

BUDAPEST DEEP LEARNING READING SEMINAR

'WHAT TO DO IF WE DON'T HAVE ENOUGH DATA?'

INTRO

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"...originally Buddhist theologian and programmer, senior Al professional, lead of research, lecturer, startupper, ex-CTO

Presently:

Lecturer: Frankfurt School of Finance and Management,
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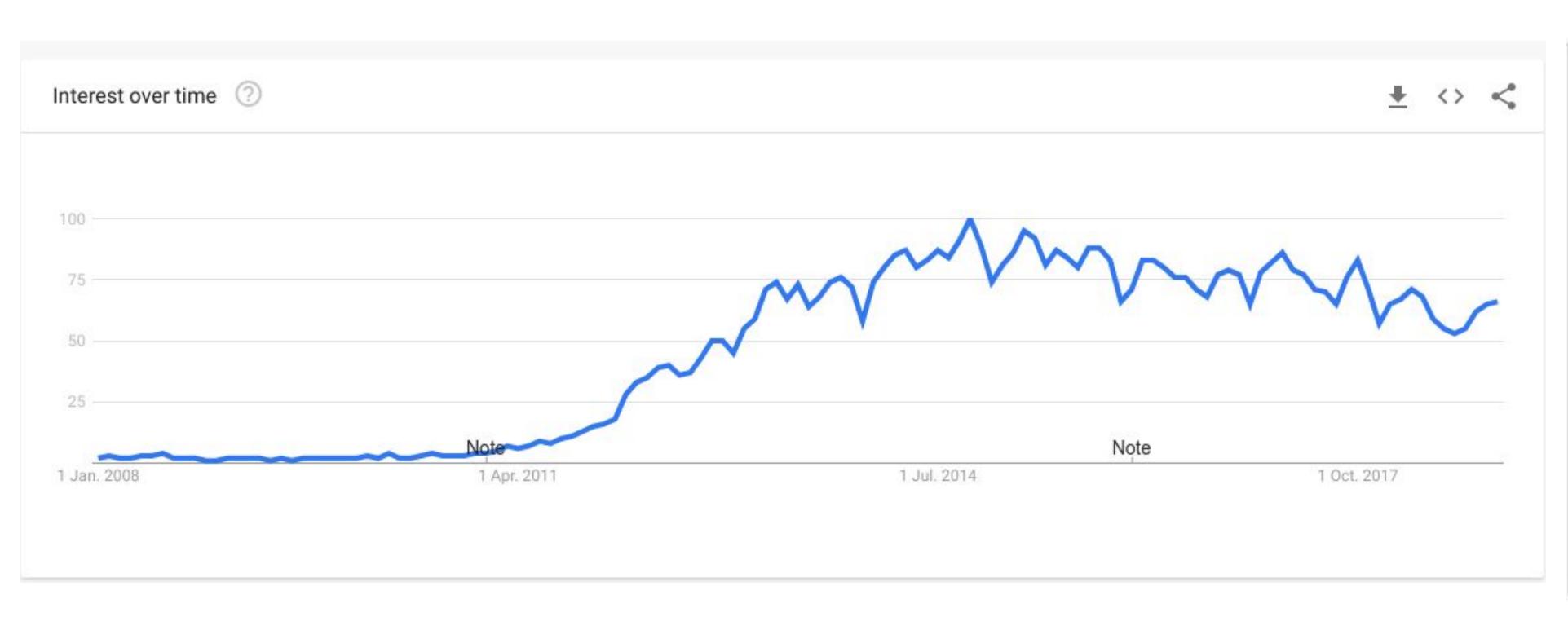
CONTACT

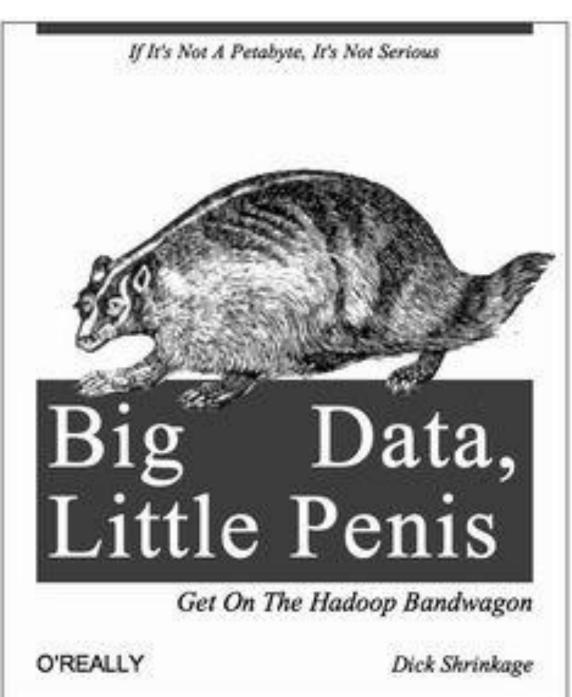




German Excellence. Global Relevance.

BIG DATA IS - NOT EVERYTHING - IS BIG DATA!





SMALL DATASETS VIOLATE BASIC ASSUMPTIONS

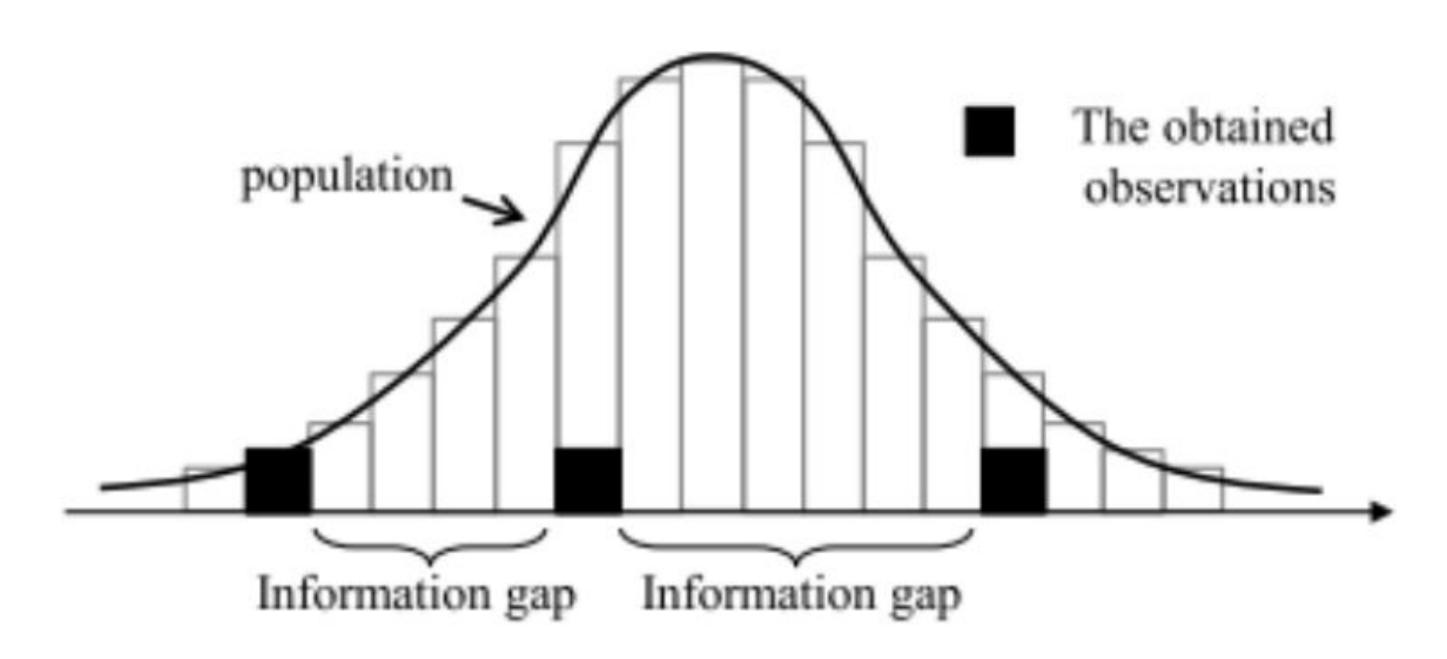
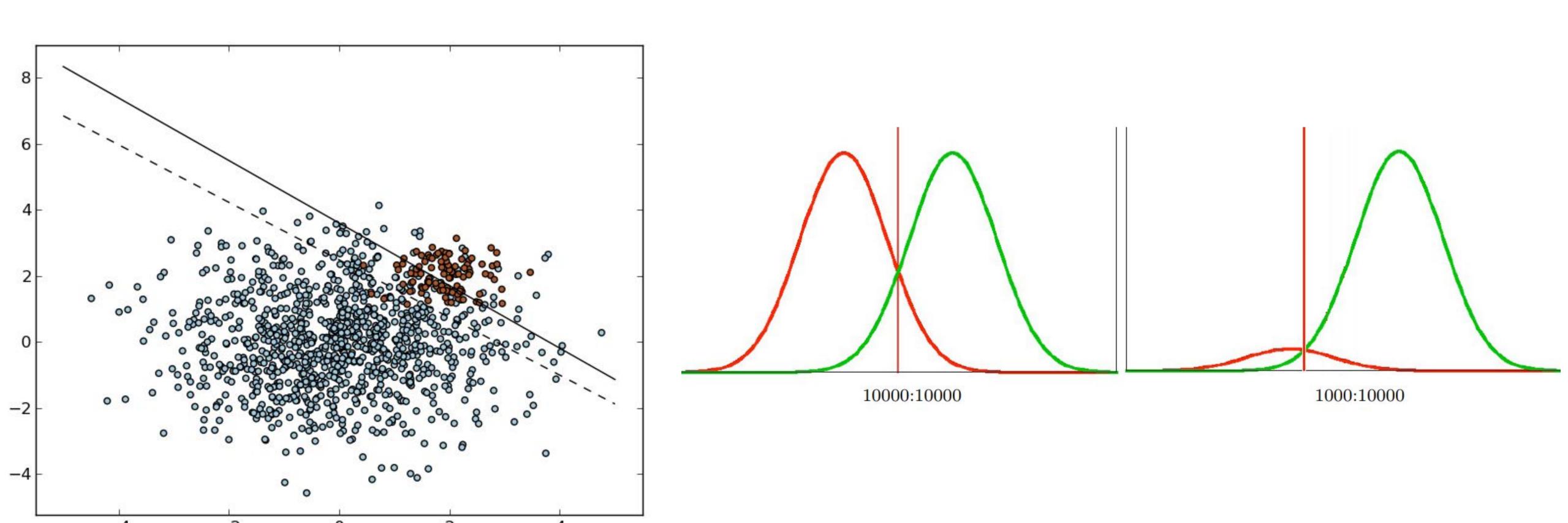


