SketchBoost: Fast Gradient Boosted Decision Tree for Multioutput Problems

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Abstract

Gradient Boosted Decision Tree (GBDT) is a widely-used machine learning algorithm that has been shown to achieve state-of-the-art results on many standard data science problems. We are interested in its application to multioutput problems when the output is highly multidimensional. Although there are highly effective GBDT implementations, their scalability to such problems is still unsatisfactory. In this paper, we propose novel methods aiming to accelerate the training process of GBDT in the multioutput scenario. The idea behind these methods lies in the approximate computation of a scoring function used to find the best split of decision trees. These methods are integrated into our easily customizable GPU implementation of GBDT in Python which we call SketchBoost. Our numerical study demonstrates that SketchBoost speeds up the training process of GBDT by up to over 40 times while achieving comparable or even better performance.

1 Introduction

Gradient Boosted Decision Tree (GBDT) is one of the most powerful methods for solving prediction problems in both classification and regression domains. It is a dominant tool today in application domains where tabular data is abundant, for example, in e-commerce, financial, and retail industries. GBDT has contributed to a large amount of top solutions in benchmark competitions such as Kaggle. This makes GBDT a fundamental component in the modern data scientist's toolkit.

The main focus of this paper is the scalability of GBDT to multioutput problems. Such problems include multiclass classification (a classification task with more than two mutually exclusive classes), multilabel classification (a classification task with more than two classes that are not mutually exclusive), and multioutput regression (a regression task with a multivariate response variable). These problems arise in various areas such as Finance [Obermann and Waack, 2016], Multivariate Time Series Forecasting [Zhai, Yao, and Zhou, 2020], Recommender Systems [Jahrer, Töscher, and Legenstein, 2010], and others.

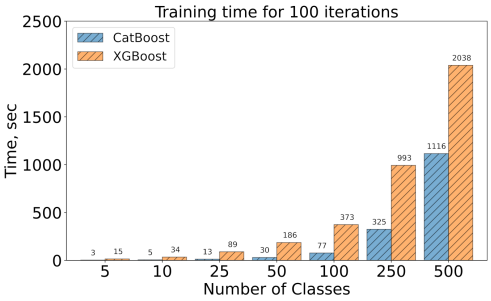

Figure 1: Train time of CatBoost and XGBoost for different number of classes on a synthetic dataset for multiclass classification. Synthetic dataset contains 2000k instances, each described by 100 features. The maximal tree depth was limited to 6. The experiment was conducted on GPU.

There are several extremely efficient, open-source, and production-ready implementations of gradient boosting such as XGBoost [Chen and Guestrin, 2016], LightGBM [Ke, Meng, Finley, Wang, Chen, Ma, Ye, and Liu, 2017], and CatBoost

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[Prokhorenkova, Gusev, Vorobev, Dorogush, and Gulin, 2018]. Even for them, learning a GBDT model for moderately large datasets can require much time. Furthermore, this time also grows with the output size of a model. Figure 1 demonstrates how rapidly the training time of CatBoost and XGBoost grows with the output dimension. Consequently, the number of possible applications of GBDT in the multioutput regime is very limited.

GBDT is a boosting-based algorithm that ensembles decision trees as "base learners". At each boosting step, a newly added tree improves the ensemble by minimizing the error of an already built composition. There are two possible strategies on how to use GBDT to handle a multioutput problem.

- *One-versus-all strategy.* Here, at each boosting step, a single decision tree is built for every output. Consequently, every output is handled separately. XGBoost and LightGBM use this strategy.
- *Single-tree strategy.* Here, at each boosting step, a single multivariate decision tree is built for all outputs. Consequently, all outputs are handled together. CatBoost uses this strategy.

The computational complexity of both strategies is proportional to the number of outputs. Specifically, the one-versus-all strategy requires fitting a separate decision tree for each single output at each boosting step. The single-tree strategy requires scanning all the output dimensions (a) to estimate the information gain during the search of the best tree structure and (b) to compute leaf values of a decision tree with a given structure (see details in Section 2). A straightforward idea to reduce the training time of single-tree GBDT is to exclude some of the outputs during the search of the tree structure which is the most time-consuming step of GBDT. However, this turns out to be rather challenging since it is unclear what outputs contribute the most to the information gain. In this paper, we address this problem and propose novel methods for fast scoring of multivariate decision trees which show a significant decrease in computational overhead without compromising the performance of the final model.

