Budgeted Learning of Naïve Bayes Classifiers

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(UAI'03; UAI'04; COLT'04; ECLM'05 (UBDM'05)

Challenge Machine Learning Challenge Build CLASSIFIER: Will patient respond well to Herceptin? based on training data But... Sore Colour Temp Press. hercept Start of study... no data! Instead... have \$\$ to gather relevant info Learner



Need Training Data !

... that learner can use to build good classifier

Run Clinical Trials





Typical Supervised Learning



Person 1

Person 2

()5 1 b b 1 3 b ()а 1 1 ()а a b 1 1 ()а 3 0 1 а а



How to Gather Data?

- Why run EVERY test on each training patient ?
- Unnecessary, if test results are correlated
- Inefficient, as tests are EXPENSIVE!
 - ... especially given **FIXED BUDGET**

Blood- Factors	Gender	Pulse- Rate	Age	Blood Pressure	Height	Weight	Micro- Array
\$5	0.00	0.02	0.01	0.50	0.05	0.05	\$95

- General problem
 - Given Costs of tests, Total fixed budget:
 - Decide *which tests* to run on *which patients* to obtain info needed to produce effective classifier

Budgeted Learning



?

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1

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1

Person 1

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?

Person 2

5

•	\$ 5.00
•	\$50.00
•	\$ 0.50
•	\$19.75
Total	Pudaat

Costs

1 otal Budget: \$100





Classifier

- •

Querying Strategy

A Querying Strategy

- specifies when to test
 - which feature for
 - which individual

subject to spending at most budget, b

 Returns a classifier with highest (posterior) expected accuracy

Goal: Optimal *Querying Strategy*

- "typically" identifies classifier with high expected accuracy
- minimizes Expected Regret

Related Work: PAC, ...

- Computational learning theory:
 - Find m = m(... ε , δ , ...), given ε , δ
 - Asymptotic, constants hidden
 - Full training instance
- Budgeted Learning:
 Firm budget ... m=63
 - Individual feature queries





What BudgetLearning is n't...



Related Work: Active Learning



Active Learning

f_1	f_2	f_3	f_4	Class
b	0	5	b	?
b	1	3	а	?
а	1	1	а	?
b	1	1	а	?
а	0	3	а	?

BudgetLearning = MDP

- Budgeted Learning is a
 - Depth-limited Markov decision process
 - State = current distribution
 - Action = specific (instance, feature) probe
 - Reward = 0, except final state: quality
- But
 - State space is exponential
 - ... ≈ POMDP
- ?? Special purpose algorithm here??

Talk Overview

- Motivation
- Active Model Selection (≈multi-armed bandit scenario)
- Bayesian Framework
- Hardness
- Algorithms
- Empirical comparisons
- Theoretical Results
- Naïve Bayes models
- Learn & Classify under Hard Constraints
- Conclusions

Which treatment works best, *unconditionally*?









Active Model Selection: Budgeted Coins Problem

Input:

- *n independent* coins
 For each coin:
 - Prior over head probability Θ_i
 - Tossing cost r_i
- Total budget *b*

After several flips (total cost: ∑_ir_i ≤ b) choose <u>a single</u> coin c^{*} for future tosses

- Measure of coin performance: (expected) head probability of c*
- Measure of strategy: expected regret ...



Two (related) Distributions: Parameter, Instances



Maximizing Expected Mean

- Two coins, Θ_1 and Θ_2 each with own distribution
- Which coin should we pick?
- Compute mean, $\mu_i = E(\Theta_i)$

• As $\mu_2 > \mu_1$, we should pick *coin 2*.











Strategy ≡ Prescription of
 which coin to toss at each time
 Strategy tree :

t h c_{2} t c_{3} h t h

Quality of a Strategy

• *Expected Mean* of a **strategy**:

 $\sum_{\text{leaf } i} \Pr(\text{ reach leaf } i) \times (\text{mean returned at leaf } i)$





Related Work (II): Bandit Problems

- Multi-armed Bandit Problems
 - Berry&Fristedt, Bandit Problems: Sequential Allocation of Experiments. 1985
 - On-line
 - Exploitation versus Exploration tradeoff
- AMS:
 - During training: only Exploration
 - Reward: function of final state
- (Std) Bandit
 Problem



Train (fixed size)

AMS



Test

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Complexity Results

- Obvious Dynamic Program: O(b^k)
 - If (fixed) k coins: Poly-time !
- AMS is in PSPACE
- AMS is NP-Hard:
 - Under non-identical coin costs
 - Proof: Using *bi-modal* coin priors:
 - Knapsack reduces to AMS
 - Maximize profit = Maximize "success" probability
- If costs are *identical* + priors *uni-modal*...

