

CS101.2

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Paper by Sanjoy Dasgupta, Daniel Hsu, and Claire Monteleoni

Slides by David Lee

A GENERAL AGNOSTIC ACTIVE LEARNING ALGORITHM

REVIEW OF LEARNING

✗ Passive Learning

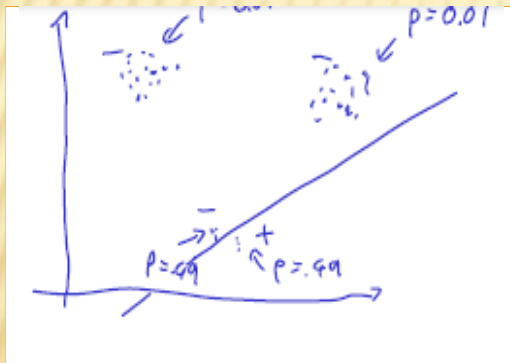
$$+ n \geq \frac{1}{\epsilon} (\log |H| + \log \frac{1}{\delta})$$

$$+ n \geq \frac{1}{\epsilon^2} (\log |H| + \log \frac{1}{\delta})$$

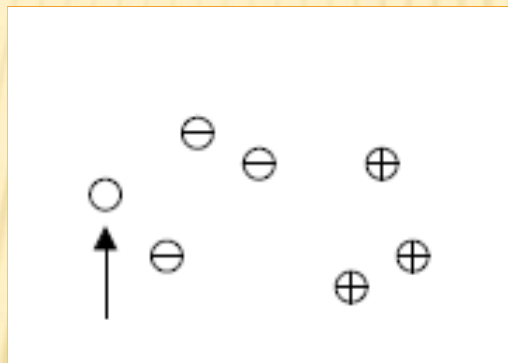
$$+ n \gtrsim \frac{1}{\epsilon^2} (\log |VC(H)| + \log \frac{1}{\delta})$$

REVIEW OF LEARNING

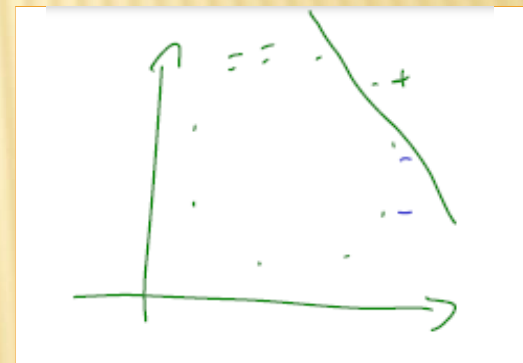
✘ Active Learning



Uncertainty Sampling



Pool-Based



Greedy Approach
Query by Committee

REVIEW OF LEARNING

- ✘ Leads to Agnostic Algorithm
 - + Deals with noisy data
 - + Good label complexity
 - + No region of uncertainty

ORIGINAL POOL-BASED

- ✘ Collect unlabeled data
- ✘ Actively request labels L until there is a single relevant hypothesis consistent with L
- ✘ Output any consistent hypothesis with those labels.

$$Pr(error_{true} \leq \epsilon) \geq 1 - \delta$$



MODIFICATIONS

Actively request labels L until there is a single relevant hypothesis consistent with L

- ✗ no particular order
- ✗ request or guess label

MODIFICATIONS

Actively request labels L until there is a *single relevant hypothesis* consistent with L