Related work. Many suggestions have been made to speed up the training process of GBDT. The first group of methods aims at reducing the number of data instances. For example, Stochastic Gradient Boosting [Friedman, 2002] chooses a random subset of samples. LightGBM [Ke et al., 2017] uses gradient-based one-side sampling (GOSS) which keeps the data instances with large gradients and randomly drops the instances with small gradients. Minimal Variance Sampling (MVS) [Ibragimov and Gusev, 2019] randomly chooses the data instances to maximize the estimation accuracy of split scoring. Further, the second group of methods is based on reducing the number of features. One can similarly choose a random subset of features or use principle component analysis or projection pursuit to exclude weak features; see, for example, [Jimenez and Landgrebe, 1999, Zhou, 2012, Appel et al., 2013]. LightGBM [Ke et al., 2017] uses exclusive feature bundling (EFB) where sparse features are greedily bundled together. CatBoost [Prokhorenkova et al., 2018] replaces categorical features with numerical ones using a special algorithm based on target statistics. Finally, the last group of methods is applied to speed up the evaluation of split candidates during the split search. The pre-sorted algorithm [Mehta et al., 1996] enumerates all possible split points on the pre-sorted feature values. The histogram-based algorithm [Alsabti et al., 1998, Jin and Agrawal, 2003b, Li et al., 2007], instead of finding the split points on the sorted feature values, buckets continuous feature values into discrete bins and uses these bins to construct feature histograms. The histogram-based algorithm often is more efficient in both memory consumption and training speed.

To the best of our knowledge, there are only two works devoted to the efficient training of GBDT in the multioutput scenario. Namely, Si, Zhang, Keerthi, Mahajan, Dhillon, and Hsieh [2017] and Zhang and Jung [2021] consider models with sparse output and discuss how to utilize this sparsity to enforce the leaf values be also sparse. Their modifications of GBDT are called GBDT-Sparse and GBDT-MO (sparse) correspondingly. We, in turn, approach the problem of fast GBDT training in the multioutput regime from a different perspective. Namely, instead of employing the model sparsity, we, loosely speaking, approximate the scoring function used to find the best tree structure using the most essential outputs while keeping other boosting steps without change. The methods we suggest are completely different from the ones mentioned above and can be applied to models with both dense and sparse outputs. We emphasize that we are not focused on Extreme Multilabel Classification problems, where output is high-dimensional and sparse as in Bhatia et al. [2016]. Most of such problems arise in domains such as NLP, and in real-life cases, are not solved by the tree-based methods. Our goal is to speed up GBDT on datasets without sparsity, and hence the reasonable output size is limited by a few thousand due to the model size and memory limits. However, our methods can be easily combined with the sparsity utilization used in GBDT-Sparse and GBDT-MO

(sparse). Specifically, one can use our fast split search method, and then, when the tree structure is built, compute the optimal leaf values with sparsity constraint (to keep only s outputs with the largest absolute values and set other outputs to 0).

Contributions. The contributions of this work can be summarized as follows.

- We propose and theoretically justify three novel methods to speed up GBDT on multioutput tasks. They are based on approximate computation of a scoring function used to find the best split of multivariate decision trees while keeping other boosting steps without change. These methods are generic and can be easily integrated into any GBDT realization that uses the single-tree strategy.
- We implemented the proposed methods together with a basic version of the GBDT algorithm in Python. We will refer to it as the SketchBoost. The Python GBDT implementation seems to be of independent interest since it does not use low-level programming languages and is easily customizable. Although it is written in Python, it is fast since it works on GPU.
- We present an empirical study using public datasets that demonstrate that SketchBoost achieves comparable or even better performance compared to the existing state-of-the-art boosting toolkits but in remarkably less time.

Paper Organization. First, we review the GBDT algorithm in Section 2. Next, we propose methods leading to a noticeable reduction in the training time of GBDT on multioutput tasks in Section 3. We illustrate the performance of these methods on real-world datasets in Section 4.Proofs and experiment details are postponed to the Supplementary Material.

2 Preliminaries

Let $\{(x_i, y_i)\}_{i=1}^n$ be a dataset with n samples, where $x_i \in \mathbb{R}^m$ is an m dimensional input and $y_i \in \mathbb{R}^d$ is a d dimensional output. Let also $\mathcal{F}$ be a class of base learners, that is, functions $f : \mathbb{R}^m \to \mathbb{R}^d$. In Gradient Boosting, the idea of which goes back to Schapire [1990], Freund [1995], Freund and Schapire [1997], the model F_T uses $T \in \mathbb{N}$ base learners $f \in \mathcal{F}$ and is trained in an additive and greedy manner. Namely, at the t-th iteration, a newly added base learner f improves the quality of an already built model F_{t-1} by minimization of some specified loss function $l : \mathbb{R}^d \times \mathbb{R}^d \to \mathbb{R}$,

$$\mathcal{L}_t(f) = \sum\nolimits_{i=1}^n l(y_i, F_{t-1}(x_i) + f(x_i)).$$

This optimization problem is usually approached by the Newton method using the second-order approximation of the loss function

$$f_t^* \in \operatorname*{argmin}_{f \in \mathcal{F}} \left\{ \sum_{i=1}^n \Big(g_i^\top f(x_i) + \frac{1}{2} \big(f(x_i)\big)^\top H_i f(x_i) \Big) + \Omega(f) \right\}, \tag{1}$$

where we omitted a term independent of f; here $\Omega(f)$ is a regularization term, usually added to build non-complex models, and

$$g_i = \nabla_a l(y, a)\Big|_{\substack{y\,=\,y_i \\ a\,=\,F_{t-1}(x_i)}}, \quad H_i = \nabla^2_{aa} l(y, a)\Big|_{\substack{y\,=\,y_i \\ a\,=\,F_{t-1}(x_i)}}. \tag{2}$$

