## Graphs in Machine Learning

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## Previous Lecture

- Manifold learning with Laplacian eigenmaps
- Semi-Supervised Learning
- Why and when it helps?
- Self-training
- Semi-supervised SVMs
- Graph-based semi-supervised learning
- SSL with MinCuts
- Gaussian random fields and harmonic solution
- Regularization of harmonic solution
- Soft-harmonic solution
- Inductive and transductive semi-supervised learning
- Manifold regularization


## This Lecture

- Max-Margin Graph Cuts
- Theory of Laplacian-based manifold methods
- Transductive learning stability based bounds
- Online Semi-Supervised Learning
- Online incremental $k$-centers


## Previous Lab Session

- 23. 10. 2017 by Pierre Perrault
- Content
- Graph Construction
- Test sensitivity to parameters: $\sigma, k, \varepsilon$
- Spectral Clustering
- Spectral Clustering vs. $k$-means
- Image Segmentation
- Short written report
- Questions to piazza (without giving away solutions)
- Deadline: 6. 11. 2017 Today!


## Next Lab Session

- 13. 11. 2017 by Pierre Perrault
- Content
- Semi-supervised learning
- Graph quantization
- Online face recognizer
- AR: record a video with faces
- Install VM (in case you have not done it yet for TD1)
- Short written report
- Questions to piazza
- Deadline: 27. 11. 2017


## Final Class projects

- detailed description on the class website
- preferred option: you come up with the topic
- theory/implementation/review or a combination
- one or two people per project (exceptionally three)
- grade 60\%: report + short presentation of the team
- deadlines
- 20. 11. 2017 - strongly recommended DL for taking projects
- 27. 11. 2017 - hard DL for taking projects
- 8. 9. 2018 - submission of the project report
- 9. 10. 2018 or later - project presentation
- list of suggested topics on piazza


## Checkpoint 1

Semi-supervised learning with graphs:

$$
\min _{\mathbf{f} \in\{ \pm 1\}^{n^{\prime}+n_{u}}}(\infty) \sum_{i=1}^{n_{I}} w_{i j}\left(f\left(\mathbf{x}_{i}\right)-y_{i}\right)^{2}+\lambda \sum_{i, j=1}^{n_{i}+n_{u}}\left(f\left(\mathbf{x}_{i}\right)-f\left(x_{j}\right)\right)^{2}
$$

Regularized harmonic Solution:

$$
\mathbf{f}_{u}=\left(\mathbf{L}_{u u}+\gamma_{g} \mathbf{I}\right)^{-1}\left(\mathbf{W}_{u} \mid \mathbf{f}_{l}\right)
$$

## Checkpoint 2

Unconstrained regularization in general:

$$
\mathbf{f}^{\star}=\min _{\mathbf{f} \in \mathbb{R}^{N}}(\mathbf{f}-\mathbf{y})^{\top} \mathbf{C}(\mathbf{f}-\mathbf{y})+\mathrm{f}^{\top} \mathbf{Q f}
$$

Out of sample extension: Laplacian SVMs

$$
f^{\star}=\underset{f \in \mathcal{H}_{\mathcal{K}}}{\arg \min } \sum_{i}^{n_{1}} \max (0,1-y f(\mathbf{x}))+\lambda_{1}\|f\|_{\mathcal{K}}^{2}+\lambda_{2} \mathrm{f}^{\top} \operatorname{Lf}
$$

## SSL with Graphs: Laplacian SVMs

$$
f^{\star}=\underset{f \in \mathcal{H}_{\mathcal{K}}}{\arg \min } \sum_{i}^{n_{1}} \max (0,1-y f(\mathbf{x}))+\lambda_{1}\|f\|_{\mathcal{K}}^{2}+\lambda_{2} f^{\top} \operatorname{Lf}
$$

$\mathcal{H}_{\mathcal{K}}$ is nice and expressive.

