Transductive Bounds for the Multi-class Majority Vote Classifier

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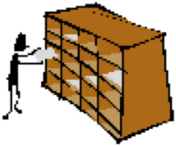
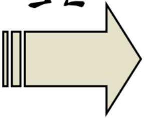
Introduction

In many applications, labeling examples is prohibitive while huge number of unlabeled data are available.

$$Z_{\mathcal{L}} = \{(\mathbf{x}_i, y_i)\}_{i=1}^{l}$$





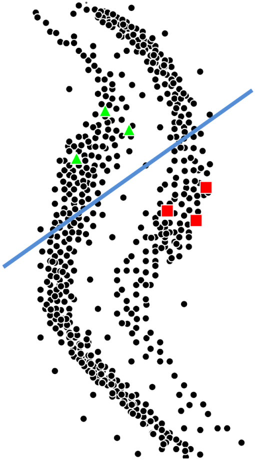
Goal:
Small classification error

$$X_{\mathcal{U}} = \{\mathbf{x}_i\}_{i=l+1}^{l+u}$$

Classifier:
$\mathcal{X} \to \mathcal{Y}$

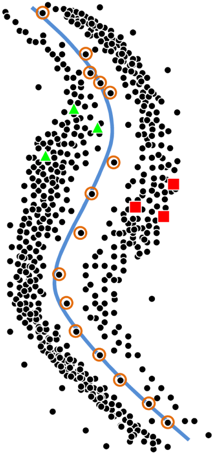
Introduction

Problem: Supervised learning is not efficient to use.



Introduction

Solution: Classifier that pass through the low density regions of **both** labeled and unlabeled examples.



Related Work and Motivation

- We consider the transductive inference.
  The self-learning algorithm (SLA) is based on this paradigm. In [Amini et al., 2008] it was proposed to find a threshold for the **binary** SLA dynamically using a risk bound.

- PAC-Bayesian theorems [McAllester, 1999] bound risk of Gibbs and Bayes classifiers. Most of study is devoted to the binary framework.
  [Morvant et al., 2012] considers the multi-class case in the **supervised** setting.

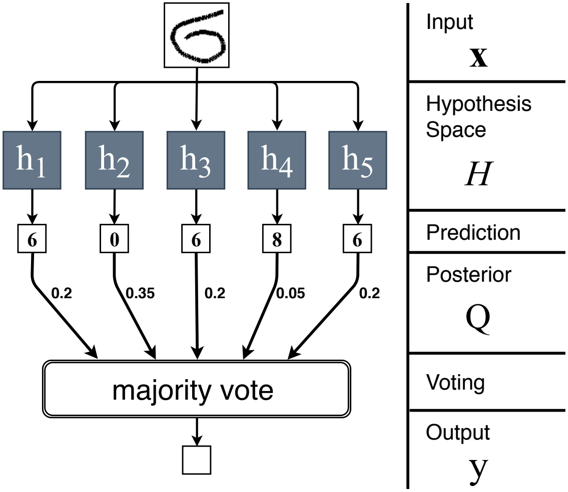
Contribution

In this work, we propose:

1. **Transductive** bounds of the Bayes classifier,
2. A **multi-class** extension of the self-learning algorithm.

Bayes Classifier

$B_Q(\mathbf{x}) := \text{argmax}_{c\in\mathcal{Y}} \left[\mathbb{E}_{h\sim Q}\mathbb{1}_{h(\mathbf{x})=c}\right]$