Due to the complexity of optimization over a large set of base learners $\mathcal{F}$, the problem (1) is solved typically in a greedy fashion which leads us to an approximate minimizer f_t. Finally, the model F_t is updated by applying a learning rate $\varepsilon > 0$ typically treated as a hyperparameter: $F_t = F_{t-1} + \varepsilon f_t$.

GBDT uses decision trees as the base learners $\mathcal{F}$; see the seminal paper of Friedman [2001]. A decision tree is a model built by a recursive partition of the feature space into several disjoint regions. Each final leaf is assigned to a value, which is a response of the tree in the given region. Based on this construction mechanism, a decision tree f can be expressed as

$$f(x) = \sum\nolimits_{j=1}^J v_j \cdot [x \in R_j],$$

where [predicate] denotes the indicator function, J is the number of leaves, R_j is the j-th leaf, and $v_j \in \mathbb{R}^d$ is the value of j-th leaf. The problem of learning f_t can be naturally divided into two separate problems: (1) finding the best tree structure (dividing the feature space into J areas $R_1, \ldots, R_J$), and (2) fitting a decision tree with a given structure (computing leaf values $v_1, \ldots, v_J$).

Finding the leaf values. Since decision trees take constant values at each leaf, for a decision tree f_t with leaves $R_1, \ldots, R_J$, we can optimize the objective function from (1) for each leaf R_j separately,

$$v_j = \operatorname*{argmin}_{v \in \mathbb{R}^d} \left\{ \sum_{x_i \in R_j} \left(g_i^\top v + \frac{1}{2} v^\top H_i v \right) + \frac{\lambda}{2} \|v\|^2 \right\} = -\left(\sum_{x_i \in R_j} H_i + \lambda I \right)^{-1} \left(\sum_{x_i \in R_j} g_i \right),$$

where we employ l_2 regularization on leaf values with a parameter $\lambda > 0$; here I denotes the identity matrix and $\| \cdot \|$ denotes the Euclidean norm.

It is worth mentioning that if the loss function l is separable with respect to different outputs, all Hessians $H_1, \ldots, H_n$ are diagonal. If it is not the case, it is a common practice to purposely simplify them to this extent in order to avoid time-consuming matrix inversion. It is done so in most of the single-tree GBDT algorithms (for example, CatBoost, GBDT-Sparse, and GBDT-MO). We will also follow this idea in our work. For diagonal Hessians, the optimal leaf values can be rewritten as

$$v_j = -\frac{\sum_{i \in R} g_i^j}{\sum_{i \in R} h_i^j + \lambda}, \quad \text{where } g_i = \begin{pmatrix} g_i^1 \\ \vdots \\ g_i^d \end{pmatrix} \text{ and } H_i = \begin{pmatrix} h_i^1 & \ldots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \ldots & h_i^d \end{pmatrix}. \tag{3}$$

Finding the tree structure. Substituting the leaf values from (3) back into the objective function, and omitting insignificant terms, we obtain

$$\text{Loss}(f_t) = -\frac{1}{2} \sum_{j=1}^{J} S(R_j), \quad \text{where} \quad S(R) = \sum_{j=1}^{d} \frac{\left(\sum_{x_i \in R} g_i^j \right)^2}{\sum_{x_i \in R} h_i^j + \lambda}. \tag{4}$$

The function $S(\cdot)$ will be referred to as the scoring function. To find the best tree structure, we use a greedy algorithm that starts from a single leaf and iteratively adds branches to the tree. At a general step, we want to split one of existing leaves. To do this, we iterate through all leaves, features, and thresholds for each feature (they are usually determined by the histogram-based algorithm). For all leaves R and all possible splits for R, say R_{left} and R_{right}, we compute the impurity score given by $S(R_{\text{left}}) + S(R_{\text{right}})$. The best split is considered the one which achieves the largest impurity score. This is equivalent to maximization of the information gain which is usually defined as the difference between values of the loss function before and after the split, that is,

$$\text{Gain} = -0.5 \Big(S(R) - \big(S(R_{\text{left}}) + S(R_{\text{right}}) \big) \Big).$$

Similar to the previous step, some simplifications can be made to speed up computation of the scoring function which is done a tremendous number of times. For instance, GBDT-Sparse does not use the second-order information at all (Hessians are simplified to identity matrices). In the multioutput regime of CatBoost, the second-order derivatives are left out during the split search and are used only to compute leaf values. GBDT-MO uses the second-order derivatives in both steps but it increases the computational complexity twice (histograms for both gradients and Hessians need to be accumulated).