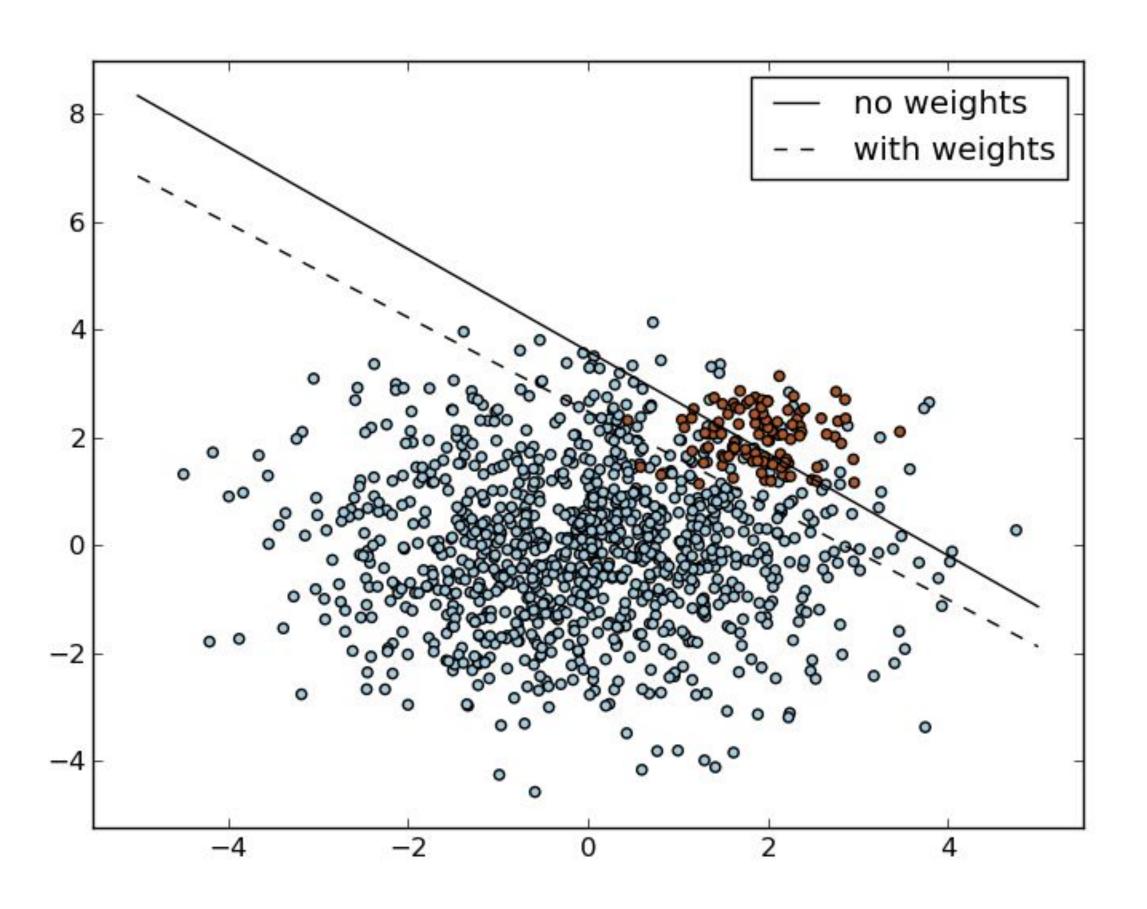
Figure 2. The distribution of a small dataset relative to its population [6]

CASE I. - WE DON'T HAVE ENOUGH OF ONE THING



source: "Classification in imbalanced datasets"

SOLUTION 1. - "COST SENSITIVE LEARNING"

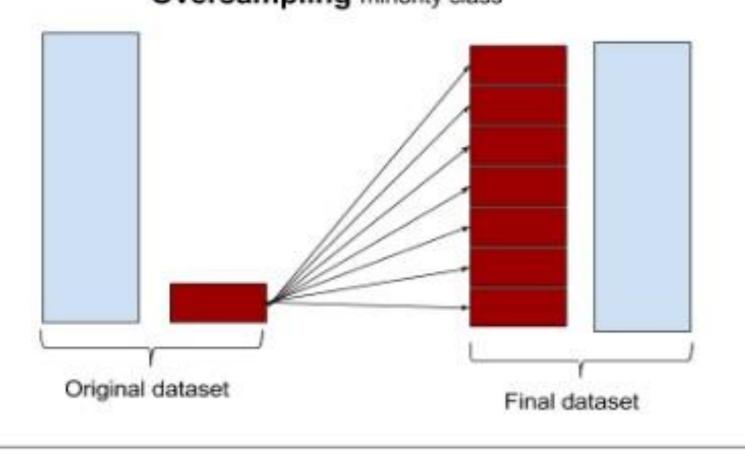


Predicted Actual	Category-A	Category-B
Category-A	90	0
Category-B	10	0

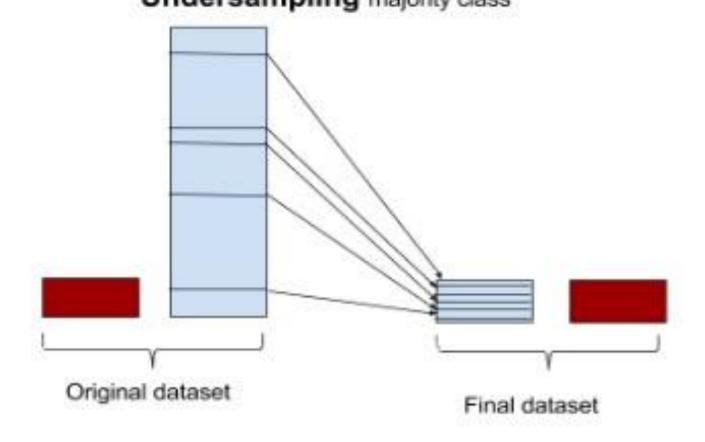
We can try to **modify our objective** / cost calculation to accommodate the fact, that making an error on the minority class is a "more serious issue".

