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实验设置

模型: Linear Regression $y=X^*w$ (X的最后加了一列1向量)

$$\min_{Q,f} \sum_{\{x_i,y_i\} \in L} (y_i - f(x_i))^2 + \sum_{x_i \in Q} (\hat{y}_i - f(x_i))^2 + \mu MMD(S, L \cup Q) + \gamma \|f\|^2$$

$$\min_{Q,f} \sum_{\{x_i,y_i\} \in L} \color{red}{\alpha_i(y_i - f(x_i))^2 + \lambda \left(\frac{1}{2} \alpha^2 - \alpha \right)} + \sum_{\{x_i,y_i\} \in Q} \color{red}{\beta_i(\hat{y}_i - f(x_i))^2 + \lambda \left(\frac{1}{2} \beta^2 - \beta \right)} + \mu MMD(S, L \cup Q) + \gamma \|f\|^2$$

$$\min_{f,\theta} \sum_{\{x_i,y_i\} \in L \cup Q} \alpha_i(y_i - f(x_i))^2 + \lambda \left(\frac{1}{2} \alpha^2 - \alpha \right) + \sum_{x_j \in U} \color{red}{\theta_j * \beta_j(\hat{y}_j - f(x_j))^2} + \lambda \left(\frac{1}{2} \beta^2 - \beta \right) + \mu MMD(S, L \cup Q) + \gamma \|f\|^2$$

Repeat:

Repeat:

1. Solve SPL for the unlabeled data to get the β
$$\arg \min_{\beta} \sum_{x_j \in U} \theta_j * \beta_j (\hat{y}_j - f(x_j))^2 + \lambda \left(\frac{1}{2} \beta^2 - \beta \right)$$

2. Solve QP for the unlabeled data to get the θ
$$\arg \min_{\theta} \sum_{x_j \in U} \theta_j * \beta_j (\hat{y}_j - f(x_j))^2 + \mu MMD(S, L \cup Q)$$

Until Converge

3. Pick the largest θ b instances to Query

4. Calculate the weight of set L and Q using the true label.

$$\sum_{\{x_i, y_i\} \in L \cup Q} \alpha_i (y_i - f(x_i))^2 + \lambda \left(\frac{1}{2} \alpha^2 - \alpha \right)$$

