

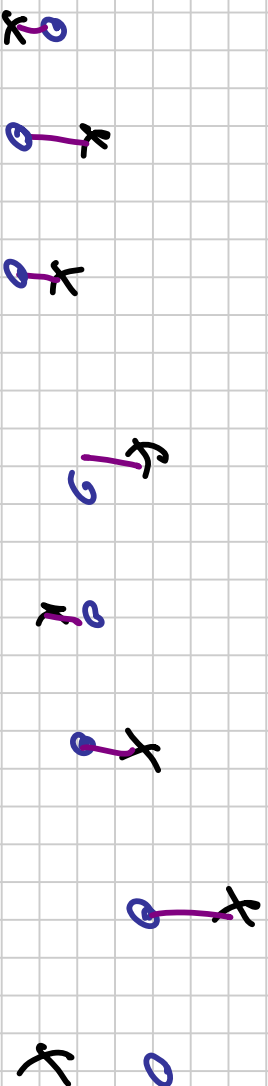
IM 30.6.09

Notizteil

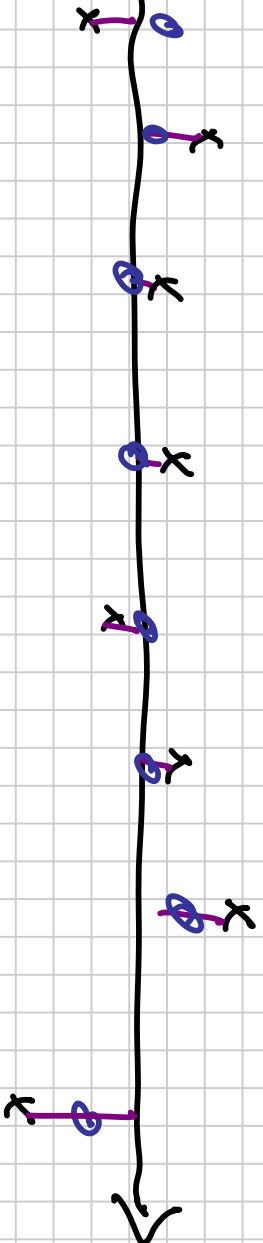
Additive Regression

30.06.2009

↳ Vorhersage 1. Lerner



↳ Vorhersage 2. Lerner



# Additive logistische Regression

$$P(\vec{y}) = \frac{1}{1 + \exp\left(-\sum_{i=1}^d \phi_i(\vec{\alpha})\right)}$$