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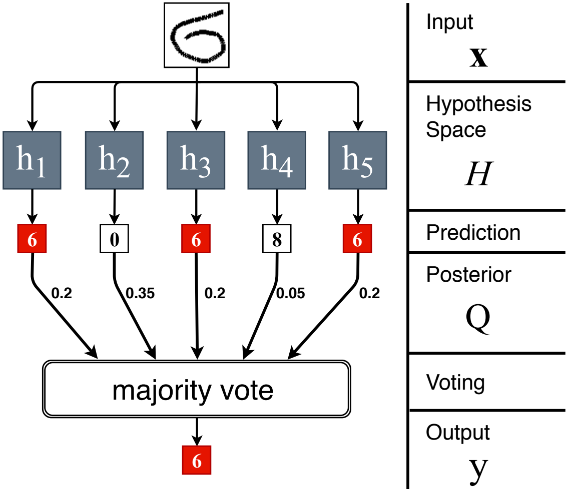
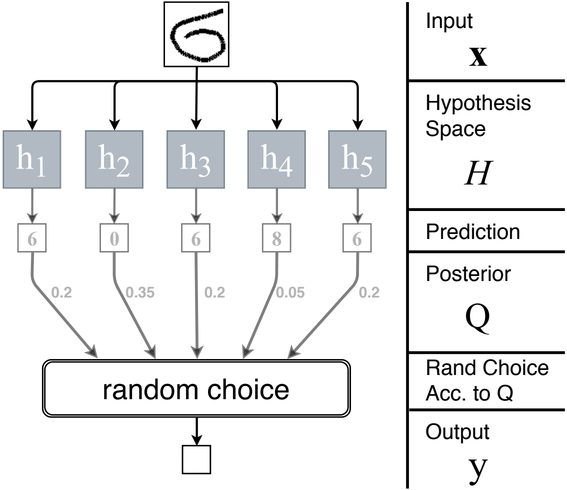


Gibbs Classifier

$G_Q(\mathbf{x}) := \text{rand}_{h \sim Q} h(\mathbf{x})$



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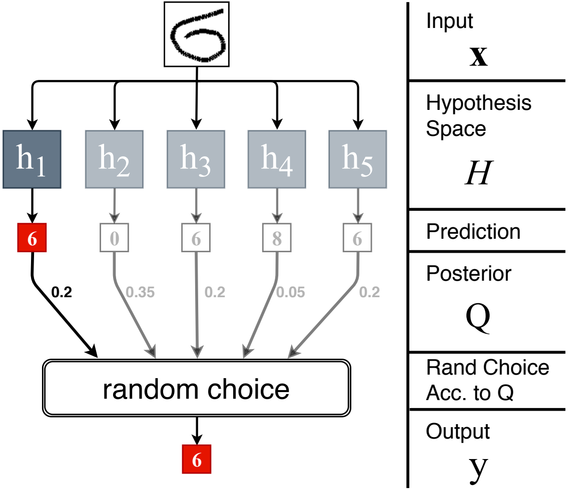

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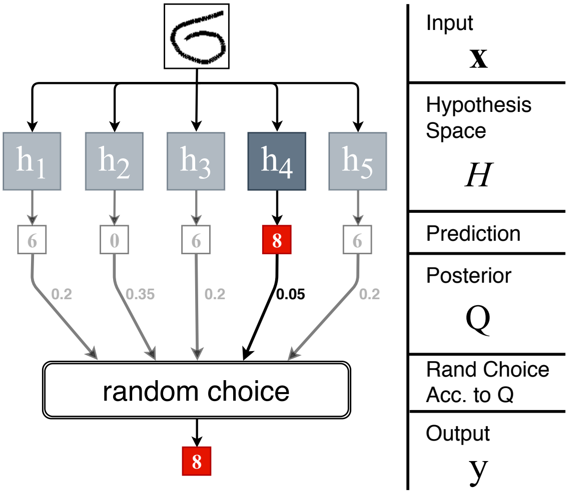
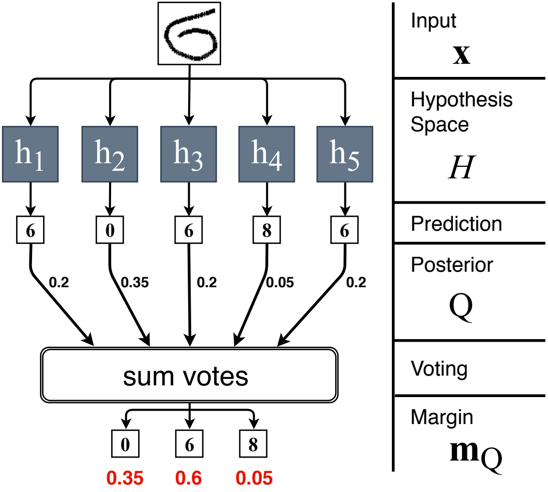


