Evolutionary Learning

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Part I

Introduction
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Analogs

Static learning & dynamic systems

- Conventional learning on *static* data

\[ \{X_{\text{train}}, X_{\text{test}}\} \overset{\text{i.i.d.}}{\sim} P(x) \]

- Practical systems: dynamic

\[ \{X_{\text{train}}^1, X_{\text{test}}^1\} \overset{\text{i.i.d.}}{\sim} P_1(x) \]
\[ \{X_{\text{train}}^2, X_{\text{test}}^2\} \overset{\text{i.i.d.}}{\sim} P_2(x) \]
\[ \text{......} \]
\[ \{X_{\text{train}}^t, X_{\text{test}}^t\} \overset{\text{i.i.d.}}{\sim} P_t(x) \]

\[ P_1(x) \rightarrow P_2(x) \rightarrow \ldots \rightarrow P_t(x) \]
Examples

- Topics on Internet. *Google Trends*: five keywords ("nuclear", "economics", "oil", "tennis", "NBA")

- Blog, social networks, video,...
Dilemma

“Static” is the typical setting we think about learning problems. “Dynamic” is the typical behavior of practical systems implementing learning algorithms.

Question:
Is it necessary to introduce a new algorithm especially for dynamic problems?
Possible solvers?

1. Applying static algorithms on the whole collection of data.
   - Non I.I.D.
2. Applying static algorithms on data at each time snapshot $X^t \rightarrow M^t(x)$ or $p(M^t|X^t)$.
   - Sample size (especially the labeled samples)
   - Time evolving mechanism.
   - Predicting (dynamic predicting rather than the classifier’s predicting)
The learning problem on time evolving data.

Learning tasks

- Static performance
  \[ \sum_t \text{loss} (\mathcal{P}_t, \mathcal{M}_t) \]

- Learning time evolving mechanism
  \[ \rho (\mathcal{P}_{t+1} | \mathcal{P}_t, \ldots, \mathcal{P}_1) \]
A dilemma between learning algorithms and practical systems

Evolutionary learning

Analogs

Taxonomy

- Online
  \[ M_t | X_t, \ldots, X_1 \]

- Off-line
  \[ M_1, \ldots, M_t, \ldots, M_T | X_1, \ldots, X_t, \ldots, X_T \]

- (Semi-)supervised: classification / regression
- Unsupervised: clustering / density estimation
A dilemma between learning algorithms and practical systems

Evolutionary learning

Analogs

Incremental learning

Online learning

Learning on time series

Analogs

- Incremental learning
- Online learning
- Learning on time series
A dilemma between learning algorithms and practical systems

Evolutionary learning

Incremental learning

Online learning

Learning on time series

Incremental learning

Data are organized into batch or stream mode due to limited memory or on-line setting, etc.

Differences from evolutionary learning

- Assumption: all data comes from an identical distribution.
- Output: a single output (classifier / regressor / data partition / density model / ) for the entire data set.
- Not put forward for temporary data, on the contrary, a good incremental algorithm is expected to be insensitive to the order of data.
A special type of practical learning environment: a sequence of consecutive rounds. When predicting at $t$, learner can only observe samples up to $t$. Learner dynamically updates, to pursuit a low regret.

Difference between online learning and evolutionary learning.

1. The data access of evolutionary learning can be online or off-line.
Online learning II

2. At each snapshot $t$, online learning observes a single sample, while evolutionary learning observe a package of samples.

3. Online learning requires a feedback for each sample, while in evolutionary learning, the package of samples may be labeled, or unlabeled, or partially labeled.

4. Online learning minimize a *regret* relative to the corresponding offline learning. No generalization problem exists at each snapshot $t$. Evolutionary learning aims to achieve two objectives: generalized loss at each snapshot $t$; the time evolving mechanism.
Learning on time series

- Time series: at $t$, a single observation $x_t$
- Evolutionary learning: at $t$, a distribution $\mathcal{P}_t$ (i.i.d. samples $X_t$)
Part II

Unsupervised Evolutionary Learning
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Pioneer works on evolutionary learning

- **Dynamic topic model** [BL06] (ICML’06)
- **Segmentation of image sequences** [GG06] (TPAMI’06)
- **Evolutionary clustering** [CKT06, CSZ+07, AX08] (KDD’06, KDD’07, SDM’08).
Dynamic topic model [BL06] (ICML’06)

A dynamic extension to the topic model Latent Dirichlet Allocation [BNJL03] (JMLR’03)
Each frame image is modeled by a Bayesian mixture model.

