Comparison of Stacking-based Classifier Ensembles using Euclidean and Riemannian Geometries

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Overview

Objectives

Riemannian manifolds

- Introduction to Riemannian manifolds
- Gauss maps

3 Algorithm

- Homotopy of data transformation
- Computing prediction tensor
- Learning on Riemannian manifolds

Experiments

- Experiments on Gesture Phase Segmentation data set
- Experiments on general data sets from the UCI repository

Conclusions

- Build a nonlinear version of classifier stacking using classifier interactions or predictions from classifier subensembles (R manifolds of SPD matrices).
- Build a nonlinear version of cascades of classifier ensembles
- Carry out preliminary experiments on the motion-based data set such as Gesture Classification Data Set from UCI repository
- Compare nonlinear version of classifier stacking build using Riemannian manifolds of SPD matrices and CNN as meta-learner versus cascades of classifier ensembles in both Euclidean and Riemannian geometries.
- Compare SVM and stacking-based SVM to all aforementioned classification algorithms. This is important because SVMs are often used as classifiers in both conventional and representation learning.
- Compare all stacking-based algorithms on the general data sets of different scales from UCI repository

(B)

Riemannian manifolds of SPD matrices: geometrical view

The space of $d \times d$ SPD matrices Sym^d_+ is an open convex cone

$$Sym^d_+ = \bigcap_{x \in R^d} \{ \mathsf{P} \in Sym^d : \mathsf{x}^T \mathsf{P} \mathsf{x} > 0 \}$$



$$Sym^d_+(2) = \Big\{ \begin{bmatrix} a & c \\ c & b \end{bmatrix}, a > 0, ab - c^2 > 0 \Big\},$$

$$u = \frac{1}{2}(a+b), v = \frac{1}{2}(a-b)$$
$$c^{2} + v^{2} < u^{2}, u > 0.$$

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A pair of Gauss maps (logarithmic and exponential maps)

$$\begin{split} \exp_\mathsf{P}(\Delta) &= \exp(\mathsf{log}(\mathsf{P}) + \Delta) = \mathsf{Q} \\ \mathsf{log}_\mathsf{P}(\mathsf{Q}) &= \mathsf{log}(\mathsf{Q}) - \mathsf{log}(\mathsf{P}) = \Delta \end{split}$$

Geodesic on Sym^d_+ in case of log Euclidean metric

$$d(\mathsf{P},\mathsf{Q}) = ||\log(\mathsf{Q}) - \log(\mathsf{P})|| \tag{2}$$

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(1)

Homotopy diagram for data transformation and learning on Riemannian manifolds of SPD matrices



Computing classifier prediction pairwise matrix (CPPM)

We compose a tensor T of size $T \times T \times L$, where for each class $C_{\ell}, \ell = 1, ..., L$ we have a CPPM $A^{\ell}(x)$ $T \times T$ with elements $a_{ij}^{\ell}, \{i, j\} = 1, ..., T$:

$$a_{ij}^{\ell}(x) = p_i(y = c_{\ell}|X)p_j(y = c_{\ell}|X) = h_i^{\ell}(x)h_j^{\ell}(x), i \neq j;$$

$$a_{ij}^{\ell} = p_i(y = c_{\ell}|X) = h_i^{\ell}, i = j,$$
(3)

Using matrix form we can write $A^{\ell}(x)$ as

$$\mathsf{A}^{\ell}(x) = \begin{bmatrix} h_{1}^{\ell}(x) & \dots & h_{1}^{\ell}(x)h_{j}^{\ell}(x) & \dots & h_{1}^{\ell}(x)h_{T}^{\ell}(x) \\ \vdots & \ddots & \vdots & \ddots & \vdots \\ h_{1}^{\ell}(x)h_{i}^{\ell}(x) & \dots & h_{i}^{\ell}(x) & \dots & h_{i}^{\ell}(x)h_{T}^{\ell}(x) \\ \vdots & \ddots & \vdots & \ddots & \vdots \\ h_{1}^{\ell}(x)h_{T}^{\ell}(x) & \dots & h_{T}^{\ell}(x)h_{j}^{\ell}(x) & \dots & h_{T}^{\ell}(x) \end{bmatrix}$$
(4)

The final distance can be computed as the sum of distances on all L - 1 R manifolds:

$$d(x,y) = \sum_{i=1}^{L-1} d(x_i, y_i),$$
 (5)

where $d(x_i, y_i)$ is a distance between two points on M_i manifold. The projection matrix is computed as

$$Proj(A^{\ell}) = U \log(\Lambda) U^{T}, \qquad (6)$$

where U is the matrix of eigenvectors of A^ℓ and Λ is the diagonal matrix containing eigenvalues of $A^\ell.$

Experimental part: general machine learning data sets of different scales

| dataset | size | features | classes | Tr,% | Ts,% |
|-----------|-------|----------|---------|------|------|
| balance | 625 | 4 | 3 | 50 | 50 |
| bupa | 345 | 6 | 2 | 50 | 50 |
| gamma | 19200 | 10 | 2 | 50 | 50 |
| german | 1000 | 24 | 2 | 50 | 50 |
| heart | 270 | 13 | 2 | 50 | 50 |
| mfeat-mor | 2000 | 6 | 10 | 50 | 50 |
| mfeat-zer | 2000 | 47 | 10 | 50 | 50 |
| pima | 768 | 8 | 2 | 50 | 50 |
| segment | 2310 | 19 | 7 | 50 | 50 |
| sonar | 208 | 60 | 2 | 50 | 50 |
| spambase | 4601 | 57 | 2 | 50 | 50 |