## Can there be a problem with certain $\mathcal{H}_{\mathcal{K}}$ ?

We look for $f$ only in $\mathcal{H}_{\mathcal{K}}$.
If it is simple (e.g., linear) minimization of $\mathbf{f}^{\top}$ Lf can perform badly.
Consider again this 2D data and linear $\mathcal{K}$.

$$
\gamma_{\mathrm{g}}=1.000
$$

$$
\gamma_{\mathrm{g}}=0.200
$$




## SSL with Graphs: Laplacian SVMs

Linear $\mathcal{K} \equiv$ functions with slope $\alpha_{1}$ and intercept $\alpha_{2}$.

$$
\min _{\alpha_{1}, \alpha_{2}} \sum_{i}^{n_{1}} V\left(f, \mathbf{x}_{i}, y_{i}\right)+\lambda_{1}\left[\alpha_{1}^{2}+\alpha_{2}^{2}\right]+\lambda_{2} f^{\top} \operatorname{Lf}
$$

For this simple case we can write down $\mathbf{f}^{\top}$ Lf explicitly.

$$
\begin{aligned}
\mathrm{f}^{\top} \mathrm{Lf} & =\frac{1}{2} \sum_{i, j} w_{i j}\left(f\left(\mathbf{x}_{i}\right)-f\left(\mathbf{x}_{j}\right)\right)^{2} \\
& =\frac{1}{2} \sum_{i, j} w_{i j}\left(\alpha_{1}\left(\mathbf{x}_{i 1}-\mathbf{x}_{j 1}\right)+\alpha_{2}\left(\mathbf{x}_{i 2}-\mathbf{x}_{j 2}\right)\right)^{2} \\
& =\frac{\alpha_{1}^{2}}{2} \underbrace{\sum_{i, j} w_{i j}\left(\mathbf{x}_{i 1}-\mathbf{x}_{j 1}\right)^{2}}_{\Delta=218.351}+\frac{\alpha_{2}^{2}}{2} \underbrace{\sum_{i, j} w_{i j}\left(\mathbf{x}_{i 2}-\mathbf{x}_{j 2}\right)^{2}}_{\Delta=218.351}
\end{aligned}
$$

## SSL with Graphs: Laplacian SVMs

2D data and linear $\mathcal{K}$ objective

$$
\min _{\alpha_{1}, \alpha_{2}} \sum_{i}^{n_{I}} V\left(f, \mathbf{x}_{i}, y_{i}\right)+\left(\lambda_{1}+\frac{\lambda_{2} \Delta}{2}\right)\left[\alpha_{1}^{2}+\alpha_{2}^{2}\right]
$$

Setting $\lambda^{\star}=\left(\lambda_{1}+\frac{\gamma_{2} \Delta}{2}\right)$ :

$$
\min _{\alpha_{1}, \alpha_{2}} \sum_{i}^{n_{I}} V\left(f, \mathbf{x}_{i}, y_{i}\right)+\lambda^{\star}\left[\alpha_{1}^{2}+\alpha_{2}^{2}\right]
$$

What does this objective function correspond to?
The only influence of unlabeled data is through $\lambda^{\star}$.
The same value of the objective as for supervised learning for some $\lambda$ without the unlabeled data! This is not good.

## SSL with Graphs: Laplacian SVMs

MR for 2D data and linear $\mathcal{K}$ only changes the slope


What would we like to see?

$$
\gamma_{\mathrm{g}}=25.000
$$

$$
\gamma_{\mathrm{g}}=5.000
$$

$$
\gamma_{g}=1.000
$$

$$
\gamma_{g}=0.200
$$

$$
\gamma_{\mathrm{g}}=0.040
$$







One solution: We use the unlabeled data before optimizing over $\mathcal{H}_{\mathcal{K}}$ !