5. Optimize the weighted loss(cvx)

$$\sum_{\{x_i, y_i\} \in L \cup Q} \alpha_i (y_i - f(x_i))^2 + \gamma ||f||^2$$

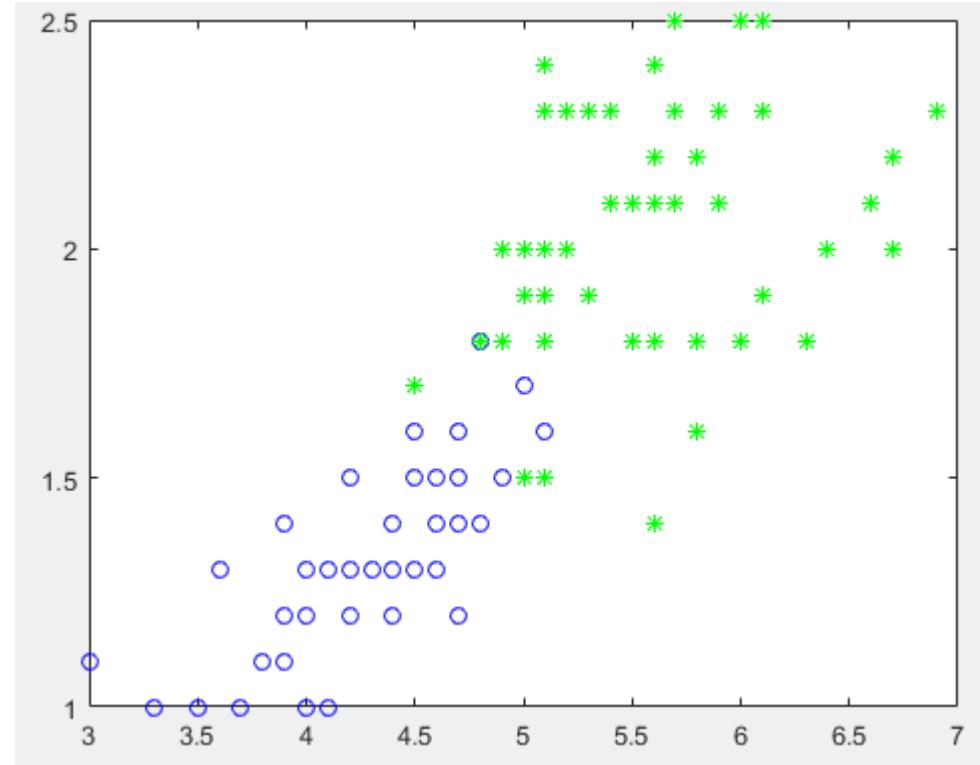
6. increase λ

Until 80% samples are labeled

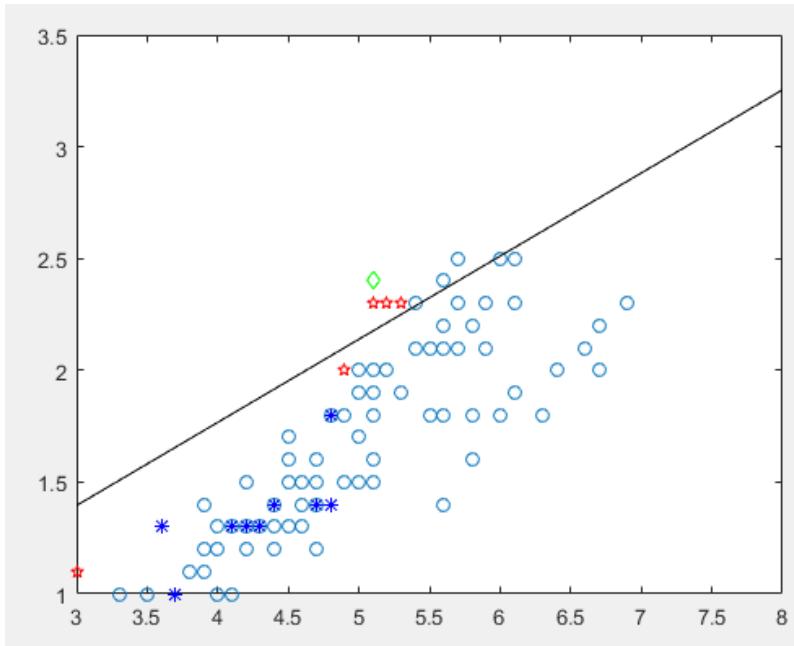
$$\lambda_j^t = \begin{cases} \lambda_j^0, & t = 0 \\ \lambda_j^{(t-1)} + \alpha * \eta_j^t, & 1 \leq t \leq \tau \\ \lambda_j^{(t-1)}, & t > \tau, \end{cases}$$



