

Ensemble Learning



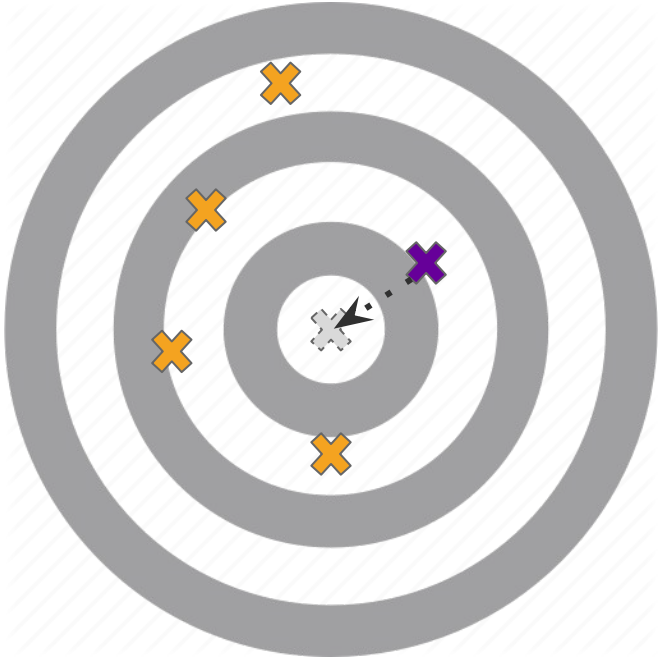
Why use ensembles?

Improve generalization performance

Can solve more complex problems than single classifiers

Reduce the risk of overfitting

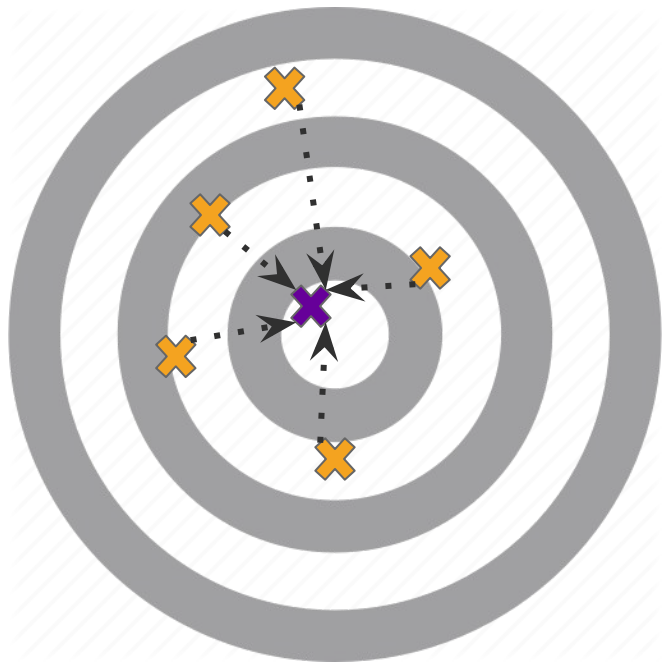
Ensemble Learning



How do we construct the ensemble predictor?

Do we just choose the best model?