## SSL with Graphs: Max-Margin Graph Cuts

Let's take the confident data and use them as true!

$$
\begin{aligned}
f^{\star}=\min _{f \in \mathcal{H}_{\mathcal{K}}} & \sum_{i:\left|\ell_{\ell}^{\star}\right| \geq \varepsilon} V\left(f, \mathbf{x}_{i}, \operatorname{sgn}\left(\ell_{i}^{\star}\right)\right)+\gamma\|f\|_{\mathcal{K}}^{2} \\
\text { s.t. } & \ell^{\star}=\arg \min _{\ell \in \mathbb{R}^{N}} \ell^{\top}\left(\mathbf{L}+\gamma_{g} \mathbf{I}\right) \ell \\
& \text { s.t. } \ell_{i}=y_{i} \text { for all } i=1, \ldots, n_{I}
\end{aligned}
$$

Wait, but this is what we did not like in self-training!
Will we get into the same trouble?
Representer theorem is still cool:

$$
f^{\star}(\mathbf{x})=\sum_{i:\left|f_{i}^{\star}\right| \geq \varepsilon} \alpha_{i}^{\star} \mathcal{K}\left(\mathbf{x}_{i}, \mathbf{x}\right)
$$

## SSL with Graphs: Generalization Bounds

Why is this not a witchcraft? We take GC as an example. MR or HFS are similar.

## What kind of guarantees we want?

We may want to bound the risk

$$
R_{P}(f)=\mathbb{E}_{P(\mathbf{x})}[\mathcal{L}(f(\mathbf{x}), y(\mathbf{x}))]
$$

for some loss, e.g., $0 / 1$ loss

$$
\mathcal{L}\left(y^{\prime}, y\right)=\mathbb{1}\left\{\operatorname{sgn}\left(y^{\prime}\right) \neq y\right\}
$$

What makes sense to bound $R_{P}(f)$ with?
empirical risk + error terms

## SSL with Graphs: Generalization Bounds

True risk vs. empirical risk

$$
\begin{aligned}
& R_{P}(f)=\frac{1}{N} \sum_{i}\left(f_{i}-y_{i}\right)^{2} \\
& \widehat{R}_{P}(f)=\frac{1}{n_{l}} \sum_{i \in I}\left(f_{i}-y_{i}\right)^{2}
\end{aligned}
$$

We look for the bound in the form

$$
\begin{gathered}
R_{P}(f) \leq \widehat{R}_{P}(f)+\text { errors } \\
\text { errors }=\text { transductive }+ \text { inductive }
\end{gathered}
$$

## SSL with Graphs: Generalization Bounds

Bounding inductive error (using classical SLT tools)
With probability $1-\eta$, using Equations 3.15 and 3.24 [Vap95]

$$
R_{P}(f) \leq \frac{1}{n} \sum_{i} \mathcal{L}\left(f\left(\mathbf{x}_{i}\right), y_{i}\right)+\Delta_{l}(h, n, \eta)
$$

$n \equiv$ number of samples, $h \equiv$ VC dimension of the class

$$
\Delta_{l}(h, n, \eta)=\sqrt{\frac{h(\ln (2 n / h)+1)-\ln (\eta / 4)}{n}}
$$

How to bound $\mathcal{L}\left(f\left(\mathbf{x}_{i}\right), y_{i}\right)$ ? For any $y_{i} \in\{-1,1\}$ and $\ell_{i}^{\star}$

$$
\mathcal{L}\left(f\left(\mathbf{x}_{i}\right), y_{i}\right) \leq \mathcal{L}\left(f\left(\mathbf{x}_{i}\right), \operatorname{sgn}\left(\ell_{i}^{\star}\right)\right)+\left(\ell_{i}^{\star}-y_{i}\right)^{2} .
$$

## SSL with Graphs: Generalization Bounds

Bounding transductive error (using stability analysis)
http://www.cs.nyu.edu/~mohri/pub/str.pdf
How to bound $\left(\ell_{i}^{\star}-y_{i}\right)^{2}$ ?
Bounding $\left(\ell_{i}^{\star}-y_{i}\right)^{2}$ for hard case is difficult $\rightarrow$ we bound soft HFS:

$$
\ell^{\star}=\min _{\ell \in \mathbb{R}^{N}}(\ell-\mathbf{y})^{\top} \mathbf{C}(\ell-\mathbf{y})+\ell^{\top} \mathbf{Q} \ell
$$