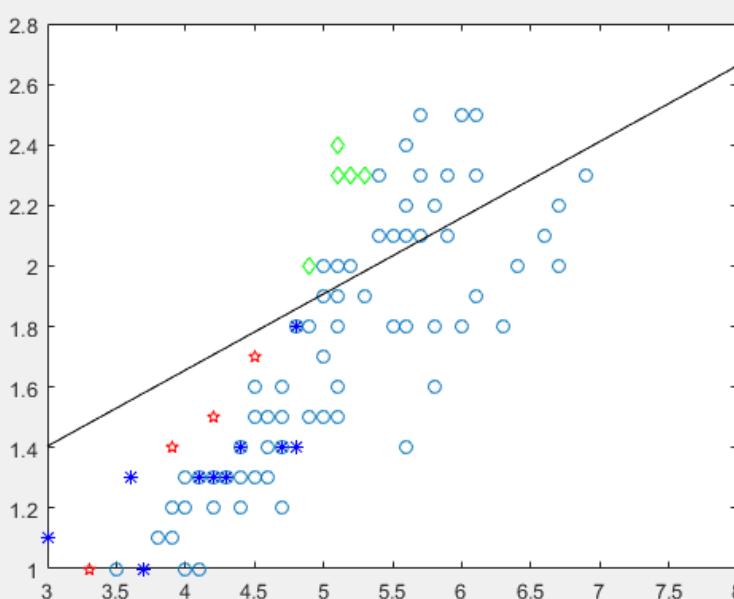
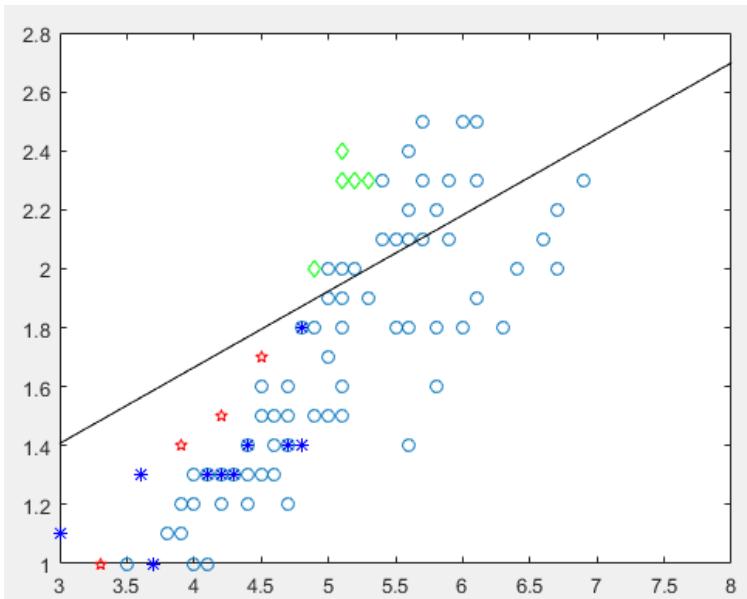
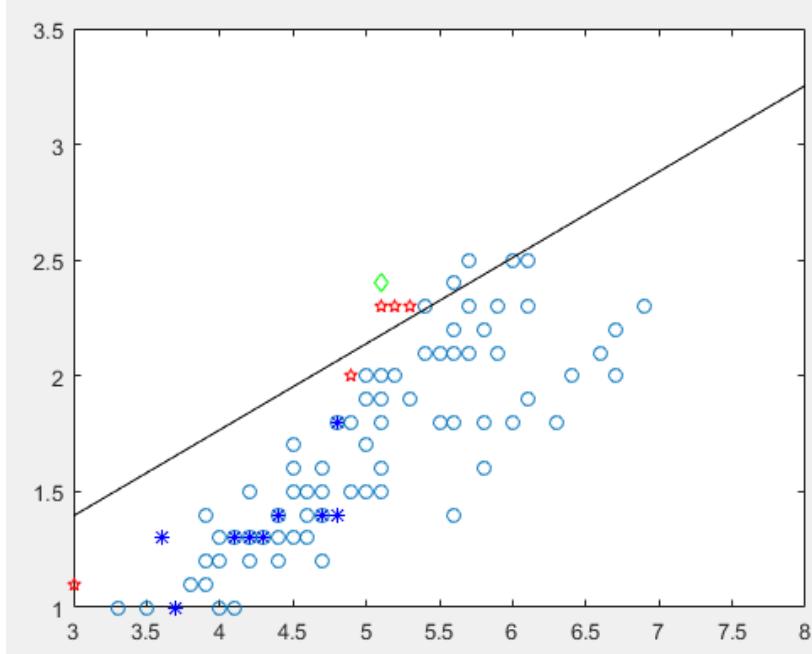
Iris数据集画图看选择样本的不同



