



# Noisy Objective Functions based on the f-Divergence

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1. Introduction
2. Derivation of Criteria from Error Bounds
3. Experimental Setup
4. Noisy Objective Functions and Experimental Results
5. Conclusion
6. References





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  - ▶ Randomly choose bound/criteria.





# Statistical Classification Problem



- ▶ Bayes' decision rule:

$$c_{pr}(x) = \operatorname{argmax}_{c \in \mathcal{C}} \underbrace{\left\{ pr(c|x) \right\}}_{\text{true}} \quad (1.1)$$

with observations  $x \in \mathcal{X}$  and classes  $c \in \mathcal{C}$ .



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- ▶ Error difference:

$$\Delta(x) = \underbrace{1 - pr(c_{pr}(x)|x)}_{\text{Bayes error}} - \underbrace{(1 - pr(c_q(x)|x))}_{\text{model error}} \quad \text{"local"}$$

$$\Delta = \int pr(x) \Delta(x) dx \quad \text{"global"}$$



# Relation of the Error and Training Criterion



- ▶ What is the relation between the *Bayes* error,



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- ▶ What is the relation between the *Bayes* error, the model-based error,



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- ▶ What is the relation between the *Bayes* error, the *model-based* error, and the *training criterion* ?



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$$\underbrace{\Delta^2}_{\text{error difference}} \leq 2 \int pr(x) \sum_{c \in \mathcal{C}} pr(c|x) \log \left( \frac{pr(c|x)}{q(c|x)} \right) dx \quad (1.3)$$





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$$\rightsquigarrow F_{CE}(q) = -\frac{1}{N} \sum_{n=1}^N \log q(c_n|x_n) \quad (1.4)$$



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- ▶ Non-parametric solution:

$$q(c|x) \rightsquigarrow pr(c|x) \quad (1.5)$$





- ▶ If  $f : \mathbb{R}^+ \rightarrow \mathbb{R}$  is a convex function and  $f(1) = 0$  then the  $f$ -Divergence is defined by:

$$D_f^x(pr||q) := \sum_{c \in \mathcal{C}} q(c|x) f\left(\frac{pr(c|x)}{q(c|x)}\right).$$

- ▶ Implicit error bounds based on the  $f$ -Divergence [2013]:

$$2D_f^x(pr|q) \geq f(1 + \Delta(x)) + f(1 - \Delta(x)).$$



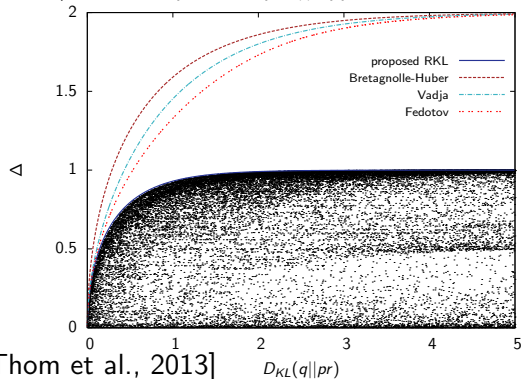
# Global Classification Error Bound



- ▶ Global error bound:

$$\Delta \leq \sqrt{1 - \exp(-2D_{\text{KL}}(q||pr))}. \quad \text{"Reversed KL } f(u) = -\log(u)\text{"}$$

$$\Delta \leq 2\sqrt{1 - \exp(-D_{\text{KL}}(pr||p))}. \quad \text{"Bretagnolle-Huber"}$$



[Nußbaum-Thom et al., 2013]

$D_{\text{KL}}(q||pr)$



# Explicit Error Bound



- ▶ Assume  $f(1) = 0$ ,  $f'''(u)$ ,  $u \in [1, 2]$  exists monotonically increasing:

$$\Delta^2(x) \leq \frac{1}{f''(1)} D_f^x(pr||q) \quad (2.6)$$

(2.7)

(2.8)



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- ▶ Conjugate:  $f(u) = ug(1/u)$ ,  $u = pr(c|x)/q(c|x)$ ,  $g$  monotonically increasing.

