Follow the Leader with Dropout Perturbations

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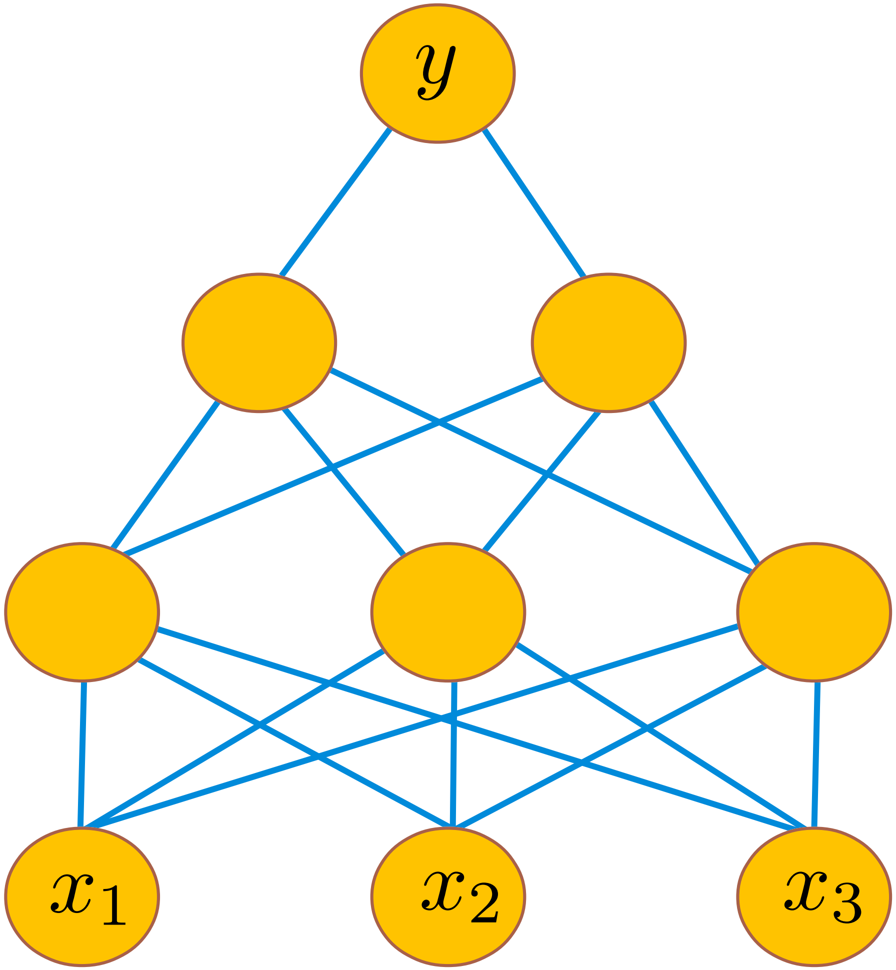
Neural Network