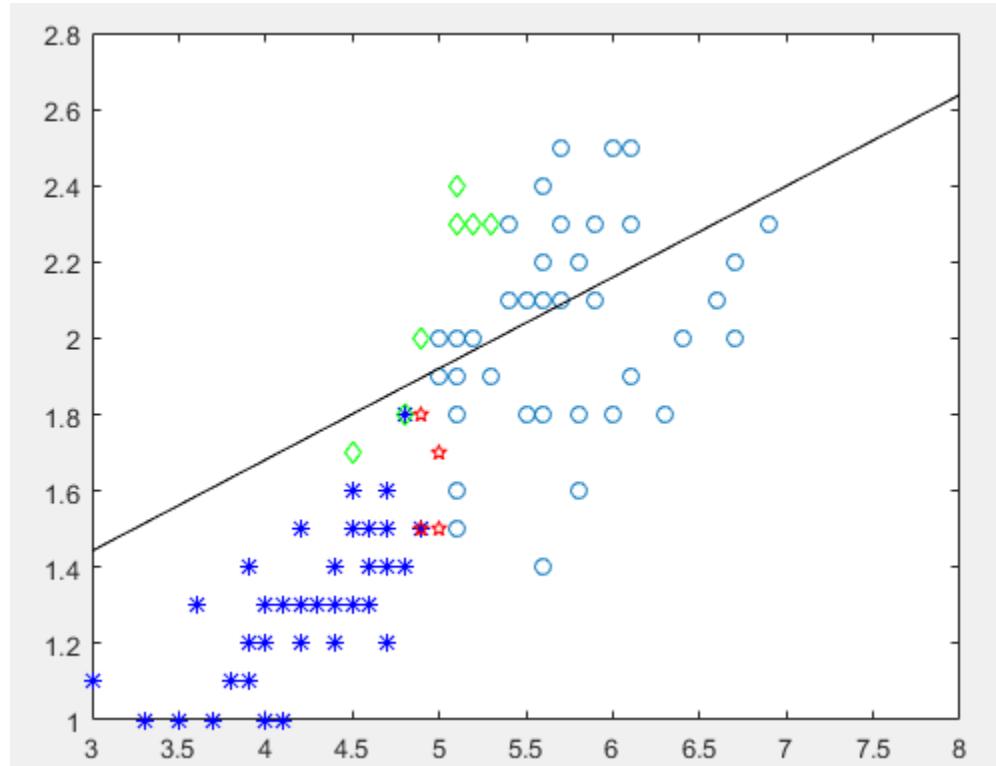
$SPL \lambda = 0.5, pace = 0.1$



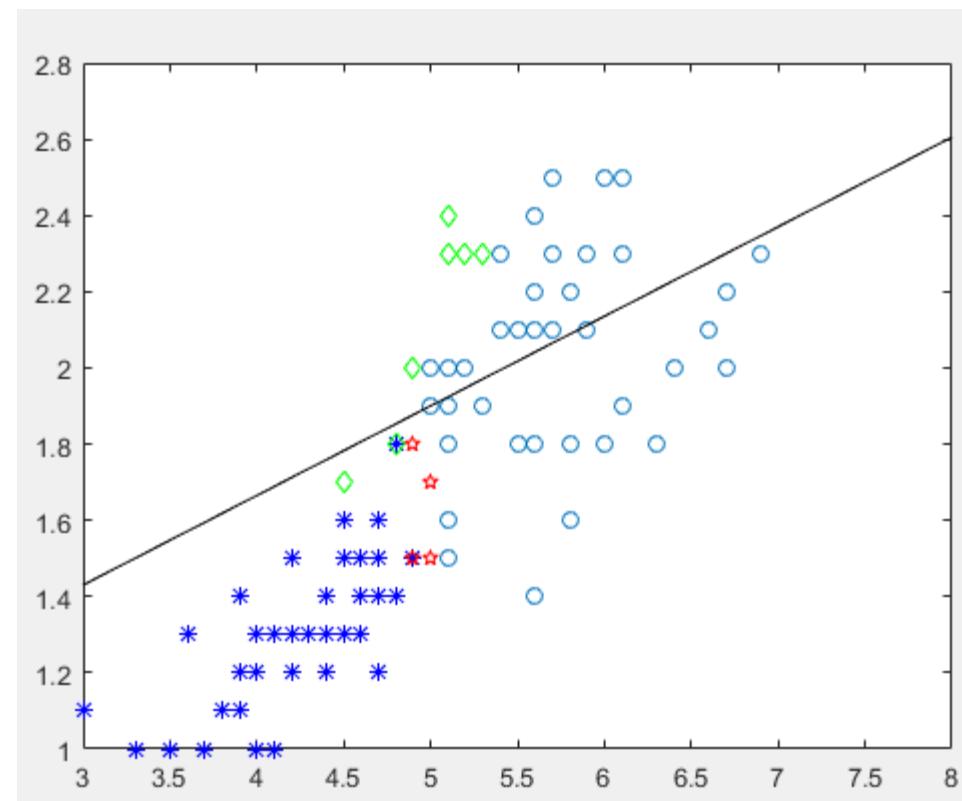