SOLUTION 2. - "SAMPLING"

Oversampling minority class



Undersampling majority class



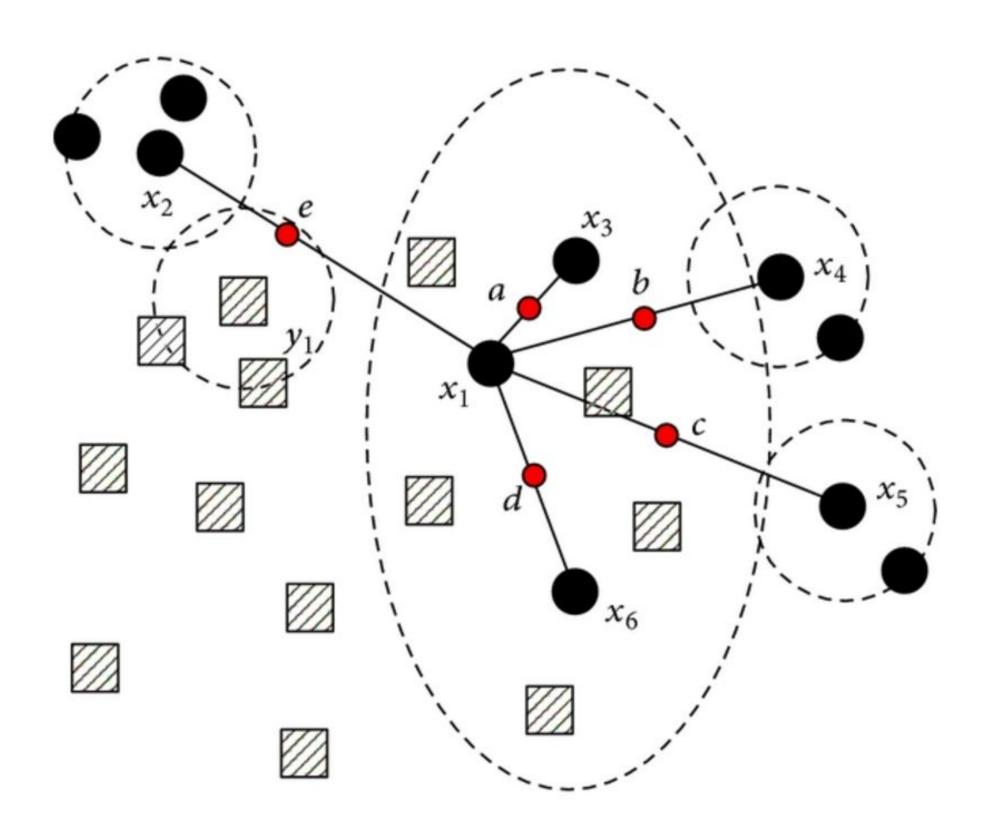
- Oversampling:

- Repeatedly use some of the minority class datapoints
- Good question is: Which ones?
 - Can we be more intelligent then random choice?

- Undersampling:

- Choose only some of the majority class datapoints
- Reduces the overall dataset, **not recommended**

SOLUTION 3. - DATA SYNTHESIS



- Create new datapoints! (SMOTE)

"First it finds the n-nearest neighbors in the minority class for each of the samples in the class. Then it draws a line between the the neighbors an generates random points on the lines."

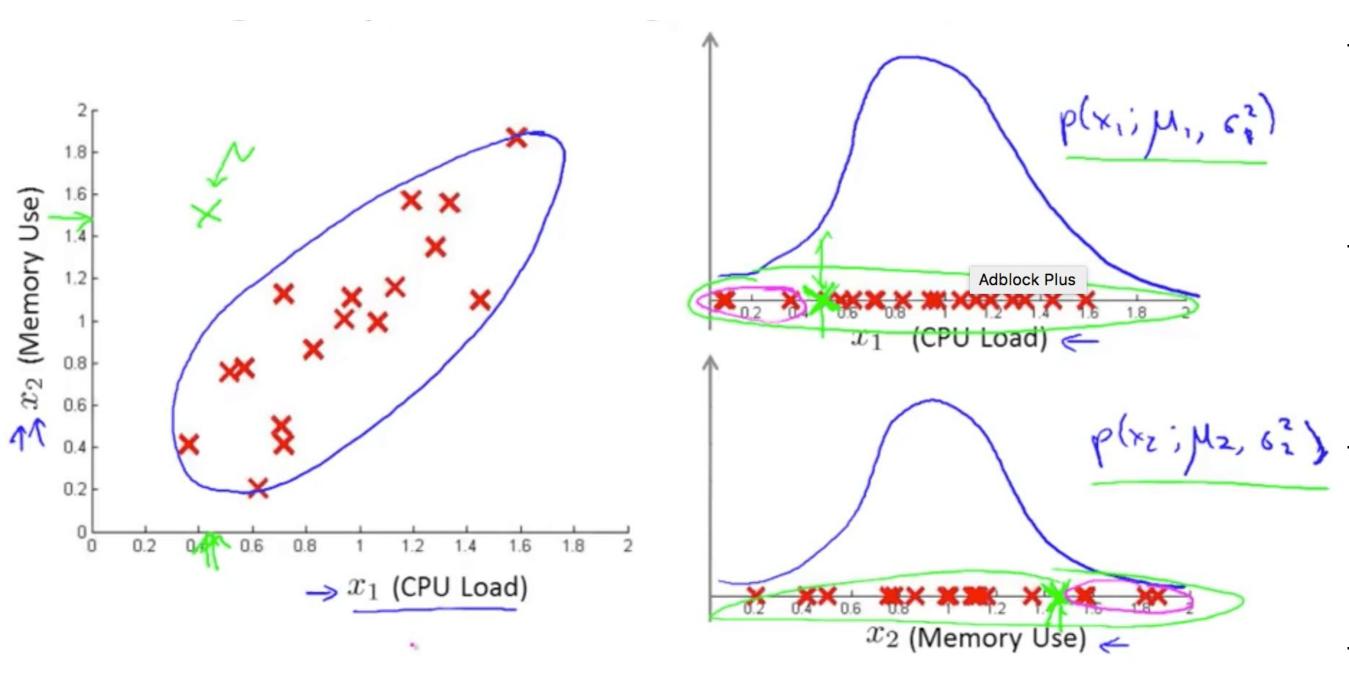
- ...and add some noise! (ADASYN)

"After creating those sample it adds a random small values to the points thus making it more realistic. In other words instead of all the sample being linearly correlated to the parent they have a little more variance in them i.e they are bit scattered."

- Majority class samples
- Minority class samples
- Synthetic samples

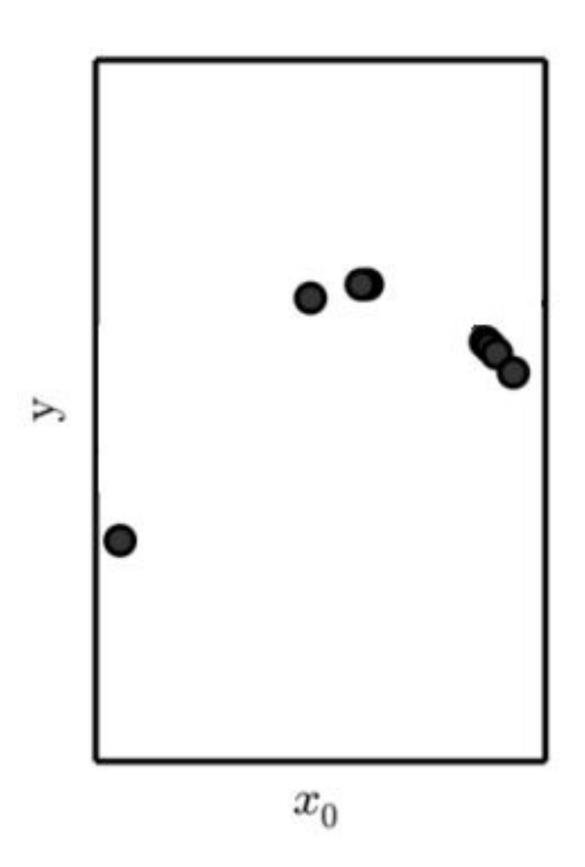
- ...and use clusters! (Cluster Based Oversampling)

SOLUTION 4. - RECAST PROBLEM!

