Active Learning: Efficient use of data labels

KDD, London, 22 Aug 2018

John-Mark Agosta, Olga Liakhovich, Robert Horton, Mario Inchiosa, Justin Ormont, Vanja Paunić, Siddarth Ramesh, Tomas Singliar, Ali-Kazim Zaidi, and Hang Zhang (Microsoft)

Active Learning makes efficient use of samples when labels are expensive

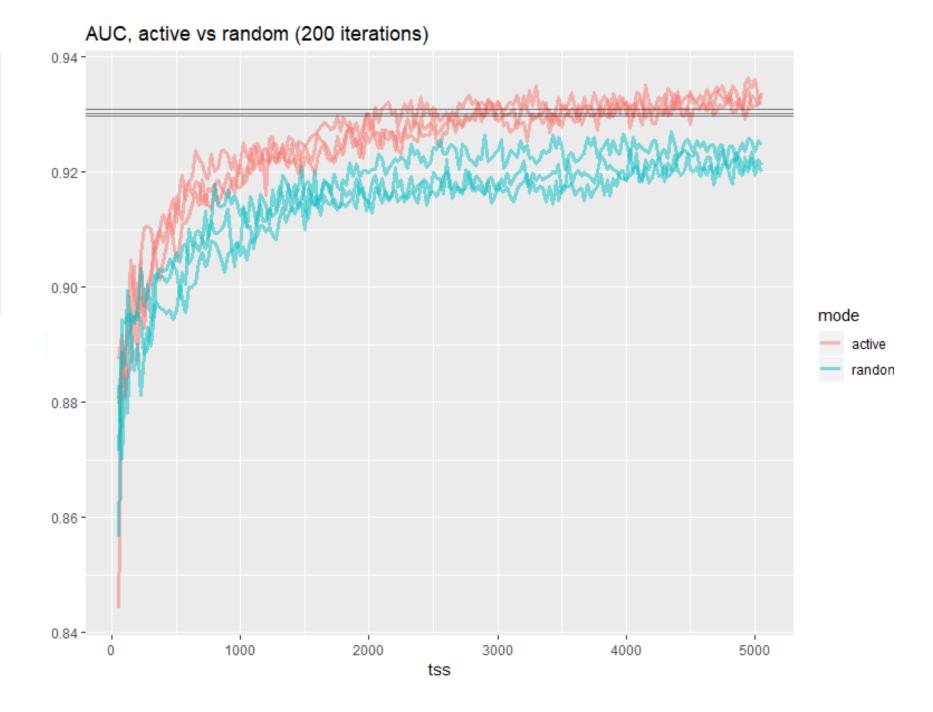
- Active Learning intersperses labelling of samples with incremental retraining. The currently trained model is used to select new samples to label. There are different search methods for selecting samples, depending on the data and model.
- Active Learning with just random search reduces to incremental learning. We compare learning curves for random search with active learning as a basis for comparison.

Algorithm Sketch

- 1. Given an initial model, *M* and unlabeled set of samples *U*:
 - 1. Using the current model M make class c likelihood predictions, $P(c \mid U) = M(U)$.
 - 2. Select a set to label L (possibly one) from U_r , based on $P(c \mid U)$.
 - 3. Update M with the training set $T' \leftarrow T + L$
- 2. Repeat until model improvement / labeling cost < threshold

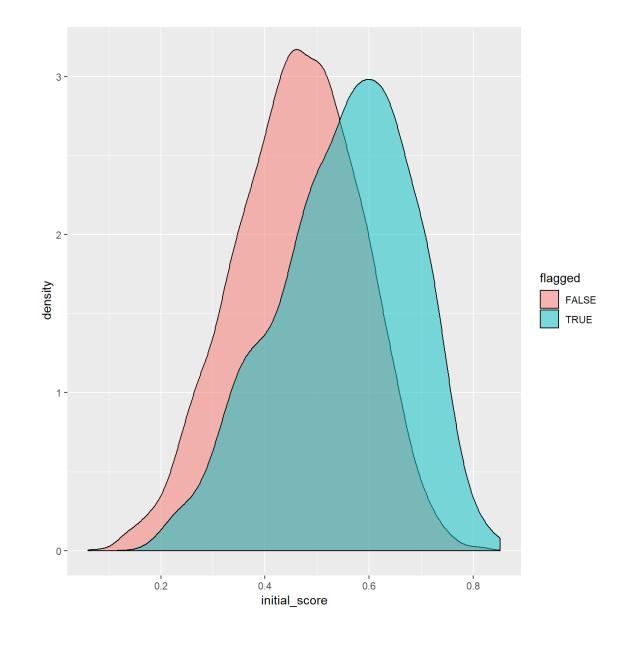
Active Learning methods differ by the way they use $P(c \mid U)$ to search over the set U.

