Active Accuracy Estimation on Large Datasets

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ICDM 2012 Presentation

Outline

- 1 Problem Motivation
- 2 Background
- 3 Proposed Solution
- 4 Results
- 5 Summary

 Many applications rely on output of imperfect classifiers deployed on large datasets

- Common characteristics
 - Large and diverse dataset
 - Labeled data unrepresentative of the entire dataset.
- ullet So Measured accuracy on labeled set eq True accuracy on data
- Hence need a method that can converge to the true accuracy
 - ① An algorithm that returns a good estimate $\hat{\mu}$ of true accuracy μ of the classifier
 - 2 Scalable algorithm: should work on large datasets where sequential scan not possible & data accessible only via an index

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Goals

Accuracy estimation: Estimate accuracy of a classifier on a large unlabeled dataset based on a small, possibly unrepresentative, labeled set and a human labeler

• **Results**: Between 15% and 62% relative reduction in error compared to existing approaches (See Slogistic)

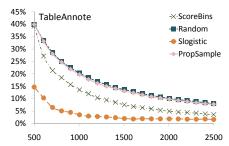


Figure: Absolute error (on the Y axis) of different estimation algorithms against no. of labeled instances (on the X axis)

Goals

Scalable algorithm: Perform accuracy estimation on unlabeled data so large that it makes even a single sequential scan impractical in an interactive setting

 Results: Able to match within 0.5% of the estimates of methods based on full scan while sampling just 2.5k instances from indexed unlabeled data

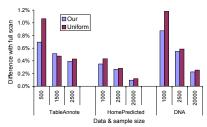


Figure: Comparing methods of sampling from indexed data for estimating bucket weights

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- Most existing work on *learning* rather than *evaluating* classifiers
- Existing works on selecting instances for evaluating classifiers:
 - (Sawade et al., 2010) present a new proposal distribution for sampling instances
 - (Bennett and Carvalho, 2010) and (Druck and McCallum, 2011) use stratified sampling. However, both assume that classifier $C(\mathbf{x})$ is probabilistic & base their selection on $\Pr(y|\mathbf{x})$ scores
- Unlike (Bennett and Carvalho, 2010) and (Druck and McCallum, 2011), instead of fixing a stratification, we learn a new one every time more data gets labeled
- None of the existing methods consider cases where the dataset
 D is too large to even afford a single sequential scan

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Overall Idea

Algorithm 1 Loop for active accuracy estimation

- 1: B = #buckets, $\mathbf{f} =$ feature vector, $\mathbf{w}_{1...r} =$ hyperplanes
- 2: $\hat{\mu}_b, p_b = \text{accuracy } \& \text{ weight esimates for bucket b}$
- 3: repeat
- Learn stratification function $h(\mathbf{f}|\mathbf{w}_{1...r})$ 4:
- Stratify L via h(.) & compute $\{\hat{\mu}_b : 1 \leq b \leq B\}$ 5:
- Stratify D via h(.) & compute $\{p_b : 1 \leq b \leq B\}$ 6:
- Display accuracy estimates: $\hat{\mu}_S = \sum_b p_b \hat{\mu}_b$ 7:
- 8: Get stratified sample set L' from D
- For each $\mathbf{x}_i \in L'$, get label y_i , and add (\mathbf{x}_i, y_i) to L9.
- 10: **until** accuracy $\hat{\mu}_S$ not converged and labeler not bored.
- 11: **Return** $\hat{\mu}_{S}$

- Stratify input space so that instances in each stratum have similar accuracy values
 - Supervised clustering methods: Learn a distance function Issue: Do not scale well
 - Proposal: Use Hash codes based on projections on hyperplanes learned over the feature space
- Learning hyperplanes (kindly refer the paper for details)
 - Smoothing the objective: Upper-bound with minimum of two convex objectives
 - Optimizing the smoothed objective : EM-like algorithm
 - Ensuring distinct r hyperplanes : Re-weight instances ideas from boosting.
- $\hat{\mu}_b = \frac{1}{n_b} \sum_{i \in L_b} a_i$ prone to over-fitting. Smooth based on labeled data in neighbouring buckets
- Method agnostic to the type of classifier under consideration

