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Knowledge Transfer Using Latent Variable Models



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Motivation & Theme

Motivation

- Labeled data is sparse in applications like document categorization and object recognition.
- Distribution of data changes across domains or over time.

Theme

- Shared low dimensional space for transferring information across domains
- Careful adaptation of the model parameters to fit new data

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Transfer Learning

Transfer Learning

- Concurrent knowledge transfer (or multitask learning): multiple domains learnt simultaneously
- Continual knowledge transfer (or sequential knowledge transfer): models learnt in one domain are carefully adapted to other domains

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Active L	earning			

• only the most informative examples are queried from the unlabeled pool



Figure: Illustration of Active Learning (Pic Courtesy: Burr Settles)



- Multitask Learning Using Both Supervised and Latent Shared Topics (ECML 2013)
- Active Multitask Learning Using Both Supervised and Latent Shared Topics (NIPS13 Topic Model Workshop, SDM 2014)
- Active Multitask Learning with Annotator's Rationale
- Joint Modeling of Network and Documents using Gamma Process Poisson Factorization (KDD SRS Workshop 2015, ECML 2015)

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Multitask Learning Using Both Supervised and Latent Shared Topics (ECML 2013)

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Problem Setting

- In training corpus each document/image belongs to a known class and has a set of attributes (supervised topics).
- aYahoo Classes: carriage, centaur, bag, building, donkey, goat, jetski, monkey, mug, statue, wolf, and zebra; Attributes: "has head", "has wheel", "has torso" and 61 others
- ACM Conf. Classes: ICML, KDD, SIGIR, WWW, ISPD, DAC; Attributes: keywords
- Train models using words, supervised topics and class labels, and classify completely unlabeled test data (no supervised topic or class label)





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Doubly Supervised Laten Dirichlet Allocation (DSLDA)





Figure: DSLDA – Supervision at both topic and category level

Figure: Visual Representation

Variational EM used for inference and learning

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Multitask Learning Results: aYahoo



 observation: multitask learning method with latent and supervised topics performs better compared to other methods

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Active Multitask Learning Using Both Supervised and Latent Shared Topics (NIPS13 Topic Model Workshop, SDM 2014)

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Problem	Setting			



Figure: Visual Representation of Active Doubly Supervised Latent Dirichlet Allocation (Act-DSLDA)

- An active MTL framework that can use and query over both attributes and class labels
- Active learning measure: expected error reduction
- Batch mode: variational EM, online SVM
- Active selection mode: incremental EM, online SVM

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Active Multitask Learning Results: ACM Conf. Query Distribution



 observation: more category labels (e.g. KDD, ICML, ISPD) queried in the initial phase, more attributes (keywords) queried later on

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Active Multitask Learning Using Annotators' Rationale

Problem	Setting			
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 An active multitask learning framework that can query over attributes, class labels and their rationales



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Results for Active Multitask Learning with Rationale: ACM Conf.



Figure: Query Distribution

Figure: Learning Curve

 observation: active learning method with rationales and supervised topics performs much better compared to baselines

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Active Rationale Results: ACM Conf.



Figure: Query Distribution: ACM Conf.

observation: more labels with rationales queried in the initial phase

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Gamma Process Poisson Factorization for Joint Modeling of Network and Documents (ECML 2015)

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GPPF for Joint Network and Topic Modeling (J-GPPF)



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Characteristics of J-GPPF

- Poisson factorization: Y_{dw} ~ Pois((θ_d, β_w)), samples latent counts corresponding to non-zeros only
- Joint Poisson factorization for imputing a graph
- Hierarchy of Gamma priors for less sensitivity towards initialization
- Non-parametric modeling with closed form inference updates

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Negative Binomial Distribution (NB)

- Number of heads seen until r number of tails occurs while tossing a biased coin with probability of head p (or, number of successes before r failures in successive Bernoulli trials): m ~ NB(r, p)
- $m \sim \text{Poisson}(\lambda), \lambda \sim \text{Gam}(r, p)$ Gamma-Poisson Construction

