

# Newton update in L<sub>2</sub>-norm random tree approximation

Hongyu Su

Helsinki Institute for Information Technology HIIT Department of Computer Science Aalto University

May 20, 2015

#### **Preliminaries**

- $ightharpoonup \mathcal{X}$  is an arbitrary input space,  $\mathbf{x} \in \mathcal{X}$ .
- $ightharpoonup \mathcal{Y}$  is an output space of a set of  $\ell$ -dimensional *multilabels*

$$\mathbf{y}=(y_1,\cdots,y_\ell)\in \mathbf{\mathcal{Y}}.$$

- $y_i$  is a microlabel and  $y_i \in \{1, \dots, r_i\}, r_i \in \mathbb{Z}$ .
- ▶ For example, multilabel binary classification  $y_i \in \{-1, +1\}$ .
- ▶ Training examples are sampled from  $(x, y) \in \mathcal{X} \times \mathcal{Y}$ .
- **Each** example (x, y) is mapped into a joint feature space  $\phi(x, y)$ .
- **w** is the weight vector in the joint feature space.
- ▶ Define a linear score function  $F(\mathbf{w}, \mathbf{x}, \mathbf{y}) = \langle \mathbf{w}, \phi(\mathbf{x}, \mathbf{y}) \rangle$ .
- ▶ The prediction  $y_w(x)$  of an input x is the multilabel y that maximizes the score function

$$\mathbf{y}_{\mathbf{w}}(\mathbf{x}) = \underset{\mathbf{y} \in \mathcal{Y}}{\operatorname{argmax}} \langle \mathbf{w}, \boldsymbol{\phi}(\mathbf{x}, \mathbf{y}) \rangle. \tag{1}$$

 (1) is called *inference* problem which is NP-hard for most output feature maps.



#### Markov network

- We assume that the output feature map  $\phi$  is a potential function on a Markov network G = (E, V).
- ▶ *G* is a complete graph with  $|V| = \ell$  nodes and  $|E| = \frac{\ell(\ell-1)}{2}$  undirected edges.
- $ightharpoonup \varphi(x)$  is the input feature map, e.g., bag-of-words feature of an example x.
- $lackbox{}\psi(y)$  is the output feature map which is a collection of edges and labels

$$\varphi(\mathbf{y}) = (u_e)_{e \in E}, u_e \in \{-1, +1\}^2.$$

lacktriangle The joint feature is the Kronecker product of  $oldsymbol{arphi}({ t x})$  and  $oldsymbol{\psi}({ t y})$ 

$$\phi(\mathsf{x},\mathsf{y}) = (\phi_e(\mathsf{x},\mathsf{y}))_{e \in E} = (\varphi(\mathsf{x}) \otimes \psi_e(\mathsf{y}_e))_{e \in E}.$$

The score function is

$$F(\mathbf{w}, \mathbf{x}, \mathbf{y}) = \langle \mathbf{w}, \phi(\mathbf{x}, \mathbf{y}) \rangle = \sum_{e \in E} \langle \mathbf{w}_e, \phi_e(\mathbf{x}, \mathbf{y}_e) \rangle.$$



## Inference in terms of all spanning trees

ightharpoonup Solving the following inference problem on a complete graph is  $\mathcal{NP}$ -hard

$$\mathbf{y}_{\mathbf{w}}(\mathbf{x}) = \mathop{\text{argmax}}_{\mathbf{y} \in \mathcal{Y}} F(\mathbf{w}, \mathbf{x}, \mathbf{y}) = \mathop{\text{argmax}}_{\mathbf{y} \in \mathcal{Y}} \sum_{e \in E} \langle \mathbf{w}_e, \boldsymbol{\phi}_e(\mathbf{x}, \mathbf{y}_e) \rangle.$$

- ▶ For a complete graph, there are  $\ell^{\ell-2}$  unique spanning trees.
- We can write  $F(\mathbf{w}, \mathbf{x}, \mathbf{y})$  as a conic combination of all spanning trees

$$\begin{split} F(\mathbf{w}, \mathbf{x}, \mathbf{y}) &= \mathop{\mathbf{E}}_{T \in \mathcal{U}(G)} a_T \langle \mathbf{w}_T, \phi_T(\mathbf{x}, \mathbf{y}) \rangle \\ & \mathop{\mathbf{E}}_{T \in \mathcal{U}(G)} a_T^2 = 1, \mathop{\mathbf{E}}_{T \in \mathcal{U}(G)} a_T < 1. \end{split}$$

- ▶ U(G) is the uniform distribution over  $\ell^{\ell-2}$  spanning trees.
- ▶ There is a exponential dependency on the number of spanning trees.