Closed form solution

$$
\ell^{\star}=\left(\mathbf{C}^{-1} \mathbf{Q}+\mathbf{I}\right)^{-1} \mathbf{y}
$$

## SSL with Graphs: Generalization Bounds

## Bounding transductive error

$$
\ell^{\star}=\min _{\ell \in \mathbb{R}^{N}}(\ell-\mathbf{y})^{\top} \mathbf{C}(\ell-\mathbf{y})+\ell^{\top} \mathbf{Q} \ell
$$

Think about stability of this solution.
Consider two datasets differing in exactly one labeled point.

$$
\mathcal{C}_{1}=\mathbf{C}_{1}^{-1} \mathbf{Q}+\mathbf{I} \text { and } \mathcal{C}_{2}=\mathbf{C}_{2}^{-1} \mathbf{Q}+\mathbf{I}
$$

What is the maximal difference in the solutions?

$$
\begin{aligned}
\ell_{2}^{\star}-\ell_{1}^{\star} & =\mathcal{C}_{2}^{-1} \mathbf{y}_{2}-\mathcal{C}_{1}^{-1} \mathbf{y}_{1} \\
& =\mathcal{C}_{2}^{-1}\left(\mathbf{y}_{2}-\mathbf{y}_{1}\right)-\left(\mathcal{C}_{1}^{-1}-\mathcal{C}_{2}^{-1}\right) \mathbf{y}_{1} \\
& =\mathcal{C}_{2}^{-1}\left(\mathbf{y}_{2}-\mathbf{y}_{1}\right)-\left(\mathcal{C}_{1}^{-1}\left[\left(\mathbf{C}_{1}^{-1}-\mathbf{C}_{2}^{-1}\right) \mathbf{Q}\right] \mathcal{C}_{2}^{-1}\right) \mathbf{y}_{1}
\end{aligned}
$$

Note that $v \in \mathbb{R}^{N \times 1}, \lambda_{m}(A)\|v\|_{2} \leq\|A v\|_{2} \leq \lambda_{M}(A)\|v\|_{2}$

$$
\left\|\ell_{2}^{\star}-\ell_{1}^{\star}\right\|_{2} \leq \frac{\left\|\mathbf{y}_{2}-\mathbf{y}_{1}\right\|_{2}}{\lambda_{m}\left(\mathcal{C}_{2}\right)}+\frac{\lambda_{M}(\mathbf{Q})\left\|\mathbf{C}_{1}^{-1}-\mathbf{C}_{2}^{-1}\right\|_{2} \cdot\left\|\mathbf{y}_{1}\right\|_{2}}{\lambda_{m}\left(\mathcal{C}_{2}\right) \lambda_{m}\left(\mathcal{C}_{1}\right)}
$$

## SSL with Graphs: Generalization Bounds

Bounding transductive error

$$
\begin{gathered}
\ell^{\star}=\min _{\ell \in \mathbb{R}^{N}}(\ell-\mathbf{y})^{\top} \mathbf{C}(\ell-\mathbf{y})+\ell^{\top} \mathbf{Q} \boldsymbol{\ell} \\
\left\|\ell_{2}^{\star}-\ell_{1}^{\star}\right\|_{2} \leq \frac{\left\|\mathbf{y}_{2}-\mathbf{y}_{1}\right\|_{2}}{\lambda_{m}\left(\mathcal{C}_{2}\right)}+\frac{\lambda_{M}(\mathbf{Q})\left\|\mathbf{C}_{1}^{-1}-\mathbf{C}_{2}^{-1}\right\|_{2} \cdot\left\|\mathbf{y}_{1}\right\|_{2}}{\lambda_{m}\left(\mathcal{C}_{2}\right) \lambda_{m}\left(\mathcal{C}_{1}\right)}
\end{gathered}
$$

