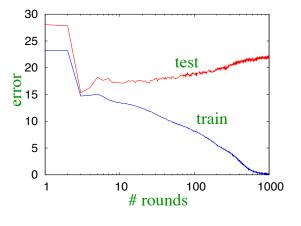
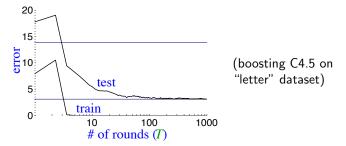
Overfitting Can Happen



(boosting "stumps" on heart-disease dataset)

Actual Typical Run



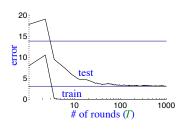
- test error does not increase, even after 1000 rounds
 - (total size > 2,000,000 nodes)
- test error continues to drop even after training error is zero!

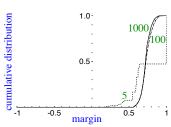
	# rounds			
	5	100	1000	
train error	0.0	0.0	0.0	
test error	8.4	3.3	3.1	

Occam's razor wrongly predicts "simpler" rule is better

Empirical Evidence: The Margin Distribution

- margin distribution
 - = cumulative distribution of margins of training examples





	# rounds			
	5	100	1000	
train error	0.0	0.0	0.0	
test error	8.4	3.3	3.1	
% margins ≤ 0.5	7.7	0.0	0.0	
minimum margin	0.14	0.52	0.55	

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