noSPL

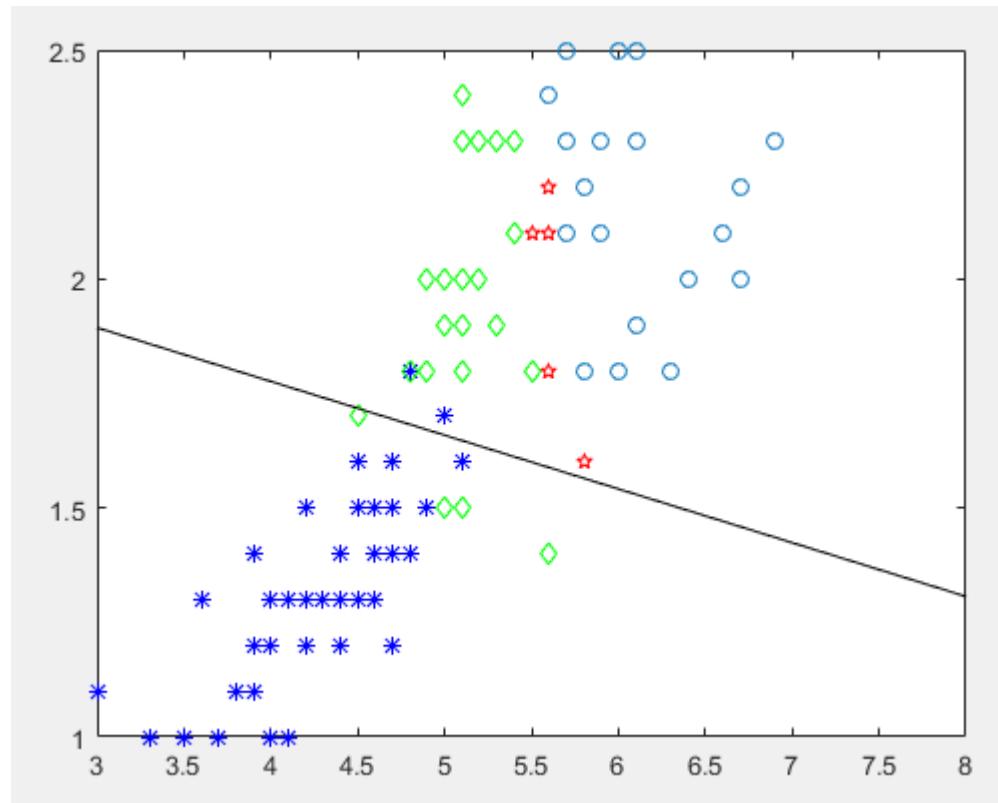


SPL

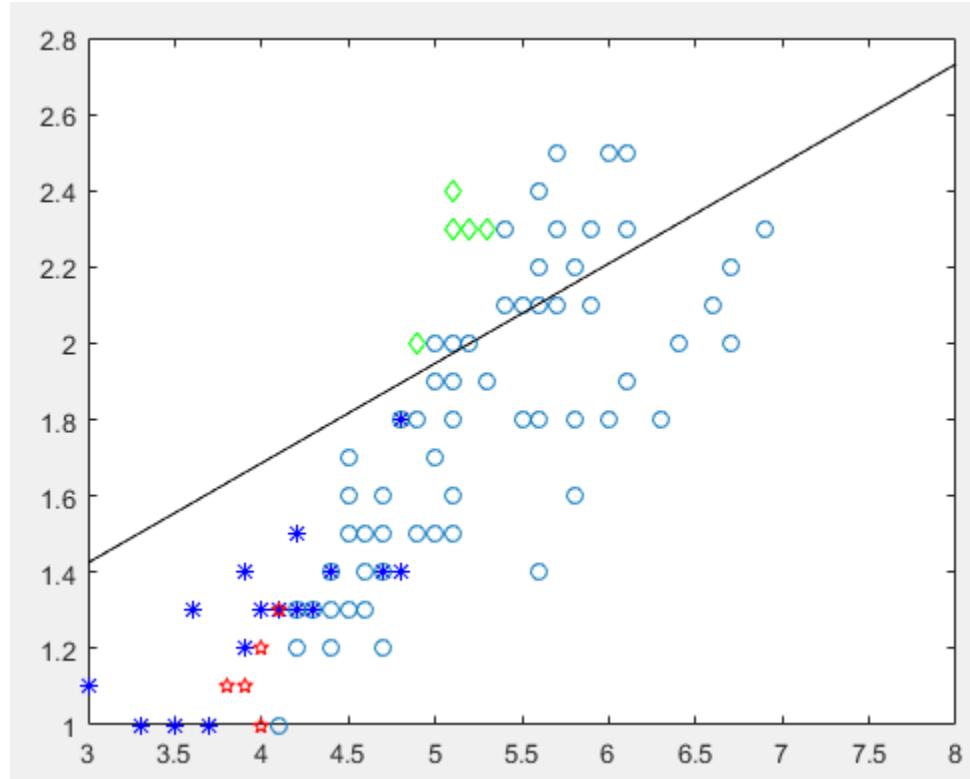


