

Applicability Of Conformity Scores for Transfer Learning

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Declaration

This report has been prepared on the basis of my own work. Where other published and unpublished source materials have been used, these have been acknowledged.

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Abstract

The objective of this project is to develop a prediction model with conformal prediction that maintains reasonable accuracy, validity, and efficiency for different cases of transfer learning. We will use decision trees to implement conformal prediction on a classification problem. We will study the process of generating data, building a decision tree, tuning the decision tree, and implementing conformal prediction on it. In addition, we will also implement randomized conformal prediction and compare its results with standard conformal prediction. For each transfer, we will test the models on ten different test data sets by increasing the level of transfer step by step. We will make modifications to the conformal prediction by changing the conformity measure in order to maintain the properties. We have multiple tables for every transfer and every model. Each table shows the performance of every model for a transfer.

Contents

1	Introduction	1
2	Background Research	1
2.1	Assumptions	1
2.2	Classification model	2
2.3	Data	2
3	Conformal Prediction	3
3.1	Concept	3
3.2	Algorithm	3
3.3	Properties	4
3.3.1	Validity	4
3.3.2	Efficiency	4
4	Data	4
4.1	Generating Data	4
5	Decision Tree	5
5.1	Concept	5
5.2	Training the model	6
5.3	Testing the model	7
5.4	Advantages	7
5.5	Disadvantages[3]	8
6	Implementing Conformal Prediction using Decision Tree	8
6.1	Conformity Measure	8
6.1.1	Vote of the node	8
6.1.2	Distance from the centroid	8
6.2	Function	9
6.3	Algorithm	9
6.4	Time Complexity	10
6.5	Randomized Version of Conformal Prediction	10
6.6	Observation	10
7	Transfer Learning	10
7.1	Increasing Noise	11
7.2	Decreasing Noise	11
7.3	Shift in the model	12

8	Observation	12
8.1	Increasing the noise	12
8.2	Decreasing noise	15
8.3	Shifting models	19
9	Conclusion	22
10	Application	22
10.1	Conformal Prediction	22
10.1.1	Face Recognition	22
10.1.2	Stock Market Prediction	23
10.1.3	Computational Drug Discovery	23
10.2	Transfer Learning	23
10.2.1	Visual Categorization	23
10.2.2	Medical Imaging	24
11	Future Work	24
12	Professional Issues	24
12.1	Programming Language	24
12.2	Integrated Development Environment (IDE)	25
12.3	Resources	25
12.4	Citation	25
13	Self Assessment	25
14	How To Use My Project	26
	References	26

1 Introduction

Transfer learning is a method that allows us to train a model on one set of data and reuse it on different sets of data when resources are limited or training multiple models is expensive. It seems that human learners naturally transfer their knowledge from one activity to another. In other words, when faced with new challenges, we recognise and use the pertinent information from prior learning experiences. We learn new tasks more quickly the more closely they resemble our prior knowledge. Transfer learning seeks to advance classical machine learning by transferring the knowledge acquired in one or more source tasks and applying it to the learning of a related target task. The development of methods for knowledge transfer is a step toward making machine learning as effective as human learning.[10]

Evaluation of a forecast's reliability is becoming increasingly important with the expanding use of prediction models across all industries. Conformal Predictions provides us with the level of certainty for each prediction. It measures the score of certainty of a sample with the distribution of the data from training set. Any point prediction technique for classification or regression, such as support-vector machines, decision trees, boosting, neural networks, and Bayesian prediction, can be combined with conformal prediction. Beginning with the point prediction approach, we create a nonconformity measure that gauges how out of the ordinary an example appears in comparison to earlier examples. The conformal algorithm then converts this nonconformity measure into prediction areas. [8]

A good conformal prediction model should always maintain its properties in all cases. But some models fail to maintain it while they are used for transfer learning. They tend to make poor performances when the difference between the training and testing sets increases. They start making mistakes like making accurate predictions with low confidence or false predictions with high confidence. But still we can modify our models in such a way that it's performance does not drop below a certain point.

2 Background Research

2.1 Assumptions

The sample data must include multiple elements, each of which must be measurable. Two main assumptions will be made regarding the sample points. The IID assumption states that all $n+1$ samples, including the test sample, are independently created using the same probability distribution

Q. Independent and Identically distributed is the abbreviation for IID. The second is the exchangeability assumption, which states that the test sample and the sequence

$$z_1, z_2, z_3, \dots, z_n$$

are produced using the same exchangeable probability distribution P . For any permutation of the set $1, 2, \dots, n+1$ the distribution of the original samples and the permuted samples are the same. A sequence is exchangeable if it has an IID. [1]

2.2 Classification model

There are several models available for classification problem. In [5], KNN is implemented with conformal prediction and tested it against different transfers. Every model has its advantage and disadvantage. Out of Support Vector Machines (SVM), Agglomerative Hierarchical clustering (AHC) and Decision Tree (DT), we decided to implement decision tree. The preparation of data for decision trees does not require the consumers of the data to exert superhuman efforts, in contrast to some methods that demand considerable data preparation before performing analysis and applying the algorithms. The data must be adjusted to scale to the model in order to fit a regression model or compute the coefficients. The decision trees don't need to undergo these changes, either, as their structure stays the same throughout the study. The classification decision tree algorithm has several features such as pruning, unbiased splits, branches/splits, split type, user-specified priors, variable ranking, user-specified costs, missing values, and bagging and ensembles.[6]

2.3 Data

Future performances of the induced model are significantly influenced by the relevance and quantity of examples in this training sample. A little manipulation in data directly impacts in the model's structure and performance. Using appropriate data for all cases of training and testing was a big task. It is quite challenging to find real life data with all the required variations. So we decided to generate artificial data with user-defined parameters.

