Constructivism Learning:
A Learning Paradigm for Transparent Predictive Analytics

By

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Submitted to the graduate degree program in Department of Electrical Engineering and Computer Science and the Graduate Faculty of the University of Kansas in partial fulfillment of the requirements for the degree of Doctor of Philosophy.

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A Learning Paradigm for Transparent Predictive Analytics

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Acknowledgements

Sincere gratitude and appreciation are extended to my advisor, Dr. Huan, for his guidance, which points me to the moon, and his consistent support through my Ph.D. study. I also would like to express my gratitude to my committee members, Dr. Frost, Dr. Luo, Dr. Wang, and Dr. Ho, for their help and valuable time.

The ITTC help team also deserves my warmest thanks. They are always ready to help. Without their timely support, it will be difficult for me to finish all the experiments in this work.

My last thanks go to my friends who have accompanied me and encouraged me through this long journey.

Abstract

Aiming to achieve the learning capabilities possessed by intelligent beings, especially human, researchers in machine learning field have the long-standing tradition of borrowing ideas from human learning, such as reinforcement learning, active learning, and curriculum learning. Motivated by a philosophical theory called "constructivism", in this work, we propose a new machine learning paradigm, constructivism learning. The constructivism theory has had wide-ranging impact on various human learning theories about how human acquire knowledge. To adapt this human learning theory to the context of machine learning, we first studied how to improve leaning performance by exploring inductive bias or prior knowledge from multiple learning tasks with multiple data sources, that is multi-task multi-view learning, both in offline and lifelong setting. Then we formalized a Bayesian nonparametric approach using sequential Dirichlet Process Mixture Models to support constructivism learning. To further exploit constructivism learning, we also developed a constructivism deep learning method utilizing Uniform Process Mixture Models.

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Chapter 1

Introduction

To implant learning capabilities possessed by intelligent beings, especially human, into computers, machine learning researchers have strived for decades to acquire inspirations from various sources and devise novel algorithms based on those inspirations. Among those different sources, one important source is human intelligence and learning. Many lines of research in machine learning can trace its underling ideas to this source, for example, reinforcement learning, active learning, curriculum learning, and deep learning.

Following this long-standing tradition in machine learning, in this work, we try to simulate and investigate the human learning situation where a learner will learn multiple tasks under different cases. Specially, we aim to answer the following questions:

- How to model the interactions among different learning factors when those learning tasks have information from multiple data sources with multiple labels or there exist a complex structure among those tasks?

- How to gradually and efficiently improve the learning performance by borrowing knowledge from previous learning when those tasks arrive over time?

- If those learning tasks are not predefined, how the learning algorithm can posses the capability to determine when a new task should be constructed for a new experience and acquire new knowledge?

To answer those questions, we start our study from a new direction of multi-task multi-view learning where we have data sets with multiple tasks, multiple views and multiple labels. We call

this problem a multi-task multi-view multi-label learning problem or MTVL learning for short. There is a wide application of MTVL leaning where examples include Internet of Things, brain science, and document classification. In designing effective MTVL learning algorithms, we hypothesize that a key component is to "disentangle" interactions among tasks, views, and labels, or the *task-view-label interactions*. For that purpose we have developed an adaptive-basis multilinear analyzers(aptMLFA) that utilizes a loading tensor to modulate interactions among multiple latent factors. With aptMLFA we designed a new MTVL learning algorithm, aptMTVL, and evaluated its performance on 3 real-world data sets. The experimental results demonstrated the effectiveness of our proposed method as compared to the state-of-the-art MTVL learning algorithm.

To accommodate the complex dependent structure that may exist in multiple tasks, we investigate to utilize Dependent Dirichlet processes (DDP). DDP have been widely applied to model data from distributions over collections of measures which are correlated in some way. However, few researchers have addressed the heterogeneous relationship in data brought by modulation of multiple factors resulting from the complex dependent structure using techniques of DDP. To bridge this gap, we propose a novel technique, MultiLinear Dirichlet Processes (MLDP), to construct DDPs by combining DP with a state-of-the-art factor analysis technique, multilinear factor analyzers (MLFA). We have evaluated MLDP on real-word data sets for different applications and have achieved state-of-the-art performance.

To answer the second question, we study the problem of MTMV learning in a lifelong learning framework. Lifelong machine learning, like human lifelong learning, learns multiple tasks over time. Lifelong multi-task multi-view (Lifelong MTMV) learning is a new data mining and machine learning problem where new tasks and/or new views may come in anytime during the learning process. Our goal is to efficiently learn a model for a new task or new view by selectively transferring knowledge learned from previous tasks or views. To this end, we propose a latent space lifelong MTMV (lslMTMV) learning method to exploit task relatedness and information from multiple views. In this new method we map views to a shared latent space and then learn a decision function in the latent space. Our new method supports knowledge sharing among mul-

tiple views and knowledge transfer from existing tasks to a new learning task naturally. We have evaluated our method using 3 real-world data sets. The experimental study results demonstrate that the classification accuracy of our algorithm is close or superior to state-of-the-art offline MTMV learning algorithms while the time needed to training such models is orders of magnitude less.

Learning with multiple tasks is an effective way to exploit inductive bias or prior knowlege. However, in human learning, it is often the situation that learning tasks are not predefined, which raises the third question we mentioned before. In the meantime, we aim to achieve transparent predictive analytics and understand the internal and often complicated modeling processes. To this end, we adopt a contemporary philosophical concept called "constructivism", which is a theory regarding how human learns. We hypothesis that a critical aspect of transparent machine learning is to "reveal" model construction with two key process: (1) the assimilation process where we enhance our existing learning models and (2) the accommodation process where we create new learning models. With this intuition we propose a new learning paradigm using a Bayesian nonparametric to dynamically handle the creation of new learning tasks. Our empirical study on both synthetic and real data sets demonstrate that the new learning algorithm is capable of delivering higher quality models (as compared to base lines and state-of-the-art) and at the same time increasing the transparency of the learning process.

To further exploit the advantage of constructivism learning, we also apply it to deep learning. Specially, we propose a method called constructivism deep learning. Based on dropout, which has attracted widespread interest due to its effectiveness in training deep neural networks, the goal of constructivism deep learning is to determine whether a new dropout architecture or an existing dropout architecture should be used for an instance. Mathematically, we design a method, Uniform Process Mixture Models, based on a Bayesian nonparametric method, Uniform process. We have evaluated our proposed method on 3 real-world datasets and compared the performance with other state-of-the-art dropout techniques. The experimental results demonstrated the effectiveness of our method.

The reminder of this work is organized as follows. In the first three chapters, we present our

research on three different learning problems related to learning with multiple tasks, multi-task multi-view multi-label learning, multilinear multi-task learning, and lifelong multi-task learning. Then we introduce our work on constructivism learning in chapter 5 and chapter 6. We conclude the whole work in chapter 7.

Chapter 2

Nailing Interactions in Multi-Task Multi-View Multi-Label Learning

2.1 Introduction

We investigate a new setting of multi-task multi-view (MTV) learning where we have multiple related learning tasks. For each task the data is collected from multiple sources and is labeled with more than one labels. We call this type of data analytics problems multi-task, multi-view, and multi-label learning, or MTVL learning for short. Our research is motivated by the observation that with the fast accumulation of big data there is a clear interaction between data sources, labels of data, and learning tasks. Specifically we list a few examples of MTVL with real-world application below.

- In the application of Internet of Things to targeted marketing of products and services, we collect behavioral statistics of users who use various kinds of devices connected by Internet to recommend products or services to users. We may treat each user as a task, the information acquired through each kind of device as a view, and each type of product or service as a label. Then we use MTVL learning techniques to construct personalized product recommendations for users [Moss, 2015].

- To understand how the brain works, scientists often collect different types of features of brain imaging. Examples include the firing activity of a neural circuit, the connectivity of the circuit, and the functional or behavioral output of the circuit. These data is used to construct predictive models to understand the set of objects that a human subject is thinking. If we

treat each experimental subject (i.e., a person) as a task, each object as a label, we formalize this problem as a MTVL learning problem [Alivisatos et al., 2012, Wehbe et al., 2014].

- In hierarchical document classification the categories are organized in a tree. In order to perform efficient categorization, we often collect multiple feature groups, each of which is considered as a view. We then treat all leaf categories as labels and we may select some internal nodes as tasks [Yang & He, 2015]. If we formalize the learning process as outlined here we have a MTVL learning problem.

To the best of our knowledge Yang and He developed the first and the only MTVL algorithm, hierarchical Multi-Latent Space Model(HiMLS) [Yang & He, 2015]. In HiMLS, the object-feature matrices and object-label matrices are decomposed using a 3-way non-negative matrix factorization. Task-view interactions and task-label interactions were captured through two groups of co-latent space matrices. Though produced promising preliminary data, the limitation of HiMLS is that HiMLS can only handle features with positive values due to the application of non-negative matrix factorization (NMF). In addition, HiMLS tries to decompose data instead of parameters. This may limit the scalability of the algorithm since the dimensionality of data is usually much higher than the dimensionality of parameters. Moreover HiMLS handles only two types of pairwise interactions, i.e. task-view interactions and task-label interactions, and ignores completely the interactions between view and labels. The triplewise interaction, task-view-label interactions, is not captured as well.

We believe that we have an effective multi-task multi-view multi-label (MTVL) algorithm that avoids the aforementioned deficiencies. In our research we argue that a key component of MTVL is the capacity of handling interactions among latent factors that characterize tasks, views and labels. For example different tasks may rely on different views to make decisions. The relationship between tasks and views, however, are contingent on labels. To better handle task-view-label interactions we propose a novel MTVL learning algorithm that adopts a multilinear factor analysis (MLFA) technique, or specifically the recently developed Tensor Analyzer (TA) algorithm

[Tang et al., 2013] for our purposes. Tensor Analyzer (TA [1]) is a generalization of Bayesian Factor Analyzer (BFA) by replacing the factor loading matrix of BFA by a factor-loading tensor to model the interactions of multiple latent factors. Although BFA is widely applied, TA only finds limited applications outside image processing as of today. With comprehensive literature survey, we believe that we are the first group to explore the utility of multi-linear factor analysis in a multi-task multi-view multi-label learning setting.

The adaptation of TA for MTVL is by no means straightforward. Specifically different views may have different number of features, which hinders the direct application of the existing TA to MTVL learning. To handle this, we developed a flexible multilinear factor analysis method, which we call adaptive-basis multilinear analyzers, for modeling data with different dimensions. Different from the empirical Bayesian framework under which the original TA algorithm was developed, we formalized an optimization based framework for the efficient parameter learning and showed that we could derive a closed form solution by computing gradients of tensor products. We then designed an efficient MTVL algorithm and tested the algorithm on three real-world data sets. The experimental results demonstrate the effectiveness of our proposed method comparing to the state-of-the-art MTVL algorithm HiMLS.

We summarize the main contributions of this work below.

- We modified the existing multilinear factor analyzers (i.e. the Tensor Analyzer) to handle the interactions between tasks, views, and labels by designing a flexible adaptive-basis multilinear factor analyzers, which support factors with different dimensions, using a transformation matrix for each factor.

- We derived an efficient optimization and developed a new algorithm aptMTVL for the multi-task multi-view multi-label learning problem.

- We have tested our algorithm on three real-world data sets and achieved performance gain with large margin, as compared to the state-of-the-art MTVL learning method HiMLS.

[1] Precisely TA should be called Bayesian Tensor Analyzer due to its empical Bayesian framework

The remainder of the chapter is organized in the following way. First, we introduce related studies in Section 2.2. Next, we describe some basic definitions about tensors and give a brief description of multilinear factor analyzers in Section 2.3. In Section 2.4 we first extend the ordinary multilinear factor analyzers to a flexible adaptive-basis multilinear factor analyzers; and then we formally define our MTVL learning approach. We present experimental setup and results in Section 2.5. A detailed discussion is also given in this section. We conclude the whole current work in Section 2.6. possible future work

2.2 Related work

We organize related research work by two threads: that of multilinear factor analysis and that of machine learning algorithms involving combinations of multi-task, multi-view, and multi-label learning.

2.2.1 Bilinear Factor Analysis and Multilinear Factor Analysis

The relationship between Tensor Analyzer and Bayesian Factor Analyzer is well explained in the original paper of TA [Tang et al., 2013]. Below we review TA through the angle of multilinear factor analysis and show that it is an extension of the widely used bilinear models [Tenenbaum & Freeman, 2000]. This relationship helps us see why TA is a great start point if we want to handle the interactions of tasks, views, and labels.

Bilinear models, originally developed in image processing, aim to "disentangle" the interactions of two factors. One example of a pair of interacting factors (in the context of image processing) is illuminant and object colors in that if we change illuminant, the perceived color of an object may change. Other examples include face identification and head pose, and font and letter classes. In bilinear models, each factor is described by a vector. The interaction between the two factors is captured by a tensor of order 3 to produce a generative model. Different from bilinear models, the objective of MLFA is to explain variations of data and to dis-

entangle interactions with multiple latent factors. Although bilinear models are extensively applied in areas such as image processing [Olshausena et al., 2007], robotic movements generation [Matsubara et al., 2015], latent feature extraction [Matsubara & Morimoto, 2013], and recommender systems [Chu & Park, 2009, Luo et al., 2015], MLFA is primarily applied in image processing. In addition MLFA can only model data with same dimensions. Thus they cannot be directly applied to model the parameters of predictors for different tasks and views due to the various dimensionality of data from different views.

2.2.2 MTVL Learning

The only work we have seen in MTVL learning was proposed by Yang and He [Yang & He, 2015]. They proposed to use hierarchical multi-way clustering along features and samples through NMF to model task-view interactions and task-label interactions. At the same time, task relatedness was achieved by sharing feature clustering coefficients across tasks and sample clustering coefficients across views. However, they cannot capture the three-way interactions, task-view-label interactions directly.

In addition to MTVL that are closely related to our work, various research work has also been done for other machine learning problems including more than one type of relationships, such as multi-task multi-view learning (MTV), multi-task multi-label (MTL) learning and multi-view multi-label (MVL) learning. Due to space limitation, we only highlight MTV learning below. For other topics, readers see the related references such as [Huang et al., 2013, Saha et al., 2015] for Multi-task multi-label learning and [Fang & Zhang, 2012, He et al., 2015] for Multi-view multi-label learning.

2.2.3 MTV Learning

MTV learning has been applied to both classification and clustering problems. To handle inter-task relationship and inter-view relationship, a common strategy which the existing MTMV learning algorithms used is to decompose the MTMV learning problem into multi-task learning problems in

each view by enforcing similar predictors among tasks, using shared latent space [Jin et al., 2014, Jin et al., 2015], or feature-based functions [He & Lawrence, 2011, Yang et al., 2015] and multi-view learning problems in each task using co-regularization [Nie et al., 2015], covariance matrices [Yang & He, 2014], instance-based functions [He & Lawrence, 2011, Yang et al., 2015] or similarity matrices of clustering [Zhang et al., 2015]. The limitation of the above mentioned work is that the interactions among tasks and views are not considered.

2.3 Preliminary

We describe the notional conventions that we use. We then introduce some necessary background about tensors and multilinear factor analyzers.

2.3.1 Notation

We use lowercase letters to represent scalar values, lowercase letters with bold font to represent vectors (e.g. u), uppercase bold letters to represent matrices (e.g. $\mathbf{A}$), Euler script letters to represent Tensors (e.g. $\mathcal{T}$), Greek letters $\{\alpha, \lambda, \gamma, \cdots\}$ to represent Lagrangian regularization parameters. An entry in a matrix $\mathbf{A}$ at the row i and the column j, i.e.,$(\mathbf{A})_{i,j}$, is a_{ij}. Similarly, an entry in a tensor $\mathcal{T}$ at indices $i_1, i_2, \cdots, i_N$ is $t_{i_1 i_2 \cdots i_N}$. Given a d dimensional vector $u = (u_1, u_2, \cdots, u_d)^T$, the $_p$ norm of u is $\|u\|_p = (\sum_{i=1}^{d} |u_i|^p)^{\frac{1}{p}}$. We exclusively use $_2$ norm of vectors in this paper. Given a matrix $\mathbf{A} = (a_{ij}) \in \mathbb{R}^{p \times k}$, $\|\mathbf{A}\|_F = \sqrt{\sum_{i=1}^{p} \sum_{j=1}^{k} |a_{ij}|^2}$ is the Frobenius norm of $\mathbf{A}$. Unless stated otherwise, all vectors in this paper are column vectors. u^T is the transpose of the vector u. We use $[1:N]$ to denote the set $\{1, 2, \cdots, N\}$. An identity matrix with dimension $n \times n$ is denoted as $\mathbf{I}_n$ or $\mathbf{I}$ if the size of the matrix is clear from context.

2.3.2 Definitions for Tensors

Following [De Lathauwer et al., 2000, Kolda & Bader, 2009], we introduce tensor related definitions.

Definition 1 (Tensor Order)**.** The *order* of a tensor is the number of its dimensions. Given an Nth-order tensor $\mathcal{T} \in \mathbb{R}^{I_1 \times I_2 \times \cdots \times I_N}$ with N indices, each index addressing a *mode* of $\mathcal{T}$.

Example 1. We use the tensor $\mathcal{A} \in \mathbb{R}^{2\times 3\times 2}$ where $I_1 = 2, I_2 = 3, I_3 = 2$ through out this paper for illustration purposes. In this example $\mathcal{A}$ is specified as

$$\mathbf{A}_{:,:,1} = \begin{pmatrix} 1 & 1 & 0 \\ 2 & 1 & 3 \end{pmatrix}, \mathbf{A}_{:,:,2} = \begin{pmatrix} 2 & 1 & 2 \\ 1 & 1 & 0 \end{pmatrix},$$

where $\mathbf{A}_{:,:,1}$ is the matrix found in the tensor $\mathcal{A}$ by fixing the last index and varying other indices. Clearly the order of $\mathcal{A}$ is 3.

Definition 2 (n-mode Fibers)**.** Fibers are generalization of row/column vectors of a tensor. A *n-mode tensor fiber* of a tensor $\mathcal{T}$ is any vector obtained in $\mathcal{T}$ by fixing all but the nth index of $\mathcal{T}$.

Example 2. For a 2nd-order tensor (i.e., a matrix), the 1-mode fibers are its columns and the 2-mode fibers are its rows.

In Fig. 2.1, we illustrate the three n-mode fibers of $\mathcal{A}$, where $n = 1, 2, 3$. Each 1-mode fiber of $\mathcal{A}$ is a vector of length $I_1 = 2$ and there are a total of $I_2 \times I_3 = 3 \times 2 = 6$ 1-mode fibers in $\mathcal{A}$. Those fibers are:

$$\begin{pmatrix} 1 \\ 2 \end{pmatrix}, \begin{pmatrix} 2 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 3 \end{pmatrix}, \begin{pmatrix} 2 \\ 0 \end{pmatrix}.$$

By convention 1-mode fibers are called *column* fibers, 2-mode fibers are *row* fibers, and 3-mode fibers are *tube* fibers. For a tensor $\mathcal{T}$ with order 3, we use $t_{(:,j,k)}$ to denotes its column fibers, $t_{(i,:,k)}$ for its row fibers, $t_{(i,j,:)}$ for its tube fibers.

Definition 3 (n-mode Product)**.** Given an Nth-order tensor $\mathcal{T} \in \mathbb{R}^{I_1 \times I_2 \times \cdots \times I_N}$ and a vector $v \in \mathbb{R}^{1 \times I_n}$, the *n-mode tensor-vector product* ($1 \leq n \leq N$) between $\mathcal{T}$ and v is a tensor of order N-1, denoted by

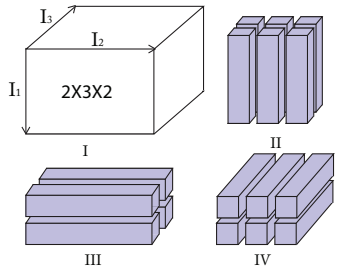

Figure 2.1: Illustration of n-mode fibers. I: a tensor $\mathcal{A} \in \mathbb{R}^{2\times3\times2}$, II:1-mode (column) fibers, III:2-mode (row) fibers, IV:3-mode (tube) fibers.

$\mathcal{T} \times_n \mathbf{v} \in \mathbb{R}^{I_1\times I_2\times\cdots\times I_{n-1}\times I_{n+1}\times\cdots\times I_N}$, and the entries of the new tensor are given by

$$(\mathcal{T} \times_n v)_{i_1 i_2\cdots i_{n-1} i_{n+1}\cdots i_N} = \sum_{i_n} t_{i_1 i_2\cdots i_{n-1} i_n i_{n+1}\cdots i_N} v_{i_n}. \tag{2.1}$$

Example 3. Let $v = [1\ 2\ 1]$, the 2-mode tensor vector product between $\mathcal{A}$ and v is a matrix where elements are the inner products between the row-fibers of $\mathcal{A}$ and v, or

$$\mathcal{A} \times_2 v = \begin{pmatrix} va_{(1,:,1)} & va_{(1,:,2)} \\ va_{(2,:,1)} & va_{(2,:,2)} \end{pmatrix} = \begin{pmatrix} 3 & 6 \\ 7 & 3 \end{pmatrix}$$

Throughout this paper we only use tensor vector multiplication and hence we do not attempt to define tensor matrix multiplication.

Tensor matricization is a widely used operation to "unfold" a tensor into a matrix, as defined below.

Definition 4 (n-mode Matricization)**.** Given a tensor $\mathcal{T}$, the *n-mode matricization*, denoted as $\mathbf{T}_{(n)} \in \mathbb{R}^{I_n\times(I_{n+1}I_{n+2}\cdots I_N I_1 I_2\cdots I_{n-1})}$, is the matrix $\mathbf{T}_{(n)}$ whose columns are the n-mode fibers of $\mathcal{T}$.

Example 4. For the tensor $\mathcal{A}$, it has three n-mode matricization, where $n = 1,2,3$. Its 1-mode

matricization is $\mathbf{A}_{(1)}$ of size $\mathbb{R}^{I_1 \times (I_2 I_3)}$, where $I_1 = 2, I_2 I_3 = 3 \times 2 = 6$.

$$\begin{aligned}\mathbf{A}_{(1)} &= \begin{pmatrix} a_{(:,1,1)} & a_{(:,1,2)} & a_{(:,2,1)} & a_{(:,2,2)} & a_{(:,3,1)} & a_{(:,3,2)} \end{pmatrix} \\ &= \begin{pmatrix} 1 & 2 & 1 & 1 & 0 & 2 \\ 2 & 1 & 1 & 1 & 3 & 0 \end{pmatrix}.\end{aligned}$$

2.3.3 Probabilistic Multilinear Factor Analyzers (MLFA)

Extending from classical factor analyzer (FA), which use one latent variable, bilinear models [Tenenbaum & Freeman, 2000] consider the situation where observations are modulated by two latent variables. Multilinear factor analyzers (MLFA) [Tang et al., 2013] are further generalization of bilinear models so that they model multiplicative interactions of N different latent variables, corresponding to N groups of factors. Given an observed vector $x \in \mathbb{R}^P$, N latent variables as $z_1, z_2 \cdots z_N$ where $z_i \in \mathbb{R}^{I_i}$, a factor loading tensor $\mathcal{D} \in \mathbb{R}^{P \times I_1 \times I_2 \times \cdots \times I_N}$ with order N+1, a generative model for x can be conveniently formulated by the tensor vector multiplication as:

$$x = \mathcal{D} \times_2 z_1 \times_3 z_2 \cdots \times_{N+1} z_N + \varepsilon \tag{2.2}$$

where ε is an i.i.d error term following a multinomial Gaussian distribution. With the error term ε, one may apply maximum likelihood estimation or Bayesian to estimate model parameters such as zs and/or $\mathcal{D}$ for different learning tasks.

Before we start to connect probabilistic MLFA to MTVL learning, we show two variations of (2.2). These variations are obtained by straightforward algebraic operations but are useful in extending the calculation to MVTL learning and in deriving efficient optimization techniques.

Proposition 1. With the same set up of (2.2), we have

$$\begin{aligned}
&\mathcal{D} \times_2 z_1 \times_3 z_2 \cdots \times_{N+1} z_N \\
=&\mathbf{D}_{(1)}(z_1 \otimes z_2 \otimes \ldots \otimes z_N) \qquad (2.3) \\
=&\sum_{(i_1,i_2,\cdots,i_N)} (\prod_{k=1}^{N} z_{k,i_k}) d_{:,i_1,\cdots,i_N} \qquad (2.4)
\end{aligned}$$

where $\mathbf{D}_{(1)}$ is the 1-mode matricization of the loading tensor $\mathcal{D}$, $\otimes$ is the Kronecker product operator, $d_{:,i_1,\cdots,i_N}$ is a column fiber (1-mode fiber) of $\mathcal{D}$. z_{k,i_k} is the i_kth element of the vector z_k.

The significance of (2.3) is that it shows tensor vector multiplication has an equivalent matrix vector multiplication format. We use this property to derive efficient optimization techniques in the next section. (2.4) shows that the same calculation can be viewed as a linear span of 1-mode fibers of the tensor $\mathcal{D}$ where the weight are provided by (multiplicative) interactions of the vectors. We use this formula to extend MLFA to generate vectors with different lengths.

The proof of the propositions is a straightforward application of definitions that we provide before. Readers may check the appendix A for expanded details of proofs that we omit in this section and the next section.

2.4 Algorithm

In this section, we first formally define the MTVL learning problem. We then develop a new multilinear factor analysis algorithm, adaptive-basis multilinear factor analyzers (aptMLFA). Based on aptMLFA, We propose an algorithm aptMTVL for MTVL learning to disentangle *task-view-label interactions*. We also develop a variation of our own method without considering interactions for the comparison with aptMTVL.

Table 2.1: Notations for MTVL Learning Problem

T	Total number of tasks
V	Total number of views
L	Total number of labels
$\mathbf{X}^{t,v}$	Object-feature matrix of the labeled training data for the task t in the view v
$\mathbf{Y}^{t,v}$	Object-label matrix of the training data for the task t in the view v
$\mathbf{X}_u^{t,v}$	Object-feature matrix of the unlabeled training data for the task t in the view v
V_t	The set of views present in the task t
T_v	The set of tasks having the view v

2.4.1 Problem Formulation

Suppose we have data from T tasks, V views. The label space of the data is denoted as $\mathscr{L} = l_1, l_2, \cdots, l_L$ with L possible labels. For each task $t \in [1:T]$ from view $v \in [1:V]$, we have labeled training data $(\mathbf{X}^{t,v}, \mathbf{Y}^{t,v})$ and unlabeled training data $\mathbf{X}_u^{t,v}$. $\mathbf{X}^{t,v} \in \mathbb{R}^{N^t \times P^v}$ is the object-feature matrix for the labeled training data. $\mathbf{Y}^{t,v} \in \{0,1\}^{N^t \times L}$ is the binary object-label matrices for the labeled training set where each row corresponds to a sample and each column is a label for the sample. The entry of $\mathbf{Y}^{t,v}$ at the ith row and jth column is 1 if the sample i is annotated with the label l_j and 0 otherwise. N^t is the total number of labeled training samples for the task t. In addition, we denote the set of views present in task t as V_t,$|V_t| \leq V$.

We assume that each sample of task t has the same number of views, i.e., if a view is present in one sample in a task, it is present in every sample in this task. The set of tasks having the view v is denoted as T_v, where $|T_v| \leq T$.

We summarize some important notations used for our problem in Table 6.1.

2.4.2 MTVL Learning with Task-View-Label Interactions

The goal of our algorithm is to learn a predictor $f^{t,v,l}$ for each task t from view v associated with label l. For simplicity we assume the function is linear and is parameterized by a vector $\theta^{t,v,l}$. Our hypothesis is that those vector $\theta^{t,v,l}$ are modulated simultaneously by three types of factors, tasks,

views and labels, naming as *task factor*, *view factor* and *label factor* respectively. These 3 types of factors influence each other on the predictors. A learning model that is capable of accommodating the interactions between these different types of factors should achieve better performance. To this end, we treat $\theta^{t,v,l}$ as "observed data" in MLFA; and use three latent variables to represent task, view and label respectively. However, multilinear factor analyzers cannot be directly applied to MTVL learning problem because the vectors generated by MLFA must have the same length. However in our case the length of the model parameters may be different for different views. Therefore, those $\theta^{t,v,l}$s cannot share the same factor loading tensor. To handle this, we develop a flexible multilinear factor analyzers, adaptive-basis multilinear factor analyzers, where each group of factors can affect the basis vectors in some way.

2.4.2.1 Adaptive-basis Multilinear Factor Analyzers (aptMLFA)

In adaptive-basis multilinear factor analyzers, we expect that each factor may have its own loading tensor. To avoid having too many parameters, some information must be shared among those loading tensors. To this end, our idea is to introduce another type of latent variables for each group of factors so that each factor may modulate the factor loading tensor. Specifically, given N groups of factors, for the nth group, there are J_n factors. We denote the j_nth factor in this group as z^{n,j_n}, where $z^{n,j_n} \in \mathbb{R}^{I_n}, n \in [1:N]$. For each factor z^{n,j_n}, we introduce another latent factor $\mathbf{U}^{n,j_n}$, which corresponds to a transformation matrix. Let $\mathcal{D} \in \mathbb{R}^{P \times I_1 \times I_2 \times \cdots \times I_N}$ be the factor loading tensor. Then we use the following generative model for the observed data x modulated by latent vectors $z^{1,j_1}, z^{2,j_2}, \cdots, z^{N,j_N}$ as

$$
\begin{aligned}
& x^{j_1,j_2,\cdots,j_N} \\
=& \sum (z_{i_1}^{1,j_1}\mathbf{U}^{1,j_1})(z_{i_2}^{2,j_2}\mathbf{U}^{2,j_2})\cdots(z_{i_N}^{N,j_N}\mathbf{U}^{N,j_N})d_{:,i_1,i_2,\cdots,i_N} + \varepsilon
\end{aligned} \tag{2.5}
$$

where the summation is across all tuples $(i_1, i_2, \cdots, i_N)$. $d_{:,i_1,i_2,\cdots,i_N}$ are 1-mode fibers of $\mathcal{D}$. Note that the dimensions of $\mathbf{U}^{n,j_n}$'s need to be compatible. Different from the preliminary section, we use superscripts rather than subscripts for vector z. The notation change makes sense since we are adapting MLFA to MTVL learning where we will soon use superscripts for tasks, views, and labels.

In classical MLFA, each observed data x can be seen as a point in a $I_1 \times I_2 \times \cdots \times I_N$-dimensional space. Each dimension of that space represents a prototype of data identified by a basis vector, which is a 1-mode fiber of the loading tensor $\mathcal{D}$. The coordinates of x in this space are determined by the N latent factors. Note that the dimension of each basis vector must be the same since all latent factors share the same loading tensor. Therefore, MLFA cannot be used to model data with different dimensions.

Different from MLFA, aptMLFA avoids the vector length limitation by enabling each factor to use a specific loading tensor, which may be different from the loading tensors used by other factors. At the same time, those factor-specific loading tensors are related to each other through a basic loading tensor $\mathcal{D}$. The interpretation of aptMLFA is that each observed data x can be in a different $I_1 \times I_2 \times \cdots \times I_N$-dimensional space. Those spaces are transformations of the basic space formed by the 1-mode fibers of $\mathcal{D}$. Those transformations are realized through modifying basis vectors of prototypes. In other words, (2.5) suggests that to generate x we simultaneously take two considerations: (i) the linear span of 1-mode fibers of a loading tensor where the weights are provided by multiplication of components in zs, and (ii) the transformation itself is the multiplication of transformations associated with each z.

With AptMLFA we are ready to present our design of the MTVL learning algorithm that are capable of disentangling interactions of tasks, views, and labels. In this set up we have three factor groups: tasks, views, and labels, and hence $N = 3$. For each group we have multiple factors. For example for the task group we have multiple tasks and each task is described by a latent vector z. Associated with latent vector is a transformation matrix $\mathbf{U}$ and all of the latent vectors share the same loading tensor (of order 4). Below we present the algorithm to "learn" those latent vectors,

transformation matrices, and the order 4 loading tensors in an efficient approach.

2.4.2.2 MTVL Learning using aptMLFA (aptMTVL)

In this section, we give the details of using adaptive-basis multilinear factor analyzers to design MTVL learning. For simplicity, we formulate our algorithm using linear function as the prediction function $f^{t,v,l}$. The objective function $\mathscr{J}$ of aptMTVL consists of four components, as denoted below:

$$\mathscr{J} = \mathscr{O} + \mathscr{C} + \mathscr{I} + \mathscr{R} \tag{2.6}$$

The first term in (2.6) is the squared loss for labeled training samples and we have:

$$\mathscr{O} = \sum_{t=1}^{T} \sum_{v=1}^{|V_t|} \|\mathbf{Y}^{t,v} - \mathbf{X}^{t,v}\Theta^{t,v}\|_F^2$$

The second term is employed to achieve view consistency using co-regularization technique [Sindhwani et al., 2005] by penalizing the difference among the prediction results on unlabeled samples from different views of the same task t. To be specific,

$$\mathscr{C} = \alpha \sum_{t=1}^{T} \sum_{v,v'=1}^{|V_t|} \|\mathbf{X}_u^{t,v}\Theta^{t,v} - \mathbf{X}_u^{t,v'}\Theta^{t,v'}\|_F^2 \tag{2.7}$$

here $\alpha \in \mathbb{R}$ is a parameter for controlling the weight of this term in the objective function.