Bayesian Gaussian mixture model

\[ z \sim \text{Multnomial}(\alpha_1, \ldots, \alpha_K), \quad x \sim \mathcal{N}(\mu_z, \Sigma_z) \]

\[ \alpha \sim \text{Dirichlet}(\gamma), \quad \left(\mu_z, \Sigma_z^{-1}\right) \sim \mathcal{NW}(\Theta_z) \]

where \( \mathcal{NW}(\Theta_z) \) is the Normal Wishart distribution (the conjugate prior for Gaussian).

[GG06] let \( \alpha_t \sim \text{Dirichlet}(\gamma_{t-1}) \), \( \left(\mu_{z,t}, \Sigma_{z,t}^{-1}\right) \sim \mathcal{NW}(\Theta_{z,t-1}) \).

Notice: in both [BL06] and [GG06], component number is fixed along time.
Evolutionary Clustering

Arising from data mining [CKT06] (KDD’06).

The target of evolutionary clustering

- For each time epoch $t$, output a partition $\Pi_t$ on $X_t$;
- A trade-off between good partition quality and preserving the smoothness of $\{\Pi_t\}_{t=1}^T$ along $t$.
- Cluster tracking.
Why is evolutionary clustering meaningful?

- Interpretability of machine learning and data mining algorithms.
- The importance of consistency between clustering results along time, especially for visualization.
- Clustering tracking provides powerful approach to dynamic network behavior analysis.
Why is evolutionary clustering challenging?

- The variation of data size.
- The variation of cluster number.
- Dynamic behavior of clusters along time, e.g., birth, merging, death, etc.
Evolutionary clustering of [CKT06]

An abstract framework

\[
\max_{C_t} \text{sq}(C_t, M_t) - \lambda \cdot \text{hc}(C_{t-1}, C_t).
\]

\(C_t\): partition at \(t\); \(M_t\): similarity matrix between samples; \(\text{sq}\): snapshot quality; \(\text{hc}\): historical cost.

Evolutionary \(k\)-means

\[
\min \sum_{i=1}^{n_t} \| x_i - m_{c(x_i)} \| + \lambda \sum_{c=1}^{C_t} \| m^t_c - m^{t-1}_c \|
\]

\[c' = \arg \min_z \| m^t_z - m^{z-1}_z \|\]
Evolutionary spectral clustering [CSZ+07]

- Original Normalized Cut
  \[ \text{Cost}_{\text{NC}} = k - \text{Tr} \left[ Z^\top \left( D^{-\frac{1}{2}} W D^{-\frac{1}{2}} \right) Z \right] \]

- Preserving Cluster Quality (PCQ)
  \[ \text{Cost}_{\text{NC}} = \alpha \cdot \text{NC}_t \big|_{Z_t} + \beta \cdot \text{NC}_{t-1} \big|_{Z_t} \]
  \[ = k - \text{Tr} \left[ Z_t^\top \left( \alpha D_t^{-\frac{1}{2}} W_t D_t^{-\frac{1}{2}} + \beta D_{t-1}^{-\frac{1}{2}} W_{t-1} D_{t-1}^{-\frac{1}{2}} \right) Z_t \right] \]

- Preserving Cluster Membership (PCM)
  \[ \text{Cost}_{\text{NC}} = \alpha \cdot \text{NC}_t \big|_{Z_t} + \beta \cdot \text{CT} (Z_t, Z_{t-1}) \]
  \[ = k - \text{Tr} \left[ Z_t^\top \left( \alpha D_t^{-\frac{1}{2}} W_t D_t^{-\frac{1}{2}} + \beta Z_{t-1} Z_t^\top \right) Z_t \right] \]
Two different settings about evolutionary clustering

[CSZ\textsuperscript{+}07] differs with [CKT06] in the basic data setting:

- Evolutionary spectral clustering of [CSZ\textsuperscript{+}07]