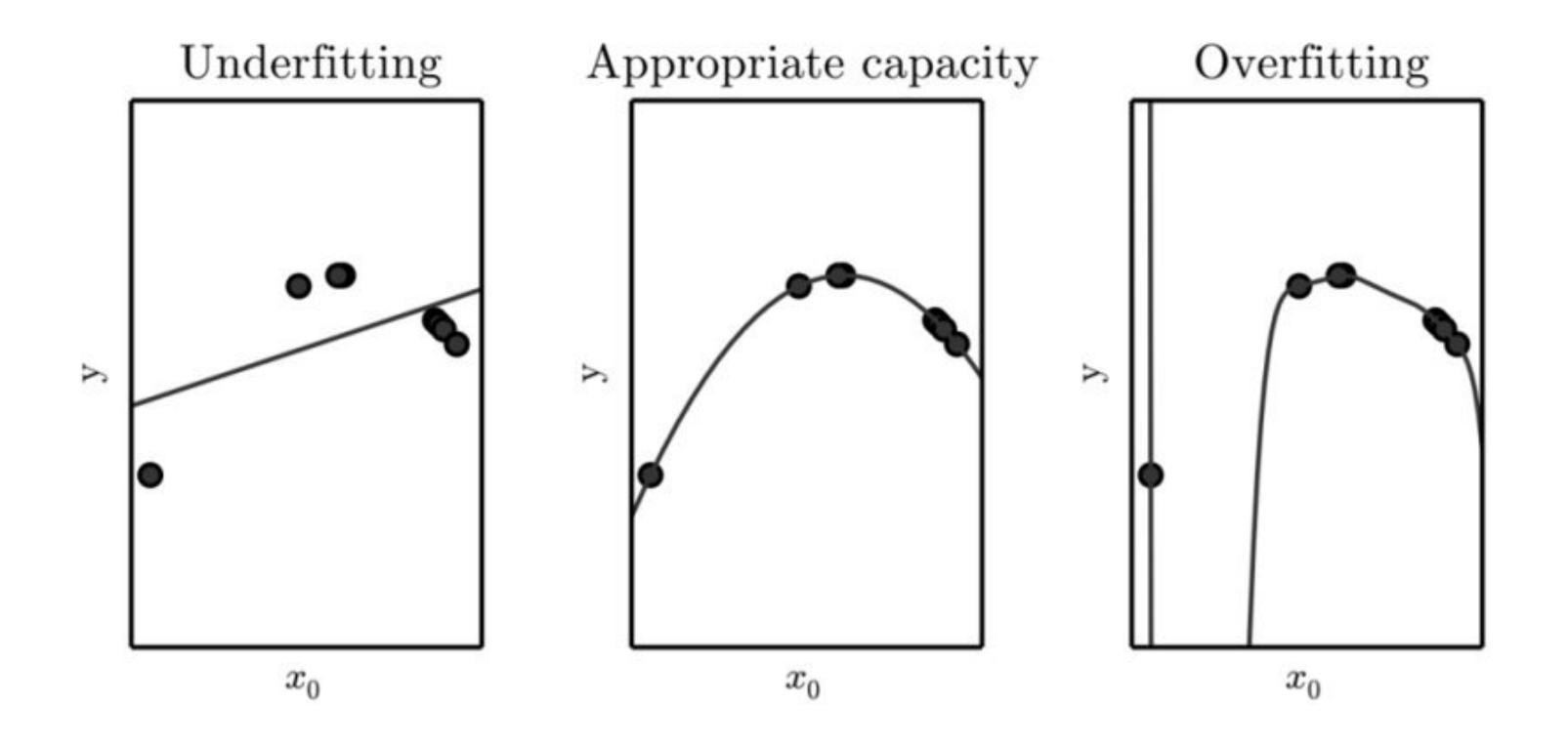


- If the minority class points are so rare, they can be considered "exceptions", or "anomalies"
- There are tools for "one class" classification (eg.: "One class SVM" and "Isolation forests")
- But if we basically get a good **probabilistic model** of the majority class distribution, we are done.
 - This will lead us to "representation learning"

CASE II. - WE DON'T HAVE ENOUGH ANYTHING

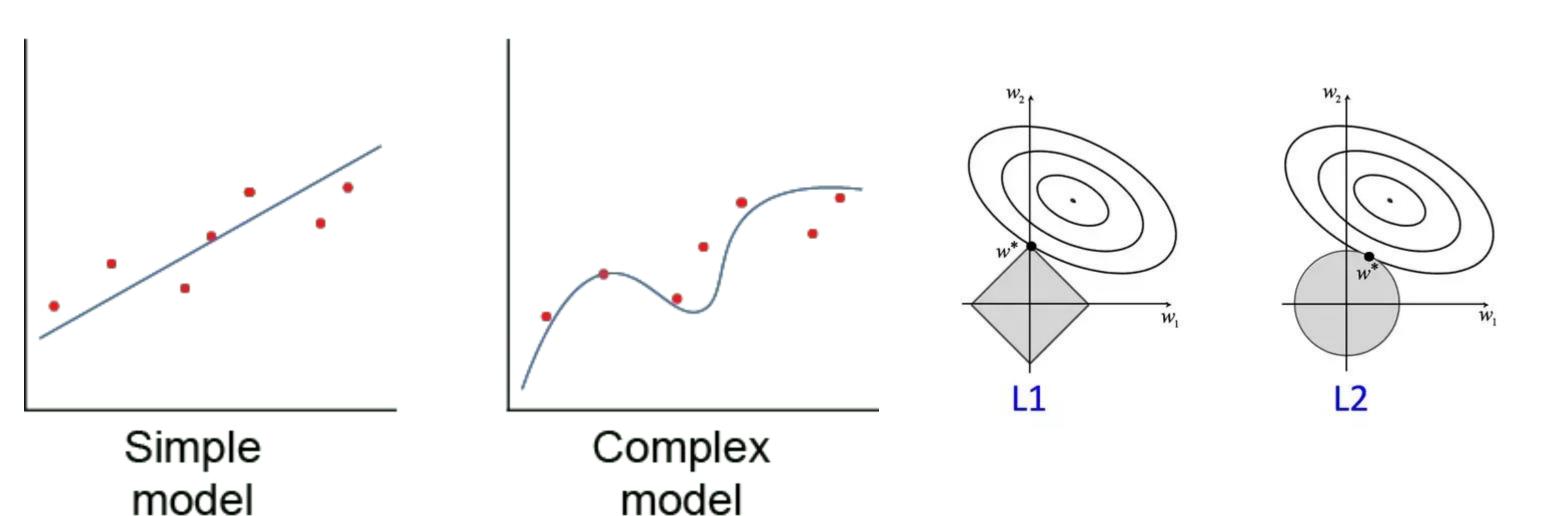


CONNECTION WITH OVERFITTING



source: <u>Overfitting - Wikipedia</u>

FIRST TRY - CLASSIC METHODS FOR STABILITY



Test data

Training data

Iteration 2

Iteration 3

Iteration k=4

All data

- Modify the model:

- Use a simple model
 - We are often forced to use a complex one since the data itself is complex (dimensions, non-linearity...)
- Use special models (eg. <u>SUFTware</u>)

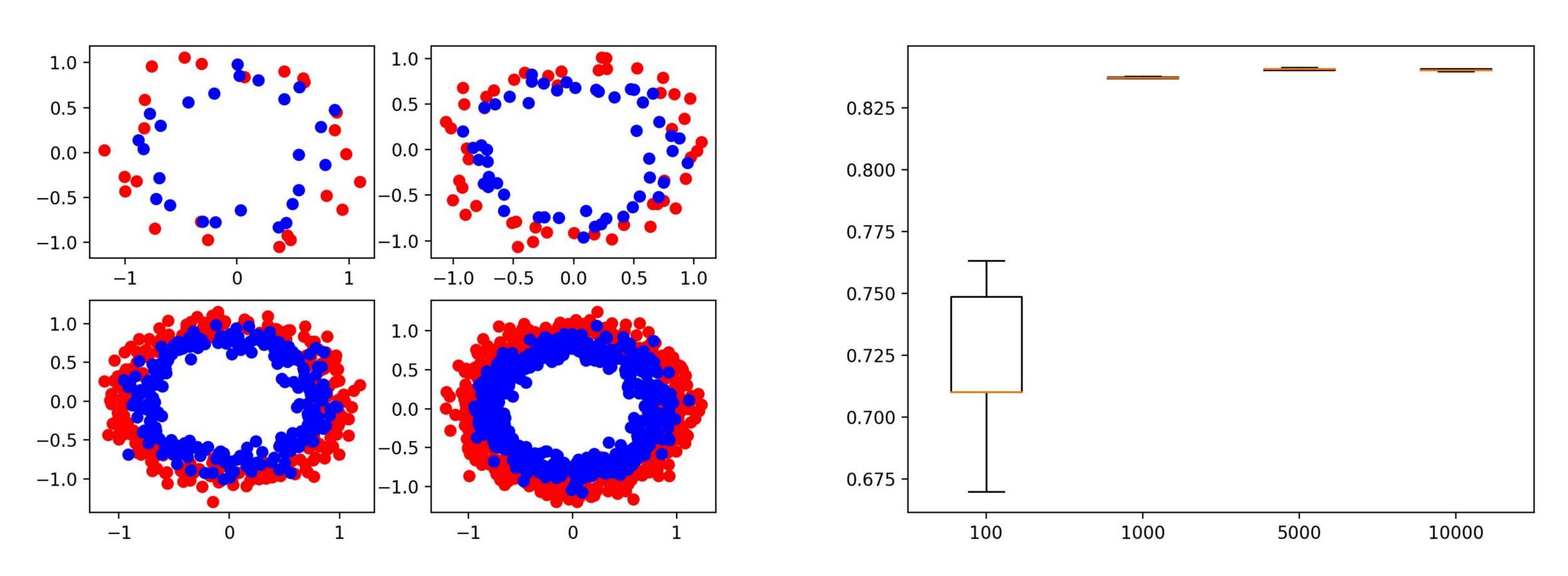
- Modify the objective:

- Add <u>regularization</u> term (Capacity control)
- Use "max margin" objective (like in SVMs)

- Modify the training:

- Use <u>crossvalidation</u> for getting a bit more out of the data
- Use PU Learning

HOW MUCH IS "ENOUGH" FOR A SMALL NEURAL NET?