noSPL



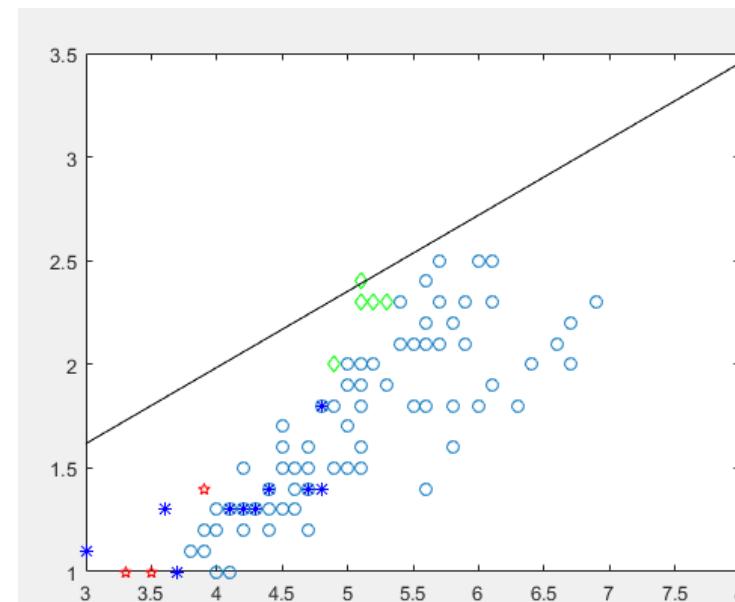
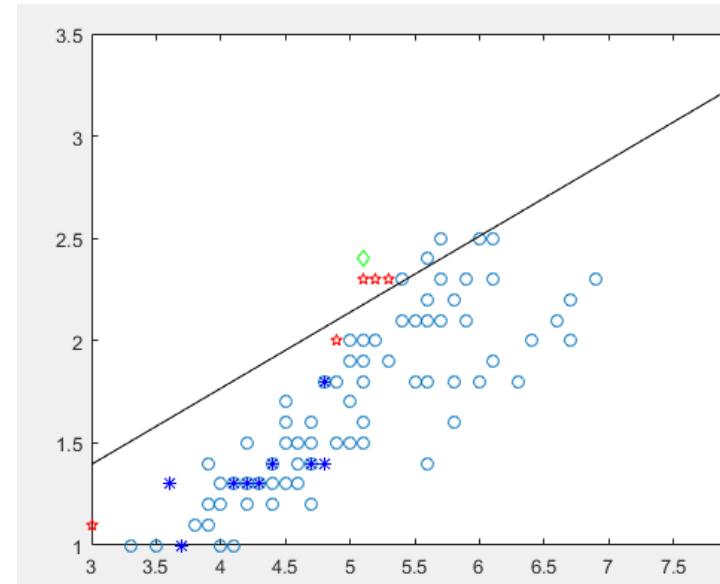