Ensemble Learning

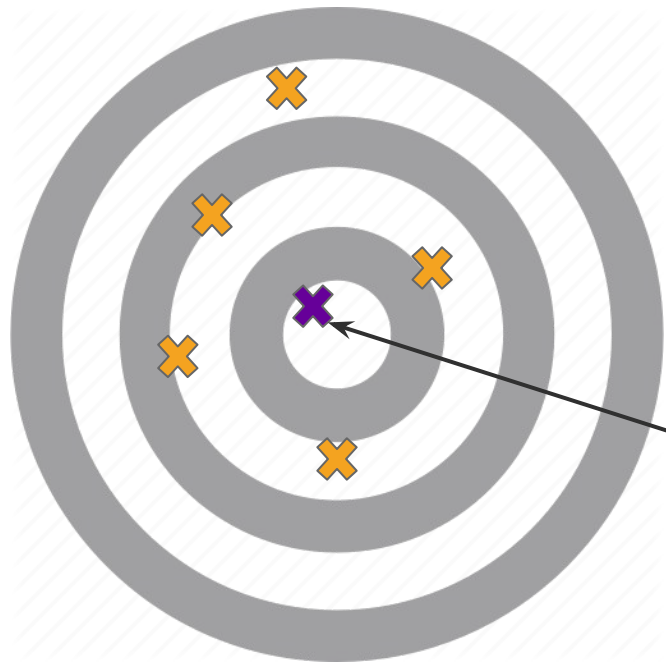


We try to 'combine' the models.

Ideally the ensemble predictor is better than all other models.

Can we guarantee this?

Ensemble Learning



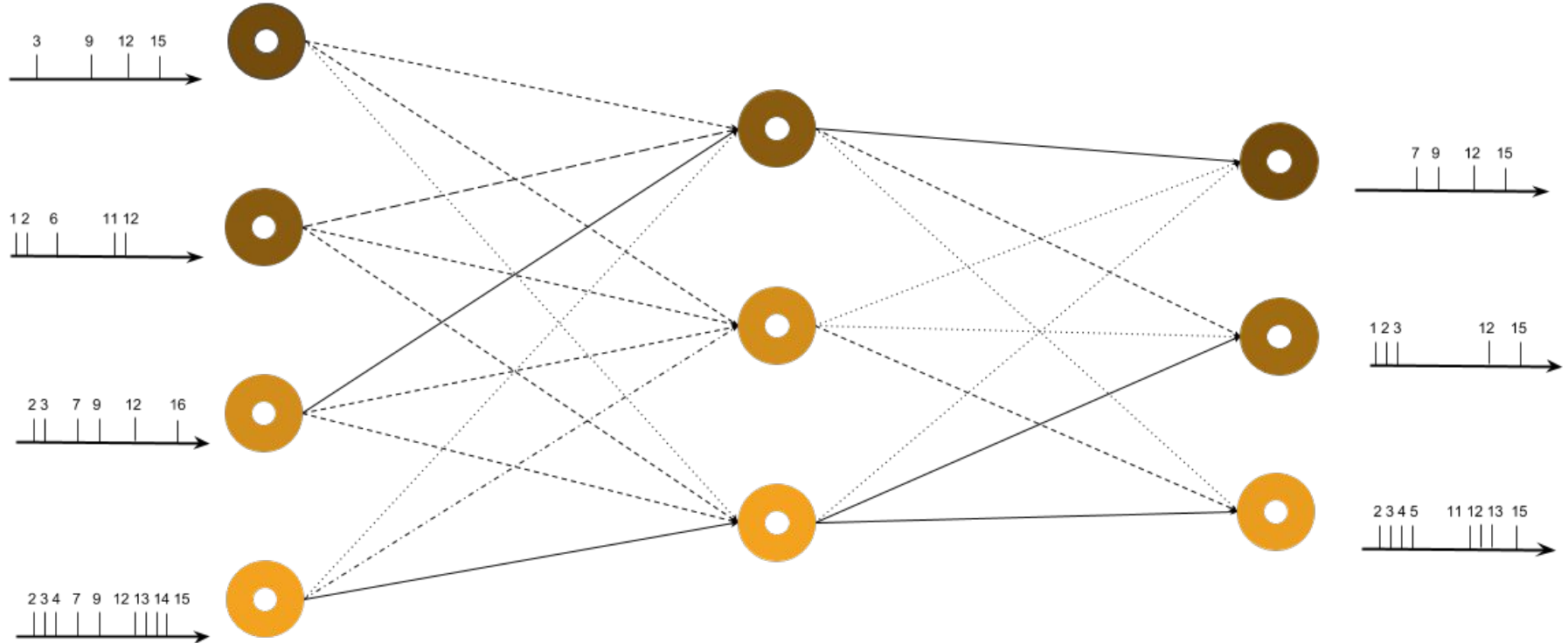
Yes we can! (under certain conditions)

On average the ensemble is better than any of the models.