3 Conformal Prediction

3.1 Concept

Suppose we have trained a prediction model, but the end user also wants to know how confident we are in each prediction. The conformal prediction enters the picture at this point. We also include the prediction's confidence level for each prediction. Each sample has a score, which is calculated using a method we call the conformity measure. This score tells us how conforming the sample is to the distribution of training data, which is called the P-value of that sample. The performance of conformal prediction can be evaluated using its properties of validity and efficiency. We assess the sample's "familiarity" in relation to the data distribution. We can select the suitable measure to calculate this "familiarity." We determine the sample's prediction's level of confidence, or "P-value," based on this "familiarity." P-values are in the 0–1 range. The reliability of the prediction is indicated by the p-value.

3.2 Algorithm

- Select an appropriate conformity measure. Compute the conformal score for all training samples.
- Take one test sample and assign all possible labels to it, then compute its conformity score for each assignment.
- Compare the chosen score with the ascendingly sorted list of scores from training samples and get its index number. This index number is the rank of the current sample. If there are repeated scores in the list, select the highest index of that score.
- Divide the rank by the number of samples in the training data set plus one. This will give us the p-value of the prediction.
- Choose the label that has the highest p-value as our prediction label for the current sample.

$$p(y) = \frac{\#\{i = 1, \dots, n + 1 | \alpha_i^y \leq \alpha_{n+1}^y\}}{n + 1}$$

- Repeat the same process from step 2 for all the test samples.

3.3 Properties

We will analyze two properties to assess the performance of our conformal prediction.

3.3.1 Validity

To compute the validity, we calculate the average value of the p-value of the accurate prediction made by our model. A good model should always maintain a validity score above 0.5.

3.3.2 Efficiency

This property is the opposite of validity. It depends on how confidently the model makes false predictions. We want it to be as minimal as possible. We calculate the average value of the p-values of false predictions made by our model. Good efficiency without good validity is not worth anything.

4 Data

The data we are using in this research has two attributes (X1 and X2) and a label (Y). X1 and X2 are continuous random variables, and the label Y is a discrete random variable. This data forms two clusters focused around two points. Cluster 1 is classified as -1, and cluster 2 is classified as +1. Both clusters are focused around different coordinates with different noise levels.

4.1 Generating Data

- We have defined a function 'genData(x1,x2,s,label,n)' is used to generate artificial data.
- This function takes 5 parameters.
 - x1 = 1st co-ordinate on 2 dimensional plane.
 - x2 = 2nd co-ordinate on 2 dimensional plane.
 - s = Noise level of data.
 - n = Number of data points.
 - label = Class of the data.
- We import two Python libraries into Numpy and Pandas to use some predefined functions from them.

- We declare two empty lists before starting 'for' loop. 'for' loop iterates for 'n' times which is given in parameter.
- Each iteration generates two random numbers in the normally distributed range of -1 to 1 and multiplies them with the noise "s". Then these numbers are added to x1 and x2.
 - `X1.append(x1 + s*np.random.normal(-1,1))`
 - `X2.append(x2 + s*np.random.normal(-1,1))`
- This loop creates "n" coordinates focused around "x1" and "x2" with noise "s."
- After the loop terminates, all the data is stored in a "DataFrame" data structure with the help of the Pandas library.
- Each function call generates data for one specified class. We need to call this function multiple times because one function call generates the data only for one class.

5 Decision Tree

5.1 Concept

Human decision-making is similar to that of a decision tree. procedure and to make it simple to comprehend. Whether one has discrete or continuous data as input, it can solve in both cases. A decision tree is a tree-based machine learning model that can be used for both regression and classification problems. We are using this model for a classification problem. We use recursive binary splitting to build the decision tree. [4]The response variable is divided into primarily two kinds by the classification tree. Yes or No can also be expressed mathematically as 1 or 0. Each node splits the data into two sets, and these are further divided until the tree reaches its maximum depth or the data is split into the purest subsets. The data is split into multiple blocks recursively and the prediction model is fit on each of such partition of the prediction model. Now, each partition represents the data as a graphical decision tree.[6] We can use two methods to compute the impurity of the split.

- Gini Index[4]:

$$G = \sum_{k=1}^K \hat{p}_{mk}(1 - \hat{p}_{mk}).$$

- Entropy[4]:

$$D = - \sum_{k=1}^K \hat{p}_{mk} \log p_{mk}.$$

There are two types of nodes in a decision tree.

- Decision Node: This node contains a decision, which is used to split the data into its child nodes.
- Leaf Node: Data is not divided further once it reaches the leaf node. This node is used for assigning labels to the samples. Leaf node votes for all the possible labels; the label with the most votes is chosen as the prediction label for that leaf node.

A decision tree is like a flow chart with if-else statements. But the important part is to find the best conditions for those if-else statements, which is our task during training the model.

But before starting the training, we need to set the parameters to tune the model according to the data for the best results. Below are the parameters we are tuning-

- Maximum depth of the tree: Level 3
- Method to calculate impurity: Entropy
- Generating splits: From the available dataset of the current node, we take the minimum and maximum value of X and divide the range with an interval of 0.02.

