

**Boosting  
under high  
noise.**

# Adaboost is sensitive to label noise

- Letter / Irvine Database
- Focus on a binary problem: {F,I,J} vs. other letters.

Label Noise	Adaboost	Logitboost
0%	0.8% $\pm 0.2\%$	0.8% $\pm 0.1\%$
20%	33.3% $\pm 0.7\%$	31.6% $\pm 0.6\%$

- Boosting puts too much weight on outliers.
- Need to give up on outliers.

# Robustboost - A new boosting algorithm

Label Noise	Adaboost	Logitboost	<b>Robustboost</b>
0%	0.8% $\pm 0.2\%$	0.8% $\pm 0.1\%$	<b>2.9% <math>\pm 0.2\%</math></b>
20%	33.3% $\pm 0.7\%$	31.6% $\pm 0.6\%$	<b>22.2 <math>\pm 0.8\%</math></b>

error with respect to original (noiseless) labels

20%	22.1% $\pm 1.2\%$	19.4% $\pm 1.3\%$	<b>3.7% <math>\pm 0.4\%</math></b>
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# Approximating mistake loss with convex functions

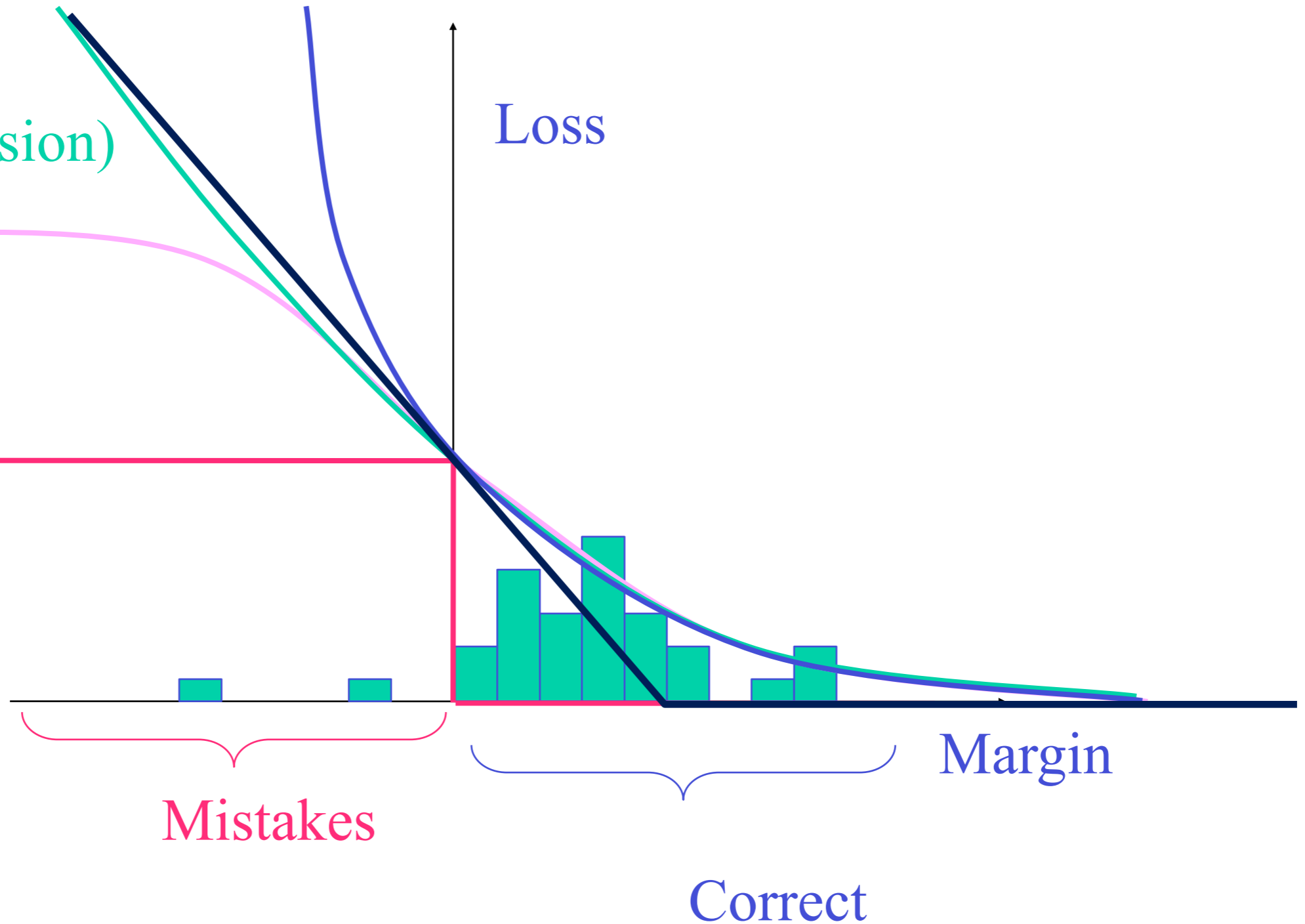
Hinge-Loss

$$\text{Adaboost} = e^{-y(w \bullet x)}$$

Logitboost  
(logistic regression)

Brownboost

0-1 loss

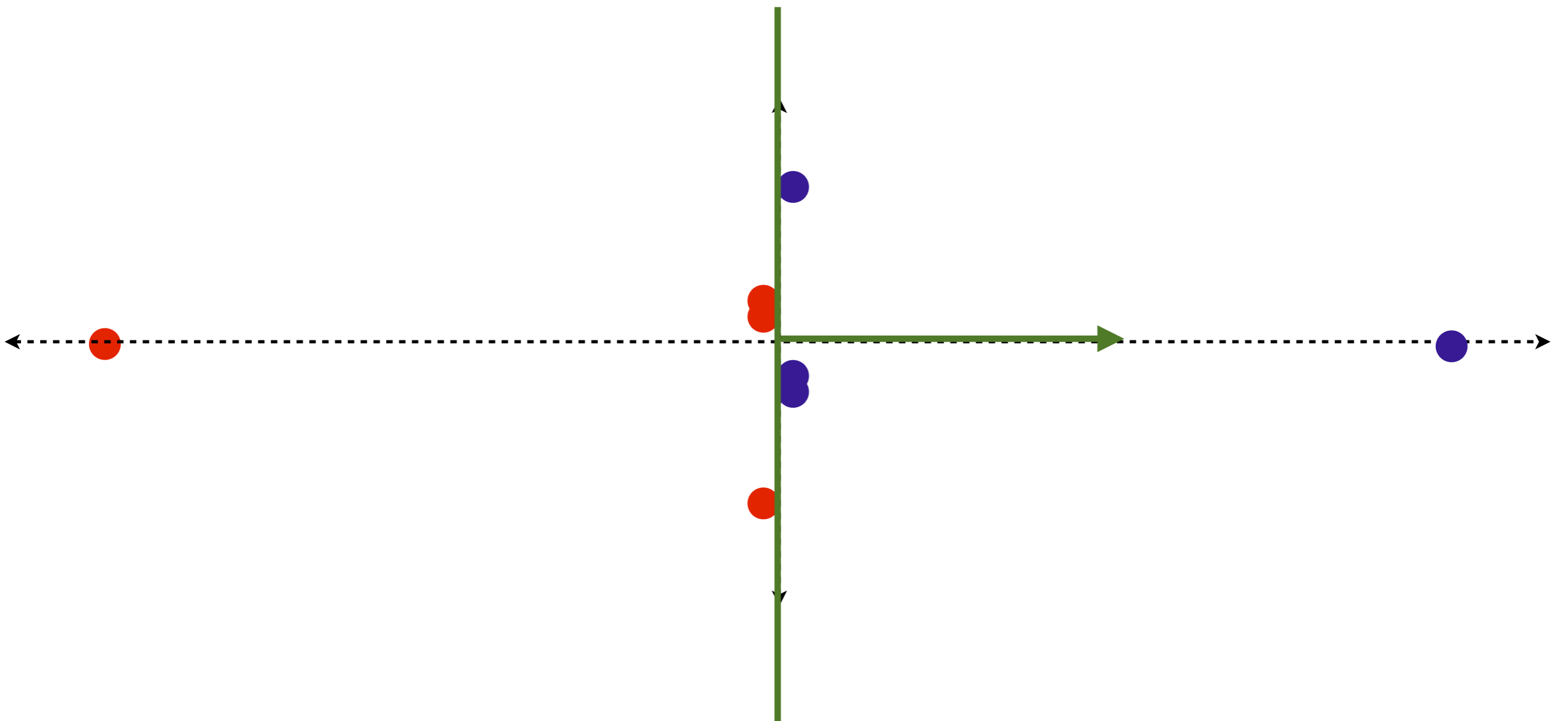


# Label noise and convex loss functions

- Algorithms for learning a classifier based on minimizing a convex loss function: perceptron, Adaboost, Logitboost, Logistic regression, soft margins SVM.
- Work well when data is linearly separable.
- Can get into trouble when not linearly separable.
- **Problem:** Convex loss functions are a poor approximation for classification error.
- **But:** No known efficient algorithms for minimizing a non-convex loss function.

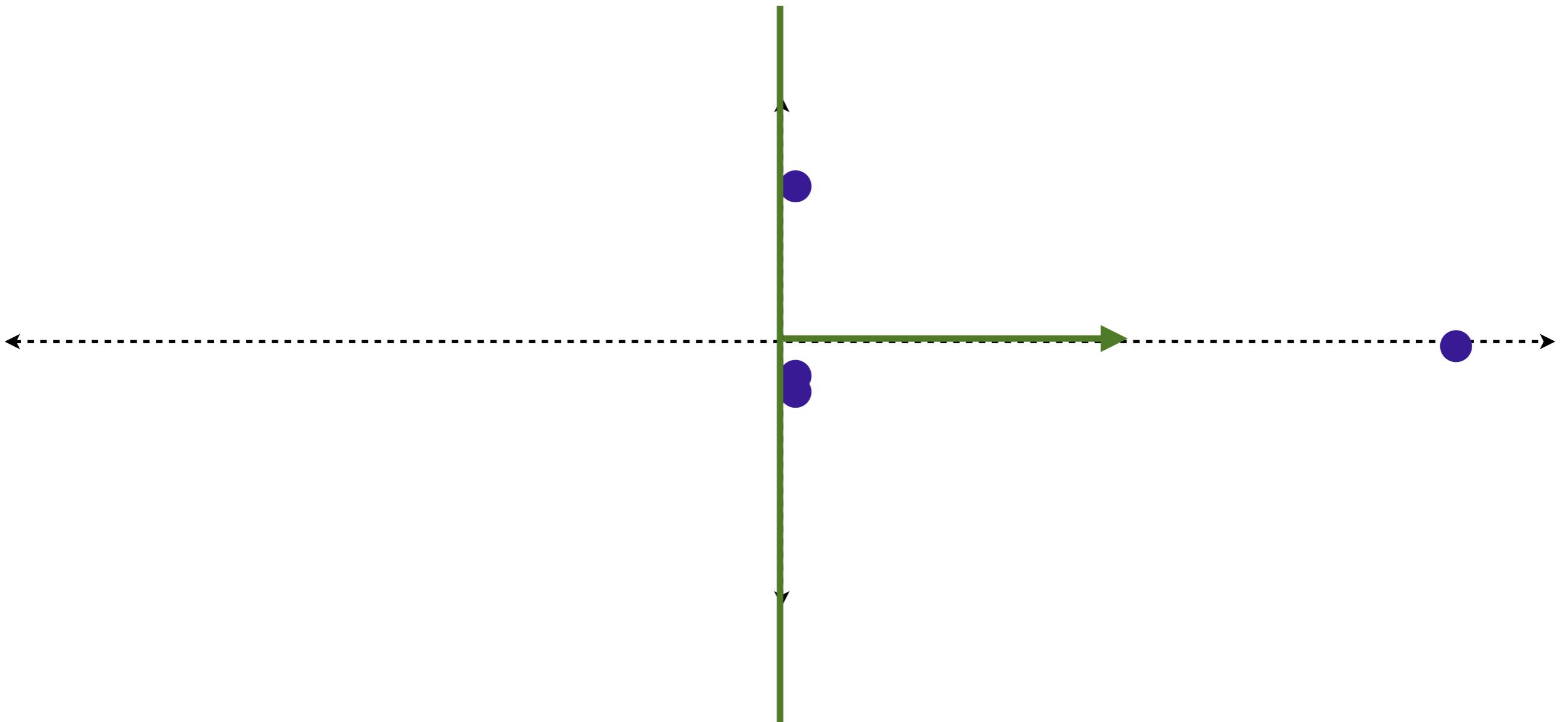
# Random label noise defeats any convex loss function

[Servedio, Long 2010]



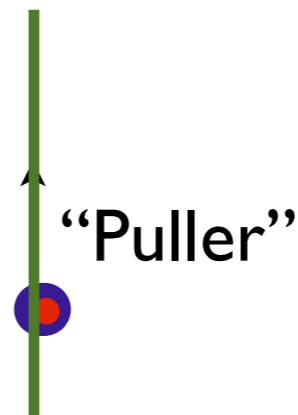
# Considering one symmetric half

[Servedio, Long 2010]



# Adding random label noise

[Servedio, Long 2010]



**Theorem:** for **any convex loss function** there exists a linearly separable distribution such that when independent label noise is added, the linear classifier that minimizes the loss function has very high classification error.

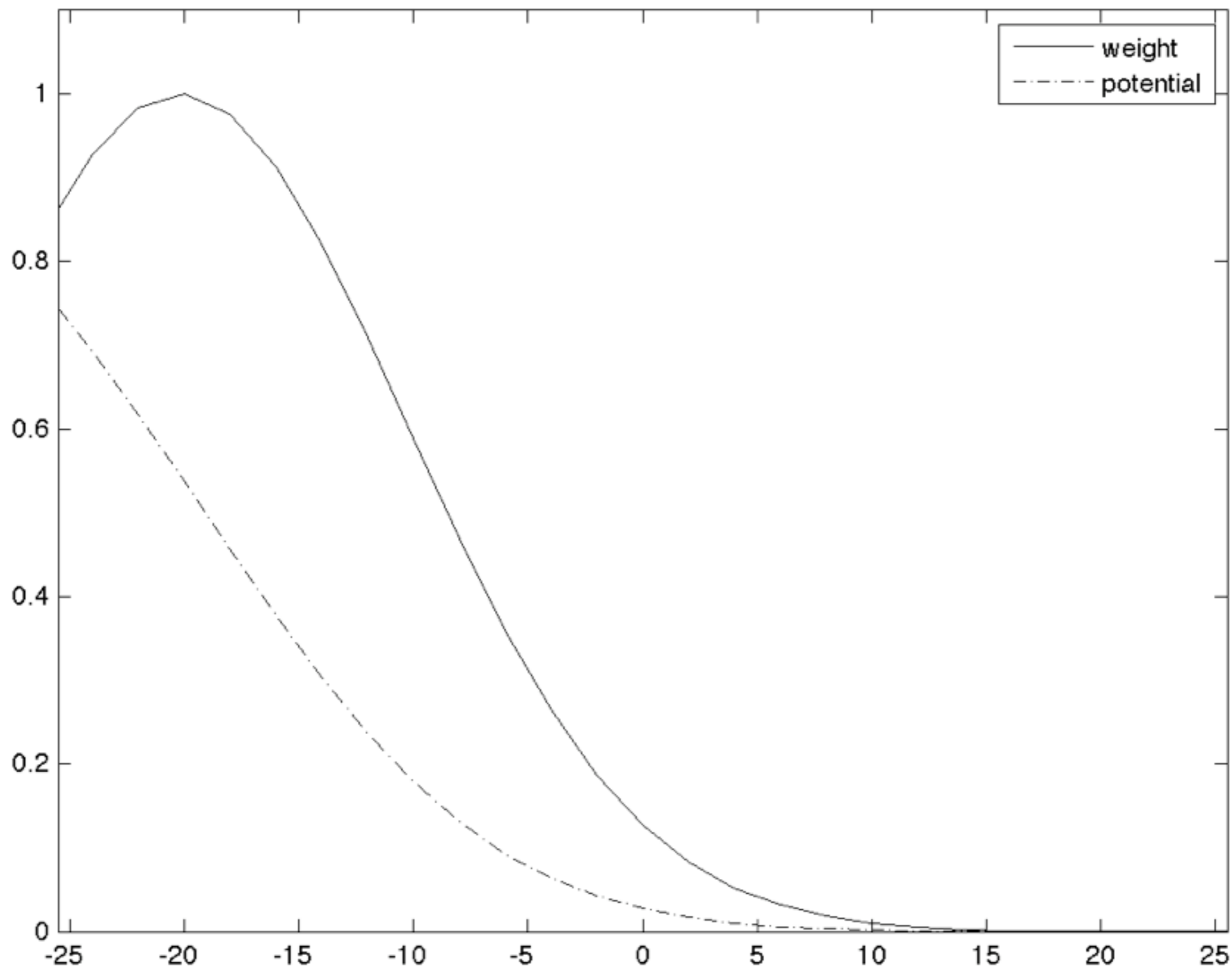




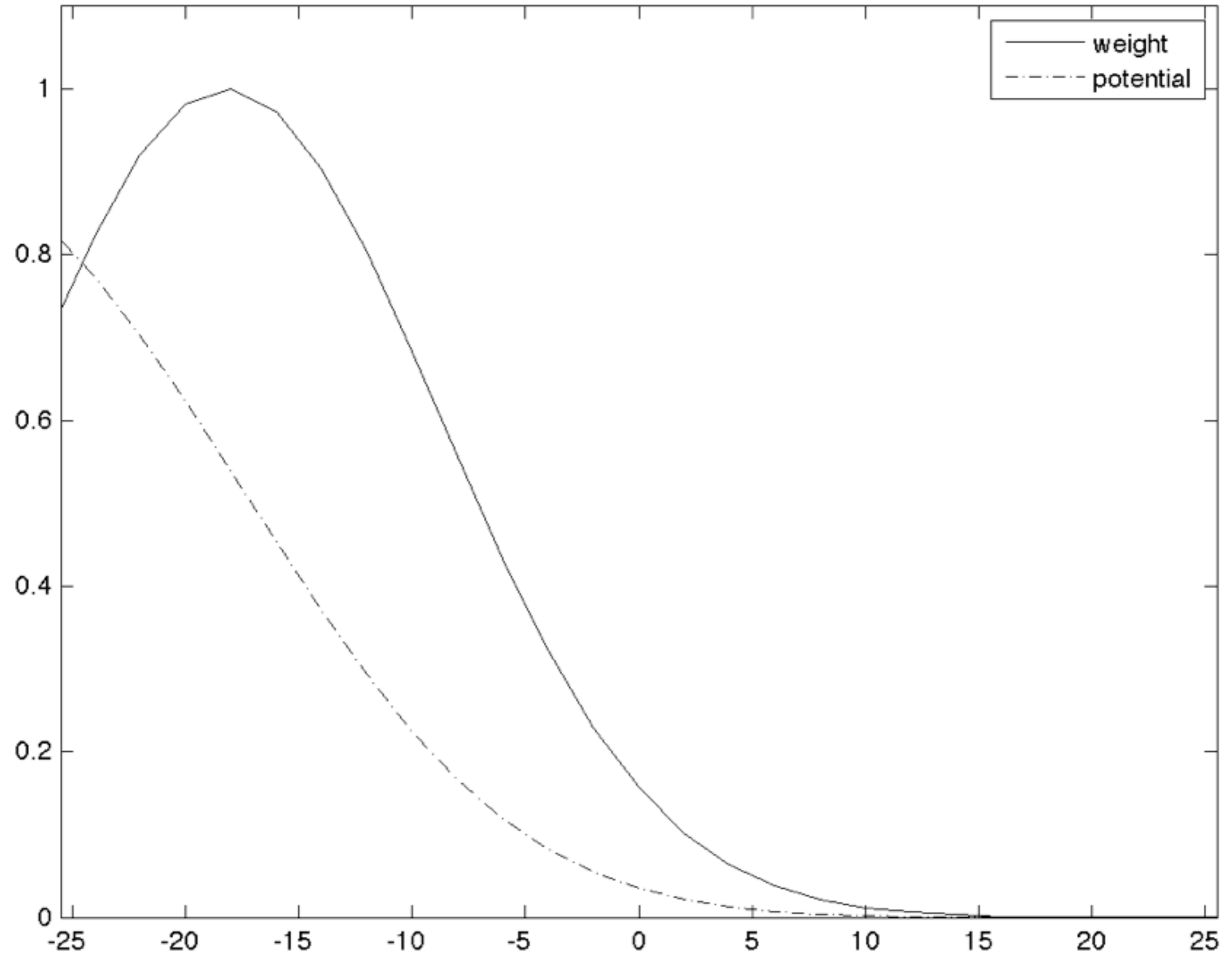
# Boost by majority, Brownboost,

- Target error set at start.
- Defines how many boosting iterations are needed
- The loss function depends on the time-to-finish.
- Close to end - give up on examples with large negative margins.