•
$$m \sim \sum_{t=1}^{\infty} u_t$$
, $u_t \sim \text{Log}(p)$, $\ell \sim \text{Poisson}(-r\log(1-p))$ – Compound Poisson

Construction



Gamma-Poisson Construction



Compound Poisson Construction

Figure: Constructions of Negative Binomial Distribution

Lemma

If $m \sim NB(r, p)$ is represented under its compound Poisson representation, then the conditional posterior of ℓ given m and r is given by $(\ell|m, r) \sim CRT(m, r)$, which can be generated via $\ell = \sum_{n=1}^{m} z_n, z_n \sim Bernoulli(r/(n-1+r))$.

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Inference of Shape Parameter of Gamma Distribution



•
$$x_i \sim \operatorname{Pois}(m_i r_2) \ \forall i \in \{1, 2, \cdots, N\}, \ r_2 \sim \operatorname{Gam}(r_1, 1/d), r_1 \sim \operatorname{Gam}(a, 1/b).$$

Lemma

If
$$x_i \sim \text{Pois}(m_i r_2) \quad \forall i, r_2 \sim \text{Gam}(r_1, 1/d), r_1 \sim \text{Gam}(a, 1/b)$$
, then
 $(r_1|-) \sim \text{Gam}(a + \ell, 1/(b - \log(1 - p)))$ where
 $(\ell|\{x_i\}_i, r_1) \sim CRT(\sum_i x_i, r_1), p = \sum_i m_i/(d + \sum_i m_i).$

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J-GPPF Results: Real-world Data



Figure: (a) AUC on NIPS, (b) AUC on Twitter, (c) MAP on NIPS, (d) MAP on Twitter

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Section Outline



• Bayesian Combination of Classification and Clustering Ensembles (SDM 2013)

Nonparametric Dynamic Models

- Nonparametric Bayesian Factor Analysis for Dynamic Count Matrices (AISTATS 2015)
- Nonparametric Dynamic Relational Model (KDD MiLeTs Workshop 2015)
- Nonparametric Dynamic Count Matrix Factorization

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Bayesian Combination of Classifier and Clustering Ensemble (SDM 2013)

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Bayesian Combination of Classifier and Clustering Ensemble



	$w_1^{(1)}$	$w_{2}^{(1)}$		$w_{r_1}^{(1)}$
x ₁	2	3		1
x ₂	1	3	• • •	1
×N	2	3	• • •	3

Table: From Classifiers

	$w_1^{(2)}$	$w_2^{(2)}$	 $w_{r_2}^{(2)}$
\mathbf{x}_1	4	5	 4
x ₂	2	4	 4
• • •			
×N	2	4	 2

Table: From Clusterings

 Prior Work – C³E: An Optimization Framework for Combining Ensembles of Classifiers and Clusterers with Applications to Nontransductive Semisupervised Learning and Transfer Learning (Acharya *et. al.*, 2014), Appeared in ACM Transaction on KDD

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Nonparametric Bayesian Factor Analysis for Dynamic Count Matrices (AISTATS 2015)

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Gamma Poisson Autoregressive Model



- $\theta_t \sim \text{Gam}(\theta_{(t-1)}, 1/c), n_t \sim \text{Pois}(\theta_t).$
- Gamma-Gamma construction breaks conjugacy

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Inference in Gamma Poisson Autoregressive Model



• use Gamma-Poisson construction of NB

•
$$n_T \sim NB(\theta_{(T-1)}, 1/(c+1)).$$

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Inference in Gamma Poisson Autoregressive Model



• $n_T \sim \text{NB}(\theta_{(T-1)}, 1/(c+1))$. Augment $L_T \sim \text{CRT}(n_T, \theta_{(T-1)})$.