Unknown...





In general... (identical costs) toss coin *c_i* if this toss has a fair chance of improving max'm mean, given budget

- Typically, this means ...
 - C_i 's mean is high and/or
 - *C_i* 'S *Variance is high* (few trials so far)
 ⇒ easy to "move distribution"
- But <u>exceptions</u> exist ...



Algorithms

- 1. Round-robin
- 2. Random
- 3. Greedy
- 4. Allocational: Single-coin look-ahead
- 5. Biased-robin
- 6. Interval Estimation
- 7. Gittins indices

1. Round-Robin c_1 c_2 c_3 c_4 c_5 - + + + -

-	+	+	+	-
+	+	+	-	-





cl	c2	c3	c4	c5
-	+	+	+	-
+	+	-		-



3. Greedy

- True budget b (say b=10)
- At each time:
 - Find best action a⁽¹⁾ assuming budget is b_{temp} = 1
 - Perform a⁽¹⁾
 - Repeat





- Decide which is best,
 - ... flip that coin ONCE
- Perform this comparison at <u>every time point</u>!



4. Single Coin Lookahead

- For each coin i:
 - Imagine spending entire remaining budget b on coin#i
 - (Note: b+1 possible outcomes)
 - Calculate expected loss
- Toss coin with
 - lowest single-coin-allocation-loss



Repeat (budget now b-1)





cl	c2	c3	c4	c5
+	+	+	-	+
-	+	+		-
-	+	-		
	-			

- If "+", keep using.
- If "---", go to next.

"Play the winner" ... [Robbins, 52]





Optimal strategy for identical priors has pattern:



Biased-Robin =

Continue tossing same coin while it gives heads. If tails, go to next coin.

Skip IntEst, Gittins
Comparison of Policies

Policy	Uses data?	Uses budget?	
Round Robin	No	No	
Random	NO		
Biased Robin	Yes	No	
Greedy	Yes	No	
SingleCoinLook	Yes	Yes	



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Comparing Different Situations

Problem: Each situation has own

 $\Theta_{max} = \max_i \Theta_i$ Random variable corresponding to highest probability

- Different runs, with different Θ_{max} 's, are *incomparable*
- Regret = $\Theta_{max} \Theta^*$

= difference of head prob between best coin c_{max} vs chosen coin c^*

Always want Regret = 0



Example of Regret

- Chose c_2 from $\{c_1, c_2\}$
- If $\Theta_2 \geq \Theta_1$,
 - regret = 0
 - Else, regret = $\Theta_1 \Theta_2$
- As we don't know actual probabilities, need to minimize <u>expected</u> regret

Expected Regret

• **Expected regret**, if *coin i* is chosen:

 $E(\mathcal{O}_{max} - \mathcal{O}_i) = E(\mathcal{O}_{max}) - E(\mathcal{O}_i)$ where

• $\Theta_{max} = max_i \Theta_i$ Random variable corresponding to highest probability

• $\mu_i = E(\Theta_i)$ Mean of coin i

Minimum Regret = Highest Mean

• To minimize regret, pick *highest mean coin*:

$$\min_{i} E(\Theta_{max} - \mu_{i}) \\ = E(\Theta_{max}) - \max_{i} E(\mu_{i}) \\ = E(\Theta_{max}) - \mu_{max}$$

E (
$$\Theta_{max}$$
) = E(max_i Θ_i)
 μ_{max} = max_iE(Θ_i)

Empirical Results

- Uniform Priors Beta(1,1)
 - n=10, b=10 (optimal)
 - n=10, b=40
- Skewed "positive" Beta(n, 1)
 - Beta(5,1), n=10, b=10
 - Beta(10,1), n=10, b=40
- Skewed "negative" Beta(1,n)
 - Beta(1,5), n=10, b=10
 - Beta(1,10), n=10, b=40





Beta(5,1); n=10, b=10







Round-Robin vs Biased-Robin

Quickly (after a few tests),

see that some coins are NOT "good"...