Margin: Indicator of Confidence

$$m_Q(\mathbf{x}, c) = \mathbb{E}_{h\sim Q}\mathbb{1}_{h(\mathbf{x})=c}$$



Error Measures

- $R_{\mathcal{U}}(B_Q, i, j) := \frac{1}{u_i} \sum_{\mathbf{x}' \in \mathrm{X}_{\mathcal{U}}} \mathbb{1}_{B_Q(\mathbf{x}')=j} \mathbb{1}_{y'=i}$,
- $R_{\mathcal{U}}(G_Q, i, j) := \frac{1}{u_i} \sum_{\mathbf{x}' \in \mathrm{X}_{\mathcal{U}}} \mathbb{E}_{h \sim Q} \mathbb{1}_{h(\mathbf{x}')=j} \mathbb{1}_{y'=i}$,

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- $\mathrm{E}_{\mathcal{U}}(h) := \frac{1}{u} \sum_{\mathbf{x}' \in \mathrm{X}_{\mathcal{U}}} \mathbb{1}_{h(\mathbf{x}') \neq y'}$, – error rate
- $\mathbf{C}_h^{\mathcal{U}} := (R_{\mathcal{U}}(h, i, j))_{\substack{i,j=\{1,\ldots,K\}^2 \\ i \neq j}}$, – [Morvant et al., 2012]

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- $R_{\mathcal{U}\wedge\boldsymbol{\theta}}(B_Q, i, j) := \frac{1}{u_i} \sum_{\mathbf{x}' \in \mathrm{X}_{\mathcal{U}}} \mathbb{1}_{B_Q(\mathbf{x}')=j} \mathbb{1}_{y'=i} \mathbb{1}_{m_Q(\mathbf{x}', j) \geq \theta_j}$,

  – risk to have the conditional error **and** the margin above θ_j

A Transductive Bound for the Conditional Risk

Theorem

$\forall$ Q and $\forall \delta \in (0,1]$, $\forall \boldsymbol{\theta} \in [0,1]^K$ with prob. at least $1-\delta$:

$$R_{\mathcal{U}\wedge\boldsymbol{\theta}}(B_Q, i, j) \leq \inf_{\gamma \in [\theta_j, 1]} \left\{ I_{i,j}^{(\leq,<)}(\theta_j, \gamma) + \frac{1}{\gamma} \left\lfloor \left(K_{i,j}^{\delta} - M_{i,j}^{<}(\gamma) + M_{i,j}^{<}(\theta_j) \right) \right\rfloor_{+} \right\},$$

where

- $K_{i,j}^{\delta} = R_u^{\delta}(G_Q, i, j) - \varepsilon_{i,j}$,
- $R_u^{\delta}(G_Q, i, j)$ *is an upper bound that holds with prob. at least* $1-\delta$.
- $\varepsilon_{i,j}$ *is the average of j-margins in class i and class j is not predicted,*
- $I_{i,j}^{(\leq,<)}(\theta_j, \gamma)$ *is proportion of obs. from i with margin in interval $[\theta_j, \gamma)$,*
- $M_{i,j}^{<}(t)$ *is the average of j-margins in class i that less than t.*

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Proof

- *Bound derived from a solution of a linear program where the error is maximized.*
- *Constraint: connection between $R_{\mathcal{U}\wedge\boldsymbol{\theta}}(B_Q, i, j)$ and $R_{\mathcal{U}}(G_Q, i, j)$.*
- *The solution of linear program is explicit and is computed in practice.*

Theorem: Remarks

Proposition

Suppose

- *The Gibbs conditional risk bound is tight,*
- *The Bayes classifier makes its mistakes mostly on examples with low margins*

$\Rightarrow$ *the bound is* **tight**.

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Corollary

Let $\mathbf{U}_{\boldsymbol{\theta}}^{\delta} := \left(R_{\mathcal{U}}^{\delta}(B_Q, i, j)\right)_{\substack{i,j=\{1,\dots,K\}^2 \\ i \neq j}}$,

where $R_{\mathcal{U}}^{\delta}(B_Q, i, j)$ *is defined by Theorem. Then, we have:*

$$\mathrm{E}_{\mathcal{U}\wedge\boldsymbol{\theta}}(B_Q) \leq \left\| \left(\mathbf{U}_{\boldsymbol{\theta}}^{\delta}\right)^{\intercal} \mathbf{p} \right\|_1,$$

where $\mathbf{p} = \{u_i/u\}_{i=1}^{K}$.

