Boosting algorithms with $l_1$-regularization are of interest because $l_1$ regularization leads to sparser composite classifiers. Moreover, Rosset et al. have shown that for separable data, standard $l_p$-regularized loss minimization results in a margin maximizing classifier in the limit as regularization is relaxed. For the case $p = 1$, we extend these results by obtaining explicit convergence bounds on the regularization required to yield a margin within prescribed accuracy of the maximum achievable margin. We derive similar rates of convergence for the ε-AdaBoost algorithm, in the process providing a new proof that ε-AdaBoost is margin maximizing as ε converges to 0. Because both of these known algorithms are computationally expensive, we introduce a new hybrid algorithm, AdaBoost+$L_1$, that combines the virtues of AdaBoost with the sparsity of $l_1$-regularization in a computationally efficient fashion. We prove that the algorithm is margin maximizing and empirically examine its performance on five datasets.
by deriving explicit bounds on the regularization parameter to ensure the composite classifier margin is within prescribed accuracy of the maximum achievable margin. For completeness, in an appendix we derive similar results for ε-AdaBoost and give a new proof that it is margin maximizing. (See also (Zhang & Yu, 2005).)

Known methods for solving the regularized loss minimization problem are computationally expensive. To address this, in Section 4 we introduce a new hybrid algorithm, AdaBoost+L1, that combines in a computationally efficient fashion the virtues of AdaBoost with the sparsity produced by l1-regularization. We prove that AdaBoost+L1 is margin maximizing given standard assumptions of weak learnability. We empirically investigate AdaBoost+L1 on five datasets in Section 5.

2 PRELIMINARIES

For any integer \( k > 0 \), let \( \mathbb{R}^k \) denote \( k \)-dimensional Euclidean space and \( \Delta_k \) denote the probability simplex in \( \mathbb{R}^k \).

Let \( z = (z_1, \ldots, z_k) \) denote the components of \( z \in \mathbb{R}^k \) and \( \| z \|_1 = \sum_{i=1}^{k} |z_i| \).

Let \( S = \{(x_1, y_1), \ldots, (x_m, y_m)\} \) be a sequence of \( m \) labelled training examples, where \( x_i \in X \) is an instance and \( y_i \in \{-1, +1\} \) its label. A binary classifier on domain \( X \) is a map \( h: X \rightarrow \{-1, +1\} \). The performance of the classifier \( h \) with respect to a distribution \( d \in \Delta_m \) on \( S \) can be measured by its edge:

\[
e(h, d) = E_{i \sim d} [y_i h(x_i)] = \sum_{i=1}^{m} d_i y_i h(x_i). \tag{1}
\]

This value is contained in the interval \([−1, 1]\) and is a measure of the correlation (under \( d \)) between the predictions \( h(x_i) \) and the labels \( y_i \). It is linearly related to the weighted error by \( \Pr_{i \sim d}[y_i \neq h(x_i)] = (1 - e(h, d))/2 \).

Let \( H = \{h_1, h_2, \ldots, h_N\} \) be a finite set of \( N \) weak classifiers. For example, the weak classifiers might be simple decision stumps or decision trees of bounded size. For our present purposes, we say that the training examples \( S \) are \textit{weakly learnable} under \( H \) if there exists \( \theta > 0 \) such that for any distribution \( d \in \Delta_m \) one can find \( h_j \in H \) such that \( e(h_j, d) \geq \theta \). This is equivalent to there being a weak classifier that performs better than chance under distribution \( d \).

Now for any distribution \( d \), \( \max_j e(h_j, d) \) is the best edge over classifiers in \( H \). So

\[
\theta^* = \min_{d \in \Delta_m} \max_j e(h_j, d) \tag{2}
\]

is the best edge over \( H \) under the least favorable distribution on the examples, and weak learnability is simply equivalent to \( \theta^* \) being strictly positive so that, for any \( d \in \Delta_m \), there exists \( h_j \) with \( e(h_j, d) \geq \theta^* > 0 \).

Now consider the composite classifier \( h_{\alpha}(x) = \sum_{j=1}^{N} \alpha_j h_j(x) \), where \( \alpha \in \mathbb{R}^N \). This gives the binary classification \( y = \text{sign}(h_{\alpha}(x)) \). Assume that \( h_j \in H \) implies \(-h_j \in H \). Then without loss of generality we can assume that \( \alpha_j \geq 0, j = 1, \ldots, N \). We say that \( h_j \) is \textit{active} with respect to weight coefficients \( \alpha \) if \( \alpha_j > 0 \).

The \textit{margin} of \( h_{\alpha} \) on the \( i \)-th training example is

\[
\mu_i(\alpha) = y_i h_{\alpha}(x_i) / \| \alpha \|_1. \tag{3}
\]

Clearly, \( \mu_i(\alpha) \in [-1, 1] \). \( \mu_i(\alpha) \) is a measure of the robustness or confidence of the composite classifier’s decision on the \( i \)-th instance. The \textit{margin of the classifier} \( h_{\alpha} \) is the least margin over all examples, \( \mu(\alpha) = \min_{i=1 \ldots m} \mu_i(\alpha) \).