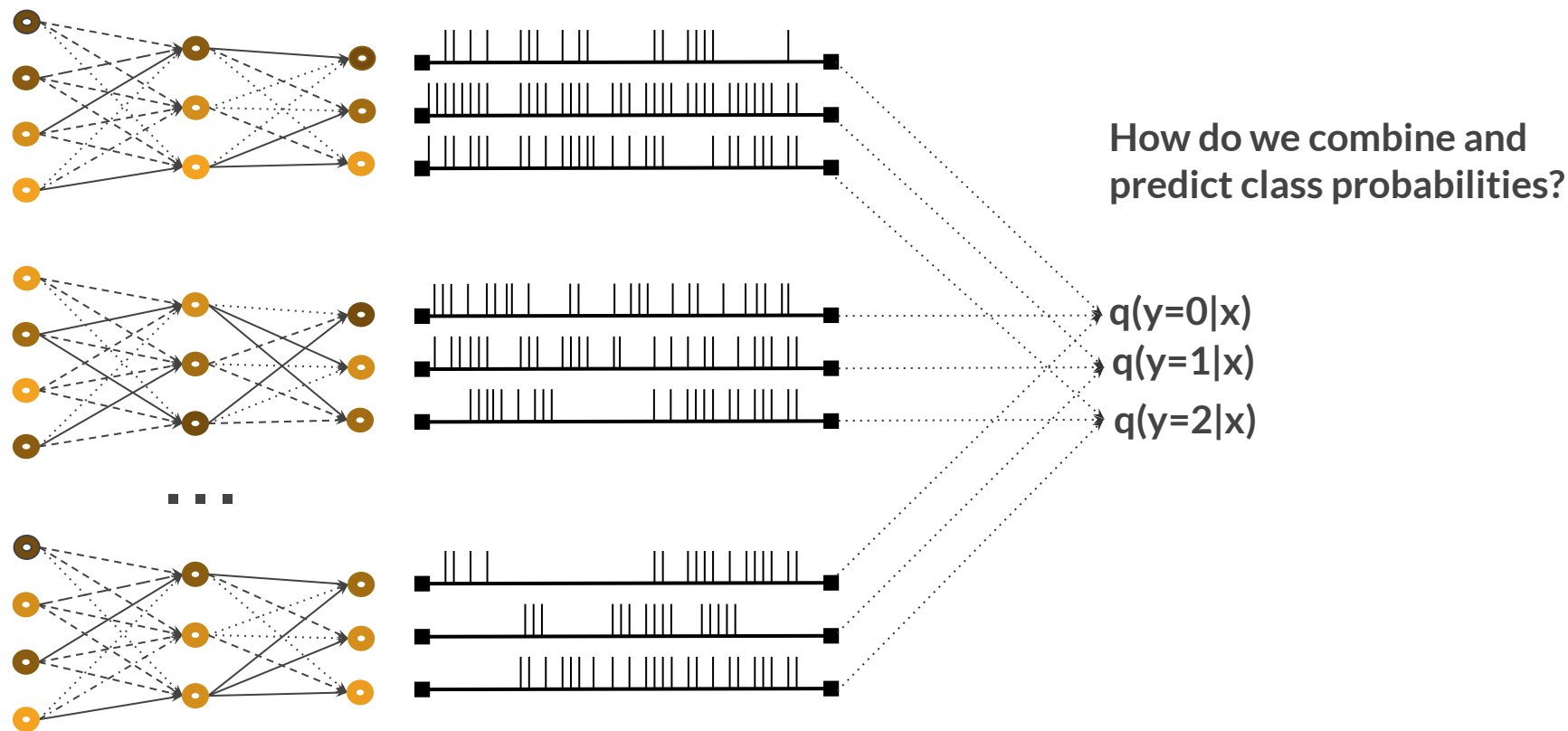
$$\bar{q} = \arg \min_p \frac{1}{M} \sum_{i=1}^M KL(p || q_i)^{[1]}$$