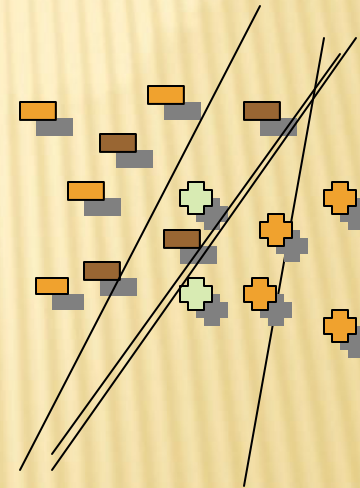
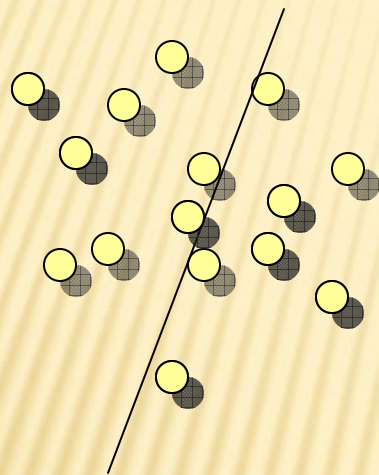
✗ goal is label all points

MODIFICATIONS

Actively request labels L until there is a single relevant hypothesis *consistent with L*

- ✗ Minimize error on L
- ✗ Consistent on “guessed” points

VISUAL ALGORITHM



Since the number of variables is large, we need a search method

FORMAL ALGORITHM

(x_1, x_2, \dots, x_m) i.i.d. from D_x

$S = \emptyset$ and $T = \emptyset$ are sets of unlabeled and labeled data

For each $x \in x_{1..m}$

Let $h_+ = LEARN(S_{n-1} \cup (x, +1), T_{n-1})$

Let $h_- = LEARN(S_{n-1} \cup (x, -1), T_{n-1})$

If $|err(h_+, S_{n-1} \cup T_{n-1}) - err(h_-, S_{n-1} \cup T_{n-1})| > \Delta_{n-1}$

$y = \min(err(h_+, S_{n-1} \cup T_{n-1}), err(h_-, S_{n-1} \cup T_{n-1}))$

$S_n = S_{n-1} \cup (x, y)$ and $T_n = T_{n-1}$

Else

$y = request(x)$

$S_n = S_{n-1}$ and $T_n = T_{n-1} \cup (x, y)$

Return $h = LEARN(S_m, T_m)$

ACHIEVEMENTS

✘ Fallback Guarantee

- + i.i.d generalization bounds for $S \cup T$
- + mathematically involved... read the paper ☺
- + $err_n(h) - err_n(h') = \widehat{err}_n(h) - \widehat{err}_n(h')$
- + choose Δ_n

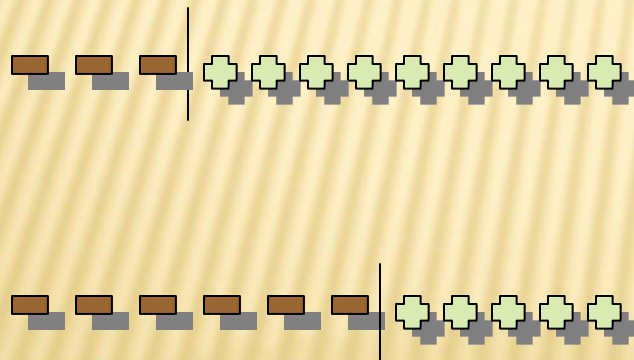
ACHIEVEMENTS

- ✘ Rate Improvement
 - + Achieve exponential improvement for some situations
 - + Can analyze in terms of disagreement coefficient

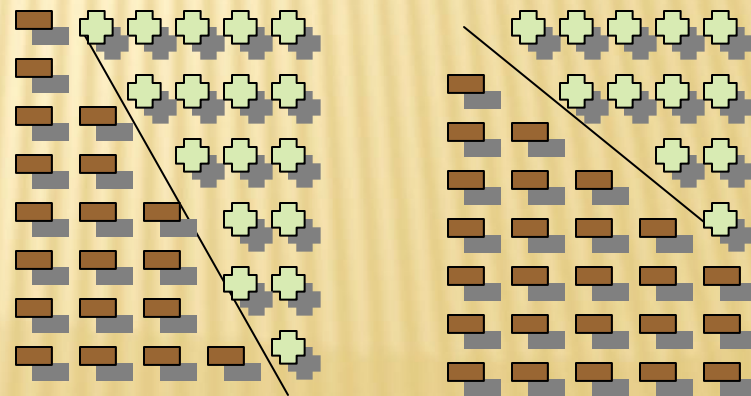
DISAGREEMENT COEFFICIENT

- ✗ Metric on the hypothesis space
- ✗ Measures how “different” hypothesis are
- ✗ Idea: can eliminate hypothesis that are sufficiently different from current ‘best hypothesis’