A \textit{maximum-margin} classifier results by selecting \( \alpha \) to maximize \( \mu(\alpha) \). Such a classifier has margin

\[
\mu^* = \max_{\alpha \in \Delta_N} \min_{i=1 \ldots m} \sum_{j=1}^{N} \alpha_j y_i h_j(x_i). \tag{4}
\]

As shown in (Freund & Schapire, 1996) and (Rätsch & Warmuth, 2005), von Neumann’s min-max theorem applied to the \( m \times N \) game matrix \( M(i, j) = y_i h_j(x_i) \), yields:

\[
\mu^* = \max_{\alpha \in \Delta_N} \min_{i=1 \ldots m} \sum_{j=1}^{N} \alpha_j y_i h_j(x_i) = \min_{d \in \Delta_m} \max_{i=1 \ldots N} \sum_{j=1}^{m} d_i y_i h_j(x_i) = \theta^* \]

where the last equality follows from (1) and (2). Hence \( \theta^* > 0 \) is the maximum achievable margin for any composite classifier.

3 \( l_1 \)-REGULARIZED LOSS MINIMIZATION

We now state the general \( l_1 \) regularized loss minimization problem and give conditions under which its solution yields a maximum margin classifier as regularization is relaxed. Moreover, we give an explicit bound on the value of the regularization parameter to yield a margin within prescribed accuracy of \( \theta^* \).

Fix a loss function \( L: \mathbb{R} \rightarrow \mathbb{R} \). Common choices include the exponential loss \( L(z) = e^{-z} \), used in AdaBoost, and logistic loss \( L(z) = \ln(1 + e^{-z}) \). The \( l_1 \)-\textit{Regularized Loss Minimization Problem} (RLMP) with loss function \( L \) and parameter \( r > 0 \) is:

\[
\min_{\alpha} \mathcal{L}(\alpha) = \sum_{i=1}^{m} L \left( y_i \sum_{j=1}^{N} \alpha_j h_j(x_i) \right) \]

such that \( \| \alpha \|_1 \leq r, \quad \alpha_j \geq 0, \quad j = 1, 2, \ldots, N. \)
For continuous $L$, RLMP has at least one solution. If $L$ is convex, then so is $\mathcal{L}$ and for any $r > 0$, RLMP will have the same solution as a convex program of the form

$$\min_{i=1}^{m} L \left( y_i \sum_{j=1}^{N} \alpha_j h_j(x_i) \right) + \beta \| \alpha \|_1$$

for some $\beta > 0$.

We first prove a fundamental property: at a solution of RLMP, all active weak classifiers have identical edges.

**Lemma 1 (Uniform Learning).** Assume the training examples are weak learnable. Assume $L$ is differentiable and strictly monotone decreasing, i.e., $L'(z) < 0$ for all $z \in \mathbb{R}$. Then any solution $\alpha$ of RLMP satisfies $\sum_{j=1}^{N} \alpha_j = r$. Moreover, if we select $d \in \Delta_m$ such that

$$d_i = \frac{L'(y_i \sum_{j=1}^{N} \alpha_j h_j(x_i))}{\sum_{i=1}^{m} L'(y_i \sum_{j=1}^{N} \alpha_j h_j(x_i))}, \quad i = 1, \ldots, m, \ (5)$$

(as in AdaBoost), then the edges of all active weak classifiers are equal and no smaller than $\theta^*$.

**Proof.** Using (5) then (1)

$$\frac{\partial \mathcal{L}(\alpha)}{\partial \alpha_k} = \sum_{i=1}^{m} y_i h_k(x_i) L' \left( \sum_{j=1}^{N} \alpha_j h_j(x_i) \right)$$

$$= e(h_k, d) \sum_{i=1}^{m} L' \left( \sum_{j=1}^{N} \alpha_j h_j(x_i) \right). \ (6)$$

Under weak learnability, there exists $h_k \in \mathcal{H}$ such that $e(h_k, d) \geq \theta^*$. Hence $\partial \mathcal{L}/\partial \alpha_k$ is strictly negative. If $\sum_{j=1}^{N} \alpha_j < r$, the objective is decreased by increasing $\alpha_k$; contradicting optimality.

Since $\alpha$ is a solution to RLMP, $\partial \mathcal{L}(\alpha)/\partial \alpha_j$ must be equal for all $\alpha_j > 0$. Otherwise the objective can be further decreased by jittering the coefficients: increase those with smaller derivative and decrease those with larger derivative by the same amount. From (7) we see that the partial derivative with respect to $\alpha_k$ is proportional to the edge $e(h_k, d)$. So the edges of all active weak classifiers are equal.

Alternatively, for convex problems this follows by the KKT conditions. Let $f_i(\alpha) = -\alpha_i, i = 1, \ldots, N$ and $f_{N+1}(\alpha) = \sum_{i=1}^{N} \lambda_i - r$. Then the problem can be written as: $\min_{\alpha} \mathcal{L}(\alpha)$ subject to $f_i(\alpha) \leq 0, i = 1, 2, \ldots, N + 1$. By the KKT conditions, the optimizer $\alpha$ satisfies $\nabla \mathcal{L}(\alpha) + \sum_{i=1}^{N+1} \lambda_i f_i(\alpha) = 0$ with $f_i(\alpha) = 0$ or $\lambda_i = 0$, $i = 1, 2, \ldots, N + 1$. Obviously if $\alpha_i > 0, \lambda_i = 0$. So for all $\alpha_i > 0, \frac{\partial \mathcal{L}(\alpha)}{\partial \alpha_i} = -\lambda_{N+1}$, and by (7), the edges of all active weak classifiers are equal.