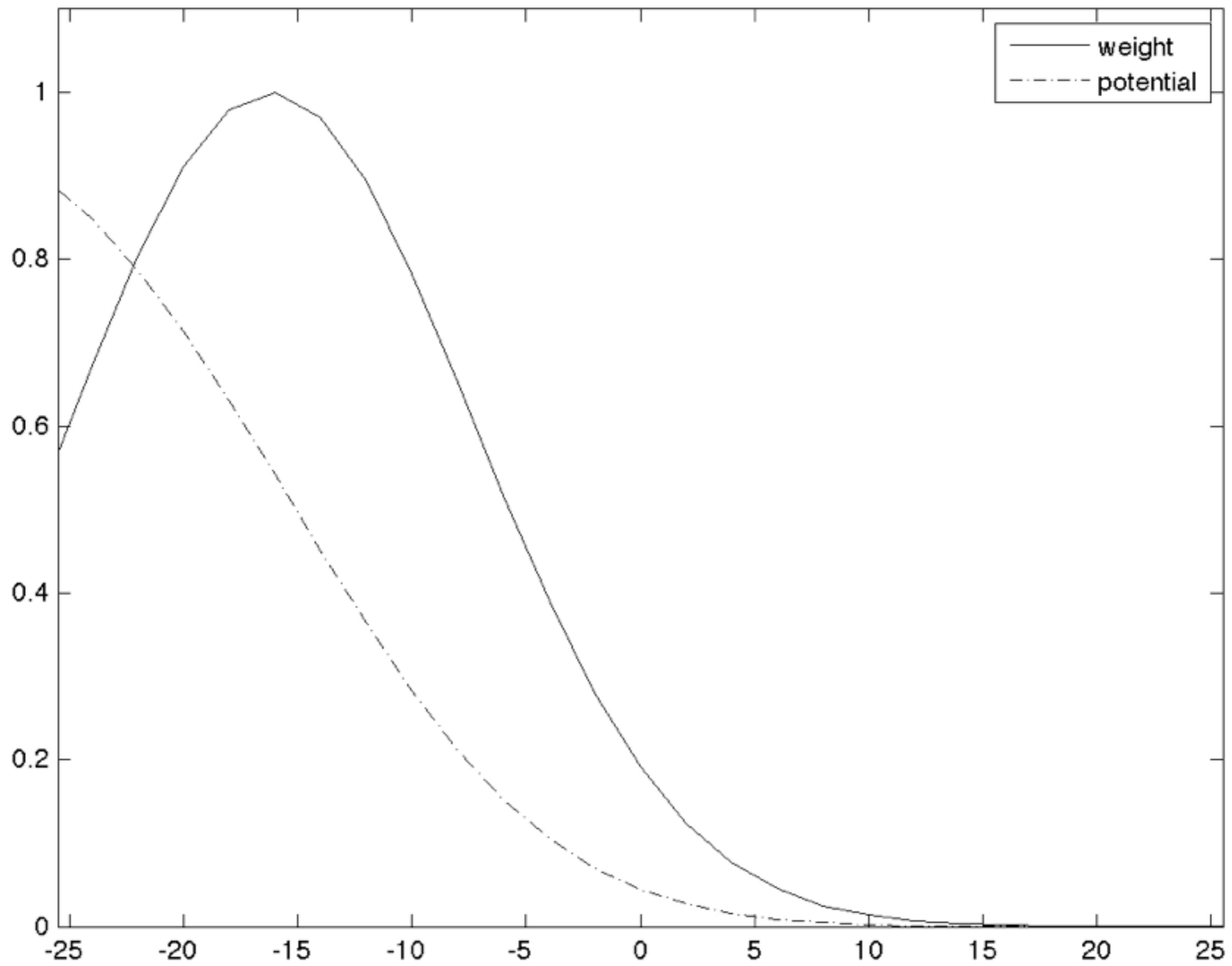
$t=1$



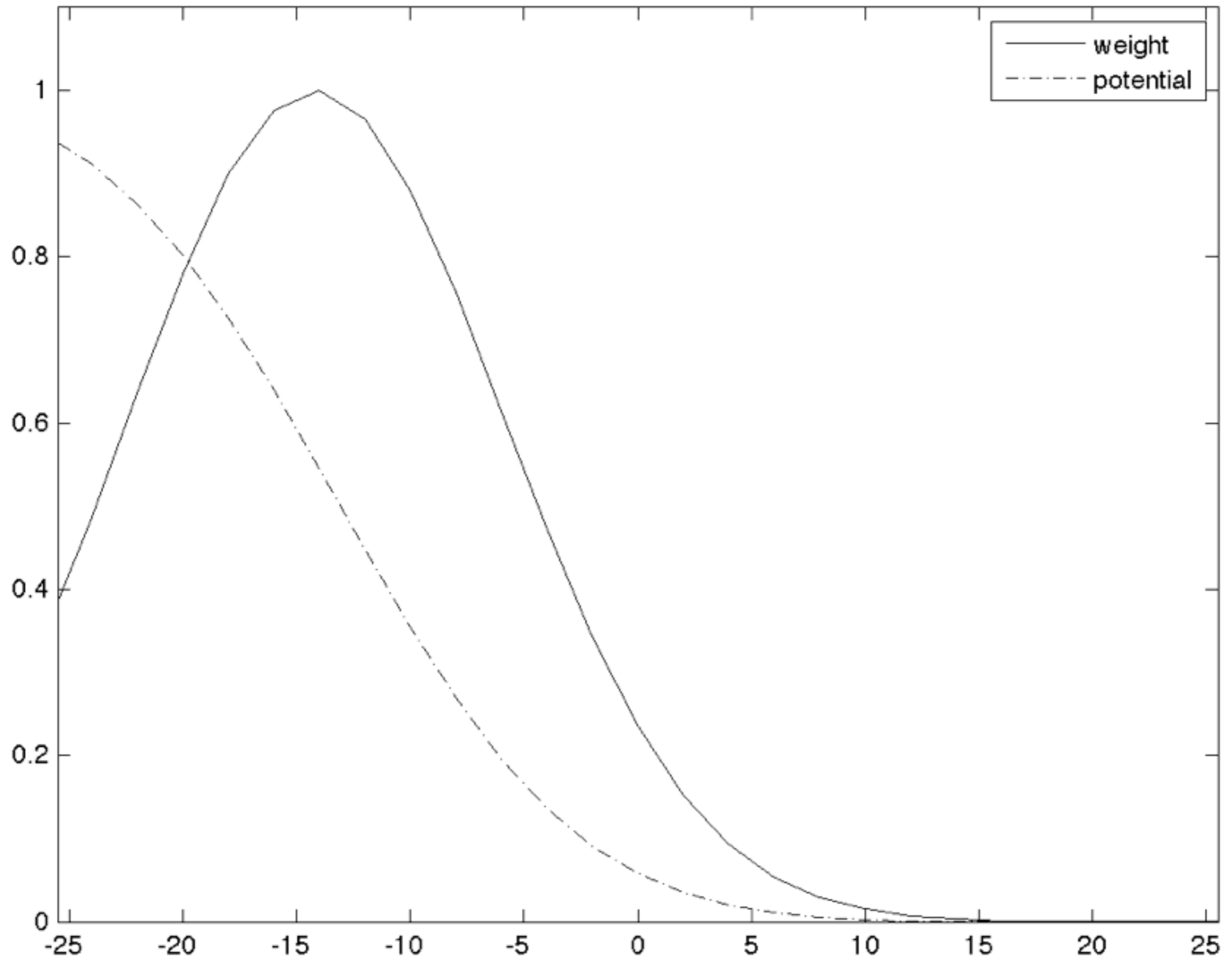
t=11



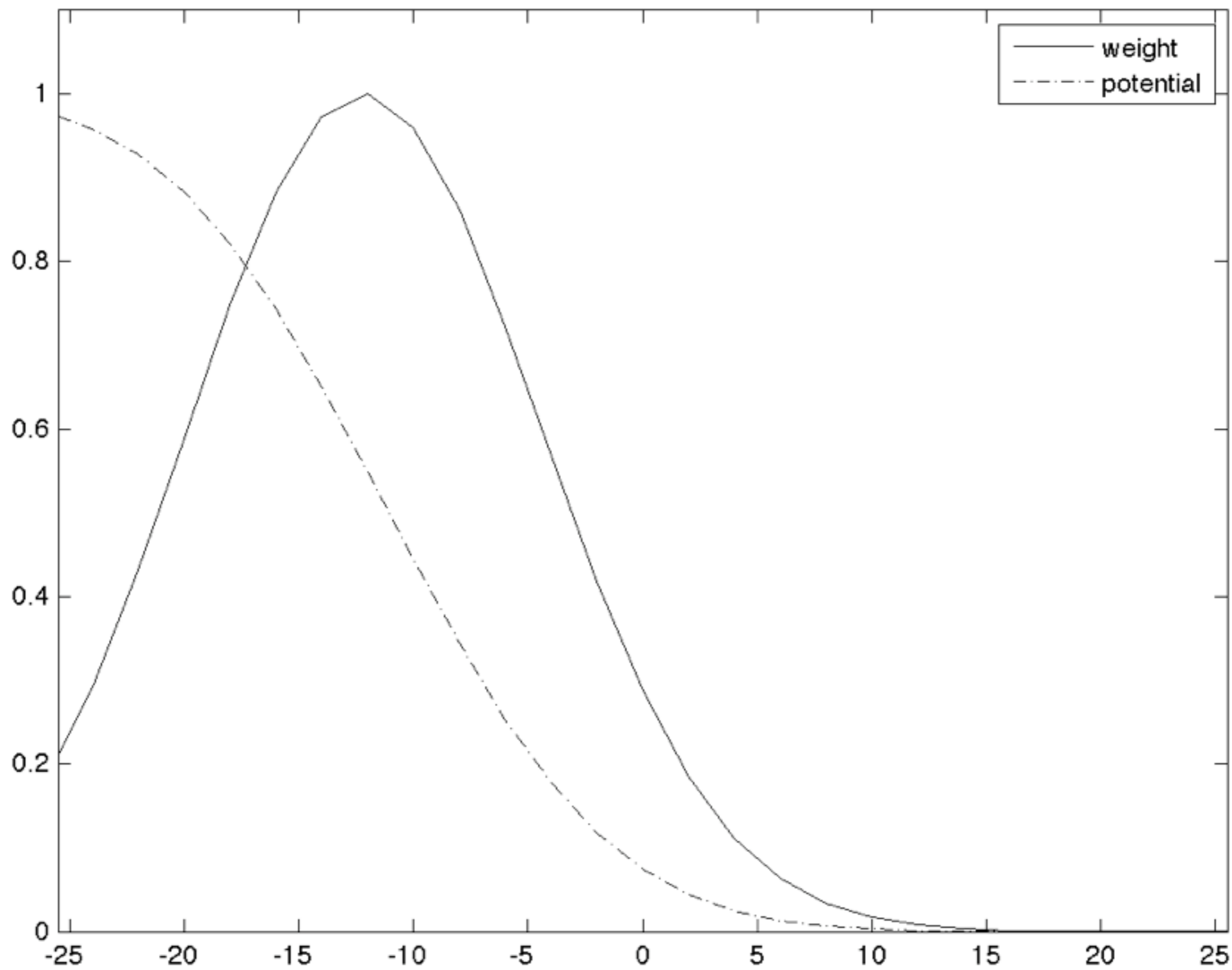
t=21



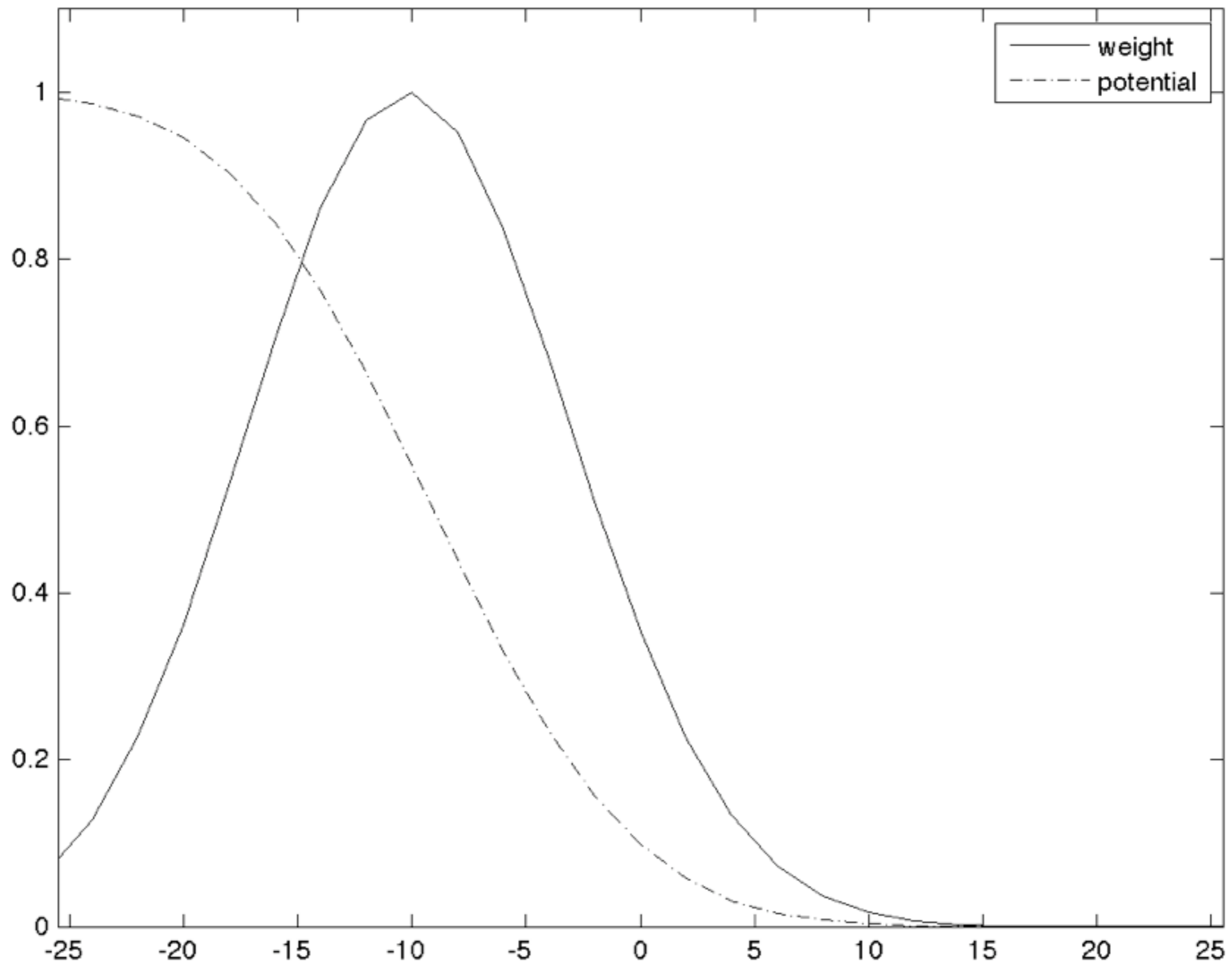
t=31



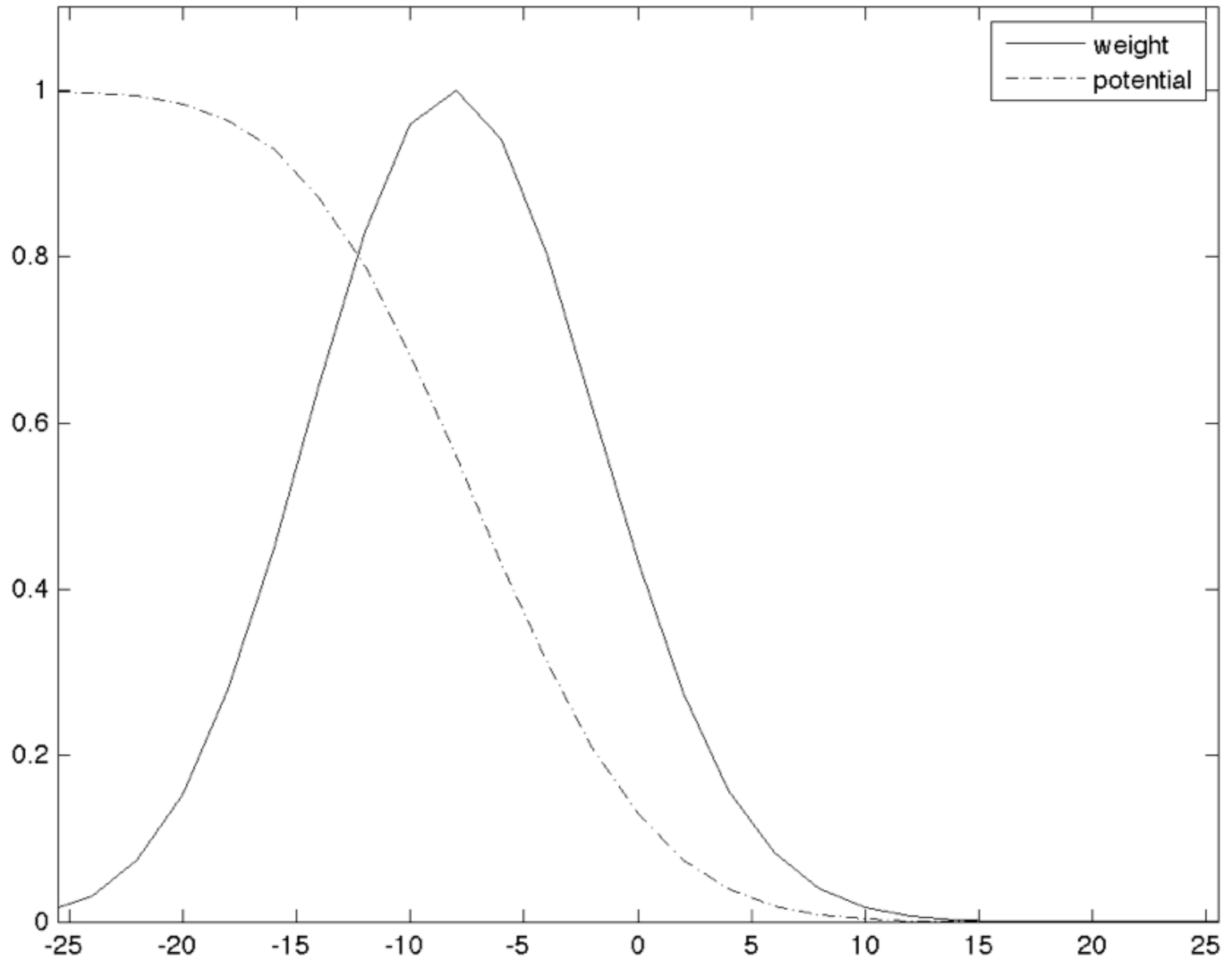
t=41



t=51

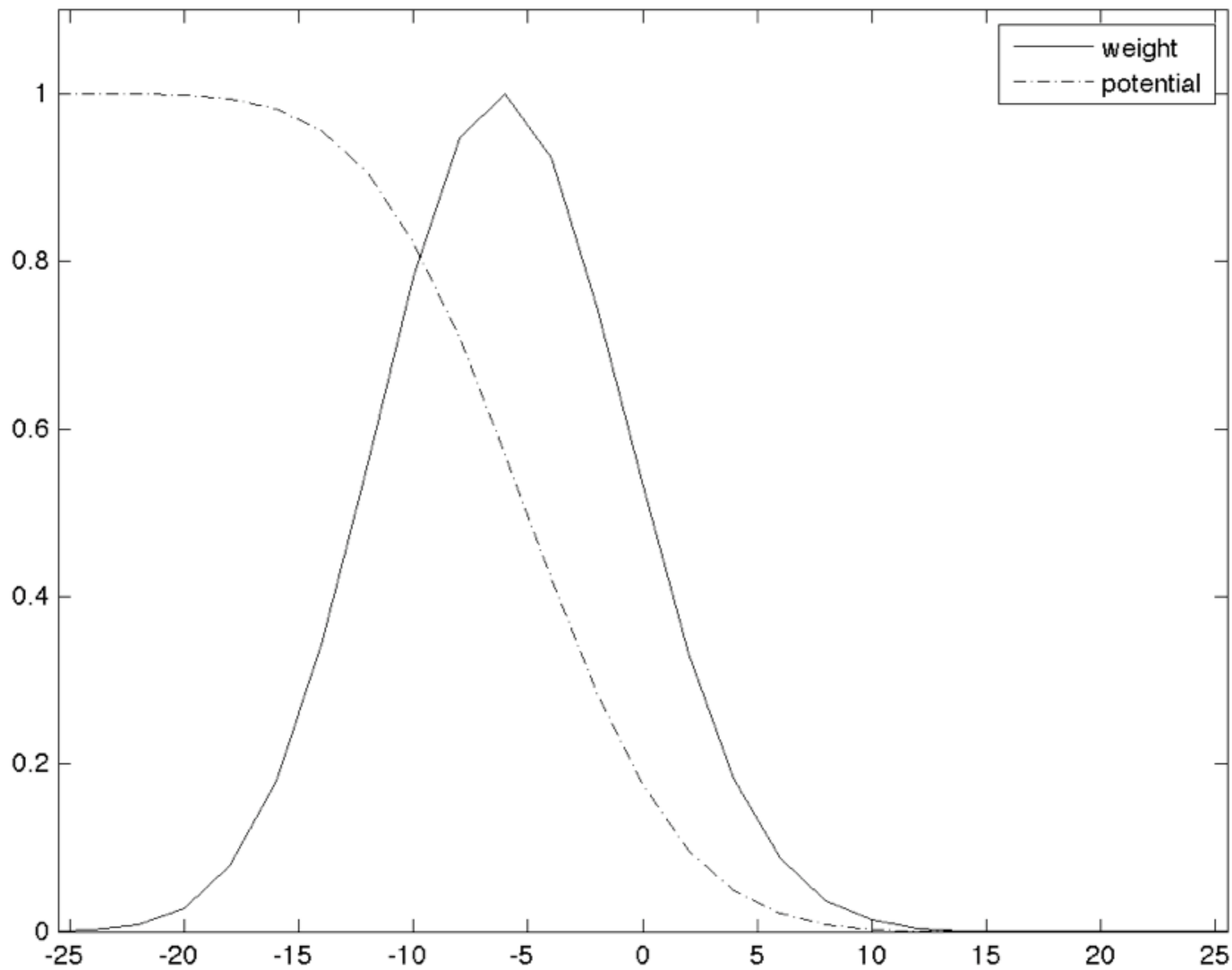


t=61

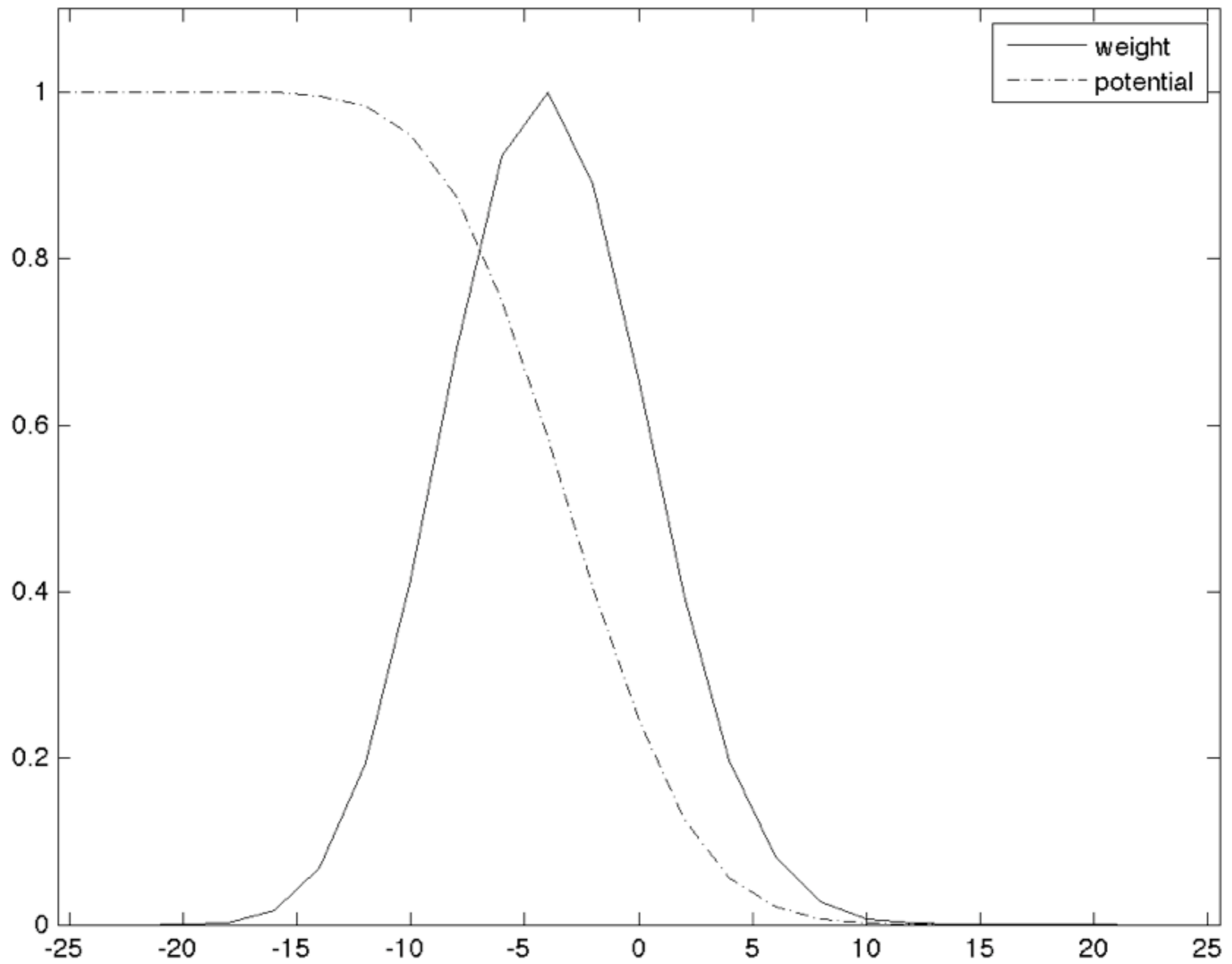




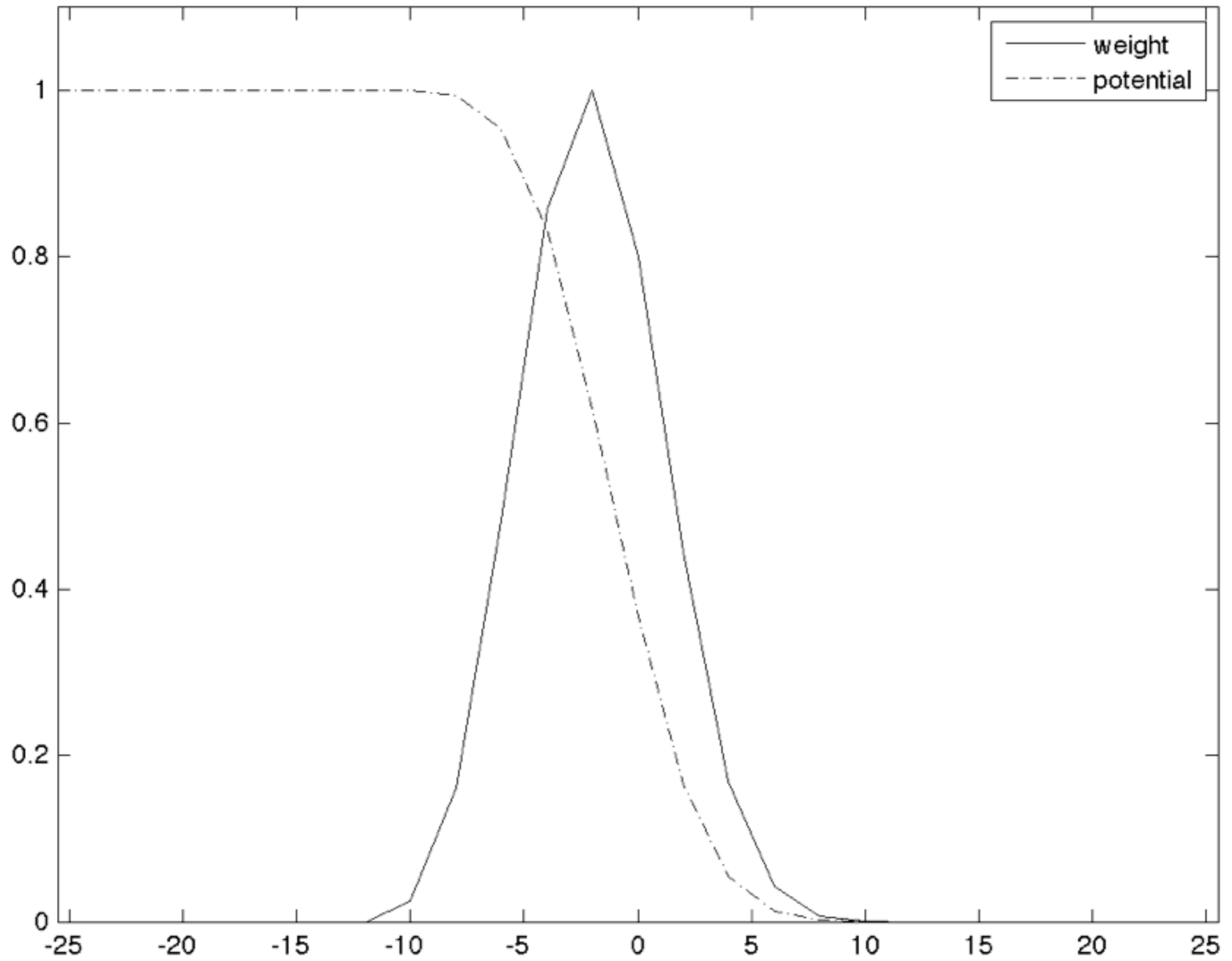
t=71



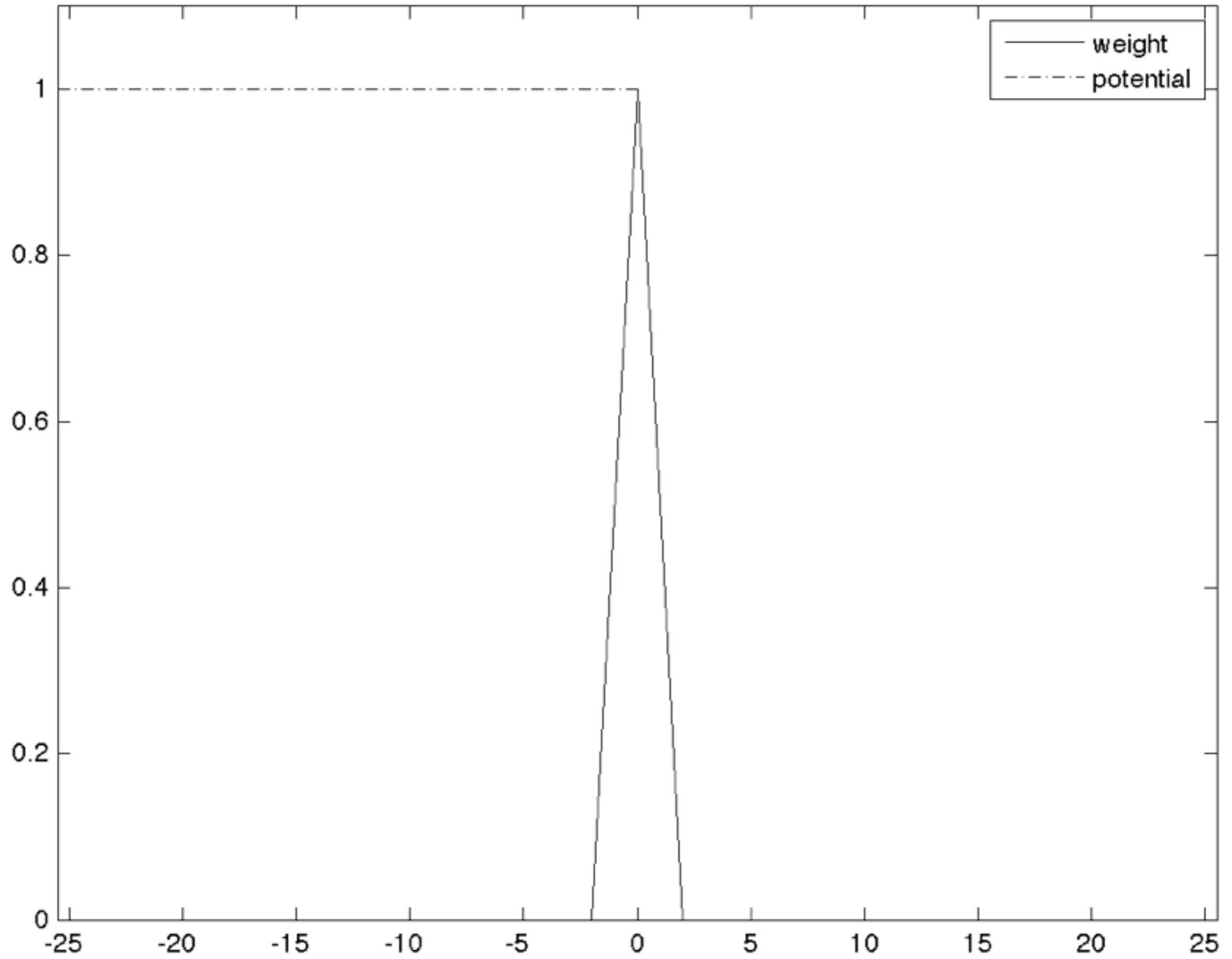
t=81



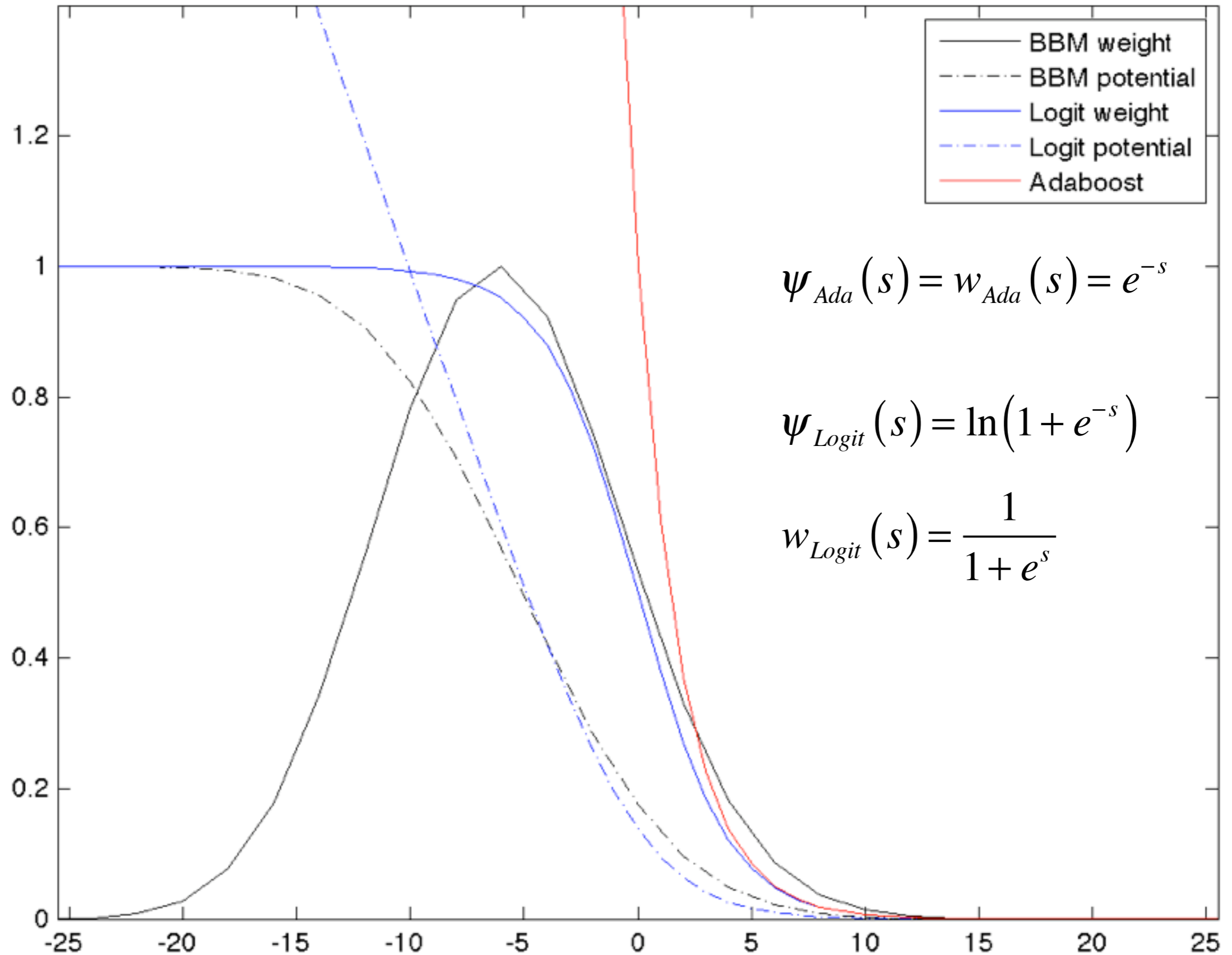
t=91



t=101

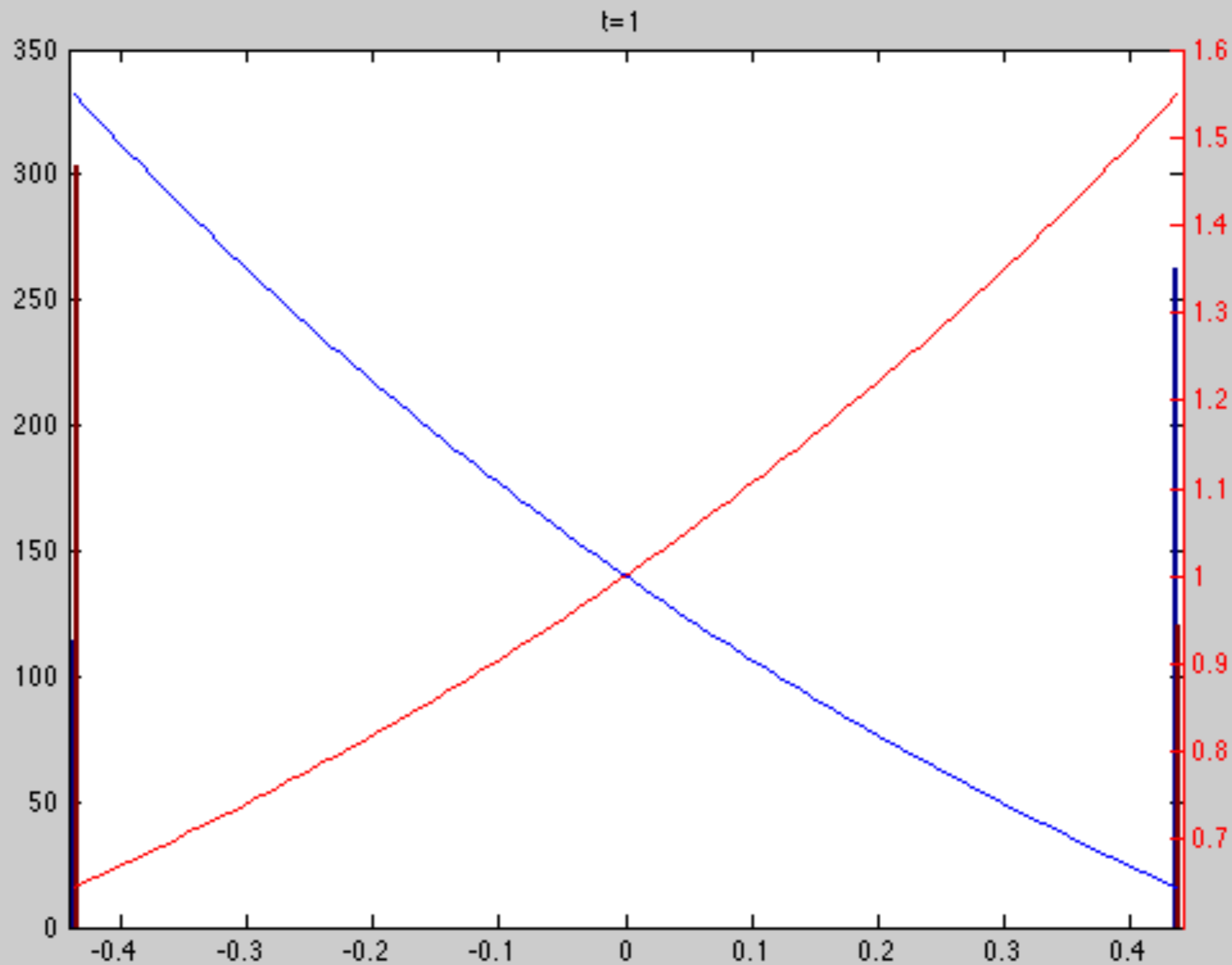


# BBM/Logitboost/Adaboost

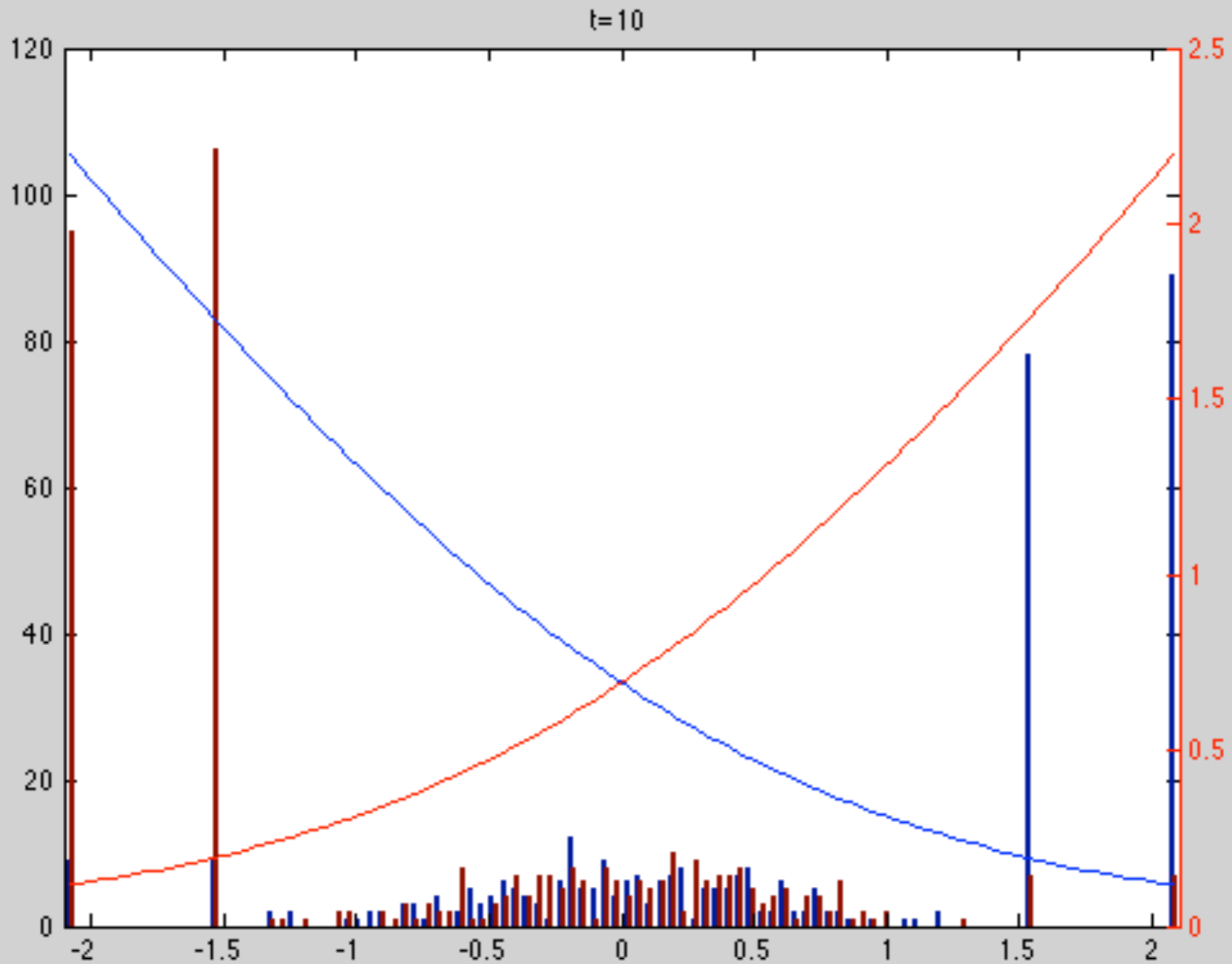


# Experimental Results on Long/Servedio synthetic example

# Adaboost on Long/Servedio

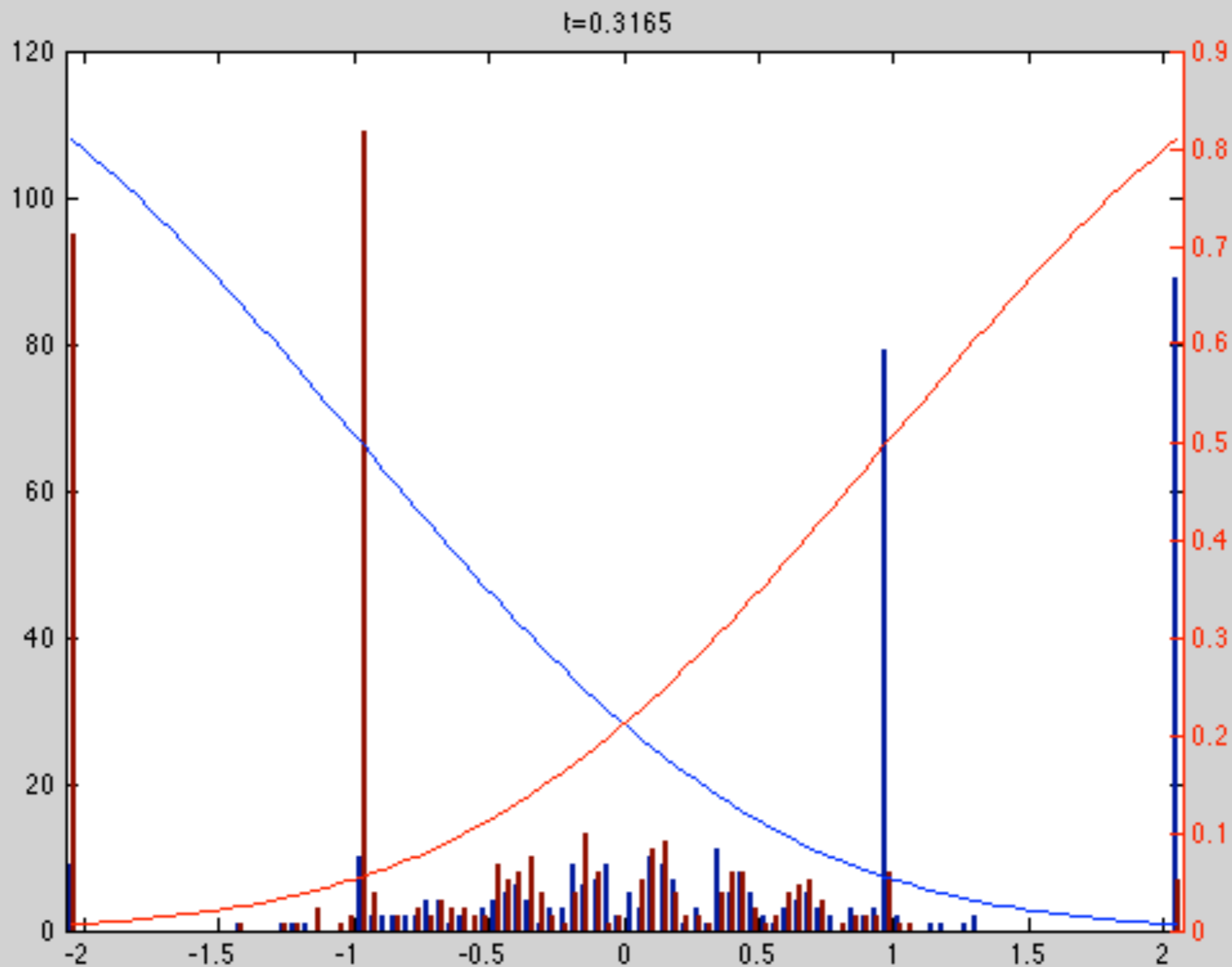