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Inference in Gamma Poisson Autoregressive Model



use compound poisson construction of NB

•
$$n_T \sim \sum_{t=1}^{L_T} \log(1/(c+1)), L_T \sim \text{Poisson}(\theta_{(T-1)} \log((c+1)/c)).$$

• Gamma-Poisson construction facilitates closed form Gibbs sampling.

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Gibbs Sampling in Gamma Poisson Autoregressive Model

Backward sampling of augmented variables from t = T to 1,

 $L_t \sim \mathsf{CRT}(n_t, \theta_{(t-1)}).$

Forward sampling of latent rates for t = 1 to T,

$$\begin{split} \theta_t \sim \mathsf{Gam}(\theta_{(t-1)} + n_t', p_t), \\ p_t = 1/(1 + c - \log(p_{(t-1)})), \; n_t' = n_t + L_{(t+1)}. \end{split}$$

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 Gamma
 Process
 Dynamic
 Poisson
 Factor
 Analysis

 (GPDPFA)
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• $n_{wt} = \sum_k n_{wtk}, n_{wtk} \sim \text{Pois}(\lambda_k \phi_{wk} \theta_{tk}).$ • $\lambda_k \sim \text{Gam}(r_0/K, 1/c), \phi_k \sim \text{Dir}(\eta_1, \cdots, \eta_V), \theta_{tk} \sim \text{Gam}(\theta_{(t-1)k}, 1/c_t).$

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Results from Gamma Process Dynamic Poisson Factor Analysis



Figure: (a) Correlation of original vectors, (b) Correlation in the latent space, (c) Correlation between original and derived vectors

Data	Model	MP	MR	PP
STU	GP-DPFA	0.2230±0.0009	0.1976 ± 0.0004	0.1891±0.0028
	DRFM	0.2171 ± 0.0025	0.1978±0.0014	0.1773 ± 0.0104
	Baseline	0.1018 ± 0.0216	0.1329 ± 0.0173	0.0612 ± 0.0328
Conf.	GP-DPFA	0.3020 ± 0.0004	0.2681±0.0003	0.2412±0.0004
	DRFM	0.3023±0.0005	$0.2566 {\pm} 0.0006$	0.2410 ± 0.0006
	Baseline	0.1241 ± 0.0194	0.1107 ± 0.0131	0.1014 ± 0.0370

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Nonparametric Dynamic Relational Model (KDD MiLeTs Workshop 2015)

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Gamma Process Poisson Factorization for Dynamic Network Modeling (D-NGPPF)



• $b_{tnm} = I_{\{x_{tnm} \ge 1\}}, x_{tnm} = \sum_{k} x_{tnmk}, x_{tnmk} \sim \text{Pois}(r_{tk}\phi_{nk}\phi_{mk}).$ • $r_{tk} \sim \text{Gam}(r_{(t-1)k}/K, 1/c), c \sim \text{Gam}(g_0, 1/h_0), r_{0k} \sim \text{Gam}(\gamma_0, 1/f_0).$ • $\phi_k \sim \prod_{n=1}^{N} \text{Gam}(a_0, 1/c_n), c_n \sim \text{Gam}(c_0, 1/d_0).$

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Results from Dynamic Network Modeling: Synthetic Data



Figure: Results from dynamic model (left) and non-dynamic model (right)

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Results from Dynamic Network Modeling: Real-world Data

- DSBM: Dynamic stochastic block model
- N-GPPF: Gamma Process Poisson factorization for networks
- MMSB: Mixed membership stochastic block model

Dataset	D-NGPPF	DSBM	N-GPPF	MMSB
NIPS	$\textbf{0.797} \pm 0.016$	0.780 ± 0.010	0.766 ± 0.012	0.740 ± 0.009
DBLP	0.836 ± 0.013	0.810 ± 0.013	0.756 ± 0.020	0.749 ± 0.014
Infocom	0.907 ± 0.008	0.901 ± 0.006	0.856 ± 0.011	0.831 ± 0.006