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Summary of characteristics of Gesture Phase Segmentation data set: raw data

| data set | size | features | classes | Tr , % | Ts, % |
|--------------|------|----------|---------|---------------|-------|
| gesture-raw1 | 1747 | 18 | 5 | 50 | 50 |
| gesture-raw2 | 1264 | 18 | 5 | 50 | 50 |
| gesture-raw3 | 1834 | 18 | 5 | 50 | 50 |
| gesture-raw4 | 1073 | 18 | 5 | 50 | 50 |
| gesture-raw5 | 1424 | 18 | 5 | 50 | 50 |
| gesture-raw6 | 1111 | 18 | 5 | 50 | 50 |
| gesture-raw7 | 1448 | 18 | 5 | 50 | 50 |

Formation of 3D tensors of SPD matrices and architecture of CNN to learn these tensors



| _т | conv1 3x3x32 RELU norm. | conv2 3x3x32 RELU norm. | conv3 3x3x64 RELU norm. | conv4 3x3x64 RELU norm. | full5 3x3x64 RELU norm. | softmax |
|----|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|---------|
| | pool 2x2 | |

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| Method/Dataset | gesture-raw1 | gesture-raw2 | gesture-raw3 | gesture-raw4 | gesture-raw5 | esture-raw5 gesture-raw6 | |
|-----------------------------|--------------------|---------------------|--------------------|--------------------|--|--------------------------|--------------------------------------|
| | A numb | per of decision tre | es in a DF is equ | al to 50 and its o | lepth is equal to | 2 | |
| RF1 | $74,45 \pm 1,36$ | $69,07 \pm 1,44$ | $64,25\pm2,01$ | $49,94\pm3,75$ | $54,48\pm1,48$ | $62,52\pm3,48$ | $58,49\pm2,37$ |
| RF _{max} | $76, 31 \pm 1, 50$ | $73, 38 \pm 1, 44$ | $68, 12 \pm 1, 39$ | $55,25\pm5,96$ | - | - | - |
| RF-nonlinear _{max} | $77,94 \pm 1,42$ | $75, 31 \pm 1, 41$ | $69,65 \pm 1,98$ | $61,34\pm3,55$ | $57,35\pm2,25$ | $64,62\pm2,93$ | $\textbf{60, 33} \pm 1, \textbf{94}$ |
| RF-linear _{max} | $77,62 \pm 1,75$ | $75,01 \pm 2,14$ | $69,28\pm1,96$ | $65,72 \pm 2,73$ | $57, 51 \pm 2, 02$ | $63,42\pm3,85$ | $60, 55 \pm 2, 57$ |
| CNN-R-nonlinear | $85,46\pm1,21$ | $84,29\pm1,73$ | $86, 93 \pm 0, 91$ | $80,88\pm2,94$ | $80,62\pm1,78$ | $79,59 \pm 2,16$ | $81,81\pm1,55$ |
| CNN-R-linear | $85,69 \pm 1,23$ | $84,94 \pm 1,53$ | $87, 19 \pm 1, 02$ | $80,99\pm3,25$ | $80,46\pm2,00$ | $80,54\pm2,15$ | $82, 17 \pm 1, 66$ |
| SVM(RBF) | $74,19 \pm 1,24$ | $68,05 \pm 1,46$ | $70, 12 \pm 1, 53$ | $46, 16 \pm 1, 79$ | $41,19\pm2,15$ | $48,15\pm1,77$ | $49,28 \pm 1,27$ |
| SVM(RBF)-stacking | $80,41 \pm 1,49$ | $77,91 \pm 2,23$ | $81,25\pm1,69$ | $69,78\pm3,07$ | $69,44 \pm 3,12$ | $73,33\pm2,01$ | $74,59\pm1,76$ |
| | A numb | er of decision tree | es in a DF are eq | ual to 50 and its | depth is equal to | 5 | |
| RF1 | $83,46\pm0,93$ | $85, 35 \pm 1, 12$ | $85,81\pm0,71$ | $77, 17 \pm 2, 66$ | $77,44 \pm 2,11$ | $79, 10 \pm 1, 98$ | $79,16\pm1,29$ |
| RF _{max} | $89, 13 \pm 1, 88$ | $89,68 \pm 1,04$ | $92,04 \pm 1,12$ | $89,70\pm0,94$ | $89,05\pm1,75$ | $85,27\pm1,06$ | $86,20\pm1,41$ |
| RF-nonlinear _{max} | $90,29\pm1,52$ | $89,98\pm0,86$ | $92,16\pm1,14$ | $89,81\pm1,10$ | $90,08\pm1,45$ | $86,40\pm1,54$ | $87,00 \pm 1,08$ |
| RF-linear _{max} | $89,41 \pm 1,22$ | $89,29 \pm 0,92$ | $91,48\pm1,18$ | $89,35 \pm 1,25$ | $88,82 \pm 1,69$ | $85,27\pm1,20$ | $85,88 \pm 1,23$ |
| CNN-R-nonlinear | $89,91\pm1,39$ | $89,46 \pm 0,83$ | $92,34\pm1,00$ | $89,29\pm1,02$ | $89,31\pm1,27$ | $86,29\pm1,31$ | $86,34\pm0,84$ |