- Evolutionary clustering of [CKT06]
Problems not made clear

- What’s evolving?
- What dose “smoothness” mean?
- Evolutionary k-means, evolutionary GMM, etc. Is there a general approach?
- The behavior of clusters
- The variation of cluster number and data size
Online evolutionary exponential family mixture (Jianwen Zhang, etc. IJCAI, 09)

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Density estimation via mixture models

- Density estimation (Fisher-Wald setting)

\[
\min_{\Xi} \mathcal{L}(\Xi) = - \int \log p(x; \Xi) dF(x) = KL(f||p) - \int f(x) \log f(x) dx
\]

- Mixture models

\[
p(x; \Xi) = \sum_z^C \alpha_z p(x; \theta_z), \text{ with } \sum_z \alpha_z = 1
\]
A varational upper bound

\[ \mathcal{L}(\Xi) \leq \mathcal{G}(q_x(\cdot), \Xi) \]

where \( q_x(\cdot) \) is a probability distribution for \( z \).

\textbf{E-Step: } \( q_x^{[t+1]}(\cdot) \leftarrow \arg \min_{q_x(\cdot)} \mathcal{G}(q_x(\cdot), \Xi^{[t]}) \)

\textbf{M-Step: } \( \Xi^{[t+1]} \leftarrow \arg \min_{\Xi} \mathcal{E}(q_x^{[t+1]}(\cdot), \Xi) \)
E-step: as a clustering problem

- If no additional constraints on $q_x(\cdot)$,

$$q_x^{[t+1]}(z) = p(z|x, \Xi^{[t]})$$

This case is called “soft-clustering”;

- If we constraint that $q_x(z) \in \{0, 1\}$,

$$q_x^{[t+1]}(z) = 1_{[z= \text{arg max}_z p(z|x; \Xi^{[t+1]})]}$$

This case is called “hard-clustering”;
M-step

- Solution with closed form when using *exponential family mixture* (EFM):
  \[
  \mu_z^{[t+1]} = \nabla \psi(\theta_z^{[t+1]}) = \frac{\mathbf{E}_f [q_x(z)T(x)]}{\mathbf{E}_f [q_x(z)]}.
  \]
  \[
  \alpha_z^{[t+1]} = \mathbf{E}_f [q_x(z)]
  \]

- Exponential family mixture (EFM)
  \[
  p(x; \psi, \Xi) = \sum_z C \alpha_z p_\psi(x; \theta_z)
  \]
  \[
  p_\psi(x; \theta_z) \text{ belongs to a same } \textit{exponential family}: \]
  \[
  p_\psi(x; \theta) = \exp \{ \langle \theta, T(x) \rangle - \psi(\theta) \} \ p_0(T(x)).
  \]
  Gaussian, Multinomial, Poisson, Binomial, Exponential, Dirichlet, ...
Two general approaches

- Data & model:
  - Static: \( f(x), p(x) \)
  - Evolutionary: \( f^{(1)}(x), f^{(2)}(x), p^{(1)}(x), p^{(2)}(x) \)

- Two possible approaches

\[ \mathcal{L} = (1 - \lambda) \cdot \text{dist} \left( f^{(2)}, p^{(2)} \right) + \lambda \cdot \text{dist} \left( f^{(1)}, p^{(2)} \right) + \lambda \cdot \text{dist} \left( p^{(1)}, p^{(2)} \right) \]

**Historical data dependent** (HDD)

**Historical model dependent** (HMD)
Historical data dependent (HDD)

- **Loss function**

\[
\mathcal{L}_d = (1 - \lambda) \cdot KL(f^{(2)} \| p^{(2)}) + \lambda \cdot KL(f^{(1)} \| p^{(2)}) \\
= -\mathbb{E}_{\tilde{f}_\lambda} [\log p^{(2)}(x; \Xi^{(2)})]
\]

where \(\tilde{f}_\lambda(x) = (1 - \lambda)f^{(2)}(x) + \lambda f^{(1)}(x)\).