The third term is used to model the task-view-label interactions. To be specific, each $\theta^{t,v,l}$ is modeled as interactions of three groups of factors, task factors, view factors and label factors. Let $p^t \in \mathbb{R}^m$ denote the task factor of task t, $q^v \in \mathbb{R}^n$ the view factor of view v and $s^l \in \mathbb{R}^k$ the label factor for label l. For task factors and label factors, we assume that they do not change the factor loading tensor. That is, the transformation matrices for task factors and label factors are identity matrices $\mathbf{I}$. That is, $\mathbf{U}^t = \mathbf{I}_{P_v}$ and $\mathbf{U}^l = \mathbf{I}_P$. For view factor q^v, we denote the transformation matrix

as $\mathbf{U}^v \in \mathbb{R}^{P^v \times P}$. Let $\mathcal{D} \in \mathbb{R}^{P \times m \times n \times k}$ be the factor loading tensor, then $\theta^{t,v,l}$ can be formulated as

$$\begin{aligned}\theta^{t,v,l} &= \sum_{i,j,h} (p_i^t \mathbf{U}^t)(q_j^v \mathbf{U}^v)(s_h^l \mathbf{U}^l) d_{:,i,j,h} \\ &= \sum_{i,j,h} (p_i^t \mathbf{I}_{P_v})(q_j^v \mathbf{U}^v)(s_h^l \mathbf{I}_P) d_{:,i,j,h} \\ &= \sum_{i,j,h} p_i^t q_j^v s_h^l \mathbf{U}^v d_{:,i,j,h} \end{aligned} \tag{2.8}$$

For convenience, we represent this formulation in a more concise but equal form,

$$\theta^{t,v,l} = \mathbf{W}^v_{(1)}(p^t \otimes q^v \otimes s^l), \tag{2.9}$$

where $\mathbf{W}^v_{(1)} = \mathbf{U}^v \mathbf{D}_{(1)}$. $\mathbf{W}^v_{(1)}$ is the 1-mode matricization of the transformed loading tensor $\mathcal{W}^v \in \mathbb{R}^{P^v \times m \times n \times k}$ for the view v and $\mathbf{D}_{(1)}$ is the 1-mode matricization of the basic loading tensor $\mathcal{D}$. The equivalence of (2.8) and (2.9) follows from proposition (4).

To sum, applying aptMLFA we introduce a view specific loading tensor $\mathcal{W}^v$. To avoid leaning too many parameters we require that all the view specific loading tensors are transformations of a common base loading tensor. Mathematically we specify the third term in (2.6) as:

$$\begin{aligned}\mathscr{I} =& \beta \sum_{t=1}^{T} \sum_{v=1}^{|V_t|} \sum_{l=1}^{L} \|\theta^{t,v,l} - \mathbf{W}^v_{(1)}(p^t \otimes q^v \otimes s^l)\|_2^2 + \\ & \gamma \sum_{v=1}^{V} \|\mathbf{W}^v_{(1)} - \mathbf{U}^v \mathbf{D}_{(1)}\|_F^2 \end{aligned} \tag{2.10}$$

The last term in (2.6) regularizes the complexity of predictor parameters using norms of pa-

rameters and hence avoids overfitting. It is:

$$\begin{aligned}\mathscr{R} =& \lambda \sum_{v=1}^{V} \|\mathbf{U}^v\|_F^2 + \mu \|\mathbf{D}_{(1)}\|_F^2 + \\ & \eta \sum_{t=1}^{T} \|p^t\|_2^2 + \zeta \sum_{v=1}^{V} \|q^v\|_2^2 + \\ & \rho \sum_{v=1}^{L} \|s^l\|_2^2 \end{aligned} \tag{2.11}$$

By utilizing multilinear factor analyzers, we provide a principled framework to design machine learning algorithms entangling interactions of many factors. Our model can be easily applied to multi-task multi-view learning, multi-view multi-label learning, and multi-task multi-label learning. When there are new types of relationship need to be considered, our model can be easily extended to incorporate the new relationship by introducing a new group of factors. In addition missing data including missing views and missing labels can also be addressed in aptMTVL by only regulating the interactions between existing labels in a task and a view. More over transfer learning can be realized for missing views or missing labels. To be specific, for missing views in a task, view factor q^v learned from other tasks can be leveraged to estimate θ. Similarly, a label factor s^l learned from other tasks can be used for a task with missing labels. Rather than extending those points in the subsequence study we focus on the approach that we use to efficiently learn those parameters.

We denote all the model parameters as

$$\begin{aligned}\Omega = (\theta^{t,v,l}, \mathbf{W}^v_{(1)}, \mathbf{U}^v, p^t, q^v, s^l, \mathbf{D}_{(1)}), \\ \forall\, t \in [1:T], v \in [1:V], l \in [1:L]\end{aligned}$$

then our aim is to solve the optimization problem:

$$\underset{\Omega}{\operatorname{argmin}}\ \mathscr{J} \tag{2.12}$$

2.4.2.3 Optimization for aptMTVL

For optimization, we use an alternating method to solve $\theta^{t,v,l}, \mathbf{W}^v_{(1)}, \mathbf{U}^v, p^t, q^v, s^l, \mathbf{D}_{(1)}$ iteratively. In each iteration, we identify the optimal value for a parameter by fixing the rest parameters. To do so we compute the gradient of the corresponding objective function and we show that we have close form solution. The non-trivial part in gradient calculation is to identify optimal values for p^t, q^v, s^l because of the Kronecker product. For that we derive a set of propositions to assist the calculation. Our strategy is to first convert $\mathbf{W}^v_{(1)}(p^t \otimes q^v \otimes s^l)$ into an equivalent tensor multiplication form $\mathcal{W} \times_2 (p^t)^T \times_3 (q^v)^T \times_4 (s^l)^T$ (Proposition 4) and then calculate the derivative of $\mathcal{W} \times_2 (p^t)^T \times_3 (q^v)^T \times_4 (s^l)^T$ using a general and simple formula (Proposition 5).

Proposition 2. Given the tensor $\mathcal{T} \in \mathbb{R}^{I_1 \times I_2 \times \cdots \times I_N}$ and the vectors $x_2 \in \mathbb{R}^{1 \times I_2}, x_3 \in \mathbb{R}^{1 \times I_3}, \cdots, x_N \in \mathbb{R}^{1 \times I_N}$, one has

$$\frac{\partial(\mathcal{T} \times_2 x_2 \times_3 x_3 \cdots \times_N x_N)}{\partial (x_k)^T} = (\mathcal{T} \times_2 x_2 \cdots \times_{k-1} x_{k-1} \times_{k+1} x_{k+1} \cdots \times_N x_N)^T \tag{2.13}$$

Rather than proving the proposition we provide an example to illustrate the calculation.

Example 5. Given a tensor $\mathcal{A}$, which is a matrix $\mathbf{A} \in \mathbb{R}^{I_1 \times I_2}$, and a vector $x \in \mathbb{R}^{I_2}$, we have $\mathcal{A} \times_2 x \in \mathbb{R}^{I_1}$ according to Def. 3 and the entries of $\mathcal{A} \times_2 x$ are given by

$$(\mathcal{A} \times_2 x)_{i_1} = \sum_{i_2=1}^{I_2} a_{i_1 i_2} x_{i_2}$$

It is obvious that $\mathbf{A}x^T \in \mathbb{R}^{I_1}$ and

$$(\mathbf{A}x^T)_{i_1} = \sum_{i_2=1}^{I_2} a_{i_1 i_2} x_{i_2}$$

Thus, we have $\mathcal{A} \times_2 x = \mathbf{A}x^T$ and $\frac{\partial(\mathcal{A} \times_2 x)}{\partial x^T} = \frac{\partial(\mathbf{A}x^T)}{\partial x^T} = \mathbf{A}^T$.

Below we provide the results of our calculation. The proof of the proposition (5) and the details derivation process of the optimization are documented in the Appendix section of this paper, available online.

$$\begin{aligned}\theta^{t,v,l} =&((\mathbf{X}^{t,v})^T\mathbf{X}^{t,v}+\alpha(|V_t|-1)(\mathbf{X}_u^{t,v})^T\mathbf{X}_u^{t,v}+\beta\mathbf{I}_{P^v})^{-1}\\ &((\mathbf{X}^{t,v})^T y^{t,v}+\alpha\sum_{\substack{v'\neq v,\\ v'=1}}^{|V_t|}(\mathbf{X}_u^{t,v})^T\mathbf{X}_u^{t,v'}\theta^{t,v',l})+\\ &\beta\mathbf{W}_{(1)}^v(p^t\otimes q^v\otimes s^l))\end{aligned} \tag{2.14}$$

$$p^t=(\beta\mathbf{C}_p+\eta\mathbf{I}_m)^{-1}\beta\sum_{v=1}^{|V_t|}\sum_{l=1}^{L}(\mathbf{A}_p^{v,l})^T\theta^{t,v,l} \tag{2.15}$$

Where $\mathbf{A}_p^{v,l}=\mathcal{W}\times_3(q^v)^T\times_4(s^l)^T\in\mathbb{R}^{P^v\times m}$. The c-th column of $\mathbf{C}_p$ is $\sum_{v=1}^{|V_t|}\sum_{l=1}^{L}\sum_{i=1}^{n}\sum_{j=1}^{k}b_{:,(c-1)nk+(i-1)k+j}q_i^v s_j^l$, where b's are columns of $\mathbf{B}_p^{v,l}=(\mathbf{A}_p^{v,l})^T\mathbf{W}_{(1)}^v$

$$q^v=(\beta\mathbf{C}_q+\zeta\mathbf{I}_n)^{-1}\beta\sum_{t=1}^{|T_v|}\sum_{l=1}^{L}(\mathbf{A}_q^{t,l})^T\theta^{t,v,l} \tag{2.16}$$

Where $\mathbf{A}_q^{t,l}=\mathcal{W}\times_2(p^t)^T\times_4(s^l)^T\in\mathbb{R}^{P^v\times n}$. The c-th column of $\mathbf{C}_q$ is $\sum_{t=1}^{|T_v|}\sum_{l=1}^{L}\sum_{i=1}^{n}\sum_{j=1}^{k}b_{:,(i-1)nk+(c-1)k+j}p_i^t s_j^l$, where b's are columns of $\mathbf{B}_q^{t,l}=(\mathbf{A}_q^{t,l})^T\mathbf{W}_{(1)}^v$

$$s^l=(\beta\mathbf{C}_s+\eta\mathbf{I}_k)^{-1}\beta\sum_{t=1}^{T}\sum_{v=1}^{V}(\mathbf{A}_s^{t,v})^T\theta^{t,v,l} \tag{2.17}$$

Where $\mathbf{A}_s^{t,v}=\mathcal{W}\times_2(p^t)^T\times_3(q^v)^T\in\mathbb{R}^{P^v\times k}$. The c-th column of $\mathbf{C}_s$ is $\sum_{t=1}^{T}\sum_{v=1}^{V}\sum_{i=1}^{n}\sum_{j=1}^{k}b_{:,(i-1)nk+(j-1)k+c}p_i^t q_j^v$, where b's are columns of $\mathbf{B}_s^{t,v}=(\mathbf{A}_s^{t,v})^T\mathbf{W}_{(1)}^v$

$$\mathbf{W}^v_{(1)} = (\beta \sum_{t=1}^{|T_v|} \theta^{t,v}(p^t \otimes q^v \otimes s^l)^T + \gamma \mathbf{U}^v \mathbf{D}_{(1)}) \\ (\beta \sum_{t=1}^{|T_v|} (p^t \otimes q^v \otimes s^l)(p^t \otimes q^v \otimes s^l)^T + \gamma \mathbf{I}_{mnk})^{-1} \tag{2.18}$$

$$\mathbf{U}^v = \gamma \mathbf{W}^v_{(1)} \mathbf{D}^T_{(1)} (\gamma \mathbf{D}_{(1)} \mathbf{D}^T_{(1)} + \lambda \mathbf{I}_P)^{-1} \tag{2.19}$$

$$\mathbf{D}_{(1)} = (\gamma \sum_{v=1}^{V} ((\mathbf{U}^v)^T \mathbf{U}^v + \mu \mathbf{I}_P)^{-1} \gamma \sum_{v=1}^{V} ((\mathbf{U}^v)^T \mathbf{W}^v_{(1)}) \tag{2.20}$$

We summarize our algorithm in Algorithm 1.

2.4.3 MTVL Learning without Interactions (aptMTVL$^-$)

To demonstrate the effect of modeling task-view-label interactions, we propose a base-line method without considering the interactions. The objective functions of this base-line method is also composed of four components:

$$\mathscr{J}^- = \mathscr{O} + \mathscr{C} + \mathscr{I}^- + \mathscr{R}^- \tag{2.21}$$

The first term and the second term are the same as the corresponding terms in (2.6). For the third term, we replace $p^t \otimes q^v \otimes s^l$ with $r^{t,v,l}$ so that the interactions are not formulated. Thus we denote

Algorithm 1 MTVL Learning using Adaptive-basis Multilinear Factor Analyzers (aptMTVL)

Input: $(\mathbf{X}^{t,v}, \mathbf{Y}^{t,v}), \mathbf{X}_u^{t,v}$
for $v \leftarrow 1 : V$ **do**
    for $t \leftarrow 1 : T$ **do**
        initialize $\theta^{t,v,l}$
    end for
    initialize $\mathbf{W}_{(1)}^{v}$
end for
for $t \leftarrow 1 : T$ **do**
    initialize p^t
end for
for $t \leftarrow 1 : V$ **do**
    initialize q^v
end for
initialize $\mathbf{D}_{(1)}$
repeat
    for $l \leftarrow 1 : L$ **do**
        obtain $\mathbf{s}^l$ through (2.17)
    end for
    for $v \leftarrow 1 : V$ **do**
        obtain $\mathbf{U}^v$ through (2.19)
    end for
    obtain $\mathbf{D}_{(1)}$ through (2.20)
    for $v \leftarrow 1 : V$ **do**
        obtain $\mathbf{W}_{(1)}^{v}$ through (2.18)
    end for
    for $t \leftarrow 1 : T$ **do**
        obtain p^t through (2.15)
    end for
    for $t \leftarrow 1 : V$ **do**
        obtain q^v through (2.16)
    end for
    for $v \leftarrow 1 : V$ **do**
        for $t \leftarrow 1 : T$ **do**
            for $t \leftarrow 1 : L$ **do**
                obtain $\theta^{t,v,l}$ through (2.14)
            end for
        end for
    end for
until $\{\theta^{t,v}, p^t, q^v, s^l, \mathbf{W}_{(1)}^{v}, \mathbf{U}^v, \mathbf{D}_{(1)}, \forall t \in [1:T], v \in [1:V], l \in [1:L]$ converge$\}$
Output: $\theta^{t,v}, p^t, q^v, s^l, \mathbf{W}_{(1)}^{v}, \mathbf{U}^v, \mathbf{D}_{(1)}, \forall t \in [1:T], v \in [1:V], l \in [1:L]$

it as:

$$\mathscr{I}^{-} = \beta \sum_{t=1}^{T} \sum_{v=1}^{|V_t|} \sum_{l=1}^{L} \|\theta^{t,v,l} - \mathbf{W}^v r^{t,v,l}\|_2^2 + \gamma \sum_{v=1}^{V} \|\mathbf{W}^v - \mathbf{U}^v \mathbf{D}\|_F^2 \tag{2.22}$$

and modify the regularization term correspondingly:

$$\mathscr{R}^{-} = \lambda \sum_{v=1}^{V} \|\mathbf{U}^v\|_F^2 + \mu \|\mathbf{D}\|_F^2 + \eta \sum_{t=1}^{T} \sum_{v=1}^{V} \sum_{l=1}^{L} \|r^{t,v,l}\|_2^2 \tag{2.23}$$

This formulation can be seen as an extension of the latent space based approach proposed in [Kumar & Daumé III, 2012] for multi-task learning to MTVL learning using the strategy proposed in previous MTMV learning methods [Yang & He, 2014, Zhang & Huan, 2012]. That is, we decompose MTVL learning into V multi-task multi-label learning problems with one multi-task multi-label learning problem in each view. To capture the inter-task and inter-label relationship in view v, we assume that each $\theta^{t,v,l}, \forall t \in T_v, \forall l \in L$, can be factorized into two factors, a latent basis $\mathbf{W}^v$ and a vector $r^{t,v,l}$, where $\mathbf{W}^v \in \mathbb{R}^{P^v \times k}$, $r^{t,v,l} \in \mathbb{R}^k$. $\mathbf{W}^v$ is shared among all tasks in v and $r^{t,v,l}$ is task, view and label specific. In addition, to handle the inter-view relationship, we assume latent bases $\mathbf{W}^v$s for different views are linear transformations of a underlying latent space, denoted as $\mathbf{D} \in \mathbb{R}^{P \times k}$. We denote the transformation matrix for view v as $\mathbf{U}^v \in \mathbb{R}^{P^v \times P}$.

Using the similar method for optimizing (2.6), we can get closed form solution for $\theta^{t,v,l}, r^{t,v,l}, \mathbf{W}^v, \mathbf{U}^v, \mathbf{D}, \forall t \in$

$[1:T], v \in [1:V]$ at each step of iteration:

$$\begin{aligned}\theta^{t,v,l} =&((\mathbf{X}^{t,v})^T\mathbf{X}^{t,v} + \alpha(|V_t|-1)(\mathbf{X}_u^{t,v})^T\mathbf{X}_u^{t,v} + \beta\mathbf{I}_{P^v\times P^v})^{-1}\\ &((\mathbf{X}^{t,v})^T y^{t,v,l} + \alpha \sum_{\substack{v'\neq v,\\ v'=1}}^{|V_t|}(\mathbf{X}_u^{t,v})^T\mathbf{X}_u^{t,v'}\theta^{t,v',l})+\\ &\beta\mathbf{W}^v r^{t,v,l})\end{aligned} \tag{2.24}$$

$$r^{t,v,l} = (\beta(\mathbf{W}^v)^T\mathbf{W}^v + \eta\mathbf{I})^{-1}\beta(\mathbf{W}^v)^T\theta^{t,v,l} \tag{2.25}$$

$$\begin{aligned}\mathbf{W}^v =&(\beta\sum_{t=1}^{|T_v|}\sum_{l=1}^{L}\theta^{t,v,l}(r^{t,v,l})^T + \gamma\mathbf{U}^v\mathbf{D})\\ &(\beta\sum_{t=1}^{|T_v|}\sum_{l=1}^{L}r^{t,v,l}(r^{t,v,l})^T + \gamma\mathbf{I}_k)^{-1}\end{aligned} \tag{2.26}$$

$$\mathbf{U}^v = \gamma\mathbf{W}^v\mathbf{D}^T(\gamma\mathbf{D}\mathbf{D}^T + \lambda\mathbf{I}_P)^{-1} \tag{2.27}$$

$$\mathbf{D} = (\gamma\sum_{v=1}^{V}((\mathbf{U}^v)^T\mathbf{U}^v + \mu\mathbf{I}_P)^{-1}\gamma\sum_{v=1}^{V}((\mathbf{U}^v)^T\mathbf{W}^v) \tag{2.28}$$

We summarize aptMTMV$^-$ in Algorithm 2.

2.5 Experimental Studies

We implemented the proposed aptMTVL learning algorithm using Matlab. We conducted several experiments to evaluate the classification accuracy of aptMTVL learning using multiple real-world data sets. We compared our algorithm with HiMLS since it is the only existing work on MTVL learning and its effectiveness has been demonstrated in [Yang & He, 2015] in comparing with other

Algorithm 2 MTVL Learning without task-view-label Interactions (aptMTVL^{-})

Input: $(\mathbf{X}^{t,v}, Y^{t,v,l}), \mathbf{X}_u^{t,v}$
for $v \leftarrow 1 : V$ **do**
  for $t \leftarrow 1 : T$ **do**
    initialize $\theta^{t,v,l}$
  end for
  initialize $\mathbf{W}^v$
end for
initialize $\mathbf{D}$
repeat
  for $v \leftarrow 1 : V$ **do**
    for $t \leftarrow 1 : T$ **do**
      for $l \leftarrow 1 : L$ **do**
        obtain $r^{t,v,l}$ through (2.25)
      end for
    end for
  end for
  for $v \leftarrow 1 : V$ **do**
    obtain $\mathbf{U}^v$ through (2.27)
  end for
  obtain $\mathbf{D}$ through (2.28)
  for $v \leftarrow 1 : V$ **do**
    obtain $\mathbf{W}^v$ through (2.26)
  end for
  for $v \leftarrow 1 : V$ **do**
    for $t \leftarrow 1 : T$ **do**
      for $l \leftarrow 1 : L$ **do**
        obtain $\theta^{t,v,l}$ through (2.24)
      end for
    end for
  end for
until $\{\theta^{t,v,l}, r^{t,v,l}, \mathbf{W}^v, \mathbf{U}^v, \mathbf{D}, \forall t \in [1:T], v \in [1:V]$ converge$\}$
Output: $\theta^{t,v,l}, r^{t,v,l}, \mathbf{W}^v, \mathbf{U}^v, \mathbf{D}, \forall t \in [1:T], v \in [1:V]$

multi-label or multi-view multi-label learning algorithms. We obtained the matlab sources code of HiMLS from the original developing teams. In order to further evaluate the effectiveness of aptMTVL we also implemented the aptMTVL^{-} algorithm which does not handle the interactions with tasks, views, and labels.

In the following, we first describe the data sets and our experimental protocol. We then present the experimental results and a brief discussion.

2.5.1 Data Sets

The three data sets used in experiments are described as follows.

Enron Data Set. This data set [Alcalá et al.,] contains 1,702 email messages labeled using 53 labels that forms a hierarchy of two levels. Bag-of-words is used for features and the number of features for each message is 1001. We used 33 leaf labels for our experiments by excluding those leaf labels with less than 50 messages. Each label in the top level is considered as a task. Thus we generate 3 tasks by using all the documents that belong to the corresponding first-level label as training and test data. we applied two dimensionality reduction methods, ICA and PCA, to the original features to generate 2 views.

Eurlex Data Set. This data set [Loza Mencíá & Fúrnkranz, 2010] is a collection of 19,348 documents about European Union law. The first most frequent 5,000 words are used to calculate TF-IDF features for each document. All the documents are classified using 412 categories organized in a hierarchy of four levels. Leaf categories can be in any level of the hierarchy. We use leaf categories with more than 100 documents as selected labels to get 65 labels. Each category in the top level is treated as a task. Those first-level categories whose child nodes do not contain any selected labels are excluded. We generate 17 tasks in total. For each label in each task, we randomly select less than 200 documents to generate training and test data samples. Similar to Enron data set, we also applied two dimensionality reduction methods to the original features to generate 2 views.

Reuters Corpus Data Set. Reuters Corpus data set [Lewis et al., 2004] contains 80,4414 documents classified using 101 hierarchical categories. We constructed the data for our experiments using a subset of this data set using the following process. We generate 9 tasks from 13 second-level categories that do not correspond to assignable categories by selecting those categories that contain at least 2 child categories and in whose documents at least 50 assignable categories present. We selected those leaf categories that present in each task and contains at least 40 documents to generate 11 labels. For each task and each label, we randomly selected 100 documents to generate training and test data samples. Two views are generated by applying PCA to features generated

using TF-IDF and bag-of-words.

For clarity, we summarize the characteristics for each data set in Table 2.2.

Table 2.2: Training Size and Test Size.T is the total number of tasks. V is the total number of views. P_i is the number of features in each view i, $i \in \{1,2\}$. N is the total number samples for each task.

Data Set	T	V	P_1	P_2	N
Enron	3	2	371	514	3,841
Eurlex	17	2	1,360	1,800	11,724
Reuters	9	2	3,205	3,205	9,699

2.5.2 Experimental Protocol

In this section, we explain the procedure we used for model selection and the metrics used for performance evaluation

Model Selection. For each algorithm, we randomly select 80% of the samples from each task for training and the rest for test.

We tuned all the parameters of aptMTVL and other baseline methods using 5-fold cross validation on the training data set. In this approach 80% of the training data was used for building a model, the rest was used for validation. After the optimal parameters were found, final models were trained using all the training data. Then we applied final models to the test data to get experimental results.

We repeated our training, model selection, and model evaluation process for 10 times. We report the average the performance on the testing data sets.

Model Evaluation Metrics. We use both F1 and the area under the ROC curve (AUC) to compare performance of algorithms. F1 is defined as follows,

$$F1 = \frac{1}{L}\sum_{l=1}^{L}\frac{2\times TP_l}{2\times TP_l + FP_l + FN_l}$$

Where TP_l, FP_l, FN_l are true positives, false positives, false negatives for the lth label respectively. We then calculate the average $F1$ score across all labels. In literature this is known as the

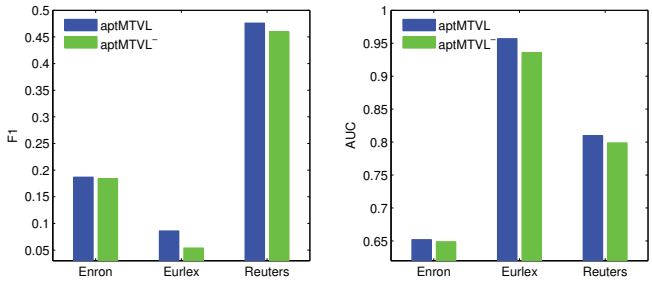

Figure 2.2: Performance Comparison w/o Task-view-label Interactions

macro-F1 score.

AUC is calculated as the average AUC for each label using

$$AUC = \frac{1}{L}\sum_{l=1}^{L} AUC_l$$

Where AUC_l is calculated for the lth label. In literature this is known as the macro AUC.

2.5.3 Experimental Results and Discussion

To test our hypothesis that handling interactions of tasks, views, and labels is the key factor for the success of multi-task, multi-view, multi-label learning, we compare our proposed algorithm aptMTVL with the base line method,

aptMTVL$^-$, where interactions are not modeled. We then present the results of performance comparison between

aptMTVL and HiMLS.

Performance Comparison Between aptMTVL and aptMTVL$^-$. In Fig. 2.2 we show the comparison results between aptMTVL and its variation, aptMTVL$^-$. We see that aptMTVL achieved better performance than aptMTVL$^-$ on all three data sets. On Enron data set, the performance of aptMTVL$^-$ is close to aptMTVL. The reason of this may be that the relatedness between leaf categories that belong to different parent categories are weak.

Performance Comparison Between aptMTVL and HiMLS.[2] We present the performance

[2]It is worth noting that we use subsets of Eurlex and Reuters different from those used in [Yang & He, 2015] for

Table 2.3: Performance Comparison of Algorithms

	AUC		F1	
Data Set	HiMLS	aptMTVL	HiMLS	aptMTVL
Enron	0.570	**0.652**	0.054	**0.187**
Eurlex	0.909	**0.957**	0.009	**0.086**
Reuters	0.517	**0.810**	0.056	**0.476**

comparison of between aptMTVL and HiMLS in Table 2.3. From the results we see that aptMTVL consistently outperforms HiMLS on all three data sets on AUC and F1 scores. Note that HiMLS has a very low macroF1 score on Eurlex. To uncover the possible reason, we examined the prediction results of HiMLS and found that the results were predicted according to majority vote. That is, the predicted labels for all the samples are the same as the true label that had majority number of samples. For the Reuters Corpus data set we notice that the object-feature matrices of reuters corpus data set is very sparse, in which about 98% entries are zero. This may pose a challenge for learning relationship among data through matrix factorization, which is the technique used by HiMLS. From the testing results aptMTVL tolerates sparse matrices well.

2.6 Conclusion

We studied MTVL learning that involving complex relationship modulated by three types of factors, task factors, view factors and label factors. To tackle the complex relationship, we developed an adaptive basis multilinear factor analyzers and applied it to MTVL learning. The flexibility of aptMTVL enables our algorithm to be easily adapted to other machine learning problems with relationship affected by more than one factor, such as MTV, MTL and MVL learning. In addition, our algorithm can also be extended to incorporate new kinds of relationships by simply introducing new factors. We compared our proposed algorithm with the state-of-the-art MTVL learning algorithm using three real-world data sets and demonstrated the effectiveness of the algorithm.

our experiments. In addition, random splitting instead of a specific splitting of training and test is performed in our experiments.

Chapter 3

Multilinear Dirichlet Processes

3.1 Introduction

Dependent Dirichlet processes (DDP) have been widely applied to model data from distributions over collections of measures which are correlated in some way. To introduce dependency into DDP, various techniques have been developed via correlating through components of atomic measures, such as atom sizes [Griffin & Steel, 2006, Rodriguez & Dunson, 2011] and atom locations [De Iorio et al., 2004, Gelfand et al., 2005], sampling from a DP with random distributions as atoms [Rodriguez et al., 2008], operating on underlying compound Poisson processes [Lin et al., 2010], regulating by Lévy Copulas [Leisen et al., 2013], or constructing those measures through a mixture of several independent measures drawn from DPs [Hatjispyros et al., 2016, Kolossiatis et al., 2013, Ma et al., 2015].

On the other hand, in recent years, increasing research efforts in machine learning and data mining have been dedicated to dealing with heterogeneously related data involving interactions from two or more factors. For example, in multilinear multi-task learning [Romera-Paredes et al., 2013], predictions of a student's achievement may be affected by both her school environment and time. In context aware recommender systems, different conceptual factors, such as time and companions, play major roles on a user's preferences for restaurants.

However, few researchers have addressed the heterogeneous relationship in data brought by modulation of multiple factors using techniques of DDP. To the best of our knowledge, the only work that considered multiple groups of factors was proposed by De Iorio et al. [De Iorio et al., 2009, De Iorio et al., 2004]. In their work, the dependence in collections of related data was introduced

by building an ANOVA structure across atom locations of random measures. The main weakness of ANOVA based DDP is that the model becomes cumbersome when the number of factors increases and the inference may be computationally daunting, especially when the multiplicative interactions of factors are also included in the ANOVA effects. In addition, the method assumes that the effects of a factor are the same for those samples which are affected by that factor. However, this assumption may be invalid in some situations. For example, the school environment may have varying degrees of impact in the academic performance of each student.

In this work, we propose a novel technique of constructing DDP based on DP and multilinear factor analyzers (MLFA) [Tang et al., 2013] to overcome the limitations in aforementioned studies. We refer to this method as Multilinear Dirichlet Processes (MLDP). Specifically, we are trying to model S sets of samples that are correlated through N groups of factors by constructing S dependent random measures, with one random measure used to model the distribution of one set of samples. To capture the correlations among different sets of samples, we hypothesize that those S dependent random measures are the results of multiplicative interactions of N groups of factors. Specifically, we represent each random measure as a linear combination of I different latent basis measures. We may consider each basis measure as a 1-mode fiber of a shared latent factor tensor in MLFA. Then we determine the weights of those linear combinations using multiplicative interactions of latent parameter vectors that correspond to different factor groups by borrowing the ideas from MLFA.

To evaluate the performance of MLDP, we have compared it with DP-based methods using 3 synthetic data sets and 4 real world data sets. In addition, we have applied MLDP to various machine learning problems, multilinear multi-task learning, and context-aware recommendation, which have received much attention from researchers recently. The comprehensive experiments demonstrate the effectiveness of MLDP on different applications.

The contribution of this work is two-fold:

- We have developed a novel technique MLDP to construct DDPs by combine DP with multiliear factor analyzers to model the distributions of data modulated by different factors.
- We have demonstrated the effectiveness of MLDP by applying it to density estimation and

two real world applications, multilinear multi-task learning and context-aware recommender systems and evaluating MLDP on 4 real-word data sets. The state-of-the-art performance achieved by MLDP has validated its applicability to those applications.

3.2 Related Work

Dependent Dirichlet Processes has long standing in the literature of Bayesian nonparametric methods. A wide variety of techniques have been developed to address various correlations of sets of samples. The interested reader is referred to a comprehensive survey conducted by Foti and Williamson [Foti & Williamson, 2015]. Those techniques can be categorized into two groups according to the heterogeneity of underlying factors which a method aims to capture for untangling the correlations. Most of existing techniques of DDP, which belong to the first group, only consider one underlying factor which leads to the correlations among samples, such as space [Gelfand et al., 2005], time [Caron et al., 2007], study [Muller et al., 2004], or pairwise distance [Blei & Frazier, 2011].

For the methods in the second group, multiple groups of factors were taken into account when modeling correlations. Compared with the considerably large number of previous works in the first group, few studies have been dedicated to capturing multiple factors. De Iorio et al. [De Iorio et al., 2004] proposed a method to model dependence across related random measures by building an ANOVA dependence structure among atom locations of random measures. In a later work, De Iorio et al. [De Iorio et al., 2009] further proposed a linear DDP model by extending the ANOVA DDP model to include continuous covariates through a DP mixture of linear models.

3.3 Preliminary

In this section, we introduce necessary background knowledge about tensors and Multilinear Factor Analyzers on which our method is based.

3.3.1 Notations

For clarity, we introduce the notations that will be used throughout the paper. We use lowercase letters to represent scalar values, lowercase letters with bold font to represent vectors (e.g. u), uppercase bold letters to represent matrices (e.g. $\mathbf{A}$), and Euler script letters to represent Tensors (e.g. $\mathcal{T}$). Unless stated otherwise, all vectors in this paper are column vectors. We use $[1:N]$ to denote the set $\{1,2,\ldots,N\}$.

3.3.2 Basic definitions for Tensors

Following [De Lathauwer et al., 2000, Kolda & Bader, 2009], we introduce some basic definitions for tensors.

Definition 5 (Order)**.** The order of a tensor is defined as the number of dimensions of a tensor. A Nth-order tensor, denoted as $\mathcal{A} \in \mathbb{R}^{I_1 \times I_2 \times \cdots \times I_n}$, has N indices with each index addressing a mode of $\mathcal{A}$.

Definition 6 (n-mode Fiber)**.** Fibers are defined as vectors that constitute a tensor. A n-mode tensor fiber is obtained by varying the nth index of the tensor while fixing all other indices. Columns and rows are 1-mode and 2-mode fibers for a matrix, i.e. a 2nd-order tensor, respectively.