3 Sketched Split Scoring

In this section, we propose three novel methods to speed up the split search for multivariate decision trees. These methods can achieve a good balance between reducing the computational complexity in the output dimension and keeping the accuracy for learned decision trees. They are generic and can be used together with the methods mentioned in the Related work section that aim at reducing the number of sample instances, features, or split candidates. Moreover, the proposed methods are easy to implement upon modern boosting frameworks such as XGBoost, LightGBM, and CatBoost.

As it was mentioned before, there are two "best practices" to speed up the training of a GBDT model on multioutput tasks: (a) to totally ignore the second-order derivatives during the split search and (b) to use only the main diagonal of the second-order derivatives to compute the leaf values. It is done so, for example, in Catboost, one of the few boosting toolkits that use the single-tree strategy and achieve state-of-the-art results on multioutput problems. We will also develop our work on this basis.

The proposed methods are applied at each boosting step before the search for the best tree structure and after first- and second-order derivatives (see (2)) are computed. The key idea of the proposed

methods is to reduce the number of gradient values used in the split search so that the scoring function S from (4) or, equivalently, the information gain will not change much. Specifically, the scoring function without the second-order information can be rewritten as

$$S_G(R) = \frac{\left\|G^\top v_R\right\|^2}{|R| + \lambda}, \quad \text{where } G = \begin{pmatrix} g_1^1 & g_1^2 & \dots & g_1^d \\ \vdots & \vdots & \ddots & \vdots \\ g_n^1 & g_n^2 & \dots & g_n^d \end{pmatrix} \text{ and } v_R = \begin{pmatrix} [x_1 \in R] \\ \vdots \\ [x_n \in R] \end{pmatrix}.$$

Here $G \in \mathbb{R}^{n \times d}$ is the gradient matrix and v_R is the indicator vector of the leaf R (its i-th coordinate is equal to 1 if $x_i \in R$ and 0 otherwise). Note that we added the subscript to S to indicate its dependence on the gradient matrix G. To reduce the complexity of computing S_G in d, we approximate it with S_{G_k} for some other matrix $G_k \in \mathbb{R}^{n \times k}$ with $k \ll d$. We will refer to G_k as the sketch matrix and to k as the reduced dimension or sketching parameter. We emphasize that G_k is assumed to be used only in building histograms and finding the tree structure. After this, the optimal leaf values of a tree are assumed to be computed fairly using the full gradient matrix G.

Further we discuss three novel methods to construct reasonably good sketches G_k — Top Outputs, Random Sampling, and Random Projections. These methods are motivated by the minimization of the approximation error given by

$$\mathrm{Error}(S_G, S_{G_k}) = \sup_R \left| S_G(R) - S_{G_k}(R) \right|.$$

Here the supremum is taken over all possible leaves R. The reason for this choice is that we want the proposed approximation to be universal for all splits we will possibly iterate over. In the Supplementary Material, we show that the proposed methods lead to a nearly-optimal upper bounds on the proposed error. Since the corresponding optimization problem is an instance of Integer Programming problem, methods leading to the optimal upper bounds can be obtained only by brute force, which is not an option in our case. More details will be given in the Supplementary Material.

3.1 Top Outputs

The key idea of Top Outputs is rather straightforward: to choose the columns of G with the largest Euclidian norm. Namely, by a slight abuse of notation, let us denote the columns of G by $g_1, \dots, g_d$. Let also $i_1, \dots, i_d$ be the indexes which sort the columns of G in descending order by their norm, that is, $\|g_{i_1}\| \geq \|g_{i_2}\| \geq \dots \geq \|g_{i_d}\|$. Now the full gradient matrix and its sketch can be written as

$$G = \begin{pmatrix} | & | & & | \\ g_1 & g_2 & \dots & g_d \\ | & | & & | \end{pmatrix} \quad \text{and} \quad G_k = \begin{pmatrix} | & | & & | \\ g_{i_1} & g_{i_2} & \dots & g_{i_k} \\ | & | & & | \end{pmatrix}.$$

The parameter k here can be chosen adaptively to the norms of $g_1, \dots, g_d$. We have not considered this generalization here since, in our view, it will greatly complicate the algorithm. Moreover, the adaptive choice of k may result in large values for this parameter and hence less gain in training time.

It is worth pointing out that Top Outputs is akin to the Gradient-based One-Side Sampling (GOSS), which is successively used in LightGBM; see [Ke et al., 2017]. In GOSS, data instances with small gradients are excluded to speed up the split search. Similarly, Top Outputs excludes output components based on gradient values.

This method has one major drawback. This method chooses top k output dimensions which may not vary much from step to step. For instance, if several columns have large norms and others have medium norms, Top Outputs may completely ignore the latter columns during the split search. Below we consider another method that deals with this problem by introducing the randomness in the choice of output dimensions.