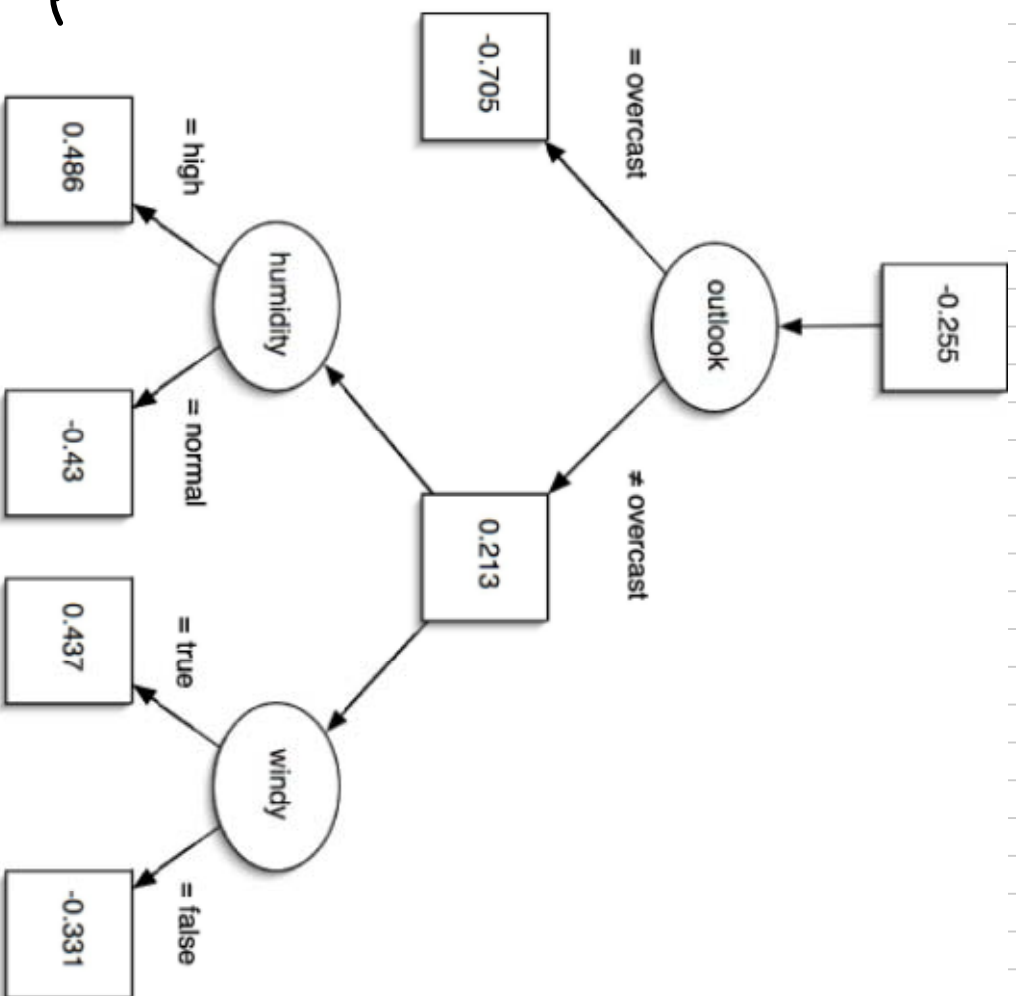
$$P \cdot (1 + e^{-\sum \phi_i}) = 1$$

$$e^{-\sum \phi_i} = \frac{1 - P}{P}$$

$$-\sum \phi_i = \log \frac{1 - P}{P}$$

$$\sum_{k \in y} \phi_k(\vec{\alpha}) = \log \frac{P(\vec{y})}{1 - P(\vec{y})} = \log \theta(\vec{y})$$

# Optionsmen-Baum



# Beispiel-Instanzen

o	h	w
+	h	-0.705
-	h	0.486 - 0.331
-	m	-0.43 - 0.331

# Stacking

Basis-  
Lerner-Vorhers.

Metallerner

Instanzen

$L_1$   $L_2$   $L_3$

$(x_1, c_1)$

$a_{11}$   $a_{12}$   $a_{13}$

$m(a_{11}, a_{12}, a_{13}, x_1, c_1)$

$(x_2, c_2)$

$a_{21}$   $a_{22}$   $a_{23}$

$m(a_{21}, a_{22}, a_{23}, x_2, c_2)$

$(x_3, c_3)$

$a_{31}$   $a_{32}$   $a_{33}$

$m(a_{31}, a_{32}, a_{33}, x_3, c_3)$

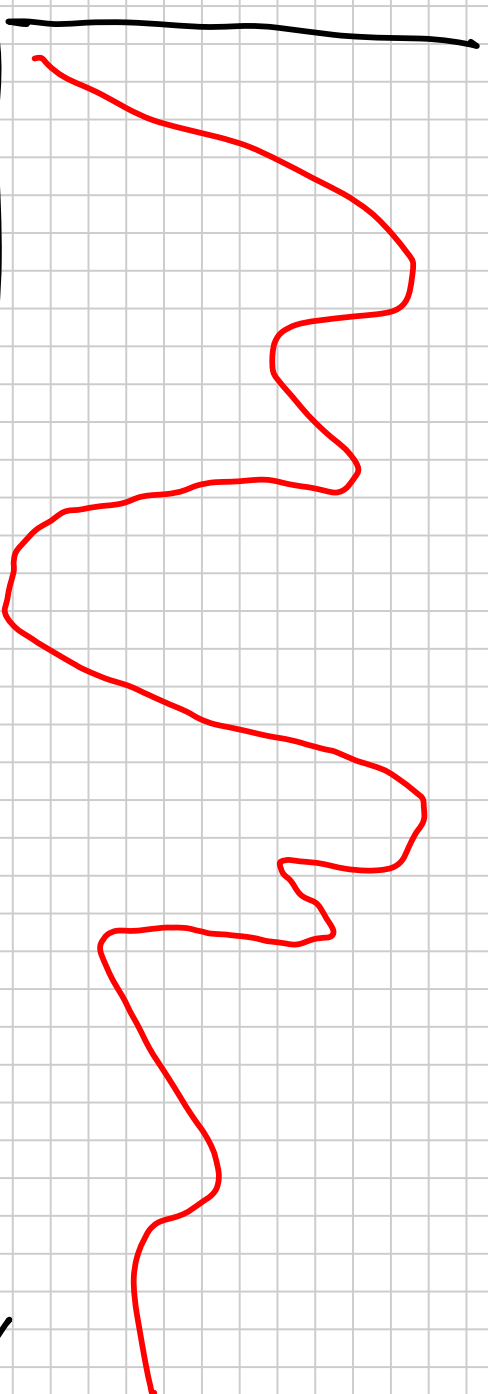
3 Stichproben:

Trainingsdaten für Basis-Lerner

Trainingsdaten für Meta-Lerner

Test-Daten

# Transformation von Zeitreihen



Stelle Zeitreihe  
als gewichtete

Summe von  
Frequenzen  
dar