# LogitBoost on Long/Servedio





# Robustboost on Long/Servedio



# Experimental Results on real-world data

# Robustboost - A new boosting algorithm

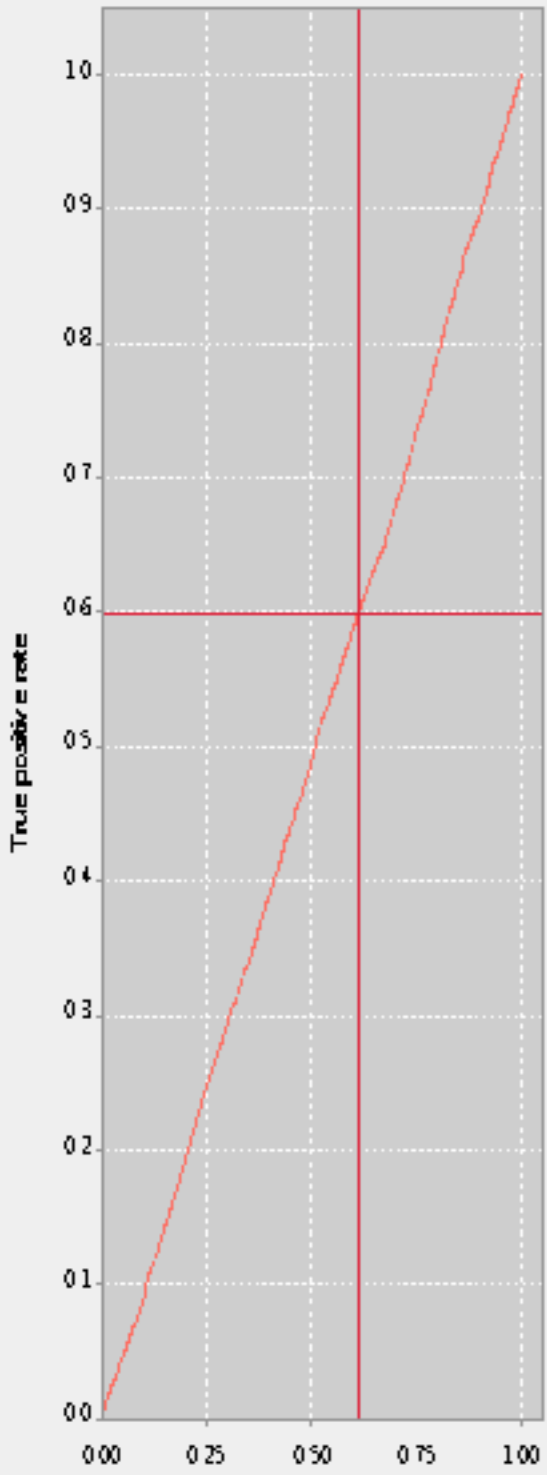
Label Noise	Adaboost	Logitboost	<b>Robustboost</b>
0%	0.8% $\pm 0.2\%$	0.8% $\pm 0.1\%$	<b>2.9% <math>\pm 0.2\%</math></b>
20%	33.3% $\pm 0.7\%$	31.6% $\pm 0.6\%$	<b>22.2 <math>\pm 0.8\%</math></b>

error with respect to original (noiseless) labels

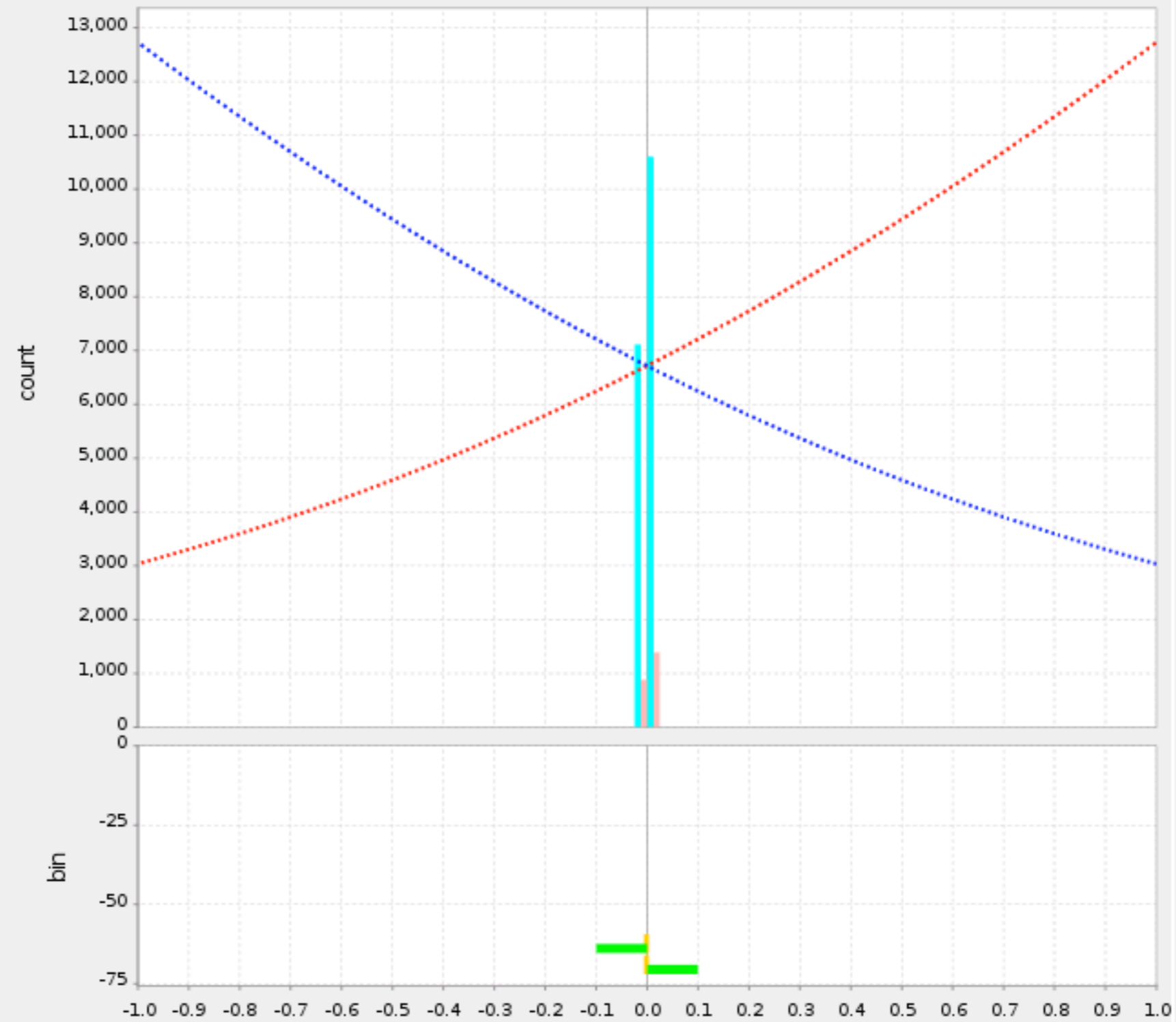
20%	22.1% $\pm 1.2\%$	19.4% $\pm 1.3\%$	<b>3.7% <math>\pm 0.4\%</math></b>
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**Logitboost**  
**0% Noise**