3.3.3 Multilinear Factor Analyzers

As an extension of bilinear models [Tenenbaum & Freeman, 2000], which was originally developed to untangle “content" and “style" factors in images, Multilinear factor analyzers (MLFA) [Tang et al., 2013] were developed to model data that is the result of multiplicative interactions of N groups of factors, with J_n factors in each group. Let denote the j_nth factor in factor group n using a latent parameter vector z^{n,j_n}, where $j \in [1:J_n]$, $z^{n,j_n} \in \mathbb{R}^{I_n}$, and $n \in [1:N]$, then MLFA formulate an observed vector $x^{j_1,\ldots,j_N} \in \mathbb{R}^P$ modulated by factors $j_1,\ldots,j_N$ using a shared latent

factor tensor $\mathcal{D} \in \mathbb{R}^{P \times I_1 \times I_2 \times \ldots \times I_N}$ as follows [Li & Huan, 2016]:

$$x^{j_1,\ldots,j_N} = \sum_{i_1,\ldots,i_N} (\prod_{n=1}^{N} z_{i_n}^{n,j_n}) d_{:,i_1,\ldots,i_N} + \varepsilon \tag{3.1}$$

where $d_{:,i_1,\ldots,i_N}$ is a 1-mode fiber of $\mathcal{D}$. $z_{i_n}^{n,j_n}$ is the i_nth element of the vector z^{n,j_n}. ε is an i.i.d error term following a multivariate Normal distribution.

3.4 Algorithm

In this section, we first formulate the problem we aim to solve. Then we describe the details of the proposed method multilienar Dirichlet Processes (MLDP). Lastly, we present the inference algorithm we have developed for MLDP.

3.4.1 Problem Formulation

Given N groups of factors, and J_n observed factors in the nth group , we collect a set of samples, $\mathbf{X}^{j_1,\ldots,j_N} \in \mathbb{R}^{M^{j_1,\ldots,j_N} \times P}$, for each combination of factors from N groups, where one factor is used for each group, to get $S = J_1 \times J_2 \ldots J_N$ sets of samples in total. Here j_n is used to specify that j_nth factor in group n is used in the combination. For example, suppose there are 2 groups of factors with 2 factors in each group, i.e. $J_1 = J_2 = 2$, then we have $S = J_1 \times J_2 = 4$ sets of samples $\mathbf{X}^{1,1}$, $\mathbf{X}^{2,1}$, $\mathbf{X}^{1,2}$, $\mathbf{X}^{2,2}$, where $\mathbf{X}^{1,2}$ is affected by two factors, 1st factor in factor group 1 and 2nd factor in factor group 2.

Our goal is to fit S sets of samples using generative models based on DDP techniques. Note that those S sets of samples are modulated by the interactions of N groups of factors. Therefore, to better fit the data, a model that can capture the interactions among different factors is needed. To this end, we propose Multilinear Dirichlet Processes by borrowing ideas of modeling interactions among factors from Mulitlinear factor analyzers (MLFA). Note that MLFA were designed for factor analysis of observed samples represented in vectors. It cannot be directly applied to modeling distributions. To leverage the advantage of MLFA for tackling multiplicative interactions of fac-

Table 3.1: Notations for MLDP

N	Total number of factor groups
J_n	Total number of factors in the nth factor group
S	Total number of sets of samples
$\mathbf{X}^{j_1,\ldots,j_N}$	The set of samples modulated by factors $j_1,\ldots,j_N$
I_n	Total number of basis measures for the nth factor group
$G^*_{i_1,\ldots,i_N}$	The basis measure indexed by $(i_1,\ldots,i_N)$
$G^{j_1,\ldots,j_N}$	The random measure used to model $\mathbf{X}^{j_1,\ldots,j_N}$
u^{n,j_n}	The latent parameter vector for j_nth factor in factor group n
$w^{j_1,\ldots,j_N}_{i_1,\ldots,i_N}$	The linear combination weight of $G^*_{i_1,\ldots,i_N}$ for $G^{j_1,\ldots,j_N}$

tors, we equate a group of basis random measures with the shared latent factor tensor $\mathcal{D}$ in MLFA, treating each basis measure as a 1-mode fiber of $\mathcal{D}$. Then a random measure can be constructed using a linear combination of those basis random measures by determining the weights of linear combinations using the same technique in MLFA. However, there is another challenge posed by employing MLFA for model random distribution. In MLFA, the weights of linear combinations can be any real numbers. In order to construct a valid random measure, the weights of a linear combination must be positive and sum to one. To this end, we utilize a softmax function to normalize the weights.

Before proceeding to the formulation of MLDP, we summarize important notations for MLDP in Table 3.1.

3.4.2 Multilinear Dirichlet Processes

Given N groups of factors, we assume that each factor in a factor group corresponds to a latent parameter vector $u \in \mathbb{R}^{I_n}$. Then we use linear combinations of $I = I_1 \times I_2 \ldots I_N$ basis measures G^*

to define Multilinear Dirichlet Processes (MLDP) as follows:

$$
\begin{aligned}
G^{j_1,\ldots,j_N} &= \sum_{i_1,\ldots,i_N} w^{j_1,\ldots,j_N}_{i_1,\ldots,i_N} G^*_{i_1,\ldots,i_N} \\
G^*_{i_1,\ldots,i_N} &\sim DP(\alpha, H) \\
for\ j_n \in [1:J_n], i_n \in [1:I_n], n \in [1:N] &
\end{aligned} \tag{3.2}
$$

$G^*_{i_1,\ldots,i_N}$ is represented using the form:

$$
G^*_{i_1,\ldots,i_N} = \sum_{k=1}^{\infty} \pi^k_{i_1,\ldots,i_N} \delta_{\phi^k_{i_1,\ldots,i_N}}
$$

where the weights $\pi^k_{i_1,\ldots,i_N}$ can be iteratively constructed using a stick-breaking process with parameter α [Sethuraman, 1994]. And each atom $\phi^k_{i_1,\ldots,i_N}$ is an i.i.d draw from the base distribution H.

The weights for the linear combinations of basis measures G^*'s are determined by latent parameter vectors u's through softmax functions:

$$
\begin{aligned}
w^{j_1,\ldots,j_N}_{i_1,\ldots,i_N} &= \frac{e^{u^{1,j_1}_{i_1} u^{2,j_2}_{i_2} \ldots u^{N,j_N}_{i_N}}}{\sum_{k_1,k_2,\ldots,k_N} e^{u^{1,j_1}_{k_1} u^{1,j_2}_{k_2} \ldots u^{N,j_N}_{k_N}}} \\
u^{n,j_n}_{i_n} \sim \mathrm{N}(0,(\sigma^n_u)^2) \quad & \log((\sigma^n_u)^2) \sim \mathrm{N}(0,\sigma_0^2) \\
for\ i_n \in [1:I_n], j_n \in [1:J_n], n \in [1:N] &
\end{aligned}
$$

where $u^{n,j_n} = [u^{n,j_n}_1, \ldots, u^{n,j_n}_{I_n}]^T$ is a latent parameter vector for j_nth factor in factor group n. $u^{n,j_n}_{i_n}$ is the i_nth element of u^{n,j_n}. Note that $w^{j_1,\ldots,j_N}_{i_1,\ldots,i_N}$ has the property that $\sum_{i_1,\ldots,i_N} w^{j_1,\ldots,j_N}_{i_1,\ldots,i_N} = 1$.

Properties of MLDP. Let denote all the latent parameter vectors u's as $\mathbf{U}$, then it is apparent

that for any Borel set B, we have:

$$
\begin{aligned}
&E\{G^{j_1,\ldots,j_N}(B)|\mathbf{U}\} \\
&= \sum_{i_1,\ldots,i_N} w_{i_1,\ldots,i_N}^{j_1,\ldots,j_N} H(B) = H(B) \qquad (3.3) \\
&V\{G^{j_1,\ldots,j_N}(B)|\mathbf{U}\} \\
&= \sum_{i_1,\ldots,i_N} \frac{(w_{i_1,\ldots,i_N}^{j_1,\ldots,j_N})^2}{1+\alpha} H(B)(1-H(B)) \qquad (3.4)
\end{aligned}
$$

From the above properties of MLDP, we can see that the expectation of each random distribution, $G^{j_1,\ldots,j_N}(B)$, which corresponds to a combination of factors from N groups, is the same given $\mathbf{U}$. And the difference in variance of $G^{j_1,\ldots,j_N}(B)$ is determined by $\sum_{i_1,\ldots,i_N} (w_{i_1,\ldots,i_N}^{j_1,\ldots,j_N})^2$.

It is worth noting that DP is a special case of MLDP when the dimensions of u's are 1.

$$
\begin{aligned}
w_{1,1,\ldots,1}^{j_1,\ldots,j_N} &= \frac{e^{u_1^{1,j_1} u_1^{2,j_2} \ldots u_1^{N,j_N}}}{e^{u_1^{1,j_1} u_1^{1,j_2} \ldots u_1^{N,j_N}}} = 1 \\
G^{j_1,\ldots,j_N} &= w_{1,1,\ldots,1}^{j_1,\ldots,j_N} G_{1,1,\ldots,1}^* = G^* \\
&for\ j_n \in [1:J_n], n \in [1:N]
\end{aligned}
$$

From the above derivation, we can see that here is only one basis measure when the dimensions of u's are 1 and this basis measure is a draw from a DP. That is, $G^{j_1,\ldots,j_N}$ is a draw from a classical DP and a MLDP degenerates to a DP.

In the above definition of MLDP (3.2), we assume that basis measures are drawn from the same $DP(\alpha, H)$ to allow rather limited heterogeneity in data. On the other end of the spectrum of the heterogeneity, we may use DP's with different parameters for G^*s to have:

$$
\begin{aligned}
G_{i_1,\ldots,i_N}^* &\sim DP(\alpha_{i_1,\ldots,i_N}, H_{i_1,\ldots,i_N}) \\
&for\ i_n \in [1:I_n], n \in [1:N] \qquad (3.5)
\end{aligned}
$$

$G^*_{i_1,\ldots,i_N}$ can be represented using the form:

$$G^*_{i_1,\ldots,i_N} = \sum_{k=1}^{\infty} \pi^k_{i_1,\ldots,i_N} \delta_{\phi^k_{i_1,\ldots,i_N}}$$

Similarly, the weights $\pi^k_{i_1,\ldots,i_N}$ can be iteratively constructed using a stick-breaking process with parameter $\alpha_{i_1,\ldots,i_N}$. And each atom $\phi^k_{i_1,\ldots,i_N}$ is an i.i.d draw from base distribution $H_{i_1,\ldots,i_N}$.

Although the high flexibility of MLDP allows it to model extremely heterogeneous data, this may entail the issue of unidentifiability. To address this issue, we may add constraints to those factor loadings u's or induce sparsity into MLDP. Specially, we may consider using sparsity-promotion priors, such as a hierarchical Student-t prior [Tipping, 2001] or a spike-and-slab prior [Ishwaran & Rao, 2005], to allow a small set of basis measures are used and improve identifiability. We defer this topic to future work.

3.4.3 MLDP Mixture of Models

Having defined MLDP, the mixture of models using MLDP is straightforward. Given a set of samples, $\mathbf{X}^{j_1,\ldots,j_N} \in \mathbb{R}^{M^{j_1,\ldots,j_N} \times P}$, for each combination of factors from N groups, where there are J_n factors in the nth factor group. We use the following generative model for $\mathbf{X}$'s

$$\begin{aligned} x^{j_1,\ldots,j_N}_m &\sim f(\cdot|\theta^{j_1,\ldots,j_N}_m) \\ \theta^{j_1,\ldots,j_N}_m &\sim G^{j_1,\ldots,j_N} \\ G^{j_1,\ldots,j_N} &\sim MLDP \\ for\ m \in [1 : M^{j_1,\ldots,j_N}], j_n \in [1 : J_n], n \in [1 : N] & \end{aligned}$$

where $x^{j_1,\ldots,j_N}_m \in \mathbb{R}^{1\times P}$ is the mth row of $\mathbf{X}^{j_1,\ldots,j_N}$.

3.4.4 Computation

We use approximate inference based on Markov Chain Monte Carlo (MCMC) methods for MLDP since the inference cannot be obtained analytically. Specifically, we use a Gibbs sampler to approximate the posterior distribution of model parameters $(\phi^k_{i_1,\ldots,i_N}, u^{n,j_n}, \sigma^n_u)$ by extending Algorithm 8 proposed in [Neal, 2000] since it does not require fixed truncation and can handle non-conjugate base measures by using auxiliary clusters.

There are two main challenges in inference of MLDP. First, a mixture of multiple basis measures is used in MLDP. Secondly, the weights of the mixture are determined by groups of factors in a multilinear way. For the first challenge, we introduce additional indicator variables $b^{j_1,\ldots,j_N}_m$ to specify which basis measure is used for a sample. To be specific, we have $b^{j_1,\ldots,j_N}_m = (i_1,\ldots,i_N)$ if and only if the corresponding basis measure for $x^{j_1,\ldots,j_N}_m$ is $G^*_{i_1,\ldots,i_N}$. For the second challenge, that is, the posterior approximation of $w^{j_1,\ldots,j_N}_{i_1,\ldots,i_N}$, we have developed a method based on Hamiltonian dynamics [Neal et al., 2011] to update u^{n,j_n} since w are deterministic given u.

In the following, we give the detailed process of computing model parameters $(\phi^k_{i_1,\ldots,i_N}, u^{n,j_n}, \sigma^n_u)$ in each iteration of MCMC. We first describe the steps of assigning a sample to a basis measure and a cluster of that basis measure. Then we present the formulations used for updating model parameters.

Update cluster and basis measure assignments. The major difference between the inference of MLDP and that of classical DP is that we also need to determine which basis measure, i.e. G^*, is used for a specific sample in addition to cluster assignment decisions. To tackle this, We introduce additional indicator variables $b^{j_1,\ldots,j_N}_m$ to indicate which basis measure is used for a sample. To be specific, we have $b^{j_1,\ldots,j_N}_m = (i_1,\ldots,i_N)$ if and only if the corresponding basis measure for $x^{j_1,\ldots,j_N}_m$ is $G^*_{i_1,\ldots,i_N}$. In addition, similar to the inference in classical DP, we also introduce a latent indicator variable $c^{j_1,\ldots,j_N}_m$, which specify the cluster a sample $x^{j_1,\ldots,j_N}_m$ belongs to, to facilitate the inference. We use the following procedure in each iteration to update $b^{j_1,\ldots,j_N}_m$, $c^{j_1,\ldots,j_N}_m$, for $m \in [1 : M^{j_1,\ldots,j_N}]$, $j_n \in [1 : J_n]$, $n \in [1 : N]$.

First let define:

$$\rho^{k}_{i_1,\ldots,i_N} = \begin{cases} r\frac{w^{j_1,\ldots,j_N}_{i_1,\ldots,i_N} l^{-m,k}_{i_1,\ldots,i_N}}{L^{-m}_{i_1,\ldots,i_N}+\alpha} f(x^{j_1,\ldots,j_N}_m | \phi^{k}_{i_1,\ldots,i_N}) \\ for\ k = 1,\ldots,K^{-m}_{i_1,\ldots,i_N} \\ \\ r\frac{w^{j_1,\ldots,j_N}_{i_1,\ldots,i_N} \alpha/s}{L^{-m}_{i_1,\ldots,i_N}+\alpha} f(x^{j_1,\ldots,j_N}_m | \phi^{k}_{i_1,\ldots,i_N}) \\ for\ k = K^{-m}_{i_1,\ldots,i_N}+1,\ldots,K^{-m}_{i_1,\ldots,i_N}+s \end{cases}$$

here r is the appropriate normalizing constant; s is the number of auxiliary clusters; $K^{-m}_{i_1,\ldots,i_N}$ is the number of active clusters in basis measure $G^{*}_{i_1,\ldots,i_N}$; $L^{-m}_{i_1,\ldots,i_N}$ is the total number of samples assigned to the basis measure $G^{*}_{i_1,\ldots,i_N}$; and $l^{-m,k}_{i_1,\ldots,i_N}$ is the number of samples that are allocated to cluster k. Note that we use the superscript $-m$ to denote that the sample $x^{j_1,\ldots,j_N}_m$ is excluded. $\phi^{k}_{i_1,\ldots,i_N}$'s are drawn from the base distribution of $G^{*}_{i_1,\ldots,i_N}$ when $K^{-m}_{i_1,\ldots,i_N}+1 \leq k \leq K^{-m}_{i_1,\ldots,i_N}+s$.

Then we generate a draw $(b^{j_1,\ldots,j_N}_m, c^{j_1,\ldots,j_N}_m)$ based on the following probability:

$$\begin{aligned} &(b^{j_1,\ldots,j_N}_m = i_1,\ldots,i_N, c^{j_1,\ldots,j_N}_m = k \mid \Omega) \\ &= \rho^{k}_{i_1,\ldots,i_N} \end{aligned} \tag{3.6}$$

where $\Omega = (x^{j_1,\ldots,j_N}_m, \mathbf{U}, B^{-m}, C^{-m}, \Phi)$. We use $\mathbf{U}$ to denote all the latent vectors u^{n,j_n}'s. B^{-m} and C^{-m} are used to denote sets of indicator variables $b^{j_1,\ldots,j_N}_m$'s and $c^{j_1,\ldots,j_N}_m$'s respectively without considering $x^{j_1,\ldots,j_N}_m$. And Φ is the set of $\phi^{k}_{i_1,\ldots,i_N}$'s.

Update U. To update $\mathbf{U}$, we use the Hamiltonian dynamics method [Neal et al., 2011]. A non-trivial step in applying Hamiltonian dynamics is to compute the derivative of log probability of B w.r.t. $\mathbf{U}$. To tackle this, we first encode the value of $b^{j_1,\ldots,j_N}_m$ using a vector $z^{j_1,\ldots,j_N}_m \in \mathbb{R}^{I_1 \times I_2 \times \cdots \times I_N}$, where the $i_1,\ldots,i_N$th element of $z^{j_1,\ldots,j_N}_m$ is 1 if $b^{j_1,\ldots,j_N}_m = i_1,\ldots,i_N$. For the following derivation, we use z by omitting the superscript and subscript of $z^{j_1,\ldots,j_N}_m$ for clarity.

According to MLDP, the probability of $b_m^{j_1,\ldots,j_N}$ given $\mathbf{U}$ can be written as:

$$\begin{aligned} & p(b_m^{j_1,\ldots,j_N} = i_1,\ldots,i_N|\mathbf{U}) \\ &= \frac{e^{u_{i_1}^{1,j_1} u_{i_2}^{2,j_2} \ldots u_{i_N}^{N,j_N}}}{\sum\limits_{k_1,k_2,\ldots,k_N} e^{u_{k_1}^{1,j_1} u_{k_2}^{2,j_2} \ldots u_{k_N}^{N,j_N}}} \\ &= \frac{e^{(u^{1,j_1} \otimes u^{2,j_2} \ldots \otimes u^{N,j_N})^T \times z}}{\sum\limits_{k_1,k_2,\ldots,k_N} e^{u_{k_1}^{1,j_1} u_{k_2}^{1,j_2} \ldots u_{k_N}^{N,j_N}}} \end{aligned}$$

Then the log probability of all b's which are determined by $u_{i_n}^{n,j_n}$ has the following form:

$$\begin{aligned} L =& \log \prod_{\mathscr{J}_{-n}} \prod_{m=1}^{M^{j_1,\ldots,j_N}} p(b_m^{j_1,\ldots,j_N}) \\ =& \sum_{\mathscr{J}_{-n}} \Big(\sum_{m=1}^{M^{j_1,\ldots,j_N}} (u^{1,j_1} \otimes u^{2,j_2} \ldots \otimes u^{N,j_N})^T \times z - \\ & M^{j_1,\ldots,j_N} \log \sum_{k_1,k_2,\ldots,k_N} e^{u_{k_1}^{1,j_1} u_{k_2}^{2,j_2} \ldots u_{k_N}^{N,j_N}} \Big) \end{aligned}$$

The derivative of L w.r.t $u_{i_n}^{n,j_n}$ is calculated using:

$$\begin{aligned} \frac{\partial L}{\partial u_{i_n}^{n,j_n}} = \sum_{\mathscr{J}_{-n}} \Big(& \sum_{m=1}^{M^{j_1,\ldots,j_N}} (u^{1,j_1} \otimes \ldots \\ & u^{n-1,j_{n-1}} \otimes u^{n+1,j_{n+1}} \ldots \otimes u^{N,j_N})^T \times \tilde{z} - \\ & \sum_{\mathscr{K}_{-n}} u_{k_1}^{1,j_1} \ldots u_{k_N}^{N,j_N} e^{\alpha} \Big) \end{aligned} \tag{3.7}$$

where

$$\begin{aligned}\alpha =& u_{k_1}^{1,j_1} \dots u_{k_N}^{N,j_N} u_{i_n}^{n,j_n} - \\ & \log \sum_{k_1,k_2,\dots,k_N} e^{u_{k_1}^{1,j_1} u_{k_2}^{1,j_2} \dots u_{k_N}^{N,j_N}}, \\ \mathscr{J}_{-n} =& \{j_1,\dots,j_{n-1},j_{n+1},\dots,j_N\}, \\ \mathscr{I}_{-n} =& \{i_1,\dots,i_{n-1},i_{n+1},\dots,i_N\}, \\ \mathscr{K}_{-n} =& \{k_1,\dots,k_{n-1},k_{n+1},\dots,i_N\},\end{aligned}$$

and $\tilde{z}$ only contains elements of z which will multiply $u_{i_n}^{n,j_n}$ in $u^{1,j_1} \otimes u^{2,j_2} \dots \otimes u^{N,j_N}$.

After having derived $\partial L / \partial u_{i_n}^{n,j_n}$, the updating of $\mathbf{U}$ is straightforward. The interested user is referred to [Neal et al., 2011] for details.

Update Σ_u. Given u^{n,j_n}, for $j_n \in [1:J_n]$, $n \in [1:N]$, we can sample σ_u^n from the posterior using:

$$p(\sigma_u^n|\cdot) \propto \prod_{j_n=1}^{J_n} \prod_{i_n=1}^{I_n} p(u_{i_n}^{n,j_n}|\sigma_u^n) p(\sigma_u^n) \tag{3.8}$$

Update Φ. To reduce clutter, we abbreviate the subscript and superscript of $x_m^{j_1,\dots,j_N}$ as $g = [m,(j_1,\dots,j_N)]$ and denote $x_m^{j_1,\dots,j_N}$ as x_g. Let use $\mathscr{G}_{i_1,\dots,i_N}^k$ to denote the set of g's of x's which belong to cluster k of basis measure $G_{i_1,\dots,i_N}^*$. Then we draw a new value for $\phi_{i_1,\dots,i_N}^k$ according to the following probability:

$$p(\phi_{i_1,\dots,i_N}^k|\cdot) \propto \prod_{g \in \mathscr{G}_{i_1,\dots,i_N}^k} f(x_g|\phi_{i_1,\dots,i_N}^k) H(\phi_{i_1,\dots,i_N}^k) \tag{3.9}$$

3.5 Experimental Studies

In this section, we evaluate the performance of MLDP by applying it to density estimation and two real world applications: multilinear multi-task learning (MLMTL), and context-aware recommendation system (CARS) using 3 synthetic data sets and 4 real-world data sets. For each data set, we

randomly selected $r\%$ of samples as training data set and used all the rest as test data set, where $r = 10, 20, \ldots, 80$ for experiments of density estimation and $r = 50$ for experiments of MLMTL and CARS. We repeated this process 10 times for each data set and reported the averaged performance on the test data set. We select the hyperparameters through 10-fold cross validation. For MCMC, we ran for 5,000 iterations with a burn in period of 3,000. The inference did converge according to our examination of the parameters for each cluster. We computed the final results by following the method used in [Shahbaba & Neal, 2009]. Specially, 2,000 post-convergence samples simulated from MCMC were used to estimate posterior predictive probabilities.

3.5.1 Density Estimation

To study the performance of MLDP on estimating the density of heterogeneous data that is modulated by different groups of factors, we generate 3 synthetic data sets according to our MLDP model, except the number of components in each basis measure is fixed to 2. The statistics of these data sets are summarized in Table 3.2. We use Normal Gamma distribution $\mathrm{NG}(\mu_0, \lambda_0, \kappa_1, \kappa_2)$ as the base distribution for each basis measure. For the parameters, we have $\mu_0 = 100 * i$, $\lambda_0 = 0.01$, $\kappa 1 = 2 * i$, $\kappa 2 = 0.01$, and $\sigma_u^0 = 1$, where $i \in [1 : 2 \times N_b]$ and N_b is the number of total basis measures.

For the comparison methods, we use DP, and two DDP methods, a mixture of Dirichlet Processes (MXDP) proposed in [Muller et al., 2004], and ANOVA-based dependent Dirichlet processes (ANOVADP) [De Iorio et al., 2004].

The results are presented in Fig. 3.1. We observe that MXDP, ANOVADP, and MLDP outperforms DP on both SDS1 and SDS2, which demonstrates the effectiveness of DDP-based methods on borrowing strength across sets of samples. On all 3 data sets, MLDP achieves best performance, showing a clear advantage over the other 3 methods. This strengthens our conviction that MLDP can better model heterogeneous data modulated by different factors.

Data Set	N	J_n	I_n	N_b	N_c
SDS1	2	2	2	4	8
SDS2	2	2	3	9	18
SDS3	3	2	2	8	16

Table 3.2: Statistics of Synthetic Data Sets. N: Number of Factor Groups. J_n: Number of factors in nth group. I_n: Dimension of latent parameter vectors for nth group. N_b: Number of Basis Measures. N_c: Number of Total Components ($N_b \times 2$)

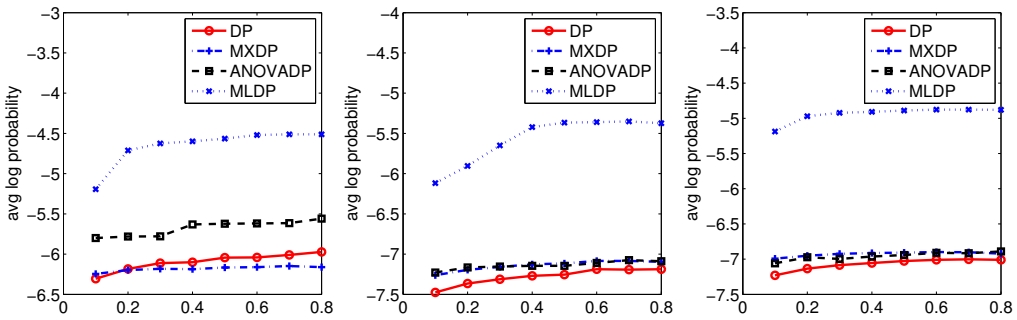

Figure 3.1: Form Left to Right: 1. SDS1; 2. SDS2; 3.SDS3.

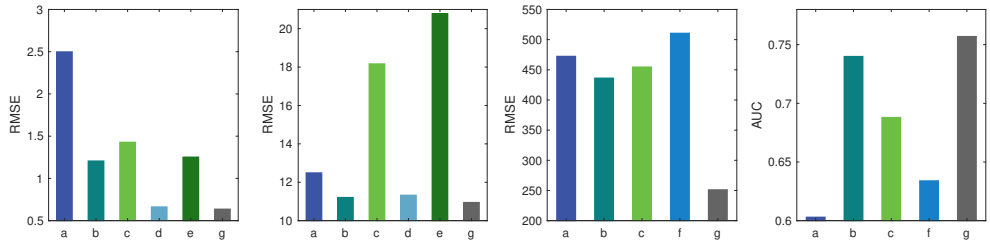

Figure 3.2: Form Left to Right: 1. MLMTL on Restaurant & Consumer Data set; 2. MLMTL on School Data set; 3. CARS on Frappe Data Set; 4. CARS on Japan Restaurant Data Set. Algorithms: a. DP-MRM; b: MXDP-MRM; c: ANOVADP-MRM; d: MLMTL-C; e:TPG; f: CSLIM; g:MLDP-MRM

3.5.2 Multilinear Multi-task Learning (MLMTL)

In multilinear multi-task learning (MLMTL), each task is associated with two or multiple modes. For example, in predicting ratings given by a specific consumer to different aspects of a restaurant, such as food quality or service quality, a MLMTL algorithm formulates the problem by considering each combination of one consumer and one aspect (two modes) as a task using a 2-dimensional indexing.

To handle MTMTL, we use MLDP Mixture of Regression Models (MLDP-MRM) by treating each mode as a factor group. Suppose there is a set of tasks associated with N modes with J_n aspects in the nth mode. For a task indexed by $(j_1, \ldots, j_N)$, we obtain a set of samples $(\mathbf{X}^{j_1,\ldots,j_N}, y^{j_1,\ldots,j_N})$, where $\mathbf{X}^{j_1,\ldots,j_N} \in \mathbb{R}^{M^{j_1,\ldots,j_N} \times P}$ and $y^{j_1,\ldots,j_N} \in \mathbb{R}^{M^{j_1,\ldots,j_N}}$. The following MLDP-MRM model is used in our experiments:

$$
\begin{aligned}
x_m^{j_1,\ldots,j_N} &\sim \mathrm{N}(\mu_{x,m}^{j_1,\ldots,j_N}, \Sigma_{x,m}^{j_1,\ldots,j_N}) \\
y_m^{j_1,\ldots,j_N} &\sim \mathrm{N}(x_m^{j_1,\ldots,j_N} \beta_m^{j_1,\ldots,j_N}, \sigma_{y,m}^{j_1,\ldots,j_N}) \\
(\mu_m^{j_1,\ldots,j_N}, \Sigma_{x,m}^{j_1,\ldots,j_N}, \beta_m^{j_1,\ldots,j_N}, \sigma_{y,m}^{j_1,\ldots,j_N}) &\sim G^{j_1,\ldots,j_N} \\
G^{j_1,\ldots,j_N} &\sim MLDP \\
for\ m \in [1 : M^{j_1,\ldots,j_N}], j_n \in [1 : J_n], n \in [1 : N]&
\end{aligned}
$$

We use generative regression models to model the distributions of both x and y since they have been widely used for DP-based mixture models and their effectiveness has been demonstrated in previous work [Wade et al., 2014, Shahbaba & Neal, 2009]. But note that it is not the limitation of MLDP and other types of regression models can also be used with MLDP, for example, we may only model the distribution of y given x.

For computationally convenient, we use the following priors for basis distribution H

$$\begin{aligned} H(\mu_x, \Sigma_x, \beta, \sigma_y) =& \text{NIW}(\mu_x, \Sigma_x; \mu_x^0, \lambda_0, \Psi_x^0, \nu_0) \\ & \text{N}(\beta; 0, \sigma_y^2 \mathbf{V}) \text{IG}(\sigma_y^2; a_y, b_y) \end{aligned} \tag{3.10}$$

We compared MLDP-MRM with 3 other Mixture of Generative Regression Models, DP-MRM, MXDP-MRM and ANOVADP-MRM, using different mixing measure, DP, MXDP [Muller et al., 2004], and ANOVADP [De Iorio et al., 2004] respectively. In addition, we also used two state-of-the-art MLMTL algorithms, MLMTL-C [Romera-Paredes et al., 2013], which is based on convex tensor trace norm regularization, and TPG [Yu & Liu, 2016], which is based on prototypical method of projected gradient descent, for comparison. 2 real-world data sets, restaurant data set and school data set, were utilized for the experiments, which we describe in the following.

Restaurant & Consumer Data Set. This data set contains 1161 ratings, including food rating, service rating, and overall rating, from 131 consumers for 130 restaurants [Vargas-Govea et al., 2011]. The task is to predict a consumer's rating for a restaurant given the attributes of the consumer and the restaurant. We converted categorical attributes using binary coding to obtain 71 features for each sample. Then we applied PCA to the training data set to keep the first 25 components and then performed the same transformation on the test data set using the learned loadings. There are 2 groups of factors, corresponding to consumers and different aspects of the ratings. For the number of factors, we have $J_1 = 131$ and $J_2 = 3$.

School Data Set. The school data set consists of examination records from 140 secondary schools in years 1985,1986 and 1987. The attributes of the data include 4 school-specific attributes and 3 student-specific attributes, where categorical attributes are expressed as binary features [Argyriou et al., 2008]. The number of features used in the experiments were 19 after applying PCA. We organized the data according to 2 groups of factors, corresponding to schools and years of examination. We excluded those schools which did not contain records from all 3 years to obtain 64 schools. Thus we have $J_1 = 64$ and $J_2 = 3$. The prediction goal is to estimate a student's

examination score.

Root mean squared error (RMSE) was employed to evaluate the results. The performance of different algorithms is showed in the first 2 sub-figures of Fig. 3.2. On the restaurant & consumer data set, we observe that DDP-based methods, i.e. MXDP-MRM, ANOVADP-MRM, and MLDP-MRM, outperforms DP-MRM with a large margin. Compared with MXDP-MRM and ANOVADP-MRM, MLMTL-C, which is specially designed for MLMTL, has a clear advantage. However, it is worth noting that our proposed method has achieved better performance than both MLMTL and TPG. The results on school data set, showed in the 2nd sub-figure of Fig. 3.2, present the similar trend except that ANOVADP-MRM performed worse than DP-MRM. This demonstrated the applicability of MLDP to multilinear multi-task learning problems.

3.5.3 Context-aware Recommendation

In context-aware recommender systems, conceptual variables are also considered in making recommendations in addition to the attributes of users and items. In this experiment, we evaluate the performance of rating predictions based on MLDP models. To apply MLDP to context-aware recommendation, we map each conceptual variable to a factor group and treat each context condition as a factor.