5.2 Training the model

- The first step is to split the available data into two parts for training and testing purposes. Here, we are making a 60-40 split.
- We start from the root node, which contains all test data with maximum impurity.
- From the available data in the current node, make all possible splits.
- For each split, calculate its information gain. Information gain is calculated as follows:

$$IG = D(Parent) - \sum W_i D(Child).$$

- D(Parent): Entropy of parent node.
 - D(Child) : Entropy of child node.
 - W : Weight of the node, that is length of child node divided by length of parent node.
- Out of all the splits, choose the split which has maximum information gain. That is the splitting condition of the current decision node.
 - Repeat the process from step 3 for all child nodes. Do not split a node if it has no impurities.
 - Stop when all the leaf nodes reach maximum depth or have no impurities.
 - All the not-split nodes are leaf nodes. Each node votes for all the labels. A label with the most votes is the prediction label for that node.

$$\hat{y} = \operatorname{argmax} \sum 1[y_n = i]_{i=0}^m. [4]$$

5.3 Testing the model

We have to check the performance of our model after training it. For that, we use the testing data set. Testing the model is quite simple. We predict the label for each sample, and compare it with its true label.

$$\text{Accuracy} = \frac{\text{Number Of Accurate Predictions}}{\text{Number Of Predictions}}$$

5.4 Advantages

[3]

- Decision trees are effective in both classification and regression applications because they may be used to predict both continuous and discrete values.
- Decision trees need less effort to understand an algorithm because they are basic.
- When compared to KNN and other classification algorithms, they are incredibly quick and effective.

- One of the quickest ways to determine the most important factors and relationships between two or more variables is to use a decision tree. We can add new variables or features to the result variable more effectively using decision trees.

5.5 Disadvantages[3]

- The time complexity for performing this operation is extremely high and keeps rising as the number of records rises. Training a decision tree with numerical variables can take a long time.
- Give the training-time complexity more time to rise as the input does.
- It is among the trickiest techniques for decision tree models. By imposing restrictions on the parameters model and using the pruning procedure, the overfitting issue can be resolved.
- Small alterations in the data in a decision tree may result in the generation of a complicated new tree. In the decision tree, this is referred to as variance, and it can be reduced using techniques like bagging and boosting.

6 Implementing Conformal Prediction using Decision Tree

Before implementing the conformal prediction, we have to choose the right conformity measure for the model.

6.1 Conformity Measure

6.1.1 Vote of the node

As we have seen above, each leaf node votes for all labels. The value of the vote ranges between 0 - 1. The vote value is our conformity score.

6.1.2 Distance from the centroid

To use this measure, we need to calculate the centroids of all the clusters. Each cluster is a class.

$$ConformityScore = \frac{DistanceToTheCentroidOfDifferentClass}{DistanceToTheCentroidOfSameClass}$$

There are multiple methods available to calculate the distance. Here we are using the Euclidean method. Suppose we have 2 points with co-ordinates (x_1, y_1) and (x_2, y_2) , and we calculate the straight distance between them using:

$$Distance = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2}$$

6.2 Function

In the code, we have written separate functions to implement conformity prediction. The function called 'std_CP(X_train, X_test, Y_test, model, CM)' is used for implementing standard conformal prediction. It takes four arguments.

- X_train: X values from training data.
- Y_train: Y values from training data.
- model: The model we have trained using X_train and Y_train.
- CM: This parameter takes only the integers 1 or 2 to specify which of the two conformity measures we want to use.

6.3 Algorithm

- Declare three empty lists to store predicted labels, p-values for accurate predictions, and p-values for false predictions.
- Using the received parameter "CM", pass the X_train, X_test data and model to an appropriate function.
- The above function call will return a list of p-values for each element of X_test. Each element of the list contains two p-values. The first p-value is for the confidence level for class 1, and the second is for class -1.
- Start a loop to iterate from first to last element of the p-values and X_train list.
- For the current iteration, if the p-value of class 1 is greater than the p-value of class 2, assign class 1 to the current sample from X_test, otherwise assign class -1.

- Compare the assigned class of current sample with Y_{test} . If the assignment is correct, add the p-value for that class to the list of accurate p-values. Otherwise, add it to the list of false p-values.
- Repeat the same process as in the fifth step for all test samples.

6.4 Time Complexity

6.5 Randomized Version of Conformal Prediction

The IID assumption, also known as the randomness assumption, states that each observation in a sequence is produced randomly from the same probability distribution on the space of potential observations.

$$p(y, \tau) = \frac{\#\{i : \alpha_i^y < \alpha_{n+1}^y\} + \#\{i : \alpha_i^y = \alpha_{n+1}^y\}}{n + 1}$$

Maintaining the validity of the model in a randomized version of conformal prediction is challenging.

6.6 Observation

Tables

7 Transfer Learning

The idea of transfer learning might have originated in educational psychology. In accordance with psychologist C.'s generalisation theory of transfer, According to H. Judd, experience is generalised as a result of learning to transfer. As long as a person generalises his experience, the transfer from one scenario to another can be realised. This idea states that a relationship between two learning activities is necessary for transfer to occur. Since the violin and the piano are both musical instruments and maybe share some common knowledge, someone who has studied the violin can learn the piano more quickly than others in practise. Transfer learning, which was inspired by humans' capacity to transfer knowledge across domains, tries to use knowledge from a related domain (known as the source domain) to enhance learning effectiveness or reduce the number of labelled instances needed in the target domain. It is important to note that applied knowledge does not necessarily have a beneficial effect on new activities. Knowledge transfer may not succeed if the domains have few characteristics. For instance, learning to ride a bike won't make us better piano players. Additionally,

because some similarities between domains may be deceptive, learning is not always facilitated by them. For instance, despite the close relationship between Spanish and French and the fact that both languages are Romance, persons who learn Spanish may have trouble learning French because they use the incorrect vocabulary or conjugation. This happens because learning the word formation, usage, pronunciation, conjugation, and other aspects of the French language might be hindered by prior successful experience in Spanish.[12] In this paper, we are going to apply our model to three types of transfers.

7.1 Increasing Noise

We train the model on the data with a smaller noise level and test it by gradually increasing the noise level of the test data while keeping the cluster's focused coordinates constant.