Learning curves show expected gains from Active Learning



Uncertainty Sampling

- The intuition is that unlabeled samples that the model predicts with greater uncertainty are more likely to be informative.
- This implies a strategy to select samples assigned the most uninformative probability by the current class c likelihood P(c | U).



Three uncertainty-sampling sample selection methods

Methods differ by how $P(c \mid U)$ is used to select from U.

- Query Synthesis [Anguin, 1988]
- Selective Sampling [Atlas et al. 1989]
- Pool-based Active Learning [Lewis & Gale, SIGIR 1994] [Text classification Lewis & Gale ICML 1994]

Query Synthesis

- Generate a query of where to look in the feature space x to select items to label. This applies with feature space representations where a "sample" could mean generating an x ab initio rather than selecting from an existing set U.
- For example x could be an chemical synthesis, or a synthetic image whose outcome is passed to the model learner.
- There's a rough analog to the generative step in current DNN adversarial networks.

Selective Sampling

- Choose a region in feature space to focus on that is predicted to have the greatest uncertainty or information gain.
- This applies best when gaining new samples is passive or free, such as when selecting from streaming samples.
- Samples are selected sequentially from the stream.
- Unlike with *Query Synthesis*, samples are guaranteed to represent the actual distribution of the data, P(U).
- For example, generate image samples by aiming a camera at areas that need clarification.

Pool-based Sampling

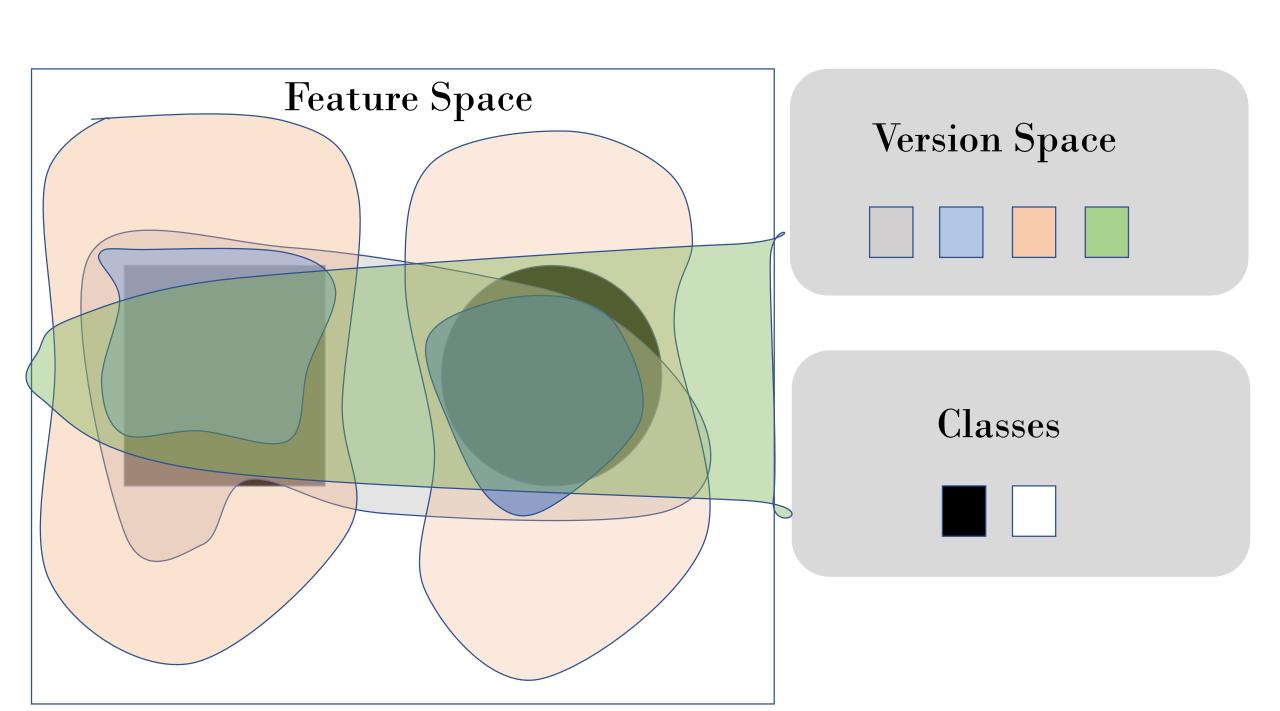
- Choose greedily among the existing set of unlabeled samples *U* by an uncertainty measure applied to each element in the set.
- Batch sampling: one or more samples may be selected at each stage.
- When labelling costs vary among samples they may also be considered along with information gain.
- The examples in this tutorial will demonstrate Pool-based Sampling.

