

INDIAN INSTITUTE OF TECHNOLOGY, KANPUR

COURSE PROJECT REPORT

Bayesian Meta Learning

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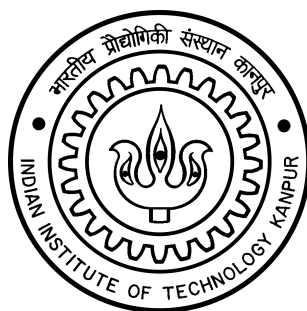
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Department of Computer Science and Engineering



Abstract

Our project is on..

Subsection (if any) Name

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1 Literature Review

MAML has been designed to enable fast adaptation to unseen tasks by training on statistically related tasks. The algorithm is Model-Agnostic which means that it can be used on any model trained through gradient-descent.

1.1 Problem Formulation

The paper presents a generic formulation applicable to tasks like regression, classification and reinforcement learning. Let f denote the common model for all tasks with θ being the central parameter to be learned. It maps input x to output a . Each Task is denoted by

$$\mathcal{T} : \{L(x_1, a_1, \dots, x_H, a_H), q(x_1), q(x_{t+1}|x_t, a_t), H\}$$

here L is the task specific loss function, $q(x_1)$ is the distribution of inputs, $q(x_{t+1}|x_t, a_t)$ is the transition probability for all states, and episode length is H .

H is specifically for non-iid data, for example the unfolding of reinforcement learning training sample. For the supervised iid classification and regression experiments, $H=1$.

1.2 Algorithm

$p(\mathcal{T})$ is the distribution over tasks over which we would train and test the meta-learning model. We will follow a K-Shot learning setting. First, a batch of tasks is sampled from $p(\mathcal{T})$ and for each sample task \mathcal{T}_i , K inputs are sampled from q_i . These sampled inputs are used to learn task specific θ_i s which were initialized to the central parameter θ . Then, we sample K more inputs to evaluate that particular task with the θ_i s. The sum of the loss incurred in all the tasks is used as the meta-loss function to find the optimal θ .

Input: $p(\mathcal{T})$: Distribution over tasks, α, β : Step size hyper parameters

Output: Parameters for this model

randomly initialize θ

while not done **do**

 Sample batch of tasks $\mathcal{T}_i \approx p(\mathcal{T})$

for all \mathcal{T}_i **do**

 Sample K data points $D = \{x^{(j)}, y^{(j)}\}$ from \mathcal{T}_i

 Compute $\nabla_{\theta} \mathcal{L}_{\mathcal{T}_i}(f_{\theta})$ using K samples

 Compute adapted parameters with gradient descent:

$$\theta'_i = \theta - \alpha \nabla_{\theta} \mathcal{L}_{\mathcal{T}_i}(f_{\theta})$$

 Sample data points $D'_i = \{x^{(j)}, y^{(j)}\}$ from \mathcal{T}_i for the meta update

end

 Update $\theta \leftarrow \theta - \beta \nabla_{\theta} \sum_{\mathcal{T}_i \approx p(\mathcal{T})} \mathcal{L}_{\mathcal{T}_i}(f_{\theta'_i})$ using each D'_i and $\mathcal{L}_{\mathcal{T}_i}$.

end

return θ

Formally, for each \mathcal{T}_i , we calculate θ'_i using the K samples by the following gradient descent update.

$$\theta'_i = \theta - \alpha \nabla_{\theta} \mathcal{L}_{\mathcal{T}_i}(f_{\theta})$$

Here α is the step size and is a hyperparameter for the model. The meta objective is minimizing the sum of loss incurred in testing the sampled tasks against D_i s.

$$\min_{\theta} \sum_{\mathcal{T}_i \sim p(\mathcal{T})} \mathcal{L}_{\mathcal{T}_i}(f_{\theta'_i}) = \sum_{\mathcal{T}_i \sim p(\mathcal{T})} \mathcal{L}_{\mathcal{T}_i}(f_{\theta - \alpha \nabla_{\theta} \mathcal{L}_{\mathcal{T}_i}(f_{\theta})})$$

Finally, we perform the meta optimization step using gradient descent for the central parameter θ on the loss function defined above.

$$\theta \leftarrow \theta - \beta \nabla_{\theta} \sum_{\mathcal{T}_i \sim p(\mathcal{T})} \mathcal{L}_{\mathcal{T}_i}(f_{\theta'_i})$$

1.3 Algorithm for supervised learning (Regression and classification)

To formalize in the context of meta learning, the loss function used for regression is the mean squared error loss as shown below

$$\mathcal{L}_{\mathcal{T}_i}(f_{\phi}) = \sum_{x^{(j)}, y^{(j)} \sim \mathcal{T}_i} \|f_{\phi}(x^{(j)}) - y^{(j)}\|_2^2$$

where ϕ is the model parameter. For classification, the loss function is given as

$$\mathcal{L}_{\mathcal{T}_i}(f_{\phi}) = \sum_{x^{(j)}, y^{(j)} \sim \mathcal{T}_i} y^{(j)} \log f_{\phi}(x^{(j)}) + (1 - y^{(j)}) \log(1 - f_{\phi}(x^{(j)}))$$

Algorithm Review

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Bayesian ML

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Reinforcement Learning

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2 Experiments

Most of the experiments carried out required automated differentiation through gradient update, for which we used TensorFlow. A signification computation was required in finding the second derivative, in the meta gradient update step, which involved backpropogating the meta-gradient through gradient calculation in meta gradient objective ($\theta \leftarrow \theta - \beta \nabla_{\theta} \sum_{T_i \approx p(T)} L_{T_i}(f_{\theta'})$).

We have tested the MAML algorithm for Regression and Classification problem. Now let's discuss each of these experiment in details.

2.1 Regression

We tested our model on the task of regressing from the input to output of a sine wave, where each task had a different amplitude and phase, where amplitude varies within $[0.1, 5.0]$ and phase varies within $[0, \pi]$. Note that input and output in our problem are just 1 dimensional. Datapoints are sampled uniformly from $[-5.0, 5.0]$ and the loss function is simply the mean squared error between prediction and the ground truth.

2.1.1 Architecture

Our regressor is a neural network model which has 2 hidden layers of 40 hidden units, and each each containing activation function as ReLU.

While training hyperparameter $\alpha = 0.01$, and our meta optimizer is Adam [4].

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Classification

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Conclusion

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Future Work

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Acknowledgments

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References

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