| CNN-R-linear | $90,67 \pm 1,14$ | $90, 33 \pm 1, 16$ | $93,04 \pm 1,06$ | $90,73\pm1,31$ | $90,45\pm1,22$ | $87,27\pm1,53$ | $87, 87 \pm 1, 14$ |
| SVM(RBF)-stacking | $89,15\pm1,54$ | $89,95 \pm 1,15$ | $91,55\pm0,83$ | $87,09\pm1,50$ | $89,41\pm1,73$ | $86,98\pm1,60$ | $86,71 \pm 1,33$ |
| | A numb | per of decision tre | es in ETs are equ | al to 50 and its (| depth is equal to | 2 | |
| RF ₁ | $74,98\pm0,75$ | $68,97\pm1,00$ | $62,99\pm0,92$ | $45,90\pm2,21$ | $49,90\pm2,95$ | $58,62\pm3,01$ | $55,40\pm3,11$ |
| RF _{max} | $76,99\pm1,53$ | $71,90\pm1,51$ | $68,21\pm2,36$ | $50,00\pm3,03$ | $54,23\pm2,51$ | $60,81\pm2,37$ | $59,92\pm2,62$ |
| RF-nonlinear _{max} | $77,87\pm1,21$ | $73,96 \pm 1,64$ | $70,92\pm1,58$ | $55,51\pm4,56$ | $56,76\pm1,59$ | $63,21\pm2,55$ | $61,15\pm2,46$ |
| RF-linear _{max} | $77,84\pm0,78$ | $73,58 \pm 1,07$ | $68,78 \pm 1,48$ | $61,15\pm3,75$ | $55,74\pm2,59$ | $63,41\pm1,86$ | $60,69\pm2,38$ |
| CNN-R-nonlinear | $87,14\pm1,66$ | $85,92\pm1,43$ | $87,21\pm0,68$ | $81,73\pm2,34$ | $83,89\pm2,03$ | $80,40\pm2,43$ | $84,03\pm1,51$ |
| CNN-R-linear | $88,07 \pm 1,67$ | $87,15\pm1,65$ | $87,75\pm0,54$ | $83,48\pm2,95$ | $83,89\pm1,69$ | $81,55\pm1,94$ | $83,49\pm1,39$ |
| SVM(RBF)-stacking | $81,69\pm1,00$ | $78,51\pm2,20$ | $82,88\pm1,00$ | $71,34\pm2,61$ | $73,19\pm2,74$ | $77,28\pm2,97$ | $79,41\pm1,69$ |
| | A number | r of decision trees | in the ETs are e | qual to 50 and it | s depth is equal t | o 5 | |
| RF ₁ | $78,24\pm1,40$ | $77,88 \pm 1,79$ | $77,20\pm2,01$ | $72,33\pm3,65$ | $70,62\pm1,87$ | $74,30\pm2,06$ | $72,75\pm2,38$ |
| RF _{max} | $87,93\pm0,95$ | $87,93\pm0,86$ | $88,94\pm1,39$ | $88,70\pm1,36$ | $85,52\pm1,53$ | $82,52\pm1,73$ | $84,46\pm1,83$ |
| RF-nonlinear _{max} | $88,58\pm1,42$ | $88,39\pm0,80$ | $90,05\pm0,81$ | $89,01\pm1,32$ | $86,33\pm1,33$ | $84,37\pm2,10$ | $84,85\pm1,73$ |
| RF-linear _{max} | $87,79\pm0,87$ | $87, 59 \pm 1, 26$ | $88,33\pm1,62$ | $87,56\pm1,18$ | $84,61\pm1,47$ | $82,07\pm1,72$ | $83,20\pm2,22$ |
| CNN-R-nonlinear | $89,28\pm0,98$ | $89,41\pm1,13$ | $90,88\pm0,66$ | $89,39\pm2,14$ | $89,14\pm1,04$ | $86,22\pm1,79$ | $86,93\pm1,52$ |
| CNN-R-linear | $90,90\pm0,86$ | $89,98\pm0,93$ | $92,06\pm1,05$ | $90,15\pm0,92$ | $90,00\pm0,98$ | $87,43\pm1,47$ | $87,89\pm1,35$ |
| SVM(RBF)-stacking | $87,49\pm1,41$ | $87,63\pm0,93$ | $88, 17 \pm 1, 22$ | $85,49\pm1,85$ | $\textbf{86}, \textbf{18} \pm \textbf{1}, \textbf{19}$ | $85,00\pm1,65$ | $85,46\pm1,60$ |

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Classification accuracy as a function of the number of cascades of RFs plotted for six experiments from Gesture Phase Segmentation data set. Depth of decision trees in random forests is equal to 5



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Classifier ensembles learning

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Classification accuracy as a function of the number of cascades of ETs plotted for six experiments from Gesture Phase Segmentation data set. Depth of decision trees in extratrees is equal to 5



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Classifier ensembles learning

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Extratrees: number of trees=100, depth={2, 5}

Table: Learning classifier predictions using different classifier stacking techniques: means and standard deviations of prediction accuracy (shown in %) for each method on different data sets from UCI repository.