Similar to the experiment for MLMTL, we used MLDP-MRM for prediction tasks and compared it with DP-MRM, MXDP-MRM, and ANOVADP-MRM. Furthermore, we compared MLDP-MRM with a context-aware recommender system, CSLIM [Zheng et al., 2014], to investigate whether MLDP-MRM is competitive with the current state-of-the-art technique. Two real-world data sets, Japan Restaurant Data set and Frappe Data set were utilized in the experiment. We describe them in the following.

Frappe Data Set. This data set consists of usage history logs of 4082 context-aware mobile apps from 957 users [Baltrunas et al., 2015]. There are 96203 entries in total. We randomly selected 2000 entries for our experiment. For MLDP, we use 2 features, daytime and isweekend, as 2 factor groups, with $J_1 = 2$ and $J_2 = 7$, to organize the data. For CSLIM, we use all the features

as context parameters. The prediction goal is to estimate the number of times an app is used by a user.

Japan Restaurant Data Set. It consists of 800 ratings from 8 users for 69 restaurants in Japan [Oku et al., 2006]. There are 31 features in the data set. The prediction task for this data set is to estimate a user's rating for a restaurant given the restaurant attributes and context conditions. For MLDP, we use 2 event parameters, holiday and relation, and users as 3 factor groups with $J_1 = 6$, $J_2 = 6$ and $J_3 = 8$. For CSLIM, we use all the features as context parameters.

We show the results of comparison using the last 2 sub-figures of Fig. 3.2. Similar to MLMTL, RMSE was used for performance evaluation on Frappe data set. For this data set, we observed large variance. The app usage count varies from 1 to about $20,00$. For the results, we notice that DP or DDP based methods outperforms the state-of-the-art context aware recommender method, CSLIM. Among DP or DDP based methods, our proposed methods MLDP-MRM is significantly better than other methods. It is worth pointing out that we conducted two studies use two different definitions of MLDP, (3.2) and (3.5), due to the large variance in the data. We found that MLDP-MRM achieved better performance when using (3.5) (In Fig. 3.2, we only show the results of using (3.5)). This provides further evidence that MLDP has advantage in handling heterogeneous data. For Japan restaurant data set, we used AUC since the labels are binary. On this data set, CSLIM performed better than DP-MRM while the performance is worse than 3 other DDP based methods, ANOVADP-MRM, MXDP-MRM and MLDP-MRM. Among those 3 methods, MXDP-MRM performed consistently better.

3.5.4 Time Performance Evaluation

To evaluate the computation efficiency of MLDP, we conducted experiments using 4 real world data sets on a machine with 3.5GHz CPU and 16GB memory. We reports the time (in seconds) needed for each iteration in MCMC of ANOVADP and MLDP in table 3.3. From the results we can see that the performance of ANOVADP decreases dramatically when the total number of factors increases, which confirms the weakness of ANOVADP in handling relatively large number of

Table 3.3: Time Performance Comparison in Seconds between ANOVADP and MLDP. J: number of total factors;M: number of instances; A: ANOVADP with only additive effects; A+M: ANOVADP with both additive and multiplicative effects; ML: MLDP

	J	M	A	A+M	ML
Restaurant	134	1662	350	1330	15
School	67	4732	100	415	34
Frappe	9	1000	6	22	4
JapanR	20	400	33	489	2

factors. Compared with ANOVADP, the advantage of MLDP in computation efficiency is significant. Especially for Restaurant & Consumer and JapanRestaurant data sets, it required two orders of magnitude less time .

3.6 Conclusion

In this work, we have devised a novel DDP technique, MLDP, for tackling heterogeneous data modulated by multiple groups of factors, which has been largely ignored in the field of DDP-based methods. To demonstrate the effectiveness of our proposed method, we have applied MLDP to different applications, multilinear multi-task learning, and context aware recommendations using 4 real-world data sets. Compared with other state-of-the-art methods, MLDP has achieved better or competitive performance. This confirms the usefulness of MLDP as a way to handle data affected by multiple factors.

Chapter 4

Lifelong Multi-task Multi-view Learing

4.1 Introduction

As a promising method to exploit information from multiple related tasks with multiple data sources (a.k.a. views), Multi-task multi-view(MTMV) learning has begun to gain attention from investigators in the data mining and machine learning communities [He & Lawrence, 2011, Jin et al., 2013, Jin et al., 2014, Yang & He, 2014, Zhang & Huan, 2012]. MTMV learning aims to improve performance of learning algorithms by leveraging relatedness from both tasks and views. To this end, different MTMV methods have been proposed to model task and view relatedness simultaneously and have been applied to many application areas including web page classification [He & Lawrence, 2011], image recognition and classification [Zhang & Huan, 2012], and spam email filtering [Yang & He, 2014].

Differing from previously investigated MTMV learning topics, in this paper we study the problem of MTMV learning in a lifelong learning framework. *Lifelong machine learning*, like human lifelong learning, learns multiple tasks over time [Silver et al., 2013]. Lifelong multi-task multi-view (Lifelong MTMV) learning is a new data mining and machine learning problem where new tasks and/or new views may come in anytime during the learning process.

To the best of our knowledge, there has been no previous effort dedicated to lifelong MTMV learning. Our study of lifelong MTMV learning problem is motivated by many real-world applications. Examples are:

- In object recognition, MTMV learning has been utilized to improve prediction modeling by leveraging the shared representation among different object categories (tasks) and different

types of features, such as shape, margin and texture. However, current MTMV learning approaches do not consider the situation where learning systems may encounter objects from new categories or new types of features.

- In user behavior prediction, investigators usually exploit similarity among different users (tasks) for better modeling. In addition, the prevalence of social media sites like Facebook, Twitter and LinkedIn provides the possibility to utilize information from multiple sources, such as connections, blogs, and interest. How to deal with new users and/or information from different sources of social media poses a challenge for current MTMV learning algorithms.

- Although MTMV learning has been successfully applied to spam email filtering [Yang & He, 2014], how to adapt learned models to identify spam emails for new users (tasks) is still an issue. Moreover, we may get new views, such as features about the sender's domain. How to incorporate these new views into learning process at any time without modifications to existing learning systems is also a problem.

To design efficient algorithms for lifelong MTMV we propose a latent space lifelong MTMV (lslMTMV) learning method to exploit task relatedness and information from multiple views. In this new method we map views to a shared latent space and then learn a decision function in the latent space. Specifically, for each task and for each view in the task we learn a predictive model. To handle view and task relationship we factorize the predictive model for a task t and a view v into two components: a view specific mapping that maps the view v to a latent space and a task specific decision function that maps from the latent space to the decision space. We further hypothesize that the view specific mapping is shared among all tasks and the task specific mapping is shared among all views. Our model has many advantages among which the most significant one is that we could retain the learned knowledge from previous tasks or view and transfer it to a new model easily when a new task w/o new views arrive. To meet the efficiency requirement of lifelong learning when more and more data arrives, we develop an optimization algorithm with low time complexity by employing techniques from recursive least squares (RLS) for dictionary learning

[Skretting & Engan, 2010] and stochastic gradient descent (SGD). We have evaluated our method using 3 real-world data sets. The experimental study results demonstrate that the classification accuracy of our algorithm is close or superior to state-of-the-art offline MTMV learning algorithms while the time needed to training such models is orders of magnitude less.

The main contributions of this work are three-fold:

- We are the first to study the MTML learning problem in an lifelong learning setting.
- We propose a latent space based MTMV learning algorithm (lslMTMV) to model relatedness between tasks and views.
- We adapt our MTMV learning method to an lifelong learning setting by utilizing RLS and SGD, allowing for efficiently coping with both new views and new tasks using learned knowledge while refining it over time.

4.2 Related Work

Our work is related to two lines of research, MTMV learning and lifelong learning. We discuss them separately in the following part.

MTMV Learning. To model task relatedness and view consistency, various techniques have been developed by employing bipartite graph [He & Lawrence, 2011] or tree [Song et al., 2015], regularization based method [Jin et al., 2013, Nie et al., 2015, Zhang & Huan, 2012], Bayesian non-parametric [Yang & He, 2014], or LDA [Jin et al., 2014]. In addition to supervised learning, MTMV learning has also been used for clustering [Zhang et al., 2015] by using bipartite graph co-clustering.

It is worth noting that all the previous works in MTMV learning are designed for the situation where the training data are collected before the learning starts. One shortcoming of this offline strategy is that it cannot efficiently deal with large training sets. In addition, they cannot handle new tasks or new views.

Lifelong Learning. Lifelong learning is an active research area. It has been applied to supervised learning, semi-supervised learning, unsupervised learning and reinforcement learning. For

supervised learning, Silver et al. have proposed variants of sequential learning and consolidation systems based on neural networks to address the problem of knowledge consolidation and the stability-plasticity problem using task rehearsal [Fowler & Silver, 2011, Oquinn et al., 2005]. In recent years, Lifelong learning has began to be applied to sentiment classification[Chen et al., 2015] and opinion mining[Wang et al., 2016]. For semi-supervised learning, Mitchell & Cohen have developed Never-Ending Language Learner to cumulatively learning to read the web by acquiring knowledge from the web 24 hours/day [Mitchell & Cohen, 2015]. For unsupervised learning, one of the most recent work is [Le et al., 2012]. Le et al. have proposed a model, a deep autoencoder with pooling and local contrast normalization using deep learning method, to build high-level features for large-scale applications using only unlabeled data. Chen and Liu [Chen & Liu, 2014] applied lifelong learning to topic modeling using topics from many domains. For reinforcement learning, Ammar et al. recently developed a multi-task policy gradient method to learn decision making tasks consecutively, transferring knowledge between tasks to accelerate learning.

Mostly related to our work, Ruvolo and Eaton [Ruvolo & Eaton, 2013c] developed an algorithm to incorporate aspects of both transfer and multi-task learning using latent task structure for lifelong learning. In an extended work [Ruvolo & Eaton, 2013a], they proposed to use active task selection to boost performance in lifelong learning. None of the aforementioned algorithms handles training data from multiple views.

In summary, although a considerable amount of research work has been carried out for lifelong learning and MTMV learning separately. The investigation of the interplay of lifelong learning and MTMV learning has just started and that is the focus of our paper.

4.3 Algorithm

4.3.1 Notations

We use the following notations throughout the rest of the paper. We use lowercase letters to represent scalar values, lowercase letters with bold font to represent vectors (e.g. $\boldsymbol{u}$), uppercase bold

letters to represent matrices (e.g. $\mathbf{A}$), Greek letters $\{\alpha, \lambda, \gamma, \cdots\}$ to represent regularization parameters. Given a p dimensional vector $u = (u_1, u_2, \ldots, u_p)^T$, we define the L_q norm of u as $\|u\|_q = (\sum_{i=1}^{p} |u_i|^q)^{\frac{1}{q}}$. Specially, we L_2 norm of vectors in this paper. Given a matrix $\mathbf{A} = (a_{i,j}) \in \mathbb{R}^{p \times k}$, $\|\mathbf{A}\|_F = \sqrt{\sum_{i=1}^{p} \sum_{j=1}^{k} |a_{ij}|^2}$ is the Frobenius norm of $\mathbf{A}$. Unless stated otherwise, all vectors in this paper are column vectors. u^T is the transpose of the vector u.

We use superscripts to denote indices of views or tasks when we iterate over all the views or tasks.

4.3.2 Problem Formulation

Suppose that we are given T tasks with features from V views. The number of features from some view $v \in \{1, 2, ...V\}$ is denoted as P^v. For some task $t \in \{1, 2, ..., T\}$, we are given N^t labeled and M^t unlabeled training samples from $|V^t| \leq V$ views, where V^t is a set containing views present in task t. We assume that each batch data of task t has the same number of views, i.e., if a view is present in one sample in a batch, it is present in every sample in this batch. For some view $v \in V^t$ present in the task t, we denote the training set from the view of the task t as $(\mathbf{X}^{t,v}, \mathbf{U}^{t,v}, y^{t,v})$, where $\mathbf{X}^{t,v} \in \mathbb{R}^{N^t \times P^v}$ is the object-feature matrix for the labeled training set, $\mathbf{U}^{t,v} \in \mathbb{R}^{M^t \times P^v}$ is the object-feature matrix for the unlabeled training set, and $y^{t,v} \in \mathbb{R}^{N^t}$ is the label vector for the labeled training set. The set of tasks having the view v is denoted as T^v, where $|T^v| \leq T$. For example, in Figure 4.1, we have $T^1 = \{1, 2\}$ for view 1, $T^2 = \{1, 2\}$ for view 2, $T^3 = \{1\}$ for view 3, and $T^4 = \{4\}$ for view 4.

We summarize some important notations used for our problem in Table 4.1.

4.3.3 Latent Space MTMV Learning

Before we present our algorithm for the lifelong multi-task multi-view problem, we first present a latent space based approach for the off-line multi-task multi-view (MTMV) learning problem. In our method, for each view v of each task t, we first learn a prediction function $f^{t,v}(x) = f(x; \theta^{t,v})$,

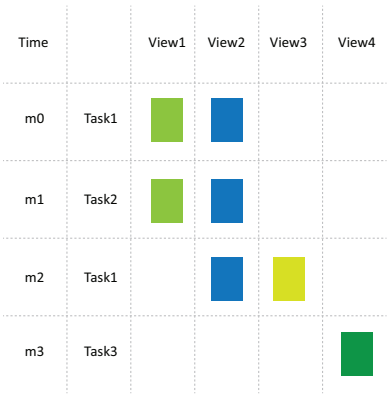

Figure 4.1: Lifelong Learning Problem

Table 4.1: Notations for the lifelong MTMV Learning Problem

T	Total number of tasks
V	Total number of views
$\mathbf{X}^{t,v}$	Object-feature matrix of the labeled training data for the task t in the view v
$y^{t,v}$	Labels of the training data for the task t in the view v
$\mathbf{U}^{t,v}$	Object-feature matrix of the unlabeled training data for the task t in the view v
$\mathbf{L}^v$	The latent space shared by tasks from view v
s^t	The weight vector shared by all views in the task t
V^t	The set of views present in the task t
T^v	The set of tasks having the view v

parameterized on $\theta^{t,v} \in \mathbb{R}^{P^v}$. We then make prediction by averaging the prediction results from all views of task t. Instead of using training data only from the view v in the task t, we hope to learn a better model for the task t by exploiting sharable knowledge from related tasks and multiple views. To achieve this, we factorize $\theta^{t,v}$ into two latent factors, $\theta^{t,v} = \mathbf{L}^v s^t$, where L^v is a matrix factor shared by all the tasks from the view v and s^t is a vector factor shared by all the views from the task t. In essence, we characterize views using $\mathbf{L}$ and tasks using s. The interaction between $\mathbf{L}^v$ and s^t captures the interaction between view v and task t. We assume that features of each task in the same view v have similar contributions to that task so that they can share a latent space $\mathbf{L}^v$.

We illustrate the factorization in a schematic plot in Figure 4.2. In this figure, $\theta^{1,1}$ and $\theta^{2,1}$ share $\mathbf{L}^1$ since they are from the same view. $\theta^{1,1}$, $\theta^{1,2}$ and $\theta^{1,3}$ share s^1 since they are from the same task. If the function f is a linear functional (which we focus in this paper) we have

$f(x;\theta^{t,v}) = x^T\theta^{t,v} = x^T\mathbf{L}^v s^t$. We see that L^v maps the raw data to a latent space and s^t maps from the latent space to a decision space. Following this interpretation, the matrix factorization is interpreted as for a given view the mapping from the raw space to the latent space is shared among all tasks (and hence $\mathbf{L}^v$ is task invariant). For a given task, different views are mapped to the shared latent space and the final decision is made based on the information of the latent space (and hence s^t is view invariant).

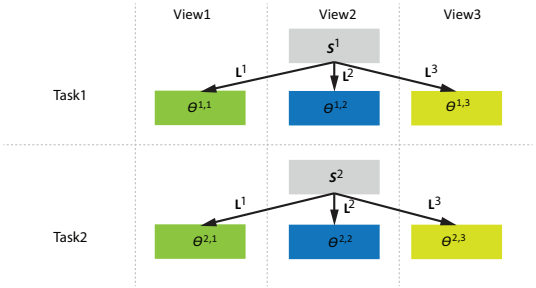

Figure 4.2: Latent Space MTMV Learning

Our latent space formalization for MTMV is novel and was never explored for MTMV problems. The advantages of this formalization, especially for lifelong learning with new tasks and new views, are multifaceted. First, knowledge sharing among views is natural. All views are mapped to the same latent space and the sharing of the knowledge gained from different views is very intuitive and natural. Second, knowledge transfer among tasks can be easily achieved. When new tasks with views that have seen before arrives (Case 2), knowledge learned from other tasks with same views can be utilized to learn a better model for these tasks by sharing $\mathbf{L}$. Similarly, when new views for a task that has been studied before arrives (Case 3), the learned s can be used as a prior knowledge so that there is no need to learn from scratch. Third, knowledge learned from new tasks or new views can also be used to refine the model of tasks studied before since $\mathbf{L}^v$ is shared by all the tasks in the same view v and s^t is shared across views for some task t. Moreover this formalization handles missing views naturally. For tasks with missing (training) views, we are still able to use those views if they are present in the test data set since we can use $\mathbf{L}$ of those missing views learned from other tasks. We want to point out that our approach is a general form for the methods proposed in [Kumar & Daumé III, 2012] and [Jia et al., 2010]. When there is only one view, our approach

degenerates to a latent space multi-task single view learning problem [Kumar & Daumé III, 2012]. When there is only one task, our method degenerates to a single task multi-view learning problem [Jia et al., 2010], where we have the relationship: $\mathbf{L}^v = ((\mathbf{D}^v)^T\mathbf{D}^v)^{-1}(\mathbf{D}^v)^T$. Note that the only difference is that we use L_2 norm instead of L_1 norm for s^t.

Below we first give out details of the latent space MTMV learning algorithm and then we present our strategy to adapt the algorithm for on-line and lifelong learning.

4.3.4 Latent Space MTMV Learning Details

We introduce our algorithm in an off-line setting here. For simplicity, we formulate our algorithm using linear function as the prediction function $f^{t,v}$. Our objective function is formalized as:

$$\begin{aligned}\underset{\mathbf{L},\mathbf{S}}{\operatorname{argmin}} & \sum_{t=1}^{T}\sum_{v\in V^t}\frac{1}{N^t}\|y^{t,v}-\mathbf{X}^{t,v}\mathbf{L}^v s^t\|_2^2 \\ & +\mu\sum_{t=1}^{T}\sum_{\substack{v,u\in V^t \\ v\neq u}}\frac{1}{M^t}\|\mathbf{U}^{t,v}\mathbf{L}^v-\mathbf{U}^{t,u}\mathbf{L}^u\|_2^2 \\ & +\lambda\sum_{t=1}^{T}\|s^t\|_2^2+\gamma\sum_{v=1}^{V}\|\mathbf{L}^v\|_F^2 \end{aligned} \tag{4.1}$$

The first term in Equation 4.1 is the squared loss for labeled training samples. The second term is used to achieve view consistency by penalizing the difference among prediction results on unlabeled samples from different views of the same task t, where μ regulates the degree of disagreement on different views. The parameter λ is used to control the complexity of s^t. The last term regularizes the complexity of predictor parameters and hence avoids overfitting. The number of latent bases is determined by parameter k, we use cross validation to obtain the optimal value of k.

We use an alternating method to iteratively optimize Equation 4.1 between $\mathbf{L}$ and $\mathbf{S}$ since the equation is not jointly convex but is convex with respect to $\mathbf{L}$ or $\mathbf{S}$. For a fixed $\mathbf{L}$, the optimization

function for a specific s^t is as follows:

$$\underset{s^t}{\operatorname{argmin}} \sum_{v \in V^t} \frac{1}{N^t} \| y^{t,v} - \mathbf{X}^{t,v} \mathbf{L}^v s^t \|_2^2 + \lambda \| s^t \|_2^2 \tag{4.2}$$

To find the optimal $\mathbf{L}^v$, we fix $\mathbf{S}$ and the rest of $\mathbf{L}^u$s ($u \in \{1, 2, ..., V\}$ and $u \neq v$), and solve the following optimization function:

$$\begin{aligned} \underset{\mathbf{L}^v}{\operatorname{argmin}} & \sum_{t \in T^v} \frac{1}{N^t} \| y^{t,v} - \mathbf{X}^{t,v} \mathbf{L}^v s^t \|_2^2 \\ & + \mu \sum_{t \in T^v} \sum_{\substack{u \in V^t \\ v \neq u}} \frac{1}{M^t} \| \mathbf{U}^{t,v} \mathbf{L}^v - \mathbf{U}^{t,u} \mathbf{L}^u \|_2^2 + \gamma \| \mathbf{L}^v \|_F^2 \end{aligned} \tag{4.3}$$

The calculation for s^t and $\mathbf{L}^v$ is straightforward. We can have closed-form solutions for s^t and $\mathbf{L}^v$ by setting the derivative of (4.2) w.r.t. s^t and (4.3) w.r.t. $\mathbf{L}^v$ to zero. We omit the details due to the space limit.

4.3.5 Latent Space Lifelong MTMV learning

In this section, we adapt our proposed method to an lifelong setting where training data are given in mini-batches. Our goal is to design an lifelong MTMV learning algorithm that has lower computational cost in terms of CPU time and memory space than the offline version. The basic ideas are:

- We introduce intermediate variables $\theta^{t,v}$ so that batches of training data can be used iteratively to gradually update $\mathbf{L}$. In addition, the complexity for optimization of $\mathbf{S}$ increases with the total number of views instead of the amount of training data.
- We apply the optimization technique from Recursive Least Squares (RLS) [Skretting & Engan, 2010] to continuously update $\theta^{t,v}$.
- We utilize stochastic gradient descent (SGD) to gradually improve $\mathbf{L}$.

- We partially update $\mathbf{L}$, $\theta^{t,v}$ and $\mathbf{S}$ at each time stamp.

Objective function For Lifelong MTMV learning

For the offline algorithm, all training data needs to be stored in memory and used to update $\mathbf{L}$ and $\mathbf{S}$ in each iteration since we try to exploit task relatedness and additional information from multiple views. To deal with this inefficiency, we first introduce intermediate variables $\theta^{t,v}$ for each task t from view v. We use $m \in \{1,2,\dots\}$ to index each time stamp when a batch of new training data arrives. And we assume that the training data in each batch is from the same task. Then at each time stamp m, we have the following objective function:

$$\begin{aligned}\mathscr{J} = & \sum_{t=1}^{T_{(1:m)}} \sum_{v \in V^t_{(1:m)}} \frac{1}{N^t_{(1:m)}} \|y^{t,v}_{(1:m)} - \mathbf{X}^{t,v}_{(1:m)} \theta^{t,v}\|_2^2 \\ & + \sum_{t=1}^{T_{(1:m)}} \sum_{v \in V^t_{(1:m)}} \|\theta^{t,v} - \mathbf{L}^v s^t\|_2^2 \\ & + \mu \sum_{t=1}^{T_{(1:m)}} \sum_{\substack{v,u \in V^t_{(1:m)} \\ v \neq u}} \frac{1}{M^t_{(1:m)}} \|\mathbf{U}^{t,v}_{(1:m)} \mathbf{L}^v - \mathbf{U}^{t,u}_{(1:m)} \mathbf{L}^u\|_2^2 \\ & + \lambda \sum_{t=1}^{T_{(1:m)}} \|s^t\|_2^2 + \gamma \sum_{v=1}^{V_{(1:m)}} \|\mathbf{L}^v\|_F^2 \end{aligned} \tag{4.4}$$

And our goal is to solve the following minimization problem:

$$\underset{\mathbf{L},\mathbf{S},\Theta}{\operatorname{argmin}} \mathscr{J} \tag{4.5}$$

Where $\Theta = \theta^{t,v}$, $\forall t \in \{1,2,\cdots,T_{(1:m)}\}$, $v \in \{1,2,\cdots,V_{(1:m)}\}$. In the above Equation, we use subscript m to denote the value of a variable in time stamp m, $(1:m)$ to denote the cumulative values of a variable from time stamp 1 to m. For examples, $\mathbf{X}^{t,v}_{(1:m)}$ denotes all the labeled training data has been received until m, $\mathbf{X}^{t,v}_{m}$ the labeled training data arriving at time stamp m, $T_{(1:m)}$ the total number of seen tasks, $V^t_{(1:m)}$ the set of seen views in task t.

To solve (4.4), if we directly apply alternating method used in offline learning to this objective function, the complexity will increase dramatically with more and more data coming in because all the received training data needs to be stored and used for optimization at each m. Suppose at time stamp m, we receive a batch of data $\mathbf{X}_m^{t,v} \in \mathbb{R}^{N_m \times P^v}$,$\mathbf{U}_m^{t,v} \in \mathbb{R}^{M_m \times P^v}$ and $y_m^{t,v} \in \mathbb{R}^{N_m}$,$\forall v \in V_m^t$, we introduce different techniques for efficiently solving $\mathbf{\Theta}$, $\mathbf{L}$ and $\mathbf{S}$ in the following.

Optimization for $\mathbf{\Theta}$

The straightforward way to solve $\theta^{t,v}$ is to directly compute the following equation obtained y setting the first derivative of (4.4) w.r.t $\theta^{t,v}$ to zero:

$$\theta_m^{t,v} = ((\mathbf{X}_{(1:m)}^{t,v})^T \mathbf{X}_{(1:m)}^{t,v})^{-1} (\mathbf{X}_{(1:m)}^{t,v} y_{(1:m)}^{t,v} + L_m^v s_m^t) \tag{4.6}$$

Note that in order to solve the above equation, we need to store and use all the received training data until m. To tackle this inefficiency, we let $A_m^{t,v} = ((\mathbf{X}_{(1:m)}^{t,v})^T \mathbf{X}_{(1:m)}^{t,v})^{-1}$ and $B_m^{t,v} = (\mathbf{X}_{(1:m)}^{t,v} y_{(1:m)}^{t,v} + L_m^v s_m^t)$, and update $A_m^{t,v}$ and $B_m^{t,v}$ iteratively as follows.

Updating $A_m^{t,v}$ Utilizing the techniques from RLS (Woodbury matrix identity), we can use the following equation to update $A_m^{t,v}$:

$$\begin{aligned} A_m^{t,v} =& A_{m-1}^{t,v} - \\ & A_{m-1}^{t,v} (\mathbf{X}_m^{t,v})^T ((\mathbf{X}_m^{t,v}) A_{m-1}^{t,v} (\mathbf{X}_m^{t,v})^T)^{-1} (\mathbf{X}_m^{t,v}) A_{m-1}^{t,v} \end{aligned} \tag{4.7}$$

By saving $A_{m-1}^{t,v}$ and using it to sequentially update $A_m^{t,v}$, all the received training data does not need to be stored and used at each time stamp.

Updating $B_m^{t,v}$ Similarly, we can sequentially update $B_m^{t,v}$ by applying linear algebra to avoid the cost of calculating using all the received data:

$$B_m^{t,v} = B_{m-1}^{t,v} + (\mathbf{X}_m^{t,v})^T y_m^{t,v} + C_m^{t,v} \tag{4.8}$$

Where $C_m^{t,v} = \alpha \mathbf{L}_m^v s_m^t - \alpha \mathbf{L}_{m-1}^v s_{m-1}^t$ is used to adjust the difference of $\mathbf{L}^v$ and s^t in previous step and current step.

After updating $A_m^{t,v}$ and $B_m^{t,v}$, we can compute:

$$\theta_m^{t,v} = A_m^{t,v} B_m^{t,v} \tag{4.9}$$

Optimization for L

Assuming the received training data at m is composed of i.i.d samples from different views of a task and utilizing stochastic gradient descent, we update $\mathbf{L}_m^v$ as follows:

$$\mathbf{L}_m^v = \mathbf{L}_{m-1}^v - \eta_m \nabla \mathscr{J}_m(\mathbf{L}_{m-1}^v) \tag{4.10}$$

Where $\nabla \mathscr{J}_m(\mathbf{L}_{m-1}^v)$ is a gradient estimator of $\nabla \mathscr{J}(\mathbf{L}^v)$ using the batch of data at time stamp m:

$$\begin{aligned} \nabla \mathscr{J}_m(\mathbf{L}_{m-1}^v) = & \frac{1}{M_m^t}(\alpha \mathbf{L}_{m-1}^v \sum_{t \in T_{(1:m)}^v} s_m^t (s_m^t)^T \\ & + \lambda \mathbf{I} + \mu(|V_m - 1|)(\mathbf{X}_m^{t,v})^T \mathbf{X}_m^{t,v} \mathbf{L}_{m-1}^v \\ & - \alpha \sum_{t \in T_{(1:m)}^v} \theta_m{}^{t,v} (s_m{}^t)^T \\ & - \mu \sum_{\substack{u \in V_m^t \\ u \neq v}} (\mathbf{X}_m^{t,v})^T \mathbf{X}_m^{t,u} \mathbf{L}_{m-1}^u) \end{aligned} \tag{4.11}$$

Where η_m is the gradient step at time stamp m.

In the above equation, the complexity of computing $\sum_{t \in T_{(1:m)}^v} s_m^t (s_m^t)^T$ and $\sum_{t \in T_{(1:m)}^v} \theta_m{}^{t,v} (s_m{}^t)^T$ increases with the number of tasks. We may also alleviate this by letting $C_m^v = \sum_{t \in T_{(1:m)}^v} s_m^t (s_m^t)^T$ and

$D_m^v = \sum_{t \in T_{(1:m)}^v} {\theta_m}^{t,v} ({s_m}^t)^T$ and update C_m^v and D_m^v iteratively to avoid summation over all tasks:

$$C_m^v = C_{m-1}^v - s_{m-1}^t (s_{m-1}^t)^T + s_m^t (s_m^t)^T \tag{4.12}$$

$$D_m^v = D_{m-1}^v - \theta_{m-1}^{t,v} (s_{m-1}^t)^T + \theta_m^{t,v} (s_m^t)^T \tag{4.13}$$

Note that the past information aggregated through s_m^t and $\theta_m^{t,v}$ can be used to improve $\mathbf{L}_m^v$.

Optimization for S

By introducing Θ, the updating of s^t is relatively easy without incurring too much additional computing complexity when new data arrives. Specially, by setting the derivative of (4.4) w.r.t s^t to zero, we have:

$$\begin{aligned} s_m^t = & \Big(\sum_{v \in V_{(1:m)}^t} (\mathbf{L}_{m-1}^v)^T \mathbf{L}_{m-1}^v + \gamma \mathbf{I} \Big)^{-1} \\ & \Big(\sum_{v \in V_{(1:m)}^t} (\mathbf{L}_{m-1}^v)^T \theta_m^{t,v} \Big) \end{aligned} \tag{4.14}$$

Partially Update L, S and Θ

Instead of updating each $\theta^{t,v}$, $\mathbf{L}^v$ and s^t when new training data arrives, we only update $\theta^{t,v}$, s^t of task t to which new training data comes from and $\mathbf{L}^v$ of those views that present in task t due to the reason that statistics information from previous training data can be accumulated through s^t and $\mathbf{L}^v$ and transferred to tasks and views arriving later. Without significantly degrading the performance, this method has been proved to be computationally efficient by our experiments on three real-world data sets.

Algorithm 3 outlines the detailed steps for our approach.

Algorithm 3 Lifelong MTMV Learning using Latent Spaces

Input: $\mu, \lambda, \gamma, \alpha, k$
Initialize: $T \leftarrow 0, V \leftarrow 0$
for each $m = 1, 2, \cdots$ **do**
    $(\mathbf{X}_{new}, y_{new}, \mathbf{U}_{new}, t, V^t) \leftarrow getNewData()$
    if $isNewTask(t) || isNewView(v)$ **then**
        Initialize $\theta_m^{t,v}$
    end if
    if $isNewView(v)$ **then**
        Initialize $\mathbf{L}_m^v$
    end if
    Compute s_m^t using (4.14)
    for each $v \in V^t$ **do**
        update $A_m^{t,v}$ using (4.7)
        update $B_m^{t,v}$ using (4.8)
        Compute $\theta_m^{t,v}$ using (4.9)
    end for
    for each $v = 1 : V_{(1:m)}$ **do**
        if $viewHasTask(v,t)$ **then**
            update C_m^v and D_m^v using (6.5)
        end if
    end for
    for each $v \in V^t$ **do**
        Compute $\nabla \mathscr{J}_m(\mathbf{L}_{m-1}^v)$ using (4.11)
        Update $\mathbf{L}_m^v$ using (4.10)
    end for
    save $\mathbf{L}$: $\mathbf{L}_{old} \leftarrow \mathbf{L}$
    save $\mathbf{S}$: $\mathbf{S}_{old} \leftarrow \mathbf{S}$
end for
Output: $\mathbf{L}, \mathbf{S}, \Theta$

Analysis of Algorithm

Computational Complexity For simplicity, we assume the number of samples and the number of views in each batch are the same. Then we give the time complexity for updating $\theta^{t,v}$, s^t and $\mathbf{L}^v$, $\forall v \in V_m^t$ respectively, which are the three main steps in each iteration. For simplicity, we use P as the maximum number of features in a view, omit subscript for the batch size N_m and the total number of seen views $V_{(1:m)}$. For computing $\theta^{t,v}, \forall v \in V_m^t$, the time complexity is $O(|V_m^t|(NP^2 + PN^2 + N^3 + PN + PK))$. Since we usually expect a small number of samples in each batch, then we

have $P \gg N$. And we also assume $P > k$ in general cases, thus the complexity will be dominated by $|V_m^t|NP^2$. For updating s^t, the time complexity is $O(|V_{(1:m)}^t|k^2P + |V_{(1:m)}^t|kP + k^3)$, the complexity will be dominated by $|V_m^t|k^2P$ since by utilizing the same assumption that $P > k$ in general cases. The time complexity for updating $\mathbf{L}^v, \forall v \in V_m^t$ is $O(|V_m^t|(k^2P + |V_m^t|(NP^2 + kP^2)) + V(k^2 + kP))$. We can see that the major computational cost is from calculating $|V_m^t|^2kP^2 + VkP$. To sum, the total complexity in each iteration is $O(|V_m^t|NP^2 + |V_m^t|k^2P + |V_m^t|^2kP^2 + VkP)$ by only counting the dominant terms of complexity. If we assume the number of views in each batch is small and the total number of views $V < P$, the complexity can be further simplified to $O(kP^2)$. It is lower than the complexity $O(k^2P^3)$ of the multi-task single-view lifelong learning algorithm proposed in [Ruvolo & Eaton, 2013c]. We also demonstrated the efficiency of our algorithm in the experiments section.