3.2 Random Sampling

The probabilistic approach for algebraic computations, sometimes called the "Monte-Carlo method", is ubiquitous; we refer the reader to the monographs of Robert and Casella [2005],Mahoney [2011], and Woodruff [2014]. We consider its application to the fast split search.

The key idea of Random Sampling is to randomly sample the columns of G with probabilities proportional to their norms. Namely, we define the sampling probabilities by

$$p_i = \|g_i\|^2 \Big/ \sum\nolimits_{j=1}^{d} \|g_j\|^2, \quad i = 1, \dots, d.$$

These probabilities are known to be optimal for random sampling since they minimize the variance of the resulting estimate; see, for example, [Robert and Casella, 2005]. Further, let $i_1, \ldots, i_k$ be independent and identically distributed random variables taking values j with probabilities p_j, $j = 1, \ldots, k$. These random variables represent indexes of the chosen columns of G. Finally, we consider the following sketch

$$G_k = \begin{pmatrix} | & | & & | \\ \overline{g}_{i_1} & \overline{g}_{i_2} & \cdots & \overline{g}_{i_k} \\ | & | & & | \end{pmatrix}, \quad \text{where} \quad \overline{g}_i = \frac{1}{\sqrt{kp_i}}\, g_i.$$

The additional column normalization by $1/\sqrt{kp_i}$ is needed for unbiasedness of the resulting estimate.

There is a close affinity between Importance Sampling and Minimal Variance Sampling (MVS) of Ibragimov and Gusev [2019]. MVS decreases the number of sample instances in the split search by maximizing the estimation accuracy of split scoring. Our idea is the same with the only difference that it is applied to output dimensions rather than sample instances.

Random Sampling works well especially in the extreme cases as those mentioned above. For example, if several outputs have large weights and others have medium weights, Random Sampling will not ignore the latter outputs due to randomness. Or, if the number of outputs with large weights is larger than k, Random Sampling will choose different output dimensions at different steps. As a result, the corresponding base learners will also be quite different, which usually leads to a better generalization ability of the ensemble; see Breiman [1996].

3.3 Random Projections

In the previous section, the sketch G_k was constructed by sampling columns from G according to some probability distribution. This process can be viewed as multiplication of G by a matrix Π, $G_k = G\Pi$, where $\Pi \in \mathbb{R}^{d \times k}$ has independent columns, and each column is all zero except for a 1 in a random location. In Random Projections, we consider sampling matrices Π, every entry of which is an independently sampled random variable. This results in using random linear combinations of columns of G as columns of G_k.

This approach is based on the Johnson-Lindenstrauss (JL) lemma; see the seminal paper of Johnson and Lindenstrauss [1984]. They showed that projections Π from d dimensions onto a randomly chosen k-dimensional subspace do not distort the pairwise distances too much. Indyk and Motwani [1998] proved that to obtain the same guarantee, one can independently sample every entry of Π using the normal distribution. In fact, this is true for many other distributions; see, for example, Achlioptas [2003]. Since there was no significant difference between distributions in our numerical experiments, we decided to focus on the normal distribution.

In Random Projections, we consider the following sketch

$$G_k = G\Pi,$$

where $\Pi \in \mathbb{R}^{d \times k}$ is a random matrix filled with independently sampled $\mathcal{N}(0, k^{-1})$ entries. In the Supplementary Material, we discuss why this choice leads to a nearly-optimal solution to the problem we consider and why the property of preserving the pairwise distances matters here.

Random Projections has the same merits as Random Sampling since it is also a random approach. Besides that, the sketch matrix G_k here uses gradient information of all possible outputs since each column of G_k is a linear combination of columns of G.

3.4 Complexity analysis.

Most of the GBDT frameworks use histogram-based algorithm to speed up split finding; see [Alsabti, Ranka, and Singh, 1998], [Jin and Agrawal, 2003a], and [Li, Wu, and Burges, 2008]. Instead of finding the split points on all possible feature values, histogram-based algorithm buckets feature values into discrete bins and uses these bins to construct feature histograms during training. Let us say that the number of possible splits per feature is limited to $h \ll n$ (usually $h \leq 256$ to store the histogram bin index using a single byte). It is shown in [Ke et al., 2017] that in the case of a single output, splitting a leaf R with n_R samples requires $O(mn_R)$ operations for histogram building and $O(hm)$ operations for split finding. As a result, if the actual tree construction is performed using a depth-first-search algorithm, the complexity of building a complete tree of depth D is $O(Dnm + 2^D hm)$. In the

multioutput scenario, this complexity increases by d times: splitting a leaf R with n_R samples costs $O(mn_Rd + hmd)$ and depth-wise tree construction costs $O(Dmnd + 2^D hmd)$. The methods we propose reduce the impact of d to k with $k \ll d$. They require a preprocessing step which can be done, depending on the method, in $O(ndk)$ or $O(nd)$ operations. As a result, the complexity of building a complete tree of depth D using the depth-first search can be reduced from $O(Dmnd + 2^D hmd)$ to $O(nd + Dmnk + 2^D hmk)$. Taking into account that n, m, and d can be extremely large, these methods may lead to a significant improvement in the training time.