### ROC



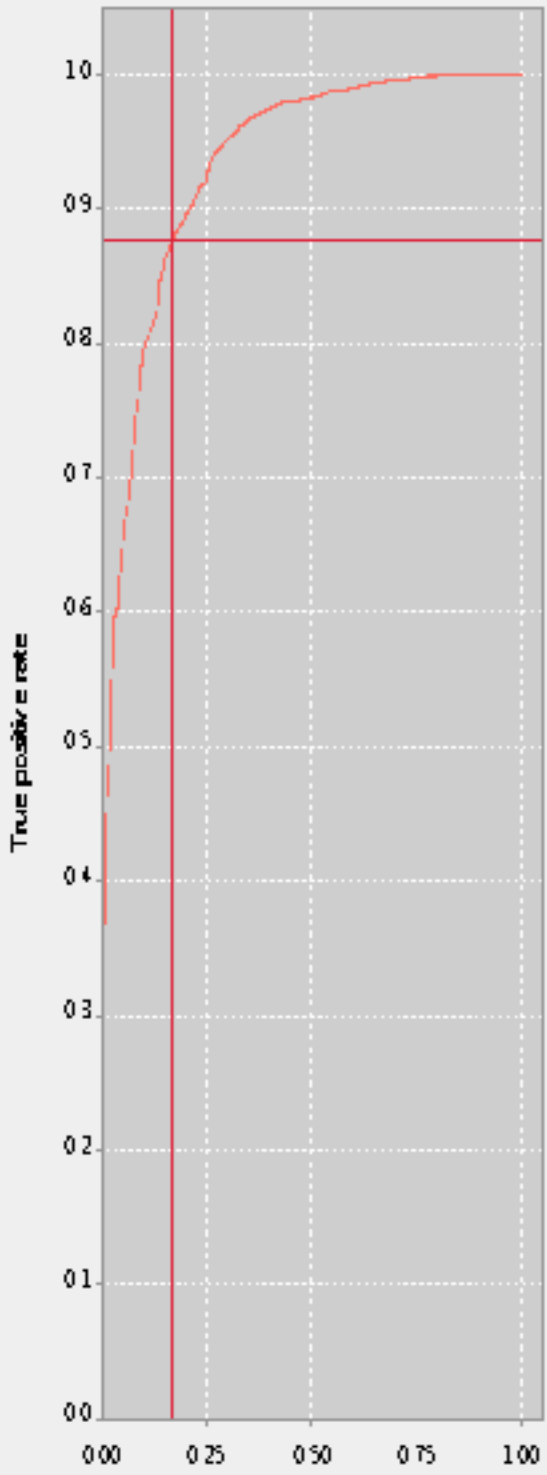
### Histogram



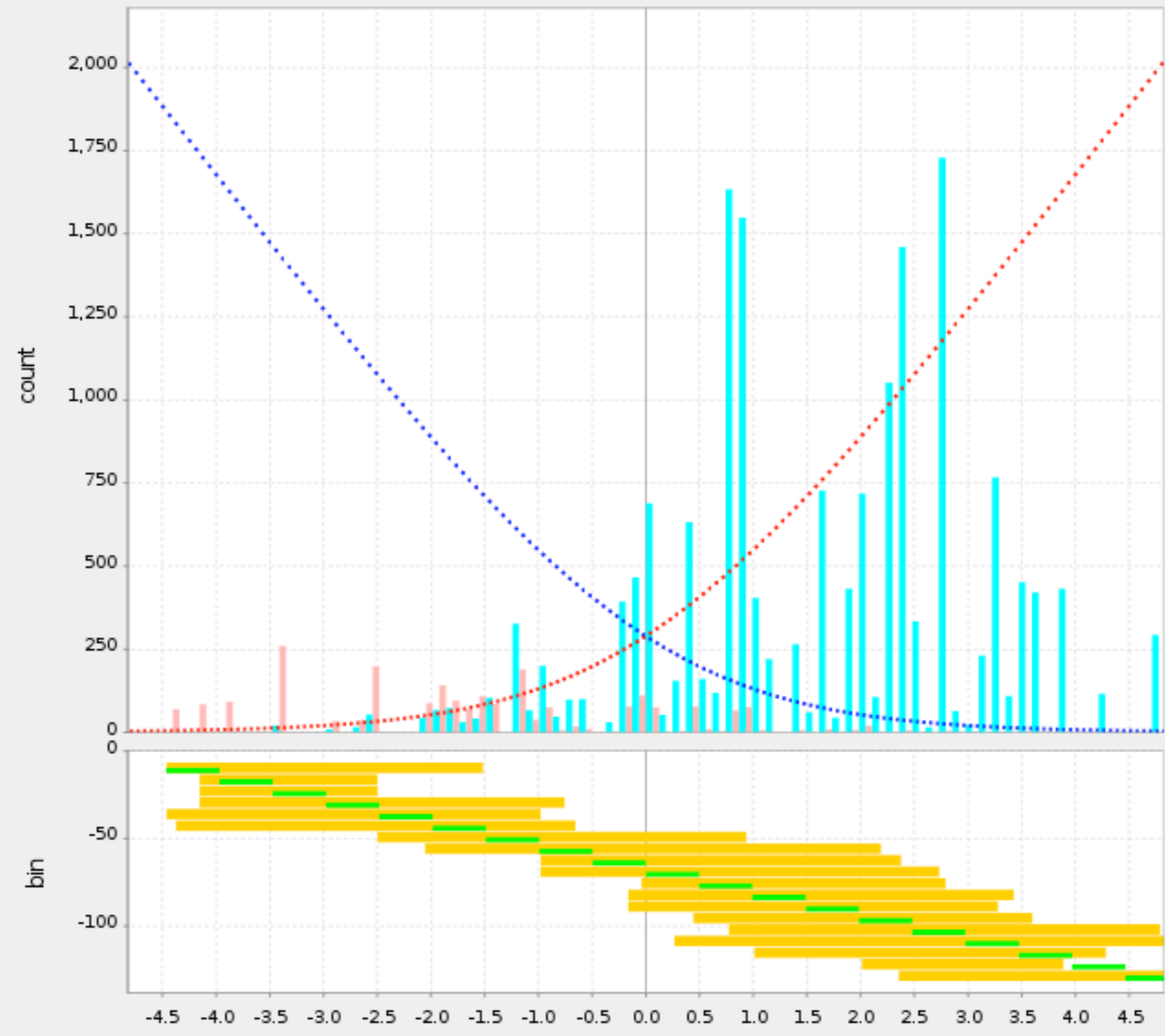
- Iteration 0
- Iteration 1
- Iteration 2
- Iteration 3
- Iteration 4
- Iteration 5
- Iteration 6
- Iteration 7
- Iteration 8
- Iteration 9
- Iteration 10
- Iteration 20
- Iteration 30
- Iteration 40
- Iteration 50
- Iteration 60
- Iteration 70
- Iteration 80
- Iteration 90
- Iteration 100
- Iteration 200

Two horizontal sliders are located at the bottom of the Histogram panel. The top slider is positioned at approximately 0.5, and the bottom slider is positioned at approximately 0.0. Both sliders have a white arrowhead pointing to the right.

### ROC



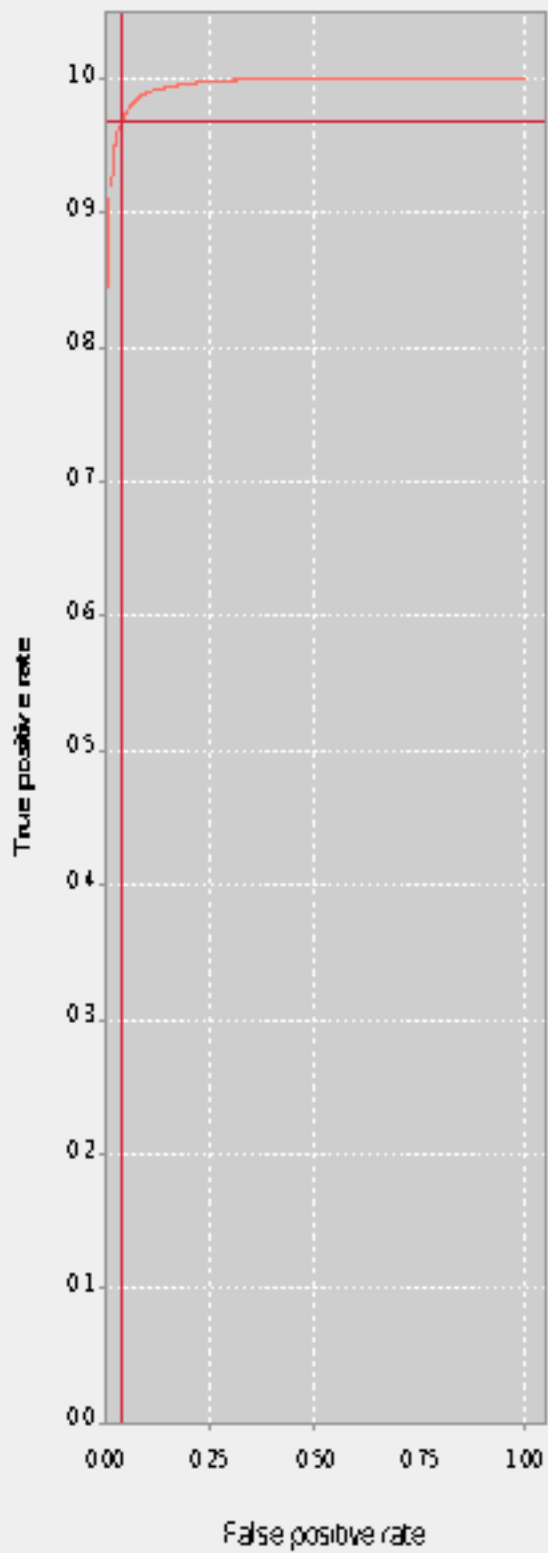
### Histogram



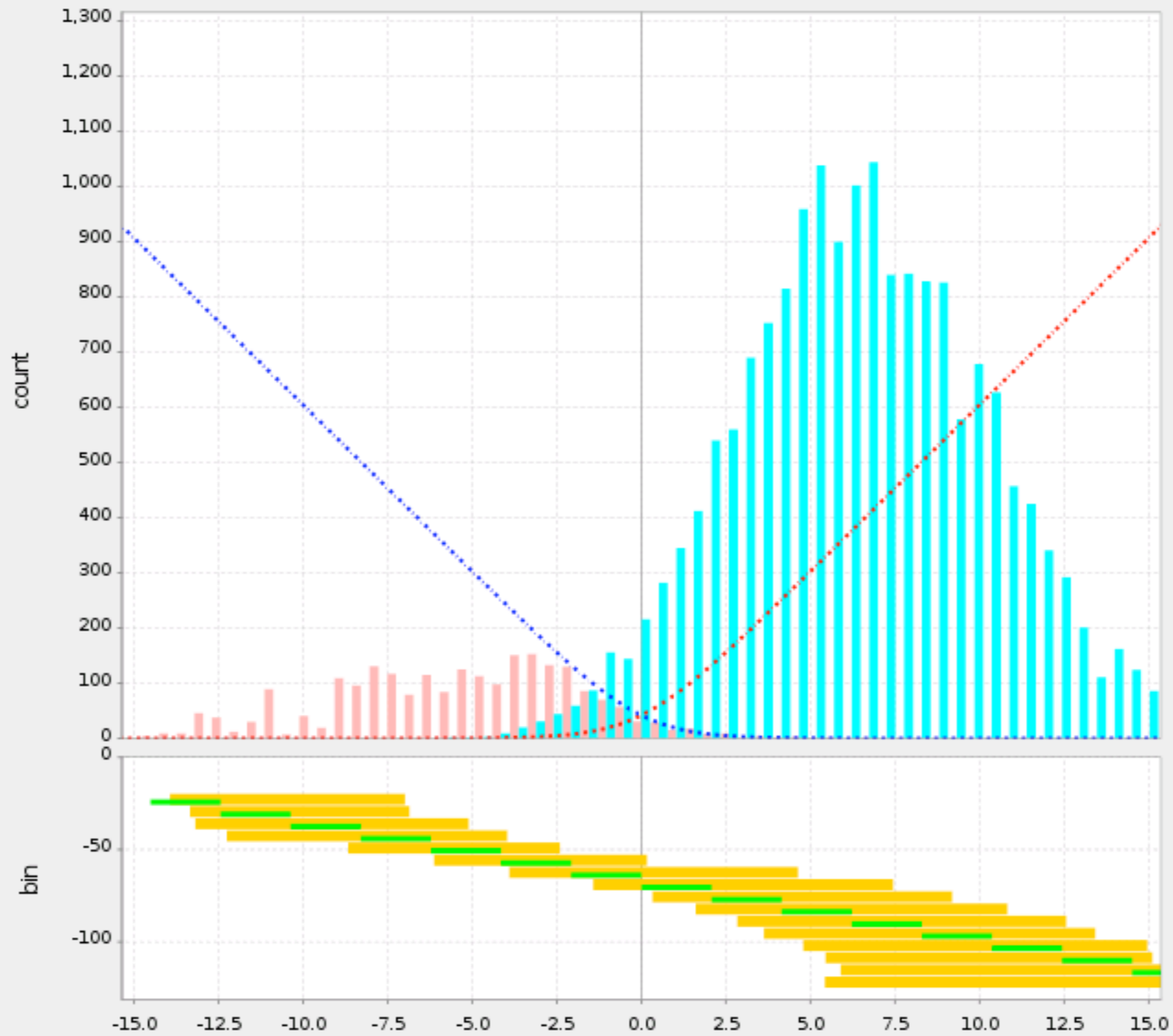
- Iteration 0
- Iteration 1
- Iteration 2
- Iteration 3
- Iteration 4
- Iteration 5
- Iteration 6
- Iteration 7
- Iteration 8
- Iteration 9**
- Iteration 10
- Iteration 20
- Iteration 30
- Iteration 40
- Iteration 50
- Iteration 60
- Iteration 70
- Iteration 80
- Iteration 90
- Iteration 100
- Iteration 200



### ROC



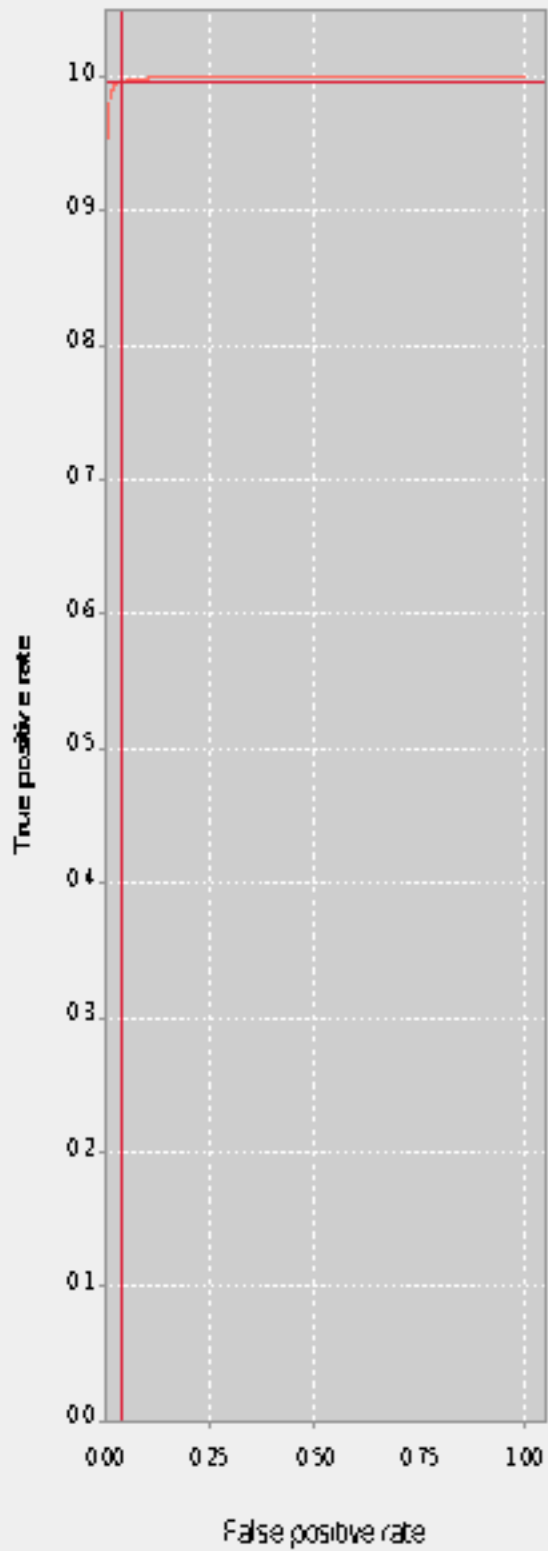
### Histogram



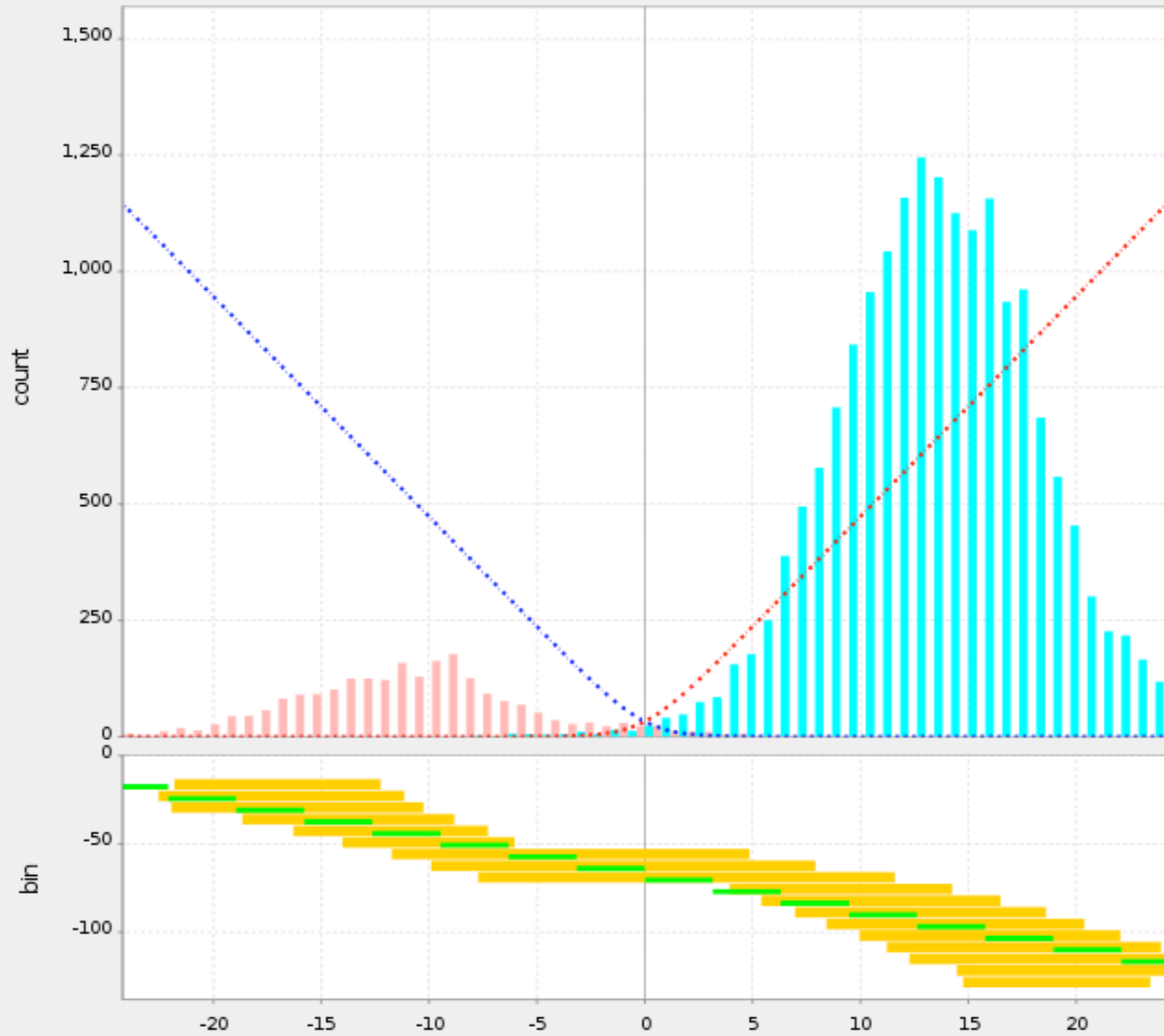
- Iteration 0
- Iteration 1
- Iteration 2
- Iteration 3
- Iteration 4
- Iteration 5
- Iteration 6
- Iteration 7
- Iteration 8
- Iteration 9
- Iteration 10
- Iteration 20
- Iteration 30
- Iteration 40
- Iteration 50
- Iteration 60
- Iteration 70
- Iteration 80
- Iteration 90
- Iteration 100**
- Iteration 200