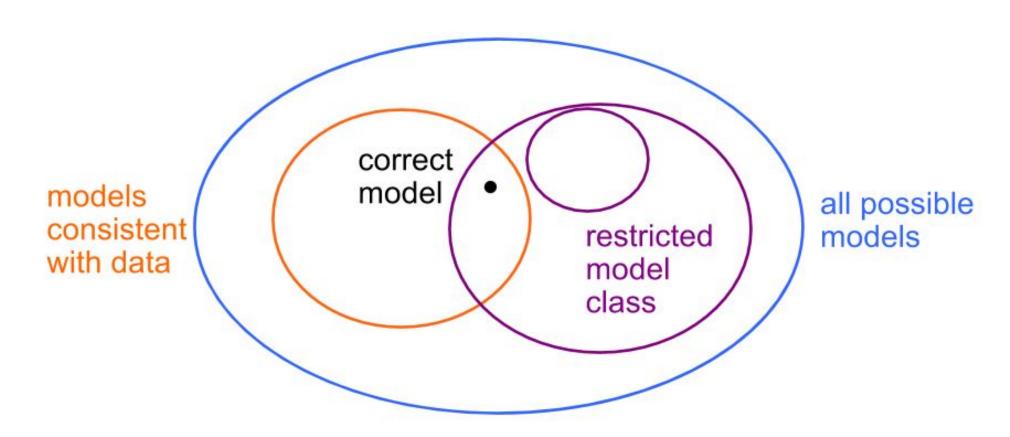


"...two inputs, 25 nodes in the hidden layer, and one output..."

source:

REMARK: ADDING MORE DATA ACTS AS "REGULARIZER"

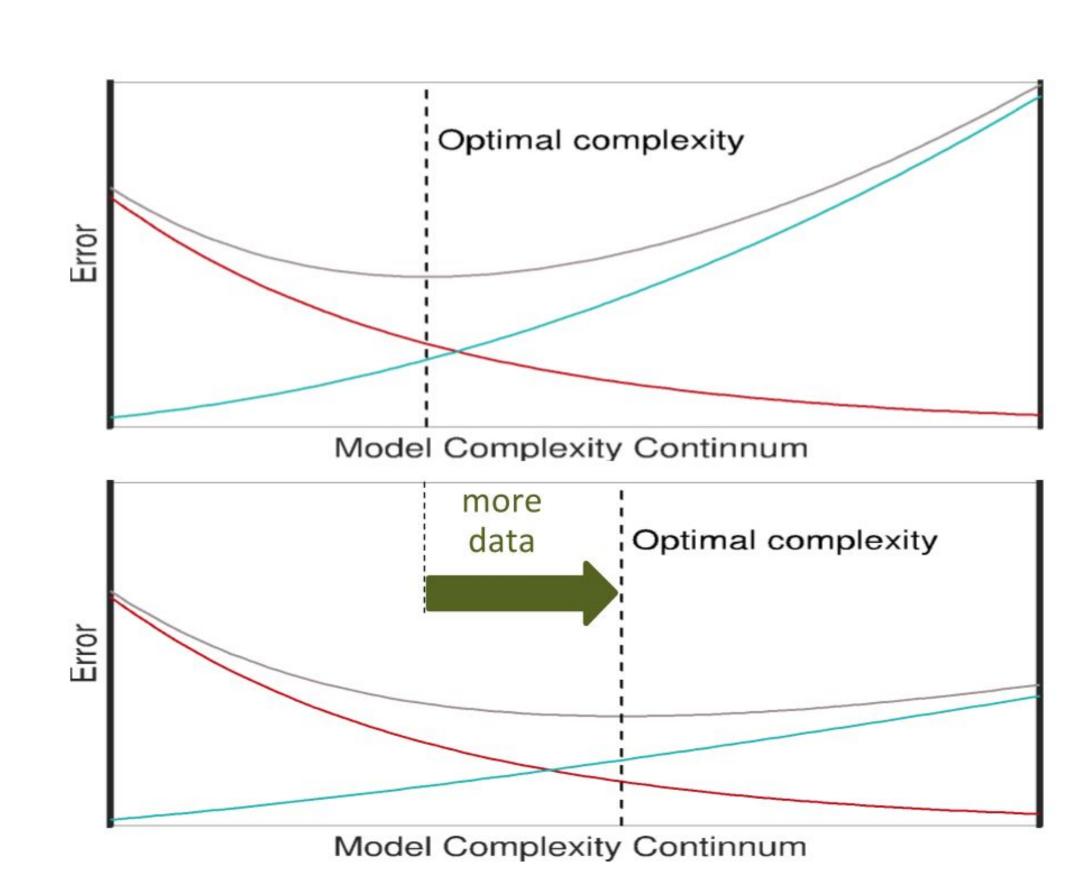
Model Space



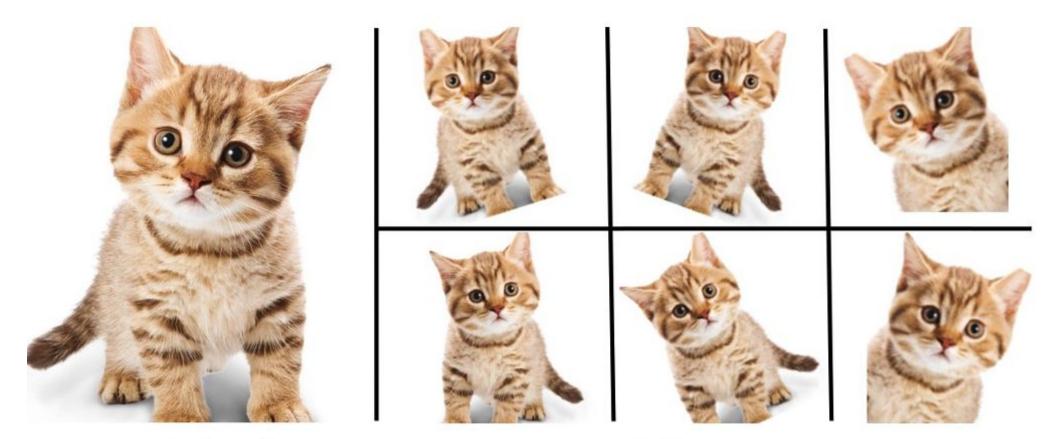
Restricting model class can help

Or it can hurt

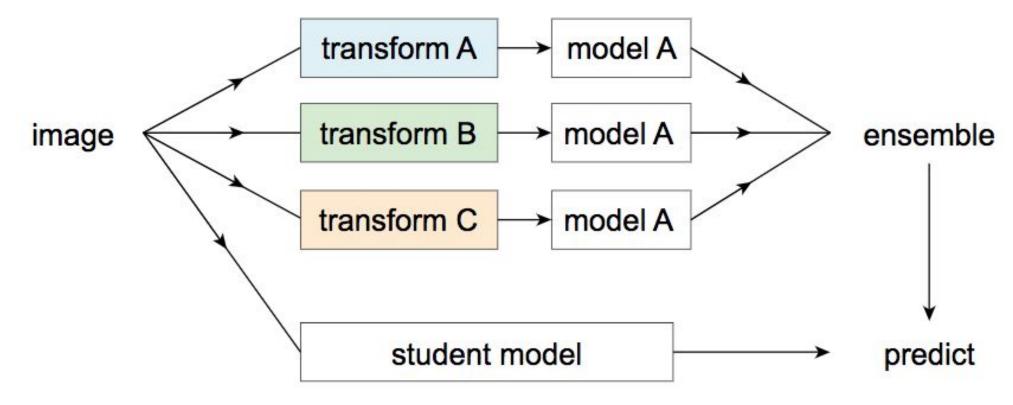
Depends on whether restrictions are domain appropriate