| A number of decision trees in the ETs are equal to 100 and its depth is equal to 2 | | | | | | | | | | | |
|--|--------------------|--------------------|--------------------|--------------------|---------------------|--------------------|---------------------------|--------------------|--------------------|---------------------|--------------------|
| ET 83 | $13,75 \pm 3,81$ | $58,95 \pm 2,33$ | $71,03 \pm 0,69$ | $70,06\pm1,40$ | $79,02 \pm 2,61$ | $64,58\pm3,44$ | $62, 18 \pm 2, 90$ | $66,12\pm1,04$ | $79, 32 \pm 5, 76$ | $75,96 \pm 3,13$ | $66,35\pm2,68$ |
| ET _{max} | - | $66, 10 \pm 2, 80$ | $80,79 \pm 0,61$ | $73,42 \pm 0,90$ | $80,00 \pm 3,10$ | - | - | $75,25\pm1,44$ | - | - | $89,07 \pm 1,05$ |
| ET-nonlinear _{max} 83 | $13,40 \pm 1,83$ | $67, 33 \pm 3, 17$ | $81,73 \pm 0,64$ | $74,22\pm0,97$ | $79,77 \pm 3,14$ | $33,73\pm6,62$ | $43, 52 \pm 7, 18$ | $75,44 \pm 1,57$ | $50, 31 \pm 7, 39$ | $75,96 \pm 4,85$ | $89,63 \pm 1,02$ |
| ET-linear _{max} 82 | $12,82 \pm 2,46$ | $66, 34 \pm 2, 58$ | $80,71 \pm 1,16$ | $74,24\pm1,97$ | $80,30\pm3,17$ | $34,76\pm6,55$ | $50,05\pm5,43$ | $75,29\pm2,52$ | $56,27 \pm 9,25$ | $74, 42 \pm 3, 11$ | $90,50\pm0,85$ |
| SVM-stacking 85 | $15,54 \pm 2,89$ | $58, 26 \pm 2, 01$ | $80,64 \pm 0,90$ | $70,52 \pm 1,56$ | $79,02 \pm 2,61$ | $57, 21 \pm 2, 16$ | $37, 83 \pm 3, 57$ | $75,42 \pm 2,00$ | $82,56 \pm 4,85$ | $76, 54 \pm 3, 47$ | $89,69 \pm 1,31$ |
| SVM-R-nonlinear 85 | $15,87 \pm 2,93$ | $58, 31 \pm 1, 91$ | $80, 81 \pm 0, 87$ | $71,80\pm1,97$ | $79,02 \pm 2,61$ | $29,12\pm5,85$ | $15, 2 \pm 2, 99$ | $75,86\pm1,42$ | $61, 59 \pm 7, 20$ | $76, 44 \pm 2, 33$ | $90,18\pm0,95$ |
| SVM-R-linear 63 | $3,91 \pm 7,59$ | $58, 31 \pm 1, 95$ | $76,77 \pm 1,57$ | $70,02\pm1,32$ | $79,02\pm2,61$ | $68, 98 \pm 1, 14$ | $71,00 \pm 1,23$ | $65, 73 \pm 0, 73$ | $89,71 \pm 1,01$ | $62, 31 \pm 7, 51$ | $79,59\pm2,21$ |
| kNN-stacking 78 | $8,97 \pm 1,69$ | $62,97 \pm 3,81$ | $81,24 \pm 0,52$ | $71,14\pm2,22$ | $77,82 \pm 4,50$ | $67,26\pm1,43$ | $72, 13 \pm 1, 16$ | $71,80 \pm 1,82$ | $93, 29 \pm 1, 19$ | $78, 56 \pm 2, 36$ | $86,29\pm1,38$ |
| kNN-R-nonlinear 79 | $9,81 \pm 1,54$ | $63, 43 \pm 4, 27$ | $81, 21 \pm 0, 54$ | $71,04\pm2,35$ | $78, 12 \pm 4, 19$ | $67, 16 \pm 1, 79$ | $70, 50 \pm 1, 54$ | $71,77 \pm 1,36$ | $92,84 \pm 1,39$ | $78,46 \pm 1,88$ | $86,60 \pm 1,39$ |
| kNN-R-linear 80 | $10, 16 \pm 1, 02$ | $64,53\pm4,31$ | $81,23\pm0,44$ | $70,44\pm1,37$ | $73,98\pm4,04$ | $67,08\pm1,35$ | $71, 15 \pm 1, 66$ | $71,67\pm1,01$ | $93,07 \pm 0,86$ | $73,94 \pm 4,22$ | $91,10\pm0,70$ |
| MLP-stacking 53 | $3,56 \pm 1,37$ | $57,44 \pm 10,50$ | $80, 43 \pm 1, 31$ | $73,20 \pm 2,68$ | $59, 55 \pm 26, 30$ | $17,01 \pm 4,18$ | $16, 23 \pm 3, 79$ | $74,69 \pm 1,32$ | $19,35 \pm 6,32$ | $50, 58 \pm 12, 37$ | $90, 50 \pm 0, 86$ |
| MLP-R-nonlinear 46 | $6,99 \pm 2,27$ | $54,07 \pm 10,13$ | $84,25 \pm 0,61$ | $74,68\pm1,21$ | $28,65 \pm 14,89$ | $10,48\pm0,96$ | $10,68 \pm 1,47$ | $75,36\pm1,31$ | $18,02 \pm 4,13$ | $52, 12 \pm 6, 96$ | $91,88\pm0,61$ |
| MLP-R-linear 46 | $6,41 \pm 1,93$ | $44,48\pm7,23$ | $84, 32 \pm 0, 38$ | $72,20\pm1,54$ | $35,94\pm23,72$ | $11,61\pm2,08$ | $10,66 \pm 0,85$ | $73,05\pm2,18$ | $19,43\pm5,51$ | $47,79 \pm 2,36$ | $91,87 \pm 0,77$ |
| CNN-R-nonlinear 89 | $9,17 \pm 2,03$ | $70, 81 \pm 2, 62$ | $84, 30 \pm 0, 46$ | $76,32\pm1,54$ | $82,78 \pm 2,36$ | $72,90 \pm 1,01$ | $74,58 \pm 0,92$ | $77,45 \pm 1,40$ | $95,42 \pm 0,69$ | $80, 58 \pm 2, 54$ | $92,49 \pm 0,63$ |