\mathbb{R}



\mathbb{R}^2



DISAGREEMENT COEFFICIENT

- ✗ Lots of symbols....!

$$\rho(h, h') = Pr[h(x) \neq h'(x)]$$

$$B(h, r) = \{h' \in H : \rho(h, h') \leq r\}$$

$$\theta = \sup\left\{ \frac{Pr[\exists h \in B(h^*, r) \text{ s.t. } h(x) \neq h^*(x)]}{r} : r \geq \epsilon + \nu \right\}$$

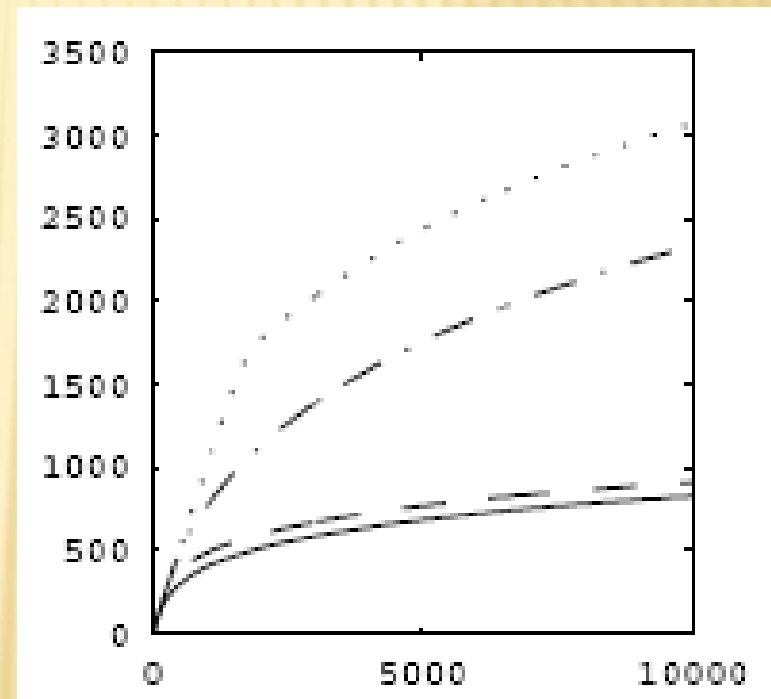
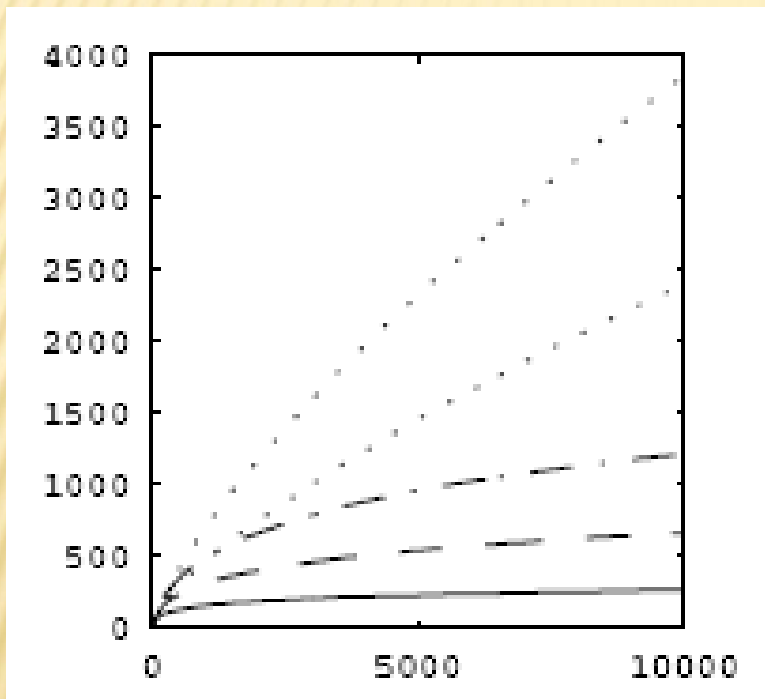
- ✗ Maximize the percentage of points x such that there exists some hypothesis “close” to h^* that doesn't agree with h^* on x (ish...)
- ✗ Turns out linear separators have $\theta = \sqrt{d}$