GET MORE "DATA" 1. - GENERATE OR AUGMENT



Enlarge your Dataset



- Data augmentation:

- Use simple operations to modify the data
 - Images: rotate, mirror, crop,...
 - MUST be realistic for the domain distribution

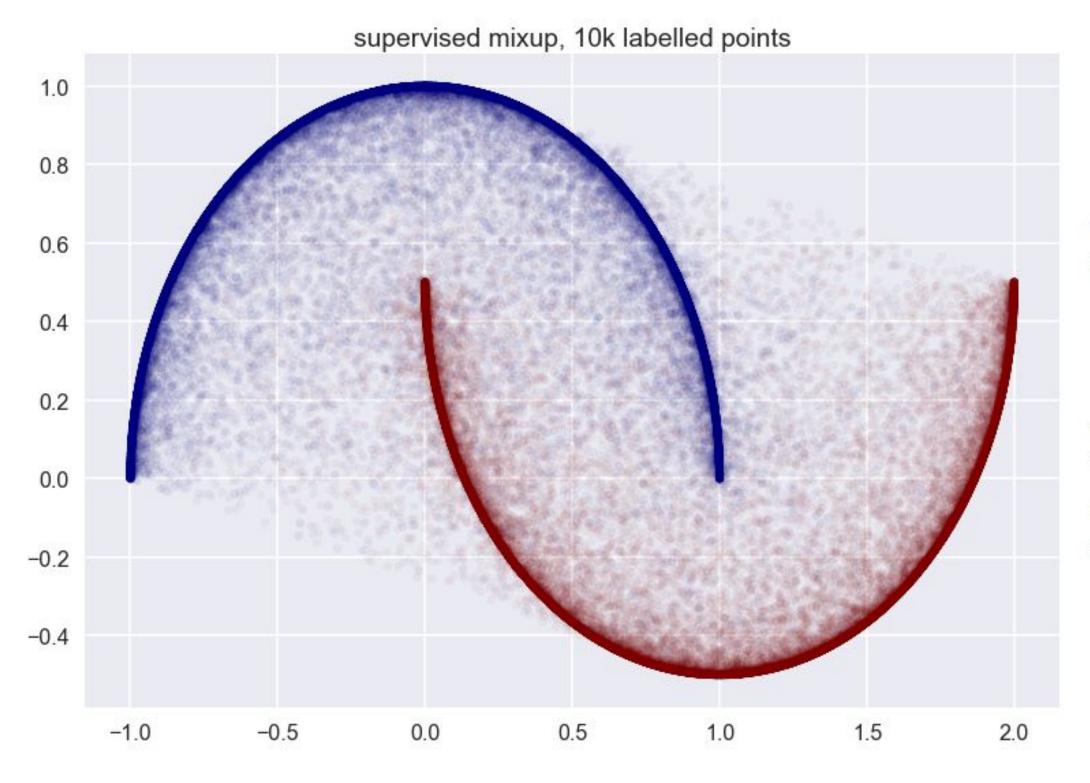
- "Self labeling":

- Transform data, train subclassifiers, use them on new data, add predictively labelled data to original.

- Weak supervision:

- Can be, that labels wil be noisy - crowdsourcing

GET MORE "DATA" 1.1 - "MIXUP"



The idea of "Mixup":

Contribution Motivated by these issues, we introduce a simple and data-agnostic data augmentation routine, termed *mixup* (Section 2). In a nutshell, *mixup* constructs virtual training examples

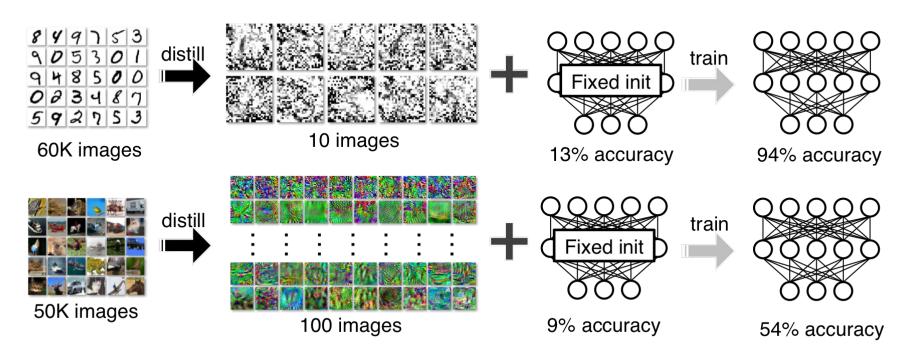
$$\tilde{x} = \lambda x_i + (1 - \lambda) x_j,$$

$$\tilde{y} = \lambda y_i + (1 - \lambda) y_i,$$

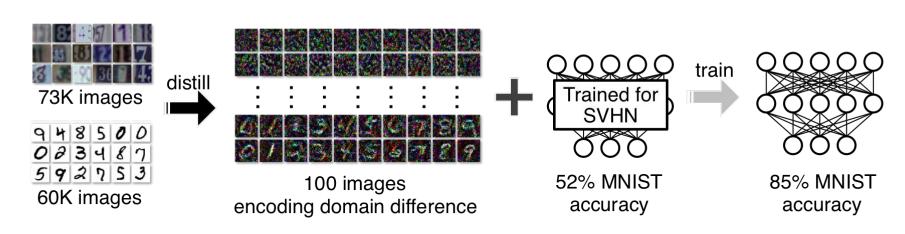
where (x_i, y_i) and (x_j, y_j) are two examples drawn at random from our training data, and $\lambda \in [0, 1]$. Therefore, *mixup* extends the training distribution by incorporating the prior knowledge that linear interpolations of feature vectors should lead to linear interpolations of the associated targets. *mixup* can be implemented in a few lines of code, and introduces minimal computation overhead.

Approximates a whole distribution!

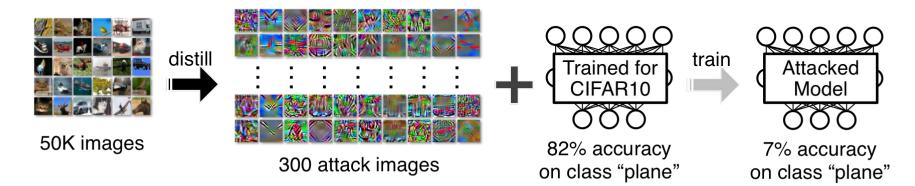
SIDENOTE: DATASET DISTILLATION



Dataset distillation on MNIST and CIFAR 10



Dataset distillation can quickly fine-tune pre-trained networks on new datasets



Dataset distillation can maliciously attack classifier networks

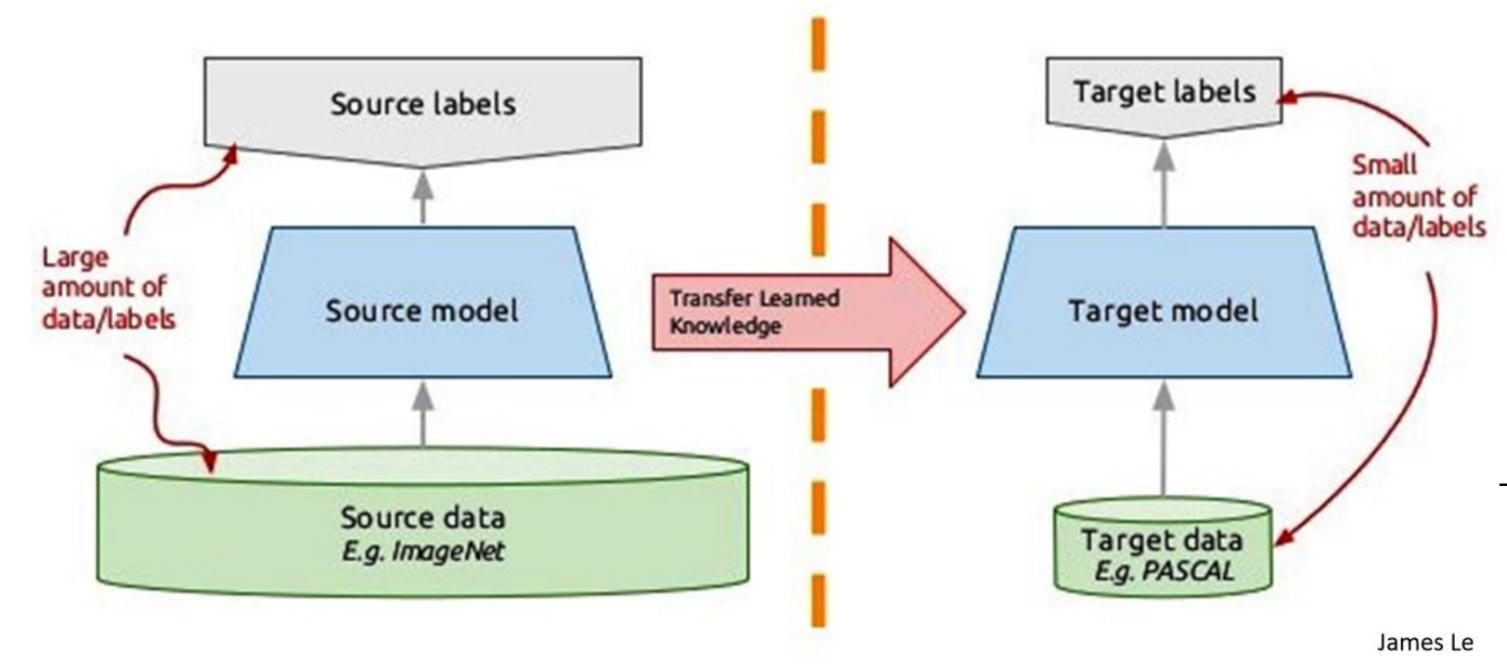
"...The idea is to synthesize a small number of data points that do not need to come from the correct data distribution, but will, when given to the learning algorithm as training data, approximate the model trained on the original data. For example, we show that it is possible to compress 60, 000 MNIST training images into just 10 synthetic distilled images (one per class) and achieve close to original performance with only a few steps of gradient descent, given a particular fixed network initialization"

