Empirical Bayes Transductive Meta-Learning with Synthetic Gradients

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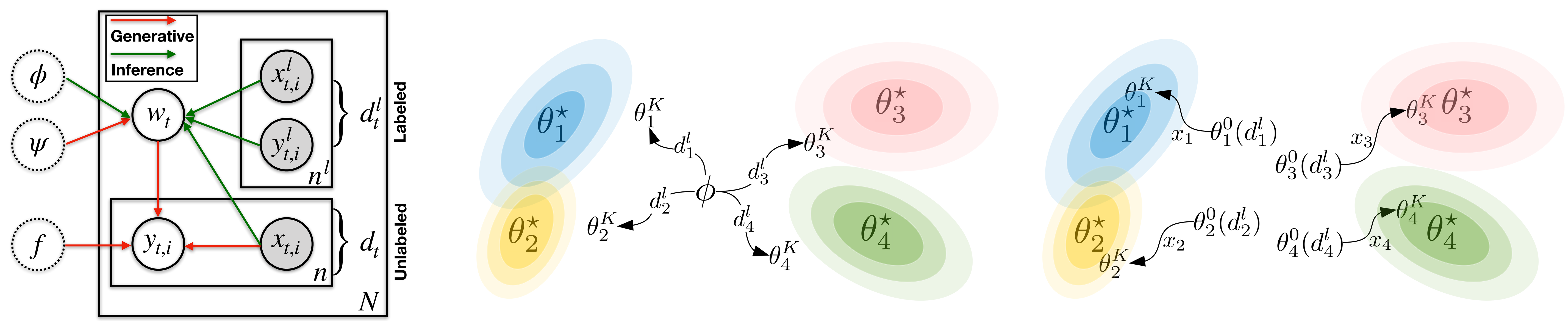
How can we make use of the unlabeled data (i.e., the query set) in meta-learning?



(a) Graphical model of EB (b) MAML (c) Our method (EBTML)

Contributions

- Transduction by synthetic gradients.
- SOTA results in Mini-ImageNet.
- Theoretical insights on empirical Bayes.

Figure 1. **A comparison between MAML and our method (EBTML)** is shown in (b) and (c). MAML is an inductive method since, for a task t, it first constructs a variational posterior $q_{\theta_t^K}$ (a Dirac delta distribution) as a function of the labeled set d_t^l, and then apply $q_{\theta_t^K}$ on the unlabeled set x_t; while EBTML constructs a better variational posterior as a function of both d_t^l and x_t: it starts with an initialization $\theta_t^0(d_t^l)$ generated using the labeled set d_t^l, and then yields θ_t^K by running K synthetic gradient steps on the unlabeled set x_t.

From hierarchical Bayes to empirical Bayes

HB : $$p_f(\mathcal{D}) = \int_\psi \Big[\prod_{t=1}^N \int_{w_t} p_f(d_t|w_t)p(w_t|\psi)\Big] p(\psi)$$

EB : $$p_{\psi,f}(\mathcal{D}) = \prod_{t=1}^N \int_{w_t} p_f(d_t|w_t)p_\psi(w_t)$$

Neg-loglik : $$-\log p_f(d_t|w_t) = \sum_{i=1}^n \ell_t\Big(\hat{y}_{t,i}(f(x_{t,i}), w_t), y_{t,i}\Big) = L_t(w_t, d_t)$$