Beta(1,5)



RoundRobin must continue to test each coin

including these ineffective ones !

Biased-Robin can avoid "wasting" tests...

Beta(1,5); n=10, b=10





Why is RoundRobin ok here?

- C ~ Beta(1,10)
- $\Rightarrow c$ typically returns tails
- \Rightarrow No real winners here...
- ⇒ Round-robin as good as anything else...

Comments on Algorithms

Round-Robin, Biased-Robin, ... can skip coin c_i if no chance

- After 9 flips,
 - $c_1 \sim Beta(1, 3)$

C₃ ~ ...

1 more flip... c₁ has NO chance!

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- Future Work



- Round-robin (RR)
 - n coins
 - budget $b = k \times n$

$$E(\mu_{\max}|RR) = \frac{1}{k+2} \left[k+1 - \sum_{i=1}^{n} \left(\frac{i}{k+1} \right)^{n} \right]$$



Algorithm A is *APPROXIMATION Algorithm* iff $\frac{r_A}{r^*}$ is bounded by a constant (for any budget, coins, ...)

Approximability (con't)

- NOT approximation alg's
 - Round Robin
 - Random
 - Greedy
 - Interval Estimation
 - Biased-robin
- Unknown...
 - ? Single-coin look-ahead
 - ? Gittins

Talk Overview

- Foundations
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 - Learning Naïve Bayes parameters (learning classifiers)
 - Framework
 - "Sampling" Algorithms
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Initial Situation



Intermediate Situation



Given current values, we should probe

- which feature,
- of which instance?







$\underline{Coins} \Rightarrow Na \ddot{v} eBayes$

- Flipping a coin \Rightarrow querying a feature
- Twice as many choices: For each query, must decide
 - which feature, and
 - what the class label should be

Action $act_{ij} = query from P(X_i|Y_j)$

Two beta distributions for each X_i,

one for Y=1, one for Y=0

- Distributions are updated from counts of X_i = 1 or 0
 - exactly like coins problem



- Very simple generative model
 - Features independent, given class
 - Each +class instance "the same", ...
- handles missing data
- # of parameters is linear O(n)
 - easy to estimate...

Algorithms

- Round-robin
- Random
- Biased-robin
 - As long as *loss* of single feature is decreasing, keep querying it
- Greedy
- <u>Single-Feature Look-ahead (sfl)</u>
 - Depth d = how far to investigate
- (IntervalEstimate, Gittins)

Policy 1: Round Robin (RR)

Purchase random, complete instances

Costs $X_1 = 1$ $X_2 = 1$ $X_3 = 10$ $X_4 = 5$ $X_5 = 3$

X ₁	X_2	X_3	X_4	X_5	Y
0	1	1	0	0	1
					0
1	1	0	1	0	0
					1
1	0	0	0	0	0
					1

Remaining Budget:

60

20

0

Policy 2: Biased Robin (BR)

More discriminative; plays the winner.





Purchase best (X^{*}_i, y^{*}). once, and recur.

Empirical Studies

- Synthesized data
 - Each parameter $\theta_{+fi|+}$, $\theta_{-fi|-}$ ~ Beta(1,1)
 - ... each feature slightly discriminant
 - Single Discriminative Feature
 - P(+f1 | +) = 0.9; P(-f1 | --) = 0.1
 - ... "P(+fi)" independent of class i=2..n
- UCIrvine data

(Each point: average over 50 runs)

Performance on "No Great Feature" $\theta_{+fi|+}, \theta_{-fi|-} \sim \text{Beta}(1,1)$ 0.6 round-robin 0.5 biased-robin ____ greedy validation **10**_{0.1} 0 0 20 40 60 80 100 120

Single Discriminative Feature n=10



time

Comments (synthesized data)

- When some feature is discriminant,
 - Biased-Robin, SFL "look" for it...
 - ...big advantage!
- If not...
 - all strategies about the same...