Using $\lambda_{m}(\mathcal{C}) \geq \frac{\lambda_{m}(\mathbf{Q})}{\lambda_{M}(\mathbf{C})}+1$

$$
\left\|\ell_{2}^{\star}-\ell_{1}^{\star}\right\|_{2} \leq \frac{\left\|\mathbf{y}_{2}-\mathbf{y}_{1}\right\|_{2}}{\frac{\lambda_{m}(\mathbf{Q})}{\lambda_{M}\left(\mathbf{C}_{1}\right)}+1}+\frac{\lambda_{M}(\mathbf{Q})\left\|\mathbf{C}_{1}^{-1}-\mathbf{C}_{2}^{-1}\right\|_{2} \cdot\left\|\mathbf{y}_{1}\right\|_{2}}{\left(\frac{\lambda_{m}(\mathbf{Q})}{\lambda_{M}\left(\mathbf{C}_{2}\right)}+1\right)\left(\frac{\lambda_{m}(\mathbf{Q})}{\lambda_{M}\left(\mathbf{C}_{1}\right)}+1\right)}
$$

## SSL with Graphs: Generalization Bounds

Bounding transductive error

$$
\left\|\boldsymbol{\ell}_{2}^{\star}-\ell_{1}^{\star}\right\|_{\infty} \leq \beta \leq \frac{\left\|\mathbf{y}_{2}-\mathbf{y}_{1}\right\|_{2}}{\frac{\lambda_{m}(\mathbf{Q})}{\lambda_{M}\left(\mathbf{C}_{1}\right)}+1}+\frac{\lambda_{M}(\mathbf{Q})\left\|\mathbf{C}_{1}^{-1}-\mathbf{C}_{2}^{-1}\right\|_{2} \cdot\left\|\mathbf{y}_{1}\right\|_{2}}{\left(\frac{\lambda_{m}(\mathbf{Q})}{\lambda_{M}\left(\mathbf{C}_{2}\right)}+1\right)\left(\frac{\lambda_{m}(\mathbf{Q})}{\lambda_{M}\left(\mathbf{C}_{1}\right)}+1\right)}
$$

Now, let us plug in the values for our problem.
Take $c_{l}=1$ and $c_{l}>c_{u}$. We have $\left|y_{i}\right| \leq 1$ and $\left|\ell_{i}^{\star}\right| \leq 1$.

$$
\beta \leq 2\left[\frac{\sqrt{2}}{\lambda_{m}(\mathbf{Q})+1}+\sqrt{2 n_{l}} \frac{1-c_{u}}{c_{u}} \frac{\lambda_{M}(\mathbf{Q})}{\left(\lambda_{m}(\mathbf{Q})+1\right)^{2}}\right]
$$

$\mathbf{Q}$ is reg. $\mathbf{L}: \lambda_{m}(\mathbf{Q})=\lambda_{m}(\mathbf{L})+\gamma_{g}$ and $\lambda_{M}(\mathbf{Q})=\lambda_{M}(\mathbf{L})+\gamma_{g}$

$$
\beta \leq 2\left[\frac{\sqrt{2}}{\gamma_{g}+1}+\sqrt{2 n_{l}} \frac{1-c_{u}}{c_{u}} \frac{\lambda_{M}(\mathbf{L})+\gamma_{g}}{\gamma_{g}^{2}+1}\right]
$$