### ROC



### Histogram



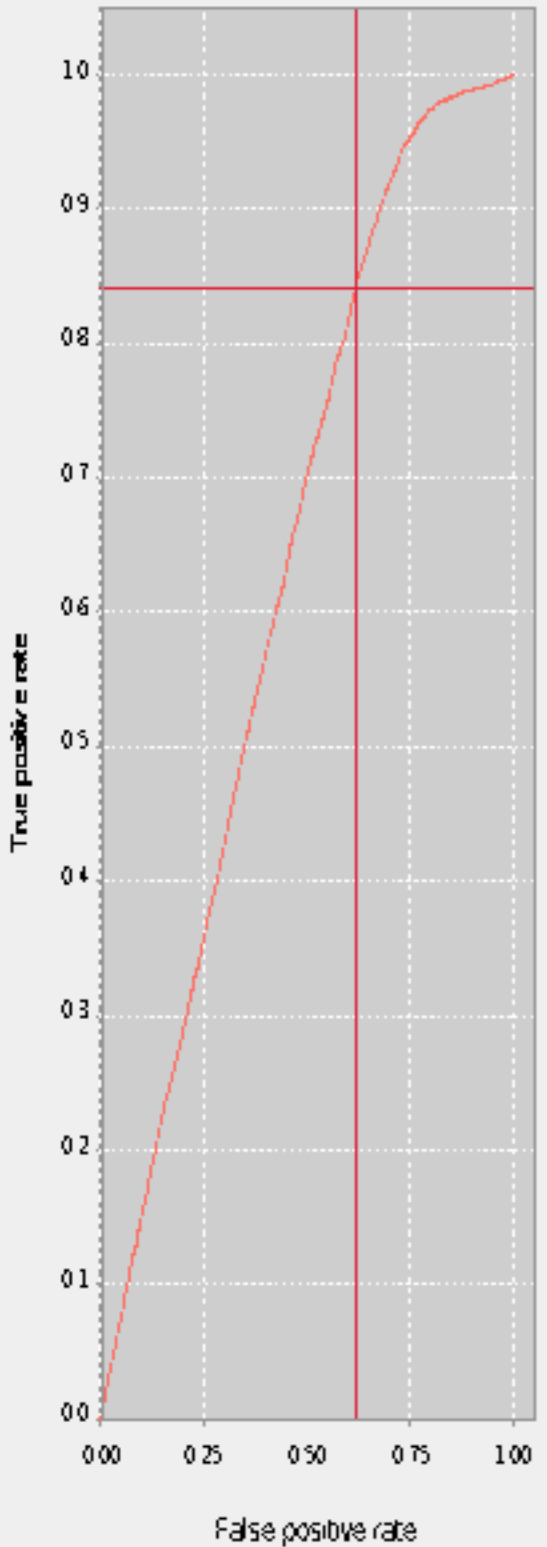
- Iteration 9
- Iteration 10
- Iteration 20
- Iteration 30
- Iteration 40
- Iteration 50
- Iteration 60
- Iteration 70
- Iteration 80
- Iteration 90
- Iteration 100
- Iteration 200
- Iteration 300
- Iteration 400
- Iteration 500
- Iteration 600
- Iteration 700
- Iteration 800
- Iteration 900
- Iteration 1000
- Iteration 2000



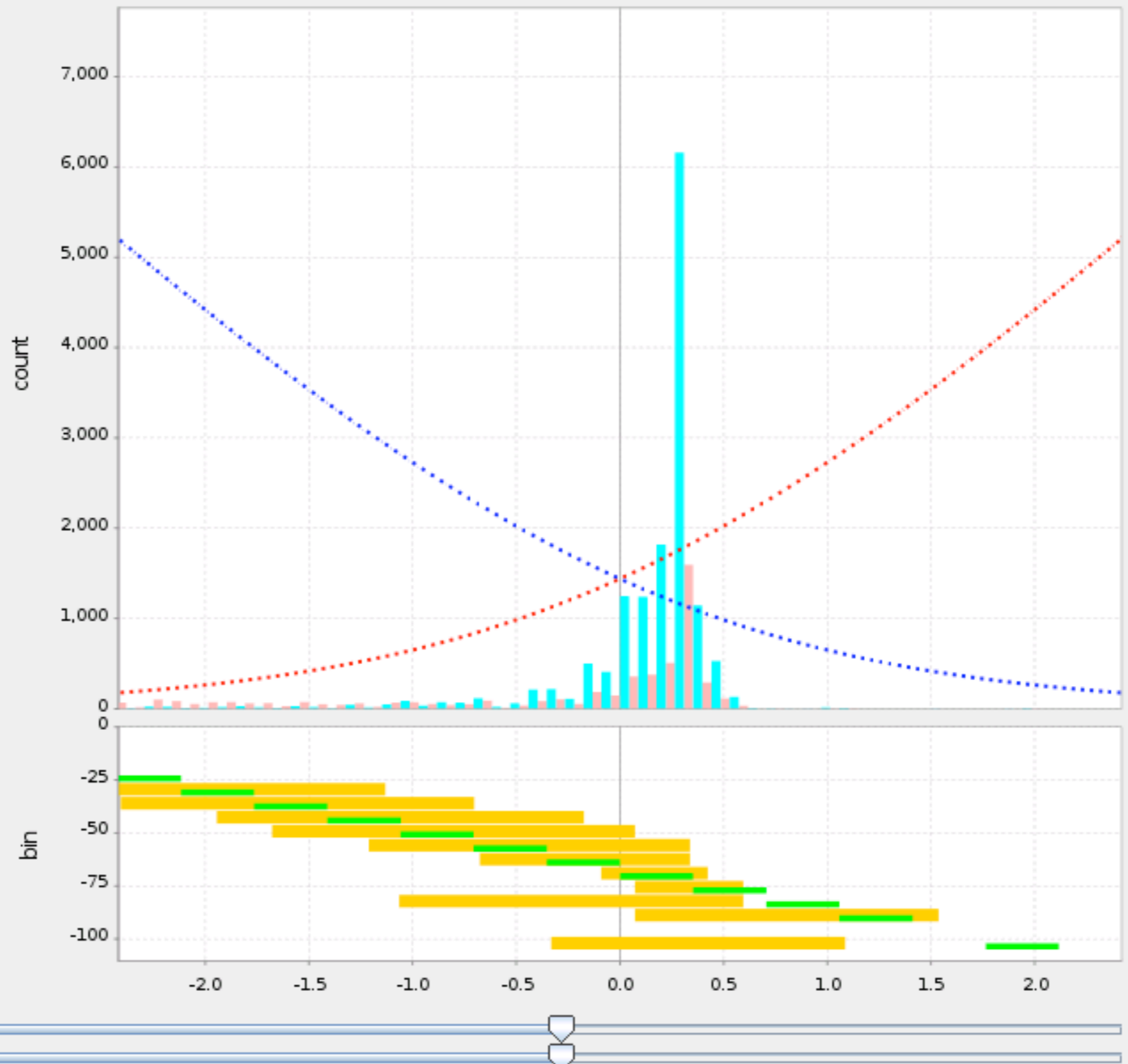


**Logitboost**  
**20% Noise**

### ROC

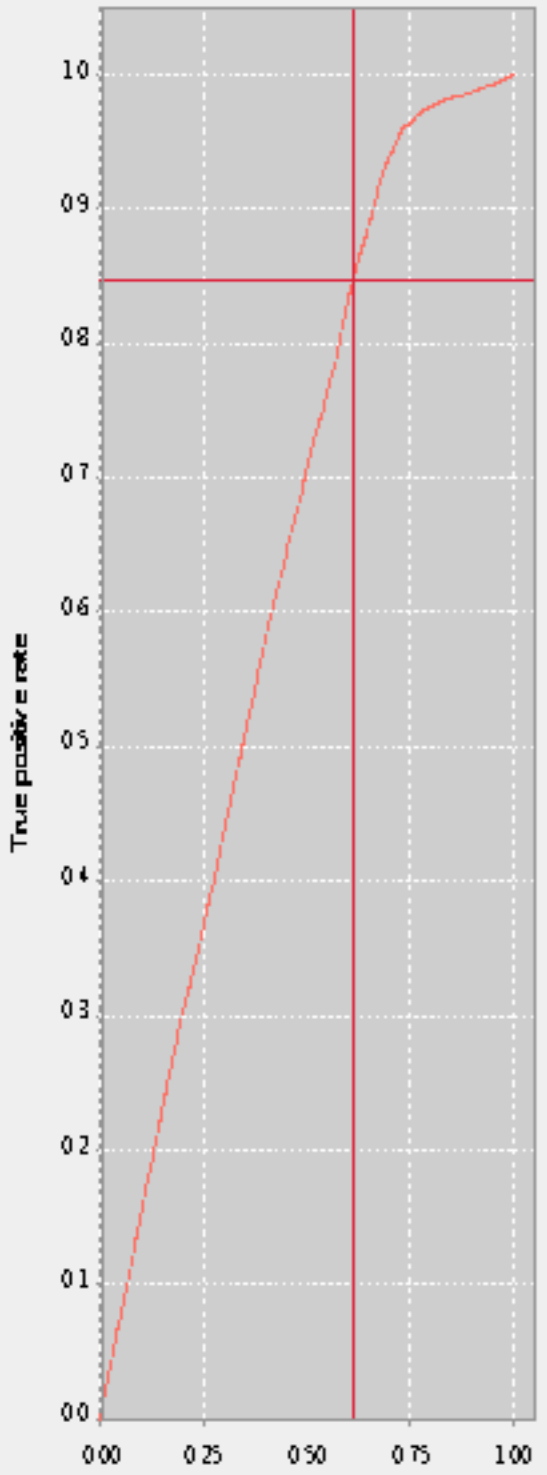


### Histogram

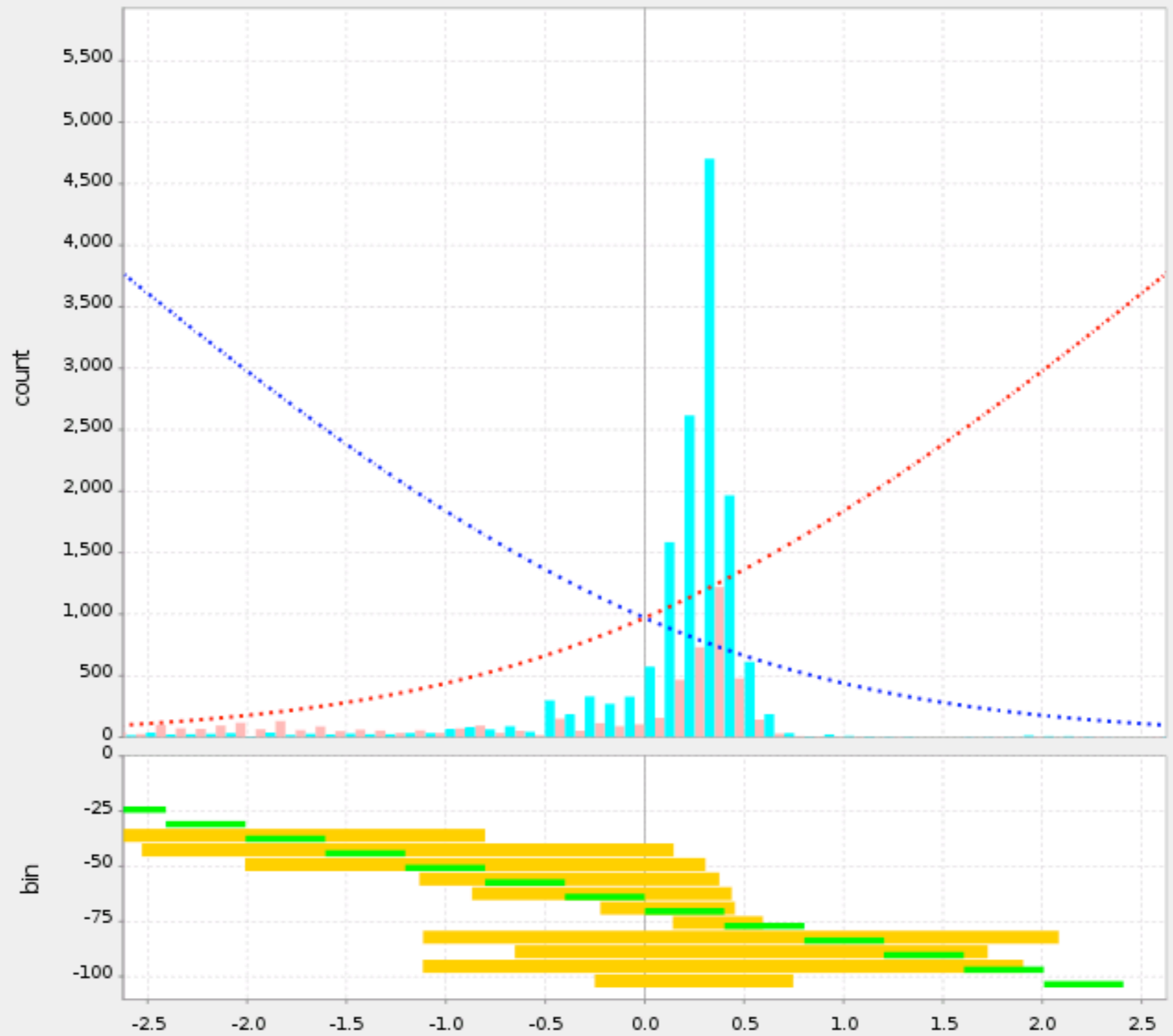


- Iteration 0
- Iteration 1
- Iteration 2
- Iteration 3
- Iteration 4
- Iteration 5
- Iteration 6
- Iteration 7
- Iteration 8
- Iteration 9
- Iteration 10
- Iteration 20**
- Iteration 30
- Iteration 40
- Iteration 50
- Iteration 60
- Iteration 70
- Iteration 80
- Iteration 90
- Iteration 100
- Iteration 200

### ROC



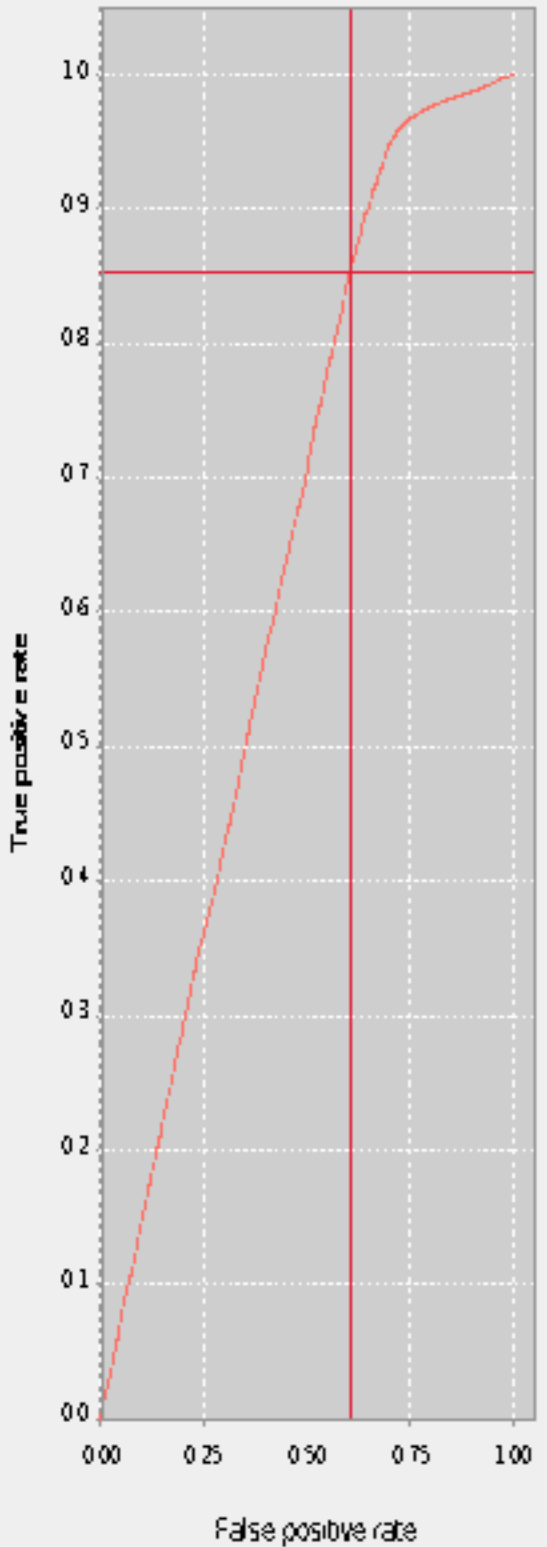
### Histogram



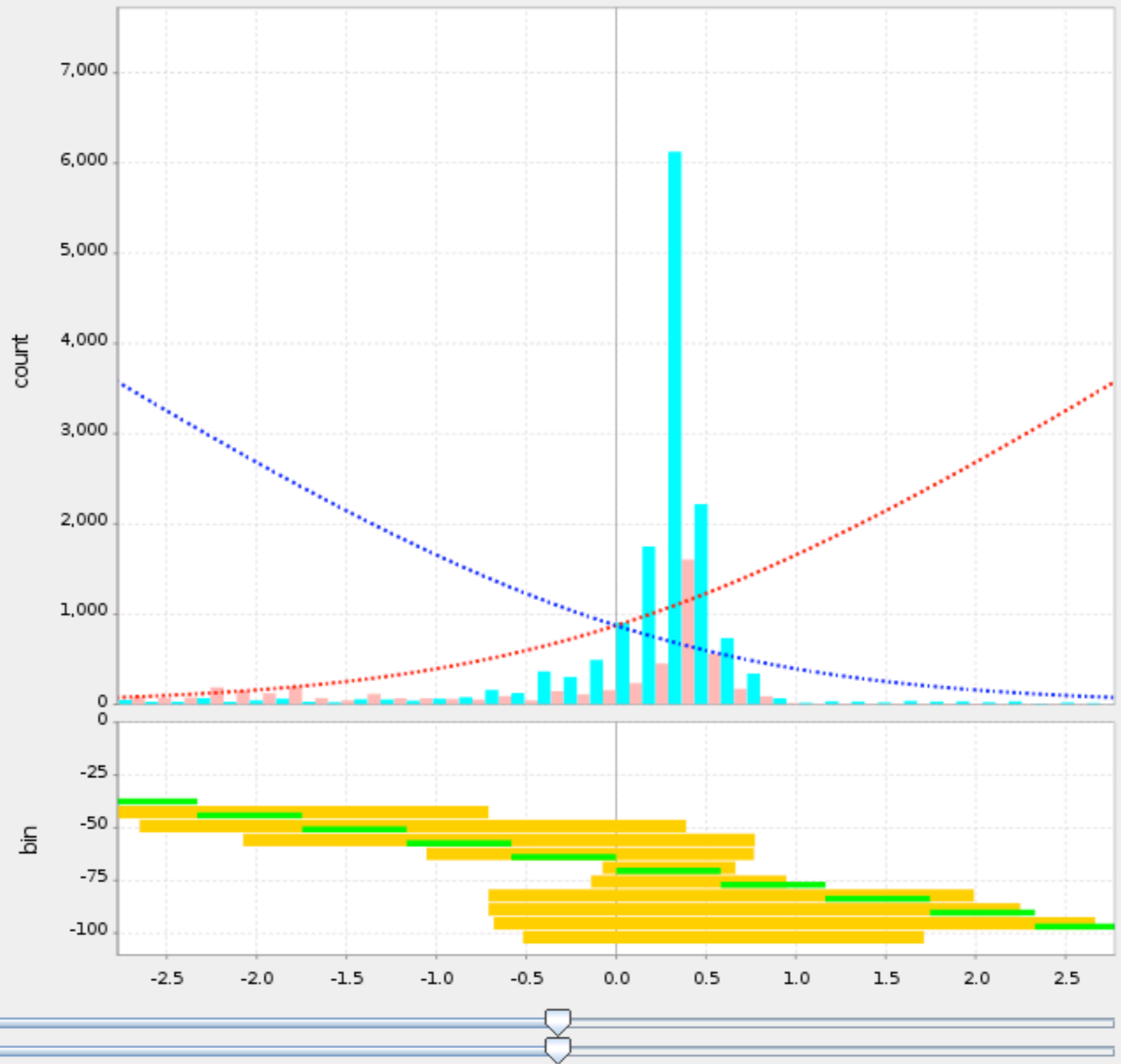
- Iteration 0
- Iteration 1
- Iteration 2
- Iteration 3
- Iteration 4
- Iteration 5
- Iteration 6
- Iteration 7
- Iteration 8
- Iteration 9
- Iteration 10
- Iteration 20
- Iteration 30
- Iteration 40**
- Iteration 50
- Iteration 60
- Iteration 70
- Iteration 80
- Iteration 90
- Iteration 100
- Iteration 200



