in each round t a decision stump h_t is selected and assigned confidence α_t. The weighted linear combination produced by boosting is

$$H(x) = \sum_{t=1}^{T} \alpha_t \, h_t(x)$$

and the margin associated with any example x is

$$\mathit{margin}(x) = \frac{\ell(x) \cdot H(x)}{\sum_{t=1}^{t} |\alpha_t|} = \frac{\ell(x) \cdot \sum_{t=1}^{T} \alpha_t \, h_t(x)}{\sum_{t=1}^{t} |\alpha_t|}$$

where $\ell(x)$ is the $\{-1, +1\}$ label associated with the example x.

Now assume that each decision stump is simply a feature-threshold pair. Let F be the total number of unique features used across all T decision stumps, and for any chosen feature f, let N_f be the total number of times that feature f is used. We then have

$$\sum_{f=1}^{F} N_f = T.$$

Finally, let $h_{f,j}$ be the decision stump that corresponds to the j-th use of feature f, and let $\alpha_{f,j}$ be the associated confidence.

We can now redefine $H(x)$ and $\mathit{margin}(x)$ as follows.

$$\begin{aligned}
H(x) &= \sum_{f=1}^{F} \sum_{j=1}^{N_f} \alpha_{f,j} \, h_{f,j}(x) \\
\mathit{margin}(x) &= \frac{\ell(x) \cdot \sum_{f=1}^{F} \sum_{j=1}^{N_f} \alpha_{f,j} \, h_{f,j}(x)}{\sum_{t=1}^{t} |\alpha_t|}
\end{aligned}$$

Now for any individual feature f, one can consider the weighted linear combination associated with that feature and the "conditional" margin associated with just that weighted linear combination.

$$\begin{aligned}
H_f(x) &= \sum_{j=1}^{N_f} \alpha_{f,j} \, h_{f,j}(x) \\
\mathit{margin}_f(x) &= \frac{\ell(x) \cdot \sum_{j=1}^{N_f} \alpha_{f,j} \, h_{f,j}(x)}{\sum_{j=1}^{N_f} |\alpha_{f,j}|}
\end{aligned}$$

Now consider the fraction of absolute "confidence" weight associated with any feature f, defined as follows.

$$\gamma_f = \frac{\sum_{j=1}^{N_f} |\alpha_{f,j}|}{\sum_{t=1}^{t} |\alpha_t|} = \frac{\sum_{j=1}^{N_f} |\alpha_{f,j}|}{\sum_{f=1}^{F} \sum_{j=1}^{N_f} |\alpha_{f,j}|}$$

We then have the following theorem.

Theorem 1 *$margin(x) = \sum_{f=1}^{F} \gamma_f \cdot margin_f(x)$.*

Proof:

$$\begin{aligned}
\sum_{f=1}^{F} \gamma_f \cdot margin_f(x) &= \sum_{f=1}^{F} \left(\frac{\sum_{j=1}^{N_f} |\alpha_{f,j}|}{\sum_{t=1}^{t} |\alpha_t|} \right) \cdot margin_f(x) \\
&= \frac{\sum_{f=1}^{F} \left(\sum_{j=1}^{N_f} |\alpha_{f,j}| \right) \cdot margin_f(x)}{\sum_{t=1}^{t} |\alpha_t|} \\
&= \frac{\sum_{f=1}^{F} \left(\sum_{j=1}^{N_f} |\alpha_{f,j}| \right) \cdot \left(\frac{\ell(x) \cdot \sum_{j=1}^{N_f} \alpha_{f,j}\, h_{f,j}(x)}{\sum_{j=1}^{N_f} |\alpha_{f,j}|} \right)}{\sum_{t=1}^{t} |\alpha_t|} \\
&= \frac{\ell(x) \cdot \sum_{f=1}^{F} \sum_{j=1}^{N_f} \alpha_{f,j}\, h_{f,j}(x)}{\sum_{t=1}^{t} |\alpha_t|} \\
&= margin(x)
\end{aligned}$$

$\square$

Thus, we have that

> *the overall margin associated with any instance x is the weighted linear combination of conditional margins, where γ_f are the weights.*

This gives some justification for the use of γ_f as an indicator of the utility of a given feature f. Note, however, that while a feature f may have a large γ_f, it will not contribute to a good overall margin unless $margin_f(x)$ is also large. A better indicator, perhaps, is the fraction of the overall margin that is due to f:

$$\frac{\gamma_f \cdot margin_f(x)}{margin(x)}.$$

Note, however, that this only deals with a single instance x. To combine across all instances, one might be tempted to sum (or average) the above over all x. However, we care more about the entire *margin distribution* and the effect of a feature on this distribution.

Consider the mean of the margin distribution, i.e., the average margin. While the mean does not entirely characterize the margin distribution, it is a decent single-point measure of how "good" the margin distribution is. The expected margin is

$$\begin{aligned}
\frac{1}{M} \sum_{i=1}^{M} margin(x) &= \frac{1}{M} \sum_{i=1}^{M} \sum_{f=1}^{F} \gamma_f \cdot margin_f(x) \\
&= \sum_{f=1}^{F} \left(\gamma_f \frac{1}{M} \sum_{i=1}^{M} margin_f(x) \right)
\end{aligned}$$

Thus, the fraction of expected margin due to feature f is

$$\frac{\gamma_f \frac{1}{M} \sum_{i=1}^{M} margin_f(x)}{\frac{1}{M} \sum_{i=1}^{M} margin(x)} = \gamma_f \cdot \frac{\sum_{i=1}^{M} margin_f(x)}{\sum_{i=1}^{M} margin(x)}.$$