| CNN-R-linear 85 | $15,83 \pm 1,10$ | $69, 13 \pm 3, 94$ | $84,58\pm0,48$ | $75,04\pm0,99$ | $81,35\pm2,58$ | $73,05\pm0,89$ | $76,93 \pm 1,09$ | $76,46\pm1,45$ | $95,66 \pm 0,68$ | $74,04 \pm 3,85$ | $92,45\pm0,75$ |
| | | | A number o | of decision trees | in the ETs are eq | ual to 100 and i | ts depth is equal | to 5 | | | |
| ET 87 | $87,08 \pm 1,83$ | $64,01\pm5,08$ | $78,77 \pm 0,38$ | $72,10\pm1,57$ | $78,95\pm2,60$ | $69,50\pm0,66$ | $74, 61 \pm 1, 30$ | $73,78\pm1,45$ | $89,79\pm1,14$ | $78,85 \pm 3,10$ | $82,36\pm1,66$ |
| ET _{max} | - | $69,24 \pm 3,01$ | $85,70 \pm 0,42$ | $74,92\pm1,32$ | $80,75 \pm 1,85$ | - | - | $76,20\pm1,51$ | $91,66 \pm 1,05$ | $79,71 \pm 3,43$ | $93,10\pm0,53$ |
| ET-nonlinear _{max} 82 | $12,82 \pm 1,64$ | $69,07\pm3,73$ | $85,90\pm0,40$ | $75,34\pm1,29$ | $80,98\pm1,75$ | $62,65\pm4,95$ | $72,54 \pm 1,39$ | $75,36\pm1,53$ | $86,05\pm4,16$ | $79, 33 \pm 4, 33$ | $93,58\pm0,61$ |
| ET-linear _{max} 83 | $3,81 \pm 1,42$ | $68, 31 \pm 2, 10$ | $85, 39 \pm 0, 29$ | $73,64 \pm 1,85$ | $80,98 \pm 2,18$ | $62,01\pm3,46$ | $73,64 \pm 0,93$ | $75,57 \pm 1,72$ | $90,82 \pm 3,18$ | $78, 17 \pm 2, 82$ | $93,30\pm0,63$ |
| SVM-stacking 87 | $37,15 \pm 1,06$ | $67,73 \pm 2,84$ | $84,49\pm0,45$ | $74,70\pm1,64$ | $80, 83 \pm 1, 85$ | $69,71\pm0,57$ | $72, 83 \pm 0, 69$ | $76,09\pm1,35$ | $91,55 \pm 1,21$ | $79,90 \pm 3,14$ | $92,43\pm0,67$ |
| SVM-R-nonlinear 86 | $16,38 \pm 1,78$ | $68, 43 \pm 3, 53$ | $84,62 \pm 0,44$ | $74,82\pm1,32$ | $81,05 \pm 1,84$ | $65,40 \pm 1,99$ | $38,65 \pm 3,56$ | $75,94 \pm 1,22$ | $89,84 \pm 1,32$ | $79,52 \pm 2,85$ | $92,48 \pm 0,78$ |
| SVM-R-linear 85 | $15,03 \pm 1,78$ | $59, 30 \pm 3, 04$ | $79,32 \pm 0,79$ | $71,22\pm1,86$ | $80, 15 \pm 2, 13$ | $69,88 \pm 0,69$ | $78,40 \pm 0,61$ | $69,84\pm2,16$ | $92,85 \pm 1,15$ | $76, 35 \pm 3, 31$ | $85,83\pm1,84$ |
| kNN-stacking 80 | $0,93\pm1,53$ | $66,86\pm3,41$ | $83,58 \pm 0,538$ | $72,76\pm1,71$ | $79,77 \pm 1,32$ | $67,93\pm1,00$ | $75,89 \pm 0,83$ | $72,53\pm1,74$ | $95,46\pm0,97$ | $79, 33 \pm 3, 73$ | $90,21\pm1,94$ |
| kNN-R-nonlinear 80 | $0,93 \pm 1,79$ | $67,03 \pm 2,97$ | $83,63 \pm 0,37$ | $72, 72 \pm 2, 00$ | $80,60 \pm 2,17$ | $67, 43 \pm 1, 04$ | $70,95 \pm 1,80$ | $72,03 \pm 2,09$ | $95,28 \pm 0,68$ | $79, 33 \pm 2, 99$ | $90,95 \pm 1,71$ |
| kNN-R-linear 78 | $8,75 \pm 1,51$ | $63, 31 \pm 1, 48$ | $83, 36 \pm 0, 42$ | $70,26\pm2,09$ | $76,62 \pm 2,78$ | $67,71 \pm 1,41$ | $76,02 \pm 0,98$ | $68, 85 \pm 2, 02$ | $95, 30 \pm 1, 17$ | $76, 83 \pm 3, 83$ | $91,67\pm0,68$ |
| MLP-stacking 61 | $1,25 \pm 1,32$ | $40,06 \pm 7,72$ | $84, 34 \pm 0, 52$ | $69,06 \pm 3,83$ | $33,45 \pm 7,44$ | $14,08 \pm 4,75$ | $14, 46 \pm 4, 32$ | $48,98\pm1,89$ | $19,04 \pm 6,39$ | $48,75 \pm 6,79$ | $92,07 \pm 0,81$ |
| MLP-R-nonlinear 49 | $19,90 \pm 6,79$ | $59,77 \pm 6,28$ | $85,65 \pm 0,41$ | $74,88\pm2,54$ | $44,89\pm24,41$ | $11,26\pm2,20$ | $10, 31 \pm 0, 69$ | $75,21\pm1,16$ | $20,44 \pm 5,34$ | $50,77 \pm 6,84$ | $93,33\pm0,63$ |
| MLP-R-linear 47 | $7,79 \pm 1,93$ | $58, 37 \pm 8, 77$ | $85,48 \pm 0,65$ | $74,54\pm1,49$ | $40,60\pm21,61$ | $12,76\pm2,49$ | $11,62 \pm 2,30$ | $73,98\pm1,67$ | $16,73 \pm 3,90$ | $57, 79 \pm 1, 40$ | $93,36\pm0,48$ |
| CNN-R-nonlinear 88 | $18,14 \pm 2,01$ | $71, 10 \pm 2, 47$ | $85,71\pm0,31$ | $76,32\pm1,54$ | $82,85\pm2,20$ | $73,50\pm0,84$ | $78,52\pm0,89$ | $77,19\pm1,16$ | $95,42 \pm 0,69$ | $81,25\pm3,14$ | $93,80\pm0,64$ |
| CNN-R-linear 88 | $18,21 \pm 1,45$ | $67,97\pm2,09$ | $85,53\pm0,31$ | $75,04\pm0,99$ | $81,95\pm1,93$ | $73,53\pm0,97$ | $\overline{79,14\pm0,99}$ | $75,39\pm1,19$ | $95,66 \pm 0,68$ | $81,64\pm2,90$ | $93,20\pm0,51$ |

