

Motivations

- Samples from different sources can be interpreted as corresponding to different views of the same target.
- Learning in the multi-view setting is challenging:
 - Information **Fusion** ?
 - Parsimony vs. Robustness** ?
 - Unlabeled** samples ?
- In this work, we proposed a **stochastic consensus-based multi-view learning** framework [7] to handle these issues.

Comparison to previous work

- Comparison of conventional fusion methods and the proposed consensus-based multi-view learning method (in **bold**)

	fusion stage	parsi-mony	semi-sup.	noise tol	Bayes.	#. views
CCA	feature	x	✓	x	x	2
Bi-DAE	feature	x	✓	x	x	2
SVM-2K	feature	x	✓	x	x	2
Bayes-Fusion	decision	✓	x	✓	✓	≥ 2
Boosting	decision	✓	✓	x	x	≥ 2
Co-training	consens.	✓	✓	✓	x	2
Bayes Co-trn	consens.	x	✓	✓	✓	≥ 2
MV-MED	consens.	✓	✓	x	✓	2
CMV-MED	consens.	✓	✓	✓	✓	≥ 2

Our Contributions

- We learn view-specific posterior distributions as features.
- The proposed method maximizes the **stochastic agreement** among different models on **unlabeled** samples.
- The proposed information-theoretical consensus measure is **robust** to noisy samples and outliers.

Notations and Model

- Multiview observation model:

V -view feature & target domain	$\mathcal{X}_1 \times \dots \times \mathcal{X}_V \times \mathcal{Y}$;
Labeled i.i.d. samples	$(\mathbf{x}_n, y_n), n \in L$: labeled set.
Unlabeled i.i.d. samples	$\mathbf{x}_m, m \in U$: unlabeled set;
view-specific model	$\log p_i(y \theta^i(\mathbf{w}_i, \mathbf{x}^i)) \propto \frac{1}{2}y\theta^i(\mathbf{x}^i, \mathbf{w}_i) \in \mathcal{M}_i, \theta^i \equiv \theta^i(\mathbf{w}_i, \mathbf{x}_m^i) \in \Theta_i, 1 \leq i \leq V$
view-specific loss functional	$\mathcal{L}_i : \mathcal{Y} \times \mathcal{X}_i \times \mathcal{M}_i \rightarrow [0, \infty)$. e.g. = $\left[\xi_i - \log \frac{p_i(y_n \theta^i(\mathbf{w}_i, \mathbf{x}_n^i))}{p_i(y \neq y_n \theta^i(\mathbf{w}_i, \mathbf{x}_n^i))} \right]_+$

- Consensus part:

Consensus-view model	$q(y \theta_m) \in \overline{\mathcal{M}} = \oplus_{i=1}^V \mathcal{M}_i, m \in U$.
Parameters of CV model	$\theta_m = \sigma(\theta_m^1, \dots, \theta_m^V)$.
Pairwise consensus measure	$\mathbb{D}(\cdot \ \cdot) : \overline{\mathcal{M}} \times \mathcal{M}_i \rightarrow [0, \infty)$ e.g. = $\text{KL}(q \ p_i)$, K-L divergence.

- Prior distribution:

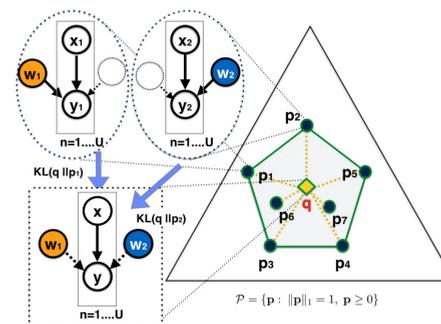
Prior on view params and threshs	$p_0(\theta^{[V]}, \xi^{[V]}) = \prod_{j=1}^V p_0(\theta^j, \xi^j) = \prod_{j=1}^V p_0(\theta^j) p_0(\xi^j)$.
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The proposed **Consensus-based Multi-view Maximum Entropy Discrimination** (CMV-MED) [7] is to simultaneously learn the joint post-data distributions $q_i(\theta^i, \xi^i)$, given the priors $p_0(\theta^{[V]}, \xi^{[V]}) \forall i = 1, \dots, V$, by solving the following optimization problem

