Information Theoretic Regularization for Semi-Supervised Boosting

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Presented by Chris Ding, University of Texas at Arlington
Outline

- Introduction
- Boosting As An Optimization Method
- Generic Semi-supervised Boosting Algorithm
- Information Theoretic Regularization Approach
- Experiment results and conclusions
Boosting and Semi-supervised Learning

- **Boosting**
  - supervised learning methods
  - AdaBoost algorithm (Freund and Schapire (1997))
  - Various variants of AdaBoost algorithm

- **Supervised learning:** $D_l = (x_1, y_1), \ldots, (x_N, y_N)$

- **Unsupervised learning:** $D_u = (x_{N+1}, x_{N+2}, \ldots, x_M)$

- **Semi-supervised learning**
  - Use both $D_l$ and $D_u$
  - Supervised learning + Additional unlabeled data
  - Unsupervised learning + Additional labeled data
Semi-supervised Methods

- EM with generative model
- Self learning: classification EM algorithm (in statistics); bootstrapping (in NLP)
- Co-training
- Information regularization: mutual information and entropy regularization
- Graph-based transductive method: undirected graph Laplacian or directed graph Laplacian
Information Regularization for Semi-Supervised Boosting

- Entropy Regularization
- Mutual Information Regularization

**Motivation**

Minimizing conditional entropy or mutual information over unlabeled data encourages the algorithm to find putative labelings for the unlabeled data that are mutually reinforcing with the supervised labels.
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Two Basic Approaches

- **Boosting**
  - **Maximum Entropy Approach**
    Described as a greedy feature induction algorithm that incrementally builds random fields to solve the maxent problem. The greediness of the algorithm arises in steps that select the most informative feature.

- **Greedy Function Optimization**
  Statistical models are typically additive expansions in a set of basis functions and are fitted by minimizing a loss function averaged over the training data.

we adopt the **Greedy Function Optimization** approach
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Surrogate Loss

To minimize the following Surrogate Loss over 0/1 loss

\[ J(h_t) = \sum_{i=1}^{N} L_i(y_i, h_t(x_i)) + \gamma \sum_{i=N+1}^{M} L_u(h_t(x_i)) \]

suppose that we have already included \( t-1 \) component classifiers

\[ h_{t-1}(x) = \lambda_1 h(x; \theta_1) + \ldots + \lambda_{t-1} h(x; \theta_{t-1}) \]

To add another \( h(x; \theta) \):

\[ J(h_t) = \sum_{i=1}^{N} L_i(y_i, h_{t-1}(x_i) + y_i \lambda h(x_i; \theta)) + \gamma \sum_{i=N+1}^{M} L_u(h_t(x_i) + \lambda h(x_i; \theta)) \]

\( \lambda, \theta \) : two parameters to optimize
Minimization Surrogate Loss

Implement the optimization approximately in two steps

1. Find the new parameters $\theta$ so as to maximize its potential in reducing the surrogate loss. More precisely, set $\theta$ so as to minimize the derivative

$$
\frac{d}{d\lambda} J(\lambda, \theta) |_{\lambda=0} = \sum_{i=1}^{N} dL_l(y_i h_{t-1}(x_i)) y_i h(x_i; \theta) + \gamma \sum_{i=N+1}^{M} dL_u(y h_{t-1}(x_i)) y h(x_i; \theta)
$$

2. After find $\hat{\theta}$, solve the minimization problem for $\lambda_t$ over the following objective function:

$$
J(\lambda, \hat{\theta}_t) = \sum_{i=1}^{N} L_l(y_i h_{t-1}(x_i) + y_i \lambda h(x_i; \hat{\theta}_t)) + \gamma \sum_{i=N+1}^{M} L_u(h_t(x_i) + \lambda h(x_i; \hat{\theta}_t))
$$

This can be done by one-dimensional numerical line search
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Entropy and Mutual Information Regularization (Binary Classification)