Let the edge of all active weak classifiers be $\theta$. Assume $\theta < \theta^*$. By weak learnability, there exists $h_k \in \mathcal{H}$ and $\alpha_k = 0$ such that $e(h_k, d) \geq \theta^*$. Increasing $\alpha_k$ and decreasing any current active weak classifier by the same small amount will reduce the objective function, contradicting optimality.

We now use Lemma 1 to significantly extend a result of Rosset et al. (2004b) (for $p = 1$) by giving an explicit bound on the value $r$ in RLMP to yield a margin within prescribed accuracy of $\theta^*$.

**Theorem 1.** Assume $L$ is convex, differentiable and $L'(z) < 0$ for all $z$. Let $\alpha^{(r)}$ be a solution of RLMP with parameter $r$ and $h_{\alpha^{(r)}}$ have margin $\mu(\alpha^{(r)})$. Then for small $\varepsilon > 0$

$$\frac{L'(r\theta^*)}{L'(r(\theta^* - \varepsilon))} < \frac{\varepsilon}{m(1-\theta^*)} \Rightarrow \mu(\alpha^{(r)}) \geq \theta^* - \varepsilon.$$

Thus, if $\forall \varepsilon > 0, \lim_{r \to \infty} \frac{L'(r\theta^*)}{L'(r(\theta^* - \varepsilon))} = 0$, then $\alpha^{(r)}$ is margin maximizing in the limit, i.e., $r_k \uparrow \infty$ implies $\lim_{k \to \infty} \mu(\alpha^{(r_k)}) = \theta^*$.

**Proof.** Consider a solution $\alpha$ of RLMP for fixed $r$. By Lemma 1, $r = \sum_{j=1}^{N} \alpha_j$. Let $\mu_i = \mu_i(\alpha)$ denote the margin of the $i$-th example. Then the edges of the active classifiers with respect to $d$, given by (5), satisfy:

$$\theta^* \leq e(h_j, d)$$

$$= \sum_{i=1}^{m} y_i h_j(x_i) L' \left( \sum_{k=1}^{m} \alpha_k h_k(x_i) \right) \sum_{k=1}^{m} L'(y_k \sum_{j=1}^{N} \alpha_j h_j(x_k))$$

$$= \sum_{i=1}^{m} y_i h_j(x_i) \sum_{k=1}^{m} L'(r_{\mu_k}) \sum_{k=1}^{m} L'(r_{\mu_k}).$$

Multiplying both sides by $(\sum_{j=1}^{N} \alpha_j) \sum_{k=1}^{m} L'(r_{\mu_k})$, summing over $j$, and combining terms yields

$$\sum_{i=1}^{m} L'(r_{\mu_i}) (\mu_i - \theta^*) \leq 0. \ (8)$$

Next, we split this sum into three sums over $\mu_i < \theta^* - \varepsilon$,

$$\theta^* - \varepsilon \leq \mu_i < \theta^*,$$

and $\mu_i \geq \theta^*$. This yields:

$$0 \geq \sum_{i: \mu_i < \theta^* - \varepsilon} L'(r_{\mu_i}) (\mu_i - \theta^*)$$

$$+ \sum_{i: \theta^* - \varepsilon \leq \mu_i < \theta^*} L'(r_{\mu_i}) (\mu_i - \theta^*)$$

$$+ \sum_{i: \mu_i \geq \theta^*} L'(r_{\mu_i}) (\mu_i - \theta^*)$$

$$\geq -K(\varepsilon) L'(r(\theta^* - \varepsilon)) \varepsilon + m(1-\theta^*) L'(r\theta^*).$$

The first sums use the convexity of $L$ with $K(\varepsilon)$ defined to be the number of examples for which $\mu_i < \theta^* - \varepsilon$. The second term is at least 0 because $L'(x) < 0, \forall x$. The last
term is at least \( m(1 - \theta^*)L'(r\theta^*) \), using convexity and that \( \mu_i \)'s are bounded by 1. Thus,

\[
K(\varepsilon) \leq \frac{m(1 - \theta^*)L'(r\theta^*)}{\varepsilon L'(r(\theta^* - \varepsilon))}.
\]

If \( L'(r\theta^*)/L'(r(\theta^* - \varepsilon)) < \varepsilon/(m(1 - \theta^*)) \), then \( K(\varepsilon) < 1 \), so all example margins are at least \((\theta^* - \varepsilon)\). Finally, given the additional assumption stated in the theorem, for any \( \varepsilon > 0 \), \( K(\varepsilon) \rightarrow 0 \) as \( r_k \rightarrow \infty \). Hence \( \lim_{k \rightarrow \infty} \mu^{(r_k)} = \theta^* \).

