

Empirical Bayes Transductive Meta-Learning with Synthetic Gradients

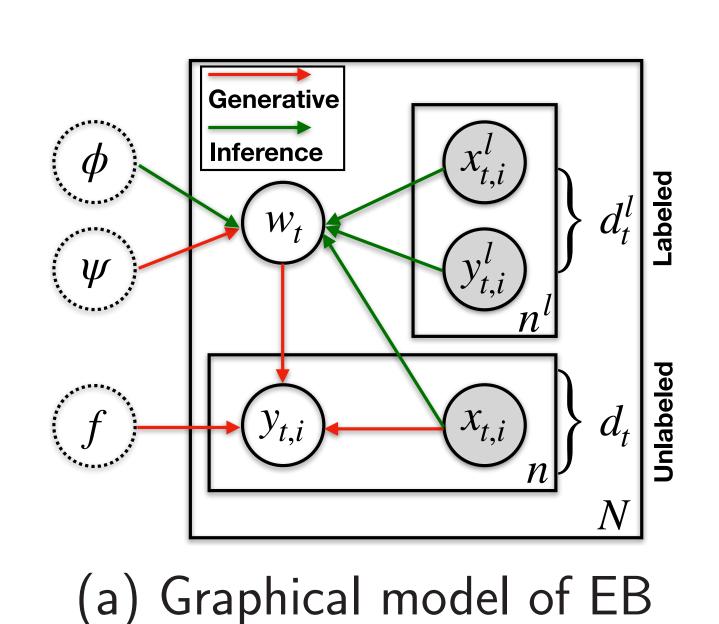
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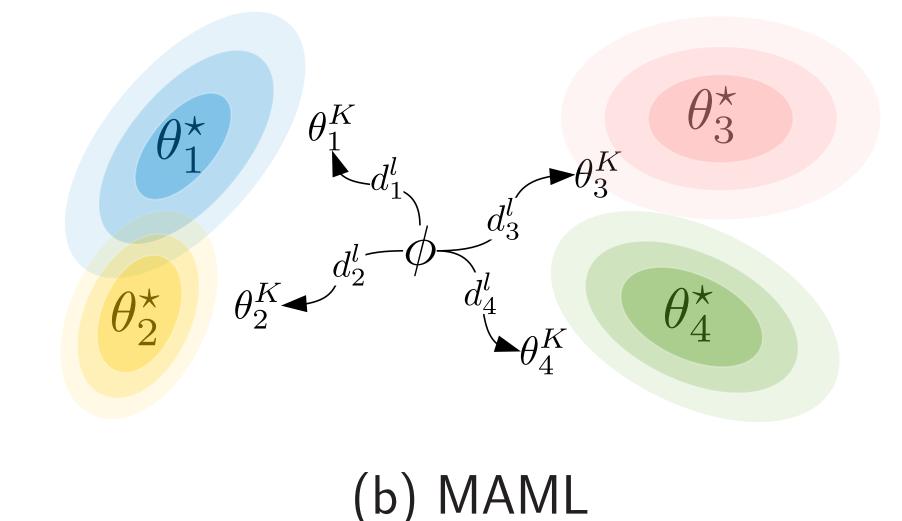


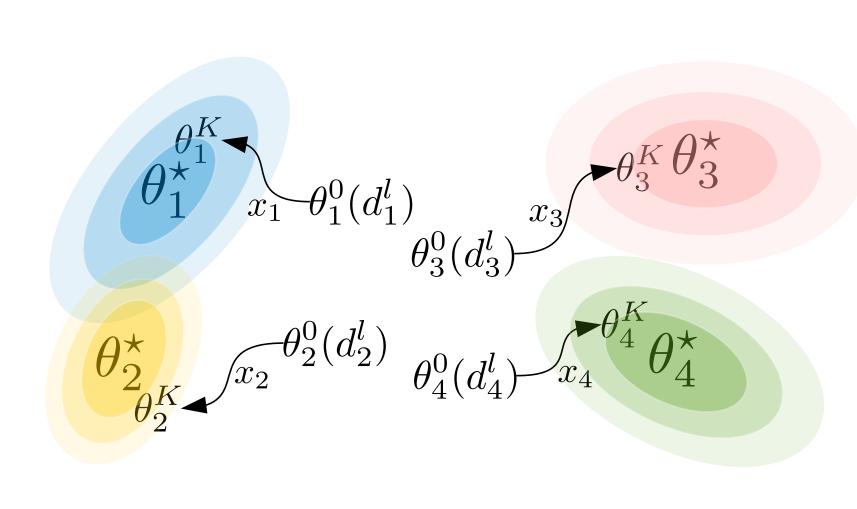


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How can we make use of the unlabeled data (i.e., the query set) in meta-learning?