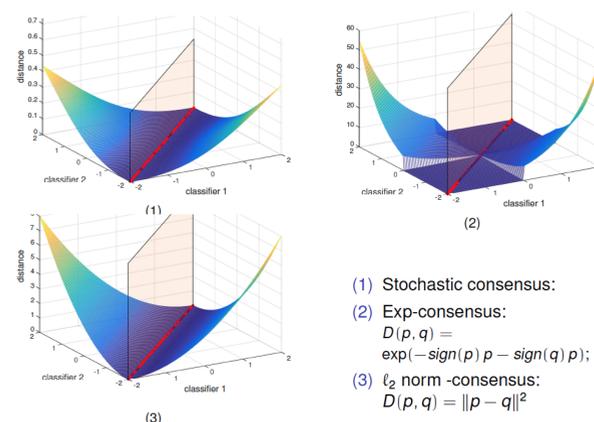
$$\begin{aligned} \min_{\substack{q_i(\theta^i, \xi^i) \in \Delta, \\ i=1, \dots, V, \\ q(y|\theta_m) \in \oplus_{i=1}^V \mathcal{M}_i, \rho > 0}} \sum_{i=1}^V \text{KL}(q_i(\theta^i, \xi^i) \| p_0(\theta^i) p_0(\xi^i)) + \lambda \rho \\ \text{s.t. } \sum_{n \in L} \mathbb{E}_{q_i} [\mathcal{L}_i(y_n^i, \mathbf{x}_n^i, p_i(y|\theta^i))] \leq 0, \quad 1 \leq i \leq V \\ \sum_{m \in U} \sum_{i=1}^V \text{KL}(q(y|\theta_m) \| p_i(y|\mathbb{E}_{q_i}[\theta^i | \mathbf{x}_m^i])) \leq \rho. \quad (1) \end{aligned}$$

[Remarks]:

- The consensus view model $q(y|\theta_m)$ serves as a **relabeling** model and is **shared** among all views.
- Given $q(\theta^i, \xi^i)$, $q(y|\mathbf{x})$ is learned by information projection.



- The constraint (1) induces a robust dissimilarity measure



Variational EM Algorithm

For $t = 1, \dots$, until convergence

- E-step: Given $\hat{\theta}_{t-1}^i = \mathbb{E}_{q_{t-1}}[\theta^i], 1 \leq i \leq V$, the consensus model is the log-average $\log q_t(y|\mathbf{x}_n) = \frac{1}{V} \sum_{i=1}^V \log p_{i,n}(y|\hat{\theta}_{t-1}^i) - \log Z(\mathbf{x}_n), n \in U$,
- M-step: Given $q_t(y|\mathbf{x}_n)$, solve for $q(\theta^i, \xi^i)$ independently. In particular, each view corresponds to a maximum entropy learning problem with maximal margin error constraint \mathcal{L}_i . Under proper prior on soft-threshold ξ , it can be solved efficiently using SVM-like dual optimization. See e.g. [4].

Experiments

We compare the proposed CMV-MED model with the SVM-2K [3], the MV-MED [6] as well as the conventional MED for each view on two real multi-view data sets: ARL-footstep[2] and WebKB4[1]

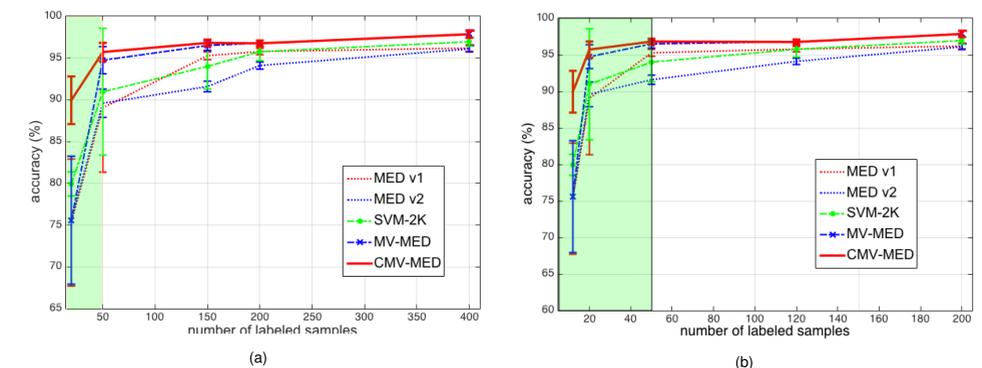


Figure 1: The classification accuracy vs. the size of labeled set for (a) ARL-Footstep data set [2], (b) WebKB4 data set [1]. The proposed CMV-MED outperforms MV-MED, SVM-2K and two single-view MEDs (view 1 and 2) and it has good stability when the number of labeled samples is small.

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