## A sample of spanning trees

▶ Instead of using all spanning trees, we can just use *n* spanning trees

$$F_{\mathcal{T}}(\mathbf{w}, \mathbf{x}, \mathbf{y}) = \frac{1}{n} \sum_{i=1}^{n} a_{\mathcal{T}_i} \langle \mathbf{w}_{\mathcal{T}_i}, \boldsymbol{\phi}_{\mathcal{T}_i}(\mathbf{x}, \mathbf{y}) \rangle$$
$$\frac{1}{n} \sum_{i=1}^{n} a_{\mathcal{T}_i}^2 = 1, \frac{1}{n} \sum_{i=1}^{n} a_{\mathcal{T}_i} < 1.$$

• With high probability, we have  $|F_{\mathcal{T}}(\mathbf{w}, \mathbf{x}, \mathbf{y}) - F(\mathbf{w}, \mathbf{x}, \mathbf{y})| \leq \epsilon$  when

$$n \geq \frac{\ell^2}{\epsilon * 2} \big( \frac{1}{16} + \frac{1}{2} \ln \frac{8\sqrt{n}}{\delta} \big)$$

#### Multilabel classification

- Multilabel classification is an important research field in machine learning.
  - For example, a document can be classified as "science", "genomics", and "drug discovery".
  - ▶ Each input variable  $\mathbf{x} \in \mathcal{X}$  is associated with multiple output variables  $\mathbf{y} \in \mathcal{Y}, \mathcal{Y} = \mathcal{Y}_1 \times \cdots \times \mathcal{Y}_l, \mathcal{Y}_i = \{+1, -1\}.$
  - ▶ The goal is to find a mapping function that predicts the best values of an output given an input  $f \in \mathcal{H} : \mathcal{X} \to \mathcal{Y}$ .
- ► The central problems of multilabel classification:
  - The size of the output space y is exponential in the number of microlabels.
  - The dependency of microlabels needs to be exploited to improve the prediction performance.



## Structured output learning

- ► There is an *output graph* connecting multiple labels.
  - ► A set of nodes represents multiple labels.
  - ▶ A set of edges represents the correlation between labels.
- Hierarchical classification:
  - The output graph is a rooted tree or a directed graph defining different levels of granularities.
  - ► For example, SSVM, ...
- Graph labeling:
  - ► The output graph often takes a general form (e.g., a tree, a chain).
  - ► For example, M<sup>3</sup>N, CRF, MMCRF, ...
- The output graph is assumed to be known apriori.

### Research question

- The output graph is hidden in many applications.
  - For example, a surveillance photo can be tagged with "building", "road", "pedestrian", and "vehicle".
- We study the problem in structured output learning when the output graph is not observed.
- In particular:
  - Assume the dependency can be expressed by a complete set of pairwise correlations.
  - Build a structured output learning model with a complete graph as the output graph.
  - ▶ Solve the optimization problem and the inference problem  $(\mathcal{NP}\text{-hard}).$

## **Today**

- A structured prediction model which performs max-margin learning on a random sample of spanning tree.
- ► Two ways to combine the set of random spanning trees
  - conical combination in NIPS paper.
  - convex combination as future work.
- Derivations and the corresponding optimization problems.

#### Model

- ▶ Training examples comes in pair  $S = \{(\mathbf{x}_i, \mathbf{y}_i)\}_{i=1}^m \in \mathcal{X} \times \mathcal{Y}$ .
- A complete graph G = (E, V) is used as the output graph.
- $ightharpoonup \varphi(\mathbf{x})$  is the input feature map, e.g., a feature vector of d dimension.
- $ightharpoonup \Gamma_G(\mathbf{y})$  is the output feature map of  $\mathbf{y}$  on G of  $4 \times |E|$  dimension

$$\begin{split} & \Gamma_{\textit{G}}(\textbf{y}) = \{\Gamma_{e}(\textbf{y}_{e})\}_{e \in \textit{G}}, \\ & \Gamma_{e}(\textbf{y}_{e}) = [\textbf{1}_{\textbf{y}_{e}==00}, \textbf{1}_{\textbf{y}_{e}==01}, \textbf{1}_{\textbf{y}_{e}==10}, \textbf{1}_{\textbf{y}_{e}==11}] \end{split}$$