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$$\leq \frac{1}{f''(1)} \int \sum_{c \in \mathcal{C}} pr(x, c) g(q(c|x)) dx \quad (2.8)$$



# From Classification Error Bounds to Training Criteria



- ▶ Empirical/True distribution for samples  $(x_n, c_n)$ ,  $n = 1, \dots, N$ :

$$pr(x, c) = \frac{1}{N} \sum_{n=1}^N \underbrace{\delta(x - x_n)}_{\text{Dirac}} \underbrace{\delta(c, c_n)}_{\text{Kronecker}}$$

- ▶ Training criterion:

$$F_f(q)$$



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$$= \frac{1}{f''(1)} \frac{1}{N} \sum_{n=1}^N g(q(c_n|x_n))$$

$$\text{"} \int h(x) \delta(x - x_n) dx = h(x_n)\text{"}$$



# Conjugate Power Approximation Criterion



- ▶ Logarithm:

$$-\log(u) = \lim_{\alpha \rightarrow 0} \frac{1}{\alpha} (1 - u)^\alpha. \quad (2.9)$$



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$$f(u) = u \underbrace{\frac{\left(1 - \frac{1}{u^\alpha}\right)}{\alpha}}_{g\left(\frac{1}{u}\right)}. \quad (2.10)$$





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- ▶ Conjugate Power approximation criterion:

$$F_\alpha(q) = \frac{1}{\alpha(1-\alpha)} \frac{1}{N} \sum_{n=1}^N (1 - q^\alpha(c_n|x_n)) \overset{\alpha \rightarrow 0}{\rightsquigarrow} F_{CE}(q) \quad (2.11)$$



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- ▶ Non-parametric solution:  $q(k|y) \rightsquigarrow \frac{1 - \alpha \sqrt[1-\alpha]{pr(k|y)}}{\sum_{c \in \mathcal{C}} 1 - \alpha \sqrt[1-\alpha]{pr(c|y)}}$





**Table:** Corpus statistics (RW : running words).

| Corpus | Train/ Dev/ Eval  |              |              |
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|        | Data[h]           | #Segments    | #Words       |
| WSJ0   | 15.28/ 0.76/ 0.66 | 7k/ 410/ 330 | 130k/ 6k/ 5k |

Models:

- ▶ Bidirectional Gated Recurrent Units (BGRUs).
- ▶ BGRUs with dropout.

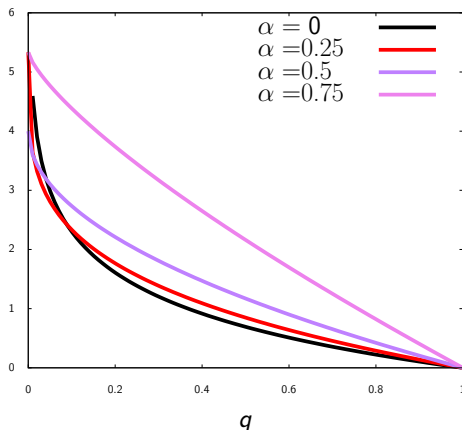


# Overlapping Conjugate Power-Approximation Criteria



$$F_{\alpha}(q) = \frac{1}{\alpha(1-\alpha)} \frac{1}{N} \sum_{n=1}^N (1 - q^{\alpha}(c_n|x_n)) \quad \text{How to choose } \alpha ?$$

$$\frac{1}{\alpha(1-\alpha)} (1 - q^{\alpha})$$



# How to Choose $\alpha$ ?



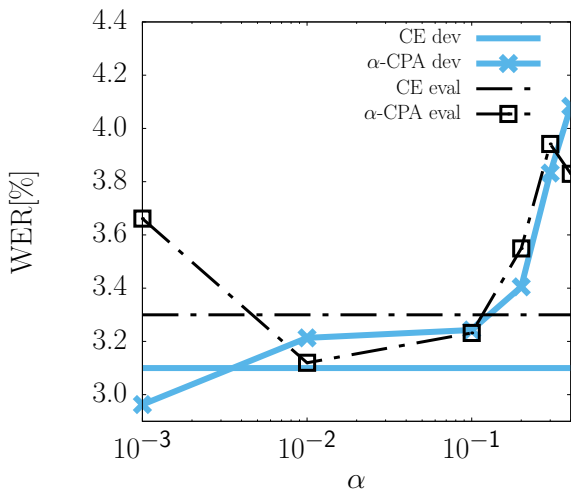
- ▶ Grid search: Evaluate  $\alpha$ -CPA and  $(\text{CE} + \alpha\text{-CPA})/2$