4.4 Experimental Studies

We empirically evaluated the classification accuracy and the training time efficiency of our proposed methods using multiple real-world and synthetic data sets. We have compared the offline version of our methods lsMTMV to two state-of-the-art MTMV learning: the co-regularized MTMV learning method CoRegMTMV [Zhang & Huan, 2012] and the MAMUDA method [Jin et al., 2014]. In addition, we compare (lslMTMV) with a lifelong multi-task single-view learning algorithm ELLA. We could not compare with other algorithms in lifelong MTMV learning since we are the first group to propose an algorithm for lifelong MTMV learning. To compare with ELLA, we have concatenated features from all views to form a single view and used it as the training data for ELLA.

Below we briefly review the data sets that we used and our experimental protocol. We then present the results of the experimental study.

4.4.1 Datasets

We evaluate the performance of the proposed approach on the following three real-world data sets.

20 Newsgroups Data Set

The 20 Newsgroups data set consists of about $20,000$ documents from 20 different newsgroups. We generate TF-IDF for all the documents in each newsgroup. Then we applied dimensionality reduction method PCA and ICA to generate 2 views for each document, with each view having 100 features. We treat each newsgroup as a task to form 20 tasks. The classification goal is to determine whether each document belong to a newsgroup or not.

WebKB Data Set This data set contains a subset of the web pages collected from computer science departments of 4 universities in January 1997 by the World Wide Knowledge Base (WebKb) project of the CMU text learning group [Rennie, 2007]. It is composed of 230 course pages and 821 non-course pages. For each web page, two types of representation are provided, text on the web page and anchor text of the hyperlinks to that page.

We treat each university as a task to form 4 tasks. Two views are created for each task using TF-IDF. we generate the first view from text on the web pages and the second view from the anchor text on the hyperlinks pointing to the corresponding pages. The classification goal here is to determine whether a web page is a course page or not.

Diabetes Data Set The diabetes data set was collected from the Comparative Toxicogenomic Database (CTD) [A.P. et al., 2016]. For our data set, we focussed on four diabetes diseases namely Diabetes Mellitus, Diabetes Neuropathies, Diabetic Cardiomyopathies and Diabetes Angiopathies.

We treat each diabetes disease as a task to form 4 tasks and use 2d descriptors, gene and pathway to form 3 views. For classification goal, we try to determine whether a drug interact with a specific disease or not.

Synthetic Data Sets We generate multiple synthetic data sets to evaluate the training time efficiency of different algorithms. To generate the data set, we first generate the shared matrix factor $L^v, \forall v \in \{1,2,\cdots,V\}$ for each view and $s^t, \forall t \in \{1,2,\cdots,T\}$ for each task using the following

procedure:

$$
\begin{aligned}
&\mu^v \overset{i.i.d.}{\sim} \mathcal{N}(10,1) \\
&\sigma^v \overset{i.i.d.}{\sim} \mathcal{N}(2,1) \\
&L^v(i,j) \overset{i.i.d.}{\sim} \mathcal{N}(\mu^v,(\sigma^v)^2), \\
&\forall i \in \{1,2,\cdots,P^v\}, j \in \{1,2,\cdots,k\} \\
&s^t \overset{i.i.d.}{\sim} \mathcal{N}(0,\Sigma_s)
\end{aligned} \tag{4.15}
$$

Where $\mathcal{N}$ is Gaussian distribution, Σ_s is a diagonal matrix with 10 in the main diagonal. Then we generate features in the first view using:

$$
\begin{aligned}
&X^{t,1}(i,j) \overset{i.i.d.}{\sim} \mathcal{N}(0,1), \\
&\forall i \in \{1,2,\cdots,N^t\}, j \in \{1,2,\cdots,P^v\}
\end{aligned} \tag{4.16}
$$

The features from other views are computed according to the following equation:

$$
X^{t,v} = X^{t,1} L^1 (L^v)^T (L^v (L^v)^T + \lambda \mathbf{I})^{-1} \tag{4.17}
$$

Where $\mathbf{I} \in \mathbb{R}^{P^v \times P^v}$ is an identity matrix, $\lambda = 1e-5$.

We generate 3 groups of synthetic data sets. For the first group, we vary the number of features in each view from 100 to 1000 incremented by 100 for 10 tasks from 2 views. For the second group, we have incremented the number of tasks from 10 to 100 by 10 while keeping 2 views and 500 features in each view fixed. To further study the performance of algorithms with varying number of views, we have prepared a data set by increasing the number of views from 2 to 20 by 2 and kept 10 tasks and 500 features in each view fixed.

The specific numbers for each data set are summarized in Table 4.2.

Table 4.2: Training Size and Test Size. T: total number of tasks. V: total number of views. P: number of features in each view. N_l: total number of labeled training samples per task. N_u: total number of unlabeled training samples per task. N_t: total number of test samples per task.

Data Set	T	V	P	N_l	N_u	N_t
20 Newsgroups	20	2	100	136	144	144
WebKB	4	2	100	121∼199	121∼199	121∼199
Diabetes	4	3	65∼295	39	157	157
Synthetic	10∼100	2∼20	100∼1000	300	300	300

4.4.2 Experimental Protocol

Training Methods for lslMTMV. Considering that the performance of lslMTMV algorithm may be affected by the arrival order of new batch data, we trained the lslMTMV algorithm using the following 3 methods. For training method 1, tasks arrived sequentially according to a specific order. For example if we have 3 tasks. We first feed all the data belongs to the task 1 to our learning system. We then feed all the data belongs to task 2 to learning system and so on so forth. We call this training sequential training. Sequential training is a form of lifelong learning where tasks arrives in a sequential order. For training method 2, tasks arrived in a round-robin approach. In this method we divided all the data of each task into n batches with same batch size. In training the learning system receives the first batch of the first task, then the second task, the third task until the last task. Then the learning system receives the second batch of the first task, the second task, and so on so forth. For training method 3, batches of data from different tasks arrived randomly.

Model Selection. For offline algorithms, we tuned all the parameters of each algorithm using 5-fold cross-validation on the training data set. 80% of training samples from each task are used for training and the rest 20% are used for validation.

Once we obtain the optimal parameters, we use all the training data to get a final model and apply the model to the test data.

Model Evaluation Metrics. We use accuracy and area under ROC, i.e. AUC, to compare performance of algorithms. Accuracy is defined as follows,

$$accuracy = \frac{TP+TN}{TP+TN+FP+FN}$$

Table 4.3: Classification Accuracy of different offline algorithms on Test Data Sets

Data Set	CoRegMTMV	MAMUDA	lsMTMV
20Newsgroups	0.708	0.670	**0.715**
WebKB	0.909	0.931	**0.944**
Diabetes	0.771	0.646	**0.794**

Table 4.4: Classification AUC of different offline algorithms on Test Data Sets

Data Set	CoRegMTMV	MAMUDA	lsMTMV
20Newsgroups	0.785	0.670	**0.793**
WebKB	0.967	0.876	**0.989**
Diabetes	0.752	0.510	**0.785**

Where TP is the number of true positives, TN is the number of true negatives, FP is the number of false positives and FN is the number of false negatives. All the statistics are collected on test data only.

For classification accuracy we compared our method lsMTMV and lslMTMV with CoRegMTMV and MAMUDA. We did not compare our algorithm with $IteM^2$ [He & Lawrence, 2011] for two reasons. First it cannot deal with negative features which is a problem in our data sets. Second several previous studies demonstrated that CoRegMTMV and MAMUDA are better than $IteM^2$.

4.4.3 Experimental Results and Discussion

4.4.3.1 Performance Comparison of Offline Algorithms

Table 4.3 and 4.4 show the results of classification accuracy and AUC comparison among different algorithms. From the results, we observe that CoRegMTMV has better performances on all three data sets in terms of AUC compared with MAMUDA. In terms of accuracy, the advantage of CoRegMTMV is clear on 20 Newsgroups and Diabetes data sets while performs worth than MAMUDA on WebKB data set. For lsMTMV, it consistently outperforms CoRegMTMV and MAMUDA on all three data sets.

Table 4.5: Classification Accuracy of the lslMTMV algorithm with Different Training Methods and of ELLA algorithm on Test Data Sets. M1: Sequential Training. M2: Round-robin Training. M3: Random Training. For comparison we duplicate the classification accuracy and AUC data of lsMTMV.

Data Set	lslMTMV			ELLA	lsMTMV
	M1	M2	M3		
20 Newsgroups	0.692	0.691	0.692	0.610	0.715
WebKB	0.914	0.912	0.917	0.904	0.944
Diabetes	0.787	0.794	0.788	0.738	0.794

4.4.3.2 Performance Comparison of Lifelong Learning Algorithms

We evaluated the performance of lslMTMV using the three training methods as mentioned before on the same three real-world data sets and compared the performance with ELLA. We present the results in Table 4.5 and 4.6. For sequential training we repeat the experiments 10 times. Each time we pick up a different task order, train the model, and evaluate the model on test data. The results is average test data set error for the 10 trials. We use the same procedure for the round-robin training. For random training, batches of data from tasks are randomly fed to the model each time. From the table we observe that the three training methods have comparable performances. Compared with offline learning algorithms, lslMTMV has a classification accuracy and AUC that is comparable to that of the offline lsMTMV algorithm using either training method. It achieves better results than CoRegMTMV on WebKB and Diabetes data set. It also has better performance than MAMUDA on all 3 data sets in terms of Accuracy and AUC; the only exception is the accuracy on WebKB. Compared with lifelong learning algorithm ELLA, lslMTMV outperforms it by large margin. This experimental study provides evidence to support our design of using latent space for MTMV learning.

4.4.3.3 Training Time Comparison

To study the time complexity of lslMTMV, we also compared the training time required by different algorithms to learn all tasks. We have conducted 3 experiments by varying the number of features in each task, the total number of views and the total number of tasks using synthetic data. Note that

Table 4.6: Classification AUC of the lslMTMV algorithm with Different Training Methods and of ELLA algorithm on Test Data Sets.

	AUC				
	lslMTMV			ELLA	lsMTMV
Data Set	M1	M2	M3		
20 Newsgroups	0.767	0.770	0.772	0.605	0.793
WebKB	0.960	0.960	0.967	0.892	0.989
Diabetes	0.780	0.778	0.783	0.586	0.785

we stopped the experiment if more than 24 hours were needed to finish the training. We present the results below.

Varying Number of Features The synthetic data sets used for this experiment consists of 10 tasks from 2 views. In each view, the number of features increases from 100 to 1000. The results are showed in Fig.4.3. We observe that the training time needed for MAMUDA increases dramatically when the number of features is less than 400 or greater than 800. It is interesting that the training time increases modestly for the number of features between 400 and 800 due to some reason which is unknown to us. Compared with other algorithms, MAMUDA has a much higher time complexity. For another offline algorithm, CoRegMTMV, it demonstrates its capability to deal with high dimensional data and performs much efficiency even than the lifelong multi-task single-view algorithm ELLA. The disadvantage of ELLA is that the dimension of the training data is twice the dimension of the training data in each view for the other three MTMV learning algorithms since features from 2 views have to be concatenated to form a single view. To show clearly the performance difference between CoRegMTMV and lslMTMV, we also include the right figure in Fig.4.3. From the figure, we can see that the training time needed for lslMTMV is orders of magnitude less than CoRegMTMV and increases almost linearly.

Varying Number of Tasks For this experiment, we have used the group of synthetic data sets with 2 views and 500 features in each view and vary the number of tasks from 10 to 100. The results are described using Fig. 4.4. We do not present the results for CoRegMTMV on those training data sets with more than 50 tasks because the required training time exceeded 24 hours. For the same reason, the results of MAMUDA on data sets with more than 70 tasks are not shown

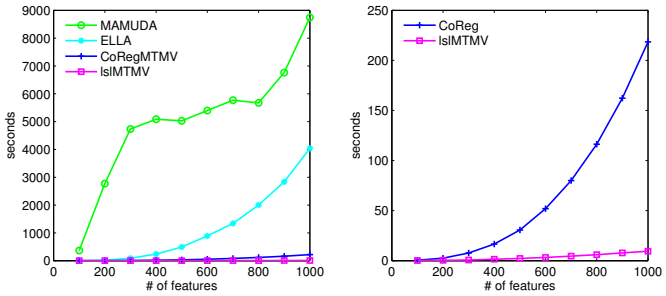

Figure 4.3: Training time comparison of different algorithms on synthetic data set with varying number of features from 100 to 1000. Left: Comparison of lslMTMV with other three baseline algorithms. Right: Comparison of lslMTMV with CoRegMTMV

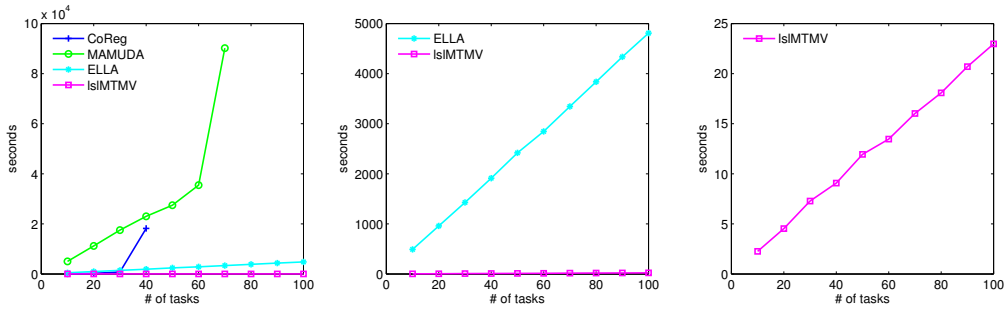

Figure 4.4: Training time comparison of different algorithms on synthetic data set with varying number of tasks from 10 to 100. Left: Comparison of lslMTMV with other three baseline algorithms. Middle: Comparison of lslMTMV with ELLA. Right: Performance of lslMTMV

here. We observe that the training time for CoRegMTMV increases exponentially although it achieves much better performance than MAMUDA and ELLA when the number of tasks is less than 40. Thus there is difficulty for it to be applied to the training data with large number of tasks. The training time for MAMUDA increases almost linearly when the number of tasks is less than 70 and has a dramatic growth when there are more tasks. Compared with the two lifelong learning algorithms, ELLA and lslMTMV, the training time for MAMUDA is over ten times longer than ELLA and thousands of times longer than lslMTMV. This demonstrates the efficiency of lifelong learning algorithms when more and more tasks coming in. From the comparison between two lifelong learning algorithms, we see that lslMTMV achieves two orders of magnitude speedup in training time.

Varying Number of Views The group of synthetic data sets generated for this experiment contain 10 tasks and 500 features in each view while the number of views vary from 2 to 20.

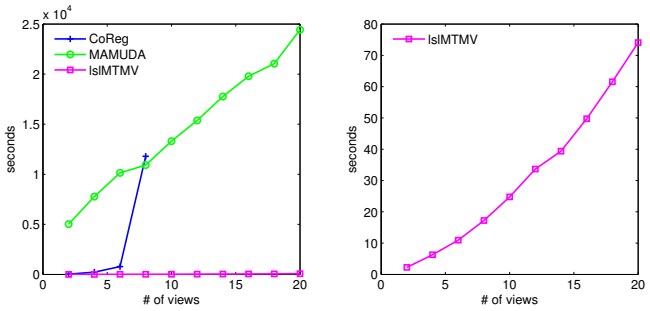

Figure 4.5: Training time comparison of different algorithms on synthetic data set with varying number of views from 2 to 20. Left: Comparison of lslMTMV with CoRegMTMV and MAMUDA. Right: Performance of lslMTMV

We describe the results using Fig. 4.5. We did not carry out this experiment for ELLA since it can only handle sing-view data. For MAMUDA, the training time is much higher than the other two algorithms when the number of views is less than 8. However, it achieves almost the same efficiency as CoRegMTMV when the number of views is 8 and outperforms it after that. MAMUDA has an almost linear growth although the increase is rather steep. For CoRegMTMV, we only show the results for data set with less than 10 views due to the training time needed for each data set with more views exceeded 24 hours. Compared with other two algorithms, the growth of training time for CoRegMTMV increases exponentially and can hardly be scaled to data set with large number of views. lslMTMV has achieved much better scalability than the other offline algorithms with more than two orders of magnitude less time.

4.5 Conclusion

In this work, we first propose a latent space based MTMV learning algorithm, lsMTMV, to improve prediction models by utilizing task relatedness and consistency among multiple views. Then we adapt it to a lifelong setting and propose an algorithm for lifelong MTMV learning, lslMTMV. lslMTMV can effectively handle new tasks and new views which may arrive at any time during learning process. Furthermore, it achieves lower computational cost through various techniques.

Chapter 5

Constructivism Learning

5.1 introduction

Developing transparent predictive analytics has attracted significant research attention recently [Amershi et al., 2014, Burrell, 2016]. There are many applications where transparent models are critical for the successful deployment of such systems. For example in the medical domain, it is hard for a physician to use results from predictive modeling without knowing how the results are derived. To better train robots, Thomaz and Breazeal showed that if a learning algorithm can reveal its uncertainty of an action in reinforcement learning, that information provides great help for human to better train robots [Thomaz & Breazeal, 2006]. In addition in legal system for recidivism prediction, using black box predictive analytics may lead to unfair treatment of minority groups and thus commit illegal discrimination [Zeng et al., 2016].

There is intensive discussion on how to define transparency and how to introduce transparency in a predictive analytics. There is a large body of literature focuses on explaining the results of the prediction [Hara & Hayashi, 2016, Kim, 2015]. The premise is that if we are able to explain the model results, we improve the transparency of the model and in this sense interpretability and transparency are two closely interleaved concepts. Exemplar work in this category includes sparse linear models [Ustun & Rudin, 2016], prototype based methods such as Bayesian case models [Kim et al., 2014], and approximating opaque models using local and interpretable models such as decision trees [Ribeiro et al., 2016], among others. Additional theoretic model includes Situated Learning Theory [Thomaz & Breazeal, 2006], regarding human learning in the context of social interactions and "black box in a glass box" [Höök, 2000, Laura Chiticariu & Reiss, 2015] where

different levels of modeling transparency are discussed.

The critical limitation of existing discussion is that all the aforementioned works focus on either making sense of the produced model to or delivering models that are easily understandable by end users. They do not aim to understand the internal and often complicated modeling process. We view machine learning decision process as a process of "trade-off" between model fitness (usually evaluated by a loss function) and modeler's experience (usually encoded as the prior distribution in Bayesian learning or the regularization in PAC learning). We argue that in order to achieve transparency we have to at least reveal the internal trade-off process that involves features, hyper-parameters, learning machines, and key results statistics, to the end user as advocated for example in [Zhou et al., 2013].

Our work is motivated by a much broader philosophical discussion called "constructivism", which has profound impact of modern viewpoint about the nature of knowledge. In the constructivism theory, the learner constructs new knowledge through her interaction with the world with two key processes *assimilation* and *accommodation*. Through assimilation, a learner incorporates new experience into an existing knowledge framework without changing that framework. Through accommodation, a learner changes her internal representation of the external world according to the new experience.

With this intuition, we propose a new learning paradigm where when we have new interactions with the world (i.e. through a new training sample), we evaluate whether existing knowledge can generalize well to this new interaction with minor modifications. If not we conclude that new knowledge should be constructed. Specifically in the context of data analytics, we assume samples arrive sequentially. For each newly introduced sample we evaluate our trained models and decide whether we should simply update the existing models (assimilation) or we should create a new learning model since we have sufficient evidence to believe that there is a new learning task in our data sets (accommodation). Here "we" is a machine learning algorithm.

We formalized a Bayesian nonparametric approach using sequential Dirichlet Process Mixture Models (DPMM) to support constructivism learning. The advantage of Bayesian nonparametric

is that we do not need to specify the total number of classification models up front and we use data driven approaches to explore a set with potentially infinite number of models. At the core of this new DPMM we aim to evaluate whether a newly introduced sample belongs to a particular classification task. For that we introduced a technique called the *selection principle* to improve the fitness principle, which is commonly used in traditional Dirichlet Process Mixture of models.

In summary the major contributions that we made in this paper towards transparent predictive analytics are highlighted below.

- We introduced the theory of constructivism in order to offer transparency in the learning process using two concepts: assimilation and accommodation. Based on the theory, we designed a principled approach called *constructivism learning*.
- We launched a systematic investigation and formalized the related learning problem as a novel sequential Dirichlet Process Mixture of Classification Model problem (a.k.a. sDPMCM) where with new training samples we may either update existing learning models or identify a new learning task.
- We introduced a novel and efficient variational inference method for sDPMCM with a technique that we call selection principle.
- Our experimental study confirmed the efficiency of the new learning paradigm and showed that the new paradigm revealed useful insights and improved transparency of the modeling process.

5.2 Related Work

We review related work in three highly relevant categories: transparent machine learning, constructivism (human) learning, and task construction in functional data analysis.

5.2.1 Transparent Machine Learning

We notice that there are a few recent efforts aiming to reveal the underlying reasoning mechanics of a machine learning algorithm. For example Krause et al. [Krause et al., 2016] employed a visual analytics to depict input-output relationship by treating the algorithm as a black-box. In this way the user gets a sense of internal learning process by observing how the output may change according to the change of input. Zhou et al. [Zhou et al., 2013] developed a technique to improve transparency by revealing the internal status of a hierarchical beta process. In their study they visualize how output statistics (e.g. precision, recall) change according to different hyperparameter settings. However we lack principled and systematic approaches to address the problem. To initialize the discussion in this paper we adopted the theory of constructivism in human learning and designed an approach with comprehensive experimental study.

5.2.2 Constructivism Learning

We briefly review the constructivism theory in order to provide further background information and motivation of our work. The full treatment of the concept is clearly beyond this technical discussion and useful references can be found in [Piaget, 1985]. Constructivism aims to better understand the nature of knowledge and thus it belongs to epistemology, a branch of philosophy dated back to Aristotle. In that constructivism is not merely a pedagogy though it has been widely used in designing education methods. Following constructivism in education, the focus is to change the role of an educator from a supervisor to a facilitator. Construtivism thus promotes active learning where instructor provide all the necessary information aiming to help students acquire new knowledge.

5.2.3 Learning with Task Construction

Dynamically identifying learning tasks using Bayesian non-parametrics have been identified in different context, primarily in functional data clustering [Jacques & Preda, 2014]. In functional

data analysis, each data point is a function and functional clustering tries to cluster those functions.

Those techniques can be generally divided into two groups based on the mixing measure. Methods in the first group use classical DP as their mixing measure [Bigelow & Dunson, 2005, Ray & Mallick, 2006]. To enable more flexible clustering, methods in the second group employed different variations of DP. For example MacLehose and Dunson [MacLehose & Dunson, 2009] developed kernel-based priors for functional clustering with mixture of weighted kernels placed at unknown locations where a hierarchical DP prior is used for the locations. Nguyen and Gelfand [Nguyen & Gelfand, 2011] presented Dirichlet labeling process to cluster functional data by relating input and output through a random distribution over label function. Other related techniques are enriched stick-breaking process [Scarpa & Dunson, 2014], nested DP [Rodriguez et al., 2008], Hidden Markov Random Fields coupled DP [Ross & Dy, 2013]. However all of the aforementioned methods are designed for batch data. For learning with task construction in constructivism learning, we need DP methods for streaming data where sample contribution to a learning task should be evaluated, as proposed in this paper.

5.3 Preliminary

Before presenting our method, we give a brief introduction to Dirichlet Process in order to be self-contained. We also present a streaming inference method for Dirichlet process [Lin, 2013], which is the starting point of our formalization.

5.3.1 Dirichlet Process Mixtures

The Dirichlet process is a random probability measure defined using an concentration parameter α and a base distribution H over a set Θ, denoted as $\mathrm{DP}(\alpha, H)$. It is a distribution over distributions. Each draw G from a DP is a discrete distribution consists of weighted sum of point masses with locations drawn from H. It has the property that, for any finite set of measurable partitions

$A_1, A_2, \cdots, A_k$ of Θ,

$$(G(A_1), G(A_2), \cdots, G(A_k)) \sim \text{Dir}(\alpha H(A_1), \alpha H(A_2), \cdots, \alpha H(A_k))$$

Where *Dir* denotes a Dirichlet distribution.

Consider drawing i.i.d sequence $\theta_1, \theta_2, \cdots \theta_n \sim G$, the predictive distribution of θ_i conditioned on other θ_j, $j < i$, written θ_{-i} is:

$$\theta_i | \theta_{-i} = \frac{1}{\alpha + n - 1} \sum_{j<i} \delta_{\theta_j} + \frac{\alpha}{\alpha + n - 1} H \tag{5.1}$$

Note that (5.1) implies clustering property of DP, i.e., θs in the same cluster have the same value, due to the positive probability that θ_i will take on the same value as other θ_{-i}.

Relying on this clustering property of DP, we formalize DP mixture of classification models for data $(x_i, y_i), i \in [1 : N]$, where x_i is a feature vector and y_i is a label, as follows:

$$\begin{aligned} y_i | x_i, \beta_i &\sim F_y(\cdot | x_i, \beta_i) \\ x_i | \theta_i &\sim F_x(\cdot | \theta_i) \\ (\theta_i, \beta_i) | G &\sim G \\ G &\sim \text{DP}(\alpha, H_\theta \times H_\beta) \end{aligned} \tag{5.2}$$

Here we model the joint distribution of x_i and y_i and assume that the base distribution $H_\theta \times H_\beta$ is independent between parameters θ_i and β_i. Through this formulation, data are grouped into different clusters with each cluster k represented by a generative model parameterized by (θ_k^*, β_k^*). We have $\theta_i = \theta_k^*$ and $\beta_i = \beta_k^*$ if (x_i, y_i) is generated using the model of cluster k. F_x and F_y are generative probabilistic models.

5.3.2 Sequential DP Mixture Models (sDPMM)

To handle streaming data for the following generic DP mixture model:

$$x_i|\theta_i \sim F(\cdot|\theta_i)$$
$$\theta_i|G \sim G$$
$$G \sim \mathrm{DP}(\alpha, H)$$

Lin proposed a sequential variational approximation method [Lin, 2013]. The advantage of Lin's method is that it is truncation free and a single pass over data can reliably estimate a DP mixture model. In this method suppose θs are grouped into K clusters, and there is a cluster indicator c_i for each $\theta_i, \forall i \in [1:N]$ such that θ_i belongs to the kth cluster, i.e., $\theta_i = \theta_k^*$, if $c_i = k$. Lin proposed to approximate distribution:

$$p(G|x_{1:N}) = \sum_{c_{1:N}} p(c_{1:N}|x_{1:N}) p(G|c_{1:N}, x_{1:N})$$

using a tractable distribution with the following form:

$$q(G|x_{1:N}) = \sum_{c_{1:N}} (\prod_{i=1}^{N} \rho(c_i)) q_\nu^{(c)}(G|c_{1:N}).$$

Here $\theta_k^* \sim \nu_k$, which is an independent distribution. The task of inference is to optimize two sets of parameters $\rho \triangleq (\rho_1, \rho_2, \cdots, \rho_i)$ and $\nu_i \triangleq (\nu_1^i), \nu_2^i, \cdots, \nu_K^i)$ so that $q(G|x_{1:N})$ best approximates the true posterior $p(G|x_{1:N})$.

By using variational approximation technique to minimize the Kullback-Leibler divergence between the true posterior and the approximate posterior, we have sequential approximation for

the optimal settings of ρ_{i+1} and v^{i+1} after processing i samples:

$$\rho_{i+1} \propto \begin{cases} w_k^i \int_\theta F(x_{i+1}|\theta) v_k^i(d\theta) & k \leq K \\ \alpha \int_\theta F(x_{i+1}|\theta) H(d\theta) & k = K+1 \end{cases} \tag{5.3}$$

Where $w_k^i = \sum_{j=1}^i \rho_j(k)$.

$$v_k^{i+1}(d\theta) \propto \begin{cases} H(d\theta) \prod_{j=1}^{i+1} (F(x_j|\theta))^{\rho_j(k)} & k \leq K \\ H(d\theta)(F(x_{i+1}|\theta))^{\rho_{i+1}(k)} & k = K+1 \end{cases} \tag{5.4}$$

$\rho_i(k)$, $\forall k \in [1 : K+1]$, $i = 1, 2, \cdots$, are computed using:

$$\rho_i(k) = \frac{w_k^{i-1} \exp(h_i(k))}{\sum_{c=1}^{K+1} w_c^{i-1} \exp(h_i(c))} \tag{5.5}$$

Where $h_i(k)$ is marginal log-likelihood of x_i belonging to cluster k.

5.4 Algorithm

In this section, we describe our proposed algorithm for constructivism learning (CL). We begin by formalizing the problem setting of CL. This is followed by the description of our sequential DP mixture of classification model(sDPMCM). Then we propose an improved version of sDPMCM , sequential DP mixture of classification model with selection (sDPMCM-s), which is enhanced using an approach we call the selection principle. In the last section, we present the sequential variational inference algorithm for sDPMCM-s adapted from [Lin, 2013].

5.4.1 Notation

For clarity, we introduce the following notations. We use lowercase letters to represent scalar values, lowercase letters with bold font to represent vectors (e.g. u), uppercase bold letters to

represent matrices (e.g. $\mathbf{A}$), Greek letters $\{\alpha, \lambda, \gamma, \dots\}$ to represent parameters. Given a matrix $\mathbf{A} = (a_{i,j}) \in \mathbb{R}^{p \times k}$, $|\mathbf{A}|$ is the determinant of $\mathbf{A}$. Unless stated otherwise, all vectors in this paper are column vectors. u^T is the transpose of the vector u. We use $[1:N]$ to denote the set $\{1, 2, \dots, N\}$.

5.4.2 Problem Setting and Challenges

Suppose that we have data that arrives sequentially, we aim to determine whether newly arrived sample (x_i, y_i) can be well classified using existing tasks constructed from previous data (x_j, y_j), $j = 1, 2, \dots, i-1$, or a new task needs to be constructed from scratch. Here $x_i \in \mathbb{R}^d$ is a feature vector and $y_i \in \{0, 1\}$ its corresponding label. Giving a sequence of training samples (x_t, y_t), indexed by t, the outcome of our learning algorithm is a set of classification models.

There are two technical challenges. First the number of tasks needed for the training data is not known a priori. Second the assignment of a sample to a classification task needs to be determined. Our setting is different from the classical machine learning setting where all the data belong to one model, or the setting for multi-task learning where we know which task a sample belongs to.

To determine the number of tasks, a common strategy is to use model selection to pick the "optimal" one from a range of arbitrary numbers. However model selection would incur substantial computational costs and the search space that contains the optimal number is difficult to determine. Furthermore, it is suboptimal for streaming data to use a pre-specified number of tasks. To tackle this, we resort to Bayesian nonparametric models that have infinite-dimensional space. Given a finite number of samples, only a finite subset of parameter dimensions is needed. This enables that the complexity of models adapts to data so that the number of tasks can be inferred from the data.

For the second challenge, we rely on the clustering property of DPMM models. In DPMM, the decision of assigning a sample to a task is based on the *fitness principle*, i.e., evaluating the likelihood that the sample is generated from the task. The drawback of this principle is that the contribution of a sample to a task is ignored. When DPMM is applied to streaming data for classification models, this may lead to undesirable tasks since they are estimated in a single pass over the data.

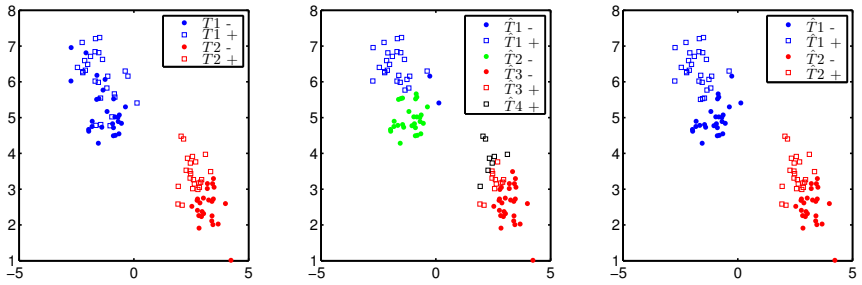

Figure 5.1: Issue of Fitness Principle: Left: Gound Truth; Middle: Tasks Constructed without Using the Fitness Principle; Right: Tasks Constructed using the Selection Principle.

We illustrate the problem of fitness principle using a synthetic data set as shown in Fig. 5.1. Here we have samples from two hidden tasks T_1 and T_2 (Left panel). We adopted a DPMM, which outputted 4 tasks, rather than 2. In addition task $\hat{T}_4$ has only positive samples and $\hat{T}_2$ has only negative samples. Moreover the samples in $\hat{T}_1$ are highly unbalanced. We believe the reason why DPMM produces large number of single-class tasks is that the samples in those tasks can be well classified and hence well *well fitted*. However, those tasks constructed by DPMM based only on fitness principle can hardly generalize well to unseen samples. Inspired by this observation, we develop a new DPMM model enhanced with *selection principle* utilizing Kullback-Leibler divergence (KLD). It is a complement to the fitness principle. When making assignment decision, the contribution of a sample to a task is considered.