Theorem 1 implies that loss functions with exponential decay tails, such as with exponential loss \( L(x) = e^{-x} \) and logistic loss \( L(x) = \ln(1 + e^{-x}) \), are margin maximizing. Polynomial decay functions \( L(x) = x^{-k}, k > 0 \) do not belong to this category. Theorem 1 further provides an explicit rate of convergence of the margin to \( \theta^* \). For instance, for exponential loss, it shows that if \( r > (1/\varepsilon) \ln(m(1 - \theta^*)/\varepsilon) \) then \( \mu^{(r)} \geq \theta^* - \varepsilon \).

Rosset et al. (2004b) define a non-increasing and non-negative loss function \( L \) to be a margin maximizing loss function if there exists \( R > 0 \) (possibly \( R = \infty \)) such that for all \( \varepsilon > 0 \), \( \lim_{z \rightarrow R} L(z(1 - \varepsilon))/L(z) = \infty \). For such functions, they show the solution of RLMP maximizes the margin as \( r \rightarrow \infty \). To see how this relates to our results, we consider separately the two cases that \( R \) is finite or infinite. When \( R = \infty \), it must be that \( \lim_{z \rightarrow \infty} L(z) = 0 \). Using l'Hôpital's rule yields \( \lim_{z \rightarrow \infty} L(z(1 - \varepsilon))/L(z) = \lim_{z \rightarrow \infty} L'(z(1 - \varepsilon))/L'(z) \). The latter condition matches the condition in Theorem 1. When \( R < \infty \), such as for the hinge loss function, we do not need to let \( r \rightarrow \infty \), as suggested in (Rosset et al., 2004b), to achieve the maximum margin. Actually, as the following theorem shows, for loss functions that decrease monotonically to a certain positive point and remain constant afterwards, we can always find a maximum margin classifier by solving RLMP with finite \( r \).

**Theorem 2.** Assume \( L \) is continuous, strictly monotone decreasing up to \( R > 0 \) and constant afterwards, i.e., \( L(z) = L(R), \forall z \geq R \). Then a solution of RLMP with \( r = R/\theta^* \) is margin maximizing.

**Proof.** There exists \( \alpha^* \) with \( \|\alpha^*\|_1 = 1 \) such that \( h_{\alpha^*} \) is margin maximizing. We first show that \( \alpha = \alpha^* R/\theta^* \) is a solution to RLMP, and then show that any non-margin-maximizing composite classifier cannot be a solution to RLMP. First, since \( \alpha^* \) is margin maximizing,

\[
y_i \sum_{j=1}^{N} \alpha^*_j h_j(x_i) \geq \theta^* \text{ for each } i.
\]

Replacing \( \alpha^* \) with \( \alpha \) yields

\[
y_i \sum_{j=1}^{N} \alpha_j h_j(x_i) \geq \theta^* R/\theta^* = R, \text{ for } i = 1, \ldots, m.
\]

Then for each \( i \), \( L(y_i \sum_{j=1}^{N} \alpha_j h_j(x_i)) = L(R) \). Thus \( L(\alpha) = m L(R) \) achieves the least possible value of \( \mathcal{L} \). So \( \alpha \) is a solution and \( m L(R) \) is the minimum achievable loss. Assume \( \bar{\alpha} \) is a solution of RLMP with \( r = R/\theta^* \) that achieves margin \( \bar{\theta} < \theta^* \). Then for at least one \( i \), \( y_i \sum_{j=1}^{N} \bar{\alpha}_j h_j(x_i) / \sum_{j=1}^{N} \bar{\alpha}_j = \bar{\theta} \). Additionally, \( \sum_{j=1}^{N} \bar{\alpha}_j \leq r = R/\theta^* \). So for this \( i \), we have \( y_i \sum_{j=1}^{N} \bar{\alpha}_j h_j(x_i) \leq \bar{\theta} R/\theta^* < R \), which makes \( L(\alpha) > m L(R) \), a contradiction of optimality.

An example is the hinge loss \( L(x) = \max\{0, (1 - x)\} \). Theorem 2 says RLMP with hinge loss yields a margin maximizing solution when \( r = 1/\theta^* \).

Finally, if we slightly strengthen the margin maximizing loss function condition of Rosset et al. (2004b), we obtain the following stronger result.

**Theorem 3.** Assume that \( L \) is monotone decreasing and that for \( z \geq 0 \) and \( \varepsilon \geq 0 \), \( L((1 - \varepsilon)z)/L(z) \geq f(\varepsilon) \) where \( f \) is a strictly monotone increasing function. Then \( \theta^* \geq \mu^{(r)} \geq f^{-1}(m)/r \).