- Data split 60-40
- Training Data: Positive data points ($y=1$) clustered around $x_1 = 2$, $x_2=3$ with noise = 1 Negative data points ($y=-1$) clustered around $x_1 = 0$, $x_2=0$ with noise = 2 Number of data points:
- Testing Data: Positive data points ($y=1$) clustered around $x_1 = 2$, $x_2=3$ with noise = 1 to 10 Negative data points ($y=-1$) clustered around $x_1 = 0$, $x_2=0$ with noise = 2 to 11 Number of data points:

7.2 Decreasing Noise

We train the model on the data with a higher noise level, test it by gradually decreasing the noise level of the test data, and maintain the cluster's targeted coordinates.

- Data split 60-40
- Training Data: Positive data points ($y=1$) clustered around $x_1 = 2$, $x_2=3$ with noise = 10 Negative data points ($y=-1$) clustered around $x_1 = 0$, $x_2=0$ with noise = 11 Number of data points:
- Testing Data: Positive data points ($y=1$) clustered around $x_1 = 2$, $x_2=3$ with noise = 10 to 1 Negative data points ($y=-1$) clustered around $x_1 = 0$, $x_2=0$ with noise = 11 to 2 Number of data points:

7.3 Shift in the model

We train the model on the data with fixed target coordinates for the clusters. and gradually shift the target coordinates of the clusters of test data sets.

We train the model on the data with a higher noise level, test it by gradually decreasing the noise level of the test data, and maintain the cluster's targeted coordinates.

- Data split 60-40
- Training Data: Positive data points ($y=1$) clustered around $x_1 = 2$, $x_2=3$ with noise = 1 Negative data points ($y=-1$) clustered around $x_1 = 0$, $x_2=0$ with noise = 2 Number of data points:
- Testing Data: Positive data points ($y=1$) clustered around $x_1 = 2$ to 11, $x_2 = 3$ to 12 with noise = 1 Negative data points ($y=-1$) clustered around $x_1 = 0$ to 9, $x_2 = 0$ to 9 with noise = 2 Number of data points:

8 Observation

We observed the results for both versions of conformal prediction with both conformity measures. We will compare four models across all three transfers. We compare the scores up to six decimal points for higher precision. Each table contains four columns. First is the level of transfer; second is validity; third is efficiency; and fourth is accuracy. We will gradually increase the transfer level by one level ten times.

8.1 Increasing the noise

- Standard conformal prediction with the conformity measure as the vote of the node. (Table 1, Fig.1,2,3)
- Randomized conformal prediction with the conformity measure as vote of the node. (Table 2)
- Standard conformal prediction with the conformity measure as distance from the centroid. (Table 3)
- Randomized conformal prediction with the conformity measure as distance from the centroid. (Table 4)

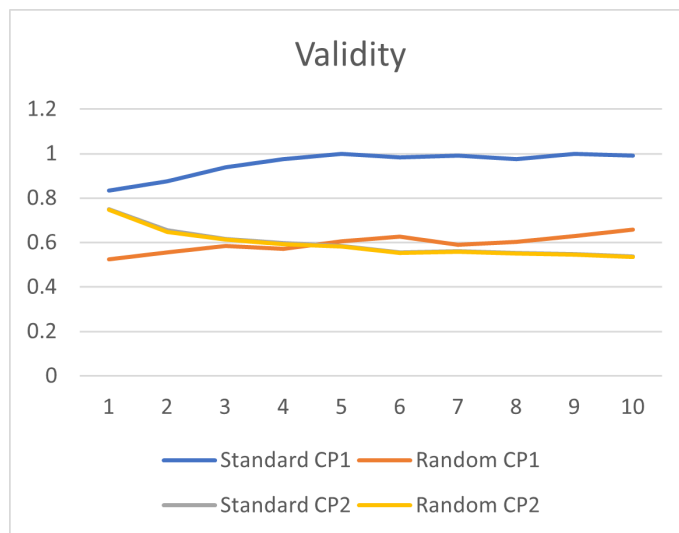


Figure 1:

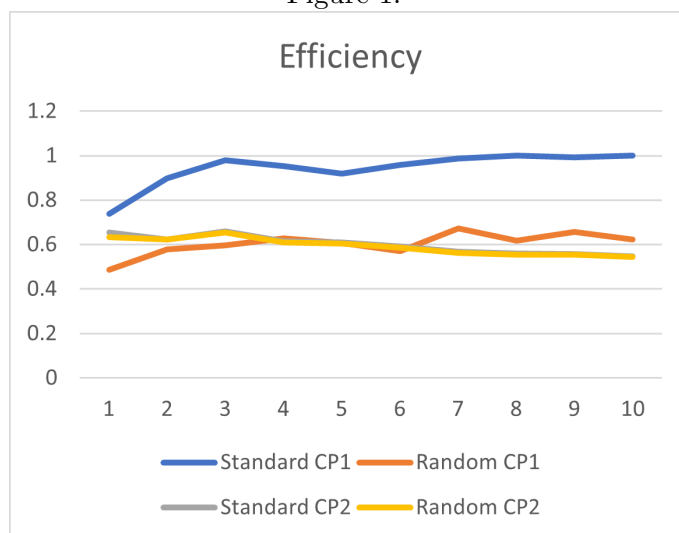
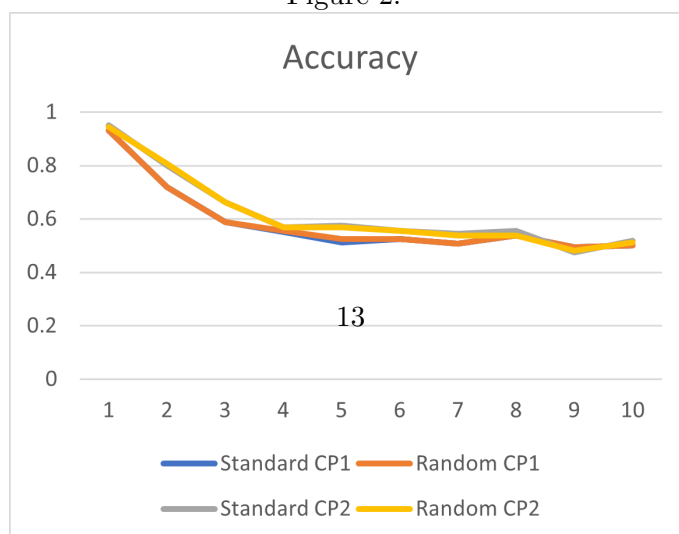