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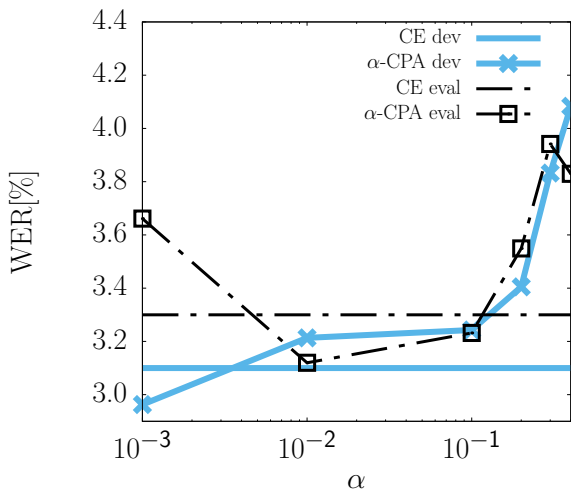
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# How to Choose $\alpha$ ?



- ▶ Grid search: Evaluate  $\alpha$ -CPA and  $(CE+\alpha\text{-CPA})/2$ 
  - ▶ Does only result in no or a very small improvement.



# Other Strategies to choose $\alpha$



- ▶ Minimize over criteria:

$$\mathcal{G}(q) = \min_{\alpha \in [0,1]} \{\mathcal{F}_\alpha(q)\}$$





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$$\mathcal{G}(q) = \min_{\alpha \sim \mathcal{N}(\mu, \sigma^2)} \{\mathcal{F}_\alpha(q)\}$$



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- ▶ Different  $\alpha$  per sample / mini-batch.



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- ▶ Different  $\alpha$  per sample / mini-batch.
- ▶ Choose a cutoff  $\alpha \in [0, \beta]$ .



# Minimum Conjugate Power Approximation



- ▶ Minimize per sample over criterion over  $\alpha \in [0, \beta]$ :

$$\frac{1}{N} \sum_{n=1}^N \min_{\alpha \in [0, \beta]} \left\{ \frac{(1 - q^\alpha(c_n | x_n))}{\alpha(1 - \alpha)} \right\} \quad (\text{MIN-SAMP-CPA})$$

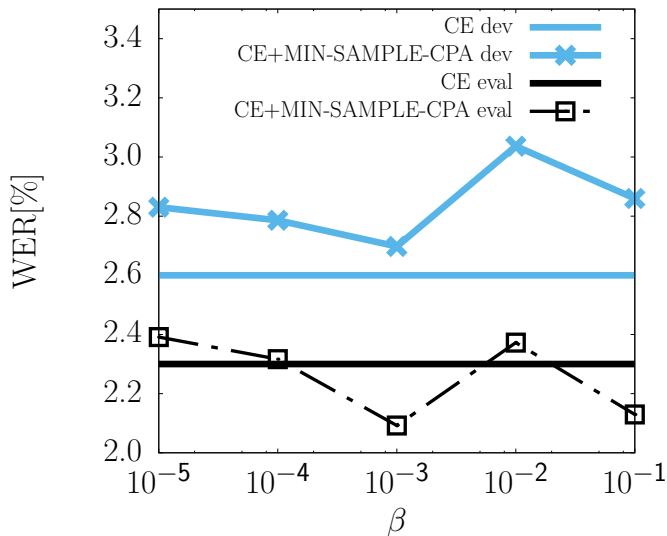
- ▶ Minimize per batch over criterion over  $\alpha \in [0, \beta]$ :

$$\min_{\alpha \in [0, \beta]} \left\{ \frac{1}{N} \sum_{n=1}^N \frac{(1 - q^\alpha(c_n | x_n))}{\alpha(1 - \alpha)} \right\} \quad (\text{MIN-BATCH-CPA})$$

Choose  $\beta \in \{10^{-i} | i \in \{1, 2, 3, 4, 5\}\}$ .