To handle streaming data, we first adapt the method proposed in [Lin, 2013] to DP mixture of classification models. Then we modify a variational approximation technique of logistic regression [Jaakkola & Jordan, 2000] to achieve efficient parameter updating.

5.4.3 Sequential DP Mixture of Classification Model

In this section, we introduce the details of sequential DP mixture of classification models we use for CL. We first present the formulation of DP mixture of classification model using logistic regression as classification models within a task. This poses a challenge for model estimation of streaming data because the computation of posterior and posterior predictive are intractable. To tackle this, we introduce the variational approximation technique for logistic regression.

5.4.3.1 DP Mixture of Classification Model

The DP Mixture of Classification Model (DPMCM) we use for CL is based on the general formulation (5.2). Here we model the joint distribution of x and y, $p(x,y) = p(y|x)\,p(x)$, instead of only modeling the conditional distribution $p(y|x)$. This provide us the benefit of discovering hidden structure of data by clustering x [Shahbaba & Neal, 2009]. Within each task of the mixture, we assume that x follow a Multivariate Normal (MN) distribution with mean m^x and covariance matrix Σ^x. For simplicity of computation, we assume a conjugate prior, Normal-Inverse-Wishart(NIW), for (m^x, Σ^x). To model the relationship between x and y, we use logistic regression:

$$F_y(y|x,\beta) = \frac{\exp(yx^T\beta)}{1+\exp(x^T\beta)} \tag{5.6}$$

Where $\beta \in \mathbb{R}^d$. And we use a Multivariate Normal distribution for β^y with parameters $(\mu_0^\beta, \Psi_0^\beta)$. Note that we assume independence between (m^x, Σ^x) and β^y, and the distribution of y does not depend on (m^x, Σ^x) given x. This results in simplified computations.

The complete DPMCM for CL is summarized as follows:

$$G \sim \mathrm{DP}(\alpha, \mathrm{NIW}(\mu_0^x, \kappa_0^x, \Psi_0^x, \nu_0^x)\mathrm{MN}(\mu_0^\beta, \Psi_0^\beta)) \tag{5.7}$$

For $i = 1, 2, \ldots,$ draw i.i.d using:

$$\begin{aligned} y_i|x_i, \beta_i^y &\sim F_y(\cdot|x_i, \beta_i^y) \\ x_i|m_i^x, \Sigma_i^x &\sim \mathrm{MN}(\cdot|m_i^x, \Sigma_i^x) \\ (m_i^x, \Sigma_i^x, \beta_i^y)|G &\sim G \end{aligned} \tag{5.8}$$

Due to the clustering property of DP, $\Theta = (m_i^x, \Sigma_i^x, \beta_i^y)$ will be grouped into different clusters. Θs in the same cluster have an identical value.

Different from sDPMM model where only x is clustered, we cluster both x and y by modeling the joint distribution of x and y. Thus sDPMM cannot be directly applied to DP mixture of classification models. The main change required here is to modify the sequential approximation of ρ_{i+1} and ν^{i+1} as follows :

$$\rho_{i+1} \propto \begin{cases} w_k^i \int_\Theta F(x_{i+1}, y_{i+1}|\Theta) \nu_k^i(d\Theta) & k \leq K \\ \alpha \int_\Theta F(x_{i+1}, y_{i+1}|\Theta) H(d\Theta) & k = K+1 \end{cases} \tag{5.9}$$

$$\nu_k^{i+1}(d\Theta) \propto \begin{cases} H(d\Theta) \prod_{j=1}^{i+1} (F(x_j|\mu^x, \Sigma^x) F(y_j|\beta^y))^{\rho_j(k)} & k \leq K \\ H(d\Theta) (F(x_{i+1}|\mu^x, \Sigma^x) F(y_{i+1}|\beta^y))^{\rho_{i+1}(k)} & k = K+1 \end{cases} \tag{5.10}$$

5.4.3.2 Variational Approximation of Logistic Regression

Using logistic regression to model the relationship between x and y poses challenges for computing posterior distribution of model parameters and predictive distribution since they are computationally intractable. To tackle this, we adopt the variational approximation proposed in [Jaakkola & Jordan, 2000] to replace the logistic function with an adjustable lower bound that has a Gaussian form. This results in the Gaussian form of posterior due to the Gaussian prior of β^y and Gaussian variational form of $p(y|x, \beta^y, \xi)$. Here ξ is a variational parameter. Then the approximate Bayesian updates take the following form when receiving a new sample (x_{i+1}, y_{i+1}):

$$\Psi_{i+1}^\beta = \left[(\Psi_i^\beta)^{-1} + 2f(\xi) x_{i+1} x_{i+1}^T \right]^{-1}$$
$$\mu_{i+1}^\beta = \Psi_{i+1}^\beta \left[(\Psi_i^\beta)^{-1} \mu_i^\beta + (y_{i+1} - \frac{1}{2}) x_{i+1} \right]$$

Where $f(\xi) = tanh(\xi/2)/(4\xi)$. And the closed-form update equation for ξ is

$$\xi^2 = x_{i+1}^T \Psi_{i+1}^{\beta} x_{i+1} + (x_{i+1}^T \mu_{i+1})^2$$

To use this variational approximation for DPMM in sequential setting, we need to modify the updating of parameters $\Psi^{\beta}, \mu^{\beta}, \xi$ so that the uncertainty of clustering brought by sequential inference can be incorporated. With straightforward calculation, we derive the following modification to the updating of parameters when $\rho_{i+1} > 0$:

$$\begin{aligned} \Psi_{i+1}^{\beta} &= \left[(\Psi_i^{\beta})^{-1} + 2\rho_{i+1} f(\xi) x_{i+1} x_{i+1}^T \right]^{-1} \\ \mu_{i+1}^{\beta} &= \Psi_{i+1}^{\beta} \left[(\Psi_i^{\beta})^{-1} \mu_i^{\beta} + (\rho_{i+1} y_{i+1} - \frac{1}{2}) x_{i+1} \right] \end{aligned} \tag{5.11}$$

$$\xi^2 = \rho_{i+1} \left[x_{i+1}^T \Psi_{i+1}^{\beta} x_{i+1} + (x_{i+1}^T \mu_{i+1}^{\beta})^2 \right]$$

For the predictive lower bound for sample x_{i+1}, y_{i+1}, it takes the form:

$$\begin{aligned} \ln q(y_{i+1}|x_{i+1}, D) = \ln g(\xi_{i+1}) &- \frac{\xi_{i+1}}{2} + f(\xi_{i+1}) \xi_{i+1}^2 \\ &- \frac{1}{2} (\mu_i^{\beta})^T (\Psi_i^{\beta})^{-1} \mu_i^{\beta} \\ &+ \frac{1}{2} (\mu_{i+1}^{\beta})^T (\Psi_{i+1}^{\beta})^{-1} \mu_{i+1}^{\beta} \\ &+ \frac{1}{2} \ln \frac{|\Psi_{i+1}^{\beta}|}{|\Psi_i^{\beta}|} \end{aligned} \tag{5.12}$$

Where $D = (x_1, y_1), (x_2, y_2), \ldots, (x_i, y_i)$.

	s_1	s_2	s_3	s_4
KLD	4.485	4.486	4.547	4.491
Pr	0.972	0.967	0.729	0.953

Table 5.1: Comparison of KLD and Posterior Predictive Probability (Pr)

5.4.4 Sequential DP Mixture of Classification Model with Selection Principle (sDPMCM-s)

5.4.4.1 Selection Principle

In selection principle, we focus on evaluating the contribution of a sample to a task. Specially, we aim to measure the utility of an observation of a random variable, i.e. a sample, to other random variables, i.e., task parameters. To this end, we utilize Kullback-Leibler divergence (KLD). This technique has been used in Bayesian optimal experiment design (BOED) [Ryan et al., 2015] to select the optimal design of experiment so that the expected utility of the experiment outcome can be maximized. Different from the general case in BOED, we focus on the utility of a given sample instead of the expected utility. Specifically, we assign a sample to a task so that KLD between the prior distribution of task parameters and the posterior given the sample is maximized. Suppose we have a sample (x,y) and task parameters β^y, the utility is defined as:

$$U(\beta^y;x,y) = D_{KL}(p(\beta^y|x,y) \parallel p(\beta^y))$$

The goal of selection principle is to assign a sample (x,y) to a task with parameter β^y such that $U(\beta^y;x,y)$ is maximized. To understand the function of selection principle, we illustrate it using Fig. 5.2 and Table 5.1. In this example we selected four representative samples in a task. s_1 and s_2 are mean of positive and negative samples separately. s_3 is close to decision boundary. s_4 is far away from decision boundary. We observe that although s_1, s_2, s_4 have higher posterior predictive probabilities, their utility to the task is lower than s_3. This example confirms our hypothesis that the selection principle can act as a regularization factor to regulate the range of a task to form more compact clusters.

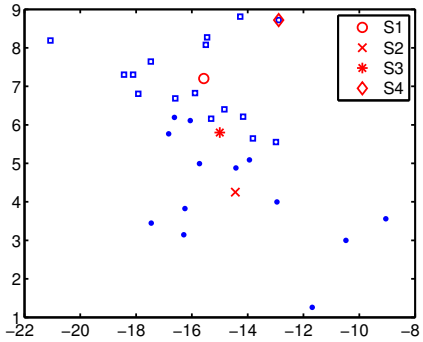

Figure 5.2: Function of Selection Principle: s_1: mean of positive samples; s_2: mean of negative samples; s_3: close to decision boundary; s_4; far away from decision boundary.

5.4.4.2 Applying Selection principle

To incorporate selection principle when making assignment decision, we modify the computation of task assignment probability ρ_{i+1} as follows:

$$\rho_{i+1} \propto \begin{cases} w_k^i s_k^{i+1} \int_\Theta F(x_{i+1}, y_{i+1}|\Theta) v_k^i(d\Theta) & k \leq K \\ \alpha s_k^{i+1} \int_\Theta F(x_{i+1}, y_{i+1}|\Theta) H(d\Theta) & k = K+1 \end{cases} \tag{5.13}$$

Where $s_k^{i+1} = \exp(\gamma U(\beta^y; x_{i+1}, y_{i+1}))$, where γ is a coefficient to regularize the effect of selection principle. Through s_k^{i+1}, the utility of x_{i+1}, y_{i+1} to the model parameter β^y is also considered when making task assignment decisions.

5.4.5 Inference

Several issues need to be addressed for the inference of the proposed sDPMCM-s for streaming data. First, an efficient method is needed to compute $U(\beta^y; (x,y))$ when new samples arrive. Secondly, posterior distribution for Θ and prediction distribution for x and y needs to be updated with relatively low complexity during streaming inference. Thirdly, the inference method, i.e. sDPMM, proposed by Lin was designed for DPMM instead of DPMCM. Thus some modification is needed to adapt it to DPMCM. The first two problems can be directly solved with the adoption of vari-

ational approximation for logistic regression and the using of conjugate prior for μ^x, Ψ^x. For the third problem, we adopt the modification of approximation of proposed in (5.9) and (5.10) to cluster both x and y.

In the following, we give the specific formula for utility computation, describe the details of sequential inference for sDPMCM-s and introduce the strategy we use for prediction.

5.4.5.1 Utility Computation

The computation of $U(\beta^y; x_{i+1}, y_{i+1})$ is straightforward after the variational approximation is used for logistic regression. Let denote the distribution as $p_i(\beta^y \mid \mu_i^\beta, \Psi_i^\beta)$ before (x_{i+1}, y_{i+1}) is assigned to a model and $p_{i+1}(\beta^y \mid \mu_{i+1}^\beta, \Psi_{i+1}^\beta)$ after assignment, we can calculate the KLD of two MN distributions p_i and p_{i+1}:

$$U(\beta^y; x_{i+1}, y_{i+1}) = \frac{1}{2}\left[\ln\frac{|\Psi_i^\beta|}{|\Psi_{i+1}^\beta|} - d + tr((\Psi_i^\beta)^{-1}\Psi_{i+1}^\beta) + (\mu_i^\beta - \mu_{i+1}^\beta)^T(\Psi_i^\beta)^{-1}(\mu_i^\beta - \mu_{i+1}^\beta)\right]$$

5.4.5.2 Sequential Inference for sDPMCM-s

To handle streaming data, we consider the method proposed in [Lin, 2013]. The advantage of this method is that it starts with one model and increases the number of models on the fly when existing models cannot generalize well to new samples. Specifically, when a new sample arrives, we first determine whether it will be assigned to an existing task or a new task. Then the model parameters of assigned task are updated. We describe these two steps separately in the following.

Task Assignment. To determine which task a newly arriving sample belongs to, we need to compute the assignment probability ρ_{i+1} based on (5.9) and (5.10). The probability of assigning newly arrived sample (x_{i+1}, y_{i+1}) to task k, denoted as $\rho_{i+1}(k)$, is computed using:

$$\rho_{i+1}(k) = \frac{w_k^i s_k^{i+1} \exp(h_{i+1}(k))}{\sum_{c=1}^{K+1} w_c^i s_c^{i+1} \exp(h_{i+1}(c))} \tag{5.14}$$

Where $h_{i+1}(k)$ is the log posterior predictive of (x_{i+1},y_{i+1}) belonging to cluster k. It can be decomposed into two parts $h_{i+1}(k) = h^x_{i+1}(k) + h^y_{i+1}(k)$. Due to the conjugate property, the posterior predictive, i.e. $h^x_{i+1}(k)$, is a multivariate t distribution with density function:

$$\frac{\Gamma[(\delta_i+d)/2]}{\Gamma(\delta_i/2)\delta^{d/2}\pi^{d/2}|\Phi_i|^{1/2}}\left[1+\frac{1}{\delta_i}(x-\upsilon_i)^T\Phi_i^{-1}(x-\upsilon_i)\right] \tag{5.15}$$

Where

$$\begin{aligned}
\delta_i &= \nu^x_i(k) - d + 1 \\
\upsilon_i &= \mu^x_i(k) \\
\Phi_i &= \frac{\kappa^x_i(k)+1}{\kappa^x_i(k)(\nu^x_i(k)-d+1)}\Psi^x_i(k)
\end{aligned}$$

$\mu^x_i(k), \Psi^x_i(k), \kappa^x_i(k), \nu^x_i(k)$ are posterior parameters of a NIW distribution for task k after receiving i samples. With (5.15), $h^x_{i+1}(k)$ can be computed directly.

For the computation of $h^y_{i+1}(k)$, we use the lower bound specified in (5.12) derived from a variational approximation of logistic regression.

Updating Model parameters. Relying on the conjugate property, posterior parameters of the NIW distribution of task k have a closed-form updating when receiving a new sample x_{i+1}. For simplicity, we update natural parameters $\Lambda = (\eta^1_i(k), \eta^2_i(k), \eta^3_i(k), \eta^4_i(k))$ of NIW distribution for task k at each step. They can be derived from $\mu^x_i(k)$, $\Psi^x_i(k)$, $\kappa^x_i(k)$, $\nu^x_i(k)$ using:

$$\begin{aligned}
\eta^1_i(k) &= \kappa^x_i(k)\mu^x_i(k) \\
\eta^2_i(k) &= \kappa^x_i(k) \\
\eta^3_i(k) &= \Psi^x_i(k) + \kappa^x_i(k)\mu^x_i(k)(\mu^x_i(k))^T \\
\eta^4_i(k) &= \nu^x_i(k) + d + 2
\end{aligned}$$

Modified from the sufficient statistics of the NIW distribution [Foti et al., 2014], the following

form of updating for Λ with considering the uncertainty of task assignment are used:

$$\eta^1_{i+1}(k) = \eta^1_i(k) + \rho_{i+1}(k)x_{i+1}$$
$$\eta^2_{i+1}(k) = \eta^2_i(k) + \rho_{i+1}(k)$$
$$\eta^3_{i+1}(k) = \eta^3_i(k) + \rho_{i+1}(k)x_{i+1}(x_{i+1})^T$$
$$\eta^4_{i+1}(k) = \eta^4_i(k) + \rho_{i+1}(k)$$

For the updating of parameters $\mu^\beta_i, \Psi^\beta_i$ for β^y_i, we use the variational approximation in (5.11).

5.4.5.3 Prediction

For predicting the label of a test sample x, we use the following strategy. First, we use all the K tasks learned from training data to predict the label of x to get K labels, $\hat{y}_1$, $\hat{y}_2$, ..., $\hat{y}_K$. Then we compare the posterior predictive of $P(x, \hat{y}_k)$, $\forall k \in [1:K]$ and set the label of x to $\hat{y}_{k^*}$ so that $P(x, \hat{y}_{k^*}) = max(P(x, \hat{y}_1), P(x, \hat{y}_2), \ldots, P(x, \hat{y}_K))$.

5.5 Experimental Studies

In this section, we first introduce the data sets and experimental protocol used in our experiments. Then we evaluate the performance of our proposed methods, sDPMCM and its variation sDPMCM-s, by comparing them with base-line methods SVM, Random Forest, and a state-of-the-art classification model based on enriched Dirichlet Process Mixture model (EDPMM) on 4 synthetic data sets and 3 real-world data sets. Lastly, we demonstrate how transparency can be improved through task construction.

5.5.1 Data Sets

For the experiments, we used both synthetic data sets and real-worlds data sets, as detailed below.

5.5.1.1 Synthetic Data Sets

we constructed 4 synthetic data sets with K hidden tasks each, where $K \in [2:5]$. For each task, we randomly draw its parameters from a NIW prior and a MN prior. For the NIW prior of m^x and Σ^x, we use zero mean and a diagonal scale matrix $\psi_0 I$, where $\psi_0 = 2$. We set $\kappa_0^x = 0.04$ and degree of freedom $\nu_0^x = d+3$, where d is the dimension of x. For the MN prior of β^y, we use a MN distribution with zero mean and a unit diagonal covariance matrix. The data x, y are generated using the distribution described in (5.16). We summarize the statistics of 4 synthetic data sets in Table 5.2.

$$
\begin{aligned}
y_i | x_i, \beta_i^y &\sim F_y(\cdot | x_i, \beta_i^y) \\
x_i | m_i^x, \Sigma_i^x &\sim \mathrm{MN}(\cdot | m_i^x, \Sigma_i^x)
\end{aligned}
\tag{5.16}
$$

Data Set	SDS1	SDS2	SDS3	SDS4
T	2	3	4	5
N	205	317	406	500

Table 5.2: Statistics of Synthetic Data Sets. T: Number of Hidden Tasks. N: Number of Samples.

5.5.1.2 Real-world Data Sets

We used 3 real-world data sets: WebKB, School Performance and Landmine.

WebKB. This data set contains a subset of the web pages collected from computer science departments of 4 universities in January 1997 by the World Wide Knowledge Base (WebKb) project of the CMU text learning group [1]. It is composed of 230 course pages and 821 non-course pages. For each web page, two types of representation are provided, text on the web page and anchor text of the hyperlinks to that page. We generate the features from text on the web pages using TF-IDF.

[1] `http://www.cs.cmu.edu/afs/cs/project/theo-20/www/data/`

Then we applied PCA to the features to keep the first 30 components. The classification goal here is to determine whether a web page is a course page or not.

School Performance. The school data set comes from the Inner London Education Authority (ILEA). It is composed of examination records from 140 secondary schools in years 1985,1986 and 1987. The original data includes the year of examination, 4 school-specific attributes and 3 student-specific attributes. In our experiments, we use the processed data set provided by [Argyriou et al., 2008], where categorical features are expressed as binary features. To use this data set for classification, we labeled those samples with examination scores larger than 30 as positive and others as negative. We use data from 123 schools by removing those schools with less than 5 positive or 5 negative samples.

LandMine. The land mine data set [Ruvolo & Eaton, 2013b, Xue et al., 2007] consists of $14,820$ samples from 29 different geographical regions. The features are extracted from radar data, including four-moment based features, three correlation-based features, one energy-ratio feature, one spatial variance feature, and a bias term. The classification goal is to detect whether or not a land mine is present in an area. We used 20% of the data for our experiments.

For each data set, we randomly chose 50% of the data for training and the other 50% for testing. We applied bootstrap resampling to training data sets to create balanced data sets. The statistics about 3 data sets are summarized in Table 5.3.

Data Set	N	d
WebKB	1051	30
School	11966	17
LandMine	2972	9

Table 5.3: Statistics of Real Data Sets. N: number of samples d: number of features

5.5.2 Experiment Protocol

Baseline Methods. To the best of our knowledge, there is no previous work on learning with task construction for classification of streaming data. Thus we only compare our methods with

two widely applied batch learning methods, SVM and Random Forest, and one state-of-the-art DP mixture of classification model, joint enriched Dirichlet process mixture model (EDPMM) proposed in [Wade et al., 2014]. For SVM, we used a SVM classifier with a RBF kernel provided in Matlab. For Random Forest, we used the algorithm implemented in scikit-learn python package. For EDPMM, we used the R code developed by the original authors. We implemented both sDPMCM and sDPMCM-s in Matlab.

Model Selection. We performed grid search to select optimal model parameters using 10-fold cross validation that was performed on the training data.

Evaluation Metrics. We used AUC, the area under a ROC curve, calculated on testing data only, to compare the performance of different algorithms.

5.5.3 Performance Evaluation Results

To evaluate the performance of our proposed methods, we compared them with 4 baseline methods on 4 synthetic data sets and 3 real-world data sets.

5.5.3.1 Comparison on Synthetic Data Sets

Table 5.4 presents the results of comparison on 4 synthetic data sets. Compared with SVM and RF, DP-based methods achieves competitive or better results on 4 data sets. As we expected, batch DP mixture model, EDPMM, outperforms sDPMCM and sDPMCM-s on the 3 synthetic data sets. However, the performance difference on SDS1 and SDS2 is not statistically significant according to the paired student t test. Comparing sDPMCM and sDPMCM-s, we observe that sDPMCM- always outperforms sDPMCM. This demonstrates the effectiveness of selection principle on improving performance. It is worth noting that sDPMCM is comparable with EDPMM on SDS4 data set. And sDPMCM-s even performs significantly better than EDPMM on this data set. Our explanation is that the covariance structure may be more complicated with more hidden tasks. Compared with the Inverse-Gamma distribution adopted by EDPMM, the Inverse-Wishart distribution we used for sDPMCM and sDPMCM-s allows richer covariance structure.

DataSet	SVM	RF	EDPMM	sDPMCM	sDPMCM-s
SDS1	0.812	0.801	**0.860**	0.847	0.856
SDS2	0.787	0.748	**0.806***	0.788	0.798
SDS3	0.814	0.789	**0.823**	0.813	0.822
SDS4	0.823	0.814	0.839	0.838	**0.852***

Table 5.4: Comparison of Algorithms on Synthetic Data Sets. AUC is used for the performance metric.*: statistically significant with 5% significance level.

5.5.3.2 Comparison on Real Data Sets

DataSet	SVM	RF	EDPMM	sDPMCM	sDPMCM-s
WebKB	0.873	0.896	0.894	0.897	**0.910***
School	**0.718**	**0.718**	0.676	0.715	0.717
LandMine	0.676	0.670	0.552	0.670	**0.687***

Table 5.5: Comparison of Algorithms on Real Data Sets. AUC is used for the performance metric.*: statistically significant with 5% significance level.

We show the results of comparison of algorithms on real data sets in Table 5.5. Compared with base-line methods, EDPMM achieves similar performance on WebKB data set. However, its performance on LandMine data set is much worse than those of SVM and RF. There are two possible reasons. First, as we mentioned before, it is possible that the Inverse-Gamma prior adopted by EDPMM cannot explain the complicated covariance structure of data. Secondly, EDPMM used a nested structure to form hierarchical clusters, where X-clusters are nested into each y-cluster. This choice of ordering X and y may be inappropriate for this data set. Although it is possible to use a different ordering, this choice is problem specific and the work did not provide a way to guide this decision. For the school data set, EDPMM also has the worst performance among all algorithms. But note that we collect the result of EDPMM from one run of the experiment due to the high computation cost. For our proposed method, sDPMCM, it achieves comparable performance with random forest. Relying on selection principle, sDPMCM-s achieves statistically significant advantages over other algorithms on WebKB and Landmine data sets.

5.5.4 Transparency Evaluation

To study how the transparency of each model changes when the heterogeneity of data increases, we primarily focus on synthetic data sets where we know the number of tasks embedded in the data sets and hence a direct comparison is possible. For real-world data sets, we do not have such information. We evaluate an indirect metric in order to gain insights of the model transparency.

5.5.4.1 Evaluation on Synthetic Data Sets

We first picked up the data set SDS3 and recorded model complexity of different algorithms with a increasing number of samples. To evaluate model complexity, for SVM, we record the number of support vectors. For Random Forest, we record the number of trees and for sDPMCM-s the number of constructed tasks. The results are shown in Fig. 5.3. In this test, the number of samples are sequentially introduced in such way that the first n samples are all from one task, then we have two tasks, three tasks and so on so forth. In Fig. 5.3 we observe the model complexity increases as we have more samples (or more hidden tasks). sDPMCM-s captures precisely the right number of hidden tasks.

To further investigate the issue, in Fig. 5.4 we display the tasks constructed when evaluating sDPMCM and sDPMCM-s on SDS3. With more samples, both algorithms can construct more tasks to accommodate the data. However, sDPMCM cannot correctly identify those hidden tasks due to the limitation of only using fitness principle. Although the complexity of models learned by sDPMCM-s increased in terms of number of tasks, it provides insights into the structure of data with newly constructed tasks. Compared with SVM and Random Forest, it affords explanation why higher complexity is needed. We observe the same trend in other synthetic data sets. With the space limitation, we do not show (similar) figures for other synthetic data sets.

5.5.4.2 Evaluation on Real-World Data Sets

For real-world data sets, we do not know precisely the number of hidden tasks. In addition the data are in a much higher dimensional space and it is difficult to visualize the cluster structure that

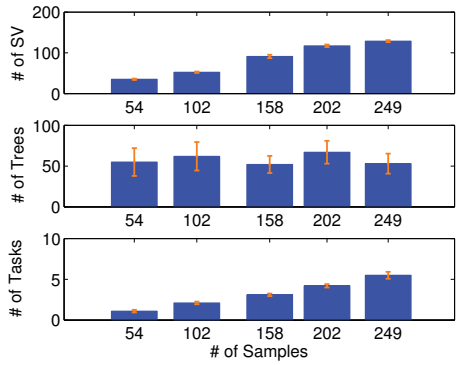

Figure 5.3: Transparency Evaluation on Synthetic Data Set SDS2. Top: SVM, Middle: Random Forest, Bottom: sDPMCM-s.

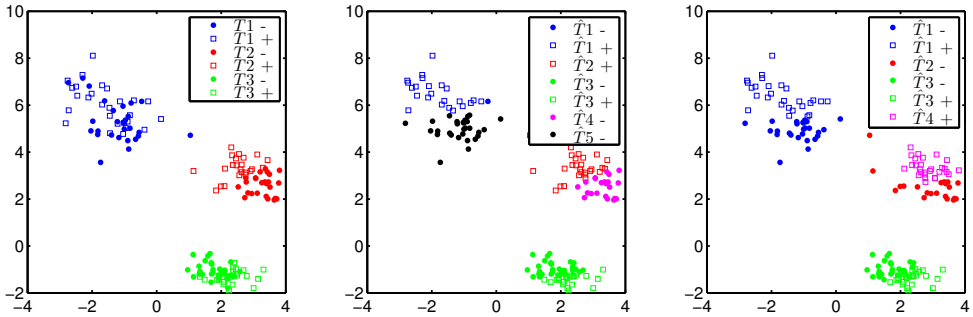

Figure 5.4: Tasks Construction Comparison: Left: Ground Truth, Middle: Tasks Constructed by sDPMCM, Right: Tasks Constructed by sDPMCM-s

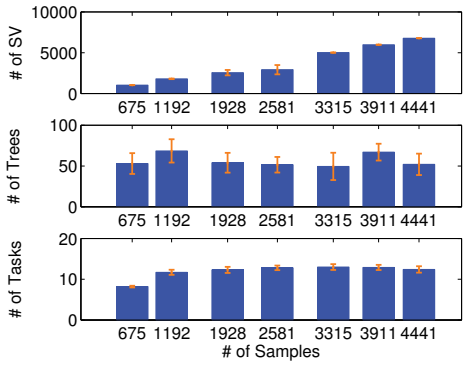

Figure 5.5: Transparency Evaluation on School Data Set. Top: SVM, Middle: Random Forest, Bottom: sDPMCM-s.

we learned. Therefore we collect statistics regarding model complexity as we did for the synthetic data. In Fig. 5.5, we show how model complexity changes with increasing number of samples. Results are averaged over 10 runs at each collected point.

We notice that the number of support vectors of the SVM model consistently increases with increasing number of samples and the standard deviation across different runs is low. Compared with SVM, Random Forest and sDPMCM-s are more robust in the sense that the model complexity are not sensitive to the increasing number of samples. Comparing Random Forest and sDPMCM-s, we notice that sDPMCM-s are more "stable" in the sense the variance of the number of tasks across different runs is much smaller. This phenomenon increases our confidence that sDPMCM-s captures the hiddern but important tasks embedded in the data sets.

5.6 Conclusion

In this work we proposed a new learning paradigm for transparent predictive analytics where we incorporate a contemporary philosophical concept of constructivism in machine learning. We developed a model formalization using Dirichlet Process Mixture Models for streaming data with efficient inference. Our experimental study demonstrated the utility of the proposed methods. Our future work is to extend the current algorithm to other learning scenarios such as semi-supervised learning.

Chapter 6

Constructivism Learning for Local Dropout Architecture Construction

6.1 Introduction

Dropout is attracting intensive research interest in deep learning as an efficient approach to prevent overfitting [Hinton et al., 2012]. In the training phase, for each mini-batch, dropout works by randomly omitting some units from the original deep neural network to create a sub-network. In the testing phase, dropout simply computes the average of all the explored subnetworks. Since there is an exponential number of possible sub-networks for a given neural network, it is impractical to explore all of them and then perform model averaging. This requires huge amount of data and computing power, even for deep learning. Drop-out circumvents the problem by adding a regularization that all subnetworks must share the same weights on any shared nodes. With the constraint, the total number of weights need to be trained is still quadratic (assuming a fully connected network) to the number of nodes in the network. The power of dropout for overfitting prevention is attributed primarily to two factors: model averaging with bagging and model regularization. Both reduce model variance.

To design better dropout schemes, a large number of studies in the literature have focused on randomly dropped out some units in a network according to a predefined dropout rate [Gal & Ghahramani, 2016, Wang & Manning, 2013] or learned distributions on dropout rates [Ba & Frey, 2013, Kingma et al., 2015, Li et al., 2016, Maeda, 2014, Molchanov et al., 2017]. Recently incorporating "structural" information when deciding which units to drop out produced promising results comparing to methods

that ignore the structural information. For example the work in [Li et al., 2017, Tompson et al., 2015, Neverova et al., 2016] proposed to drop out a group of units simultaneously based on prior knowledge such as a specific feature map in a convolutional network or modality related information. Murdock et al. [Murdock et al., 2016] developed a method, Blockout, to group the units of a network into clusters which are learned from the data and each dropout architecture consists of the units in a cluster. Both methods have obtained better empirical performance in various applications.

A major issue of the above mentioned work is that existing work constructed and applied drop out architectures globally to all the instances. It failed to differentiate among instances when constructing the dropout architecture. This can be a significant deficiency for certain applications. For example, when predicting the ratings given by consumers to different restaurants, consumers may weight the features of a restaurant differently in different activities, such as banquets or dates. Thus a neural network is more likely to achieve better performance if it has the capability to differentiate among instances and construct different dropout architectures for them so that varying weights can be given to the features.

To tackle this issue, we propose a method, CODA, for local dropout architecture construction, which is inspired from a philosophical theory regarding human learning, constructivism learning [Piaget, 1985, Li & Huan, 2017]. This theory has had wide-ranging impact on human learning theories. The essence of this theory is that how human acquire knowledge from experiences through two fundamental processes: assimilation and accommodation. In assimilation, an experience can be incorporated into a learner's existing knowledge framework without changing that framework. In accommodation, new knowledge must be constructed in order to accommodate the experience.

Applying this theory to deep learning, for each instance, the algorithm decides whether an existing dropout architecture should be used, i.e., assimilation, or a new dropout architecture should be constructed, i.e., accommodation. We illustrate the concept of constructivism deep learning in Figure 6.1, where we have a deep neural network (DNN) with two hidden layers, depicted in the left figure. Given 4 instances $\{(x_1, y_1), (x_2, y_2), (x_3, y_3), (x_4, y_4)\}$, a dropout architecture, depicted

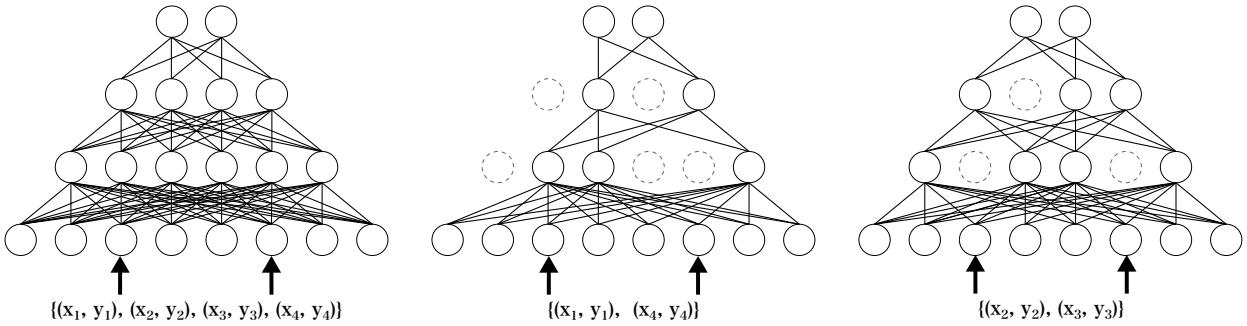

Figure 6.1: Constructivism Deep Learning. Left: The Network Architecture of a DNN. Middle and Right: Two Different Dropout Architectures. The first dropout architecture is shared by instances (x_1, y_1) and (x_4, y_4). The second dropout architecture is shared by instances (x_2, y_2) and (x_3, y_3).

in the middle figure, is constructed and used for the first instance (x_1, y_1). For the second instance, since it is quite different from the first instance, accommodation happens and a new dropout architecture, depicted in the right figure, is constructed for it. For the instance (x_3, y_3), it triggers the assimilation process, sharing the same dropout architecture with (x_2, y_2). It is the similar situation for (x_4, y_4), which shares the same dropout architecture with (x_1, y_1).