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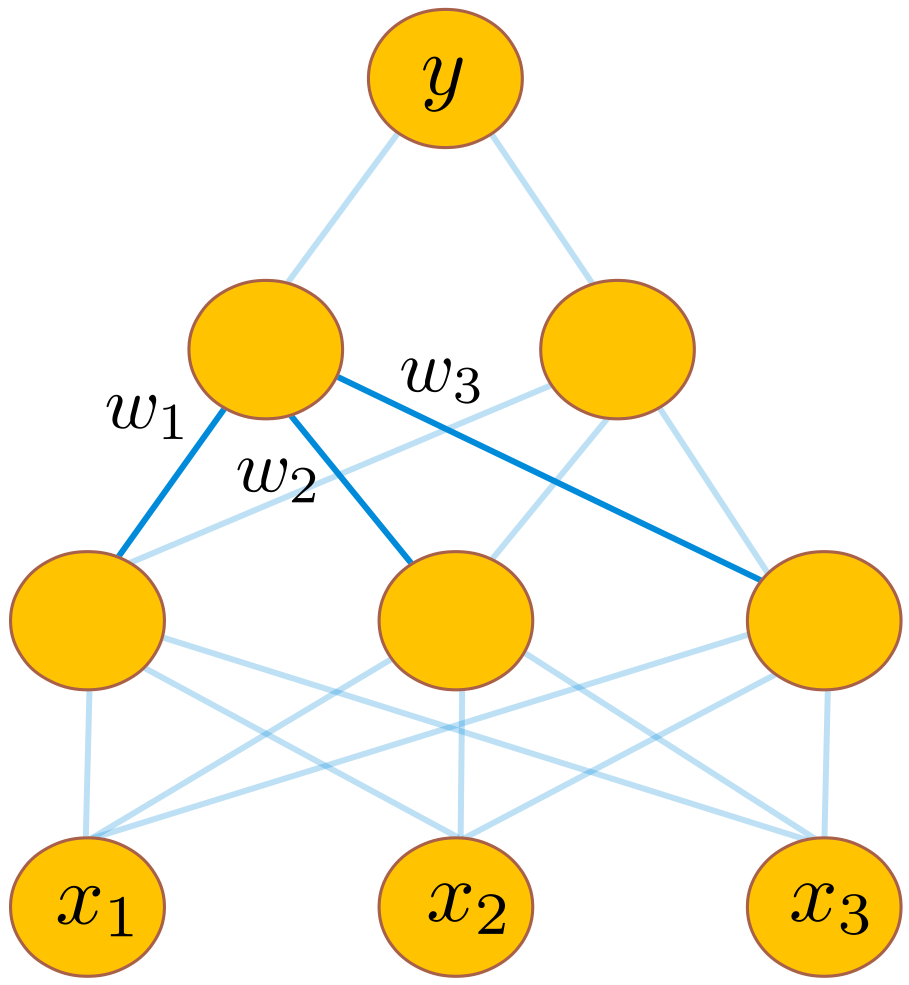
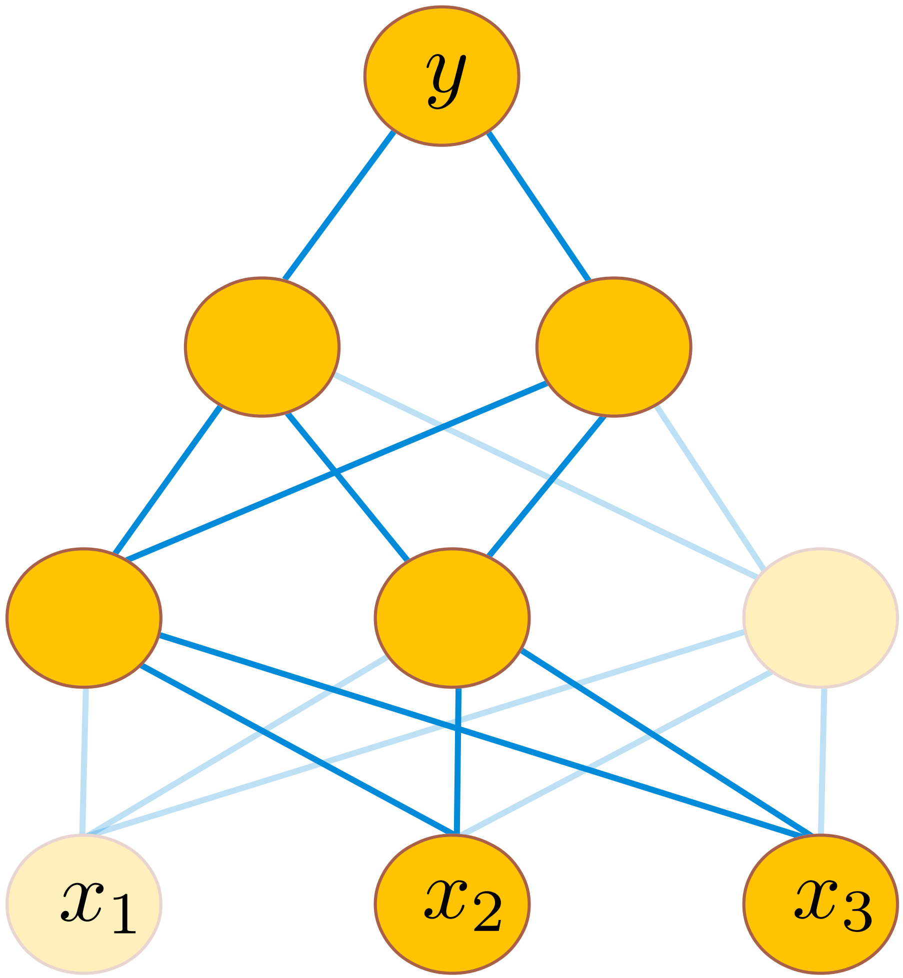
Neural Network