- **Meaning**

Using EFM \(p^{(2)}\) to estimate \(\tilde{f}_\lambda\). (Recall the static clustering as using EFM \(p\) to estimate \(f\): \(\mathcal{L} = -\mathbb{E}_f [\log p(x; \Xi)]\))

- **Solver**

EM.
Pioneer works
Evolutionary clustering
Online evolutionary exponential family mixture

A density estimation viewpoint to clustering
The roles of data and model: two general approaches
Historical data dependent (HDD)
Historical model dependent (HMD)
Experiments

Solution to HDD

- **E-step**: the same as clustering using EFM.
- **M-step**

\[
\alpha_{z}^{(2),[t+1]} = \mathbf{E}_{\tilde{f}_{\lambda}} \left[ q_{x}^{[t+1]}(z) \right]
\]

\[
\mu_{z}^{(2),[t+1]} = \frac{\mathbf{E}_{\tilde{f}_{\lambda}} \left[ q_{x}^{[t+1]}(z) T(x) \right]}{\mathbf{E}_{\tilde{f}_{\lambda}} \left[ q_{x}^{[t+1]}(z) \right]}
\]
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Historical model dependent (HMD)

- Loss function

\[ \mathcal{L}_m = (1 - \lambda) KL(f^{(2)}, p^{(2)}) + \lambda d_{\text{EMD}}(p^{(1)}, p^{(2)}). \]

where

\[ d_{\text{EMD}}(p^{(1)}, p^{(2)}) = \min_{w} \sum_{l,z} w_{lz} d(p(x; \theta^{(1)}_l), p(x; \theta^{(2)}_z)) \]

s.t. \[ w_{lz} \geq 0, \sum_{z} w_{lz} = \alpha^{(1)}_l, \sum_{l} w_{lz} = \alpha^{(2)}_z \]

The equivalent problem:

\[ \min_{\Xi^{(2)}, w} \mathcal{L}'_m(\Xi^{(2)}, w) = (1 - \lambda) KL(f^{(2)}(x), p^{(2)}(x; \Xi^{(2)})) \]

\[ + \lambda \sum_{l,z} w_{lz} KL(p(x; \theta^{(1)}_l), p(x; \theta^{(2)}_z)) \]

s.t. . . .

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Evolutionary Learning
Optimization

- Variational upper bound by introducing $q_x(z)$:
  \[
  \mathcal{L}_m'(w, \Xi^{(2)}) \leq \mathcal{G} \left( q_x(\cdot), \Xi^{(2)}, w \right)
  \]

- Alternatively optimize w.r.t. $q_x(z)$, $\Xi^{(2)}$ and $w$.

- $q$-step: posterior

- $w$-step: \[
  \min_w \sum_{l,z} w_{lz} KL \left( p(x; \theta_1^{(1)}), p(x; \theta_z^{(2)}) \right) \text{ s.t. } . . .
  \]

- $\Xi$-step:
  \[
  \alpha_{z}^{(2),[t+1]} = \mathbf{E}_{f^{(2)}}[q_{x}^{[t+1]}(z)]
  \]
  \[
  \mu_{z}^{(2),[t+1]} = \frac{(1 - \lambda) \mathbf{E}_{f^{(2)}}[q_{x}^{[t+1]}(z) T(x)] + \lambda \sum_{l} w_{lz}^{[t+1]} \mu_{l}^{(1)}}{(1 - \lambda) \mathbf{E}_{f^{(2)}}[q_{x}^{[t+1]}(z)] + \lambda \sum_{l} w_{lz}^{[t+1]}}
  \]
Data: NSF research awards abstracts.
- 13 years, $D = 19728$, $W = 15412$
- Features
  - Word count (For Mixture of multinomial)
  - $tf-idf$ (For $k$-means)

Models
- $k$-means $\rightarrow$ Evolutionary k-means
- Multinomial mixture model $\rightarrow$ Evolutionary MMM
Evaluation

- Normalized mutual information (NMI) at each epoch

\[ NMI = \frac{I(Y; \hat{Y})}{\sqrt{H(Y) \cdot H(\hat{Y})}} \approx \frac{\sum_{h,c} \log \left( \frac{n \cdot n_{h,c}}{n_h n_c} \right)}{\sqrt{\left( \sum_h n_h \log \frac{n_h}{n} \right) \left( \sum_c n_c \log \frac{n_c}{n} \right)}} \]

- Data measured temporal loss (DTL)

\[ DTL = -E_{f(1)} \left[ \log p^{(2)}(x) \right] = KL \left( f^{(1)} \| p^{(2)} \right) - \text{Const} \]