How Sampling Fails

- P(c | u) often picks samples that are irrelevant, since there are areas
 of the sample space that are uncertain but do not help distinguish
 classes.
- Example: outliers may be highly uncertain but uninformative.
- Better to combine the class likelihood $P(c \mid u, x)$ with the areas of feature space likely to distinguish known classes.
- Learners that generate margins for the class separators can find unlabeled samples both uncertain and that discriminate strongly between classes.

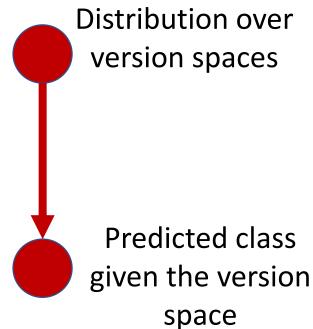
Working in the Version Space

- The space of all hypotheses is called the *version space*. Think all possible separators for a linear classifier.
- The version space is the dual to the feature space. Active Learning can be posed as maximizing the reduction in the version space by choice of samples.
- For instance, a sample that eliminates half the version space would best reduce model uncertainty.
- When model predictions are uncertain there are also Bayesian interpretations of the version space.

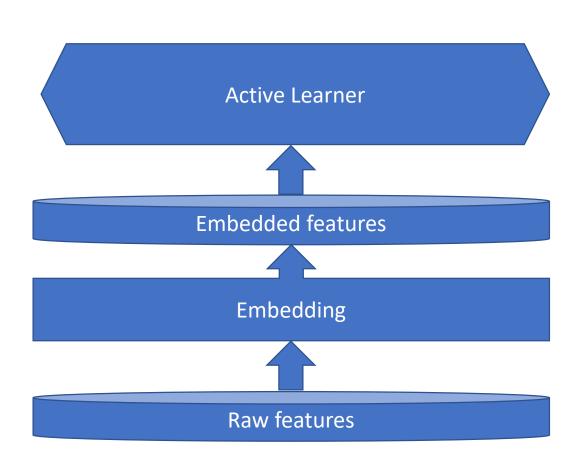


Uncertainty about uncertainty

- 1. Classifiers all consider a sample uncertain.
- 2. Classifiers consider a sample certain, but disagree, so on average the sample is uncertain.
- Case 2. is more informative, since the "second order" uncertainty is at the version space level.



How to exploit Transfer Learning



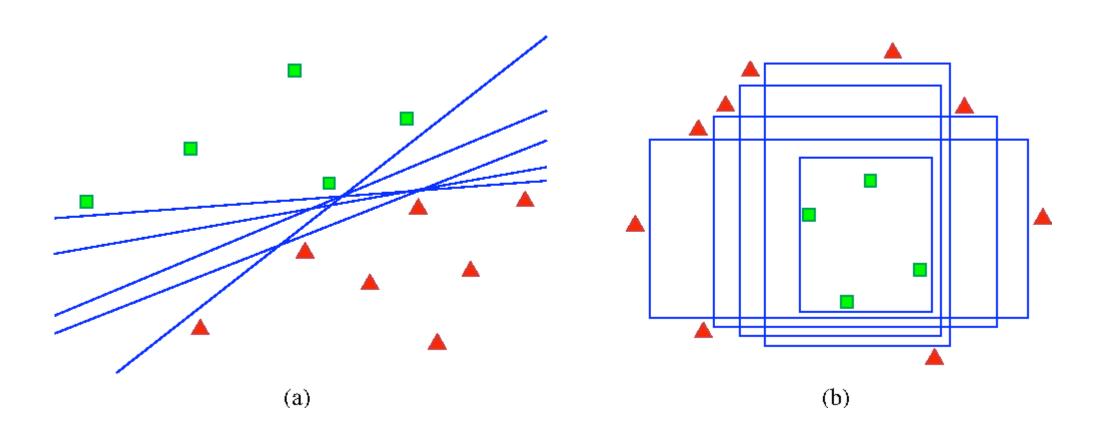
- Active Learning occurs on the embedded features
- The embedding transformation is pre-computed, just once.

Summary

- Active Learning comes in many shapes and sizes
- Most any reasonable heuristic shows significant learning curve improvements
- But the theory is incomplete. My guess is that Wolpert's "no free lunch" theorem applies

Reference: Bart Settles (CMU) "Active Learning" (Morgan & Claypool, 2012).

Version space



Uncertain, but uninformative samples