▶ A joint feature map of  $(\mathbf{x}_i, \mathbf{y}_i)$ 

$$\phi_G(\mathbf{x}_i,\mathbf{y}_i) = \varphi(\mathbf{x}_i) \otimes \Gamma_G(\mathbf{y}_i) = \{\phi_e(\mathbf{x}_i,\mathbf{y}_{i,e})\}_{e \in G}.$$

A compatibility score is defined as

$$F(\mathbf{x}, \mathbf{y}; \mathbf{w}_G) = \langle \mathbf{w}_G, \phi_G(\mathbf{x}, \mathbf{y}) \rangle = \sum_{e \in G} \langle \mathbf{w}_{G,e}, \phi_e(\mathbf{x}, \mathbf{y}_e) \rangle$$



## Model (cont.)

- w ensures an input x<sub>i</sub> with a correct multilabel y<sub>i</sub> achieves a higher score than with any incorrect multilabel y ∈ Y.
- ▶ The predicted output y(x) for a given input x is computed by

$$\mathbf{y}(\mathbf{x}) = \operatorname*{argmax}_{\mathbf{y} \in \mathcal{Y}} F(\mathbf{x}, \mathbf{y}; \mathbf{w}_G) = \operatorname*{argmax}_{\mathbf{y} \in \mathcal{Y}} \sum_{e \in G} \langle \mathbf{w}_{G,e}, \phi_{G,e}(\mathbf{x}, \mathbf{y}_e) \rangle,$$

which is called inference problem.

 $\blacktriangleright$  The inference problem is  $\mathcal{NP}\text{-hard}$  for most joint feature maps on the complete graph.

## How to learn w on a complete graph?

▶ The *margin* of an example  $\mathbf{x}_i$  is

$$\gamma_G(\mathbf{x}_i; \mathbf{w}_G) = F(\mathbf{x}_i, \mathbf{y}_i; \mathbf{w}_G) - \max_{\mathbf{y} \in \mathcal{Y}/y_i} F(\mathbf{x}_i, \mathbf{y}; \mathbf{w}_G).$$

- **w** is solved by *max-margin principle* which aims to maximize  $\gamma(\mathbf{x}_i; \mathbf{w}_G)$  over all training example  $\mathbf{x}_i, i \in \{1, \dots, m\}$ .
- lacktriangle The inference problem on a complete graph is  $\mathcal{NP}$ -hardness.
- ightharpoonup The parameter space is quadratic in the number of microlabels k.
- We aim to use a joint feature map that allows the inference problem be solved in polynomial time.

## Superposition of random trees

- ▶ S(G) is a complete set of spanning tree generate from G,  $|S(G)| = \ell^{\ell-2}$ .
- ► Recall  $\phi_G(\mathbf{x}, \mathbf{y}) = \{\phi_{G,e}(\mathbf{x}, \mathbf{y}_e)\}_{e \in G}, \mathbf{w}_G = \{\mathbf{w}_{G,e}\}_{e \in G}, ||\phi_G(\mathbf{x}, \mathbf{y})|| = ||\mathbf{w}_G|| = 1.$
- $\phi_T(\mathbf{x}, \mathbf{y}) = \{\phi_e(\mathbf{x}, \mathbf{y})\}_{e \in T}$  is the projection of  $\phi_G(\mathbf{x}, \mathbf{y})$  on  $T \in S(G)$ .
- $\mathbf{w}_T = {\{\mathbf{w}_{G,e}\}_{e \in T}}$  is the projection of  $\mathbf{w}_G$  on  $T \in S(G)$ .
- Rewrite

$$\begin{aligned} F(\mathbf{x}, \mathbf{y}, \mathbf{w}_G) &= \sum_{e \in G} \langle \mathbf{w}_{G,e}, \phi_{G,e}(\mathbf{x}, \mathbf{y}_e) \rangle \\ &= \frac{1}{\ell^{\ell-2}} \sum_{T \in S(G)} \sqrt{\frac{\ell}{2}} \langle \mathbf{w}_T, \phi_T(\mathbf{x}, \mathbf{y}_e) \rangle \\ &= \frac{1}{n} \sum_{i=1}^n a_{T_i} \langle \hat{\mathbf{w}}_{T_i}, \hat{\phi}_{T_i}(\mathbf{x}, \mathbf{y}_e) \rangle, \end{aligned}$$

$$||\hat{\phi}_T(\mathbf{x},\mathbf{y})|| = ||\hat{\mathbf{w}}_T|| = 1, \frac{1}{n} \sum_{i=1}^n a_{T_i}^2 = 1, \ \frac{1}{n} \sum_{i=1}^n a_{T_i} \leq 1, \ a_{T_i} \geq 0, \ n = \ell^{\ell-2}.$$