# Experimental Results Minimization



# Noisy Conjugate Power Approximation



- ▶ Randomly choose criterion with  $\alpha \sim \mathcal{N}(\mu, \sigma^2)$  per sample:

$$\frac{1}{N} \sum_{n=1}^N \alpha \sim_{\substack{\mathcal{N}(\mu, \sigma^2) \\ \alpha \in [0,1]}} \left\{ \frac{(1 - q^\alpha(c_n | x_n))}{\alpha(1 - \alpha)} \right\} \quad (\text{RAND-SAMP-CPA})$$

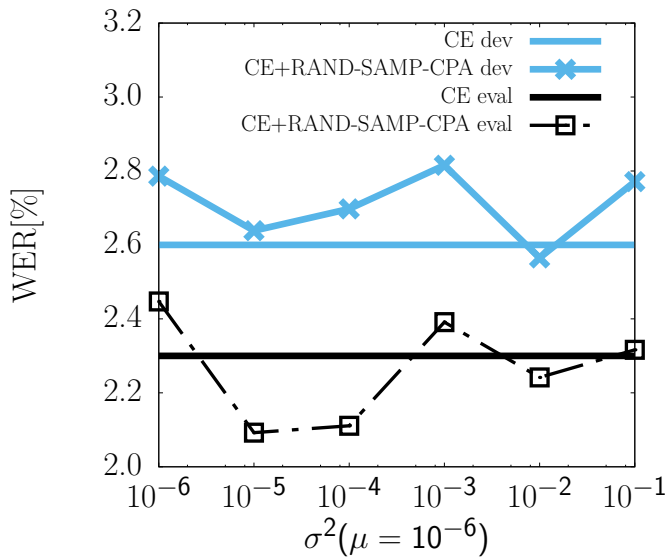
- ▶ Randomly choose criterion  $\alpha \sim \mathcal{N}(\mu, \sigma^2)$  per batch:

$$\alpha \sim_{\substack{\mathcal{N}(\mu, \sigma^2) \\ \alpha \in [0,1]}} \left\{ \frac{1}{N} \sum_{n=1}^N \frac{(1 - q^\alpha(c_n | x_n))}{\alpha(1 - \alpha)} \right\} \quad (\text{RAND-BATCH-CPA})$$

- ▶ Choose  $\mu \in \{0.1, 0.01, \dots, 0.000001\}$
- ▶ and  $\sigma^2 \in \{0.1, 0.01, \dots, 0.000001\}$ .



# Experimental Results Randomization



# Experimental Results for BGRUs



- ▶ Among the single criteria the minimization per samples performs best.

| MODEL | CRITERION      | WER[%] |      |
|-------|----------------|--------|------|
|       |                | DEV    | EVAL |
| BGRU  | CE             | 2.6    | 2.4  |
|       | MIN-SAMP-CPA   | 2.7    | 2.0  |
|       | MIN-BATCH-CPA  | 2.7    | 2.2  |
|       | RAND-SAMP-CPA  | 2.6    | 2.2  |
|       | RAND-BATCH-CPA | 2.5    | 2.2  |





# Experimental Results for BGRUs



- ▶ In combination with cross-entropy the randomization per sample performs best.

| MODEL | CRITERION         | WER[%] |      |
|-------|-------------------|--------|------|
|       |                   | DEV    | EVAL |
| BGRU  | CE                | 2.6    | 2.4  |
|       | CE+MIN-SAMP-CPA   | 2.7    | 2.2  |
|       | CE+MIN-BATCH-CPA  | 2.7    | 2.1  |
|       | CE+RAND-SAMP-CPA  | 2.6    | 2.0  |
|       | CE+RAND-BATCH-CPA | 2.5    | 2.2  |



# Experimental Results for BGRUs and Dropout



- ▶ With dropout the error rate increases.

| MODEL         | CRITERION        | WER[%] |      |
|---------------|------------------|--------|------|
|               |                  | DEV    | EVAL |
| BGRU          | CE               | 2.6    | 2.4  |
| +Dropout(0.1) | CE               | 2.6    | 2.3  |
|               | CE+MIN-SAMP-CPA  | 2.7    | 2.1  |
|               | CE+RAND-SAMP-CPA | 2.6    | 2.1  |





- ▶ Scheme to derive training criteria from error bounds.
- ▶ Novel regularization schemes to avoid local minima.
- ▶ Application to sequence training in automatic speech recognition ?