Vitaliy Tayanov, Adam Krzyżak, Ching Y

Random Forests: number of trees=100, depth={2, 5}

| Method/Dataset | Balance | Bupa | Gamma | German | Heart | Mfeat-mor | Mfeat-zer | Pima | Segment | Sonar | Spambase |
|--|------------------|--------------------|--------------------|--------------------|---------------------|--------------------|---------------------|--------------------|--------------------|--------------------|--------------------|
| A number of decision trees in a RF is equal to 100 and its depth is equal to 2 | | | | | | | | | | | |
| RF | $80,06\pm4,41$ | $68,72 \pm 4,03$ | $75,84 \pm 0,67$ | $70,26\pm1,34$ | $79,25 \pm 2,54$ | $62,02 \pm 3,90$ | $58, 37 \pm 3, 42$ | $75, 16 \pm 1, 07$ | $77,50 \pm 5,24$ | $75, 29 \pm 2, 98$ | $89, 10 \pm 0, 75$ |
| RF _{max} | $81,92\pm1,90$ | $68,77 \pm 3,29$ | $80, 89 \pm 0, 79$ | $74,16\pm1,56$ | $80, 82 \pm 2, 54$ | - | - | - | - | $76,44 \pm 3,71$ | $92,12\pm0,36$ |
| RF-nonlinear _{max} | $83,27\pm1,95$ | $69, 59 \pm 3, 80$ | $82,47 \pm 0,60$ | $74,60\pm1,51$ | $80, 30 \pm 2, 72$ | $45,98 \pm 3,19$ | $43,52 \pm 6,99$ | $76, 12 \pm 1, 47$ | $70,26 \pm 7,12$ | $77,69 \pm 3,82$ | $92,63 \pm 0,29$ |
| RF-linearmax | $83,43\pm2,15$ | $69,94 \pm 3,15$ | $82,95 \pm 0,63$ | $74,34\pm1,95$ | $80, 83 \pm 3, 23$ | $46,66 \pm 4,44$ | $47,35 \pm 5,85$ | $76, 12 \pm 1, 02$ | $71,54 \pm 8,01$ | $76, 63 \pm 4, 17$ | $92,51 \pm 0,28$ |
| SVM-stacking | $82,50\pm4,37$ | $67, 62 \pm 3, 69$ | $81, 31 \pm 0, 57$ | $72,16\pm2,21$ | $80, 53 \pm 2, 98$ | $53, 10 \pm 3, 64$ | $45,65 \pm 7,03$ | $76,09\pm1,32$ | $71, 12 \pm 5, 70$ | $76, 73 \pm 3, 87$ | $92,54\pm0,42$ |
| SVM-R-nonlinear | $82,53\pm4,46$ | $68, 60 \pm 3, 01$ | $81,44\pm0,56$ | $73,22\pm1,93$ | $80, 83 \pm 2, 80$ | $44,28\pm3,50$ | $27, 38 \pm 2, 15$ | $76,25\pm1,16$ | $65,77\pm6,46$ | $77, 21 \pm 3, 60$ | $92,61\pm0,43$ |
| SVM-R-linear | $71,03\pm5,87$ | $59,88 \pm 2,16$ | $79,73\pm0,34$ | $70,04\pm1,34$ | $79,32 \pm 3,09$ | $65,60\pm2,43$ | $65, 34 \pm 1, 89$ | $75,03\pm1,29$ | $83,37\pm4,23$ | $74, 13 \pm 2, 93$ | $89,97\pm1,29$ |
| kNN-stacking | $79,17\pm1,35$ | $66, 86 \pm 2, 66$ | $81,65 \pm 0,47$ | $70,44\pm1,81$ | $80,53 \pm 2,09$ | $58,90 \pm 3,24$ | $65, 22 \pm 1, 70$ | $72,97 \pm 1,09$ | $83,40 \pm 6,24$ | $77,98 \pm 3,69$ | $89,52 \pm 2,29$ |
| kNN-R-nonlinear | $79,49\pm1,75$ | $68,02 \pm 2,59$ | $82,25\pm0,48$ | $70,40\pm1,92$ | $80,68 \pm 2,31$ | $59,36\pm2,64$ | $64, 29 \pm 1, 70$ | $72,89\pm1,32$ | $83,37\pm5,91$ | $78,08 \pm 3,64$ | $90,39\pm1,81$ |
| kNN-R-linear | $77,95\pm2,13$ | $63, 43 \pm 3, 82$ | $81,46\pm0,91$ | $71,04\pm1,13$ | $78, 12 \pm 2, 23$ | $62,85\pm3,85$ | $64, 53 \pm 1, 26$ | $73,88\pm1,56$ | $87, 31 \pm 2, 67$ | $75,48 \pm 3,28$ | $92,50\pm0,38$ |