[1] Heskes, Tom (1998). "Selecting weighting factors in logarithmic opinion pools". In: Advances in neural information processing systems

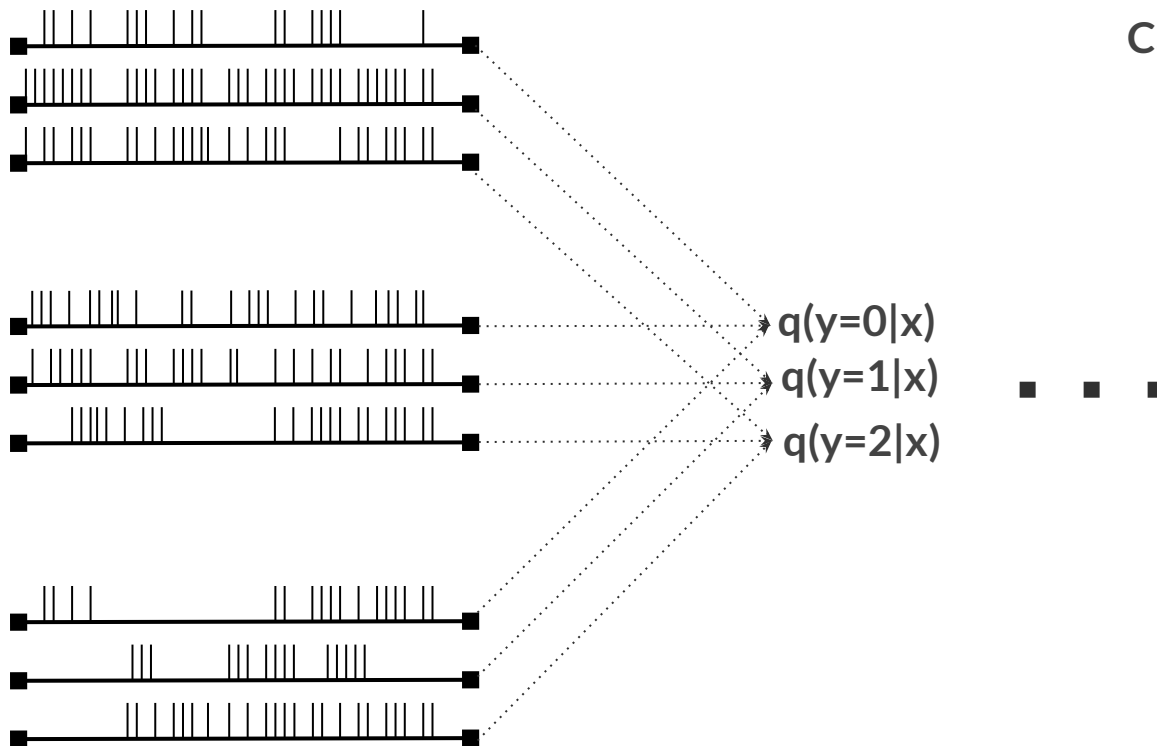
Spiking Neural Networks



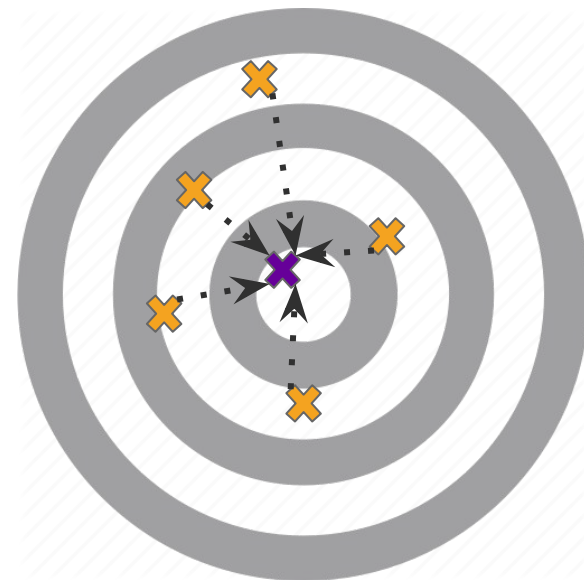
