
Algorithm 1 AdaBoost algorithm.

Input:

$\mathcal{D} = \{(\mathbf{x}_i, y_i)\}_{i=1}^n$
Weak learning model
Positive integer T

Initialization:

Initialize sampling distribution $p^{(1)}(i) = \frac{1}{n}$ for $\forall i \in \{1, 2, \dots, n\}$

Loop:

for $t = 1$ to T

 Sample data set $\mathcal{D}^{(t)}$ from \mathcal{D} according to $p^{(t)}(i)$

 Learn model $f_t(\mathbf{x})$ from $\mathcal{D}^{(t)}$

 Calculate error ϵ_t on training data \mathcal{D} as $\epsilon_t = \sum_{i: f_t(\mathbf{x}_i) \neq y_i} p^{(t)}(i)$

 Set $\beta_t = \frac{\epsilon_t}{1 - \epsilon_t}$

 Set $w_t = \ln \frac{1}{\beta_t}$

 Set $p^{(t+1)}(i) = \frac{p^{(t)}(i)}{Z} \cdot \begin{cases} \beta_t & \text{if } f_t(\mathbf{x}_i) = y_i \\ 1 & \text{otherwise} \end{cases}$, where Z is a normalizer

end

Output:

$f(\mathbf{x}) = \text{sign} \left(\sum_{t=1}^T w_t f_t(\mathbf{x}) \right)$