Figure: AUC Results

Method	D-NGPPF	DSBM	N-GPPF	MMSB
Complexity	O((S+N+T)K)	$O(N^2KT)$	O((S+N)KT)	$O(N^2KT)$

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Nonparametric Dynamic Count Matrix Factorization



• $y_{tdw} = \sum_{k} y_{tdwk}, y_{tdwk} \sim \text{Pois}(r_{tk}\theta_{dk}\beta_{wk}).$ • $r_{tk} \sim \text{Gam}(r_{(t-1)k}/K, 1/c), \theta_{k} \sim \prod_{d=1}^{D} \text{Gam}(a_{0}, 1/c_{d}), \beta_{k} \sim \prod_{w=1}^{V} \text{Gam}(b_{0}, 1/c_{w}).$

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Results from Dynamic Count Matrix Factorization

- BPTF: Bayesian probabilistic tensor factorization
- C-GPPF: Gamma Process Poisson factorization for modeling count matrix

Dataset	D-CGPPF	BPTF	C-GPPF
Movielens100K	0.597 ± 0.023	0.512 ± 0.010	0.238 ± 0.047
Movielens1M	0.641 ± 0.010	0.632 ± 0.008	0.521 ± 0.019
Netflix	$\textbf{0.490} \pm 0.008$	0.418 ± 0.002	0.251 ± 0.039

Figure: Precision@top-50%

Dataset	D-CGPPF	BPTF	C-GPPF
Movielens100K	0.714 ± 0.016	0.703 ± 0.010	0.455 ± 0.012
Movielens1M	0.721 ± 0.013	0.725 ± 0.013	0.585 ± 0.020
Netflix	0.613 ± 0.007	0.592 ± 0.011	0.451 ± 0.018

Figure: NDCG@top-50%

Method	D-CGPPF	BPTF	C-GPPF
Complexity	O((S+D+V+T)K)	$O(DVK^2 + (D + V + T)K^3)$	O((S+D+V)KT)

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Conclusion and Future Works

Conclusion:



Future Works:

- Dynamic Topic Model
- Oynamic Tensor Factorization for analysis of EHR data
- Distributed Poisson Factorization

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Questions?



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Baselines: Multitask learning experiments



Figure: MedLDA-OVA



Figure: MedLDA-MTL



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Baselines: Active multitask learning experiments





Figure: Random MedLDA-MTL (R-MedLDA-MTL)







Figure: Active MedLDA-OVA (Act-MedLDA-OVA)

Figure: Active MedLDA-MTL (Act-MedLDA-MTL)

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Active multitask learning results: ACM Conf. learning

curves



 observation: active learning method with both latent and supervised topics performs much better than other baselines which do not use active learning and/or two different sets of topics

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Gamma	Process (GP)			



Figure: Illustration of Gamma Process

 The Gamma Process G ~ ΓP(G₀, c) is a completely random measure defined on the product space ℝ₊ × Ω with concentration parameter c and a finite and continuous base measure G₀ over a complete separable metric space Ω, such that G(A_i) ~ Gam(G₀(A_i), 1/c) are independent gamma random variables for disjoint partition {A_i}_i of Ω.

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Gamma	Process (GP)			



Figure: Illustration of Gamma Process

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•
$$G = \sum_{k=1}^{\infty} r_k \delta_{\omega_k}, (r_k, \omega_k) \stackrel{iid}{\sim} r^{-1} e^{-cr} dr G_0(d\omega).$$

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Gamma	Process (GP)			



Figure: Illustration of Gamma Process

 The Gamma Process G ~ ΓP(G₀, c) is a completely random measure defined on the product space ℝ₊ × Ω with concentration parameter c and a finite and continuous base measure G₀ over a complete separable metric space Ω, such that G(A_i) ~ Gam(G₀(A_i), 1/c) are independent gamma random variables for disjoint partition {A_i}_i of Ω.