## How many trees?

- ▶ If there is a predictor  $\mathbf{w}_G$  on complete graph achieves a margin on some training data, with high probability we need n spanning tree predictors  $\{\mathbf{w}_{T_i}\}_{i=1}^n$  to achieve a close margin. n is quadratic in terms of  $\ell$ .
- Recall

$$F(\mathbf{x},\mathbf{y},\mathbf{w}_{\mathcal{T}}) = \frac{1}{n} \sum_{i=1}^{n} a_{T_{i}} \underbrace{\langle \hat{\mathbf{w}}_{T_{i}}, \hat{\phi}_{T_{i}}(\mathbf{x},\mathbf{y}_{e}) \rangle}_{F(\mathbf{x},\mathbf{y},\mathbf{w}_{T_{i}})},$$

$$||\hat{\phi}_{T}(\mathbf{x},\mathbf{y})|| = ||\hat{\mathbf{w}}_{T}|| = 1, \frac{1}{n} \sum_{i=1}^{n} a_{T_{i}}^{2} = 1, \frac{1}{n} \sum_{i=1}^{n} a_{T_{i}} \leq 1, \ a_{T_{i}} \geq 0, \ \text{ sector}.$$

#### **Conical combination**

- ▶ A sample  $\mathcal{T} = \{T_1, \dots, T_n\}$  of n spanning trees drawn from G.
- Normalized feature vectors  $\hat{\phi}_{T_i}(\mathbf{x}, \mathbf{y}) = \frac{\phi_{T_i}(\mathbf{x}, \mathbf{y})}{||\phi_{T_i}(\mathbf{x}, \mathbf{y})||}, T_i \in \mathcal{T}.$
- ▶ Normalized feature weights  $\hat{\mathbf{w}}_{T_i} = \frac{\mathbf{w}_{T_i}}{||\mathbf{w}_{T_i}||}, T_i \in \mathcal{T}.$
- Conical combination of spanning trees

$$F(\mathbf{x}, \mathbf{y}, \mathbf{w}_{\mathcal{T}}) = \frac{1}{\sqrt{n}} \sum_{i=1}^{n} q_{i} \underbrace{\langle \hat{\mathbf{w}}_{T_{i}}, \hat{\phi}_{T_{i}}(\mathbf{x}, \mathbf{y}) \rangle}_{F(\mathbf{x}, \mathbf{y}, \mathbf{w}_{T_{i}})}$$

$$\sum_{i=1}^n q_i^2 = 1, \ q_i \ge 0, \ \forall i \in \{1, \cdots, n\}.$$

## Conical combination (cont.)

▶ To solve  $\{\mathbf{w}_{T_i}\}_{T_i \in \mathcal{T}}$ , we need to work on the optimization problem

$$\begin{split} \min_{\xi,\gamma,\mathbf{q},\mathcal{W}} \quad & \frac{1}{2\gamma^2} + \frac{C}{\gamma} \sum_{k=1}^m \xi_k \\ \text{s.t.} \quad & \frac{1}{\sqrt{n}} \sum_{i=1}^n q_i \langle \hat{\mathbf{w}}_{\mathcal{T}_i}, \hat{\phi}_{\mathcal{T}_i}(\mathbf{x}_k, \mathbf{y}_k) \rangle - \max_{\mathbf{y} \in \mathcal{Y}} \frac{1}{\sqrt{n}} \sum_{i=1}^n q_i \langle \hat{\mathbf{w}}_{\mathcal{T}_i}, \hat{\phi}_{\mathcal{T}_i}(\mathbf{x}_k, \mathbf{y}) \rangle \\ & \geq \gamma - \xi_k, \xi_k \geq 0, \forall k \in \{1, \cdots, m\}, \sum_{i=1}^n q_i^2 = 1, q_i \geq 0, \forall i \in \{1, \cdots, n\}. \end{split}$$