Conditional Bayes Error

We look for $\boldsymbol{\theta}$ that minimizes:

$$\mathrm{E}_{\mathcal{U}|\boldsymbol{\theta}}(B_Q) := \frac{\mathrm{E}_{\mathcal{U}\wedge\boldsymbol{\theta}}(B_Q)}{\pi(m_Q(\mathbf{x}', B_Q(\mathbf{x}')) \geq \theta_{B_Q(\mathbf{x}')})}.$$

A **trade-off** between:

- Transductive error on pseudo-labeled examples (estimated using **Theorem**),
- Proportion of pseudo-labeled examples in $\mathrm{X}_{\mathcal{U}}$.

Multi-class Self-learning Algorithm

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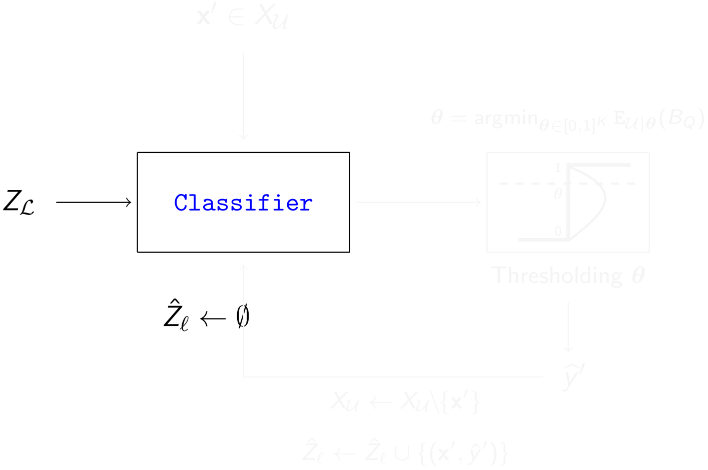

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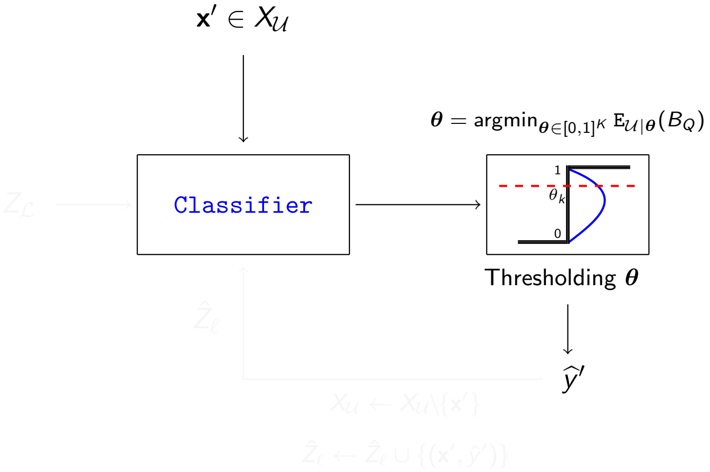

Multi-class Self-learning Algorithm

$$X_{\mathcal{U}} \leftarrow X_{\mathcal{U}} \backslash \{\mathbf{x}'\}$$

$$\hat{Z}_{\ell} \leftarrow \hat{Z}_{\ell} \cup \{(\mathbf{x}', \hat{y}')\}$$

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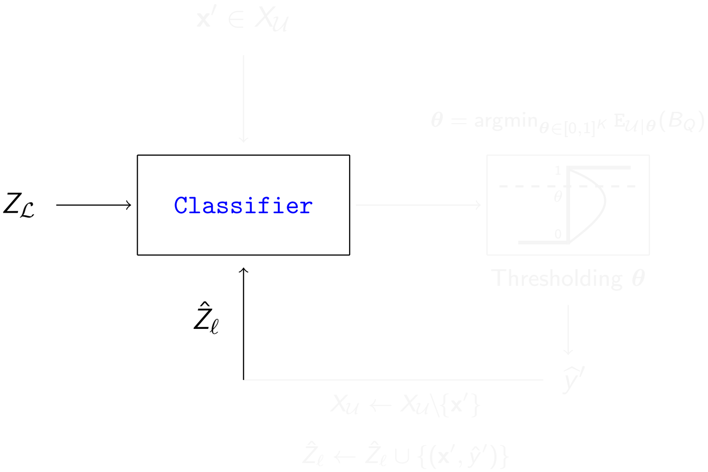