4 Numerical Experiments

In this section, we numerically compare (a) the proposed methods from Section 3 to speed up GBDT in the multioutput regime and (b) existing state-of-art boosting toolkits supporting multioutput tasks.

Data. The experiments are conducted on 9 real-world publicly available datasets from Kaggle, OpenML, and Mulan[1] for multiclass (4 datasets) and multilabel (3 datasets) classification and multitask regression (2 datasets). The associated details are given in the Supplementary Material.

SketchBoost. We implemented a version of the GBDT algorithm in Python that works only on GPU and uses Python GPU libraries such as CuPy and Numba. It follows the classic scheme described in [Chen and Guestrin, 2016]. Implementation details are given in the Supplementary Material. Together with all the experimental results and evaluation code, it is available at link[2].

Using SketchBoost, we evaluate the following thee algorithms for fast split search: **Top Outputs** (Section 3.1), **Random Sampling** (Section 3.2), and **Random Projections** (Section 3.3). The basic implementation of SketchBoost without sketching strategies will be reffered as **SketchBoost Full**.

Baselines. We compare SketchBoost with **CatBoost** (supports multiclass and, starting from September 2021, multilabel classification tasks; uses the single-tree strategy), and **XGBoost** (supports multiclass, but does not support multilabel classification tasks; uses the one-vs-all strategy). There are two reasons why we have chosen these frameworks. First, they are commonly used among practitioners and represent two different approaches to multiouput tasks (one-vs-all and single-tree). Second, they can be efficiently trained on GPU on multiclass classification tasks, which allows us to compare their training time with GPU-based SketchBoost.

Experiment Design. If there is no official train/test split, we randomly split the data into training and test sets with ratio 80%-20%. Then each algorithm is trained with 5-fold cross-validation (the train folds are used to fit a model and the validation fold is used for early stopping). We evaluate all the obtained models on the test set and get 5 scores for each model. The overall performance of algorithms is computed as an average score. We use the cross-entropy for classification and RMSE for regression as a performance measure, but, for the sake of completeness, we also report the accuracy score for classification and R-squared score for regression tasks in the Supplementary Material. For Catboost and XGBoost, we did hyperparameter optimization using the Optuna framework [Akiba, Sano, Yanase, Ohta, and Koyama, 2019]. In our implementation, we use the same hyperparameters as for CatBoost (to speed up the experiment; we do not expect that hyperparameters will vary much since we use the same single-tree approach). The sketch size k is iterated through the grid $\{1, 2, 5, 10, 20\}$ (or through a subset of this grid with values less than the output dimension). Further information on experiment design is given in the Supplementary Material.

Results. The final test scores are summarized in Table 1. Experiments show that, in general, SketchBoost with the sketching strategies obtains results comparable to or even better than the competing boosting frameworks. Promisingly, there is always a sketching strategy which outperforms SketchBoost Full. Random Projections achieves the best scores, but Random Sampling also performs quite well. The deterministic Top Outputs strategy scores less than other baselines everywhere. It is also seen that the one-vs-all strategy implemented in XGBoost leads to a worse generalization ability than the single-tree strategy on most multiclass datasets.

The dependence of test scores on the sketch size k for four datasets is shown in Figure 2 (for other datasets see the Supplementary Material). It confirms the idea that, in general, the larger values k

[1] http://mulan.sourceforge.net/datasets.html

[2] Due to anonymization requirements the link is disabled. The code is provided in the Supplementary Material.

Table 1: Test errors (cross-entropy for classification and RMSE for regression) ± their standard deviation. (XGBoost supports only multiclass classification tasks and hence has missing values for other tasks.)