Ensemble of Spiking Neural Networks



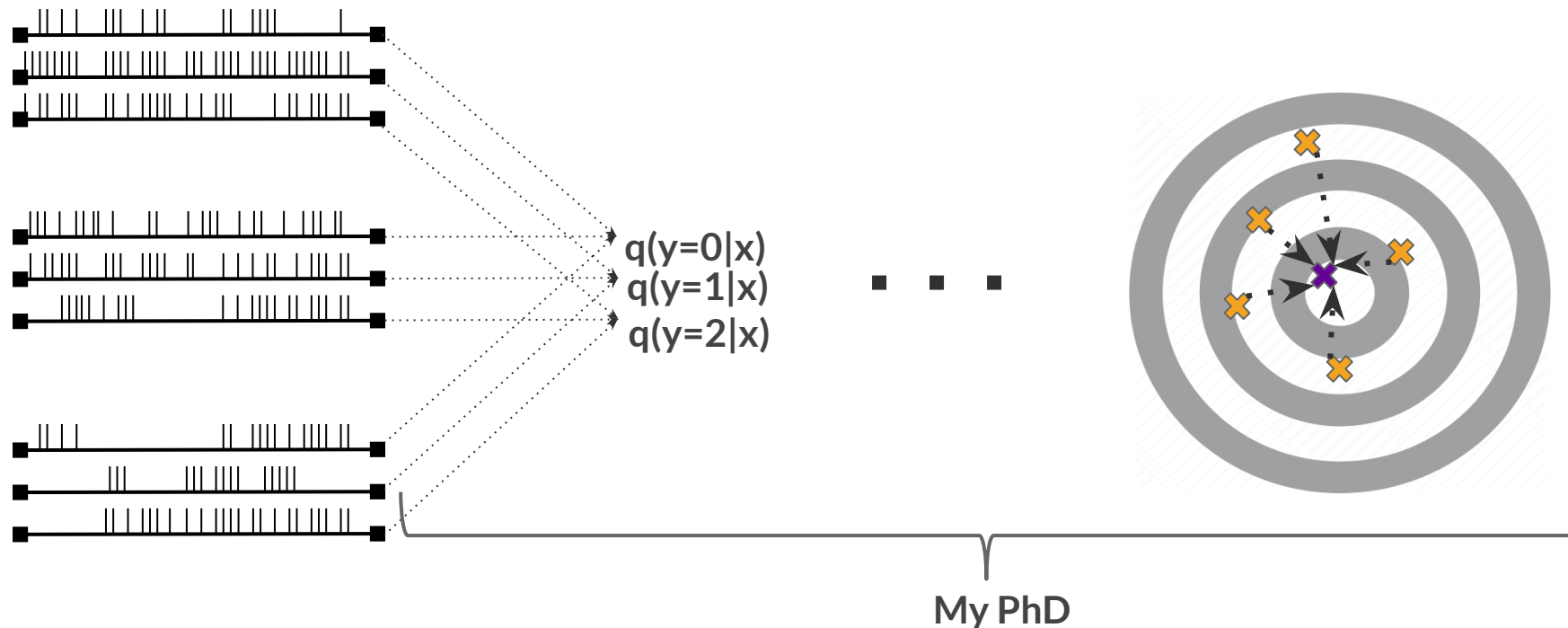
Ensemble of Spiking Neural Networks



Can we make the same guarantee?



Ensemble of Spiking Neural Networks



We show that we can make the guarantee (under some conditions).