$SPL \lambda = 0.2, pace = 0.1$

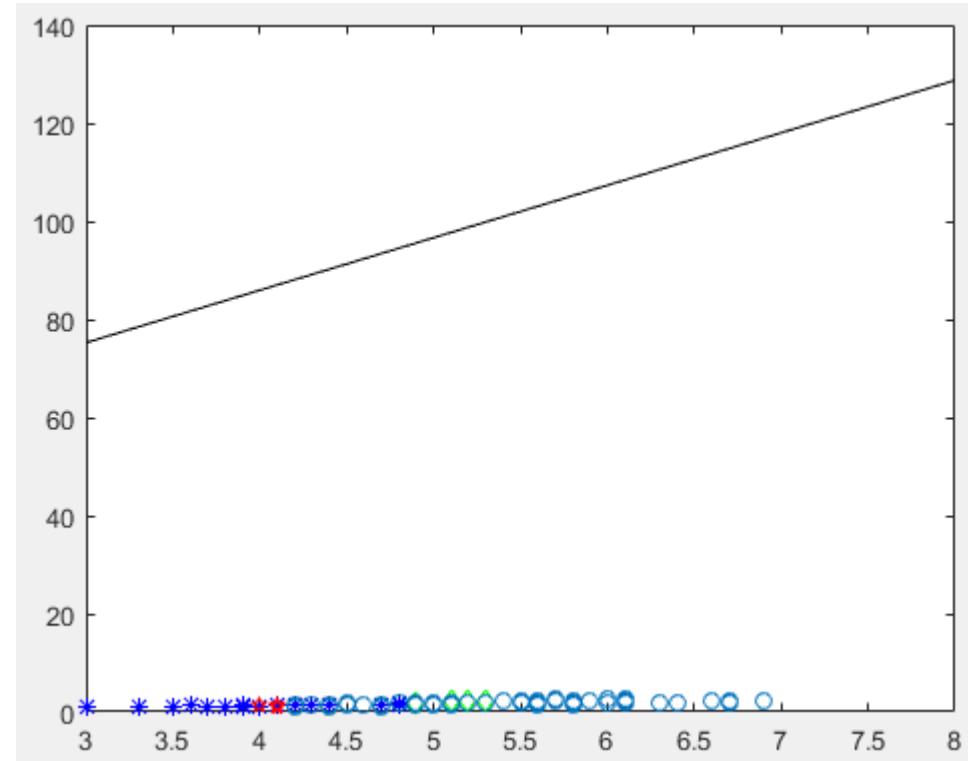
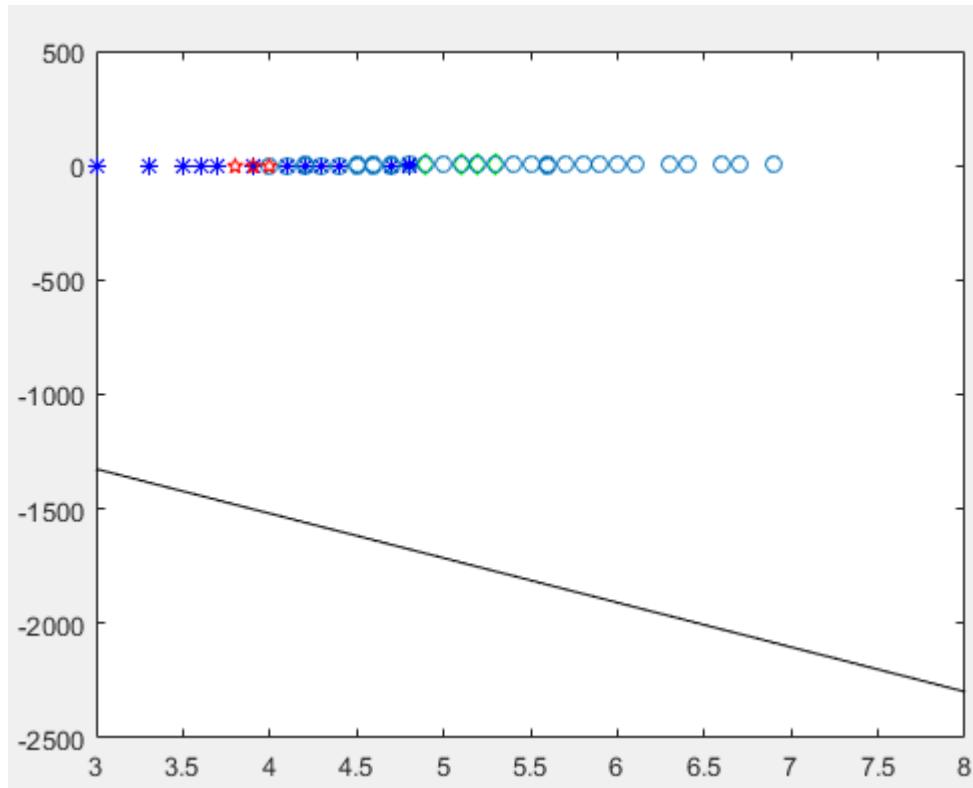


Iter = 6, 与之前的差不多

$SPL \lambda = 0.15, pace = 0.08$



SPL $\lambda = 0.15$, $pace = 0.08$



交替优化

$$\arg \min_{\beta} \sum_{x_j \in U} \theta_j * \beta_j (\hat{y}_j - f(x_j))^2 + \lambda \left(\frac{1}{2} \beta^2 - \beta \right) + \mu MMD(S, L \cup Q)$$

会发生震荡，需要比较多次或者难以收敛(连续5次选出的样本不变)



观察加入SPL与不加入选择样本的不同

Dataset: ionosphere (200 training samples, 34 attributes)

Origin:

181	26	190	191	30
34	10	127	50	64
101	52	134	170	146

SPL: $\lambda = 1.0$, $pace = 0.15$

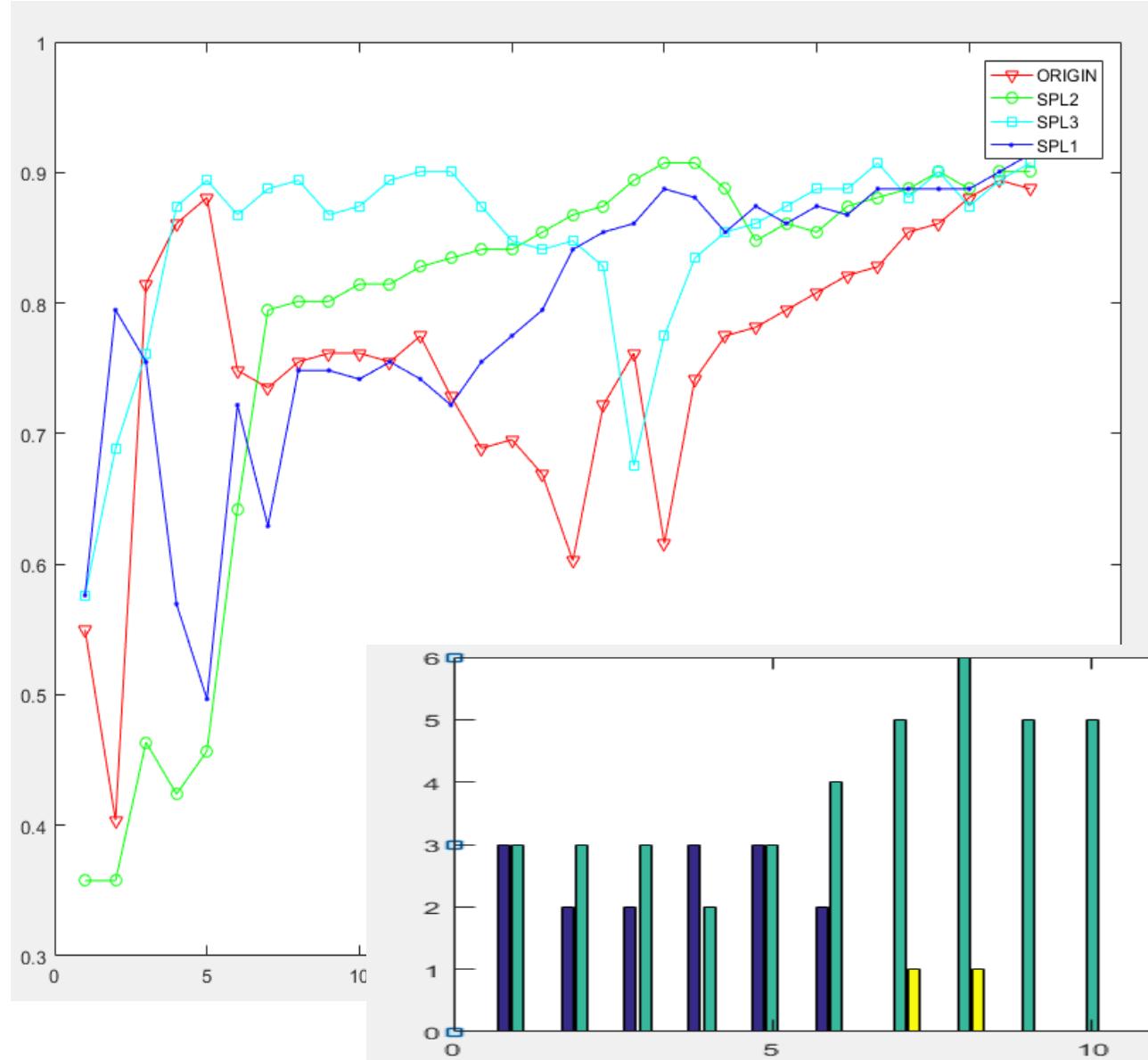
26	190	191	181	29(spl权为0.7, 30号样本spl权为1)
7	69	50	151	147
86	165	143	199	80

该数据集查到的样本变化比较明显，与iris数据集不一样



真实数据集的准确率变化结果

Dataset: ionosphere (200 training samples, 34 attributes)



SPL1:

lambda_initial = 0.2;
lambda_pace = 0.15;
lambda_max = 3.5;

SPL2:

lambda_initial = 0.2;
lambda_pace = 0.1;
lambda_max = 3.5;

SPL3:

lambda_initial = 1.0;
lambda_pace = 0.15;
lambda_max = 3.5;