LABEL COMPLEXITY

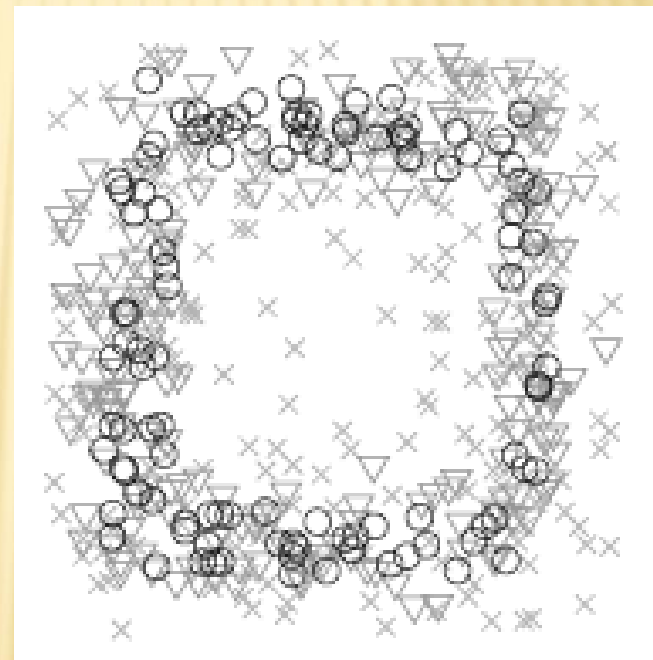
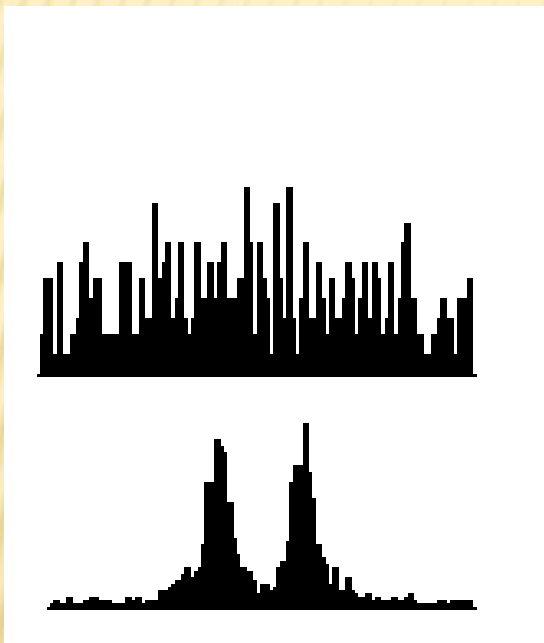
- ✘ Label Complexity linear in θ
- ✘ Previous algorithm using this was θ^2
- ✘ For linear separators, exponential improvement

$$O(\theta V C(H) \log^2(\frac{1}{\epsilon}))$$

EXPERIMENTAL RESULTS



EXPERIMENTAL RESULTS



SUMMARY

- ✘ General Agnostic Active Learning Algorithm
 - + Decides whether to label each point instead of actively labeling
 - + Can deal with noisy data
 - + Good Label Complexity
- ✘ Disagreement Coefficient