- Model measured temporal loss (MTL)

\[ MTL = d_{EMD} \left( p^{(1)}, p^{(2)} \right) \]
Results: Evolutionary k-means

- Snapshot performance: NMI

![Graph showing NMI values over time for different methods: IND, APP-HMD, HDD, HMD, with λ₀ = 0.3]
Temporal performance: DTL & MTL
Results: Evolutionary MMM

Snapshot performance: NMI
Temporal performance: DTL & MTL
Summary

- A density estimation viewpoint to clustering and evolutionary clustering problem
- Two general approaches based on exponential family mixture models
- Validated by different EFMs on real text data
- Unsolved problem: tracking of clusters
Part III

Supervised Evolutionary Learning
Outline of Part III

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Evolutionary classification learns a chain of evolving classifiers for different time periods.

Why necessary?

- Using historical classifiers makes little sense:
  → i.i.d. assumption dose not hold.

- Using all historic data also makes little sense:
  → i.i.d. assumption dose not hold.

- Historical classification information may help:
  → distribution evolves slowly (assumed but make sense)

- Historical labels may be utilized rather than discarded
A Brief Review of SSL

- Data: \( \mathcal{X} = \{ \mathbf{x}_1, \mathbf{x}_2, \ldots, \mathbf{x}_l, \mathbf{x}_{l+1}, \ldots, \mathbf{x}_n \} \), \( \mathcal{Y} = \{ y_i \}_{i=1}^l \).
- Require: \( \{ y_i \}_{i=l+1}^n \), or \( f(\mathbf{x}) \).
- Representative Work: Manifold Regularization [BNS06]:

\[
\min_{f} \mathcal{J}(f) = \sum_{i=1}^{l} \mathcal{L}(y_i, \mathbf{x}_i, f) + \gamma_A \| f \|_K^2 + \gamma_I \| f \|_I^2
\]  

(1)

where

\[
\| f \|_I^2 = \frac{1}{n^2} \sum_{i,j=1}^{n} (f(\mathbf{x}_i) - f(\mathbf{x}_j))^2 W_{ij} = \frac{1}{n^2} \mathbf{f}^\top \mathbf{L} \mathbf{f}
\]

(2)

is the spatial regularizer calculated via graph Laplacian.
In general, we aim to learn a function $F(t) : \mathbb{R} \rightarrow \mathcal{H}_K$, where $\mathcal{H}_K$ is the Hilbert space of functions $f : \mathbb{R}^d \rightarrow \mathbb{R}$ associated with a pre-defined kernel $K$.

Specifically, $F(t) = f_t$ gives the classification function for each time $t$.

Data: $\mathcal{X} = \{\mathcal{X}_1, \mathcal{X}_2, \cdots, \mathcal{X}_T\}$ from $T$ discrete “frames”, where each $\mathcal{X}_t = \{x_{1,t}, x_{2,t}, \cdots, x_{n_{t,t}}\}$, with the first $l_t$ labeled as $\mathcal{Y}_t = \{y_i\}_{i=1}^{l_t}$.

When the time $t$ takes discrete values, the goal is to find $T$ classification functions $\{F(t)\}_{t=1}^{T} = \{f_t(\mathbf{x})\}_{t=1}^{T}$. 
Evolutionary Smoothness Assumption

Similar to the smoothness assumption in the general learning problems, we extend it to the evolutionary data.

**Smoothness Assumption**

Two data points are likely to have similar labels if they are close to each other.

↓

**Evolutionary Smoothness Assumption**

Two classification functions $f_{t_1}$ and $f_{t_2}$ are likely to be similar if the times $t_1$ and $t_2$ are close.
Temporal Regularizer

- A direct approach to carry out the assumption above is to use the integral of $\|\partial F/\partial t\|^2$ over time $t$:

$$\int_1^T \left\| \frac{\partial F}{\partial t} \right\|^2 dt$$

(3)

- When $t$ is discrete, we use the backward difference to approximate the above integral as

$$\int_1^T \left\| \frac{\partial F}{\partial t} \right\|^2 dt \approx \frac{1}{T-1} \sum_{t=2}^T \left\| f_t(\cdot) - f_{t-1}(\cdot) \right\|^2_K$$

(4)