Thanks



Thanks for your attention.





Table: Corpus statistics (RW : running words).

| Corpus | Train/ Dev/ Eval  |              |              |
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- ▶ 5 k recognition lexicon,
- ▶ 3-gram recognition language model.
- ▶ 1500 context-dependent states,
- ▶ alignment for DNN training derived from a speaker independent gaussian mixture model,
- ▶ 200k GMM densities,
- ▶ GMM features: 40 dimensional LDA-PLP features,
- ▶ DNNs: 40 dimensional VTLN-warped Log-Mel features augmented with delta + double-delta.



# Recurrent Neural Network Training Recipe



- ▶ Truncated back-propagation through time:
  - ▶ Utterances sorted by length.
  - ▶ Split into subsequences of 21 frames.
  - ▶ Uniform sampling with overlap of 10 frames.
  - ▶ Starting point shifted by offset of 0 to 9.
  - ▶ Minibatch composed of subsequences from same time period.



# Recurrent Neural Network Training Recipe



- ▶ Back-propagation through time truncated to 21 frames.
- ▶ Minibatch composed of subsequences from same time period of utterances with similar length.
- ▶ Training:
  - ▶ Bidirectional RNNs are unrolled on sequence of 21 frames.
  - ▶ Alignment target presented to each frame.
- ▶ Testing:
  - ▶ Unrolled on spectral window.
  - ▶ Center is returned from the last BRNN layer.  
[Mohamed et al., 2015, Deep Bi-directional Recurrent Networks over Spectral Windows]



# Recurrent Neural Network Training Recipe



- ▶ Stochastic Gradient Descent Optimizer:
  - ▶ ADAM.
  - ▶ Initial learning rate 0.001.
  - ▶ Clock reset after decay on heldout set.
- ▶ Learning rate schedule:
  - ▶ 50 epochs.
  - ▶ Newbob.
  - ▶ Decay 0.85
- ▶ Early stopping.







Mohamed, A., Seide, F., Yu, D., Droppo, J., Stolcke, A., Zweig, G., and Penn, G. (2015).

Deep bi-directional recurrent networks over spectral windows.  
*In 2015 IEEE Workshop on Automatic Speech Recognition and Understanding, ASRU 2015, Scottsdale, AZ, USA, December 13-17, 2015*, pages 78–83.



Nußbaum-Thom, M., Beck, E., Alkhouli, T., Schlüter, R., and Ney, H. (2013).

Relative Error Bounds for Statistical Classifiers Based on the f-Divergence.

*In Interspeech*, Lyon, France.



# Two Class f-Divergence Aggregation



► **Proof** Assume  $a_1, \dots, a_l, b_1, \dots, b_l \geq 0$ ,  $a = \sum_{i=1}^l a_i$ ,  $b = \sum_{i=1}^l b_i$ :

$$\sum_{i=1}^l b_i f\left(\frac{a_i}{b_i}\right) \geq \sum_{i=1}^l b \frac{b_i}{b} f\left(\frac{a}{b} \frac{\frac{a_i}{a}}{\frac{b_i}{b}}\right) \quad (6.12)$$

*Jensens inequality:  $E(f(X)) \geq f(E(X))$*

(6.13)

$$\geq bf \left( \frac{a}{b} \sum_{i=1}^l \frac{b_i}{b} \frac{\frac{a_i}{a}}{\frac{b_i}{b}} \right) \quad (6.14)$$

$$= bf \left( \frac{a}{b} \sum_{i=1}^l \frac{a_i}{a} \right) \quad (6.15)$$

$$= bf \left( \frac{a}{b} \right) \quad (6.16)$$

(6.17)



# Two Class f-Divergence Aggregation (I)



- ▶ *Jensens* inequality:

$$f\left(\int xp(x) dx\right) \leq \int p(x) f(x) dx$$

- ▶ Define for  $\pi \in \{pr, q\}$  and  $r \in R = \{c_{pr}, c_q\}$ :

$$\bar{\pi}(r) = \int \pi(x, r(x)) dx$$

- ▶ Then:

$$D_f(pr||q) = \int \sum_{c \in \mathcal{C}} q(x, c) f\left(\frac{pr(x, c)}{q(x, c)}\right) dx$$