Figure 2:



Noise Level	Validity	Efficiency	Accuracy
0	0.832492	0.738542	0.93125
1	0.876752	0.897337	0.71875
2	0.938808	0.978212	0.5875
3	0.975488	0.952938	0.55
4	1	0.919051	0.5125
5	0.982881	0.958786	0.525
6	0.991123	0.987656	0.50625
7	0.974918	1	0.5375
8	1	0.991123	0.49375
9	0.991012	1	0.5

Table 1:

Noise Level	Validity	Efficiency	Accuracy
0	0.524988	0.485349	0.93125
1	0.555839	0.577502	0.71875
2	0.584887	0.595229	0.5875
3	0.571455	0.627226	0.55625
4	0.60611	0.606459	0.525
5	0.627165	0.569976	0.525
6	0.589532	0.672089	0.50625
7	0.603162	0.616373	0.5375
8	0.629773	0.65779	0.49375
9	0.658006	0.621333	0.5

Table 2:

As shown in figure 1, the validity of randomized conformal prediction with the first conformity measure and standard conformal prediction with the second conformity measure is nearly identical. The validity of randomized conformal prediction with a second measure decreases slightly. However, with increasing noise, the validity of standard conformal prediction with node vote as measure approaches 1. Even though the validity is good, efficiency of the standard conformal prediction with vote of the node as measure approximates with 1, which is not a good case. It means that the model predicts both true and false prediction with high confidence. On the other side, all the three remaining models maintain the efficiency around

Noise Level	Validity	Efficiency	Accuracy
0	0.749946	0.652893	0.95
1	0.654184	0.62345	0.8
2	0.617028	0.658708	0.6625
3	0.596812	0.614864	0.56875
4	0.585564	0.610112	0.575
5	0.556783	0.590502	0.55625
6	0.561556	0.566795	0.54375
7	0.552651	0.560296	0.55625
8	0.548173	0.556966	0.475
9	0.538634	0.547869	0.51875

Table 3:

Noise Level	Validity	Efficiency	Accuracy
0	0.747222	0.633609	0.94375
1	0.648376	0.622634	0.80625
2	0.612701	0.654193	0.6625
3	0.592998	0.610732	0.56875
4	0.581782	0.604504	0.56875
5	0.55214	0.585904	0.55625
6	0.557659	0.562095	0.5375
7	0.550067	0.554277	0.5375
8	0.544006	0.553371	0.48125
9	0.534721	0.544077	0.5125

Table 4:

0.6. All the four models have similar trends for accuracy. Accuracy false from approx 0.94 with increasing noise and flattens to approx 0.5 after 4 levels of noise.

8.2 Decreasing noise

- Standard conformal prediction with the conformity measure as vote of the node. (Table 5)
- Randomized conformal prediction with the conformity measure as vote of the node. (Table 6)

Noise Level	Validity	Efficiency	Accuracy
9	0.71958	0.65978	0.5875
8	0.683884	0.634233	0.6
7	0.691585	0.669651	0.55
6	0.696387	0.691198	0.60625
5	0.693736	0.703051	0.59375
4	0.708659	0.728488	0.68125
3	0.721985	0.832645	0.7375
2	0.735798	0.866757	0.69375
1	0.762286	0.876095	0.58125
0	0.794409	0.853907	0.50625

Table 5:

Noise Level	Validity	Efficiency	Accuracy
9	0.561632	0.487666	0.5875
8	0.47426	0.406121	0.6
7	0.514867	0.449055	0.54375
6	0.482923	0.479006	0.6125
5	0.506284	0.512526	0.6
4	0.513913	0.544158	0.68125
3	0.55491	0.702086	0.7375
2	0.567791	0.755608	0.69375
1	0.616724	0.773344	0.58125
0	0.654984	0.736217	0.50625

Table 6:

- Standard conformal prediction with the conformity measure as distance from the centroid. (Table 7)
- Randomized conformal prediction with the conformity measure as distance from the centroid. (Table 8)

Both versions of conformal prediction models with conformity measure as distance from the centroid are following same pattern for validity. It is maintained around 0.8. Standard version of conformal prediction with first measure has almost linear and slightly increasing trend. Randomized version of conformal prediction with second measure has the lowest but

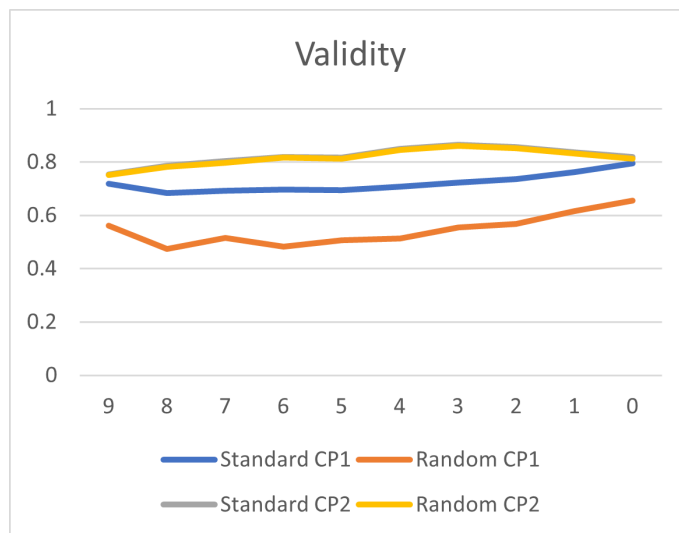


Figure 4:

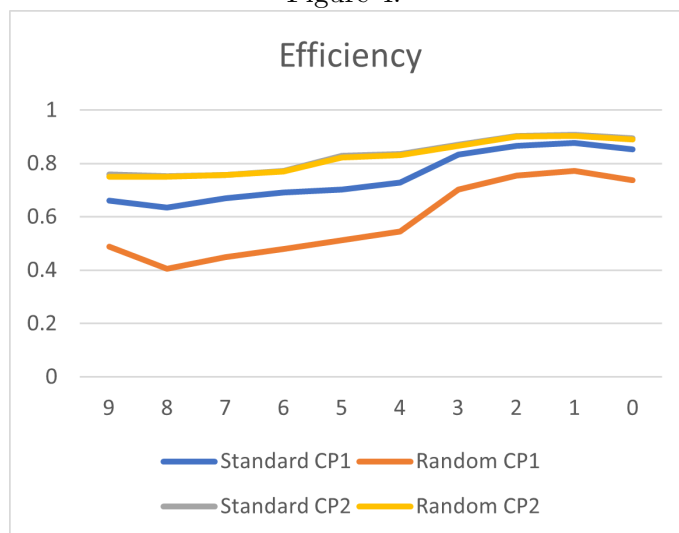
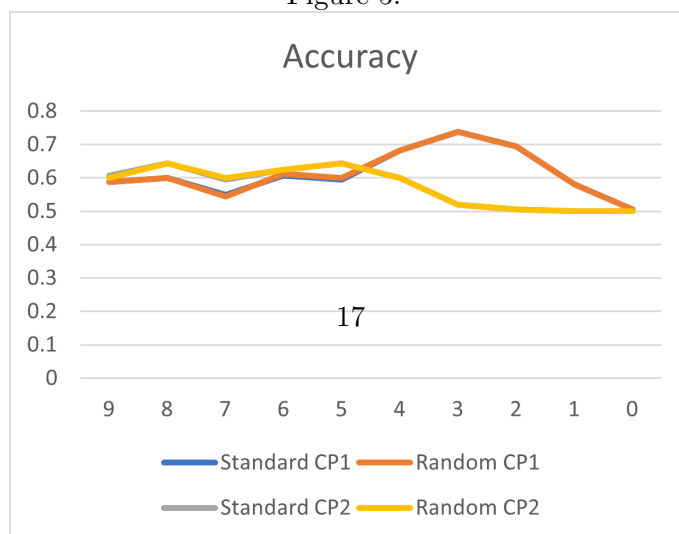


Figure 5:



Noise Level	Validity	Efficiency	Accuracy
9	0.754537	0.758363	0.60625
8	0.785806	0.753589	0.64375
7	0.804785	0.757788	0.59375
6	0.820083	0.773278	0.625
5	0.816136	0.828549	0.64375
4	0.849862	0.834517	0.6
3	0.864284	0.870828	0.51875
2	0.856443	0.904279	0.50625
1	0.836209	0.906767	0.5
0	0.818182	0.89499	0.5

Table 7:

Noise Level	Validity	Efficiency	Accuracy
9	0.75254	0.75071	0.6
8	0.781754	0.749529	0.64375
7	0.797435	0.757425	0.6
6	0.816529	0.769215	0.625
5	0.811683	0.823184	0.64375
4	0.84616	0.830385	0.6
3	0.860799	0.866642	0.51875
2	0.851903	0.900617	0.50625
1	0.832438	0.902738	0.5
0	0.813533	0.890134	0.5

Table 8:

increasing validity which fluctuates a little bit initially. Overall, all models have successfully managed to keep the validity above 0.5. Same as validity, models with conformity measure as distance from the centroid are equivalent and moving from 0.75 to 0.82. Models with first measure follows similar pattern but the random version managed to minimize the efficiency overall. All models are behaving similar with accuracy till noise is reduced till level 5. As the noise level drops below 5, models with first measure are showing bulge, and models with second measure flattening to 0.5. All the models meet the accuracy 0.5 at noise level reduced to 0.

8.3 Shifting models

- Standard conformal prediction with the conformity measure as vote of the node. (Table 9)

Shift	Validity	Efficiency	Accuracy
0	0.723554	0.368595	0.9375
1	0.725799	0.226473	0.80625
2	0.727908	0.386639	0.8125
3	0.681334	0.395851	0.69375
4	0.623703	0.458803	0.5875
5	0.578906	0.520987	0.525
6	0.568635	0.545878	0.5125
7	0.56331	0.551941	0.50625
8	0.557851	0.546178	0.5
9	0.557851	0.557851	0.5

Table 9:

- Randomized conformal prediction with the conformity measure as vote of the node. (Table 10)

Shift	Validity	Efficiency	Accuracy
0	0.509493	0.205234	0.925
1	0.478582	0.142063	0.81875
2	0.478189	0.321243	0.83125
3	0.424329	0.23614	0.7
4	0.379132	0.2828	0.6
5	0.319105	0.309532	0.53125
6	0.344487	0.340962	0.5125
7	0.322059	0.296893	0.50625
8	0.328079	0.32608	0.50625
9	0.304545	0.298967	0.5