- This serves as a temporal regularizer for the learning algorithm.
Taking into consideration the evolutionary smoothness assumption, we propose an offline learning algorithm simultaneously learns the \( T \) classification functions by minimizing the following objective function w.r.t. \( \{f_t\}_{t=1}^T \):

\[
J_{\text{off}} = \sum_{t=1}^T \left[ \sum_{i=1}^{n_t} \mathcal{L}(y_{i,t}, x_{i,t}, f_t(\cdot)) + \gamma_I \|f_t(\cdot)\|_I^2 \right]
\]

\[
+ \gamma_A \|f_1\|_K^2 + \gamma_A \sum_{t=2}^T \|f_t(\cdot) - f_{t-1}(\cdot)\|_K^2
\]

(5)

It is not difficult to observe that the problem is convex if the loss function \( \mathcal{L} \) is convex, thus the global optimal solution can be found.
As the data accumulates, the learning problem scales up fast and renders the offline algorithm impractical.

Thus, we propose an online algorithm that learns one classifier for the current frame with the historic information fixed. For time $t$, the algorithm minimizes the following objective function w.r.t. $f_t$:

$$J_{on}^{(t)} = \sum_{i=1}^{n_t} \mathcal{L}(y_i, x_i, f_t(\cdot)) + \gamma_l \| f_t(\cdot) \|_l^2 + \gamma_A \| f_t(\cdot) - f_{t-1}(\cdot) \|_K^2$$

(6)
The Representer Theorem

It can be proved that in the evolutionary case, the representer theorem still holds, enabling us to convert the problem from finding the functions \( \{f_t\}_{t=1}^T \) to simply finding a set of expansion coefficients.

**Representer Theorem**

Assume that the regularizers \( \|f_t(\cdot)\|_2^2 \) \( (1 \leq t \leq T) \) are carried out empirically using the graph Laplacian as \( f_t^T L_t f_t \), then for each frame \( t \), the minimizer of (6) admits an expansion

\[
f_t^*(x) = \sum_{k=1}^{t} \sum_{i=1}^{n_t} \alpha_{i,k} K(x, x_{i,k}), \quad \forall 1 \leq t \leq T
\]

(7)

given a predefined Mercer kernel \( K(\cdot, \cdot) \).
Solution Space Shrinking

- Problem: as the data accumulates, the scale of the expansion subspace $S \subset \mathcal{H}_K$ that is constructed by the kernel functions $\{K(\cdot, x_{i,k})\}_{i=1}^{n_k} \{t\}_{k=1}^{t}$ may grow too large for learning.

- Thus, we manually impose a representer constraint to the optimization problem by shrinking the solution space:

$$f^*(\cdot; t) = \arg \min_{f_t(\cdot) \in S_t} J_{on}^{(t)}$$

where $S_t = \text{span}\{K(\cdot, x_{i,t})|x_{i,t} \in X_t\}$ is spanned by the kernel functions corresponding to the dataset $X_t$.
Kernel Based Representation

- \( f_t(\cdot) = \sum_{i=1}^{n_t} \alpha_{i,t} K(\cdot, x_{i,t}) \)
- The objective function can be written as
  \[
  J_{on}(t) = (K_t \alpha_t - y_t)^T C_t (K_t \alpha_t - y_t) + \gamma_A \alpha_t^T K_t \alpha_t \\
  - 2\gamma_A \alpha_t^T K_{t,t-1} \alpha_{t-1} + \frac{\gamma l}{n_t^2} \alpha_t^T K_t^T L_t K_t \alpha_t
  \]  
  (9)
- And the solution is
  \[
  \alpha_t^* = (K_t^T (C_t + \frac{\gamma l}{n_t^2} L_t) K_t + \gamma_A K_t)^{-1} \\
  (K_t C_t y_t + \gamma_A K_{t,t-1} \alpha_{t-1})
  \]  
  (10)
Evolutionary classification
A brief review of SSL
Semi-supervised evolutionary classification
Experiments

Toy Data

Figure: Standard SSL on each frame

Figure: SSL-E
Real-world Dataset

- We crawled posts from 5 online mailing lists dated from 2003.9 to 2008.9, each month as a time frame.
- There are 161,675 posts (data points) for the learning task.
- We applied two other methods to compare with our algorithm:
  - classical SSL algorithm performed on each frame;
  - a naive evolutionary SSL extension that simply uses the data from the current frame and its preceding frame.