(6.18)



## Two Class f-Divergence Aggregation (II)



$$\begin{aligned} &= \int \sum_{r \in R} q(x, r(x)) f\left(\frac{pr(x, r(x))}{q(x, r(x))}\right) dx \\ &\quad + \int \sum_{r \in R} \sum_{c \neq r(x)} q(x, c) f\left(\frac{pr(x, c)}{q(x, c)}\right) dx \end{aligned}$$



# Two Class f-Divergence Aggregation (III)



$$\geq \sum_{r \in R} \bar{q}(r) f\left(\frac{\bar{p}r(r)}{\bar{q}(r)}\right) + \left(1 - \sum_{r \in R} \bar{q}(r)\right) f\left(\frac{1 - \sum_{r \in R} \bar{p}r(r)}{1 - \sum_{r \in R} \bar{q}(r)}\right)$$

"aggregation"

$$\geq \sum_{r \in R} \bar{q}(r) f\left(\frac{\frac{\bar{p}r(r)}{2}}{\frac{\bar{q}(r)}{2}}\right) + 2 \frac{\left(1 - \sum_{r \in R} \bar{q}(r)\right)}{2} f\left(\frac{\frac{1 - \sum_{r \in R} \bar{p}r(r)}{2}}{\frac{1 - \sum_{r \in R} \bar{q}(r)}{2}}\right)$$

"aggregation"



# Two Class f-Divergence Aggregation (IV)



$$\begin{aligned} &\geq \bar{q}(c_{pr}) f\left(\frac{\bar{pr}(c_{pr})}{\bar{q}(c_{pr})}\right) + \frac{\left(1 - \sum_{r \in R} \bar{q}(r)\right)}{2} f\left(\frac{\frac{1 - \sum_{r \in R} \bar{pr}(r)}{2}}{\frac{1 - \sum_{r \in R} \bar{q}(r)}{2}}\right) \\ &+ \bar{q}(c_p) f\left(\frac{\bar{q}(c_q)}{\bar{q}(c_q)}\right) + \frac{\left(1 - \sum_{r \in R} \bar{q}(r)\right)}{2} f\left(\frac{\frac{1 - \sum_{r \in R} \bar{pr}(r)}{2}}{\frac{1 - \sum_{r \in R} \bar{q}(r)}{2}}\right) \end{aligned}$$

"aggregation"



# Two Class f-Divergence Aggregation (V)



$$\begin{aligned} &\geq \left( \bar{q}(c_{pr}) + \frac{1 - \sum_{r \in R} \bar{q}(r)}{2} \right) f \left( \frac{\bar{pr}(c_{pr}) + \frac{1 - \sum_{r \in R} \bar{pr}(r)}{2}}{\bar{q}(c_{pr}) + \frac{1 - \sum_{r \in R} \bar{q}(r)}{2}} \right) \\ &+ \left( \bar{q}(c_q) + \frac{1 - \sum_{r \in R} \bar{q}(r)}{2} \right) f \left( \frac{\bar{pr}(c_q) + \frac{1 - \sum_{r \in R} \bar{pr}(r)}{2}}{\bar{q}(c_q) + \frac{1 - \sum_{r \in R} \bar{q}(r)}{2}} \right) \end{aligned}$$