•
$$G = \sum_{k=1}^{\infty} r_k \delta_{\omega_k}, (r_k, \omega_k) \stackrel{iid}{\sim} r^{-1} e^{-cr} dr G_0(d\omega).$$

Finite approximation of ΓP:

$$G = \sum_{k=1}^{K} r_k \delta_{\omega_k}, (r_k, \omega_k) \stackrel{iid}{\sim} r^{(\gamma_0/K-1)} e^{-cr} dr G_0(d\omega), \ \gamma_0 = G_0(\omega).$$

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Chinese Restaurant Table Distribution (CRT)

- Chinese Restaurant Process: occupy an empty table w.p. γ_0 or occupy a table w.p. proportional to the number of customers in that table
- *m* : number of data points (number of customers)
- K : number of distinct atoms (number of tables)

$$\Pr(K = I | m, \gamma_0) = \frac{\Gamma(\gamma_0)}{\Gamma(m + \gamma_0)} | s(m, I) | \gamma'_0, I = 0, 1, \cdots, m,$$

where, s(m, l) is the Stirling number of the first kind





Figure: Illustration of Chinese Restaurant Table Distribution

Lemma

If $m \sim NB(r, p)$ is represented under its compound Poisson representation, then the conditional posterior of ℓ given m and r is given by $(\ell | m, r) \sim CRT(m, r)$, which can be generated via $\ell = \sum_{n=1}^{m} z_n, z_n \sim Bernoulli(r/(n-1+r))$.

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GPPF for Joint Network and Topic Modeling (J-GPPF)



• $b_{nm} = I_{\{x_{nm} \ge 1\}}, x_{nm} \sim \text{Pois}(\sum_{k_B=1}^{K_1} \rho_{k_B} \phi_{nk_B} \phi_{mk_B}), \rho_{k_B} \sim \text{Gam}(\gamma_B/K_B, 1/c_B), \phi_{k_B} \sim \prod_{n=1}^{N} \text{Gam}(a_B, 1/\sigma_n).$

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GPPF for Joint Network and Topic Modeling (J-GPPF)



• $b_{nm} = I_{\{x_{nm} \ge 1\}}, x_{nm} \sim \text{Pois}(\sum_{k_B=1}^{K_1} \rho_{k_B} \phi_{nk_B} \phi_{mk_B}), \rho_{k_B} \sim \text{Gam}(\gamma_B/K_B, 1/c_B), \phi_{k_B} \sim \prod_{n=1}^{N} \text{Gam}(a_B, 1/\sigma_n).$ • $y_{dw} \sim \text{Pois}(\sum_{k_Y=1}^{K_2} r_{k_Y} \theta_{dk_Y} \beta_{wk_Y} + \epsilon \sum_{k_B=1}^{K_1} \rho_{k_B}(\sum_n Z_{nd} \phi_{nk_B}) \psi_{wk_B}),$ • $r_{k_Y} \sim \text{Gam}(\gamma_Y/K_Y, 1/c_Y), \theta_{k_Y} \sim \prod_{d=1}^{D} \text{Gam}(a_Y, 1/\varsigma_d), \beta_{k_Y} \sim \prod_{w=1}^{V} \text{Gam}(\xi_Y, 1/\eta_w), \psi_{k_B} \sim \prod_{w=1}^{V} \text{Gam}(\xi_B, 1/\zeta_w), \epsilon \sim \text{Gam}(f_0, 1/g_0).$

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GPPF for Joint Network and Topic Modeling (J-GPPF)