**Proof.** We note that \( L(\alpha) = \sum_{i=1}^{m} L(y_i h_\alpha(x_i)) = \sum_{i=1}^{m} L(\mu_i(\alpha)\|\alpha\|_1) \). Hence by monotonicity of \( L \)

\[
L(\mu(\alpha)\|\alpha\|_1) \leq L(\alpha) \leq m L(\mu(\alpha)\|\alpha\|_1).
\]

Let \( \alpha^* \) be margin maximizing with \( \|\alpha^*\|_1 = r \). Then by optimality of \( \alpha^{(r)} \),

\[
L(\mu^{(r)}\|\alpha^{(r)}\|_1) \leq L^{(r)}(\alpha) \leq m L(\theta^* r).
\]

Hence \( L(\mu(\alpha^{(r)})\|\alpha^{(r)}\|_1)/L(\theta^* r) \leq m \). Let \( z = \theta^* r \). We can write

\[
L(\mu^{(r)}\|\alpha^{(r)}\|_1) = L(z \mu^{(r)}\|\alpha^{(r)}\|_1)/\theta^* = L((1 - \varepsilon_r)z)
\]

with \( \varepsilon_r = 1 - \mu^{(r)}\|\alpha^{(r)}\|_1 \). Since \( \mu^{(r)}\|\alpha^{(r)}\|_1 \leq \theta^*, \varepsilon_r \geq 0 \).

So by the theorem’s assumption

\[
f(\varepsilon_r z) \leq L((1 - \varepsilon_r)z)/L(z) \leq m.
\]

Inverting \( f \) yields \( \varepsilon_r z \leq f^{-1}(m)/r \) and substituting for \( \varepsilon_r \) and \( z \) gives the result.

The exponential loss function satisfies the assumptions of Theorem 3 with \( f(\varepsilon) = e^{\varepsilon^2} \). Hence for exponential loss, \( \theta^* - \mu^{(r)} \leq \ln(m)/r \).}

**4 NEW ALGORITHM: ADABOOST+L1**

Although conceptually simple, the direct solution of RLMP and related approximate methods such as \( \varepsilon \)-boosting are too slow to be practical for large weak classifier spaces. To address this, we propose a new hybrid algorithm, AdaBoost+L1 (see Figure 1), that efficiently penalizes the
To prove the theorem, we first introduce a lemma. Let \( \theta \in (0,1] \), set \( r_0 = 0 \), \( \alpha_0 = 0 \in \mathbb{R}^N \), \( U_0 = \emptyset \), and \( d_0(i) = \frac{1}{m}, i = 1, \ldots, m \).

For \( t = 1, 2, \ldots \)
1. Initialize: select \( \nu \in (0,1] \), set \( r_t = 0 \), \( \alpha_t = 0 \).
2. Update \( U \) and \( r \):
\[
U_t = U_{t-1} \cup \{k\}, \quad r_t = r_{t-1} + \nu \ln \frac{1 + \epsilon(h_k, d_{t-1})}{1 - \epsilon(h_k, d_{t-1})}
\]
3. Solve the (small) convex minimization problem over \( \{\alpha_t\}_{j \in U_t} \):
\[
\min_{\alpha_t} \sum_{i=1}^m \exp \left( -y_i \sum_{j \in U_t} \alpha_t h_j(x_i) \right) \quad \text{s.t.} \quad \sum_{j \in U_t} \alpha_t \leq r_t, \quad \alpha_t \geq 0, \quad \forall j \in U_t
\]
4. Update the coefficients:
\[
\alpha_t(j) = \begin{cases} \alpha_{t-1} & \text{if } j \in U_t, \\ 0 & \text{otherwise.} \end{cases}
\]
5. Update the distribution:
\[
d_t(i) = \frac{\exp(-y_i \sum_{j=1}^m \alpha_t(j) h_j(x_i))}{\sum_{i=1}^m \exp(-y_i \sum_{j=1}^m \alpha_t(j) h_j(x_i))}, \quad i = 1, \ldots, m.
\]

Figure 1: The AdaBoost+L1 algorithm.

Let \( l_1 \) norm of the coefficients. The hybrid nature of the algorithm is reminiscent of Grover and Schuurmans’ LP-AdaBoost algorithm (1998). Steps 2 and 3 of each iteration perform the first part of a standard AdaBoost update with possibly non-optimal weak classifier selection (meaning the selected weak classifier need not have maximum edge, just not worse than \( \theta^* \)). Before updating the coefficients, step 4 solves a small \( l_1 \)-regularized loss minimization problem using only the coefficients in the set \( U_t \). This can be thought of as a balancing step that seeks to bring the active classifiers into the uniform learning condition. Finally, steps 5 and 6 update the coefficients and the distribution. A key point is that the optimization problem in step 4 is convex and only involves a small number (\( \ll N \)) of the weak classifiers. The set \( U_t \) consists of the indices that have been used at least once up to and including round \( t \). The parameter \( \nu \in (0,1] \) controls the speed of relaxation of the regularization, and is essentially the same as Friedman’s (2001) use of “shrinkage” with boosting. Smaller values of \( \nu \) impose more aggressive regularization and hence seek sparser solutions.

The next theorem shows that AdaBoost+L1 yields a maximum margin solution as \( t \to \infty \).

**Theorem 4.** Let \( \alpha_t \) be the solution of AdaBoost+L1 after round \( t \) and set \( \tilde{\alpha}_t = \alpha_t / \|\alpha_t\|_1 \). Then \( \lim_{t \to \infty} \mu(\alpha_t) = \theta^* \), and every limit point of \( \tilde{\alpha}_t \) is margin maximizing.

To prove the theorem, we first introduce a lemma. Let \( A_t = \{j : \alpha_t(j) > 0\} \).