- $y \in \{-1, 1\}$
- Normalized log-linear models: $p(y \mid x) = \frac{e^{-y h(x)}}{\sum_y e^{-y h(x)}}$
- Logistic loss for labeled data:
  $$L_l(y_i h_t(x_i)) = -\log p(y_i \mid x_i) = \log(1 + e^{-y_i h_t(x_i)})$$
- For unlabeled data:
  - Entropy regularization
    $$L_u(h_t(x_i)) = \sum_y L_u(y h_t(x_i)) = H(p(y \mid x_i))$$
  - Mutual Information regularization
    $$L_u(h_t(x_i)) = \sum_y L_u(y h_t(x_i)) = H(p(y)) - H(p(y \mid x_i))$$
Recode the class label $y \in \mathcal{Y} = \{1, \ldots, K\}$ with a $K$-dimensional vector $c$, with all entries equal to $-1/(K-1)$ except a 1 in position $k$ if $y = k$. (Zhu et al. 2005)

The normalized log-linear model

$$p(y \mid x) = \frac{e^{-\frac{1}{K}c(y)^T h(x)}}{\sum_y e^{-\frac{1}{K}c(y)^T h(x)}}$$

The loss for labeled data and the loss for unlabeled data (mutual information and entropy) are simple math.

The process to minimize the loss is the same as we presented before.
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Experimental 1: Synthetic Data

Test errors on data generated by two mixtures of 10-dimensional Gaussian distribution when we increase the size of unlabeled data.
Experiment 1

Test errors vary at each iteration with maximum iteration being 2500 where the ratio of unlabeled data and labeled data is set to 5.
Experiment 1

The loss function on labeled data is convex and the loss function on unlabeled data is non-convex. When the regularization parameter is small, total loss function to be **convex**; When the regularization parameter is large, the total loss function is **non-convex**.
Experiment 2: Benchmark Data

- UCI Machine Learning Repository
  - 15% as labeled data and 85% as unlabeled data
  - unlabeled data are used as the test data

<table>
<thead>
<tr>
<th>Data</th>
<th>Logit</th>
<th>Assemble</th>
<th>MI</th>
<th>Entropy</th>
</tr>
</thead>
<tbody>
<tr>
<td>Bala</td>
<td>27.43(1.52)</td>
<td>25.76(1.47)</td>
<td>24.80(1.72)</td>
<td>24.10(2.02)</td>
</tr>
<tr>
<td>Pima</td>
<td>22.50(2.52)</td>
<td>20.87(3.47)</td>
<td>20.44(3.75)</td>
<td>19.87(3.03)</td>
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<td>Wins</td>
<td>5.14(0.74)</td>
<td>4.15(1.12)</td>
<td>2.92(0.77)</td>
<td>3.77(1.07)</td>
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<tr>
<td>BUPA</td>
<td>37.24(5.59)</td>
<td>36.17(3.40)</td>
<td>29.84(3.79)</td>
<td>31.77(2.31)</td>
</tr>
</tbody>
</table>

Error rates (%) on four benchmark UCI data sets
Experiment 3: Real Data

- Real EEG data to model human work load (2-class case)

Test errors on EEG data when we increase the size of unlabeled data
Experiment 3

- 3-class case of EEG
  - the number of labeled data is 30
  - the number of unlabeled data is 70
  - Unlabeled data are still the test data

- Error rate
  - LogitBoost: 32.94% (2.47)
  - Assemble. LogitBoost: 31.01% (1.97)
  - Entropy semi-supervised boosting 29.43% (2.44)
  - Mutual information semi-supervised boosting 30.58% (2.51)
Conclusions

- Semi-supervised boosting learning
  - Information theoretic terms are used to encode the information provided by unlabeled data and behave as data dependent priors.

- The combined loss functions are non-convex
  - Simple sequential gradient descent optimization algorithms
  - Test these algorithms on synthetic, benchmark and real-world tasks.

- Impressively improve the performances of supervised boosting algorithms

- We are working on a formal analysis to give some theoretical justifications.
Thank you!

Questions?