Variational inference for empirical Bayes

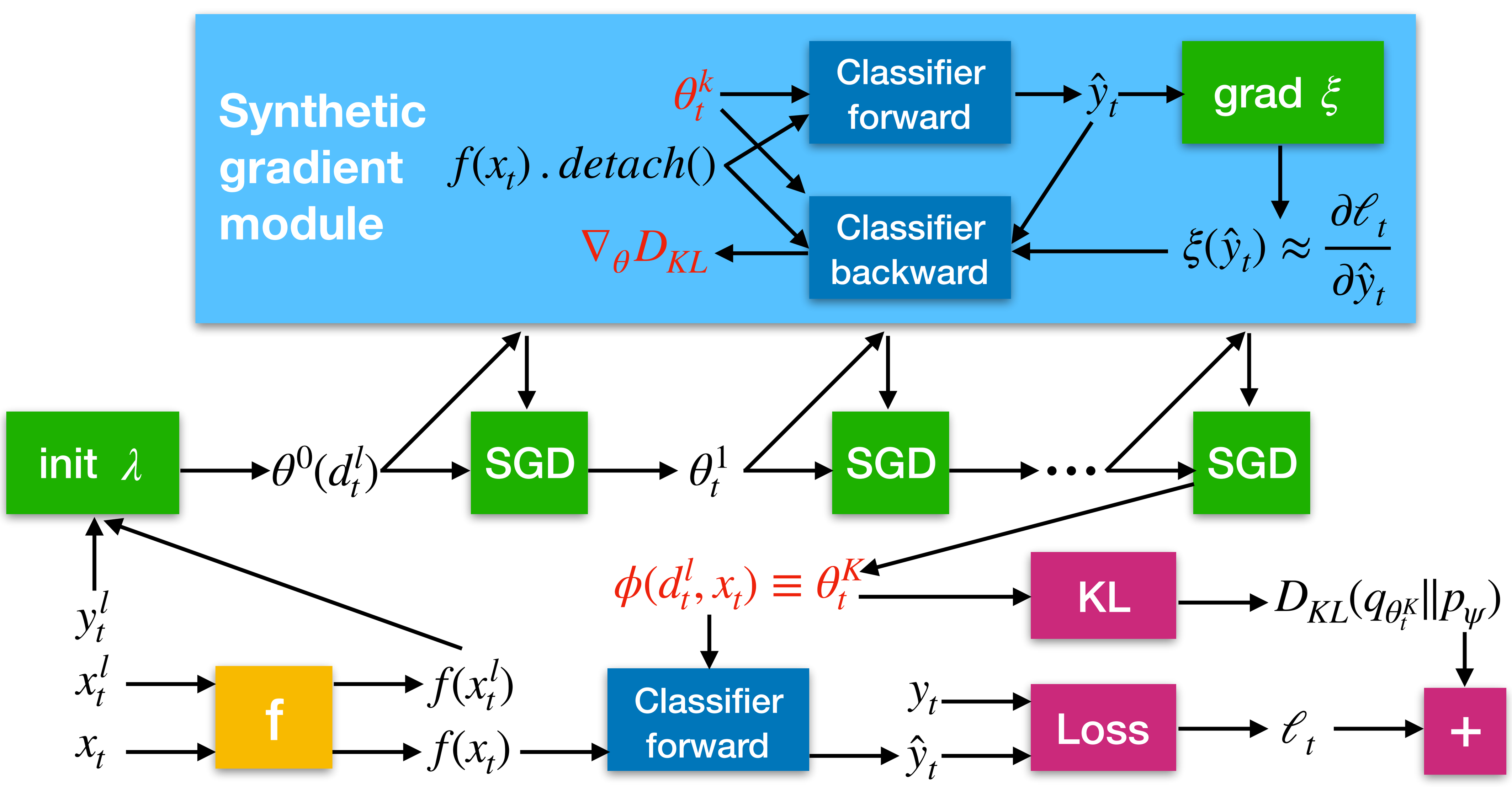
Exact : $$\min_{\psi,f}\ \min_{\theta_1,\dots,\theta_N} \sum_{t=1}^N D_{\mathsf{KL}}\Big(q_{\theta_t}(w_t)\ \Big\|\ p_{\psi,f}(w_t|d_t)\Big)$$

Inductive : $$\min_{\psi,f}\ \min_{\phi} \sum_{t=1}^N D_{\mathsf{KL}}\Big(q_{\phi(d_t^l)}(w_t)\ \Big\|\ p_{\psi,f}(w_t|d_t)\Big)$$