### ROC

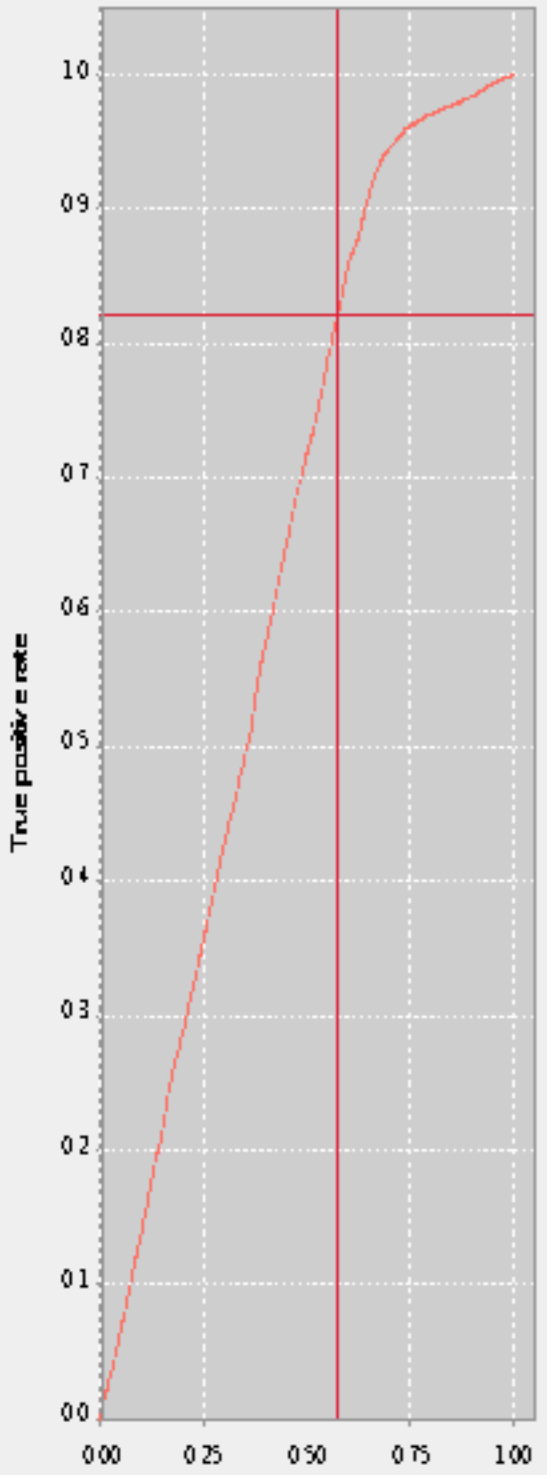


### Histogram

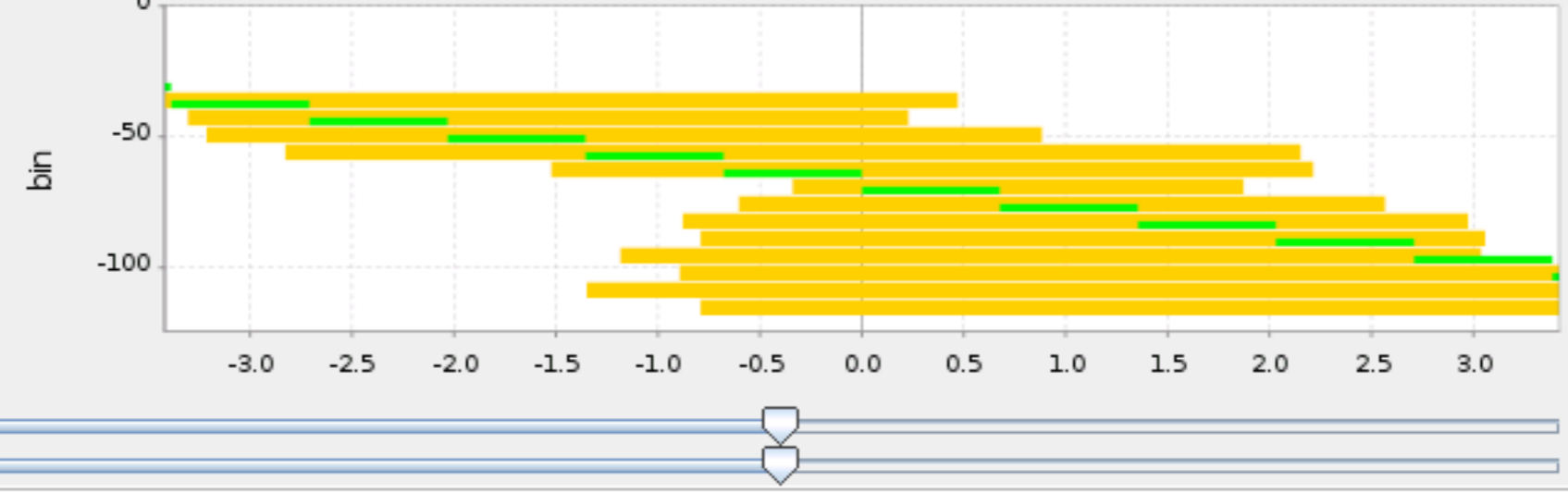
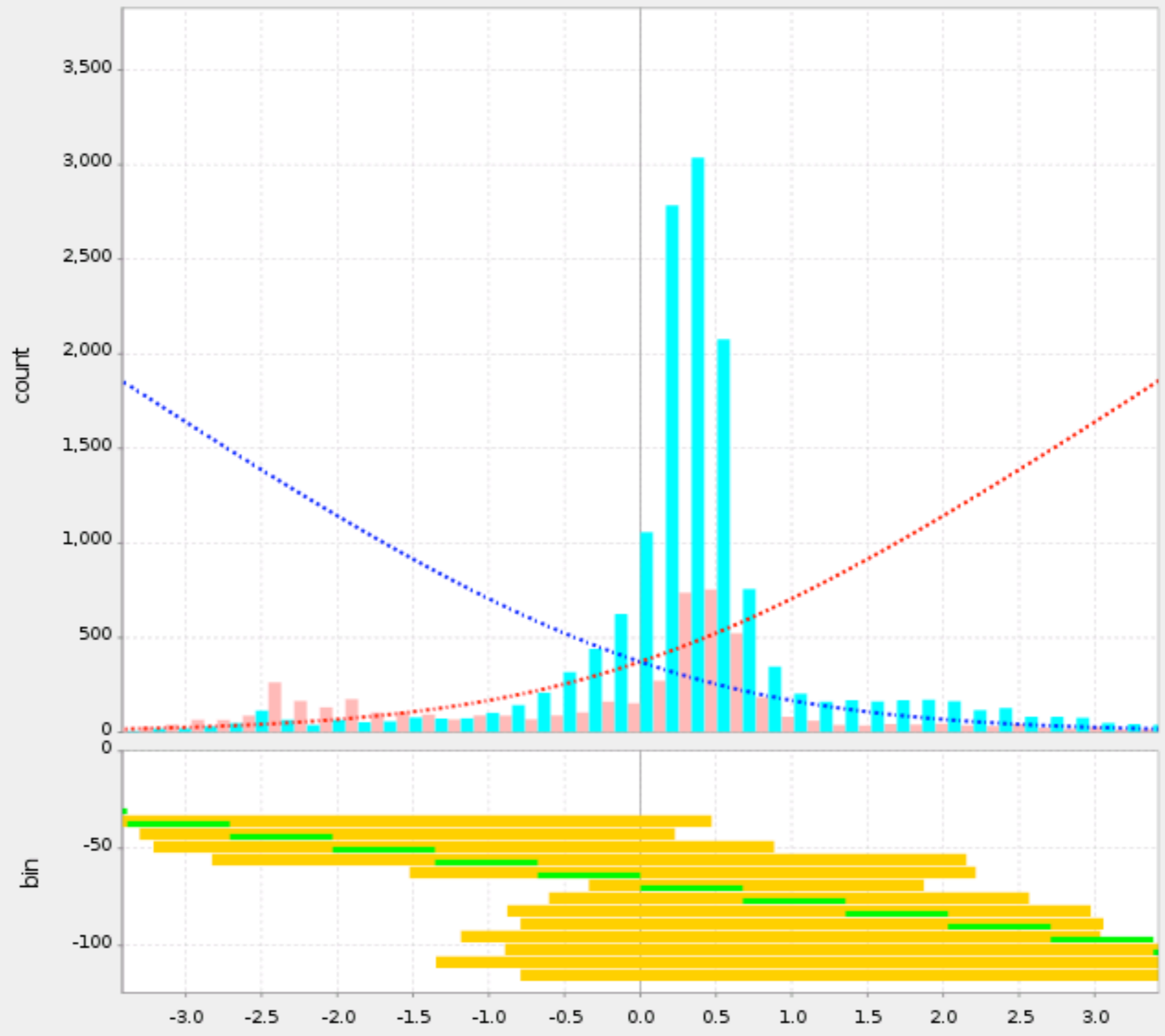


- Iteration 0
- Iteration 1
- Iteration 2
- Iteration 3
- Iteration 4
- Iteration 5
- Iteration 6
- Iteration 7
- Iteration 8
- Iteration 9
- Iteration 10
- Iteration 20
- Iteration 30
- Iteration 40
- Iteration 50
- Iteration 60
- Iteration 70
- Iteration 80
- Iteration 90
- Iteration 100**
- Iteration 200

### ROC

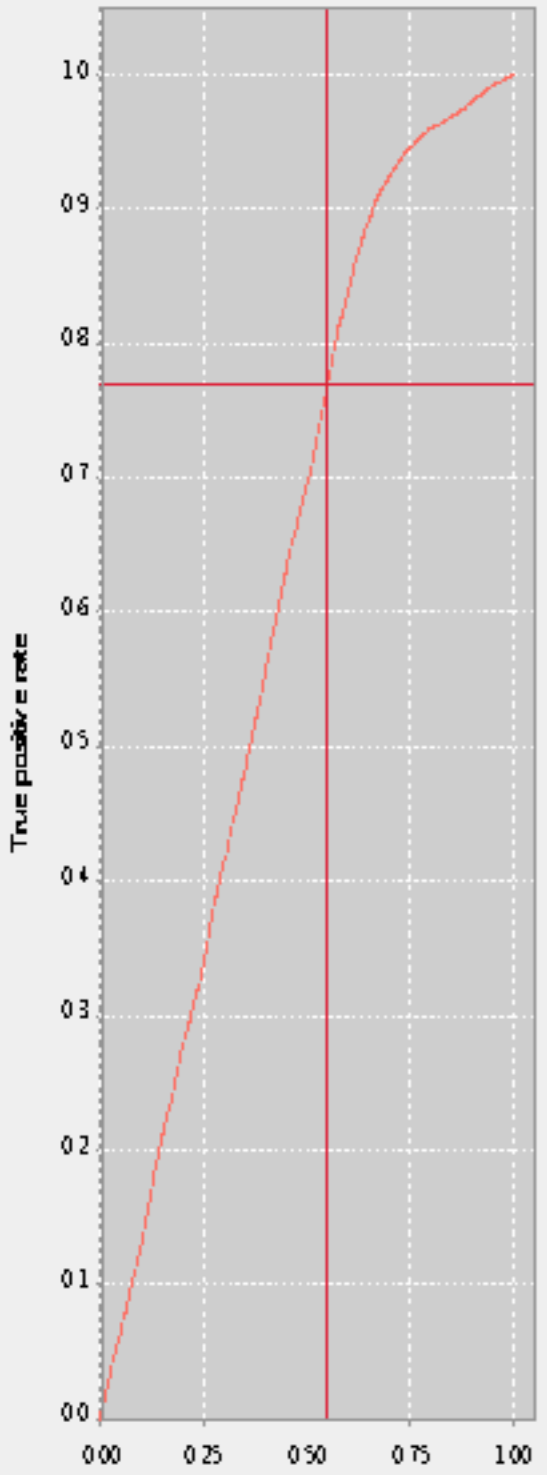


### Histogram

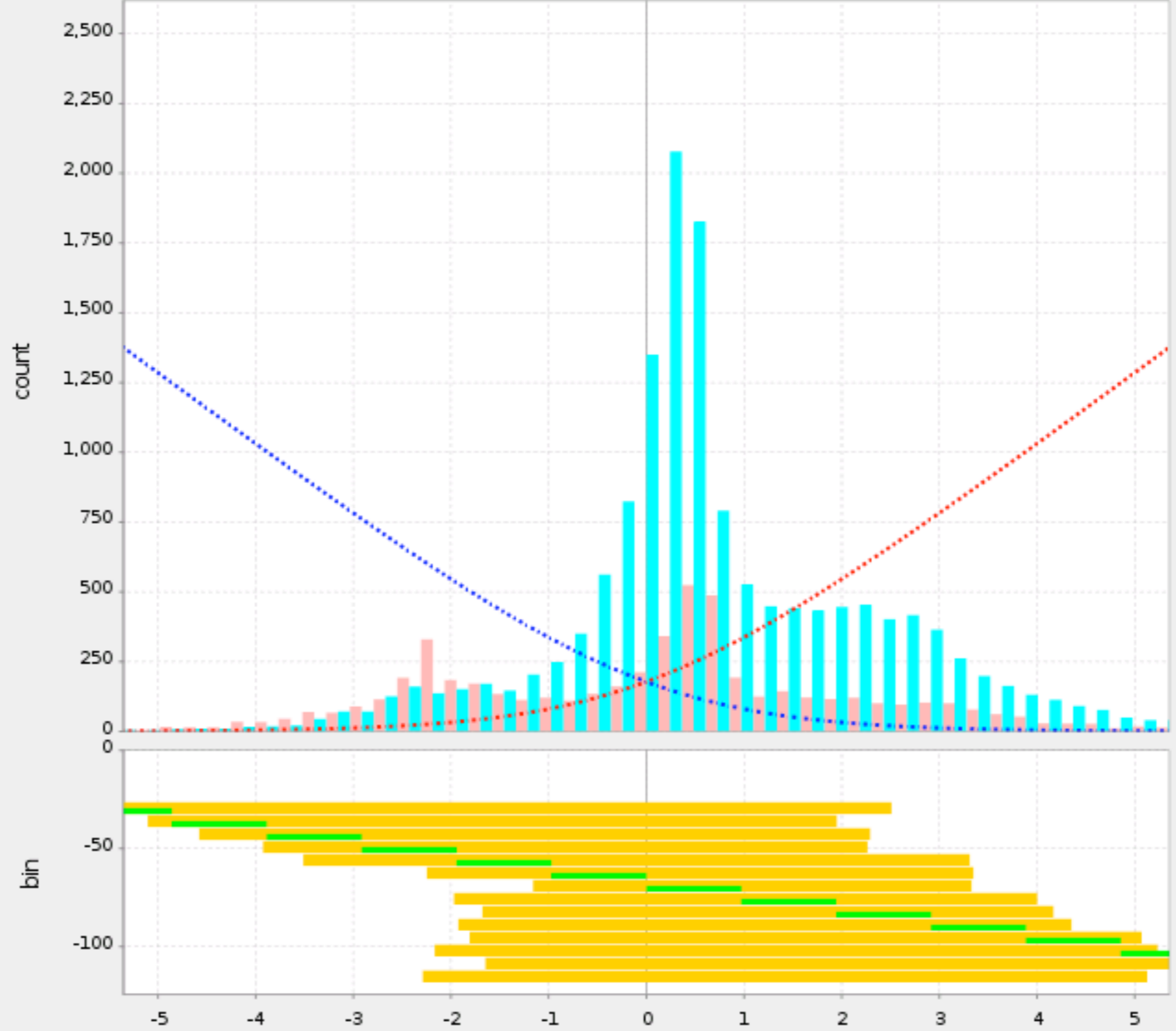


- Iteration 3
- Iteration 4
- Iteration 5
- Iteration 6
- Iteration 7
- Iteration 8
- Iteration 9
- Iteration 10
- Iteration 20
- Iteration 30
- Iteration 40
- Iteration 50
- Iteration 60
- Iteration 70
- Iteration 80
- Iteration 90
- Iteration 100
- Iteration 200
- Iteration 300
- Iteration 400
- Iteration 500**

### ROC



### Histogram



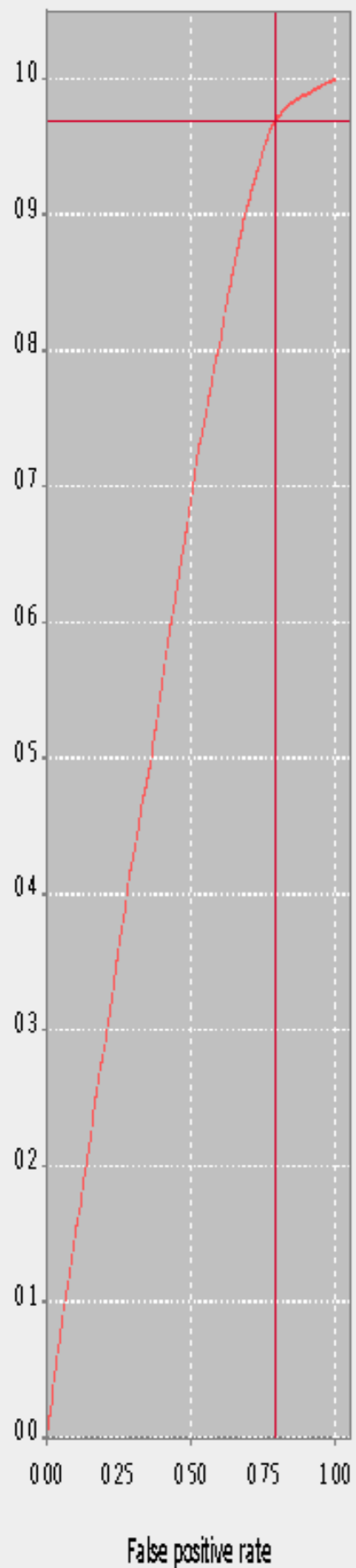
- Iteration 9
- Iteration 10
- Iteration 20
- Iteration 30
- Iteration 40
- Iteration 50
- Iteration 60
- Iteration 70
- Iteration 80
- Iteration 90
- Iteration 100
- Iteration 200
- Iteration 300
- Iteration 400
- Iteration 500
- Iteration 600
- Iteration 700
- Iteration 800
- Iteration 900
- Iteration 1000
- Iteration 2000



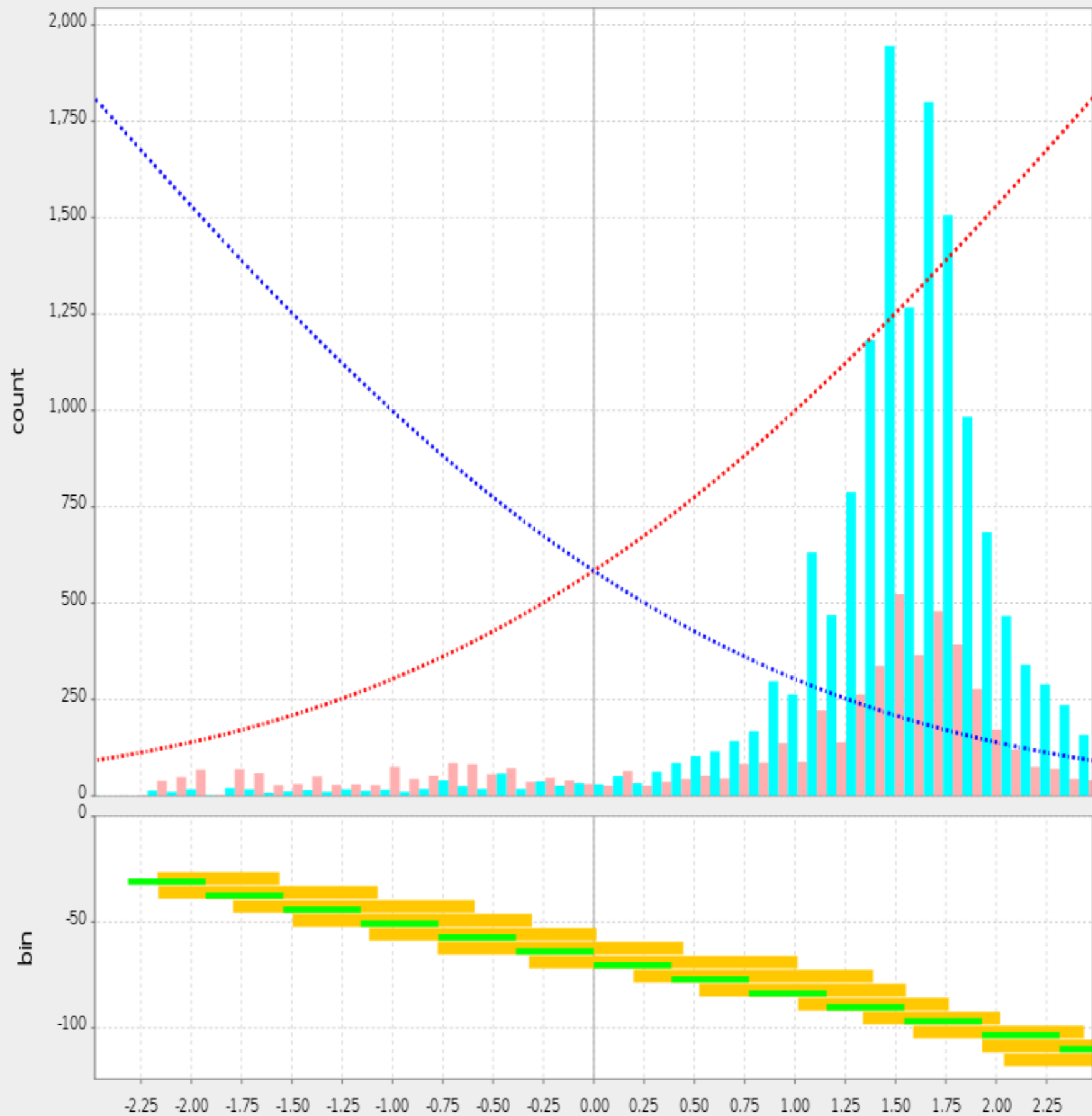
# Robustboost

## 20% Noise

# ROC



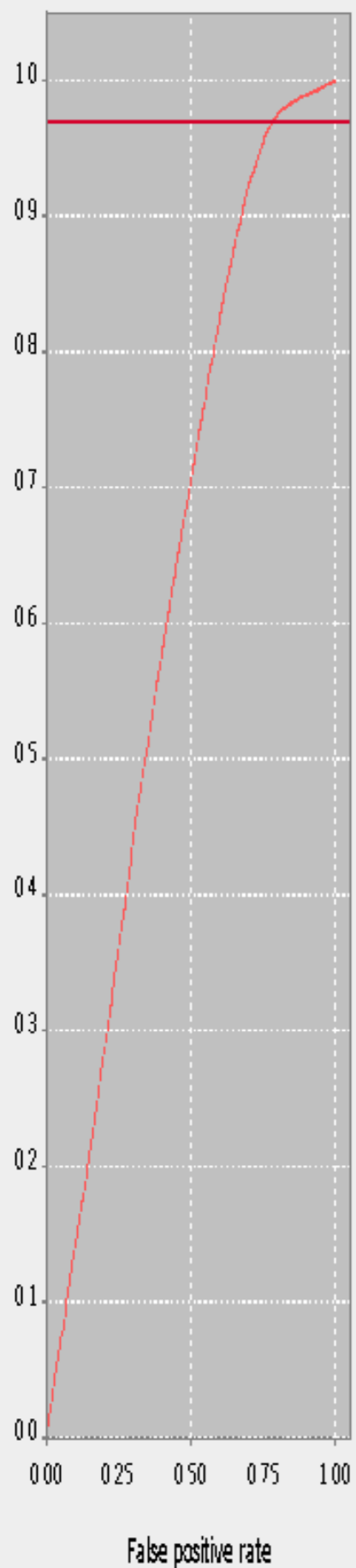
# Histogram



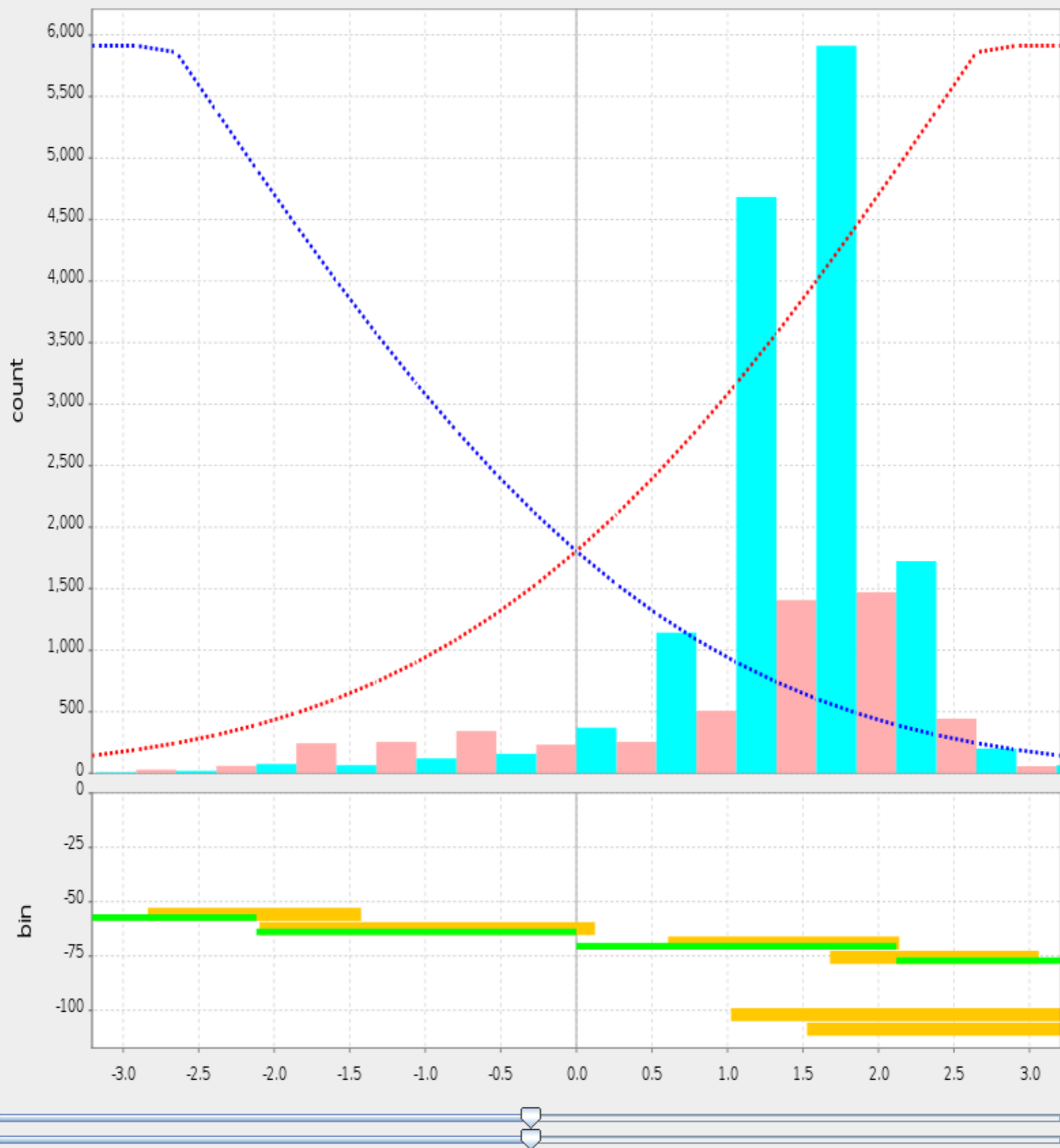
- Iteration 0 [T=0.003+/-0.000]
- Iteration 1 [T=0.003+/-0.000]
- Iteration 2 [T=0.004+/-0.000]
- Iteration 3 [T=0.004+/-0.000]
- Iteration 4 [T=0.004+/-0.000]
- Iteration 5 [T=0.004+/-0.000]
- Iteration 6 [T=0.004+/-0.000]
- Iteration 7 [T=0.004+/-0.000]
- Iteration 8 [T=0.004+/-0.000]
- Iteration 9 [T=0.004+/-0.000]
- Iteration 10 [T=0.004+/-0.000]
- Iteration 11 [T=0.004+/-0.000]
- Iteration 12 [T=0.004+/-0.000]
- Iteration 13 [T=0.004+/-0.000]
- Iteration 14 [T=0.004+/-0.000]
- Iteration 15 [T=0.004+/-0.000]
- Iteration 16 [T=0.004+/-0.000]
- Iteration 17 [T=0.004+/-0.000]
- Iteration 18 [T=0.004+/-0.000]
- Iteration 19 [T=0.004+/-0.000]
- Iteration 20 [T=0.004+/-0.000]
- Iteration 21 [T=0.004+/-0.000]
- Iteration 22 [T=0.004+/-0.000]
- Iteration 23 [T=0.004+/-0.000]
- Iteration 24 [T=0.004+/-0.000]
- Iteration 25 [T=0.004+/-0.000]
- Iteration 26 [T=0.004+/-0.000]
- Iteration 27 [T=0.004+/-0.000]
- Iteration 28 [T=0.004+/-0.000]