Table 10:

- Standard conformal prediction with the conformity measure as distance from the centroid. (Table 11)

Shift	Validity	Efficiency	Accuracy
0	0.728017	0.53595	0.9375
1	0.708904	0.586238	0.85625
2	0.641452	0.596207	0.75625
3	0.605099	0.665978	0.6625
4	0.575789	0.663854	0.55
5	0.546849	0.680638	0.51875
6	0.525967	0.606758	0.50625
7	0.508781	0.584556	0.5
8	0.498244	0.559762	0.5
9	0.489514	0.534659	0.5

Table 11:

- Randomized conformal prediction with the conformity measure as distance from the centroid. (Table 12)

Shift	Validity	Efficiency	Accuracy
0	0.725803	0.52592	0.93125
1	0.704862	0.582824	0.85625
2	0.639256	0.588017	0.75
3	0.602125	0.658903	0.65625
4	0.571844	0.65955	0.55
5	0.542119	0.676613	0.51875
6	0.521579	0.602626	0.50625
7	0.504752	0.580527	0.5
8	0.494112	0.555527	0.5
9	0.485486	0.529959	0.5

Table 12:

All models has negative slope with shifting the co-ordinates. Standard version of conformal prediction with first measure is showing highest validity. Both versions of conformal prediction with second measure are equivalent to each other but validity drops little more after third shift. The randomized version with first measure shows lowest validity starting to fall from 0.5 and flattens to approximately 0.3 after sixth shift. This is the lowest performance of among all the models in every transfer. Even though it is

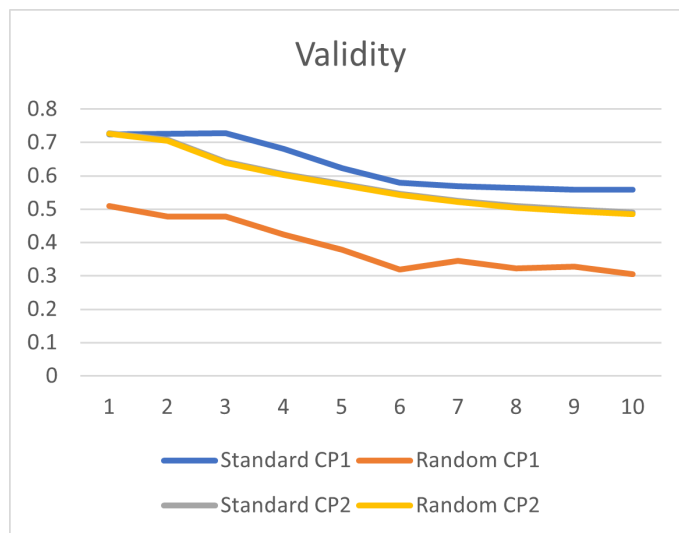


Figure 7:

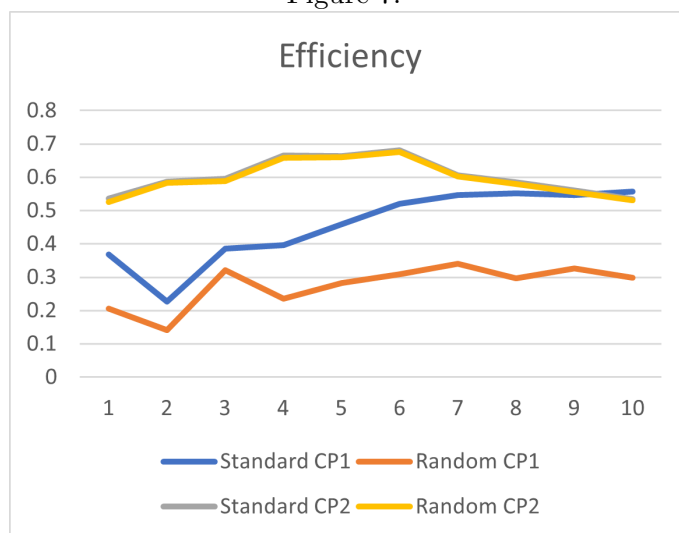
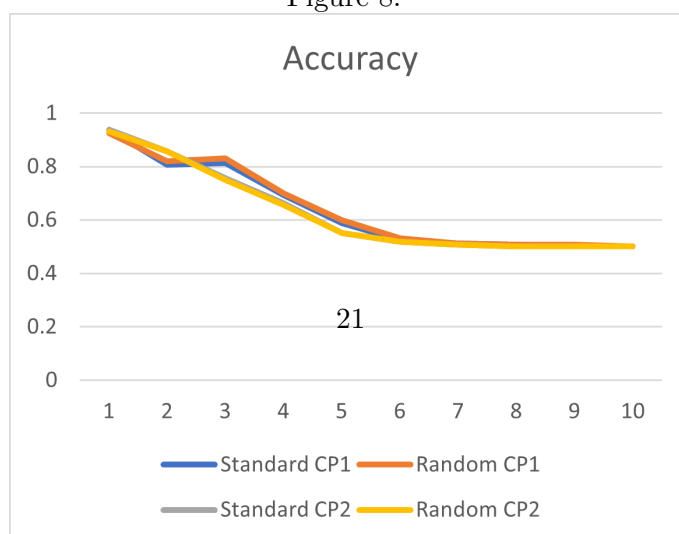


Figure 8:



difficult to maintain validity in randomized versions of conformal prediction, randomized versions of conformal prediction with second measure has performed as good as it's standard version and successfully maintained the validity above 0.5. Same as validity, both versions of models with second measure has same efficiency starts from 0.53, increases up to 0.68 and again drops to 0.53. Whereas both versioned models with first measure has similar patterns but randomized version has optimal efficiency, which starts from 0.2 and gets nearly flat at 0.3 after fifth shift. But the performance of the standard conformal prediction with first measure keeps on increasing after second shift and hits 0.56 which is little more than the models with second measure. In this transfer, all models shows similar trend for accuracy. All scores approximately 0.93 in first shift and drops and flattens to 0.5 after fifth shift. Models with first measure fluctuates a bit between second and third shift, whereas models with second measure linearly drops.