Transductive : $$\min_{\psi,f}\ \min_{\phi} \sum_{t=1}^N D_{\mathsf{KL}}\Big(q_{\phi(d_t^l,x_t)}(w_t)\ \Big\|\ p_{\psi,f}(w_t|d_t)\Big)$$

Variational posterior via synthetic gradient [2] descent

$$\theta_t^{k+1} = \theta_t^k - \eta\left[\mathbb{E}_\epsilon\Big[\sum_{i=1}^n \xi(\hat{y}_{t,i})\frac{\partial \hat{y}_{t,i}}{\partial w_t}\frac{\partial w_t(\theta_t^k,\epsilon)}{\partial \theta_t}\Big] + \nabla_{\theta_t} D_{\mathsf{KL}}\Big(q_{\theta_t^k}\|p_\psi\Big)\right]$$



Link to information bottleneck [3]

Consider an abstract variational posterior $q(w|d,t)$ with inference & generative processes:

Inference : $q(w,d,t) = q(t)q(d|t)q(w\,|\,d,t)$

Generative : $p(w,d,t) = p(d\,|\,w,t)p(w)q(t)$

Theorem (generalization analysis of EB via IB)

If ℓ_t is σ-subgaussian under $q(w|t)q(z|t)$, then

$$\min_{p(w)} \mathbb{E}_{q(t)}\mathbb{E}_{q(d|t)}\Big[D_{\mathsf{KL}}\big(q(w\,|\,d,t)\ \|\ p(w\,|\,d,t)\big)\Big]$$
$$\geq I_q(w;d\,|\,t) - \beta\, I_{q,p}(w;d\,|\,t) \text{ with } \beta = 1$$
$$\geq \frac{n}{2\sigma^2}\mathsf{gen}(q)^2 - \beta\, I_{q,p}(w;d\,|\,t),$$

where I_q and $I_{q,p}$ are mutual information and cross mutual information respectively and

$$\mathsf{gen}(q) = \mathbb{E}_{q(t)q(d|t)q(w|d,t)}\Big[\mathbb{E}_{b\sim q(\cdot|t)}\log\frac{p(d\,|\,w,t)}{p(b\,|\,w,t)}\Big]$$

Few-shot classification on Mini-ImageNet

Method	FeatNet f	Mini-ImageNet, 5-way 1-shot	Mini-ImageNet, 5-way 5-shot	CIFAR-FS, 5-way 1-shot	CIFAR-FS, 5-way 5-shot
MAML [1]	Conv-4-64	48.7±1.8%	63.1±0.9%	58.9±1.9%	71.5±1.0%
cc+rot [4]	Conv-4-64	54.8±0.4%	**71.9±0.3%**	63.5±0.3%	**79.8±0.2%**
EBTML K=0	Conv-4-64	50.0±0.4%	67.0±0.4%	59.2±0.5%	75.4±0.4%
EBTML K=3	Conv-4-64	**58.0±0.6%**	70.7±0.4%	**68.7±0.6%**	77.1±0.4%
cc+rot [4]	WRN-28-10	62.9±0.5%	**79.9±0.3%**	73.6±0.3%	**86.1±0.2%**
EBTML K=0	WRN-28-10	60.6±0.4%	77.5±0.3%	70.0±0.5%	83.5±0.4%
EBTML K=1	WRN-28-10	67.3±0.5%	78.8±0.4%	76.8±0.5%	84.9±0.4%
EBTML K=3	WRN-28-10	69.6±0.6 %	78.9±0.4%	78.4±0.6%	85.3±0.4%
EBTML K=5	WRN-28-10	**70.0±0.6%**	79.2±0.4%	**80.0±0.6%**	85.3±0.4%

Bibliography

[1] Finn et al. Model-agnostic meta-learning for fast adaptation of deep networks. ICML 2017.

[2] Jaderberg et al. Decoupled neural interfaces using synthetic gradients. ICML 2017.

[3] Achille and Soatto. Emergence of invariance and disentangling in deep representations. JMLR 2018.

[4] Gidaris et al. Boosting Few-Shot Visual Learning with Self-Supervision. ICCV 2019.

Paper and code