Dataset	SketchBoost				Baseline	
	Top Outputs (for the best k)	**Random Sampling** (for the best k)	**Random Projection** (for the best k)	**SketchBoost Full** (multioutput)	**CatBoost** (multioutput)	**XGBoost** (one-vs-all)
Multiclass classification						
Otto (9 classes)	0.4715±0.0035	0.4636±0.0026	**0.4566**±0.0023	0.4697±0.0030	0.4658±0.0033	0.4599±0.0028
SF-Crime (39 classes)	2.2070±0.0005	2.2037±0.0004	2.2038±0.0004	2.2067±0.0003	**2.2036**±0.0005	2.2208±0.0008
Helena (100 classes)	2.5923±0.0024	2.5693±0.0022	**2.5673**±0.0026	2.5865±0.0025	2.5698±0.0025	2.5889±0.0032
Dionis (355 classes)	0.3146±0.0011	0.3040±0.0014	**0.2848**±0.0012	0.3114±0.0009	0.3085±0.0010	0.3502±0.0020
Multilabel classification						
Mediamill (101 labels)	0.0745±1.3e-05	0.0745±1.3e-05	**0.0743**±1.1e-05	0.0747±1.3e-05	0.0754±1.1e-05	–
MoA (206 labels)	0.0163±2.2e-05	0.0160±1e-05	**0.0160**±6e-06	0.0160±9e-06	0.0161±2.6e-05	–
Delicious (983 labels)	0.0622±6.2e-05	0.0619±5.9e-05	0.0620±6.2e-05	0.0619±5.5e-05	**0.0614**±5.2e-05	–
Multitask regression						
RF1 (8 tasks)	1.1860±0.1366	0.9944±0.1015	0.9056±0.0582	1.1687±0.0835	**0.8975**±0.0384	–
SCM20D (16 tasks)	88.7442±0.6346	86.2964±0.4398	**85.8061**±0.5534	91.0142±0.3397	90.9814±0.3652	–

Table 2: Training time per fold in seconds. (XGBoost supports only multiclass classification tasks and hence has missing values for other tasks.)

Dataset	SketchBoost (GPU)				Baseline	
	Top Outputs (for the best k)	**Random Sampling** (for the best k)	**Random Projection** (for the best k)	**SketchBoost Full** (multioutput)	**CatBoost** (multioutput)	**XGBoost** (one-vs-all)
Multiclass classification					**GPU**	**GPU**
Otto (9 classes)	113	102	89	131	**73**	1244
SF-Crime (39 classes)	705	676	**612**	1146	659	4016
Helena (100 classes)	154	180	**113**	355	436	1036
Dionis (355 classes)	1889	2038	**419**	23919	18600	18635
Multilabel classification					**CPU**	
Mediamill (101 labels)	**251**	263	294	1777	10164	–
MoA (206 labels)	103	189	**87**	696	9398	–
Delicious (983 labels)	**575**	664	1259	19553	20120	–
Multitask regression					**CPU**	
RF1 (8 tasks)	369	396	**340**	413	804	–
SCM20D (16 tasks)	499	528	**479**	597	798	–

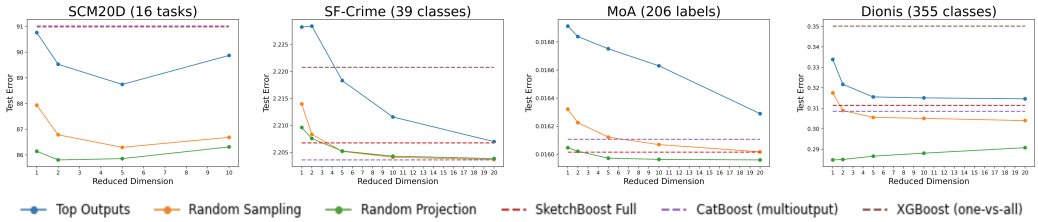

Figure 2: Dependence of test errors (cross-entropy for classification and RMSE for regression) on sketch dimension k.

we take, the better performance we obtain. Moreover, our study shows that there is a wide range of values of k for which sketching strategies work well. For most datasets, $k \leq 10$ is enough to obtain a result similar or even better to SketchBoost Full or other baselines. An interesting observation is that Random Projections perform well even with $k = 1$. An intuitive explanation why reducing output dimension may increase the ensemble quality is that building a tree using all outputs often leads to bad split choices for some particular outputs. Sketching strategies use small groups of outputs, which leads to a better tree structures for these outputs and more diverse ensemble overall. In this connection, the optimal k strongly depends on the relations between the outputs in a given dataset.

SketchBoost does a good job in reducing the training time. In Table 2 we compare SketchBoost with CatBoost and XGBoost on GPU on the multiclass classification tasks. One can see that the training time of GBDT significantly increases with the size of the output. If a dataset is small, as, for example, the Otto dataset (9 classes, $61K$ rows), our Python implementation is slightly slower than the efficient CatBoost GPU implementation written on low-level programming languages. But for the Dionis dataset (355 classes, $416K$ rows), our implementation together with a sketching strategy becomes 40 times faster than XGBoost or CatBoost without sacrificing performance. For other tasks,

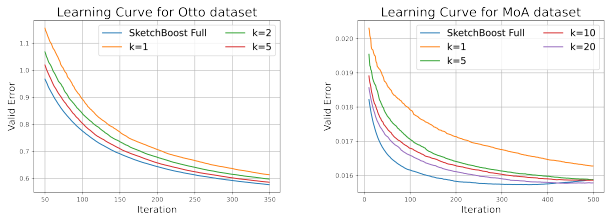

Figure 3: Learning curves for validation error for SketchBoost Full and SketchBoost with Random Sampling.

time comparison between SketchBoost and other baselines is not fair (since they can be trained only in CPU mode). Nevertheless, we can compare time for sketching strategies with full version of SketchBoost. The proposed sketching algorithms are faster, and for some datasets we see the a significant speed up.