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Scaling up – Instance selection on large amounts of data

- TODO: explain where instance selection is needed
- TODO: describe the idea behind the algorithm to perform accuracy estimation & instance selection on unlabeled data D which can only be accessed via an efficient index partition

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Summary of datasets used

Dataset	#	Size		Accuracy (%)	
	Features	Seed(L)	Unlabeled (D)	Seed(L)	True(D)
TableAnnote	42	541	11,954,983	56.4	16.5
Spam	1000	5000	350,000	86.4	93.2
DNA	800	100,000	50,000,000	72.2	77.9
HomeGround	66	514	1060	50.4	32.8
HomePredicted	66	8658	13,951,053	83.2	93.9

Table: Summary of Datasets

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Comparison of estimation strategies on the HomeGround dataset

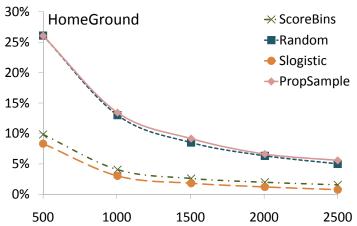


Figure: HomeGround data: Absolute error (Y axis) of different estimation algorithms against increasing number of labeled instances (X axis)

Comparison of estimation strategies on remaining datasets

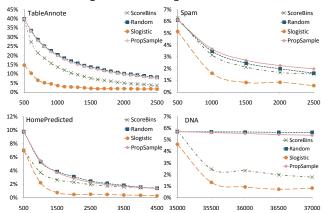


Figure: Absolute error (on the Y axis) of different estimation algorithms against increasing number of labeled instances (on the X axis)

Comparison of different stratification methods on the HomeGround dataset

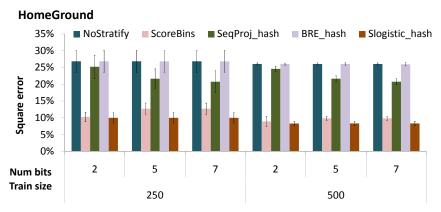


Figure: HomeGround data: Error of different stratification methods against increasing training sizes & for different number of bits

Comparison of different stratification methods on remaining datasets

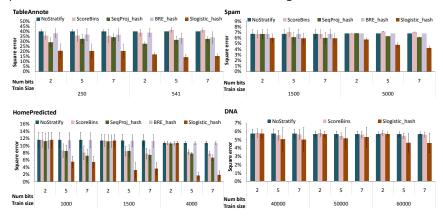


Figure: Error of different stratification methods against increasing training sizes and for different number of bits

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Comparison of methods of sampling from indexed data for estimating bucket weights

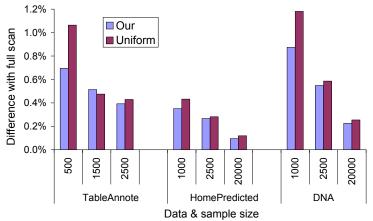


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- Proposed a stratified sampling-based method for accuracy estimation that provides better estimates than simple averaging
 better selection of instances for labeling than random sampling
- 3 Between 15% and 62% relative reduction in error achieved compared to existing approaches
- Algorithm made scalable by proposing optimal sampling strategies for accessing indexed unlabeled data directly
- **6** Close to optimal performance while reading three orders of magnitude fewer instances on large datasets

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Thank You

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- Paul N. Bennett and Vitor R. Carvalho. Online stratified sampling: evaluating classifiers at web-scale. In *CIKM*, 2010.
- Gregory Druck and Andrew McCallum. Toward interactive training and evaluation. In *CIKM*, 2011.
- Christoph Sawade, Niels Landwehr, Steffen Bickel, and Tobias Scheffer. Active risk estimation. In *ICML*, 2010.