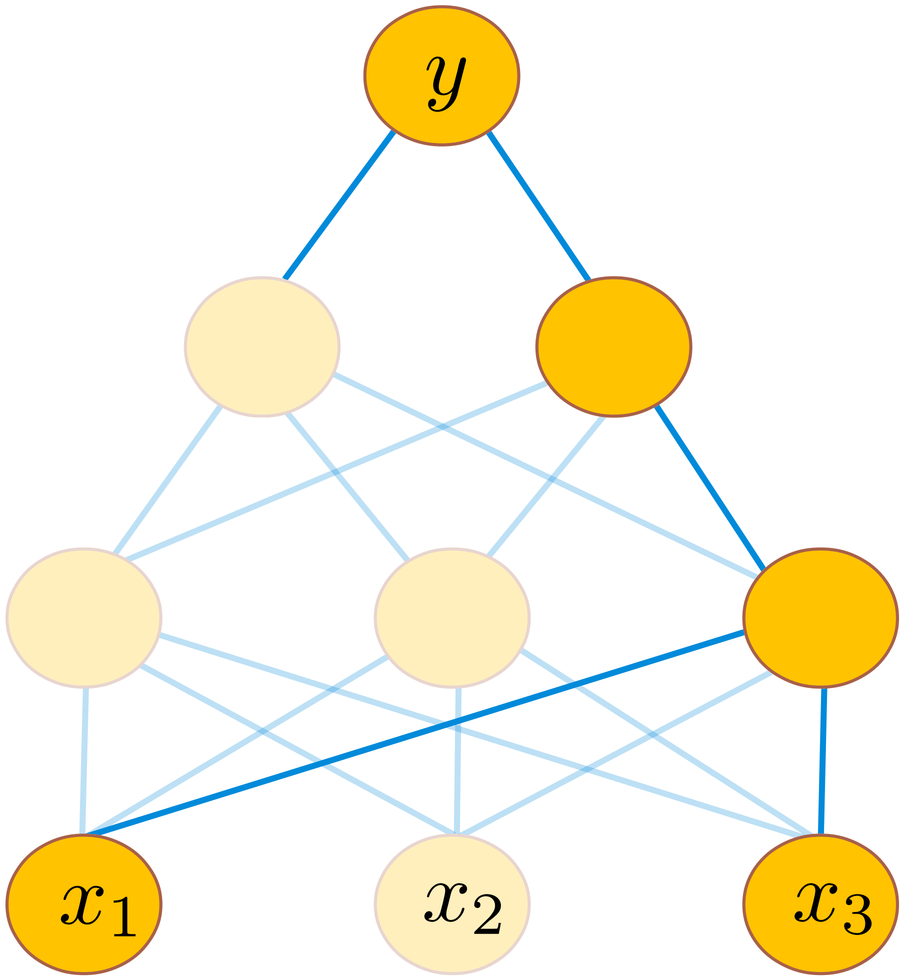
Dropout Training



- Stochastic gradient descent
- Randomly remove every hidden/input unit with probability 1/2 before each gradient descent update

[Hinton et al., 2012]

Dropout Training



- Very successful in e.g. image classification, speech recognition
- Many people trying to analyse why it works

[Wager, Wang, Liang, 2013]

Prediction with Expert Advice

- Every round $t = 1, \ldots, T$:
  1. (Randomly) choose expert $\hat{k}_t \in \{1, \ldots, K\}$
  2. Observe expert losses $\ell_{t,1}, \ldots, \ell_{t,K} \in [0, 1]$
  3. Our loss is $\ell_{t,\hat{k}_t}$

Goal: minimize expected ***regret***

Loss of the best expert

$$\mathcal{R}_T = \sum_{t=1}^{T} \mathbb{E}[\ell_{t,\hat{k}_t}] - L^* \text{ where } \quad L^* = \min_k \sum_{t=1}^{T} \ell_{t,k}$$

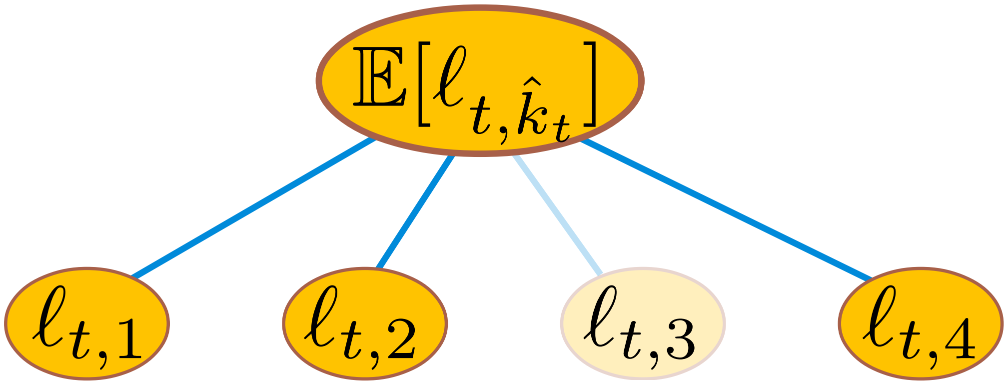
Follow-the-Leader

- Deterministically choose the expert that has predicted best in the past:

$$\hat{k}_t = \arg\min_k \sum_{s=1}^{t-1} \ell_{t,k}$$ is the **leader.**

- Can be fooled: regret grows linearly in T for adversarial data

Dropout Perturbations



$$\widetilde{\ell}_{t,k} = \begin{cases} \ell_{t,k} & \text{with probability } 1-\alpha \\ 0 & \text{with probability } \alpha \end{cases}$$

$$\hat{k}_t = \arg\min_k \sum_{s=1}^{t-1} \widetilde{\ell}_{t,k}$$ is the **perturbed leader**

Dropout Perturbations for Binary Losses

- For losses in $\{0, 1\}$ it works: for any dropout probability $\alpha \in (0, 1)$

$$\mathcal{R}_T = O\left(\sqrt{L^* \ln K} + \ln K\right)$$

- **No tuning** required!

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- **No tuning** required!
- But it does **not** work for continuous losses in [0,1]: there exist losses such that

$$\mathcal{R}_T = \Omega(K)$$

Binarized Dropout Perturbations: Continuous Losses

$$\tilde{\ell}_{t,k} = \begin{cases} 1 & \text{with probability } (1-\alpha)\ell_{t,k}, \\ 0 & \text{otherwise.} \end{cases}$$

- The right generalization: for losses in [0,1]

$$\mathcal{R}_T = O\left(\sqrt{L^* \ln K} + \ln K\right)$$

Small Regret for IID Data

If loss vectors are

- **independent, identically distributed** between trials,
- with a gap between expected loss of best expert and the rest,

then regret is **constant**:

$$\mathcal{R}_T = O(\ln K) \quad \text{w.h.p.}$$

- Algorithms that rely on doubling trick for T or L^* do not get this.

Instance of Follow-the-Perturbed Leader

- Follow-the-Perturbed-Leader [Kalai,Vempala,2005]:

$$\hat{k}_t = \arg\min_k \sum_{s=1}^{t-1} \ell_{t,k} + \xi_{t-1,k}$$

  We have **data-dependent perturbations** $\xi_{t-1,k}$ that **differ between experts**.

- Standard analysis: bound probability of leader change in the be-the-leader lemma.
- Elegant simple bound for perturbations of Kalai&Vempala, but not for us.

Related Work: RWP

- **Random walk perturbation** [Devroye et al. 2013]:

$$\widetilde{\ell}_{t,k} = \ell_{t,k} + Z_{t,k}$$

  for $Z_{t,k}$ a centered Bernoulli variable

$$\mathcal{R}_T = O(\sqrt{T \ln K})$$

- Equivalent to dropout if $\ell_{t,k} = 1$
- But perturbations do not adapt to data, so no L^*-bound

Proof Outline

- Find **worst-case loss sequence**

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$$\underbrace{\begin{pmatrix}1\\0\\0\end{pmatrix},\begin{pmatrix}0\\1\\0\end{pmatrix},\begin{pmatrix}0\\0\\1\end{pmatrix}}_{\text{all experts get losses}},\underbrace{\begin{pmatrix}0\\1\\0\end{pmatrix},\begin{pmatrix}0\\0\\1\end{pmatrix}\begin{pmatrix}0\\1\\0\end{pmatrix},\begin{pmatrix}0\\0\\1\end{pmatrix}}_{\substack{\text{expert 1}\\\text{reached budget}}},\underbrace{\begin{pmatrix}0\\0\\1\end{pmatrix}\begin{pmatrix}0\\0\\1\end{pmatrix}}_{\substack{\text{experts 1 and 2}\\\text{reached budget}}}$$

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1. Cumulative losses approximately equal: apply lemma from RWP roughly once per K rounds
2. Expert 1 much smaller cum. loss: Hoeffding

Summary

- Simple algorithm: Follow-the-leader on losses that are perturbed by binarized dropout
- **No tuning** necessary
- On any losses:

$$\mathcal{R}_T = O\left(\sqrt{L^* \ln K} + \ln K\right)$$

- On i.i.d. loss vectors with gap between best expert and rest:

$$\mathcal{R}_T = O(\ln K) \quad \text{w.h.p.}$$

Many Open Questions

To discuss at the **poster**!

- Can we use dropout for:
  - Tracking the best expert?
  - **Combinatorial settings** (e.g. online shortest path)?
- Need to reuse randomness between experts
- What about variations on the dropout perturbations?
  - Drop the whole loss vector at once?

References

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