## SSL with Graphs: Generalization Bounds

## Bounding transductive error

http://web.cse.ohio-state.edu/~mbelkin/papers/RSS_COLT_04.pdf
By the generalization bound of Belkin [BMN04]

$$
\begin{aligned}
R_{P}\left(\ell^{\star}\right) & \leq \widehat{R}_{P}\left(\ell^{\star}\right)+\underbrace{\beta+\sqrt{\frac{2 \ln (2 / \delta)}{n_{l}}}\left(n_{l} \beta+4\right)}_{\text {transductive error } \Delta_{T}\left(\beta, n_{l}, \delta\right)} \\
\beta & \leq 2\left[\frac{\sqrt{2}}{\gamma_{g}+1}+\sqrt{2 n_{l}} \frac{1-c_{u}}{c_{u}} \frac{\lambda_{M}(\mathbf{L})+\gamma_{g}}{\gamma_{g}^{2}+1}\right]
\end{aligned}
$$

holds with probability $1-\delta$, where

$$
\begin{aligned}
& R_{P}\left(\ell^{\star}\right)=\frac{1}{N} \sum_{i}\left(\ell_{i}^{\star}-y_{i}\right)^{2} \\
& \widehat{R}_{P}\left(\ell^{\star}\right)=\frac{1}{n_{l}} \sum_{i \in I}\left(\ell_{i}^{\star}-y_{i}\right)^{2}
\end{aligned}
$$

## SSL with Graphs: Generalization Bounds

## Bounding transductive error

$$
\begin{aligned}
R_{P}\left(\ell^{\star}\right) & \leq \widehat{R}_{P}\left(\ell^{\star}\right)+\underbrace{\beta+\sqrt{\frac{2 \ln (2 / \delta)}{n_{I}}}\left(n_{l} \beta+4\right)}_{\text {transductive error } \Delta_{T}\left(\beta, n_{l}, \delta\right)} \\
\beta & \leq 2\left[\frac{\sqrt{2}}{\gamma_{g}+1}+\sqrt{2 n_{l}} \frac{1-c_{u}}{c_{u}} \frac{\lambda_{M}(\mathbf{L})+\gamma_{g}}{\gamma_{g}^{2}+1}\right]
\end{aligned}
$$

Does the bound say anything useful?

1) The error is controlled.
2) Practical when error $\Delta_{T}\left(\beta, n_{l}, \delta\right)$ decreases at rate $O\left(n_{l}^{-\frac{1}{2}}\right)$.

Achieved when $\beta=O\left(1 / n_{l}\right)$. That is, $\gamma_{g}=\Omega\left(n_{l}^{\frac{3}{2}}\right)$.
We have an idea how to set $\gamma_{g}$ !

## SSL with Graphs: Generalization Bounds

## Combining inductive + transductive error

With probability $1-(\eta+\delta)$.

$$
\begin{aligned}
R_{P}(f) \leq & \frac{1}{n} \sum_{i} \mathcal{L}\left(f\left(\mathbf{x}_{i}\right), \operatorname{sgn}\left(\ell_{i}^{\star}\right)\right)+ \\
& \widehat{R}_{P}\left(\ell^{\star}\right)+\Delta_{T}\left(\beta, n_{l}, \delta\right)+\Delta_{l}(h, N, \eta)
\end{aligned}
$$

We need to account for $\varepsilon$. With probability $1-(\eta+\delta)$.

$$
\begin{aligned}
R_{P}(f) \leq & \frac{1}{n_{i: \mid \ell \star}^{\star} \mid \geq \varepsilon} \\
& \mathcal{L}\left(f\left(\mathbf{x}_{i}\right), \operatorname{sgn}\left(\ell_{i}^{\star}\right)\right)+\frac{2 \varepsilon n_{\varepsilon}}{N}+ \\
& \widehat{R}_{P}\left(\ell^{\star}\right)+\Delta_{T}\left(\beta, n_{l}, \delta\right)+\Delta_{l}(h, N, \eta)
\end{aligned}
$$

We should have $\varepsilon \leq n_{l}^{-1 / 2}$ !

