FilterBoost: Regression and Classification on Large Datasets

Booster using logistic loss function, for conditional probability estimation and classification.

Setting: Boosting-by-Filtering

- ▶ Uses example oracle, not fixed training set
- ▶ Useful e.g. with extremely large datasets

Results

- ▶ Provably achieves arbitrarily low test error
- ▶ Realistic assumptions
- ▶ Empirically fast and robust