## Two Class f-Divergence Aggregation (VI)



$$\begin{aligned} &= \left( \frac{1}{2} + \frac{1}{2} \bar{q}(c_{pr}) - \frac{1}{2} \bar{q}(c_q) \right) f \left( \frac{\frac{1}{2} + \frac{1}{2} \overline{pr}(c_{pr}) - \frac{1}{2} \overline{pr}(c_q)}{\frac{1}{2} + \frac{1}{2} \bar{q}(c_{pr}) - \frac{1}{2} \bar{q}(c_q)} \right) \\ &\quad + \left( \frac{1}{2} + \frac{1}{2} \bar{q}(c_q) - \frac{1}{2} \bar{q}(c_{pr}) \right) f \left( \frac{\frac{1}{2} + \frac{1}{2} \overline{pr}(c_q) - \frac{1}{2} \overline{pr}(c_{pr})}{\frac{1}{2} + \frac{1}{2} \bar{q}(c_q) - \frac{1}{2} \bar{q}(c_{pr})} \right) \\ &\hspace{15em} [\text{with } \Delta^q = \bar{q}(c_q) - \bar{q}(c_{pr})] \\ &= \left( \frac{1}{2} - \frac{1}{2} \Delta^q \right) f \left( \frac{\frac{1}{2} + \frac{1}{2} \Delta}{\frac{1}{2} - \frac{1}{2} \Delta^q} \right) + \left( \frac{1}{2} + \frac{1}{2} \Delta^q \right) f \left( \frac{\frac{1}{2} - \frac{1}{2} \Delta}{\frac{1}{2} + \frac{1}{2} \Delta^q} \right) \end{aligned}$$

back





# Taylor's theorem



- ▶ Let  $k \in \mathbb{N}$  and  $f : \mathbb{R} \rightarrow \mathbb{R}$  be  $k$  times differentiable in  $y_0 \in \mathbb{R}$ .
- ▶ Then exists a  $\mu_y \in [y_0, y]$  with

$$R_k(y) = \frac{f^{(k+1)}(\mu_y)}{k!} (y - y_0)^{k+1}$$

such that:

$$f(y) = \sum_{n=0}^{k-1} \frac{f^{(n)}(y_0)(y - y_0)^n}{n!} + R_k(y)$$



# Explicit Classification Error Bound (I)



- ▶ Assume  $f(1) = 0$ ,  $f'''(u)$ ,  $u \in [1, 2]$  monotonically increasing.
- ▶ Then the following explicit bound can be formulated:

$$f''(1)\Delta^2(x) \leq D_f^x(pr||q)$$

- ▶ Proof by *Taylor* expansion in  $y_0 = 1$ :

$$\begin{aligned} & 2D_f^x(pr||q) \\ & \geq f(1 + \Delta(x)) + f(1 - \Delta(x)) \\ & = f(1) + f'(1)\Delta(x) + \frac{f''(1)\Delta^2(x)}{2!} + \frac{f'''(\mu_{1+\Delta(x)})}{3!}\Delta^3(x) \\ & \quad + f(1) - f'(1)\Delta(x) + \frac{f''(1)\Delta^2(x)}{2!} - \frac{f'''(\mu_{1-\Delta(x)})}{3!}\Delta^3(x) \\ & = \underbrace{2f(1)}_{=0} + 2f''(1)\Delta^2(x) + \frac{\Delta^3(x)}{3!}(f'''(\mu_{1+\Delta(x)}) - f'''(\mu_{1-\Delta(x)})) \end{aligned}$$



## Explicit Classification Error Bound (II)



$$\begin{aligned} &\geq 2f''(1)\Delta^2(x) + \frac{\Delta^3(x)}{3!} \left( \underbrace{\min_{a \in [1, 1+\Delta(x)]} f'''(a)}_{\geq f'''(1)} + \underbrace{\max_{b \in [1-\Delta(x), 1]} -f'''(b)}_{\geq -f'''(1)} \right) \\ &\geq 2f''(1)\Delta^2(x) + \frac{\Delta^3(x)}{3!} (f'''(1) - f'''(1)) \\ &= \underbrace{2f''(1)\Delta^2(x)}_{\geq 0} \end{aligned}$$

back



# Explicit Classification Error Bound (III)



$$\begin{aligned} & \frac{1}{f''(1)} \int pr(x) D_f^x(pr||q) dx && \text{" } f(u) = ug\left(\frac{1}{u}\right) \text{"} \\ &= \frac{1}{f''(1)} \int pr(x) \sum_{c \in \mathcal{C}} q(c|x) \frac{pr(c|x)}{q(c|x)} g\left(\frac{q(c|x)}{pr(c|x)}\right) dx \\ &= \frac{1}{f''(1)} \int \sum_{c \in \mathcal{C}} pr(x, c) g\left(\frac{q(c|x)}{pr(c|x)}\right) dx \\ &\leq \frac{1}{f''(1)} \int \sum_{c \in \mathcal{C}} pr(x, c) g\left(\frac{q(c|x)}{1}\right) dx && \text{" } g \text{ monotonically decreasing" } \\ &= \frac{1}{f''(1)} \int \sum_{c \in \mathcal{C}} pr(x, c) g(q(c|x)) dx \end{aligned}$$

back



# Optimal Non-parametric Solution (I)



- ▶  $pr(x, c) = \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=1}^N \delta(c, c_n) \delta(x - x_n)$
- ▶ Constrained training criterion  $\mathcal{F}_f(q)$  in  $y \in \mathcal{X}$ .