**Lemma 2.** The edges \( e(h_j, d_t), j \in A_t \), have a common value \( \theta_t \). Moreover, \( \lim_{t \to \infty} \theta_t \geq \theta^* \).

**Proof.** By the proof of Lemma 1, the edges \( e(h_j, d_t), j \in A_t \), have a common value \( \theta_t \). If \( \theta_t < \theta^* \), then in the next round \( k \notin U_t \) with \( e(h_k, d_t) \geq \theta^* \) is selected and added to \( U_{t+1} \). But \( \{U_t\} \) is a monotone increasing set sequence bounded above by a finite set. Hence it can only be enlarged a finite number of times. So there exits \( t_0 \) such that \( \theta_t \geq \theta^*, t \geq t_0 \). Hence \( \lim_{t \to \infty} \theta_t \geq \theta^* \).

**Proof.** (Of Theorem 4) In each round, \( r_t \) increases by at least \( \frac{\nu}{2} \ln ((1 + \theta^*)/(1 - \theta^*)) \). So \( \lim_{t \to \infty} r_t = \infty \). By Lemma 2 there exists \( t_0 \) such that \( \theta_t > 0 \) for \( t \geq t_0 \), where \( \theta_t \) is as above. Henceforth we restrict attention to \( t \geq t_0 \). Then the edges with \( j \in A_t \) are positive, and by (7), \( \|\alpha_t\|_1 = r_t \).

Let \( K_t(\varepsilon) \) denote the number of examples with margin below \( (\theta_t - \varepsilon) \) after round \( t \). Following the steps in the proof of Theorem 1 we obtain
\[
0 \leq K_t(\varepsilon) \leq \frac{m(1 - \theta_t)}{\varepsilon L'(r_t(\theta_t - \varepsilon))}.
\]

Now \( 1 - \theta_t \) is bounded, \( K_t(\varepsilon) \) is an integer and for \( L(z) = e^{-z^2} \), \( \lim_{t \to \infty} L'(r_t(\theta_t - \varepsilon)) = 0 \). Hence there exists \( t(\varepsilon) \geq t_1 \) with \( K_t(\varepsilon) = 0 \) for \( t \geq t(\varepsilon) \). Thus for \( t \geq t(\varepsilon) \), \( \theta_t - \varepsilon \leq \mu(\alpha_t) \leq \theta^* \). Taking the limit inf of each term and using Lemma 2 gives: \( \theta^* - \varepsilon \leq \liminf_{t \to \infty}(\theta_t - \varepsilon) \leq \liminf_{t \to \infty} \mu(\alpha_t) \leq \limsup_{t \to \infty} \mu(\alpha_t) \leq \theta^* \). Since \( \varepsilon > 0 \) is arbitrary, \( \lim_{t \to \infty} \mu(\alpha_t) = \theta^* \). Let subsequence \( \{\tilde{\alpha}_{t_k}\} \) converge to a limit point \( \beta \) of \( \{\tilde{\alpha}_t \} = \|\tilde{\alpha}_t\|_1 \). Since \( \mu \) is continuous in \( \alpha \), \( \theta^* = \lim_{k \to \infty} \mu(\tilde{\alpha}_{t_k}) = \lim_{k \to \infty} \mu(\tilde{\alpha}_{t_k}) = \mu(\beta) \).

We note that the Boost+L1 framework can be generalized to other loss functions such as logistic loss, to achieve a maximum margin solution in the limit as regularization is relaxed.

### 5 EXPERIMENTS

We compared AdaBoost+L1 with AdaBoost on five datasets: a synthetic dataset, Ringnorm, and four datasets from the UCI online machine learning repository. Ringnorm is a binary classification task between two 20-dimensional Gaussian distributions: \( N(0, 4I) \) and \( N(\mu, I) \) \( (\mu = (a, a, \ldots, a), a = 1/\sqrt{20}) \). The three real datasets are Diabetes (detecting diabetes based on medical information), German (determining credit risk based on financial histories), Spam (identifying spam email messages based on word frequencies) and Ionosphere (classifying radar returns from the ionosphere). In Ringnorm we randomly generated 100 examples for training and 5000 examples for
testing; in *Diabetes*, we used 100 examples for training and the other 668 for testing; in *Spam*, we used 100 for training and the other 4501 for testing; in *German*, we used 200 for training and the other 800 for testing; in *Ionosphere*, we used 100 for training and the other 250 for testing. For each dataset, we ran both algorithms until the error rates stopped decreasing and overfitting occurs. We ran all the experiments 20 times (using different samples of training/testing examples) and averaged the results.

We used simple decision stumps as weak classifiers. This illustrates the relative performance of the new algorithm. Better performance may be achieved by more complex weak classifiers such as decision trees.

Since each algorithm learns at a different rate, direct round-by-round comparison of test performance or sparsity is not a useful metric. Each algorithm will also begin overfitting at different rounds, so comparing results at the final round is also not appropriate. In applications one could use cross validation to determine the stopping point for training that yields the best $\alpha$ for each dataset. Hence it makes more sense to compare the best test error of each algorithm over all rounds and the associated sparsity of the classifier at this “sweet spot”.