# ROC

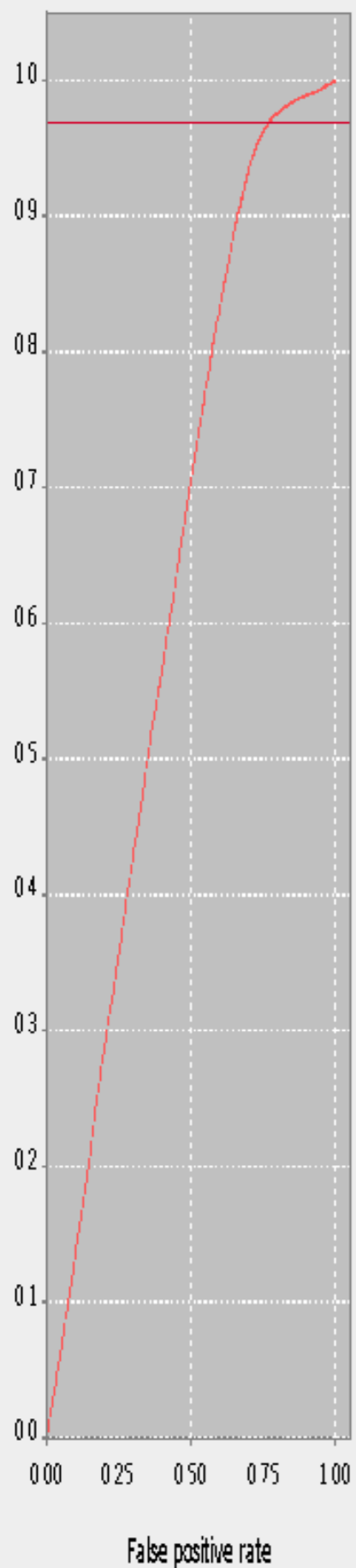


# Histogram

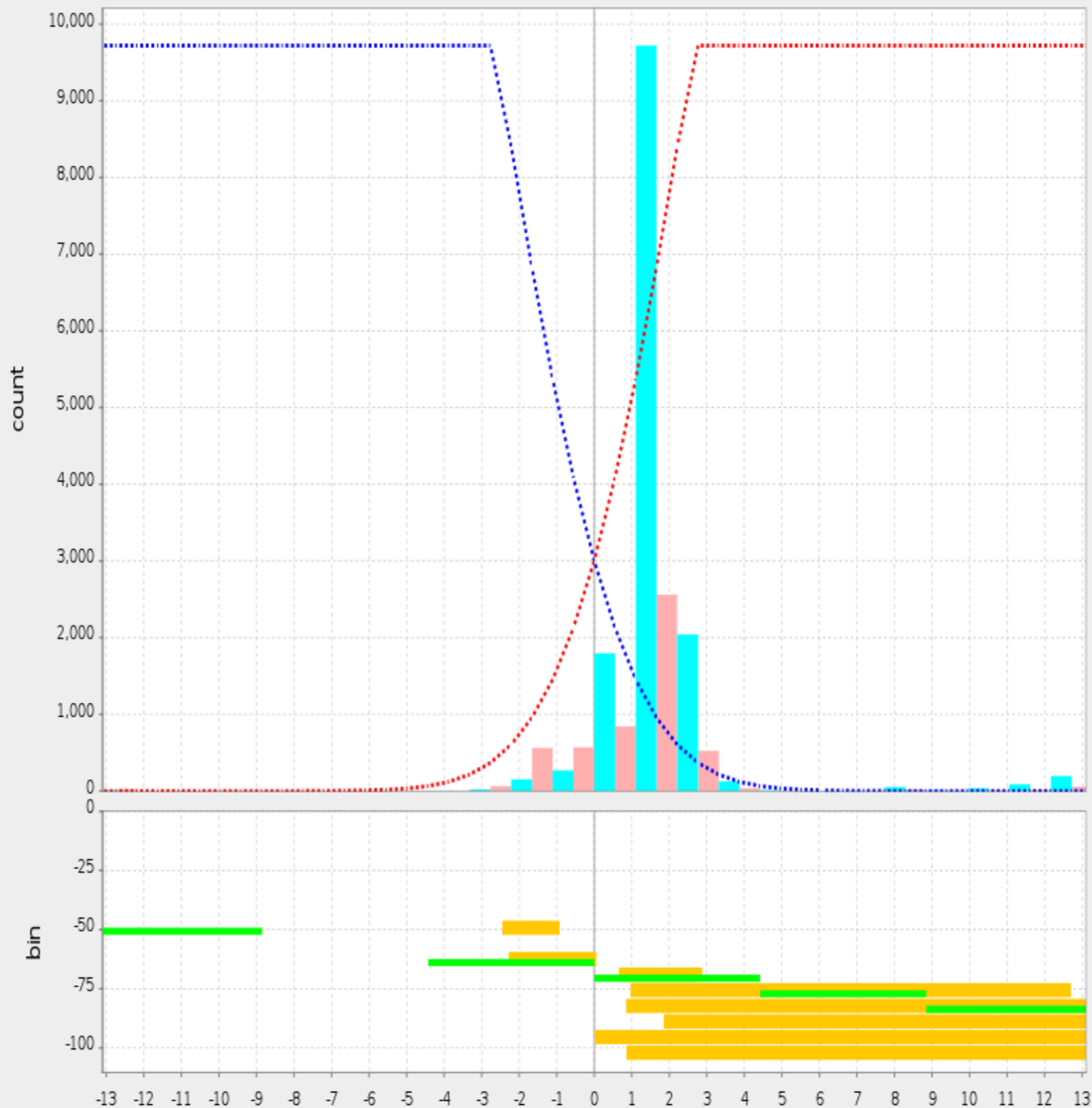


Iteration 21 [T=0.004+/-0.000]  
Iteration 22 [T=0.004+/-0.000]  
Iteration 23 [T=0.004+/-0.000]  
Iteration 24 [T=0.004+/-0.000]  
Iteration 25 [T=0.004+/-0.000]  
Iteration 26 [T=0.004+/-0.000]  
Iteration 27 [T=0.004+/-0.000]  
Iteration 28 [T=0.004+/-0.000]  
Iteration 29 [T=0.004+/-0.000]  
Iteration 30 [T=0.004+/-0.000]  
Iteration 31 [T=0.004+/-0.000]  
Iteration 32 [T=0.004+/-0.000]  
Iteration 33 [T=0.004+/-0.000]  
Iteration 34 [T=0.004+/-0.000]  
Iteration 35 [T=0.004+/-0.000]  
Iteration 36 [T=0.004+/-0.000]  
Iteration 37 [T=0.004+/-0.000]  
Iteration 38 [T=0.004+/-0.000]  
Iteration 39 [T=0.004+/-0.000]  
Iteration 40 [T=0.004+/-0.000]  
Iteration 41 [T=0.004+/-0.000]  
Iteration 42 [T=0.004+/-0.000]  
Iteration 43 [T=0.004+/-0.000]  
Iteration 44 [T=0.004+/-0.000]  
Iteration 45 [T=0.004+/-0.000]  
Iteration 46 [T=0.004+/-0.000]  
Iteration 47 [T=0.004+/-0.000]  
Iteration 48 [T=0.004+/-0.000]  
Iteration 49 [T=0.004+/-0.000]

# ROC

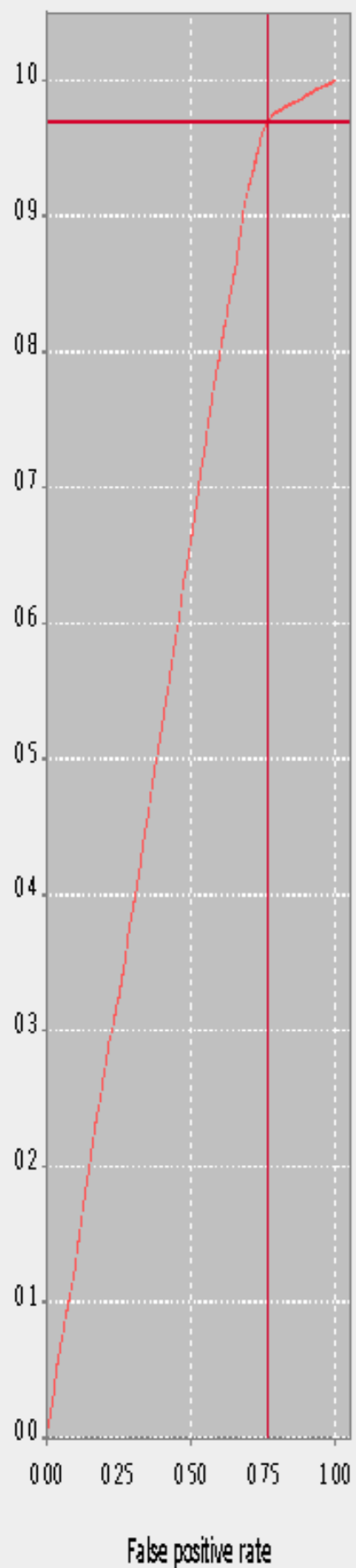


# Histogram

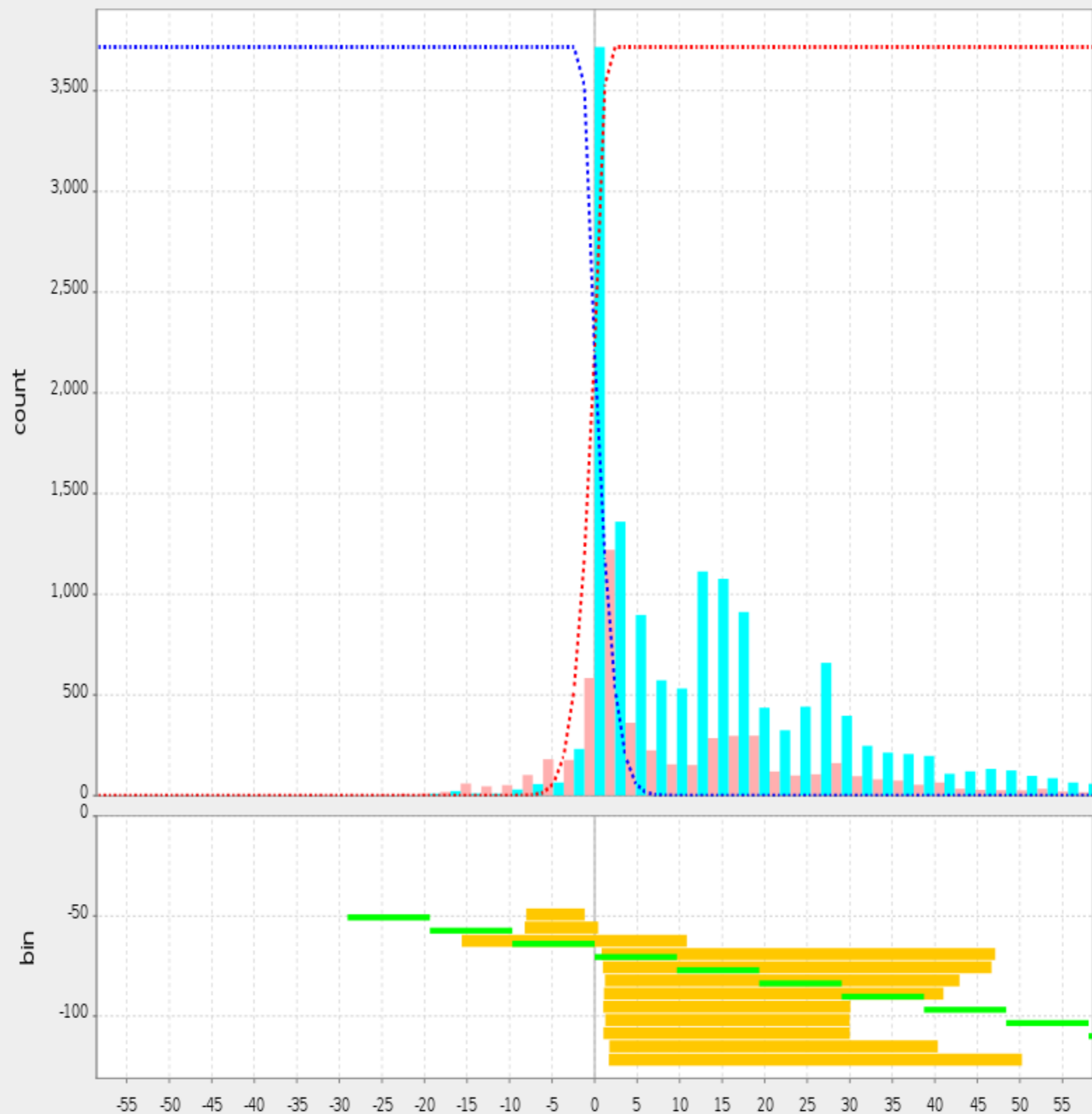


Iteration 72 [T=0.005+/-0.000]  
Iteration 73 [T=0.005+/-0.000]  
Iteration 74 [T=0.005+/-0.000]  
Iteration 75 [T=0.005+/-0.000]  
Iteration 76 [T=0.005+/-0.000]  
Iteration 77 [T=0.005+/-0.000]  
Iteration 78 [T=0.005+/-0.000]  
Iteration 79 [T=0.005+/-0.000]  
Iteration 80 [T=0.005+/-0.000]  
Iteration 81 [T=0.005+/-0.000]  
Iteration 82 [T=0.005+/-0.000]  
Iteration 83 [T=0.005+/-0.000]  
Iteration 84 [T=0.005+/-0.000]  
Iteration 85 [T=0.005+/-0.000]  
Iteration 86 [T=0.005+/-0.000]  
Iteration 87 [T=0.005+/-0.000]  
Iteration 88 [T=0.005+/-0.000]  
Iteration 89 [T=0.005+/-0.000]  
Iteration 90 [T=0.005+/-0.000]  
Iteration 91 [T=0.005+/-0.000]  
Iteration 92 [T=0.005+/-0.000]  
Iteration 93 [T=0.005+/-0.000]  
Iteration 94 [T=0.005+/-0.000]  
Iteration 95 [T=0.005+/-0.000]  
Iteration 96 [T=0.005+/-0.000]  
Iteration 97 [T=0.005+/-0.000]  
Iteration 98 [T=0.005+/-0.000]  
Iteration 99 [T=0.005+/-0.000]  
Iteration 100 [T=0.005+/-0.000]

# ROC

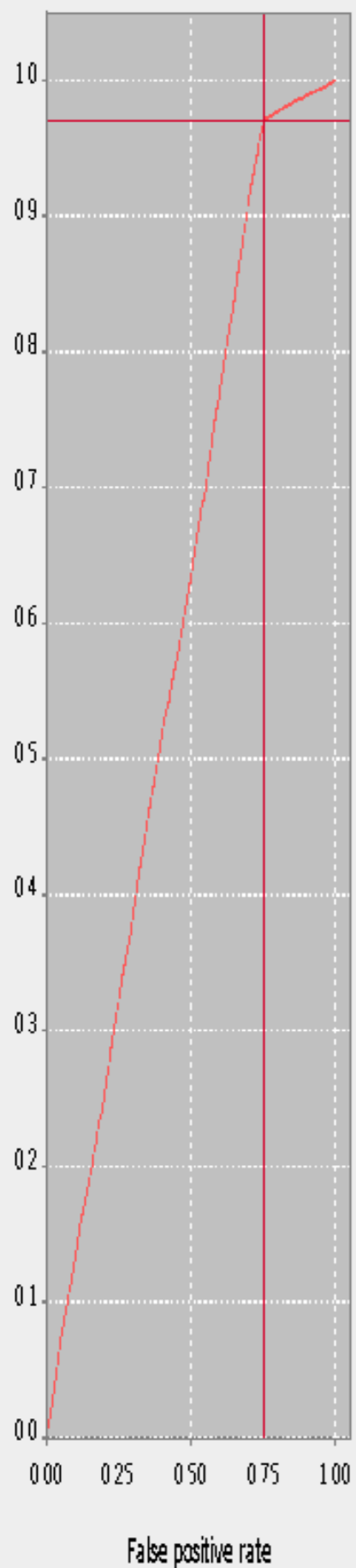


# Histogram

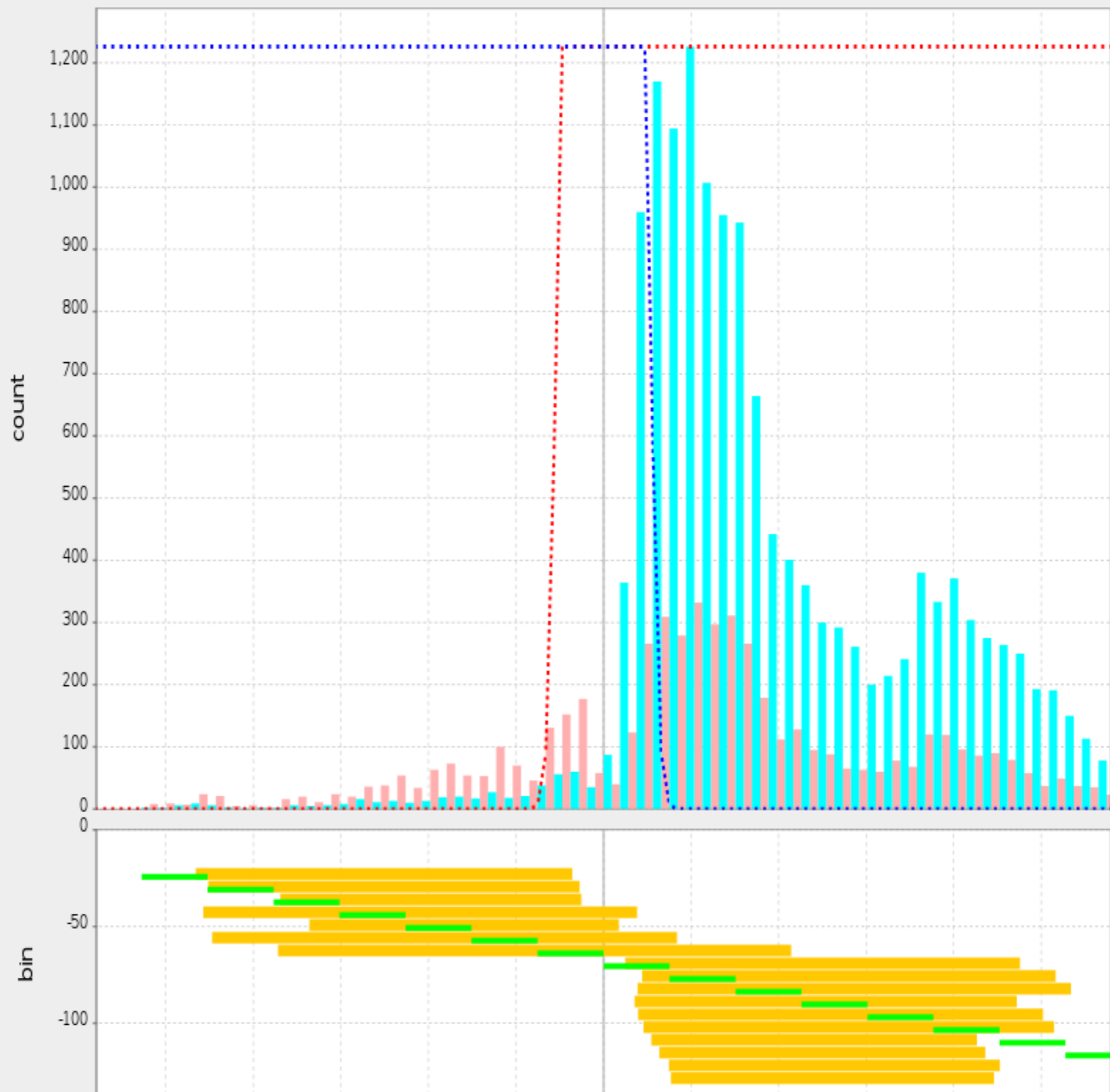


Iteration 172 [T=0.006+/-0.002]  
Iteration 173 [T=0.006+/-0.002]  
Iteration 174 [T=0.006+/-0.003]  
Iteration 175 [T=0.007+/-0.003]  
Iteration 176 [T=0.007+/-0.003]  
Iteration 177 [T=0.007+/-0.003]  
Iteration 178 [T=0.007+/-0.004]  
Iteration 179 [T=0.007+/-0.004]  
Iteration 180 [T=0.007+/-0.004]  
Iteration 181 [T=0.008+/-0.004]  
Iteration 182 [T=0.008+/-0.004]  
Iteration 183 [T=0.008+/-0.004]  
Iteration 184 [T=0.008+/-0.005]  
Iteration 185 [T=0.008+/-0.005]  
Iteration 186 [T=0.009+/-0.005]  
Iteration 187 [T=0.009+/-0.005]  
Iteration 188 [T=0.009+/-0.006]  
Iteration 189 [T=0.010+/-0.007]  
Iteration 190 [T=0.011+/-0.008]  
Iteration 191 [T=0.011+/-0.009]  
Iteration 192 [T=0.012+/-0.010]  
Iteration 193 [T=0.012+/-0.011]  
Iteration 194 [T=0.012+/-0.012]  
Iteration 195 [T=0.013+/-0.012]  
Iteration 196 [T=0.014+/-0.014]  
Iteration 197 [T=0.015+/-0.015]  
Iteration 198 [T=0.016+/-0.016]  
Iteration 199 [T=0.016+/-0.017]  
Iteration 200 [T=0.017+/-0.018]

# ROC



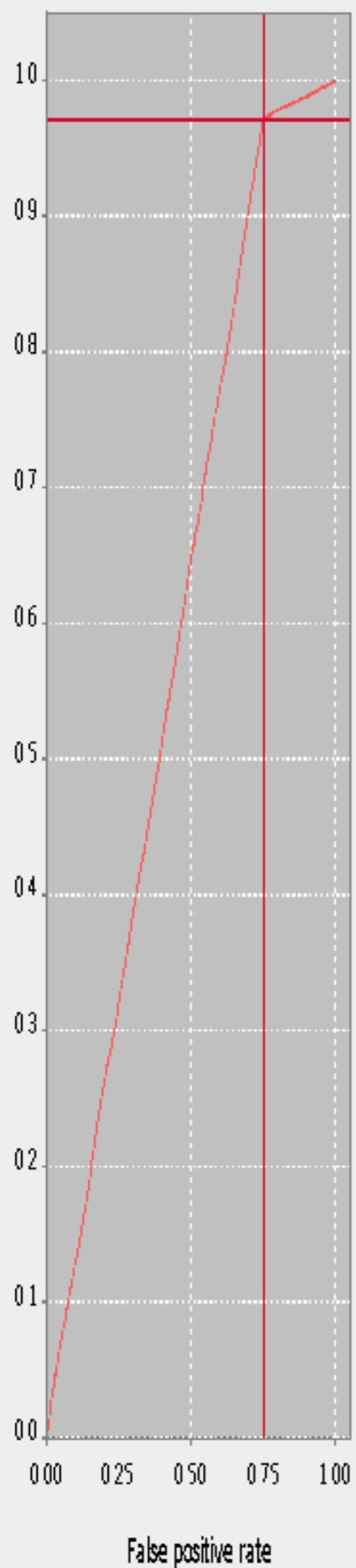
# Histogram



- Iteration 222 [T=0.060+/-0.082]
- Iteration 223 [T=0.062+/-0.083]
- Iteration 224 [T=0.066+/-0.088]
- Iteration 225 [T=0.067+/-0.090]
- Iteration 226 [T=0.070+/-0.092]
- Iteration 227 [T=0.073+/-0.096]
- Iteration 228 [T=0.078+/-0.098]
- Iteration 229 [T=0.080+/-0.099]
- Iteration 230 [T=0.082+/-0.100]
- Iteration 231 [T=0.086+/-0.102]
- Iteration 232 [T=0.089+/-0.103]
- Iteration 233 [T=0.092+/-0.105]
- Iteration 234 [T=0.096+/-0.106]
- Iteration 235 [T=0.098+/-0.107]
- Iteration 236 [T=0.100+/-0.108]
- Iteration 237 [T=0.103+/-0.109]
- Iteration 238 [T=0.106+/-0.112]
- Iteration 239 [T=0.109+/-0.112]
- Iteration 240 [T=0.114+/-0.113]
- Iteration 241 [T=0.117+/-0.115]
- Iteration 242 [T=0.124+/-0.117]
- Iteration 243 [T=0.128+/-0.119]
- Iteration 244 [T=0.132+/-0.123]
- Iteration 245 [T=0.139+/-0.126]
- Iteration 246 [T=0.143+/-0.128]
- Iteration 247 [T=0.147+/-0.130]
- Iteration 248 [T=0.152+/-0.131]
- Iteration 249 [T=0.157+/-0.134]
- Iteration 250 [T=0.160+/-0.135]