## SSL with Graphs: LapSVMs and MM Graph Cuts

MR for 2D data and linear $\mathcal{K}$ only changes the slope


MMGC for 2D data and linear $\mathcal{K}$ works as we want

$$
\gamma_{\mathrm{g}}=25.000
$$

$$
\gamma_{\mathrm{g}}=5.000
$$

$$
\gamma_{\mathrm{g}}=1.000
$$

$$
\gamma_{\mathrm{g}}=0.200
$$

$$
\gamma_{\mathrm{g}}=0.040
$$







## SSL with Graphs: LapSVMs and MM Graph Cuts

MR for 2D data and cubic $\mathcal{K}$ is also not so good


## SSL with Graphs: LapSVMs and MM Graph Cuts

MMGC and MR for 2D data and RBF $\mathcal{K}$


## SSL with Graphs



Graph-based SSL is obviously sensitive to graph construction!

## Online SSL with Graphs

Offline learning setup
Given $\left\{\mathbf{x}_{i}\right\}_{i=1}^{N}$ from $\mathbb{R}^{d}$ and $\left\{y_{i}\right\}_{i=1}^{n_{l}}$, with $n_{l} \ll n$, find $\left\{y_{i}\right\}_{i=n_{l}+1}^{N}$ (transductive) or find $f$ predicting $y$ well beyond that (inductive).


Online learning setup
At the beginning: $\left\{\mathbf{x}_{i}, y_{i}\right\}_{i=1}^{n_{l}}$ from $\mathbb{R}^{d}$
At time $t$ :
receive $\mathbf{x}_{t}$ predict $y_{t}$

## Online SSL with Graphs

Online HFS: Straightforward solution
1: while new unlabeled example $\mathbf{x}_{t}$ comes do
2: Add $\mathbf{x}_{t}$ to graph $G(\mathbf{W})$
3: Update $\mathbf{L}_{t}$
4: Infer labels

$$
\mathbf{f}_{u}=\left(\mathbf{L}_{u u}+\gamma_{g} \mathbf{I}\right)^{-1}\left(\mathbf{W}_{u} \mathbf{f}_{l}\right)
$$

5: $\quad$ Predict $\hat{y}_{t}=\operatorname{sgn}\left(\mathbf{f}_{u}(t)\right)$
6: end while

What is wrong with this solution?
The cost and memory of the operations.
What can we do?
Cnvía

## Online SSL with Graphs

Let's keep only $k$ vertices!
Limit memory to $k$ centroids with $\widetilde{\mathbf{W}}^{\mathrm{q}}$ weights.
Each centroid represents several others.
Diagonal $\mathbf{V} \equiv$ multiplicity. We have $\mathbf{V}_{i j}$ copies of centroid $i$.
Can we compute it compactly? Compact harmonic solution.

$$
\ell^{\mathrm{q}}=\left(\mathbf{L}_{u u}^{\mathrm{q}}+\gamma_{g} V\right)^{-1} \mathbf{W}_{u l}^{\mathrm{q}} \boldsymbol{\ell}_{l} \quad \text { where } \quad \mathbf{W}^{\mathrm{q}}=V \widetilde{\mathbf{W}}^{\mathrm{q}} V
$$

Proof? Using electric circuits.
Why do we keep the multiplicities?

## Online SSL with Graphs

Online HFS with Graph Quantization

## 1: Input

2: $\quad k$ number of representative nodes
3: Initialization
4: $\quad \mathrm{V}$ matrix of multiplicities with 1 on diagonal
5: while new unlabeled example $\mathbf{x}_{t}$ comes do
6: $\quad$ Add $\mathbf{x}_{t}$ to graph $G$
7: if \# nodes $>k$ then
8: $\quad$ quantize $G$
9: end if
10: Update $\mathbf{L}_{t}$ of $G(\mathbf{V W V})$
11: Infer labels
12: $\quad$ Predict $\widehat{y}_{t}=\operatorname{sgn}\left(\mathbf{f}_{u}(t)\right)$
13: end while

## Online SSL with Graphs: Graph Quantization

An idea: incremental $k$-centers
Doubling algorithm of Charikar et al. [Cha+97]
Keeps up to $k$ centers $C_{t}=\left\{\mathbf{c}_{1}, \mathbf{c}_{2}, \ldots\right\}$ with