<table>
<thead>
<tr>
<th>Label</th>
<th>Date</th>
<th>Total Posts</th>
<th>Posts/Month</th>
</tr>
</thead>
<tbody>
<tr>
<td>audiophiles</td>
<td>2005.6 - 2008.9</td>
<td>35,666</td>
<td>892</td>
</tr>
<tr>
<td>listening-l</td>
<td>2003.7 - 2008.9</td>
<td>25,738</td>
<td>422</td>
</tr>
<tr>
<td>sqlite-users</td>
<td>2003.10 - 2008.9</td>
<td>32,655</td>
<td>544</td>
</tr>
<tr>
<td>tutor-python</td>
<td>2004.12 - 2008.9</td>
<td>26,314</td>
<td>572</td>
</tr>
<tr>
<td>wine-devel</td>
<td>2003.9 - 2008.9</td>
<td>41,302</td>
<td>677</td>
</tr>
</tbody>
</table>
### Experimental Results: Statistics

**Table:** Experimental results on the evolutionary mailing list data using SSL, SSL-naive, and SSL-E.

<table>
<thead>
<tr>
<th>Class</th>
<th>aud/lis</th>
<th>aud/sql</th>
<th>aud/tut</th>
<th>aud/win</th>
</tr>
</thead>
<tbody>
<tr>
<td>SSL</td>
<td>97.03 (4.42)</td>
<td>96.12 (5.19)</td>
<td>94.04 (7.05)</td>
<td>93.14 (8.20)</td>
</tr>
<tr>
<td>SSL-naive</td>
<td>97.77 (2.98)</td>
<td>95.99 (6.39)</td>
<td>95.47 (6.33)</td>
<td>93.18 (10.28)</td>
</tr>
<tr>
<td>SSL-E</td>
<td><strong>98.98</strong> (2.03)</td>
<td><strong>98.80</strong> (2.97)</td>
<td><strong>97.95</strong> (4.87)</td>
<td><strong>97.11</strong> (6.89)</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Class</th>
<th>lis/sql</th>
<th>lis/tut</th>
<th>lis/win</th>
<th>sql/tut</th>
</tr>
</thead>
<tbody>
<tr>
<td>SSL</td>
<td>84.40 (9.02)</td>
<td>81.50 (9.89)</td>
<td>78.41 (10.52)</td>
<td>63.00 (5.26)</td>
</tr>
<tr>
<td>SSL-naive</td>
<td>86.30 (7.39)</td>
<td>85.77 (8.38)</td>
<td>81.19 (9.86)</td>
<td>64.52 (3.41)</td>
</tr>
<tr>
<td>SSL-E</td>
<td><strong>92.74</strong> (6.41)</td>
<td><strong>91.30</strong> (6.65)</td>
<td><strong>91.41</strong> (6.89)</td>
<td><strong>76.87</strong> (4.10)</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Class</th>
<th>sql/win</th>
<th>tut/win</th>
<th>Multi-class</th>
</tr>
</thead>
<tbody>
<tr>
<td>SSL</td>
<td>64.42 (4.97)</td>
<td>63.33 (4.40)</td>
<td>77.49 (5.02)</td>
</tr>
<tr>
<td>SSL-naive</td>
<td>68.45 (4.16)</td>
<td>65.57 (3.51)</td>
<td>78.13 (4.89)</td>
</tr>
<tr>
<td>SSL-E</td>
<td><strong>80.87</strong> (8.16)</td>
<td><strong>78.56</strong> (7.13)</td>
<td><strong>86.10</strong> (3.21)</td>
</tr>
</tbody>
</table>
Experimental Results: Spatial and Temporal Loss

Figure: The spatial cost, temporal cost and AUC value vs. time on the sql/win data.
Summary

- Learning the natural evolutionary information of the data is a new challenge in the machine learning research:
  - the concept drifts during the time and makes a single aggregated classifier inaccurate for long-term prediction;
  - the drifting is smooth in a short time period.

- We proposed a new semi-supervised algorithm for learning a series of evolving classification functions for evolutionary data.

- The proposed algorithm provides much better performances on real-world application in both stability and accuracy.
Part IV

Conclusion
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