NTF????



GET MORE "DATA" 2. - TRANSFER IT! (COMPRESSED)

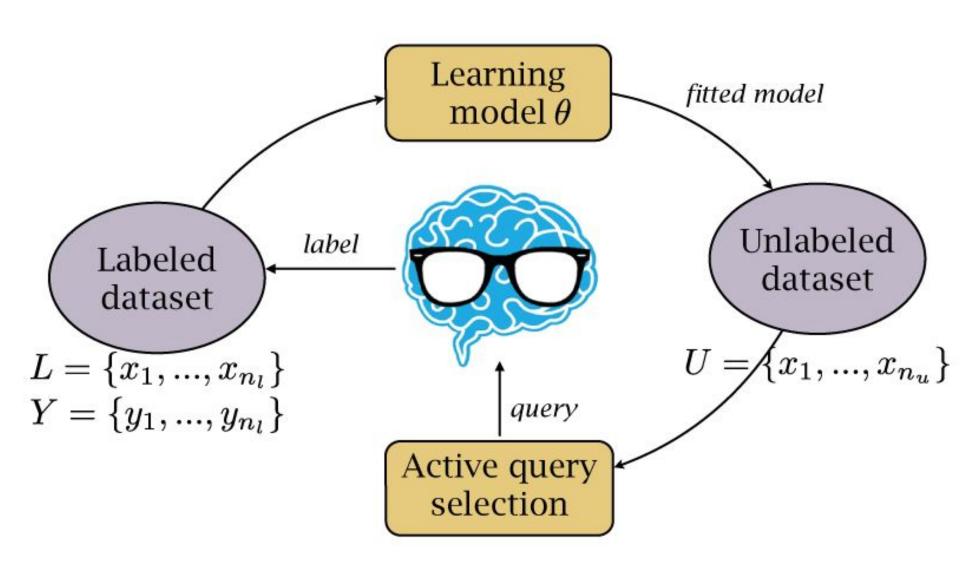
Transfer learning: idea



- Transfer learning!

- A **HUGE** topic in itself (with more and more spohisticated methods for preventing "catastrophic forgetting")
- We have to see, that models are "storing" data, albeit compressed.
- There are plenty of pre-trained models available, USE THEM!
- What model to "transfer"?
 - Notion of "learning a whole representation space" (see eg.: <u>Mixup method</u>)
 - GANs or VAEs are generally strong candidates (+ few labeled data case)

GET MORE "DATA" 3. - ASK FOR IT!:-)





source:

"Adversarial sampling for active learning"

"Atacking machine learning with adversarial examples"

"ModAL - Active learning with Keras"

- Crowdsource!

- Amazon Mechanical Turk
- or <u>CrowdFlower</u>.

- Design a learning loop!

- Continuous, Online learning
- There are key points worth
 asking for
 (margin, adversarial examples)
 - -> Active learning
 - -> Building Models via Comparisons

MEASUREMENT VS BUSINESS RISK - THE FALSE FOCUS ON ACCURACY

"I HAVE 90% ACCURACY!"

CLASSIFICATION RISK:

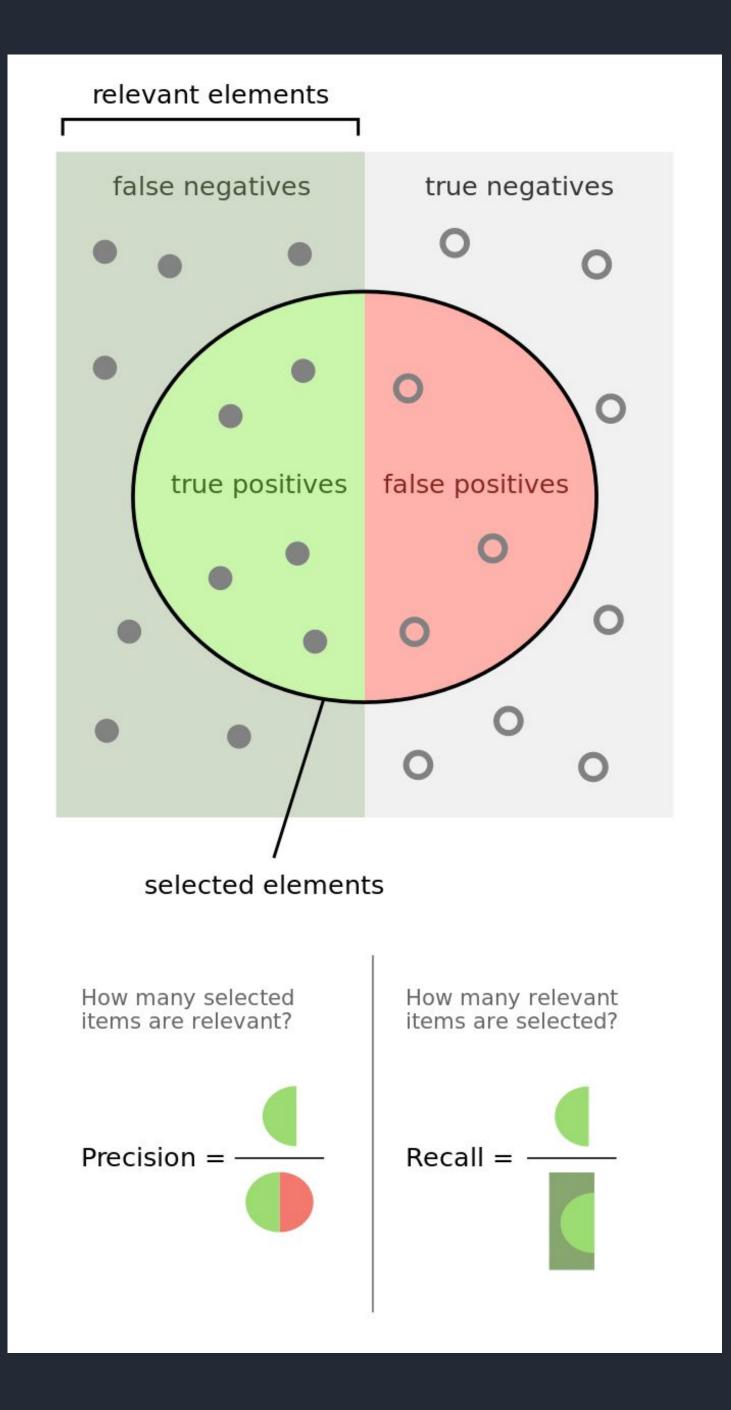
"Your cancer predictions are 90% accurate.