9 Conclusion

Based on the graphs above, we can draw a few conclusions about the performance of each type of model on each type of transfer. All the models behave differently on different transfers. The randomized version of the conformal predictor with first measure clearly produces lower validity scores than the standard version but successfully minimizes efficiency. Whereas both versions of the conformal prediction of second measure does not have much difference in their performance. In the first transfer of increasing the noise level, randomized conformal prediction with first measure behaves similar to the models with second measure, all three are shows linear trend and approximates to 0.6. But in case of decreasing the noise level, standard version of first measure has shows similar pattern as the models of second measure but provides less validity and efficiency. In same case, it's randomized version has lowest performance than others.

10 Application

10.1 Conformal Prediction

10.1.1 Face Recognition

Uncontrolled circumstances that alter image quality, as well as the inadequate or misleading information associated with occlusion and/or disguise,

present a problem for face identification.[1] Interoperability-related difficulties in uncontrolled environments include handling incomplete and incorrect information, image variability including stance, illumination, and expression, and temporal change. The conformal prediction framework helps recognition-by-parts and reidentification deal with uncontrolled environments. Interoperability is a challenge for mass screenings when enrollment and authentication happen at various places that are separated in space and time. As a result of training and tiredness, the performance of the various human operators differs. The state of operation of the various capture devices varies as well. Interoperability is impacted by proper protocol and result validation, including the cumulative impact of such diverse conditions that are difficult to estimate and predict. [1]

10.1.2 Stock Market Prediction

Brokers would benefit from knowing what their market positions would be in the future in order to help meet the goals of making money and lowering risk. They would be greatly assisted in achieving this goal by predictive models that offer insight into potential future net position movements with a high degree of confidence. [11]

10.1.3 Computational Drug Discovery

In the context of healthcare and personalised medicine, where accurately identifying, for example, which patients are likely to benefit from a particular drug treatment has strong ethical and legal implications, reliability estimates are crucial to increase the trust and application of artificial intelligence solutions to guide decision-making. In drug development, where both the prediction and the related uncertainty need to be taken into account for decision-making, estimating the dependability of predictive models is particularly important.[2]

10.2 Transfer Learning

10.2.1 Visual Categorization

Due to environmental constraints and the high cost of human manual labelling in real-world applications, there may not always be enough training data with the same distribution or feature space as the testing data. In other instances, training samples are taken from a different angle when just

one action template is offered for each action class. Regular machine learning algorithms are very likely to fail in such circumstances. This serves as a reminder of the power of the human visual system. Given the enormous geometry and intraclass variations of objects, the theory that humans develop such a competence through collected information and knowledge is supported by the fact that they are able to learn tens of thousands of visual categories in their lifetime. [9]

10.2.2 Medical Imaging

The de facto approach for deep learning applications to medical imaging is transfer learning from natural image datasets, primarily ImageNet, using conventional big models and corresponding pretrained weights. However, there is limited knowledge on the effects of transfer because there are significant disparities between natural picture classification and the target medical tasks in terms of data volumes, features, and task specifications. Surprisingly, transfer delivers no boost to performance, and simple, lightweight models can perform comparably to ImageNet structures, according to a performance test on two large-scale medical imaging workloads. Investigating the learned representations and features reveals that rather than complex feature reuse, some of the deviations from transfer learning are caused by the over-parametrization of standard models. [7]

11 Future Work

- Regression
- test on real world data
- apply with multiple classes
- try different models

Regression

12 Professional Issues

12.1 Programming Language

There are numerous alternatives available for open-source programming languages like C, C++, Java, Python, etc. Every programming language has

its own features. Python, R programming, and Matlab are very useful for building machine learning models and for statistical computations. Out of all these languages, I chose Python because of its functionality and my previous hands-on experience with it.

12.2 Integrated Development Environment (IDE)

programmes Python program can be developed on multiple open-source IDEs available on the internet, like PyCharm, Visual Studio, Atom, Spyder, and Jupyter Notebook. I decided to go with Jupyter Notebook because of its feature of executing the code in sections, where you can execute only a certain part of the code without running the entire programme.

12.3 Resources

Not all resources are freely available online. Most of the articles are freely available, but several important research papers and books are restricted. Many journals, however, grant access to their papers after verifying university student status. I accessed the books through the library provided by the university.

12.4 Citation

Citing all the content that is referred to and used is a very important responsibility to maintain ethics and integrity. Citing research papers, books is unlike citing online available content such as videos, websites, etc.

13 Self Assessment

A process with a sensible plan and disciplined execution produces the desired output. Before selecting the topic, I went through all the prerequisites required to complete this project. Though some of the main concepts used were not part of my course modules, I verified the availability of the resources before opting for the subject. My supervisor provided me with the thesis, which has already worked on the same problem but with a different approach. It helped me understand the flow and scope of my project. Initially, we had in-person meetings and frequent communication over email to get clarity and establish a plan. As the process progressed, many hidden issues were resolved and decisions were taken. After every task, the professor suggested changes, made corrections, and provided feedback. If the

results are satisfying, we agreed to proceed on the next task. We started by choosing decision tree as our prediction model. I had a general sense of the conformity measures we might use with this model. We tested the transferability of the model without CP. Then we chose an appropriate measure to implement conformal prediction in our model.

14 How To Use My Project

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