• $b_{nm} = I_{\{x_{nm} \ge 1\}}, x_{nm} \sim \operatorname{Pois}\left(\sum_{k_B=1}^{K_1} \rho_{k_B} \phi_{nk_B} \phi_{mk_B}\right), \rho_{k_B} \sim \operatorname{Gam}(\gamma_B/K_B, 1/c_B), \phi_{k_B} \sim \prod_{n=1}^{N} \operatorname{Gam}(a_B, 1/\sigma_n).$ • $y_{dw} \sim \operatorname{Pois}\left(\sum_{k_Y=1}^{K_2} r_{k_Y} \theta_{dk_Y} \beta_{wk_Y} + \epsilon \sum_{k_B=1}^{K_1} \rho_{k_B}(\sum_n Z_{nd} \phi_{nk_B}) \psi_{wk_B}\right),$ • $r_{k_Y} \sim \operatorname{Gam}(\gamma_Y/K_Y, 1/c_Y), \theta_{k_Y} \sim \prod_{d=1}^{D} \operatorname{Gam}(a_Y, 1/\varsigma_d), \beta_{k_Y} \sim \prod_{w=1}^{V} \operatorname{Gam}(\xi_Y, 1/\eta_w), \psi_{k_B} \sim \prod_{w=1}^{V} \operatorname{Gam}(\xi_B, 1/\zeta_w), \epsilon \sim \operatorname{Gam}(f_0, 1/g_0).$ • $\gamma_B \sim \operatorname{Gam}(e_B, 1/f_B), \gamma_Y \sim \operatorname{Gam}(e_Y, 1/f_Y).$

Concurrent Knowledge Transfer

Continual Knowledge Transfer

Conclusion

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BC³E: Problem Setting

	$w_1^{(1)}$	$w_{2}^{(1)}$	 $w_{r_1}^{(1)}$
x ₁	2	3	 1
x ₂	1	3	 1
×N	2	3	 3

Table: From Classifiers

	$w_1^{(2)}$	$w_2^{(2)}$	 $w_{r_2}^{(2)}$
x ₁	4	5	 4
x ₂	2	4	 4
×N	2	4	 2

Table: From Clusterings



Figure: Graphical Model of **BC³E**

Concurrent Knowledge Transfer

Continual Knowledge Transfer

Conclusion

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Dataset from eBay Inc.

39 top level nodes called *meta-categories* and 20K+ bottom level nodes called *leaf categories*.



Concurrent Knowledge Transfer

Continual Knowledge Transfer

Conclusion

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Transfer learning on text data from eBay Inc.

Group ID	$ \mathcal{X} $	k-NN	BGCM	LWE	C ³ E-Ideal	BC ³ E
42	1299	64.90	73.78 (± 0.94)	$76.86 (\pm 1.01)$	83.99 (± 0.41)	83.68 (± 1.09)
84	611	63.67	69.23 (± 0.17)	75.24 (± 0.26)	81.18 (± 0.16)	76.27 (± 1.31)
86	2381	77.66	84.33 (± 2.74)	83.29 (± 1.02)	92.78 (± 0.35)	87.20 (± 0.91)
67	789	72.75	72.75 (± 0.07)	78.03 (± 0.72)	82.64 (± 0.82)	81.75 (± 1.37)
52	1076	76.95	$77.01 (\pm 1.18)$	77.49 (± 1.41)	88.38 (± 0.22)	85.04 (± 2.14)
99	827	84.04	85.12 (± 0.52)	86.90 (± 0.92)	91.54 (± 0.27)	91.17 (± 0.82)
48	3445	86.33	86.19 (± 0.25)	90.38 (± 1.03)	92.71 (± 0.31)	92.71 (± 1.16)
94	440	79.32	81.08 (± 0.73)	82.52 (± 0.83)	85.45 (± 0.09)	85.45 (± 0.79)
35	4907	82.41	82.10 (± 0.37)	85.08 (± 1.39)	88.16 (± 0.17)	88.22 (± 1.21)
45	1952	74.80	73.12 (± 0.81)	$73.64 (\pm 1.68)$	84.32 (± 0.23)	77.97 (± 0.47)

Table: Performance of **BC³E** on text classification data — Avg. Accuracies \pm (Standard Deviations).