- Distance $\mathbf{c}_{i}, \mathbf{c}_{j} \in C_{t}$ is at least $\geq R$
- For each new $\mathbf{x}_{t}$, distance to some $\mathbf{c}_{i} \in C_{t}$ is less than $R$.
- $\left|C_{t}\right| \leq k$
- if not possible, $R$ is doubled


## Online SSL with Graphs: Graph Quantization



## Online SSL with Graphs: Graph Quantization



## Online SSL with Graphs: Graph Quantization



Inría

## Online SSL with Graphs: Graph Quantization



## Online SSL with Graphs: Graph Quantization

Doubling algorithm [Cha+97]
To reduce growth of $R$, we use $R \leftarrow m \times R$, with $m \geq 1$
$C_{t}$ is changing. How far can $\mathbf{x}$ be from some $\mathbf{c}$ ?

$$
R+\frac{R}{m}+\frac{R}{m^{2}}+\cdots=R\left(1+\frac{1}{m}+\frac{1}{m^{2}}+\cdots\right)=\frac{R m}{m-1}
$$

Guarantees: $(1+\varepsilon)$-approximation algorithm.
Why not incremental $k$-means?

## Online SSL with Graphs: Graph Quantization

Online $k$-centers
1: an unlabeled $\mathbf{x}_{t}$, a set of centroids $C_{t-1}$, multiplicities $\mathbf{v}_{t-1}$
2: if $\left(\left|C_{t-1}\right|=k+1\right)$ then
3: $\quad R \leftarrow m R$
4: greedily repartition $C_{t-1}$ into $C_{t}$ such that:
5: $\quad$ no two vertices in $C_{t}$ are closer than $R$
6: $\quad$ for any $\mathbf{c}_{i} \in C_{t-1}$ exists $\mathbf{c}_{j} \in C_{t}$ such that $d\left(\mathbf{c}_{i}, \mathbf{c}_{j}\right)<R$
7: update $\mathbf{v}_{t}$ to reflect the new partitioning
8: else
9: $\quad C_{t} \leftarrow C_{t-1}$
10: $\quad \mathbf{v}_{t} \leftarrow \mathbf{v}_{t-1}$
11: end if
12: if $\mathbf{x}_{t}$ is closer than $R$ to any $\mathbf{c}_{i} \in C_{t}$ then
13: $\quad \mathbf{v}_{t}(i) \leftarrow \mathbf{v}_{t}(i)+1$
14: else
15: $\quad \mathbf{v}_{t}\left(\left|C_{t}\right|+1\right) \leftarrow 1$
16: end if

## Online SSL with Graphs

## Video examples

http://www.bkveton.com/videos/Coffee.mp4
http://www.bkveton.com/videos/Ad.mp4
http://researchers.lille.inria.fr/~valko/hp/serve.php? what=publications/kveton2009nipsdemo.adaptation.mov
http://researchers.lille.inria.fr/~valko/hp/serve.php? what=publications/kveton2009nipsdemo.officespace.mov
http://bcove.me/a2derjeh
or: http://researchers.lille.inria.fr/~valko/hp/publications/press-intel-2015.mp4

## SSL with Graphs: Some experimental results



- 8 people classification
- Making funny faces
- 4 faces/person are labeled

Nearest Neighbor


## SSL with Graphs: Some experimental results

- One person moves among various indoor locations
- 4 labeled examples of a person in the cubicle


Unlabeled


Online HFS outperforms OSSB (even when the weak learners are chosen using future data)

> Online HFS yields better results than a commercial solution at $20 \%$ of the computational cost

## SSL with Graphs: Some experimental results

- Logging in with faces instead of password
- Able to learn and improve



## SSL with Graphs: Some experimental results

- 16 people log twice into a tablet PC at 10 locations




Online HFS yields better results than a commercial solution at 20\% of the computational cost

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> ENS Paris-Saclay, MVA 2017/2018
> SequeL team, Inria Lille - Nord Europe
> https: //team.inria.fr/sequel/