To this end, in Figure 2 we plot the test error and classifier margin $\mu(\alpha)$ (on training examples) as functions of the number of classifiers chosen. The best error rates achieved at the “sweet spots” and the associated number of base classifiers (average over 20 trials) are shown in Tables 1 and Table 2.

<table>
<thead>
<tr>
<th>Dataset</th>
<th>AdaBoost</th>
<th>AdaBoost+L1</th>
<th>Rel. Improvement</th>
</tr>
</thead>
<tbody>
<tr>
<td>Ringnorm</td>
<td>25.5%</td>
<td>25.3%</td>
<td>0.8%</td>
</tr>
<tr>
<td>Diabetes</td>
<td>26.7%</td>
<td>26.6%</td>
<td>0.4%</td>
</tr>
<tr>
<td>German</td>
<td>26.9%</td>
<td>26.7%</td>
<td>0.8%</td>
</tr>
<tr>
<td>Spam</td>
<td>11.3%</td>
<td>11.3%</td>
<td>0.2%</td>
</tr>
<tr>
<td>Ionosphere</td>
<td>12.5%</td>
<td>12.6%</td>
<td>-0.6%</td>
</tr>
</tbody>
</table>

Table 1: Comparison of error rates

<table>
<thead>
<tr>
<th>Dataset</th>
<th>AdaBoost</th>
<th>AdaBoost+L1</th>
<th>Rel. Improvement</th>
</tr>
</thead>
<tbody>
<tr>
<td>Ringnorm</td>
<td>121.8</td>
<td>55.0</td>
<td>54.8%</td>
</tr>
<tr>
<td>Diabetes</td>
<td>7.6</td>
<td>11.9</td>
<td>-56.6%</td>
</tr>
<tr>
<td>German</td>
<td>22.1</td>
<td>16.5</td>
<td>25.2%</td>
</tr>
<tr>
<td>Spam</td>
<td>31.3</td>
<td>26.5</td>
<td>15.3%</td>
</tr>
<tr>
<td>Ionosphere</td>
<td>26.7</td>
<td>19.6</td>
<td>26.8%</td>
</tr>
</tbody>
</table>

Table 2: Comparison of numbers of classifiers

As shown in the left column of Figure 2 and the tables, AdaBoost+L1 achieves similar best error rates to AdaBoost. But in most cases, AdaBoost+L1 achieves its best error rate with much fewer base classifiers (Table 2). The only exception is the *Diabetes* dataset. However, it should be noted that the actual numbers in this case are very small, so a small difference results in a large percentage change.

The right column of Figure 2 shows that with a fixed number of classifiers, AdaBoost+L1 achieves equal or slightly better margins on the training data.
From Table 1 we can see that the improvement in error rate is modest, or even too small to justify the extra complexity of the algorithm. Therefore AdaBoost+ $L_1$ is unnecessary if the only objective is low classification error. On the other hand, as shown in Table 2, except for the Diabetes dataset, AdaBoost + $L_1$ reduces the number of active classifiers by a considerable percentage. Therefore AdaBoost + $L_1$ is preferable in applications where a sparse set of features is advantageous for other purposes.

In the Diabetes and German datasets, the error rate of AdaBoost+ $L_1$ becomes higher than that of AdaBoost at the end of the curve. As mentioned above, this does not mean that AdaBoost+ $L_1$ has worse performance. In the German dataset, for example, AdaBoost+ $L_1$ hits the overfitting watershed earlier than AdaBoost. With 20 classifiers, AdaBoost is still “fitting” the data, while AdaBoost+ $L_1$ is already overfitting after passing a sweet spot with better performance.

AdaBoost+ $L_1$ takes more rounds to select the same number of classifiers since it repeatedly adjusts the weights of selected classifiers and removes some previously selected classifiers (by zeroing their coefficients). For example, in the Ringnorm experiment, to generate around 120 active classifiers (as shown on the graph), we ran AdaBoost+ $L_1$ for 1000 iterations, while AdaBoost reached this number of active classifiers after 700 iterations. This accords with the main goal of the algorithm: to select fewer active classifiers over a given number of rounds while at the same time achieving at least as good generalization performance. As the results indicate, this is achieved in most cases.

The results suggest that AdaBoost+ $L_1$ chose more informative classifiers/features. To better understand this, we investigated the Spam experiments in greater detail. For each of the 20 repetitions, we recorded whether a single-feature classifier had been selected by AdaBoost and AdaBoost+ $L_1$ at the 60th iteration. For each feature, we then plotted a histogram showing the selection frequency under each algorithm (Figure 3). Both algorithms select important features such as “free”, “$” and “!”. However, AdaBoost tends to select presumably irrelevant words such as “you” (number 19 on the plot), “mail” (10) and left parenthesis “(” (50) about 20% more often than AdaBoost+ $L_1$. Other words such as “all” (3), “people” (13) and “re” (45) are chosen by AdaBoost about 10% more often. By avoiding these non-discriminative features, AdaBoost+ $L_1$ is able to achieve roughly the same classification accuracy using a smaller set of weak classifiers.