There are many challenges in adapting human constructivism learning to deep learning. First, we need to decide which instances should share the same dropout architecture; Secondly, we need to decide the optimal dropout architecture for those instances. We opted for Bayesian noparametric techniques for overcoming those challenges by adopting Uniform Process.

Specially, given an instance, we will determine which dropout architecture should be used according to the loss of that architecture and the similarity among different instances. Meanwhile, this process allows new architecture to be selected due to its nonparametric characteristics.

We have laughed a comprehensive experimental study with both synthetic and real-world data sets. Comparing the performance with other state-of-the-art dropout techniques, the experimental results demonstrated the effectiveness of our proposed method.

The contributions of this paper is as follows:

- We have adapted human constructivism learning to deep learning for local dropout architecture construction.

- We have designed an algorithm, Uniform Process Mixture Models (UPMM), for construc-

tivism deep learning based on a Bayesian nonparametric technique, Uniform Process. In addition, we have developed an effective inference method for efficient computation of UPMM.

- We have compared our methods with 2 state-of-the-art techniques using 5 real-world data sets and demonstrated the effectiveness of our method.

6.2 Related Work

In this section, we review two lines of research which are mostly related to our work, dropout training and constructivism learning.

6.2.1 Dropout Training for Deep Neural Networks

Previous work in dropout training for deep neural networks can be categorized into two groups based on whether the dropout architectures are determined without or with considering prior knowledge related structure.

For the methods in the first group, the first study was conducted by Hinton et al. in [Hinton et al., 2012], where hidden units were randomly selected using a fixed dropout rate for all the units. In recent years, different variations of dropout techniques have been developed by approximating the original dropout technique [Gal & Ghahramani, 2016, Wang & Manning, 2013] or learning adaptive dropout rates through imposing on different distributions, such as multinominal distributions [Li et al., 2016], Bernoulli distributions [Srinivas & Babu, 2016], distributions based on input activities [Ba & Frey, 2013], or employing variational Bayesian inference methods [Kingma et al., 2015, Maeda, 2014, Molchanov et al., 2017].

To incorporate a priori structural information in determining dropout architectures, Tompson et al. [Tompson et al., 2015] developed the SpatialDropout method for convolutional networks to drop out all the units in a feature map simultaneously so that adjacent pixels in the feature map are either all inactive or all active. Neverova et al. [Neverova et al., 2016] employed the modality information to drop out the input form a channel to achieve robustness in fusion of multiple modal-

ity channels for gesture recognition. Different from utilizing these structural information specific to some applications, Murdock et al. [Murdock et al., 2016] aimed to construct general dropout architectures by grouping units into different clusters with learned probabilities. [Li et al., 2017] extended this idea to multi-modal learning by constructing dropout architectures so that subsets of units correspond to individual modalities.

It is worth noting that all the aforementioned work has failed to address the issue of learning structured dropout where different instances may share different dropout architectures or subnetworks.

6.2.2 Constructivism Learning in Machine Learning

Constructivism learning [Piaget, 1985] provides a comprehensive framework of human cognitive development. It has been exploited for interactive machine learning [Sarkar, 2016] and extensively studied in robotic learning [Aguilar & Pérez y Pérez, 2017]. A complete survey in this field is beyond the scope of this paper and the interested reader may refer to [Stojanov, 2009] for a detailed discussion.

In our previous work [Li & Huan, 2017], to achieve modeling transparency, we adapted constructivism learning to machine learning by taking advantage of Bayesian nonparametric techniques, Dirichlet process mixture models.

Note that in this paper, we adapted constructivism learning to deep learning, which has not been explored in the above mentioned studies.

6.3 Preliminary

In this section, we first introduce the notations used throughout the paper. Then we give a brief overview of the Bayesian nonparametric technique, Uniform Process, on which our proposed method is based.

6.3.1 Notations

For clarity, we introduce the following notations. We use lowercase letters to represent scalar values, lowercase letters with bold font to represent vectors (e.g. $\boldsymbol{u}$), uppercase bold letters to represent matrices (e.g. $\mathbf{A}$), Greek letters $\{\alpha, \lambda, \gamma, \dots\}$ to represent parameters. Unless stated otherwise, all vectors in this paper are column vectors. u^T is the transpose of the vector u. We use $[1:N]$ to denote the set $\{1, 2, \dots, N\}$.

6.3.2 Uniform Process

To conquer the challenges of adapting constructivism learning to deep learning which we mentioned before, we rely on Bayesian nonparametric (BNP) clustering techniques. The advantage of BNP is that it provides a principled mechanicism for determining the partition of instances by imposing a prior over the partition. Meanwhile, it allows new clusters to be constructed when the existing clusters cannot fit a new instance well.

To be specific, we used uniform process (UP) [Jensen & Liu, 2008, Wallach et al., 2010] for constructivism learning. Uniform process is a variation of Dirichlet Process [Ferguson, 1973]. Different variations of DP has been extensively studied and applied to a wide range of applications in the machine learning literature [Paisley et al., 2015, Teh et al., 2012]. A implicit priori property of DP is "rich-get-richer", i.e., new instances are more likely to be assigned to clusters with more instances. Thus the sizes of clusters induced by DP are often non-uniform, with a few very large clusters and some small clusters. Compared with DP, uniform process exhibits uniform distributions over cluster sizes.

The partition of a set of observed instances, $x_1, x_2, \dots$, can be sequentially constructed using UP as follows. Given that $N-1$ instances, $x_1, x_2, \dots, x_{N-1}$, are partitioned into K clusters, let denote the cluster assignment of x_n using an indicator variable c_n. Then for a new instance x_N, it will be

Table 6.1: Notations for CODA

N	Total number of instances
M	Total number of units in a nerual network
L	Total number of labels
D	dimension of features
K	Total number of architectures
x_n	feature vector of the instance n
y_n	label for x_n encoded as a 1-of-L binary vector
z_n	dropout indicator for instance n
z_k^*	dropout indicator for architecture k
c_n	architecture indicator for instance n
$\mathcal{N}_k$	indices of instances assigned to architecture k
α	Concentration parameter for UP
G_0	Base Distribution for UP

either assigned to an existing cluster or a new cluster according to the following probability:

$$p(c_{N+1} = k|) = \begin{cases} \frac{1}{K+\alpha} & k \leq K \\ \frac{\alpha}{K+\alpha} & k = K+1 \end{cases} \tag{6.1}$$

where α is a concentration parameter. It regulates the probability of assigning an instance to a new cluster. The higher it is, the more likely a new cluster will be constructed for a new instance.

6.4 Algorithm

In this section, we first formalize the problem of *CO*nstructivism learning for local *D*ropout *A*rchitecture construction (CODA) which we aim to solve. Then we describe the details of our proposed method using UP of mixture models (UPMM) for CODA. Lastly, we outline the inference method designed for the computation of UPMM.

Before proceeding to the details of algorithm, for convenience, we summarize important notations for CODA in Table 6.1.

6.4.1 Constructivism Learning for Local Dropout Architecture Construction (CODA)

Suppose we have a set of instances, denoted as a matrix :

$$\mathbf{X} = [x_1; x_2; \ldots; x_N]$$

where each row $x_n \in \mathbb{R}^D$ is a row vector and corresponds to an instance, and their corresponding labels, denoted as a vector $y = [y_1; y_2; \ldots; y_N]$, $y_n \in [1 : L]$. When a deep neural network is trained using $\mathbf{X}$ and y, the previous proposed dropout methods did not consider the possible structure in data or evaluate the relationship among instances when making decisions about which units to drop out. Accordingly, the units in the network are randomly selected to omit only according to the drop out rates, which may be fixed or adaptively learned from the data. To overcome this limitation, we propose to use *CO*nstructivism learning for local *D*ropout *A*rchitecture construction (CODA). During the training of a deep neural network, the goal of CODA is to determine:

1. Which instances should share the same dropout architecture for prediction and what the architecture is?

2. When a new dropout architecture should be constructed?

The above goal characterizes the critical challenge of CODA, that is to recognize assimilation, assigning an instance to an existing dropout architecture and accommodation, constructing a new dropout architecture for a instance, which corresponds to two fundamental processes of human constructivism learning. The solution therefore we seek to implement CODA must have the capability to address this critical challenge. Specifically, it first needs to have a mechanicism for clustering instances so that the dropout architecture inferred from those instances are optimal for the prediction performance of the member instances in that cluster. Secondly, it should afford a principled way for constructing a new dropout architecture when a instance cannot be well fitted by existing dropout architectures, which implies the complexity of the model, mainly assessed by

the number of dropout architectures or the amount of knowledge learned by the model, needs to be automatically adaptive to the heterogeneity of the data.

Bayesian nonparametric (BNP) methods has long standing in the literature of statistical and machine learning. One major characteristics of BNP is that it is endowed with infinite-dimensional parameter space so that the complexity of model parameters is potentially unbounded and the amount of knowledge captured by the model increases with increasing number of instances. Counting on this characteristic, we can devise a model based on BNP to handle accommodation, constructing new knowledge for an unseen pattern in data. For assimilation, we resort to BNP clustering techniques to decide which instances can share the same dropout architecture, i.e., explained by the existing knowledge. Specially, we adopt uniform process (UP), a variation of Dirichlet process, and design a UP of mixture models for CODA, for which we present the details in the following section.

6.4.2 UP Mixture Models for CODA

Mixture model based on BNP has been widely considered to be one of the most important method for regression and classification problems [Bastani et al., 2016, Hannah et al., 2011, Shahbaba & Neal, 2009, Wade et al., 2014]. It utilizes local regression or classification models, such as linear regression or logistic regression, as basic building blocks for instances partitioned into different clusters, where instances in the same cluster share the same model. The distribution of cluster assignments is determined by a mixing measure, which can be a Dirichlet process or different variations of DP. Generally, the mixture model based on BNP for data $\mathbf{X}$ and y assuming the following form:

$$
\begin{aligned}
y_n|P &\sim f(y|G) \\
f(y|G) &= \int F(y|\Phi) dG(\Phi)
\end{aligned}
$$

where F is formulated by the local model used for each cluster and G is determined by the mixing measure.

Then for each instance $(x_n, y_n), \forall n \in [1:N]$, the generative process using DP as the mixing measure takes the form:

$$\begin{aligned} y_n &\sim F(y|x_n, \Phi_n) \\ \Phi_n|G &\sim G \\ G &\sim DP(\alpha, G_0) \end{aligned} \tag{6.2}$$

where α is a concentration parameter of DP, which regulates how likely a new cluster will be constructed. G_0 is a base distribution for model parameters Φ_n. Due to the almost sure discreteness of G, some Φ's will have identical values. Then instances and their corresponding model parameters, Φ's, form clusters; and instances in the same cluster will share the same Φ.

In Bayesian nonparametric mixture models for classification or regression, for each cluster of instances, we need to determine the model parameters Φ, such as regression coefficients in linear regression. For CODA, however, our goal is to select dropout architectures. To this end, we parametrize each cluster-specific model with a vector consisting of Bernoulli variables $z = [z_1; z_2; \ldots; z_M]$, where M is the total number of neural units in a DNN. $z_i = 0$ if unit i is dropped out from the neural network. For the mixing measure, we use uniform process, a variation of Dirichlet process. Then the model we proposed for CODA can be described as:

$$
\begin{aligned}
G_0 &= \prod_{m=1}^{M} \mathrm{Ber}(\theta_m) \\
G &\sim \mathrm{UP}(\alpha, G_0) \\
z_n | G &\sim G, \quad for\ n = [1:N] \\
y_n | x_n, z_n, \mathscr{W} &\sim f(x_n, z_n, \mathscr{W}) \quad for\ n = [1:N]
\end{aligned}
\tag{6.3}
$$

where we use Ber to denote Bernoulli distribution and θ's are parameters of Bernoulli distribution. M is the total number of neural units in DNN. w_{ij} is the weight from unit i to unit j and these two units are not in the same layer of DNN. And we use $\mathscr{W}$ to denote the set of all w_{ij}'s. N is the total number of instances. Note that for simplicity, we assume independence for Bernoulli variables z's.

The choice of probability form for y_n depends on the type of a neural network and its output. For example, for multi-layered neural networks with Gaussian outputs, we may use a multivariate Gaussian for the distribution of y_n. In this paper, we focus on relatively simple neural networks with softmax function as output layers. We therefore compute the probability of y_n using:

$$
p(y_n | \hat{y}_n) = \exp\left[\sum_{l=1}^{L} y_{n,l} \log \hat{y}_{n,l}\right] \tag{6.4}
$$

where y_n is generated by encoding y_n as a 1-of-L binary vector. $\hat{y} = [\hat{y}_{n,1}; \hat{y}_{n,2}, \ldots, \hat{y}_{n,L}]$ is the output value after propagation of x_n through the network.

Similar to the Dirichlet process, G drawn from UP is discrete a.s.. Hence z's present ties with positive probability. Accordingly, instances are partitioned into different clusters, with the same z being shared by all the instances in the same cluster. Since the dropout architecture is completely determined by z, the instances in a cluster will also share the same dropout architecture. This provides the model a mechanisim for determining which instances should share a dropout architecture, i.e., assimilation. On the other hand, from (6.1) we can observe that given the partitions of $N-1$

instances into K clusters, a new instance has a positive probability proportional to $\alpha/(K+\alpha)$ to be assigned to a new architecture, which enables accommodation.

For the computation of (6.3), we need to infer the parameters: $\Omega = \{\mathbf{Z}^*, \mathscr{W}\}$. Here we use $\mathbf{Z}^* = [z_1^*, z_2^*, \ldots, z_K^*]$ to denote the distinct values of z_n, $\forall n \in [1:N]$. We outline the procedure of computation Ω in the following section.

6.4.3 Computation

We adapted the method proposed in [Lin, 2013] for the computation of UPMM since it is sequential and can be used for non-conjugate situations, which is the case in our proposed UPMM model. In addition, it allows model parameters $\mathscr{W}$ to be efficiently updated in mini-batches using stochastic optimization methods.

One major issue of computation of UPMM is the inference of $\mathbf{Z}^*$ since it is discrete and optimization methods based on stochastic gradients are infeasible. To solve this issue, we propose a method for updating z_k^* using all the instances that share z_k^* at once instead of updating stochastically by mini-batches. Although this method may incur more computation time, we found that the efficiency performance is acceptable for the data sets we used in our experiments.

In the following, we first describe how to assign instances to different architectures. Then we give the details of updating model parameters $\mathscr{W}$ and $\mathbf{Z}^*$. Lastly, we present how the model is used for the prediction of test instances.

6.4.3.1 Update architecture Assignment

To determine which instances should share the same dropout architecture, that is, which instances should be partitioned into the same cluster, we introduce latent variables c_n for instance (x_n, y_n) to indicate the assignment of the architecture. We have $c_n = k$ iff (x_n, y_n) is assigned to architecture k. Then the probability of architecture assignment for (x_n, y_n) given the architecture assignments

of other instances is as follows:

$$\rho_k(c_n = k|\cdot) \propto \begin{cases} \int_{z^*} f(y_n|z^*, \mathscr{W})\nu_k(d_{z^*}) & k \leq K \\ \alpha \int_{z^*} f(y_n|z^*, \mathscr{W})G_0(d_{z^*}) & k = K+1 \end{cases} \tag{6.5}$$

Note that our method is different from [Lin, 2013] in that we use hard-clustering for each instance. We choose this strategy due to the following considerations. First, we estimate the model parameters through a number of iterations while [Lin, 2013] only performs one single pass over the data. Secondly and most importantly, by using hard-clustering, we only need use those instances belonging to architecture k to update architecture-specific parameters z. With soft-clustering, all the instances need to be used for the updating of parameters of each architecture. This may be computationally daunting when inferring from relatively large data sets.

Regularization through Similarity among Instances. In (6.5), the assignment of dropout architectures is mainly determined by the prediction performance of each architecture. This strategy may raise two issues. Firstly, the probability that several architectures have similar prediction performance is high. Although each dropout architecture corresponds to a different decision boundary, the number of potential decision boundaries that have similar prediction performance for one instance is large. Thus it poses challenge in determining which architecture should be used. Secondly, it is likely to construct a relatively large number of architectures with a small number of instances assigned to each architecture if the prediction performance is used as the only assignment criteria. This may lead to overfitting since it is difficult to have a architecture well trained with limited number of instances and the generalization performance will be low.

To alleviate these two problems, we propose to regularize the architecture assignment based on similarity among instances. Our assumption is that similar instances tend to use the same dropout architecture. Specially, when making the decision whether an instance (x_n, y_n) should be assigned to the architecture k, we also consider the similarity between x_n and other instances which have been assigned to architecture k in addition to the prediction performance of using architecture k.

Thus we add an regularization term to (6.5) to get the following equation:

$$\rho_k(c_n = k|\cdot) \propto \begin{cases} s_k^{\beta_1}(\int_{z^*} f(y_n|z^*, \mathscr{W})\nu_k(d_{z^*}))^{\beta_2} & k \leq K \\ \alpha \int_{z^*} f(y_n|z^*, \mathscr{W}) G_0(d_{z^*}) & k = K+1 \end{cases} \tag{6.6}$$

where $s_k \in \mathbb{R}$ is used to denote the similarity between (x_n, y_n) and other instances assigned to architecture k. $\beta_1, \beta_2 \in \mathbb{R}$ are regularization parameters. Let denote the set of instances assigned to architecture k as $\mathscr{N}_k$. To compute s_k, we first compute the mean of $\mathscr{N}_k$ using:

$$m_k = \frac{1}{|\mathscr{N}_k|} \sum_{x_i \in \mathscr{N}_k} x_i$$

Then s_k is computed based on the distance between m_k and x_n:

$$s_k = \exp(-\|x_n - m_k\|_2^2)$$

6.4.3.2 Update Z

Since G_0 and $f(y_n|z_n, \mathscr{W})$ are not a conjugate pair, there exist no closed-form formulas for calculating the posterior probability of z^*. Given the architecture assignments of instances, we can only know that the posterior probability of z^* proportional to the form:

$$\nu_k(d_{z^*}) \propto \begin{cases} G_0(d_{z^*}) \prod_{i \in \mathscr{N}_k} f(y_n|z^*, \mathscr{W}) & k \leq K \\ G_0(d_{z^*}) f(y_n|z^*, \mathscr{W}) & k = K+1 \end{cases} \tag{6.7}$$

Thus we propose to address this problem using MAP point estimation since z^* is discrete and each element $z_m^*, \forall m \in [1:M]$ in z^* will take on either value 1 or value 0. Specially, for the estimation of z_m^*, we fix the values of $z_i^*, \forall i \in [1:M]$ and $i \neq m$, then select the value of z_m^* so that (6.7) is maximized.

Preventing Local Optimum. The disadvantage of using MAP point estimation for updating

$\mathbf{Z}$ is that it may trap into local optimum. To avoid this, we employ an updating strategy based on the Simulated Annealing (SA) algorithm proposed in [Locatelli, 2001]. In each iteration, when determine whether the new value of z_m^* should be accepted, there are two cases. In the first case, z_m^* will take on the new value if the value of (6.7) is larger. In the second case, z_m^* will take on the new value with probability p even if the value of (6.7) is smaller. Here p is calculated as follows:

$$p = \exp(\log v_k^n - \log v_k^o)/T)$$

where v_k^n is calculated from (6.7) using the new value of z_m^*; and v_k^n is calculated using the old value of z_m^*. T is updated in each iteration with $T = \gamma_1(\log v_k)^{\gamma_2}$. Here $v_k = v_k^n$ if the new value is assigned to z_m^*, otherwise $v_k = v_k^o$. The intuition behind this strategy is that when v_k is far away from the optimal value, the probability of z_m^* taking on the new value is high even if that new value leads to smaller v_k so that the parameter space explored by the algorithm will be larger.

6.4.3.3 Update $\mathscr{W}$

To reduce the variance of gradient estimation, we use mini-batches for the updating of $\mathscr{W}$ through backpropagation. The specific procedure is as follows. In each iteration of training, the training data arrive sequentially in mini-batches. Given the bth mini-batch containing I instances $(x_{b,1}, y_{b,1})$, $(x_{b,1}, y_{b,1})$,..., $(x_{b,I}, y_{b,I})$ we first determine the architecture assignments of each instance according to (6.6) to get $c_{b,1}, c_{b,2}, \ldots, c_{b,I}$. Let denote the distinct values of $c_{b,1}, c_{b,2}, \ldots, c_{b,I}$ as $d_1; d_2; ,\ldots; d_J$ and the set of instances assigned to architecture d_j as $\mathscr{S}_j$, then for each architecture d_j, we update the weights of that architecture following the same process in original dropout training by using $\mathscr{S}_j$, back propogating only through those nodes which are kept in the architecture after dropout.

6.4.3.4 Prediction

The strategy we use for the prediction of a test sample x is as follows. First, we propagate forward through each dropout architecture to generate the K output vectors, $\hat{y}_1, \hat{y}_2, \ldots, \hat{y}_K$. Next we select the maximum element in in each vector to get $\hat{y}_1^*, \hat{y}_2^*, \ldots, \hat{y}_K^*$ and their corresponding indices, $i_1, i_2, \ldots, i_K$, in each output vector. After have computed the similarity between x and $\mathscr{N}_k, \forall k \in [1:K]$ to get $s_1, s_2, \ldots, s_k$, we assign x to the architecture k based on both $\hat{y}_1^*$ and s_1. That is, we have the cluster assignment of x:

$$c = \max_k s_k^{\beta_1} (\hat{y}_k^*)^{\beta_2} \tag{6.8}$$

and assign the label of x to i_c.

We summarize the computation procedure in Algorithm 4.

Algorithm 4 CODA using UPMM

Input: $\mathbf{X}, \mathbf{Y}, numEpochs, numBatches$
Initialize: $T \leftarrow 0, V \leftarrow 0$
for $t < numEpoths$ **do**
    for $b < numBatchs$ **do**
        get bth batch of instances $(\mathbf{X}_b, \mathbf{Y}_b)$
        for each instance $(x_{b,i}, y_{b,i})$ in $(\mathbf{X}_b, \mathbf{Y}_b)$ **do**
            Assign dropout architecture according to (6.5)
        end for
        Update $\mathscr{W}$ according to architecture assignments of
        $(\mathbf{X}_b, \mathbf{Y}_b)$
        $b \leftarrow b + 1$
    end for
    for k = 1 to K **do**
        Update dropout indicator z_k^*
    end for
    $t \leftarrow t + 1$
end for
Output: $\mathbf{Z}^*, \mathscr{W}$

6.5 Experiments

To investigate the performance of our proposed method, we evaluated it on 5 real-world data sets and compared the results with 2 other state-of-the-art dropout techniques. In the following, we begin by describing the details of those data sets and methods being compared. Then we present the specific protocol used for the experiments. Lastly, we analyze the experimental results and give a detailed discussion.

6.5.1 Data Sets

We used 5 real-world data sets and 4 synthetic data sets for our experiments. For the properties of real-world and synthetic data sets, we describe in the following.

6.5.1.1 Synthetic Data Sets

. The group of synthetic data sets, denoted as SDS1, ..., SDS4, were generated using multi-layer neural networks with 2 hidden layers, with U units in each hidden layer. The weights were generated from a Normal distribution:

$$w_{ij} \sim \mathrm{N}(0,1)$$

where i is the index of a unit in layer h and j is the index of a unit in layer $h+1$. Here $h \in [1 : H-1]$ and H is the total number of layers. We generated the features using a Multivariate Normal Distribution:

$$x_n \sim \mathrm{MN}(0,\Sigma_x) \quad for\, n = [1:N]$$

where $0 \in \mathbb{R}^D$ is a vector with all the elements equalling to 0. And Σ_x is a diagonal matrix having 50's as its diagonal elements. D is the dimension of a data set and N is the total number of instances in that data set. For each data set, we constructed 3 different dropout architectures by randomly

Data set	N	D	L	U	K
SDS1	6000	50	2	25	3
SDS2	6000	100	2	50	3
SDS3	6000	150	2	75	3
SDS4	6000	200	2	100	3

Table 6.2: Statistics of Synthetic Data Sets. N: Number of Instances, D: Number of features, L: Number of Labels, U: number of hidden units in each hidden layer, K: number of dropout architectures

and uniformly dropout 50% of the units in each hidden layer. For each dropout architecture, 2000 instances were generated from Multivariate Normal distributions using mean $m_k \in \mathbb{R}^D$, $k \in [1:3]$, where $m_{1,d} = 0$, $m_{2,d} = 5$, and $m_{3,d} = -5$. Here we use $m_{k,d}$ to denote the dth element in vector m_k. After having generated the weights and features, we propagate forward through the dropout architecture to get the labels. The details of each data set are summarized in Table 6.2.

6.5.1.2 Real-world Data Sets

. In this section, we introduce the 5 real-world data sets, which are Japan Restaurant data set, Spam E-mail data set, Income data set, Crime data set, and Creditcard data set, which we used for the performance evaluation of different algorithms.

Japan Restaurant Data Set. This data set contains 800 ratings on 69 restaurants in Japan from 8 users [Oku et al., 2006]. There are 30 features, including both restaurant attributes and event related parameters. All the features are used in the experiment. The prediction task for this data set is to estimate a user's rating for a restaurant given the restaurant's attributes and context conditions.

Spam E-mail Data Set. This data set [Lichman, 2013] is composed of 4601 instances with 57 features for each instance. The first 54 features denote whether a particular word or character is frequently occurring in an e-mail. The rest of the features indicate the length of sequences of consecutive capital letters. The prediction task for this data set is to determine whether an e-mail is a spam or not.

Income Data Set. The 45222 instances in the income data set [Lichman, 2013] were generated

Data set	N	D	L
Japan Restaurant	800	30	2
Spam E-mail	4601	57	2
Income	45222	65	2
Crime	1994	100	2
Creditcard	30000	23	2

Table 6.3: Statistics of Real-world Data Sets. N: Number of Instances, D: Number of features, L: Number of Labels.

in 1994 from census data of the United States. The original data set has 14 features consisting of both continuous and nominal attributes, describing some social information, such as age, race, sex, and marital status, about the registered citizens. We encoded those categorical features with C unique values as 1-of-C binary vectors to get 65 features. The task is to predict whether a citizen's income exceeds fifty thousand dollars per year or not.

Crime Data Set. The original data set consists of 1994 instances with 128 features by combining socio-economic data from the 1990 US Census, law enforcement data from the 1990 US LEMAS survey, and crime data from the 1995 FBI UCR [Lichman, 2013]. The predicted label is the normalized total number of violent crimes per 100K population. In our experiments, we removed those features with missing data and only used the rest 100 features. For the label, we converted it to 1 when it is larger than 0.5, and 0 otherwise.

Creditcard Data Set. This data set provides 30000 records of credit card clients in Taiwan [Yeh & Lien, 2009]. There are 23 features, containing data about clients' payment history and personal information, such as age, gender, and education. The task is to predict whether a client will default payment or not.

We summarize the statistics of the 5 data sets in Table 6.3.

6.5.2 Compared Methods

For the compared methods, we used fully connected multi-layer deep neural networks (DNN) without dropout as the baseline. In addition, we compared our proposed method with the original dropout method proposed by Hinton et al. [Hinton et al., 2012] and other 2 variations of dropout

techniques, a very recently developed sparse variational dropout (sparseVD) method [Molchanov et al., 2017] which does not consider the structural information, and the Blockout method [Murdock et al., 2016] which assumes that there exist a predefined number of dropout architectures and groups the units accordingly.

6.5.3 Experimental Protocol

Network Architecture. In this paper, we focus on multi-layer neural networks. For each data set, we use the same architecture for all the algorithms. Specifically, we used 3 hidden layers and 20 units in each layer for all the real-world data sets expect crime data set. The crime data set has relatively large number of features. Thus 50 units were used in each hidden layer. For synthetic data sets, we used the same network architectures from which the data were generated. For the activation function and output function, we use sigmoid and softmax respectively. Accordingly, cross-entropy loss is employed for gradient descent optimization. The loss is defined as:

$$-\frac{1}{N}\sum_{n=1}^{N}\sum_{l=1}^{L} y_{n,l}\log\hat{y}_{n,l} \tag{6.9}$$

where N is total number of instances. L is the total number of labels. y_n is generated by encoding the label of the instance x_n as a 1-of-L binary vector. $\hat{y} = [\hat{y}_{n,1};\hat{y}_{n,2};\ldots;\hat{y}_{n,L}]$ is the output value after propagation of x_n through the network. Note that all the networks were trained with random initialization.

Model Selection. For each data set, we used 50% the data as training data and the rest as test data. We tuned model parameters for each algorithm using 10-fold cross validation. After having acquired the optimal parameters, we utilized all the training data for each algorithm to obtain the final models and then evaluate the model performance on the testing data. We repeat the experiments 10 times to evaluate statistical significance.

Model Evaluation Metric. We chose F1 score as the performance metric because Creditcard

and Crime data sets are rather imbalanced. F1 score is defined as follows,

$$F1 = \frac{2 * P * R}{P + R}$$

where P is precision and R is recall, and we have

$$P = \frac{TP}{TP + FP}, \quad R = \frac{TP}{TP + FN}$$

here TP is the number of true positives, TN is the number of true negatives, FP is the number of false positives, and FN is the number of false negatives. we collected F1 score only for the testing data set

Significance Test. When comparing different methods, we made sure that those methods were trained using the same training data sets and were evaluated on the same testing data sets. To evaluate the statistical significance of the difference between different results, we conducted paired student's t test.

6.5.4 Experimental Results and Discussion

We conducted experiments using two types of data sets, synthetic data sets and real-world data sets, to evaluate the performance of our proposed method. For each data set, we first studied the effectiveness of our proposed optimization method. Specially, we investigated the effects of two techniques, similarity based regularization (SReg) and utilizing utilizing Simulated Annealing for preventing local optimum (SA), on improving the performance of optimization. Then we compared the performance of different algorithms using F1 score.

6.5.4.1 Optimization Evaluation

To see how SReg and SA can affect the effectiveness of optimization, we designed 4 experiments for each data set as follows. As the baseline method, we performed the optimization using neither

Data set	Base	SA	SReg	SA+SReg
SDS1	0.671	0.686	0.733	**0.737**
SDS2	0.614	0.642	0.712	**0.722***
SDS3	0.590	0.613	0.703	**0.711****
SDS4	0.622	0.635	0.686	**0.694***

Table 6.4: Optimization Evaluation on Synthetic Data Sets. **: statistically significant with 1% significance level; *: statistically significant with 5% significance level.

SReg or SA. Then we use SReg or SA separately for optimization. For the last experiment, we evaluated the combining effects of SReg and SA on the optimization.

We show the comparison among different optimization strategies on synthetic data sets in Table 6.4. We observe consistent improvement brought by employing SA, SReg, or both on synthetic data sets. For all the 4 data sets, we achieved better performance when applying SA during the optimization process. Compared with SA, the advantage of utilizing SReg is more significant. It outperforms the baseline method with a large margin. By combining SA with SReg, the performance can be further boosted and the difference is statistically significant on 3 data sets.

The optimization evaluation on real-world data sets is presented in Table 6.5. Although it has slightly worse performance than the baseline method on Income data set, the utility of applying SA can still be validated on the other 4 data sets. Especially on Creditcard data set, the performance differs by more than one order of magnitude. Taking advantage of SReg, we achieved better performance than using SA on 3 data sets, JapanRestaurant, Income, Creditcard. On the other two data sets, it shows an advantage over the baseline method although it performed worse than SA. For the combining of SA and SReg, the performance is slightly worse than using SA on Crime data set and comparable to SReg on Creditcard data set. But the apparent improvement attained on the first 3 data sets, JapanRestaurant, Spam, and Income underlines the importance of using both SA and SReg. Interestingly, despite the undesirable performance of SA on Income data set, the synergistic effect of combining both SA and SReg on improving optimization is evident.

Data set	Base	SA	SReg	SA+SReg
Japan Restaurant	0.524	0.533	0.559	**0.602****
Spam E-mail	0.546	0.570	0.553	**0.628***
Income	0.502	0.496	0.561	**0.603***
Crime	0.591	**0.613**	0.600	0.590
Creditcard	0.059	0.190	0.285	**0.291**

Table 6.5: Optimization Evaluation on Real-world Data Sets

6.5.4.2 Performance Evaluation

We compared our proposed method, CODA, with the baseline method, fully connected multi-layer deep neural networks (DNN), and different variations of dropout methods on both synthetic data sets and real-world data sets, as shown in Table 6.6 and Table 6.7 respectively.