This is equivalent to

$$\begin{aligned} & \min_{\mathbf{w}_{T_i}, \xi_i} & \frac{1}{2} \sum_{i=1}^{n} ||\mathbf{w}_{T_i}||^2 + C \sum_{k=1}^{m} \xi_k \\ & \text{s.t.} & \frac{1}{\sqrt{n}} \sum_{i=1}^{n} \left\langle \mathbf{w}_{T_i}, \boldsymbol{\phi}_{T_t}(\mathbf{x}_k, \mathbf{y}_k) \right\rangle - \max_{\mathbf{y} \neq \mathbf{y}_k} \frac{1}{\sqrt{n}} \sum_{i=1}^{n} \left\langle \mathbf{w}_{T_t}, \boldsymbol{\phi}_{T_i}(\mathbf{x}_k, \mathbf{y}) \right\rangle \geq 1 - \xi_k, \\ & \xi_k > 0 , \forall \ k \in \{1, \dots, m\}. \end{aligned}$$

#### Inference Problem

▶ The inference problem of RTA is defined as finding the multilabel  $y_{\mathcal{T}}(x)$  that maximizes the sum of scores over a collection of trees

$$\mathbf{y}_{\mathcal{T}}(\mathbf{x}) = \operatorname*{argmax}_{\mathbf{y} \in \mathcal{Y}} F_{\mathcal{T}}(\mathbf{x}, \mathbf{y}; \mathbf{w}_{\mathcal{T}}) = \operatorname*{argmax}_{\mathbf{y} \in \mathcal{Y}} \sum_{t=1}^n \langle \mathbf{w}_{\mathcal{T}_t}, \phi_{\mathcal{T}_t}(\mathbf{x}, \mathbf{y}) \rangle.$$

▶ The inference problem on each individual spanning tree can be solve efficiently in  $\Theta(I)$  by *dynamic programming* 

$$\mathbf{y}_{\mathcal{T}_t}(\mathbf{x}) = \operatorname*{argmax}_{\mathbf{y} \in \boldsymbol{\mathcal{Y}}} \mathbf{\digamma}_{\mathcal{T}_t}(\mathbf{x}, \mathbf{y}; \mathbf{w}_{\mathcal{T}_t}) = \operatorname*{argmax}_{\mathbf{y} \in \boldsymbol{\mathcal{Y}}} \langle \mathbf{w}_{\mathcal{T}_t}, \phi_{\mathcal{T}_t}(\mathbf{x}, \mathbf{y}) \rangle.$$

▶ There is no guarantee that there exists a tree  $T_t \in \mathcal{T}$  in which the maximizer of  $F_{\mathcal{T}_t}$  is the maximizer of  $F_{\mathcal{T}}$ .

#### Fast Inference Over a Collection of Trees

▶ For each tree  $T_t$ , instead of computing the best multilabel  $\mathbf{y}_{T_t}$ , we compute K-best multilabels in  $\Theta(KI)$  time

$$\mathcal{Y}_{T_t,K} = \{\mathbf{y}_{T_t,1},\cdots,\mathbf{y}_{T_t,K}\}.$$

 Performing the same computation on all trees gives a candidate list of n × K multilabels in Θ(nKI) time

$$\mathcal{Y}_{\mathcal{T},\kappa} = \mathcal{Y}_{\mathcal{T}_1,\kappa} \cup \cdots \mathcal{Y}_{\mathcal{T}_n,\kappa}.$$

- ▶ For now, we assume the best scoring multilabel of a collection of trees exists in the list  $\mathcal{Y}_{\mathcal{T},K}$ .
- lacktriangle We proved that with a high probability  $oldsymbol{y}_{\mathcal{T}}$  will appear in  $\mathcal{Y}_{\mathcal{T},\mathcal{K}}$ .
- We can identify  $\mathbf{y}_{\mathcal{T}}$  from  $\mathcal{Y}_{\mathcal{T},K}$ .