| MLP-stacking | $50,16\pm1,01$ | $58,49 \pm 9,05$ | $83, 15 \pm 0, 60$ | $74,32\pm1,30$ | $51,58\pm26,81$ | $13,43 \pm 4,62$ | $11,05 \pm 11,20$ | $74, 38 \pm 1, 56$ | $20,36 \pm 7,29$ | $53,65 \pm 11,62$ | $92,76 \pm 0,37$ |
| MLP-R-nonlinear | $47,08\pm2,29$ | $60, 23 \pm 7, 29$ | $84,15\pm0,50$ | $74,06\pm2,33$ | $30, 30 \pm 14, 37$ | $12,03 \pm 3,28$ | $11,40 \pm 2,35$ | $76,85\pm1,30$ | $21,63\pm6,74$ | $57,88 \pm 10,51$ | $93,56\pm0,40$ |
| MLP-R-linear | $46,63\pm2,20$ | $51,92\pm10,58$ | $84, 14 \pm 0, 61$ | $72,52 \pm 2,05$ | $30, 30 \pm 14, 37$ | $13,84 \pm 3,49$ | $12, 20 \pm 2, 34$ | $74,24 \pm 2,89$ | $21,63 \pm 6,74$ | $58,75 \pm 10,87$ | $93,34\pm0,54$ |
| CNN-R-nonlinear | $86,35\pm1,53$ | $73, 31 \pm 3, 56$ | $84, 35 \pm 0, 54$ | $75,74\pm1,11$ | $83, 38 \pm 2, 27$ | $70,40 \pm 0,85$ | $71,99 \pm 1,48$ | $77,81 \pm 1,40$ | $89,88 \pm 2,73$ | $80,00 \pm 3,21$ | $93,63 \pm 0,21$ |
| CNN-R-linear | $85,90\pm1,93$ | $69,01 \pm 3,05$ | $84,31\pm0,51$ | $74,50\pm1,48$ | $82, 11 \pm 2, 42$ | $70,68 \pm 0,78$ | $73,44 \pm 1,42$ | $76,54\pm0,84$ | $90, 10 \pm 2, 78$ | $77, 12 \pm 3, 84$ | $93,70\pm0,30$ |
| | | | A numbe | er of decision tre | es in a RF are eq | ual to 100 and it | ts depth is equal t | io 5 | | | |
| RF | $79,87\pm4,41$ | $71, 74 \pm 3, 48$ | $83,89\pm0,29$ | $73,48\pm1,79$ | $80,60 \pm 2,93$ | $69,32\pm0,84$ | $73,94\pm0,90$ | $76,54\pm1,36$ | $92,74\pm1,12$ | $77,50 \pm 2,48$ | $92,74\pm0,53$ |
| RF _{max} | $82,08\pm2,43$ | - | $86,49 \pm 0,34$ | $75,30\pm1,23$ | $81, 28 \pm 2, 46$ | - | - | - | $93,05 \pm 3,84$ | $78,94 \pm 3,76$ | $94, 22 \pm 0, 38$ |
| RF-nonlinear _{max} | $82,92\pm2,99$ | $70, 35 \pm 3, 46$ | $86,60 \pm 0,30$ | $75, 12 \pm 1, 67$ | $81, 28 \pm 2, 50$ | $68,49\pm2,15$ | $72,54 \pm 1,66$ | $75,31\pm1,12$ | $94,90\pm1,24$ | $79,52 \pm 2,98$ | $94,31\pm0,34$ |
| RF-linear _{max} | $83,49\pm2,32$ | $69,71 \pm 2,82$ | $86,48\pm0,34$ | $74,98\pm1,26$ | $81,20\pm3,29$ | $67,83 \pm 2,26$ | $72,42 \pm 1,12$ | $75,49\pm1,14$ | $94,37\pm1,00$ | $79,71 \pm 2,21$ | $94,28\pm0,36$ |
| SVM-stacking | $81,54\pm4,89$ | $70,99 \pm 3,16$ | $85,83\pm0,34$ | $74,62\pm1,17$ | $80, 83 \pm 2, 92$ | $69,98\pm0,76$ | $73,88 \pm 0,93$ | $75,55\pm1,26$ | $93,80\pm1,09$ | $79,42 \pm 2,16$ | $93,61\pm0,39$ |
| SVM-R-nonlinear | $81,70\pm4,88$ | $70, 81 \pm 2, 94$ | $85,95 \pm 0,34$ | $75,02 \pm 1,35$ | $80,90 \pm 2,84$ | $69, 36 \pm 0, 77$ | $61, 86 \pm 3, 33$ | $75,99 \pm 1,25$ | $92,63 \pm 1,32$ | $78,94 \pm 2,60$ | $93, 63 \pm 0, 33$ |
| SVM-R-linear | $71,73\pm6,28$ | $69,07 \pm 3,71$ | $83,69\pm0,48$ | $73,20\pm0,77$ | $79,62 \pm 3,23$ | $69,95\pm0,73$ | $76, 39 \pm 0, 67$ | $75,34\pm1,42$ | $94,05\pm1,36$ | $76,92 \pm 3,44$ | $92,95\pm0,40$ |
| kNN-stacking | $78,85\pm2,47$ | $70, 70 \pm 3, 72$ | $85,07 \pm 0,35$ | $74, 14 \pm 1, 76$ | $80,75 \pm 2,92$ | $68,58 \pm 0,72$ | $74,08 \pm 0,98$ | $74,82 \pm 1,66$ | $94,88 \pm 0,88$ | $78, 37 \pm 2, 33$ | $93,46 \pm 0,28$ |