For the synthetic data sets, dropout surpasses the baseline method narrowly on SDS2 while performance slightly worse on the other 3 data sets. For sparseVD, It shows advantageous or comparable performance over DNN and Dropout on all the 4 data sets. Compared with other methods, Blockout performs worse on all the synthetic data sets, with an noticeable sharp decrease on SDS1. The reason for this discrepancy is unclear to us. The possible explanation for this result is that there is no constraint enforcing the probabilities of dropout architecture assignments between 0 and 1 during the optimization process, which may lead to undesirable effects. For our proposed method, CODA, the advantage over other methods is statistically significant on all the synthetic data sets.

From the comparison results of different algorithms on the real-world data sets, we observe that Dropout only achieves better performance than DNN on Crime data set. For sparseVD, the performance on Crime data set is comparable to DNN and Dropout despite that it performs much worse on the other 4 data sets. Compared with sparseVD, Blockout has achieved better or comparable performance on 4 data sets. However, it performs significantly worse than other methods on Crime data set. CODA beats other methods with statistical significance level 1% on Japan, Spam, and Income data sets and 5% on Creditcard data set. This result confirms the advantage of our method.

Data set	DNN	Dropout	sparseVD	Blockout	CODA
SDS1	0.682	0.680	0.683	0.001	**0.737****
SDS2	0.648	0.641	0.659	0.609	**0.722****
SDS3	0.628	0.635	0.646	0.462	**0.711****
SDS4	0.649	0.645	0.652	0.593	**0.694****

Table 6.6: Model Performance using F1 score with Different Methods on Synthetic Data Sets

Data set	DNN	Dropout	sparseVD	Blockout	CODA
Japan Restaurant	0.531	0.396	0.133	0.154	**0.602****
Spam E-mail	0.533	0.363	0.284	0.400	**0.628****
Income	0.193	0.116	0.077	0.155	**0.603****
Crime	0.582	0.604	0.594	0.014	**0.613**
Creditcard	0.182	0.109	0.182	0.182	**0.291***

Table 6.7: Model Performance using F1 score with Different Methods on Real-world Data Sets

6.5.4.3 Case Study

We conducted a case study on Japan Restaurant data set to investigate how local dropout architecture construction can affect the performance of algorithms. To this end, we analyzed the 2 dropout architectures, denoted as d_1 and d_2, constructed by CODA for the data set and noticed a discrepancy between the instances assigned to d_1 and the ones assigned to d_2. It was found that the number of instances having the feature, recommended for banquets, denoted as b, in d_1 is almost twice the number of instances having this feature in d_2. Based on this observation, we hypothesize that the performance can be improved if we split the instances into 2 groups according to whether they have the feature b or not and train 2 different networks for them.

We carried out the experiment based on this hypothesis and depicted the results in Figure 6.2. Group1 contains the test instances having the feature b and Group2 contains the rest of the test instances. To get the performance showed using the blue bar, we trained a neural network without splitting the training data and calculated F1 scores for Group1 and Group2 separately. As a comparison showed using the red bar, we trained two neural networks with two groups of training data splitted using the aforementioned method. We observe the clear advantage of training and predicting using two different neural networks. This offers compelling evidence for the utility of local dropout architecture construction.

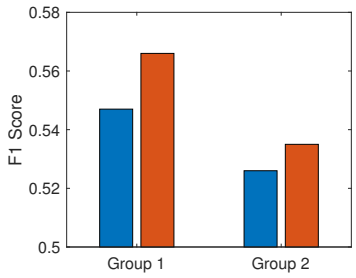

Figure 6.2: Case Study. Group1: Recommended for Banquets; Group2: Not Recommended for Banquets; Blue: Training with All Instances; Red: Training with Splitted Instances.

6.6 Conclusion

In this paper, we proposed a method CODA for local dropout architecture construction by applying the human learning theory, constructivism learning to deep learning. To this end, we proposed a Bayesian nonparametric method, Uniform Process Mixture Models. This empowers our method with the ability to perform assimilation and accommodation, which are two fundamental processes of human constructivism learning. The experimental results show that our proposed method has achieved state-of-the-art performance on both synthetic data sets and real-world data sets.

Chapter 7

Conclusion

In this work, we first studied how machine learning can benefit from multiple related tasks from multiple data sources, which is similar to the human learning situation where we usually learn different things simultaneously from different sources. Specially, we investigate three different directions of multi-task multi-view learning, multi-task multi-view multi-label learning, multilinear mulit-task learning, and lifelong multi-task learning. For multi-task multi-view multi-label learning, we try to capture the interactions among different factors of learning using adaptive-basis multilinear analyzers(APTs) to allow each group of factors to modify the factor loading tensor in some way so that APTs can handle data with different dimensions. For multilinear multi-task learning, we designed a Dependent Dirichlet processes method, multilinear Dirichlet processes, to model the heterogeneous relationship in data brought by modulation of multiple factors. To simulate the human lifelong learning, where a learner learns multiple tasks over time, we conducted research on Lifelong multi-task multi-view (Lifelong MTMV) learning is a new data mining and machine learning problem where new tasks and/or new views may come in anytime during the learning process. Based on the latent space technique, we proposed an efficient and effective method to conquer the lifelong learning problem by exploiting task relatedness and information from multiple views over time.

After have explored how to boost learning performance using related tasks and different sources of information, we proposed a new machine learning paradigm, constructivism learning, where the learning algorithm has the capability to determine whether a new learning task, i.e, new knowledge, should be constructed when facing a new experience. To support constructivism learning, we relied on a Bayesian nonparametric to dynamically handle the creation of new learning tasks. To further

exploit the advantage of constructivism learning, we applied it to deep learning and developed a constructivism learning method by utilizing Uniform Process Mixture Models. It will determine whether a new dropout architecture should be constucted or an existing dropout architecture should be used for a instance.

To achieve human-level learning capability in computers has long been and will continue to be a goal for machine learning researchers. Our work is just a small step towards this goal and there is still a long way to go. "The way ahead is long, I shall search high and low."

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Appendix A

Proof and Optimization for Chapter 2

A.1 Proof of Proposition 3

Proposition 3. Commutative property of tensor multiplication: Given the tensor $\mathcal{A} \in \mathbb{R}^{I_1 \times I_2 \times \cdots \times I_N}$ and the matrices $\mathbf{X}_1 \in \mathbb{R}^{P_1 \times I_{m_1}}, \mathbf{X}_2 \in \mathbb{R}^{P_2 \times I_{m_2}}, \cdots, \mathbf{X}_K \in \mathbb{R}^{P_K \times I_{m_K}}, m_1, m_2, \cdots, m_K \in [1:N]$,one has

$$\begin{aligned} &\mathcal{A} \times_{m_1} \mathbf{X}_1 \times_{m_2} \mathbf{X}_2 \cdots \times_{m_K} \mathbf{X}_K = \\ &\mathcal{A} \times_{m_{j_1}} \mathbf{X}_{j_1} \times_{m_{j_2}} \mathbf{X}_{j_2} \cdots \times_{m_{j_K}} \mathbf{X}_{j_K} \end{aligned} \tag{A.1}$$

Where $j_1, j_2, \cdots, j_K$ is a permutation of $1, 2, \cdots, K$.

Proof. Since the permutation $j_1, j_2, \cdots, j_K$ can be achieved through a finite number of exchanges of a pair of numbers in $1, 2, \cdots, K$, we only need to prove that the the product of $\mathcal{A}$ with the matrices $\mathbf{X}_1, \mathbf{X}_2 \cdots \mathbf{X}_K$, denoted as $\mathcal{P}$, will not change during each step of the permutation.

We start from the first exchange of the multiplication order of any two matrices $\mathbf{X}_i$ and $\mathbf{X}_k, \forall i, k \in [1:K]$. We assume $i < k$ w.l.o.g. and prove that $\mathcal{P}$ will not change for two situations.

$(1) k - i = 1$

After exchanging $\mathbf{X}_i$ and $\mathbf{X}_k$, we have $\mathcal{A} \times_{m_1} \mathbf{X}_1 \times_{m_2} \mathbf{X}_2 \cdots \times_{m_{i-1}} \mathbf{X}_{i-1} \times_{m_k} \mathbf{X}_k \times_{m_i} \mathbf{X}_i \times_{m_{i+2}} \mathbf{X}_{i+2} \cdots \times_{m_K} \mathbf{X}_K$ Let $\mathcal{B}_1 = \mathcal{A} \times_{m_1} \mathbf{X}_1 \times_{m_2} \mathbf{X}_2 \cdots \times_{m_{i-1}} \mathbf{X}_{i-1}$, then according to the Property 1 in [De Lathauwer et al., 2000], we can exchange the multiplication order of $\mathbf{X}_k$ and $\mathbf{X}_i$ without changing $\mathcal{P}$. Thus, we have $\mathcal{A} \times_{m_1} \mathbf{X}_1 \times_{m_2} \mathbf{X}_2 \cdots \times_{m_{i-1}} \mathbf{X}_{i-1} \times_{m_k} \mathbf{X}_k \times_{m_i} \mathbf{X}_i \times_{m_{i+2}} \mathbf{X}_{i+2} \cdots \times_{m_K} \mathbf{X}_K = \mathcal{P}$

$(2) k - i > 1$

After exchanging $\mathbf{X}_i$ and $\mathbf{X}_k$, we have

$$\mathcal{C} = \mathcal{A} \times_{m_1} \mathbf{X}_1 \times_{m_2} \mathbf{X}_2 \cdots \times_{m_{i-1}} \mathbf{X}_{i-1} \times_{m_k} \mathbf{X}_k \times_{m_{i+1}} \mathbf{X}_{i+1} \cdots \times_{m_{k-1}} \mathbf{X}_{k-1} \times_{m_i} \mathbf{X}_i \times_{m_{k+1}} \mathbf{X}_{k+1} \cdots \times_{m_K} \mathbf{X}_K$$

Let $\mathcal{B}_1 = \mathcal{A} \times_{m_1} \mathbf{X}_1 \times_{m_2} \mathbf{X}_2 \cdots \times_{m_{i-1}} \mathbf{X}_{i-1}$, according to the Property 1 in [De Lathauwer et al., 2000],we can exchange the multiplication order of $\mathbf{X}_k$ and $\mathbf{X}_{i+1}$ without changing $\mathcal{C}$:

$$\begin{aligned}
\mathcal{C} =& \mathcal{B}_1 \times_{m_k} \mathbf{X}_k \times_{m_{i+1}} \mathbf{X}_{i+1} \times_{m_{i+2}} \mathbf{X}_{i+2} \cdots \\
& \times_{m_{k-1}} \mathbf{X}_{k-1} \times_{m_i} \mathbf{X}_i \times_{m_{k+1}} \mathbf{X}_{k+1} \cdots \times_{m_K} \mathbf{X}_K \\
=& \mathcal{B}_1 \times_{m_{i+1}} \mathbf{X}_{i+1} \times_{m_k} \mathbf{X}_k \times_{m_{i+2}} \mathbf{X}_{i+2} \cdots \\
& \times_{m_{k-1}} \mathbf{X}_{k-1} \times_{m_i} \mathbf{X}_i \times_{m_{k+1}} \mathbf{X}_{k+1} \cdots \times_{m_K} \mathbf{X}_K \\
=& \mathcal{B}_2 \times_{m_k} \mathbf{X}_k \times_{m_{i+2}} \mathbf{X}_{i+2} \cdots \\
& \times_{m_{k-1}} \mathbf{X}_{k-1} \times_{m_i} \mathbf{X}_i \times_{m_{k+1}} \mathbf{X}_{k+1} \cdots \times_{m_K} \mathbf{X}_K
\end{aligned} \tag{A.2}$$

Where $\mathcal{B}_2 = \mathcal{B}_1 \times_{m_{i+1}} \mathbf{X}_{i+1}$. Then we can exchange the multiplication order of $\mathbf{X}_{i+2}$ and $\mathbf{X}_k$ without changing $\mathcal{C}$. By repeating this step for $k-i$ times, then let $\mathcal{B}_{k-i} = \mathcal{B}_{k-i-1} \times_{m_{k-1}} \mathbf{X}_{k-1}$ and exchange the multiplication order of $\mathbf{X}_i$ and $\mathbf{X}_k$ to get:

$$\begin{aligned}
\mathcal{C} =& \mathcal{B}_{k-i} \times_{m_k} \mathbf{X}_k \times_{m_i} \mathbf{X}_i \times_{m_{k+1}} \mathbf{X}_{k+1} \cdots \times_{m_K} \mathbf{X}_K \\
=& \mathcal{A} \times_{m_1} \mathbf{X}_1 \times_{m_2} \mathbf{X}_2 \cdots \times_{m_{i-1}} \mathbf{X}_{i-1} \times_{m_{i+1}} \mathbf{X}_{i+1} \cdots \\
& \times_{m_{k-1}} \mathbf{X}_{k-1} \times_{m_k} \mathbf{X}_k \times_{m_i} \mathbf{X}_i \times_{m_{k+1}} \mathbf{X}_{k+1} \cdots \times_{m_K} \mathbf{X}_K
\end{aligned} \tag{A.3}$$

Using similar strategy, we can change the multiplication order of $\mathbf{X}_i$ by exchanging $\mathbf{X}_i$ with its previous matrix iteratively until we have

$$\begin{aligned}
\mathcal{C} =& \mathcal{A} \times_{m_1} \mathbf{X}_1 \times_{m_2} \mathbf{X}_2 \cdots \times_{m_{i-1}} \mathbf{X}_{i-1} \times_{m_i} \mathbf{X}_i \times_{m_{i+1}} \mathbf{X}_{i+1} \cdots \\
& \times_{m_{k-1}} \mathbf{X}_{k-1} \times_{m_k} \mathbf{X}_k \times_{m_{k+1}} \mathbf{X}_{k+1} \cdots \times_{m_K} \mathbf{X}_K \\
=& \mathcal{P}
\end{aligned} \tag{A.4}$$

Thus, we proved that the $\mathcal{P}$ will not change if we change the multiplication order of any two matrices. Applying this to each step of the permutation from $j_1, j_2, \cdots, j_K$ to $1, 2, \cdots, K$, we prove the commutative property of tensor multiplication. □

A.2 Proof of Proposition 4

Proposition 4. Given the tensor $\mathcal{A} \in \mathbb{R}^{I_1 \times I_2 \times \cdots \times I_N}$ and the vectors $x_2 \in \mathbb{R}^{1 \times I_2}$, $x_3 \in \mathbb{R}^{1 \times I_3}$, $\cdots$, $x_N \in \mathbb{R}^{1 \times I_N}$, one has

$$\begin{aligned} &\mathcal{A} \times_2 x_2 \times_3 x_3 \cdots \times_N x_N \\ =&\sum_{(i_1, i_2, \cdots, i_N)} \prod_{j=2}^{N} x_{j,i_j} a_{:,i_2,\cdots,i_N} \end{aligned} \tag{A.5}$$

where $a_{:,i_2,\cdots,i_N}$ are 1-mode fibers of $\mathcal{A}$.

And

$$\begin{aligned} &\mathcal{A} \times_2 x_2 \times_3 x_3 \cdots \times_N x_N \\ =&\mathbf{A}_{(1)} (x_2 \otimes x_3 \cdots \otimes x_N)^T \end{aligned} \tag{A.6}$$

Proof. For the left side of Equation A.5 and A.6 , we have the following according to Proposition 3:

$$\begin{aligned} &\mathcal{A} \times_2 x_2 \times_3 x_3 \cdots \times_N x_N = \\ &\mathcal{A} \times_N x_N \times_{N-1} x_{N-1} \cdots \times_2 x_2 \end{aligned} \tag{A.7}$$

Let $\mathcal{B}^{N-1} = \mathcal{A} \times_N x_N$, then $\mathcal{B}^{N-1} \in \mathbb{R}^{I_1 \times I_2 \times \cdots \times I_{N-1}}$ and the entries are given by

$$(\mathcal{B}^{N-1})_{i_1 i_2 \cdots i_{N-1}} = \sum_{i_N} a_{i_1 i_2 \cdots i_N} x_{N,i_N}$$

Then let $\mathcal{B}^{N-2} = \mathcal{B}^{N-1} \times_{N-1} x_{N-1}$, we have $\mathcal{B}^{N-2} \in \mathbb{R}^{I_1 \times I_2 \times \cdots \times I_{N-2}}$ and the entries are given by

$$\begin{aligned}(\mathcal{B}^{N-2})_{i_1 i_2 \cdots i_{N-2}} &= \sum_{i_{N-1}} b^{N-1}_{i_1 i_2 \cdots i_{N-1}} x_{N-1,i_{N-1}} \\ &= \sum_{i_{N-1}} \sum_{i_N} a_{i_1 i_2 \cdots i_N} x^N_{i_N} x_{N-1,i_{N-1}} \end{aligned} \tag{A.8}$$

Repeating the above process for $N-1$ times, we can have $\mathcal{B}^1 = \mathcal{B}^2 \times_2 x_2$, then $\mathcal{B}^1 \in \mathbb{R}^{I_1}$ and the entries are given by

$$\begin{aligned}(\mathcal{B}^1)_{i_1} &= \sum_{i_2} b^2_{i_1 i_2} x_{2,i_2} \\ &= \sum_{i_2} \sum_{i_3} \cdots \sum_{i_N} a_{i_1 i_2 \cdots i_N} x_{N,i_N} x_{N-1,i_{N-1}} \cdots x_{2,i_2} \\ &= \sum_{(i_1,i_2,\cdots,i_N)} a_{i_1 i_2 \cdots i_N} \prod_{j=2}^{N} x_{j,i_j} \end{aligned} \tag{A.9}$$

Since $(\mathcal{B}^1)_{i_1} = (\mathcal{A} \times_2 x_2 \times_3 x_3 \cdots \times_N x_N)_{i_1}$, therefore

$$\mathcal{A} \times_2 x_2 \times_3 x_3 \cdots \times_N x_N = \sum_{(i_1,i_2,\cdots,i_N)} \prod_{j=2}^{N} x_{j,i_j} a_{:,i_2,\cdots,i_N} \tag{A.10}$$

For the right side of A.6, we know that $\mathbf{A}_{(1)} \in \mathbb{R}^{I_1 \times I_2 I_3 \cdots I_N}$ according to Definition 4. Let $c = \mathbf{A}_{(1)}(x_2 \otimes x_3 \cdots \otimes x_N)^T$, then $c \in \mathbb{R}^{I_1}$ and the i_1th element of c is

$$\begin{aligned}&\sum_{j}^{I_2 I_3 \cdots I_N} (a_{(1)})_{i_1 j} g_j = \\ &\sum_{i_2} \sum_{i_3} \cdots \sum_{i_N} a_{i_1 i_2 \cdots i_N} x_{2,i_2} x_{3,i_3} \cdots x_{N,i_N} \end{aligned} \tag{A.11}$$

Where $(a_{(1)})_{i_1 j}$ is the entry of $\mathbf{A}_{(1)}$ in i_1th row and jth column, g_j is the jth element of $g = (x_2 \otimes x_3 \cdots \otimes x_N)^T$ and we use $i_2, i_3 \cdots, i_N, i_2 \in [1 : I_2], i_3 \in [1 : I_3], \cdots, i_N \in [1 : I_N]$ to index the elements of $\mathbf{A}_{(1)}$ and g based on Def. 4. From above, we can see the i_1th element of c is the same as the i_1th element of $\mathcal{B}^1$. Thus, we finish the proof for Proposition 2. □

A.2.1 Proof of Proposition 5

Proposition 5. Given the tensor $\mathcal{A} \in \mathbb{R}^{I_1 \times I_2 \times \cdots \times I_N}$ and the vectors $x_2 \in \mathbb{R}^{1 \times I_2}$, $x_3 \in \mathbb{R}^{1 \times I_3}$, $\cdots$, $x_N \in \mathbb{R}^{1 \times I_N}$, one has

$$\frac{\partial(\mathcal{A} \times_2 x_2 \times_3 x_3 \cdots \times_N x_N)}{\partial (x_k)^T} = (\mathcal{A} \times_2 x_2 \cdots \times_{k-1} x_{k-1} \times_{k+1} x_{k+1} \cdots \times_N x_N)^T \tag{A.12}$$

Proof. First , according to Proposition 4

$$\begin{aligned} g &= \mathcal{A} \times_2 x_2 \times_3 x_3 \cdots \times_N x_N \\ &= \sum_{(i_1, i_2, \cdots, i_N)} \prod_{j=2}^{N} x_{j,i_j} a_{:,i_2,\cdots i_N} \end{aligned} \tag{A.13}$$

Where $g \in \mathbb{R}^{I_1}$ and a is a 1-mode fiber of $\mathcal{A}$.

Then , we can calculate the i_kth-row of $\mathbf{C} = \frac{\partial g}{\partial x_k}$ by calculating $\frac{\partial g}{\partial x_{k,i_k}}, i_k \in [1 : I_k]$:

$$\begin{pmatrix} \sum\limits_{(i_1, i_2, \cdots, i_{k-1}, i_{k+1}, \cdots, i_N)} a_{1 i_2 \cdots i_{k-1} i_k i_{k+1} \cdots i_N} \prod\limits_{\substack{j=2, \\ j \neq k}}^{N} x_{j,i_j} \\ \sum\limits_{(i_1, i_2, \cdots, i_{k-1}, i_{k+1}, \cdots, i_N)} a_{2 i_2 \cdots i_{k-1} i_k i_{k+1} \cdots i_N} \prod\limits_{\substack{j=2, \\ j \neq k}}^{N} x_{j,i_j} \\ \sum\limits_{(i_1, i_2, \cdots, i_{k-1}, i_{k+1}, \cdots, i_N)} a_{I_1 i_2 \cdots i_{k-1} i_k i_{k+1} \cdots i_N} \prod\limits_{\substack{j=2, \\ j \neq k}}^{N} x_{j,i_j} \end{pmatrix}^T \tag{A.14}$$

Here $\mathbf{C} \in \mathbb{R}^{I_k \times I_1}$.

Using the similar method in the proof of Proposition 2 and let $\mathbf{B} = \mathcal{A} \times_2 x_2 \cdots \times_{k-1} x_{k-1} \times_{k+1}$

$x_{k+1} \cdots \times_N x_N$, then $\mathbf{B} \in \mathbb{R}^{I_1 \times I_k}$ and the entries of $\mathbf{B}$ are given by:

$$(\mathbf{B})_{i_1 i_k} = \sum_{(i_1, i_2, \cdots, i_{k-1}, i_{k+1}, \cdots, i_N)} a_{1 i_2 \cdots i_{k-1} i_k i_{k+1} \cdots i_N} \prod_{\substack{j=2, \\ j \neq k}}^{N} x_{j, i_j} \tag{A.15}$$

It is the same as $(\mathbf{C})_{i_k i_1}$. Therefore, we have

$$\frac{\partial g}{\partial (x_k)^T} = (\mathcal{A} \times_2 x_2 \cdots \times_{k-1} x_{k-1} \times_{k+1} x_{k+1} \cdots \times_N x_N)^T \tag{A.16}$$

□

A.3 Optimization

A.3.1 Optimization for p^t

Let $g^{t,v,l} = \mathbf{W}^v_{(1)}(p^t \otimes q^v \otimes s^l)$, then the objective function for optimizing p^t is:

$$f = \beta \sum_{v=1}^{|V_t|} \sum_{l=1}^{L} \| \theta^{t,v,l} - g^{t,v,l} \|_2^2 + \eta \| p^t \|_2^2 \tag{A.17}$$

First, we give the first partial directive of Equation w.r.t p^t as follows:

$$\frac{\partial f}{\partial p^t} = -2\beta \sum_{v=1}^{|V_t|} \sum_{l=1}^{L} \frac{\partial g^{t,v,l}}{\partial p^t} (\theta^{t,v,l} - g^{t,v,l}) + 2\eta p^t \tag{A.18}$$

For $\frac{\partial g^{t,v,l}}{\partial p^t}$, we have:

$$\frac{\partial g^{t,v,l}}{\partial p^t} = (\mathcal{W} \times_3 (q^v)^T \times_4 (s^l)^T)^T \tag{A.19}$$

We denote $\mathcal{W} \times_3 (q^v)^T \times_4 (s^l)^T$ as $\mathbf{A}^{v,l}$, substitute it into Equation A.18, and set the equation to

0:

$$2\beta \sum_{v=1}^{|V_t|} \sum_{l=1}^{L} (\mathbf{A}_p^{v,l})^T (\theta^{t,v,l} - g^{t,v,l}) - 2\eta p^t = 0 \tag{A.20}$$

We rewrite $\sum_{v=1}^{|V_t|} \sum_{l=1}^{L} (\mathbf{A}_p^{v,l})^T g^{t,v,l}$ using the following form:

$$\begin{aligned}
&\sum_{v=1}^{|V_t|} \sum_{l=1}^{L} (\mathbf{A}_p^{v,l})^T g^{t,v,l} \\
=&\sum_{v=1}^{|V_t|} \sum_{l=1}^{L} (\mathbf{A}_p^{v,l})^T \mathbf{W}_{(1)}^{v} (p^t \otimes q^v \otimes s^l) \\
=&\sum_{v=1}^{|V_t|} \sum_{l=1}^{L} \mathbf{B}_p^{v,l} (p^t \otimes q^v \otimes s^l) \\
=&\sum_{v=1}^{|V_t|} \sum_{l=1}^{L} \left(b_{:,1}\, b_{:,2}\, \ldots\, b_{:,mnk} \right) (p^t \otimes q^v \otimes s^l) \\
=&\begin{pmatrix}
(\sum_{v=1}^{|V_t|} \sum_{l=1}^{L} \sum_{i=1}^{n} \sum_{j=1}^{k} b_{(i-1)k+j} q_i^v s_j^l)^T \\
(\sum_{v=1}^{|V_t|} \sum_{l=1}^{L} \sum_{i=1}^{n} \sum_{j=1}^{k} b_{nk+(i-1)k+j} q_i^v s_j^l)^T \\
\vdots \\
(\sum_{v=1}^{|V_t|} \sum_{l=1}^{L} \sum_{i=1}^{n} \sum_{j=1}^{k} b_{(m-1)nk+(i-1)k+j} q_i^v s_j^l)^T
\end{pmatrix}^T
\begin{pmatrix} p_1^t \\ p_2^t \\ \vdots \\ p_n^t \end{pmatrix} \\
=&\mathbf{C}_p p^t
\end{aligned} \tag{A.21}$$

Thus, we can obtain a closed-form solution for p^t:

$$p^t = (\beta \mathbf{C}_p + \eta \mathbf{I})^{-1} \beta \sum_{v=1}^{|V_t|} \sum_{l=1}^{L} (\mathbf{A}_p^{v,l})^T \theta^{t,v,l} \tag{A.22}$$

A.3.2 Optimization for q^v

Let $g^{t,v,l} = \mathbf{W}^v_{(1)}(p^t \otimes q^v \otimes s^l)$, then the objective function for optimizing q^v is:

$$f = \beta \sum_{v=1}^{|V_t|} \sum_{l=1}^{L} \|\theta^{t,v,l} - g^{t,v,l}\|_2^2 + \zeta \|q^v\|_2^2 \tag{A.23}$$

First, we give the first partial directive of Equation w.r.t q^v as follows:

$$\frac{\partial f}{\partial q^v} = -2\beta \sum_{v=1}^{|V_t|} \sum_{l=1}^{L} \frac{\partial g^{t,v,l}}{\partial q^v}(\theta^{t,v,l} - g^{t,v,l}) + 2\eta q^v \tag{A.24}$$

For $\frac{\partial g^{t,v,l}}{\partial q^v}$, we have:

$$\frac{\partial g^{t,v,l}}{\partial q^v} = (\mathcal{W} \times_2 (p^t)^T \times_4 (s^l)^T)^T \tag{A.25}$$

We denote $\mathcal{W} \times_2 (p^t)^T \times_4 (s^l)^T$ as $\mathbf{A}_q^{t,l}$, substitute it into Equation A.24, and set the equation to 0:

$$2\beta \sum_{t=1}^{|T_v|} \sum_{l=1}^{L} (\mathbf{A}_q^{t,l})^T (\theta^{t,v,l} - g^{t,v,l}) - 2\eta q^v = 0 \tag{A.26}$$

We rewrite $\sum_{t=1}^{|T_v|}\sum_{l=1}^{L}(\mathbf{A}_q^{t,l})^T g^{t,v,l}$ using the following form:

$$
\begin{aligned}
&\sum_{t=1}^{|T_v|}\sum_{l=1}^{L}(\mathbf{A}_q^{t,l})^T g^{t,v,l} \\
=&\sum_{t=1}^{|T_v|}\sum_{l=1}^{L}(\mathbf{A}_q^{t,l})^T \mathbf{W}_{(1)}^{v}(p^t \otimes q^v \otimes s^l) \\
=&\sum_{t=1}^{|T_v|}\sum_{l=1}^{L}\mathbf{B}_q^{t,l}(p^t \otimes q^v \otimes s^l) \\
=&\sum_{t=1}^{|T_v|}\sum_{l=1}^{L}\left(b_{:,1}\ b_{:,2}\ \ldots\ b_{:,mnk}\right)(p^t \otimes q^v \otimes s^l) \\
=&\begin{pmatrix}
(\sum_{t=1}^{|T_v|}\sum_{l=1}^{L}\sum_{i=1}^{m}\sum_{j=1}^{k} b_{(i-1)nk+j}p_i^t s_j^l)^T \\
(\sum_{t=1}^{|T_v|}\sum_{l=1}^{L}\sum_{i=1}^{m}\sum_{j=1}^{k} b_{(i-1)nk+k+j}p_i^t s_j^l)^T \\
\vdots \\
(\sum_{t=1}^{|T_v|}\sum_{l=1}^{L}\sum_{i=1}^{m}\sum_{j=1}^{k} b_{(i-1)nk+(n-1)k+j}p_i^t s_j^l)^T
\end{pmatrix}^T
\begin{pmatrix} q_1^v \\ q_2^v \\ \vdots \\ q_n^v \end{pmatrix} \\
=&\mathbf{C}_q q^v
\end{aligned}
\tag{A.27}
$$

Thus, we can obtain a closed-form solution for q^v:

$$
q^v = (\beta\mathbf{C}_q + \zeta\mathbf{I})^{-1}\beta\sum_{t=1}^{|T_v|}\sum_{l=1}^{L}(\mathbf{A}_q^{t,l})^T\theta^{t,v,l} \tag{A.28}
$$

A.3.3 Optimization for s^l

Let $g^{t,v,l} = \mathbf{W}_{(1)}^{v}(p^t \otimes q^v \otimes s^l)$, then the objective function for optimizing s^l is:

$$
f = \beta\sum_{v=1}^{|V_t|}\sum_{l=1}^{L}\|\theta^{t,v,l} - g^{t,v,l}\|_2^2 + \rho\|s^l\|_2^2 \tag{A.29}
$$

First, we give the first partial directive of Equation w.r.t s^l as follows:

$$\frac{\partial f}{\partial s^l} = -2\beta \sum_{v=1}^{|V_t|} \sum_{l=1}^{L} \frac{\partial g^{t,v,l}}{\partial s^l} (\theta^{t,v,l} - g^{t,v,l}) + 2\rho s^l \tag{A.30}$$

Then , for $\frac{\partial g^{t,v,l}}{\partial s^l}$, we have:

$$\frac{\partial g^{t,v,l}}{\partial s^l} = (\mathcal{W} \times_2 (p^t)^T \times_3 (q^v)^T)^T \tag{A.31}$$

We denote $\mathcal{W} \times_2 (p^t)^T \times_3 (q^v)^T$ as $\mathbf{A}_s^{t,v}$, substitute it into Equation A.30, and set the equation to 0:

$$2\beta \sum_{t=1}^{T} \sum_{v=1}^{V} (\mathbf{A}_s^{t,v})^T (\theta^{t,v,l} - g^{t,v,l}) - 2\rho s^l = 0 \tag{A.32}$$

We rewrite $\sum_{t=1}^{T}\sum_{v=1}^{V}(\mathbf{A}_s^{t,v})^T g^{t,v,l}$ using the following form:

$$
\begin{aligned}
&\sum_{t=1}^{T}\sum_{v=1}^{V}(\mathbf{A}_s^{t,v})^T g^{t,v,l} \\
=&\sum_{t=1}^{T}\sum_{v=1}^{V}(\mathbf{A}_s^{t,v})^T \mathbf{W}_{(1)}^{v}(p^t \otimes q^v \otimes s^l) \\
=&\sum_{t=1}^{T}\sum_{v=1}^{V}\mathbf{B}_s^{t,v}(p^t \otimes q^v \otimes s^l) \\
=&\sum_{t=1}^{T}\sum_{v=1}^{V}\left(b_{:,1}\, b_{:,2}\, \ldots\, b_{:,mnk}\right)(p^t \otimes q^v \otimes s^l) \\
=&\begin{pmatrix}
(\sum_{t=1}^{T}\sum_{v=1}^{V}\sum_{i=1}^{m}\sum_{j=1}^{n} b_{(i-1)k+j} p_i^t q_j^v)^T \\
(\sum_{t=1}^{T}\sum_{v=1}^{V}\sum_{i=1}^{m}\sum_{j=1}^{n} b_{nk+(i-1)k+j} p_i^t q_j^v)^T \\
\vdots \\
(\sum_{t=1}^{T}\sum_{v=1}^{V}\sum_{i=1}^{m}\sum_{j=1}^{n} b_{(m-1)nk+(i-1)k+j} p_i^t q_j^v)^T
\end{pmatrix}^T
\begin{pmatrix} s_1^l \\ s_2^l \\ \vdots \\ s_n^l \end{pmatrix} \\
=&\mathbf{C}p^t
\end{aligned}
\tag{A.33}
$$

Thus, we can obtain a closed-form solution for s^l:

$$
s^l = (\beta\mathbf{C}_s + \eta\mathbf{I})^{-1}\beta\sum_{t=1}^{T}\sum_{v=1}^{V}(\mathbf{A}_s^{t,v})^T\theta^{t,v,l} \tag{A.34}
$$