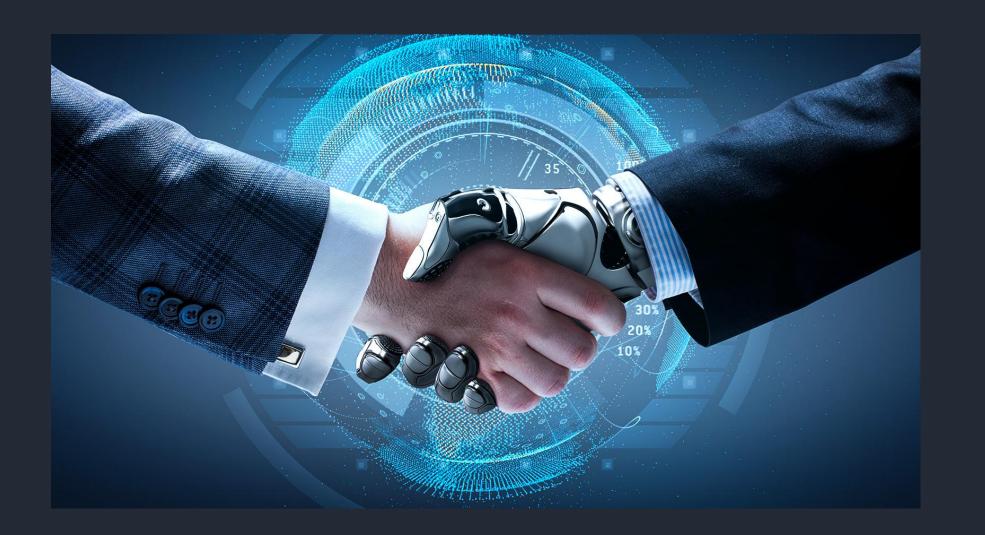
We have 10 dead people."

SOLUTION:

Substitution of huiman expertise is not the way!

Think in cooperative systems!





DON'T REPLACE, AUGMENT!

COOPERATIVE SYSTEMS ARE MINIMIZING RISK

Artificial intelligence VS Augmented intelligence

WHAT IF WE DON'T NEED THAT MUCH DATA AT ALL?

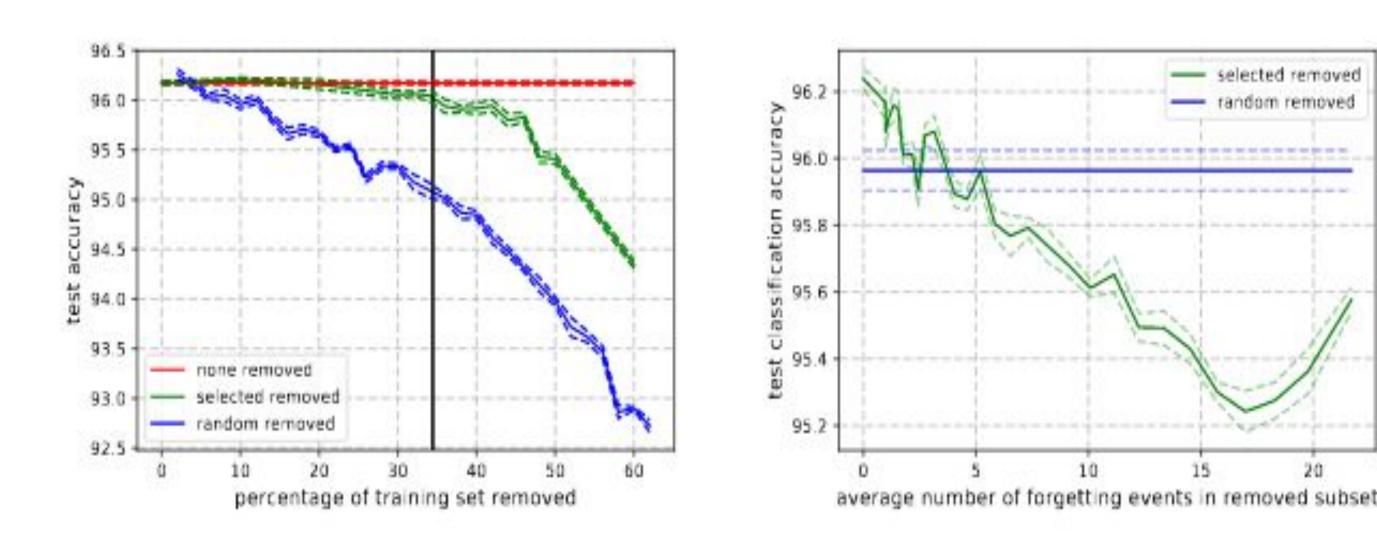
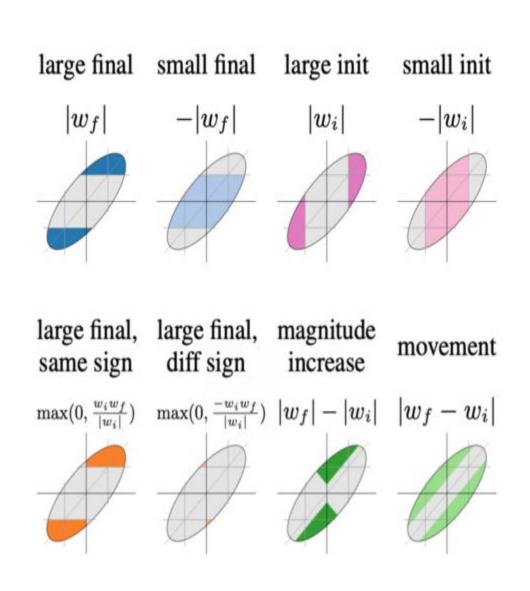


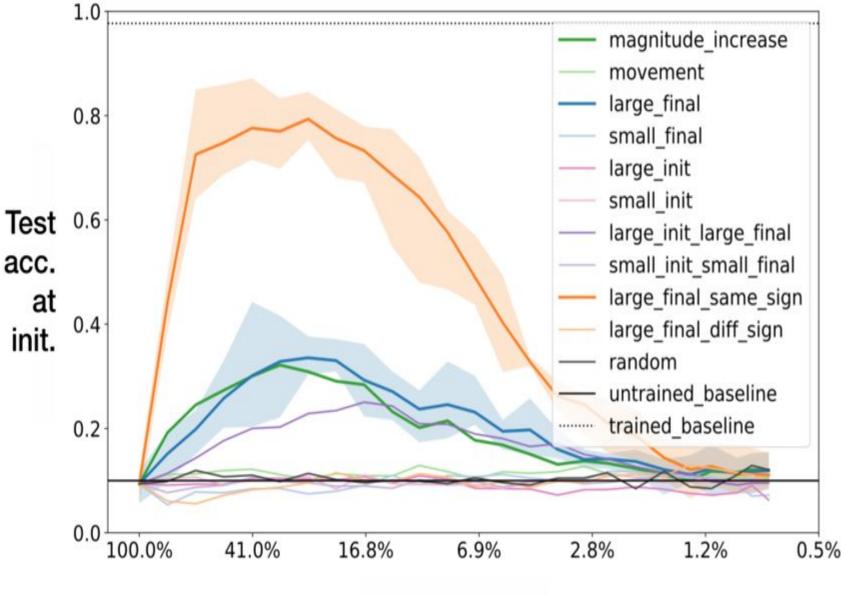
Figure 5: Left Generalization performance on CIFAR-10 of ResNet18 where increasingly larger subsets of the training set are removed (mean +/- std error of 5 seeds). When the removed examples are selected at random, performance drops very fast. Selecting the examples according to our ordering can reduce the training set significantly without affecting generalization. The vertical line indicates the point at which all unforgettable examples are removed from the training set. Right Difference in generalization performance when contiguous chunks of 5000 increasingly forgotten examples are removed from the training set. Most important examples tend to be those that are forgotten the most.

- "A **forgetting event** happens when the neural network makes a misclassification (of a sample) at time *t+1*, having already made an accurate classification at time *t*,
- "...find that 91.7% of MNIST, comprise of unforgettable examples."
- "Unforgettable examples, ... encode mostly redundant information ... removing the most unforgettable examples.
- On CIFAR-10, 30% of the dataset can be removed without affecting test accuracy"

WHAT IF WE DON'T NEED THAT BIG MODELS AT ALL?



Mask criteria



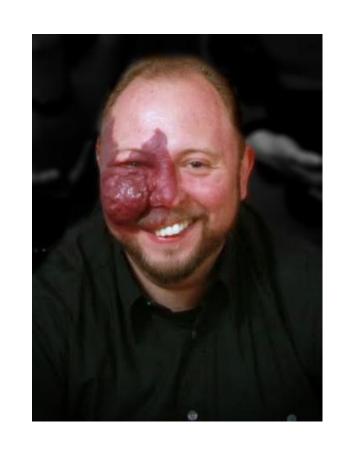
Percent weights remaining

- There are winning "lottery tickets", that is: subnetworks with high performace on initialization!
- Seems like much of the **performance of large** networks comes from these subnetworks
- If we prune large networks, keeping these "winners", performace can even increase (or not decrease much)
- The subnets can be found by only keeping those weights that move away from zero during training

LET'S CONTINUE!







PRESENTATION



COMMUNITY



MYSELF