| kNN-R-nonlinear | $79,04\pm2,34$ | $70, 76 \pm 3, 94$ | $85,07 \pm 0,35$ | $74,00\pm1,50$ | $81, 50 \pm 3, 05$ | $68, 22 \pm 0, 70$ | $69, 16 \pm 1, 04$ | $75,16\pm1,46$ | $94,84\pm0,95$ | $78, 37 \pm 1, 98$ | $93,35\pm0,38$ |
| kNN-R-linear | $78,21 \pm 1,46$ | $65, 41 \pm 2, 62$ | $84, 86 \pm 0, 34$ | $70, 30 \pm 1, 47$ | $80,60 \pm 2,59$ | $68,74 \pm 0,93$ | $73,62 \pm 0,76$ | $73,54 \pm 1,77$ | $94,67 \pm 0,84$ | $76, 54 \pm 4, 28$ | $92,99\pm0,40$ |
| MLP-stacking | $47,40\pm1,98$ | $43, 37 \pm 8, 90$ | $85,52 \pm 0,44$ | $74,32\pm1,30$ | $50,68 \pm 18,98$ | $11,99 \pm 3,46$ | $12, 43 \pm 3, 02$ | $66,59\pm6,93$ | $22,96 \pm 6,57$ | $52,88 \pm 11,43$ | $93,87\pm0,58$ |
| MLP-R-nonlinear | $48,33\pm4,58$ | $58, 26 \pm 9, 59$ | $86,35\pm0,41$ | $74,06\pm2,33$ | $26,62\pm11,58$ | $11,70 \pm 2,85$ | $10,68 \pm 0,99$ | $76,56\pm1,29$ | $18,50\pm5,21$ | $52,69\pm10,94$ | $94,24\pm0,37$ |
| MLP-R-linear | $46,28\pm2,00$ | $61,69\pm8,19$ | $86,31\pm0,42$ | $72,52\pm2,05$ | $33,16\pm24,00$ | $17,38\pm3,26$ | $12,28 \pm 2,32$ | $75,63\pm1,83$ | $24,65\pm4,95$ | $50, 38 \pm 9, 65$ | $94,20\pm0,38$ |
| CNN-R-nonlinear | $86,51\pm2,12$ | $73,78 \pm 3,57$ | $86,39\pm0,35$ | $75,74\pm1,11$ | $82,63 \pm 2,70$ | $73,00\pm0,48$ | $77,28 \pm 0,97$ | $77,71 \pm 1,24$ | $95,97\pm0,49$ | $81, 44 \pm 2, 43$ | $94,20\pm0,26$ |
| CNN-R-linear | $85,87\pm1,58$ | $73,02 \pm 3,66$ | $86,18\pm0,26$ | $74,50\pm1,48$ | $82,41\pm3,25$ | $73,44\pm0,68$ | $77,71 \pm 0,75$ | $77,32\pm0,98$ | $96,38\pm0,62$ | $80,67 \pm 1,90$ | $94,33\pm0,32$ |

3

Conclusions

- Using classifier interactions as some sort of a classifier stacking is advantageous in comparison to a classical both simple classifier stacking or cascades of classifier ensembles which can be considered as recursive stacking. Because interactions between classifiers can not be presented in Euclidean geometry we need to use Riemannian manifolds of Symmetric Positive Definite matrices.
- Interactions between classifiers depend on predictions made by those individual classifiers which are dependent on properties and parameters of those classifiers. This means that properties of a Riemannian manifold (such as for instance local curvature) depend on which classifiers we use in a classifier ensemble.
- Using cascades of classifier ensembles such as Random Forests or Extratrees is advantageous for most of the general problems from UCI repository and problems from Gesture Phase Segmentation data set. We need less cascades to achieve the maximum of prediction accuracy, when applying Riemannian manifolds to cascaded classifier stacking, in comparison with what we need in Euclidean geometry. The maximum of prediction accuracy using cascaded classifier stacking is higher if one uses Riemannian manifolds.