REMEMBRANCE OF LEO BREIMAN

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1. How I met Leo Breiman. In 1994, I came to Berkeley and was fortunate to stay there three years, first as a postdoctoral researcher and then as Neyman Visiting Assistant professor. For me, this period was a unique opportunity to see other aspects and learn many more things about statistics: the Department of Statistics at Berkeley was much bigger and hence broader than my home at ETH Zurich and I enjoyed very much that the science was perhaps a bit more speculative.

As soon as I settled in the department, I tried to get in touch with the local faculty. Leo Breiman started a reading group on topics in machine learning and I didn't hesitate to participate together with other PhD students. Leo spread a tremendous amount of enthusiasm, telling us about the vast opportunity we now had by taking advantage of computational power. Hearing his views and opinions and listening to his thoughts and ideas has been very exciting, stimulating and entertaining as well. This was my first occasion to get to know Leo. And there was, at least a bit, a vice-versa implication: now, Leo knew my name and who I am. Whenever we saw each other on the 4th floor in Evans Hall, I got a very gentle smile and "hello" from Leo. And in fact, this happened quite often: I often walked around while thinking about a problem, and it seemed to me, that Leo had a similar habit.

2. Witnessing three of Leo's fundamental contributions. I only got to know Leo Breiman in his late career. Nevertheless, between 1994 – 1997 when I was in Berkeley, I could witness Leo's exceptional creativity when he invented Bagging [5], gave fundamental explanations about Boosting [8] and started to develop Random Forests [4].

2.1. *Bagging.* I had the unique opportunity to listen to Leo Breiman when he presented Bagging during a seminar talk at UC Berkeley. I was puzzled and intrigued. At that time, I was working on the bootstrap and what Leo said didn't sound right to me: using the bootstrap language, he

proposed to use $\hat{\theta}_{\mathrm{Bag}} = \mathbb{E}^*[\hat{\theta}^*]$, where $\hat{\theta}$ is the output of a "complex algorithm" based on the original observations and $\hat{\theta}^*$ denoting the analogue based on the bootstrap sample. Trivially,

$$\hat{\theta}_{\mathrm{Bag}} = \hat{\theta} + (\mathbb{E}^*[\hat{\theta}^*] - \hat{\theta}),$$

and hence from this point of view, Leo has proposed to use the original estimator and *adding* the classical bootstrap bias correction estimate (instead of subtracting it). But this is not an appropriate view for the problem Leo was looking at, and – as usual - it turned out that he was right. Of course, Leo didn't present Bagging in this way: he argued via stability [5, 6] and that unstable estimators can be stabilized using the bootstrap. I still remember how Leo presented during the seminar talk many empirical examples, one batch of datasets after the other, demonstrating that Bagging improves the prediction performance by about 30%. It was great news! And also a kind of shock that nobody among the people in the audience or in the community had thought about it before.

After the seminar, I tried it out myself: it's so simple and easy to do! And indeed, Bagging worked when using CART trees or other "unstable" procedures. And in terms of prediction, it didn't do any harm for "stable" procedures. I have been fascinated by the idea, I started working on it and eventually, Bin Yu and I had some additional explanations why Bagging works [12] – a tiny contribution in comparison to Leo's breakthrough.

2.2. *Arcing and Boosting.* In 1996, Freund and Schapire [16] published their AdaBoost algorithm and they showed many empirical examples where their method performed exceptionally well. This caught a lot of attention and maybe even more so than with Bagging, one wondered why such an ensemble method based on mysterious re-weighting works so well. Leo Breiman also got involved: he proposed a variant of Boosting called "Arcing" [7] and then once more, he made a breakthrough: he formalized AdaBoost as a gradient descent optimization in function space where the gradient is estimated by a nonparametric procedure such as a CART tree [8]. Many people, particularly from statistics, followed up on Leo's formalized framework [18, 11, 17, 13]. Part of my own research has built up on this result and Leo's result had a big and crucial influence on my research.

Leo's important and deep contribution in Boosting was about understanding the algorithm and not in terms of developing a new method. Maybe this was an interesting "outlier" in Leo's late career where he primarily was the designer of new methods and algorithms. But it fits perfectly into the picture: my remembrance of Leo is not only about his outstanding creativity but also

about his analytical thinking regarding algorithms and machine learning – which is not a complete surprise given his mathematical background and training.

2.3. *Random Forests.* A third fundamental contribution of Leo's late career is the development of Random Forests, and I have a special memory on this. I was at home in Switzerland and Don Geman gave a talk at ETH Zurich about using trees with randomization at the nodes [1]. I discussed with Don and told him about Leo's Bagging which randomizes the samples instead of the nodes in the tree but Don was convinced that node randomization is much better. Leo took this suggestion and carried it much further. In particular, he created the idea of incorporating "variable importance", knowing well in advance that people will use it in complex data-problems with thousands of variables as in e.g. high-throughput molecular biology [15, 21].

Random Forests is an astonishingly powerful "off-the-shelf" method. Whether we like such "off-the-shelf" procedures or not, Random Forests works extremely well in great generality, given that it is a pure machine learning algorithm which essentially does not even require the specification of a tuning parameter! There is virtually no competing method which can so easily deal with high-dimensional continuous, categorical or mixed data yielding powerful predictions and some "first-order" information about variable importance. There have been some attempts for better (mathematical) understanding of Leo's Random Forests [19, 3] and I tried myself some years ago. However, without having Leo's deep insights and intuition, it's maybe still a bit of a mystery why Random Forests works so well.

3. Being influenced by Leo. Leo's grand views, visions and his research had a profound influence on my own scientific life. My joint work with Adi Wyner on "Variable Length Markov Chains" [10], developed during my time in Berkeley, is a tree model and certainly inspired by CART [9]. Similarly, a tree-based GARCH model with Francesco Audrino [2] is an adaptation of CART. Much more obvious is the connection of my joint work with Bin Yu on Bagging and Boosting [11–14]: it was Leo's excitement and his great ideas that stimulated my curiosity and my interest in these techniques and more generally in machine learning. My latest example is some joint work with Nicolai Meinshausen: what we call "Stability Selection" [20] is Leo Breiman's idea of Bagging, transferred from the problem of making predictions to the notion of variable and feature selection.

Leo Breiman, the pioneer of statistical machine learning: without him, my scientific life would have gone a different way, and I am tremendously

thankful that I had the chance to know him personally.

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