Finally, the learning curves for validation errors on some datasets are given in Figure 3. In general, it shows that small values of k result in a slower error decay at early iterations. But if k is properly defined, the validation error of an algorithm with sketching is comparable to the error of the full algorithm, and hence both algorithms need approximately the same number of steps to convergence. This means that the sketching strategies do not result in more complex models and do not significantly affect the model size or inference time. Detailed information on the number of steps to convergence for all strategies and baselines is given in the Supplementary Material.

Comparison with GBDT-MO. We compare SketchBoost with GBDT-MO Full and GBDT-MO (sparse) from Zhang and Jung [2021] (GBDT-Sparse from Si et al. [2017] does not have an open-source implementation). As sketching strategies, we consider here only Random Sampling and Random Projection. As the baseline, we consider CatBoost on CPU (to make it comparable to GBDT-MO which works only on CPU). The datasets to compare and the best hyperparameters sets were taken from the original paper. For other experimental details please see the Supplementary Material.

Summary results are presented in Table 3 and Table 4. SketchBoost with sketching strategies outperforms other algorithms on most datasets in terms of accuracy. GBDT-MO (sparse) is everywhere slower than GBDT-MO Full. Furthermore, its training time is comparable to CatBoost. Here time comparison with SketchBoost is not fair because of the GPU training, but, as it is shown, it is orders of magnitude faster. Further details on this experiment are given in the Supplementary Material.

Table 3: Test scores (accuracy for classification and RMSE for regression) $\pm$ their standard deviation.

	SketchBoost			GBDT-MO		Baseline
Dataset	**Random Sampling** (for the best k)	**Random Projection** (for the best k)	**SketchBoost Full** (multioutput)	**GBDT-MO (sparse)** (for the best k)	**GBDT-MO Full** (multioutput)	**CatBoost** (multioutput)
Multiclass classification						
MNIST (10 classes)	0.9755±0.0042	0.9740±0.0032	0.9730±0.0028	0.9758±0.0048	**0.9760**±0.0040	0.9684±0.0040
Caltech (101 classes)	**0.5704**±0.0273	0.5623±0.0159	0.5549±0.0080	0.4796±0.0375	0.4469±0.0590	0.5049±0.0167
Multilabel classification						
NUS-WIDE (81 labels)	0.9892±0.0003	**0.9897**±0.0003	0.9893±0.0002	0.9892±0.0006	0.9891±0.0002	0.9893±0.0001
Multitask regression						
MNIST-REG (24 tasks)	0.2661±0.0019	**0.2654**±0.0012	0.2660±0.0019	0.2736±0.0017	0.2723±0.0026	0.2708±0.0023

Table 4: Training time per fold in seconds.

	SketchBoost (GPU)			GBDT-MO (CPU)		Baseline (CPU)
Dataset	**Random Sampling** (for the best k)	**Random Projection** (for the best k)	**SketchBoost Full** (multioutput)	**GBDT-MO (sparse)** (for the best k)	**GBDT-MO Full** (multioutput)	**CatBoost** (multioutput)
Multiclass classification						
MNIST (10 classes)	102	66	**46**	399	362	156
Caltech (101 classes)	15	16	**13**	1312	776	136
Multilabel classification						
NUS-WIDE (81 labels)	**36**	72	87	3660	2606	13857
Multitask regression						
MNIST-REG (24 tasks)	120	**45**	90	163	210	964

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Checklist

1. For all authors...
   (a) Do the main claims made in the abstract and introduction accurately reflect the paper's contributions and scope? [Yes]
   (b) Did you describe the limitations of your work? [Yes]
   (c) Did you discuss any potential negative societal impacts of your work? [N/A]
   (d) Have you read the ethics review guidelines and ensured that your paper conforms to them? [Yes]
2. If you are including theoretical results...
   (a) Did you state the full set of assumptions of all theoretical results? [Yes] See the Supplementary Material
   (b) Did you include complete proofs of all theoretical results? [Yes] See the Supplementary Material
3. If you ran experiments...
   (a) Did you include the code, data, and instructions needed to reproduce the main experimental results (either in the supplemental material or as a URL)? [Yes] See the Supplementary Material
   (b) Did you specify all the training details (e.g., data splits, hyperparameters, how they were chosen)? [Yes] See the Supplementary Material
   (c) Did you report error bars (e.g., with respect to the random seed after running experiments multiple times)? [Yes] See Section 4 and the Supplementary Material
   (d) Did you include the total amount of compute and the type of resources used (e.g., type of GPUs, internal cluster, or cloud provider)? [Yes] See the Supplementary Material
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   (c) Did you include the estimated hourly wage paid to participants and the total amount spent on participant compensation? [N/A]