6 CONCLUSION

We have shown that $l_1$-regularized boosting (RLMP), under various conditions (Theorems 1, 2, 3), attains the maximum margin as regularization is relaxed. Moreover, we obtained a quantitative relationship between the regularization parameter $r$ and the achievable margin. We provided similar convergence rate results for $\varepsilon$-AdaBoost and gave a simple proof that it is also margin-maximizing as $\varepsilon$ vanishes. We observe that approximate uniform learning is also enforced in other iterative margin maximizing algorithms, such as TotalBoost (Warmuth et al., 2006) and LPBoost (Grove & Schuurmans, 1998), under the name “totally corrective learning.” The AdaBoost+ $L_1$ algorithm provably achieves the maximum margin as $t \to \infty$ and has been shown empirically to efficiently yield sparser solutions than AdaBoost with roughly equal “sweet spot” generalization performance. This suggests it is doing better feature selection. A more precise quantitative analysis of the trade-off between sparsity, margin and generalization merits further investigation.

APPENDIX: $\varepsilon$-ADABOOST

In this appendix, we give an analysis of $\varepsilon$-boosting (Hastie et al., 2001). This method works much like AdaBoost and related algorithms: a composite classifier $h_{\text{opt}}$ is built up over a sequence of rounds. In each round, a distribution $d$ as in (5) is defined, and a weak classifier $h_j$ with large edge $\varepsilon(h_j, d)$ selected. However, unlike AdaBoost, $\varepsilon$-boosting increases $\alpha_j$ by only some small $\varepsilon > 0$. Rosset et al. (2004a) show that $\varepsilon$-boosting approximates the solution to the $l_1$-regularized boosting problem, and for $\varepsilon$ small, maximizes the margin in the limit of convergence (Zhang & Yu, 2005).
\( \varepsilon \)-AdaBoost uses the exponential loss \( L(z) = \exp(-z) \). Below we provide an explicit bound for \( \varepsilon \)-AdaBoost on the difference of the margin from \( \theta^* \) as a function of \( \varepsilon \) and the number of rounds. Let \( \alpha_t \) denote the coefficient vector after \( t \) rounds with \( \alpha_0 = 0 \).

**Theorem 5.** Fix \( 0 < \varepsilon < \theta^* \). After \( t \) rounds, the margin \( \mu(\alpha_t) \) of \( \varepsilon \)-AdaBoost satisfies

\[
\theta^* - \mu(\alpha_t) \leq \theta^* - \frac{\ln(1 + \frac{\theta^*-\varepsilon}{\theta^*})}{\varepsilon} + \frac{\ln m}{t \varepsilon} \\
\simeq \varepsilon + \frac{\ln m}{t \varepsilon} \quad \text{for } \varepsilon \text{ small}.
\]

To prove Theorem 5, we first introduce a lemma.

**Lemma 3.** For \( 0 < \varepsilon < 0.5 \),

\[
\mathcal{L}(\alpha_t) \leq \left( \frac{1 - \theta^* \varepsilon}{1 - \varepsilon^2} \right)^t m. \tag{10}
\]

**Proof.** At round \( t \), suppose the \( j \)-th weak classifier with edge \( \varepsilon(h_j, d_t) \geq \theta^* \) is selected. Then according to the algorithm, \( \alpha_t = \alpha_{t-1} + \varepsilon e_j \), where \( e_j \) is the \( j \)-th natural basis vector. Using Taylor Series Expansion (about \( \varepsilon = 0 \)), we obtain \( \mathcal{L}(\alpha_t) = \sum_{k=0}^\infty \frac{C(k)}{k!} \varepsilon^k \), where

\[
C(k) = \frac{d^k \mathcal{L}(\alpha_{t-1} + \varepsilon e_j)}{d \varepsilon^k} \bigg|_{\varepsilon=0} \\
= \sum_{i=1}^m (-y_i h_j(x_i)) \varepsilon^{k} \exp(\varepsilon) \left\{ \begin{array}{ll} C(1) & k \text{ odd} \\ \mathcal{L}(\alpha_{t-1}) & k \text{ even} \end{array} \right.
\]

Similar to (7), we have \( C(1) = -\varepsilon(h_j, d_t) \mathcal{L}(\alpha_{t-1}) \leq -\theta^* \varepsilon \mathcal{L}(\alpha_{t-1}) \). Therefore,

\[
\mathcal{L}(\alpha_t) = \mathcal{L}(\alpha_{t-1} + \varepsilon e_j) \\
\leq \mathcal{L}(\alpha_{t-1}) \left( 1 - \theta^* \varepsilon + \frac{\varepsilon^2}{2!} - \frac{\theta^* \varepsilon^3}{3!} + \cdots \right) \\
\leq \mathcal{L}(\alpha_{t-1}) \left( 1 - \theta^* \varepsilon + \varepsilon^2 - \theta^* \varepsilon^3 + \cdots \right) \\
= \mathcal{L}(\alpha_{t-1}) \left( 1 - \theta^* \varepsilon + \frac{\varepsilon^2}{1 - \varepsilon^2} \right) m.
\]

In the third line, we used the fact that \( \varepsilon \leq 0.5 \). Repeating the argument for each round \( t \) and noting that \( \mathcal{L}(\alpha_0) = m \) gives (10).

**Acknowledgements**

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**References**