(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

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

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

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

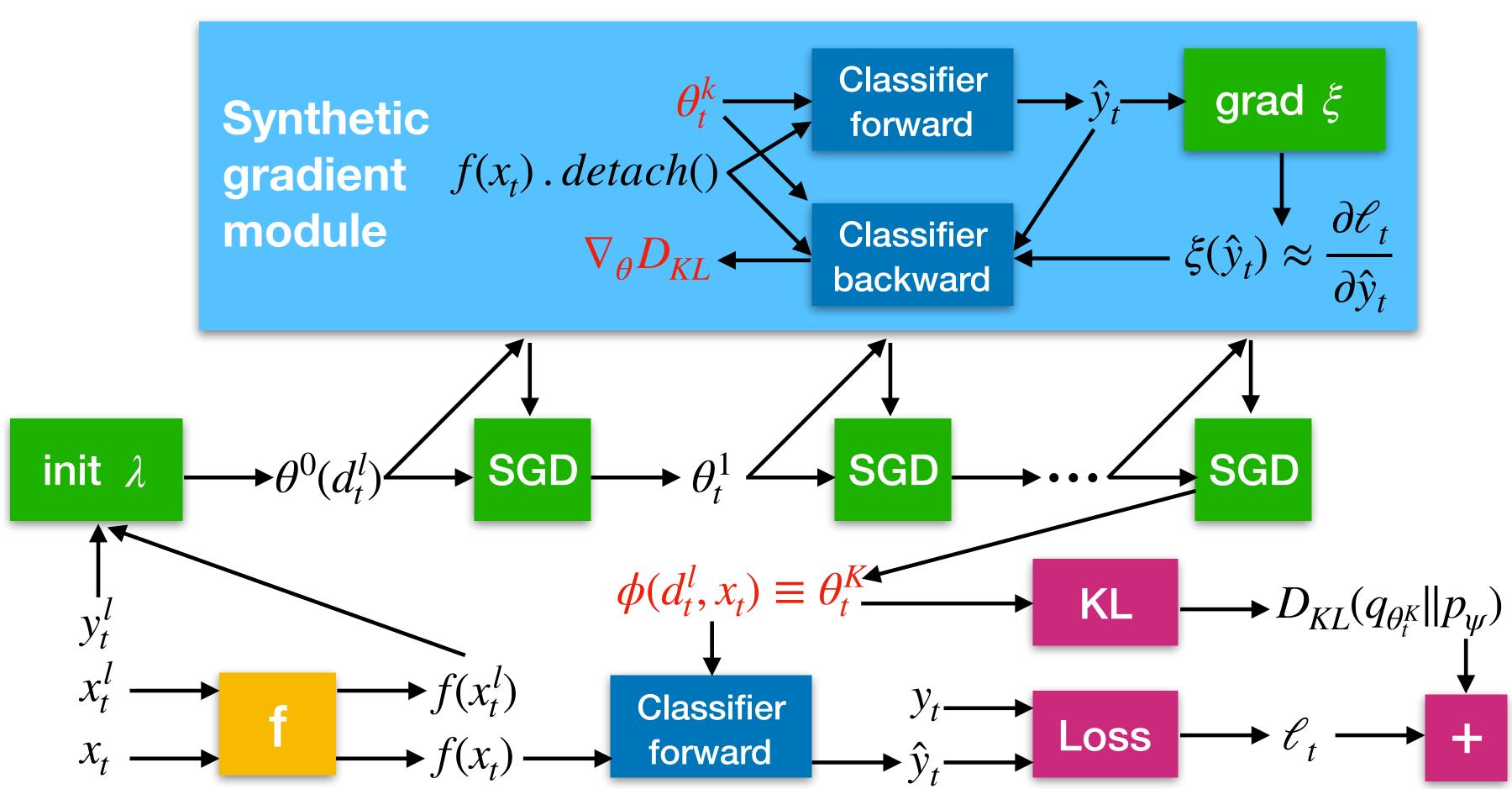
Exact:
$$\min_{\psi,f} \min_{\theta_1,...,\theta_N} \sum_{t=1}^N D_{\mathsf{KL}} \Big(\mathbf{q}_{\theta_t}(\mathbf{w}_t) \ \Big\| \ p_{\psi,f}(w_t|d_t) \Big)$$

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

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

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

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

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

Few-shot classification on Mini-ImageNet

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

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



