Mode Estimation with Partial Feedback

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Abstract

The combination of lightly supervised pre-training and online fine-tuning has played a key role in recent AI developments. These new learning pipelines call for new theoretical frameworks. In this paper, we formalize core aspects of weakly supervised and active learning with a simple problem: the estimation of the mode of a distribution using partial feedback. Variations of this problem naturally occur in many instances where exhaustive information on a dataset is either too expensive or downright impossible to obtain, e.g. due to the limitations of human annotators, but partial, hierarchical information is available (Ziegler et al., 2020; Zhu et al., 2023; Cabannes et al., 2022; Cesa-Bianchi et al., 2019; Jamieson and Nowak, 2011; Braverman et al., 2019; Cesa-Bianchi et al., 2006; Gangaputra and Geman, 2006; Fiez et al., 2019).

More formally, the practitioner has access to samples $(Y_j)$ drawn iid from a discrete distribution $p \in \mathbb{P}(\mathcal{Y})$, where $\mathcal{Y} = \{y_1, \ldots, y_m\}$ and $p(y_i) \geq p(y_{i+1})$, but cannot directly observe the realizations $Y_j$; instead, at each time $t \in \mathbb{N}$, they select an index $j_t$ and a set $S_t \subset \mathcal{Y}$ and observe the value of the query $1_{Y_t \in S_t}$. The task is to accurately estimate the mode $y_1 = \arg \max_{y \in \mathcal{Y}} p(y)$ of the distribution $p$ using as few queries as possible.

A naive solution is to simply identify each sample $Y_j$ exactly through a binary search consuming $\lceil \log_2(m) \rceil$ queries, and to output the most frequent class among the identified samples as an estimation of the true mode at any time $t$. The asymptotic number $T$ of queries needed by this algorithm to identify the mode with probability of error at most $\delta$, as $\delta \to 0$, is

$$T \leq (\Delta_2^{-2} + \Delta_2^{-2} \log_2(m)) \log(1/\delta),$$

where $\Delta_1^2 := -\ln(1 - (\sqrt{p(y_1)} - \sqrt{p(y_m)}))^2$ and we ignore multiplicative constants. We improve upon this baseline by combining three ideas.

- We identify samples using a learnt, asymptotically optimal entropy-based dichotomic search tree (Huffman, 1952; Vitter, 1987). This allows us to replace $\log_2(m)$ by $-\sum p(y_i) \log_2(p(y_i))$.
- We do not fully identify each sample; instead, we stop our search at a depth in the tree roughly equal to that of the mode. Nodes below this depth correspond to sets $S$ of classes whose estimated probability is smaller than that of the mode. This allows us to replace $\log_2(p(y_i))$ by $\log_2(p(y_1))$.
- We use bandits-inspired techniques to discard classes $y \in \mathcal{Y}$ as soon as they seem unlikely to be the mode (Even-Dar et al., 2006; Bubeck et al., 2010). This allows us to replace $\Delta_2^{-1}$ by $\Delta_1^{-1}$.

The asymptotic expected number of queries required by the resulting algorithm to identify the mode with probability of error at most $\delta$ satisfies

$$E[T] \leq (\Delta_2^{-2} + \sum_{i \geq 1} p(y_i) \Delta_1^{-2} | \log_2 p(y_i) |) \log(1/\delta),$$

once again ignoring multiplicative constants. All our algorithms and some code to run experiments are available online at https://github.com/VivienCabannes/mepf.

Keywords: Active Learning, Partial Feedback, Coding, Coarse Search, Best Arm Identification.

© 2024 C. Arnal et al. Extended Abstract. Full version appears as arXiv:2402.13079. *These authors contributed equally to this work.
Acknowledgments

The authors would like to thank Gilles Blanchard, Remi Jezequiel, Marc Jourdan, Nadav Merlis, and Karen Ullrich for fruitful discussions.

References