#### **Convex combination**

- ▶ A sample  $\mathcal{T}$  of n spanning trees drawn from G.
- Normalized feature weights  $\hat{\mathbf{w}}_{T_i} = \frac{\mathbf{w}_{T_i}}{||\mathbf{w}_{T_i}||}, T_i \in \mathcal{T}.$
- Normalized feature vectors  $\hat{\phi}_{T_i}(\mathbf{x}, \mathbf{y}) = \frac{\phi_{T_i}(\mathbf{x}, \mathbf{y})}{||\phi_{T_i}(\mathbf{x}, \mathbf{y})||}, T_i \in \mathcal{T}.$
- Convex combination of spanning trees

$$F(\mathbf{x}, \mathbf{y}, \mathbf{w}_{T}) = \frac{1}{n} \sum_{i=1}^{n} q_{i} \langle \hat{\mathbf{w}}_{T_{i}}, \hat{\phi}_{T_{i}}(\mathbf{x}, \mathbf{y}) \rangle$$
$$\sum_{i=1}^{n} q_{i} = 1, \ q_{i} \geq 0, \ \forall i \in \{1, \cdots, n\}.$$

# Convex combination (cont.)

▶ To solve  $\{\mathbf{w}_{T_i}\}_{T_i \in \mathcal{T}}$ , we need to work on the optimization problem

$$\begin{split} \min_{\xi,\gamma,\mathbf{q},\mathcal{W}} \quad & \frac{1}{2\gamma^2} + \frac{C}{\gamma} \sum_{k=1}^m \xi_k \\ \text{s.t.} \quad & \frac{1}{n} \sum_{i=1}^n q_i \langle \hat{\mathbf{w}}_{\mathcal{T}_i}, \hat{\phi}_{\mathcal{T}_i}(\mathbf{x}_k, \mathbf{y}_k) \rangle - \max_{\mathbf{y} \in \mathcal{Y}} \frac{1}{n} \sum_{i=1}^n q_i \langle \hat{\mathbf{w}}_{\mathcal{T}_i}, \hat{\phi}_{\mathcal{T}_i}(\mathbf{x}_k, \mathbf{y}) \rangle \\ & \geq \gamma - \xi_k, \xi_k \geq 0, \forall k \in \{1, \cdots, m\}, \sum_{i=1}^n q_i = 1, q_i \geq 0, \forall i \in \{1, \cdots, n\}. \end{split}$$

This is equivalent to

$$\begin{aligned} & \min_{\mathbf{w}_{T_i}, \xi_i} & \frac{1}{2} \left( \sum_{i=1}^n ||\mathbf{w}_{T_i}|| \right)^2 + C \sum_{k=1}^m \xi_k \\ & \text{s.t.} & \frac{1}{n} \sum_{i=1}^n \left\langle \mathbf{w}_{T_i}, \boldsymbol{\phi}_{T_t}(\mathbf{x}_k, \mathbf{y}_k) \right\rangle - \max_{\mathbf{y} \neq \mathbf{y}_k} \frac{1}{n} \sum_{i=1}^n \left\langle \mathbf{w}_{T_t}, \boldsymbol{\phi}_{T_i}(\mathbf{x}_k, \mathbf{y}) \right\rangle \geq 1 - \xi_k, \\ & \xi_k \geq 0, \ \forall k \in \{1, \dots, m\}. \end{aligned}$$

# Convex combination (cont.)

This can be expressed equivalently as

$$\begin{aligned} & \min_{\mathbf{w}_{T_i}, \xi_i, \lambda_i} \quad \frac{1}{2} \sum_{i=1}^n \frac{1}{\lambda_i} ||\mathbf{w}_{T_i}||^2 + C \sum_{k=1}^m \xi_k \\ & \text{s.t.} \quad \frac{1}{n} \sum_{i=1}^n \left\langle \mathbf{w}_{T_i}, \boldsymbol{\phi}_{T_t}(\mathbf{x}_k, \mathbf{y}_k) \right\rangle - \max_{\mathbf{y} \neq \mathbf{y}_k} \frac{1}{n} \sum_{i=1}^n \left\langle \mathbf{w}_{T_t}, \boldsymbol{\phi}_{T_i}(\mathbf{x}_k, \mathbf{y}) \right\rangle \geq 1 - \xi_k, \\ & \xi_k \geq 0, \, \forall k \in \{1, \dots, m\}, \, \sum_{i=1}^n \lambda_i = 1, \, \lambda_i \geq 0, \, \forall i \in \{1, \dots, n\}. \end{aligned}$$

#### **Conclusions**

- ▶ We show that if there is a learner  $\mathbf{w}_G$  defined on a complete graph achieves a margin on some training data, then with a random collection of spanning tree learners  $\{\mathbf{w}_{T_i}\}_{i=1}^n$  we can achieve a similar margin with high probability. Besides, n is polynomial in k.
- We propose two methods to combine the random collection of trees, namely, convex combination and conical combination.