$$\begin{aligned} \bar{\mathcal{F}}_f(q) &= \mathcal{F}_f(q) - \mu \left( \sum_{c \in \mathcal{C}} q(c|y) - 1 \right) \\ &= \frac{1}{f''(1)} \frac{1}{N} \sum_{n=1}^N g(q(c_n|x_n)) - \mu \left( \sum_{c \in \mathcal{C}} q(c|y) - 1 \right) \\ &\quad \text{" } h(x_n) = \int \delta(x - x_n) h(x) dx \text{"} \\ &= \frac{1}{f''(1)} \frac{1}{N} \sum_{n=1}^N \sum_{c \in \mathcal{C}} \int g(q(c|x)) \delta(c, c_n) \delta(x - x_n) dx \\ &\quad - \mu \left( \sum_{c \in \mathcal{C}} q(c|y) - 1 \right) \end{aligned}$$



## Optimal Non-parametric Solution (II)



$$\begin{aligned} &= \frac{1}{f''(1)} \sum_{c \in \mathcal{C}} \int g(q(c|x)) \frac{1}{N} \sum_{n=1}^N \delta(c, c_n) \delta(x - x_n) dx \\ &\quad - \mu \left( \sum_{c \in \mathcal{C}} q(c|y) - 1 \right) \\ &= \frac{1}{f''(1)} \sum_{c \in \mathcal{C}} \int g(q(c|x)) \frac{1}{N} \sum_{n=1}^N \delta(c, c_n) \delta(x - x_n) dx \\ &\quad - \mu \left( \sum_{c \in \mathcal{C}} q(c|y) - 1 \right) \end{aligned}$$



# Optimal Non-parametric Solution (III)



- ▶ Derivative w.r.t  $q(k|y)$  and  $\mu$  and consider  $N \rightarrow \infty$ :

$$\begin{aligned}\nabla_{q(k|y)} \bar{\mathcal{F}}_f(q) &= \frac{1}{f''(1)} q^{\alpha-1}(k|y) \frac{1}{N} \sum_{n=1}^N \delta(k, c_n) \delta(y - x_n) - \mu \\ &= \frac{1}{f''(1)} q^{\alpha-1}(k|y) pr(y, k) - \mu \stackrel{!}{=} 0\end{aligned}$$

$$\nabla_{\mu} \bar{\mathcal{F}}_f(q) = \left( \sum_{c \in \mathcal{C}} q(c|y) - 1 \right) \stackrel{!}{=} 0$$





► Recombine

$$q(k|y) = \frac{1-\alpha}{\mu} \sqrt{\frac{1}{f''(1)} pr(y, k)} \quad (6.19)$$

$$1 = \sum_{c \in \mathcal{C}} \frac{1-\alpha}{\mu} \sqrt{\frac{1}{f''(1)} pr(y, c)} \quad (6.20)$$

$$\Rightarrow 1-\alpha \sqrt{\mu} = \sum_{c \in \mathcal{C}} \sqrt{\frac{1}{f''(1)} pr(y, c)} \quad (6.21)$$





# Optimal Non-parametric Solution (V)



- ▶ Optimal non-parametric solution:

$$\begin{aligned}q(k|y) &= \frac{1^{-\alpha} \sqrt{\frac{1}{f''(1)} pr(y, k)}}{\sum_{c \in \mathcal{C}} 1^{-\alpha} \sqrt{\frac{1}{f''(1)} pr(y, c)}} \\ &= \frac{1^{-\alpha} \sqrt{pr(k|y)}}{\sum_{c \in \mathcal{C}} 1^{-\alpha} \sqrt{pr(c|y)}}\end{aligned}$$

back