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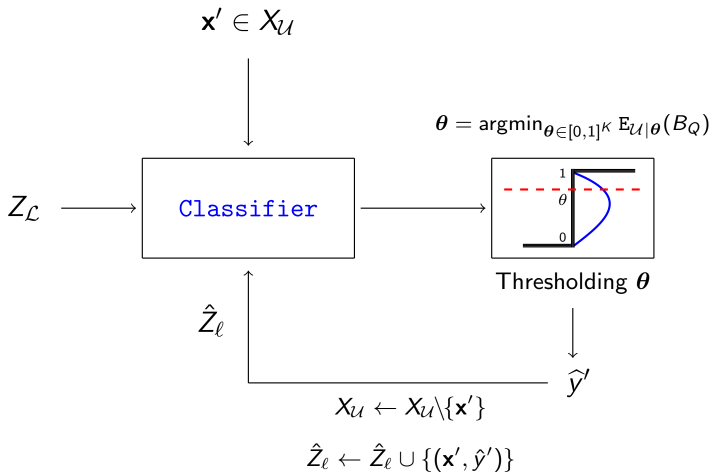

Experiment Results on Different Data Sets

Data set	Info	Score	RF	LP	OVA-TSVM	FSLA $\theta=0.7$	MSLA
Vowel	$l=99$, $u=891$, $d=10$, $K=11$	ACC	$.583 \pm .026$	$.577 \pm .027$	NA	$.516^{\downarrow} \pm .043$	$\mathbf{.592} \pm .027$
		F1	$.572 \pm .028$	$.568 \pm .026$	NA	$.493^{\downarrow} \pm .046$	$\mathbf{.580} \pm .030$
DNA	$l=31$, $u=3155$, $d=180$, $K=3$	ACC	$.693^{\downarrow} \pm .072$	$.538^{\downarrow} \pm .039$	$\mathbf{.812} \pm .039$	$.516^{\downarrow} \pm .09$	$.706^{\downarrow} \pm .083$
		F1	$.65^{\downarrow} \pm .109$	$.535^{\downarrow} \pm .044$	$\mathbf{.812} \pm .038$	$.372^{\downarrow} \pm .096$	$.663^{\downarrow} \pm .118$
Pendigits	$l=109$, $u=10883$, $d=16$, $K=10$	ACC	$.864^{\downarrow} \pm .022$	$.777^{\downarrow} \pm .052$	$.667^{\downarrow} \pm .023$	$.847^{\downarrow} \pm .035$	$\mathbf{.887} \pm .019$
		F1	$.861^{\downarrow} \pm .025$	$.756^{\downarrow} \pm .069$	$.656^{\downarrow} \pm .021$	$.842^{\downarrow} \pm .042$	$\mathbf{.885} \pm .02$
MNIST	$l=175$, $u=69825$, $d=900$, $K=10$	ACC	$.865^{\downarrow} \pm .018$	NA	NA	$.8^{\downarrow} \pm .059$	$\mathbf{.909} \pm .018$
		F1	$.863^{\downarrow} \pm .019$	NA	NA	$.774^{\downarrow} \pm .077$	$\mathbf{.909} \pm .018$
SensIT	$l=49$, $u=98479$, $d=100$, $K=3$	ACC	$.67 \pm .0291$	NA	NA	$.619^{\downarrow} \pm .037$	$\mathbf{.675} \pm .029$
		F1	$.654 \pm .045$	NA	NA	$.578^{\downarrow} \pm .068$	$\mathbf{.66} \pm .042$

Table: Classification performance on 5 data sets.
$^{\downarrow}$: the performance is statistically worse than the best result on the level 0.01 of significance.
NA: the algorithm does not converge.

Conclusion and Perspectives

- Proposed transductive bounds for the Bayes classifier, which are tight under certain conditions.
- Self-learning with automatic threshold finding shows promising results for semi-supervised tasks.
- Future perspective: self-learning with semi-supervised feature selection.

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References

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