Empirical Studies

- Synthesized data
- UCIrvine data
 - Mushroom
 - 8124 instances
 - 23 features (1 very discriminant)
 - House voting
 - investigate sfl(d) over d...


time

Which features were probed?

- 8124 instances x 23 features = <u>186,582 probes</u>
 - ... get within 0.01 (0.04 vs 0.03) of optimal in <u>300</u>!
- RoundRobin:
 - Each of 23 features probed ≈ 300/23 ≈ 13 times
- SFL, BiasedRobin:
 - discriminant features (like F#5): ≈70-110 times
 - other features: ≈1 time
- ... SFL, BR did MUCH better than RR



- SFL = (one of) best, in general
 - MUSHROOM, VOTE
 - + CAR, DIABETES, CHESS, BREAST
 - ... depth *d* does matter ...
- Biased-Robin best of budget-insensitive
- Run times:
 - RR, BR really fast
 - Greedy ok
 - SFL slowest (≈ minutes/experiment)

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- So far...
 - LEARNER must pay for features
 - But CLASSIFIER gets ALL features to for free !
- What if CLASSIFIER also pays for features?
- Budgets:
 - Learner budget: b_L
 - Classifier budget (per patient): b_C
- Eg... spend b_L = \$1000 to learn a classifier, that can spend only b_C = \$30 /patient...
- How???



Optimal Bounded Active Classifier

 \mathbf{X}, \mathcal{V}

 $\sum P(\mathbf{x}, y) L(B(\mathbf{x}), y)$

Good News:

 $BAC^* =$

BAC* can be produced via a dynamic program, given

argmin

 $B \in \{\cos t \ b_c \ active \ classifiers\}$

(1)
$$P(Y=y | X = x)$$

(2) P(
$$X_i = x_i | X/X_i = x'$$
)

where **x** is any size ≈b_c feature vector **Bad News**:

Only limited learning budget b_L for estimating (1) & (2)

Double Dynamic Program !!

After b₁ purchases, remaining LEARNING budget = 0, Produce optimal depth-bc d 9; Compute "score" SL Back up: • After 0° , remaining $b_{L'} = 1$, 0° , remaining $b_{L'} = 0$, remaining $b_{L'} = 1$, 0° , remaining $b_{L'} = 0$, remaining $b_{L'} = 1$, 0° , remaining $b_{L'} = 0$, remaining $b_{L'} =$ Dynamic Score is BEST of these Program II • ... when remaining $b_{l}' = 2$, consider each possible "purchase", ... $b_{I}' = 1$ situation ...

Alternative: Heuristic Learning Policies

If a structure of the structure of th

• ... consider 5 different heuristic policies...



Heuristic Policies

1. Round Robin



2. Biased Robin



- Greedy
- 4. Single Feature Look-ahead (SFL)
- 5. Randomized SFL





Glass

(Identical Feature Costs)











Summary of Results

- Don't use Round Robin
- Do use
 - Randomized Single Feature Lookahead (RSFL)

Talk Overview

- Foundations
- Active Model Selection
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- Conclusions
 - Future Work
 - Contributions

Future Work, Ia (framework)

	f_1	f_2	f_3	f_4	Class
Instance 1	?	?	?	?	?
Instance 2	?	?	?	?	?
	?	?	?	?	?
	?	?	?	?	?
	?	?	?	?	?

Future Work, Ib (framework)

- Complex cost model
 - non-uniform misclassification costs.
 - Bundling tests
 - Decision-theoretic: optimize f(budget, regret)
 - budget + $\tau \times regret$
- Allow learner to perform more powerful probes
 - purchase X_3 in instance where $X_7 = 0$ and Y = 1

Future Work, II: Algorithms

Other algorithms

- In the second second
 - We tried TD(λ) on coins... linear combination, tiling, ...
 - No luck...
- Address current open problems
 - ? NP-hard for uniform cost, uni-modal distr'n
 - Finding *optimal allocation*? Bound on effectiveness of best *allocation* strategy?
 - Develop policies with *guarantees* on learning performance

Summary

Defined framework

- Ability to purchase individual feature values
- Fixed LEARNING Budget
- Fixed CLASSIFICATION Budget
- Results show ...
 - Avoid Round Robin
 - Try clever algorithm
 - Biased Robin
 - Randomized Single Feature Lookahead

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