# ROC

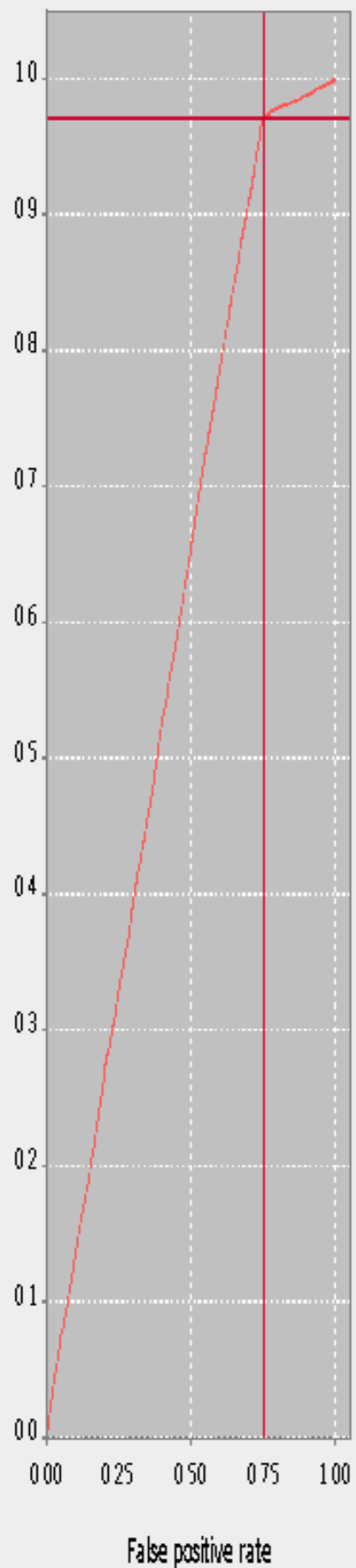


# Histogram

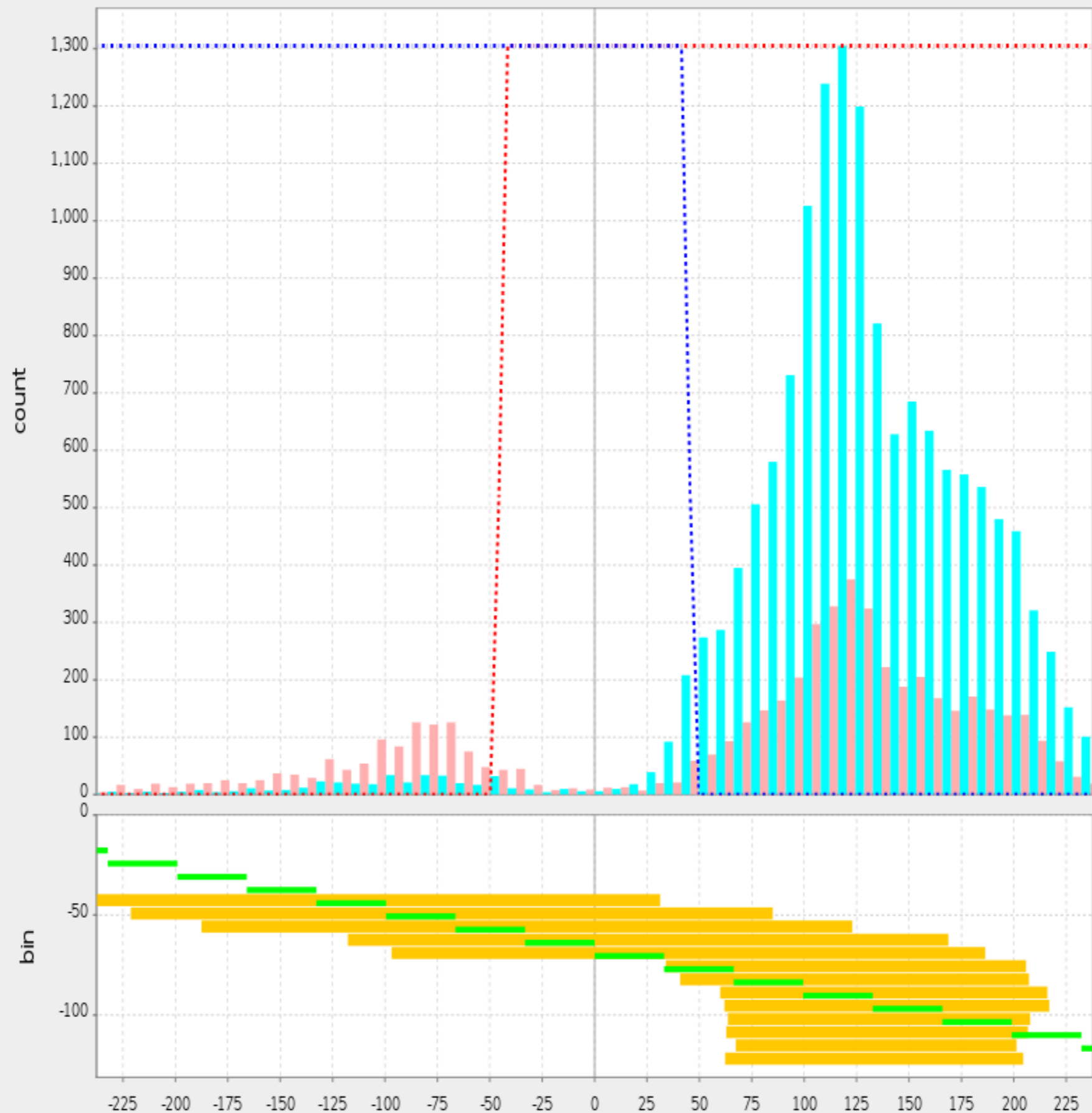


Iteration 272 [T=0.272+/-0.159]  
Iteration 273 [T=0.275+/-0.157]  
Iteration 274 [T=0.282+/-0.161]  
Iteration 275 [T=0.286+/-0.161]  
Iteration 276 [T=0.291+/-0.162]  
Iteration 277 [T=0.294+/-0.163]  
Iteration 278 [T=0.300+/-0.163]  
Iteration 279 [T=0.305+/-0.164]  
Iteration 280 [T=0.311+/-0.165]  
Iteration 281 [T=0.318+/-0.165]  
Iteration 282 [T=0.324+/-0.165]  
Iteration 283 [T=0.328+/-0.166]  
Iteration 284 [T=0.333+/-0.166]  
Iteration 285 [T=0.340+/-0.164]  
Iteration 286 [T=0.344+/-0.165]  
Iteration 287 [T=0.347+/-0.166]  
Iteration 288 [T=0.353+/-0.163]  
Iteration 289 [T=0.359+/-0.165]  
Iteration 290 [T=0.363+/-0.164]  
Iteration 291 [T=0.367+/-0.164]  
Iteration 292 [T=0.371+/-0.165]  
Iteration 293 [T=0.375+/-0.165]  
Iteration 294 [T=0.379+/-0.164]  
Iteration 295 [T=0.382+/-0.165]  
Iteration 296 [T=0.385+/-0.165]  
Iteration 297 [T=0.390+/-0.165]  
Iteration 298 [T=0.396+/-0.165]  
Iteration 299 [T=0.400+/-0.165]  
Iteration 300 [T=0.406+/-0.164]

# ROC

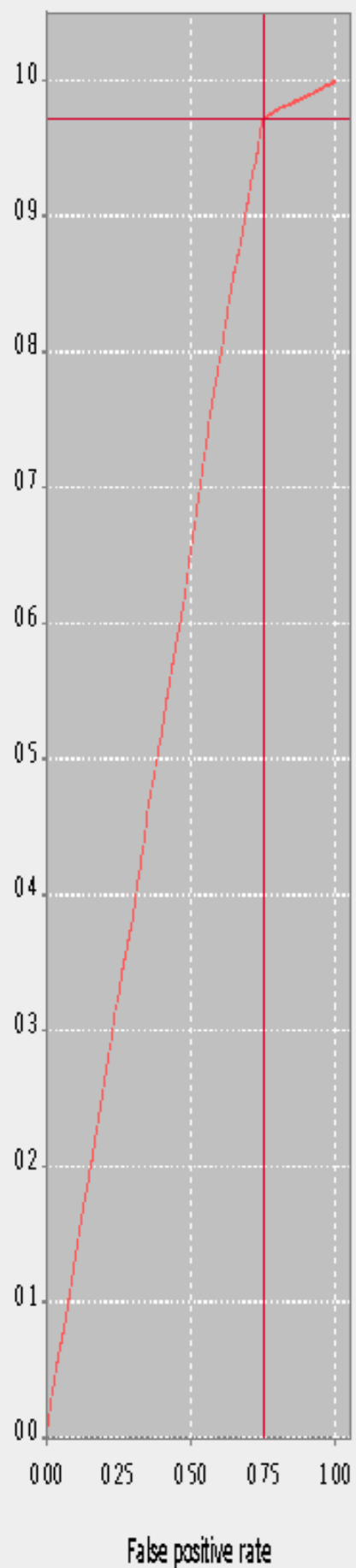


# Histogram

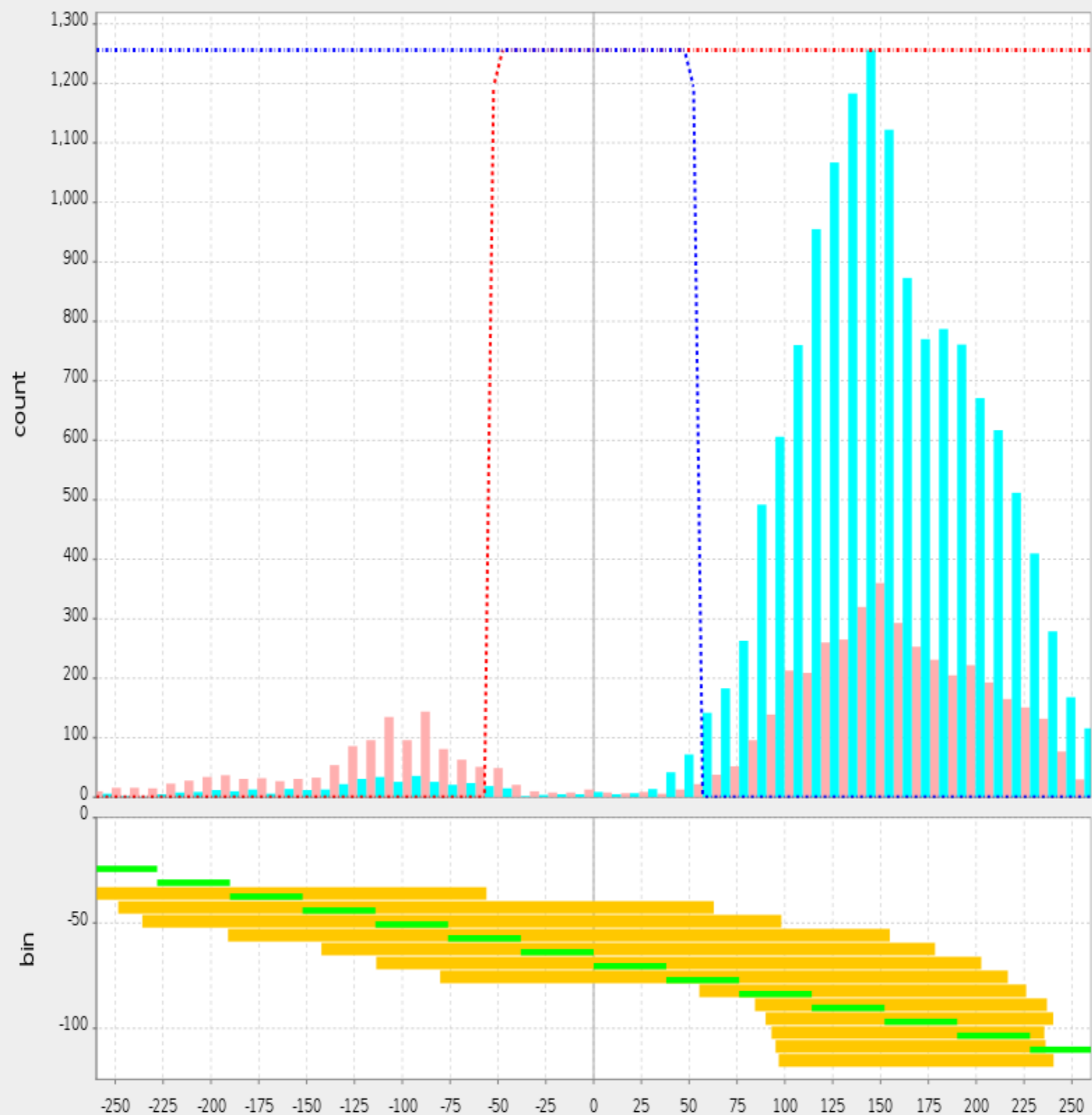


Iteration 322 [T=0.499+/-0.166]  
Iteration 323 [T=0.502+/-0.166]  
Iteration 324 [T=0.505+/-0.166]  
Iteration 325 [T=0.508+/-0.166]  
Iteration 326 [T=0.513+/-0.168]  
Iteration 327 [T=0.518+/-0.169]  
Iteration 328 [T=0.520+/-0.169]  
Iteration 329 [T=0.525+/-0.169]  
Iteration 330 [T=0.527+/-0.169]  
Iteration 331 [T=0.531+/-0.169]  
Iteration 332 [T=0.535+/-0.172]  
Iteration 333 [T=0.538+/-0.171]  
Iteration 334 [T=0.540+/-0.172]  
Iteration 335 [T=0.542+/-0.173]  
Iteration 336 [T=0.545+/-0.173]  
Iteration 337 [T=0.550+/-0.173]  
Iteration 338 [T=0.553+/-0.173]  
Iteration 339 [T=0.557+/-0.174]  
Iteration 340 [T=0.561+/-0.175]  
Iteration 341 [T=0.563+/-0.175]  
Iteration 342 [T=0.567+/-0.177]  
Iteration 343 [T=0.571+/-0.178]  
Iteration 344 [T=0.575+/-0.179]  
Iteration 345 [T=0.579+/-0.180]  
Iteration 346 [T=0.582+/-0.181]  
Iteration 347 [T=0.586+/-0.181]  
Iteration 348 [T=0.589+/-0.181]  
Iteration 349 [T=0.592+/-0.181]  
Iteration 350 [T=0.596+/-0.182]

# ROC



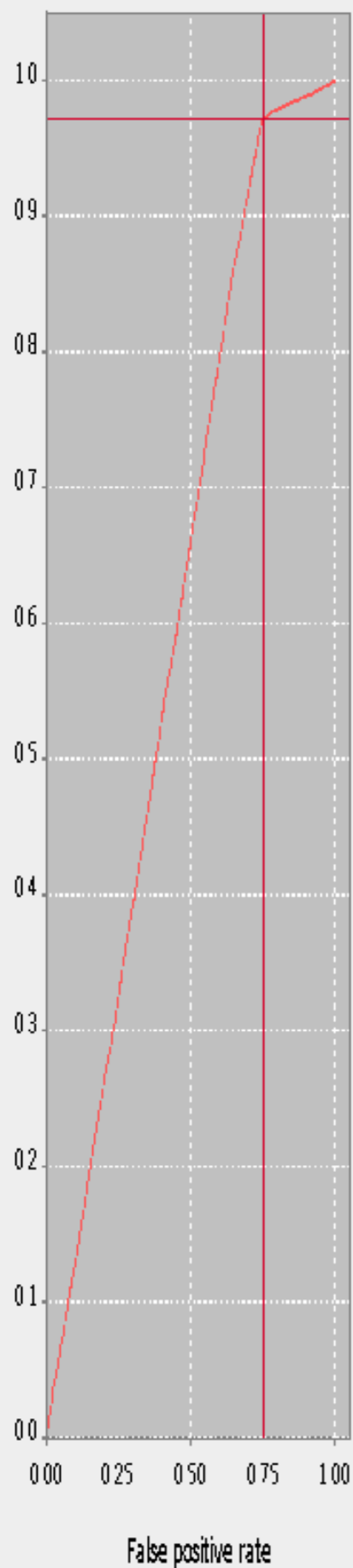
# Histogram



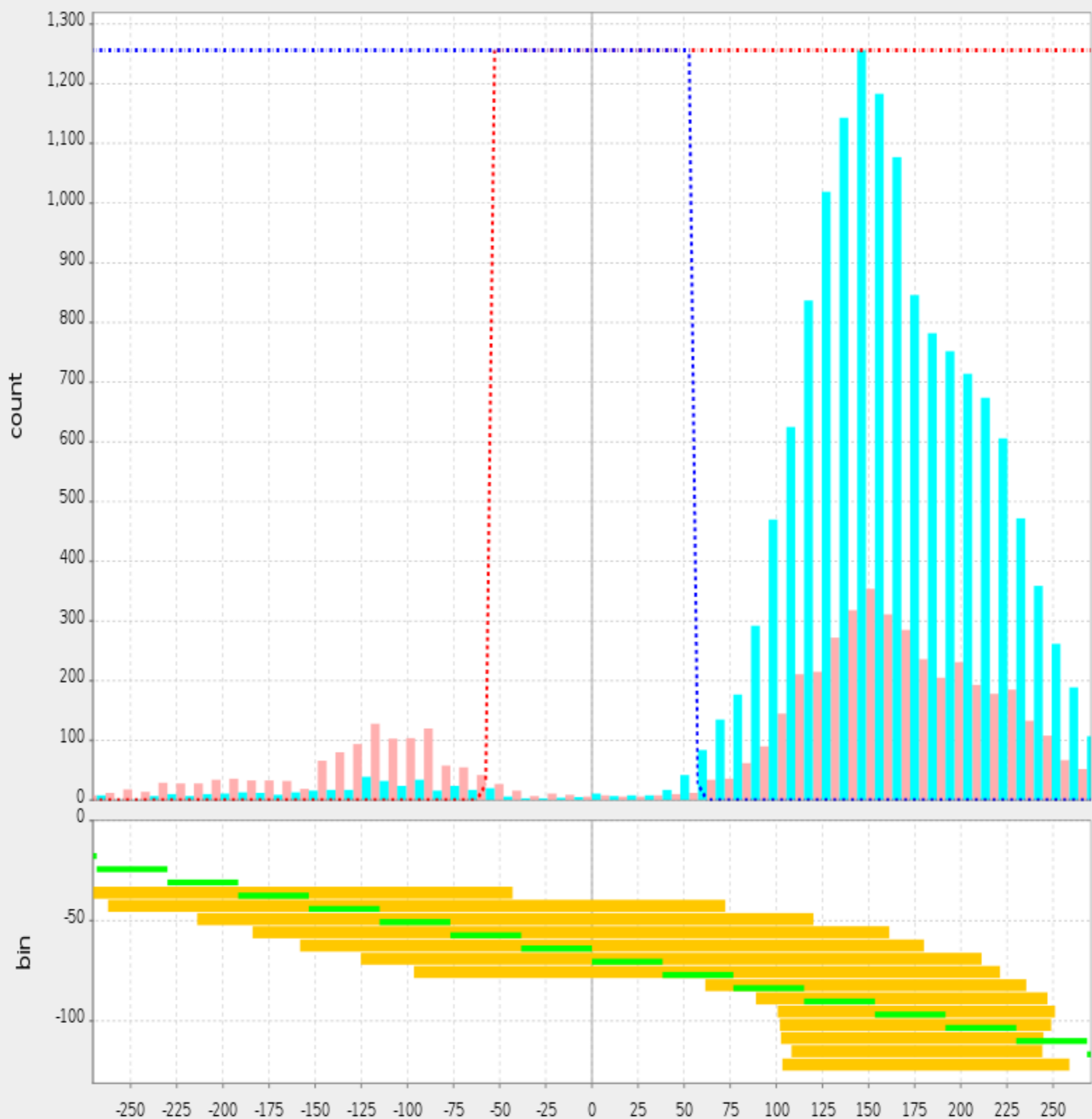
- Iteration 372 [T=0.670+/-0.185]
- Iteration 373 [T=0.672+/-0.185]
- Iteration 374 [T=0.674+/-0.185]
- Iteration 375 [T=0.678+/-0.184]
- Iteration 376 [T=0.680+/-0.184]
- Iteration 377 [T=0.682+/-0.184]
- Iteration 378 [T=0.684+/-0.184]
- Iteration 379 [T=0.687+/-0.183]
- Iteration 380 [T=0.689+/-0.184]
- Iteration 381 [T=0.692+/-0.184]
- Iteration 382 [T=0.694+/-0.184]
- Iteration 383 [T=0.696+/-0.184]
- Iteration 384 [T=0.699+/-0.185]
- Iteration 385 [T=0.701+/-0.185]
- Iteration 386 [T=0.704+/-0.185]
- Iteration 387 [T=0.706+/-0.185]
- Iteration 388 [T=0.710+/-0.183]
- Iteration 389 [T=0.712+/-0.184]
- Iteration 390 [T=0.714+/-0.184]
- Iteration 391 [T=0.717+/-0.183]
- Iteration 392 [T=0.719+/-0.183]
- Iteration 393 [T=0.721+/-0.184]
- Iteration 394 [T=0.723+/-0.184]
- Iteration 395 [T=0.726+/-0.185]
- Iteration 396 [T=0.727+/-0.185]
- Iteration 397 [T=0.730+/-0.184]
- Iteration 398 [T=0.733+/-0.186]
- Iteration 399 [T=0.735+/-0.186]
- Iteration 400 [T=0.736+/-0.186]



# ROC



# Histogram



- Iteration 403 [T=0.742+/-0.187]
- Iteration 404 [T=0.744+/-0.188]
- Iteration 405 [T=0.745+/-0.188]
- Iteration 406 [T=0.747+/-0.188]
- Iteration 407 [T=0.749+/-0.188]
- Iteration 408 [T=0.751+/-0.188]
- Iteration 409 [T=0.754+/-0.187]
- Iteration 410 [T=0.755+/-0.187]
- Iteration 411 [T=0.757+/-0.187]
- Iteration 412 [T=0.759+/-0.186]
- Iteration 413 [T=0.760+/-0.186]
- Iteration 414 [T=0.762+/-0.186]
- Iteration 415 [T=0.764+/-0.186]
- Iteration 416 [T=0.767+/-0.186]
- Iteration 417 [T=0.768+/-0.187]
- Iteration 418 [T=0.770+/-0.187]
- Iteration 419 [T=0.773+/-0.187]
- Iteration 420 [T=0.775+/-0.186]
- Iteration 421 [T=0.777+/-0.186]
- Iteration 422 [T=0.779+/-0.186]
- Iteration 423 [T=0.782+/-0.186]
- Iteration 424 [T=0.784+/-0.186]
- Iteration 425 [T=0.786+/-0.185]
- Iteration 426 [T=0.787+/-0.185]
- Iteration 427 [T=0.789+/-0.185]
- Iteration 428 [T=0.791+/-0.186]
- Iteration 429 [T=0.794+/-0.185]
- Iteration 430 [T=0.796+/-0.185]
- Iteration 431 [T=0.797+/-0.185]



# JBoost V2.0

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### New in Version 2.0!

The following are the new features of JBoost 2.0:

- ▶ RobustBoost support added -- a new boosting algorithm that is resistant to label noise.
- ▶ A new visualization tool -- the [score visualizer](#)
- ▶ Support for stopping and restarting the boosting process while eliminating those examples with small weight from the restarted process.
- ▶ JBoost no longer supports Multi-class problems internally, but now offers a [wrapper script](#).

### Overview

JBoost is an easy to use and modify tool for boosting classification. JBoost includes state-of-the-art algorithms and can be used by researchers to quickly implement new boosting algorithms. JBoost also includes a set of easy to use scripts so that machine learning novices can quickly learn and utilize the power of boosting.

Some of the algorithms currently implemented include AdaBoost, LogitBoost, BoosTexter and RobustBoost. These algorithms are wrapped inside of an implementation of alternating decision trees (ADTrees), which allows for easy visualization of the final classifier, even for high dimensional data. Each of the algorithms comes with a set of options that allows for customization to your dataset.

To learn more, [download JBoost](#) or read the [documentation](#).