

Multi-label Classification

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September 5, 2015

Multi-label Classification



Binary classification: Is this a picture of the sea?

$\in \{\text{yes}, \text{no}\}$

Multi-label Classification



Multi-class classification: What is this a picture of?

$\in \{\text{sea, sunset, trees, people, mountain, urban}\}$

Multi-label Classification

	$K = 2$	$K > 2$
$L = 1$	binary	multi-class
$L > 1$	multi-label	multi-output [†]

[†] also known as multi-target, multi-dimensional.

Figure : For L target variables (labels), each of K values.

- multi-output can be cast to multi-label, just as multi-class can be cast to binary.
- **tagging / keyword** assignment: set of labels (L) is not predefined

Increasing Interest

year	in text	in title
1996-2000	23	1
2001-2005	188	18
2006-2010	1470	164
2011-2015	4550	485

Table : Academic articles containing the phrase '*multi-label classification*' (Google Scholar)

Single-label vs. Multi-label

Table : Single-label $Y \in \{0, 1\}$

X_1	X_2	X_3	X_4	X_5	Y
1	0.1	3	1	0	0
0	0.9	1	0	1	1
0	0.0	1	1	0	0
1	0.8	2	0	1	1
1	0.0	2	0	1	0
0	0.0	3	1	1	?

Table : Multi-label $Y \subseteq \{\lambda_1, \dots, \lambda_L\}$

X_1	X_2	X_3	X_4	X_5	Y
1	0.1	3	1	0	$\{\lambda_2, \lambda_3\}$
0	0.9	1	0	1	$\{\lambda_1\}$
0	0.0	1	1	0	$\{\lambda_2\}$
1	0.8	2	0	1	$\{\lambda_1, \lambda_4\}$
1	0.0	2	0	1	$\{\lambda_4\}$
0	0.0	3	1	1	?

Single-label vs. Multi-label

Table : Single-label $Y \in \{0, 1\}$

X_1	X_2	X_3	X_4	X_5	Y
1	0.1	3	1	0	0
0	0.9	1	0	1	1
0	0.0	1	1	0	0
1	0.8	2	0	1	1
1	0.0	2	0	1	0
0	0.0	3	1	1	?

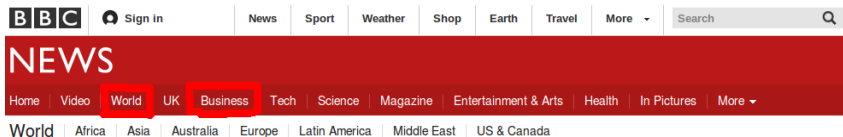
Table : Multi-label $[Y_1, \dots, Y_L] \in 2^L$

X_1	X_2	X_3	X_4	X_5	Y_1	Y_2	Y_3	Y_4
1	0.1	3	1	0	0	1	1	0
0	0.9	1	0	1	1	0	0	0
0	0.0	1	1	0	0	1	0	0
1	0.8	2	0	1	1	0	0	1
1	0.0	2	0	1	0	0	0	1
0	0.0	3	1	1	?	?	?	?

Outline

Text Categorization

For example, the news ...



BBC Sign in News Sport Weather Shop Earth Travel More ▾ Search

NEWS

Home Video **World** UK **Business** Tech Science Magazine Entertainment & Arts Health In Pictures More ▾

World Africa Asia Australia Europe Latin America Middle East US & Canada

Novo Banco: Portugal bank sell-off hits snag

Portugal's central bank has missed its deadline to sell Novo Banco, a bank created after the collapse of the country's second-biggest lender.

- Reuters collection, **newswire stories** into **103 topic codes**

Text Categorization

For example, the IMDb dataset: Textual movie **plot summaries** associated with **genres** (labels).



The Lord of the Rings: The Fellowship of the Ring (2001)

PG-13 | 178 min | **Adventure, Fantasy** | 19 December 2001 (USA)

8.8 Your rating: ★★★★★★★★ -/10
Ratings: 8.8/10 from 1,110,948 users Metascore: 92/100
Reviews: 4,988 user | 294 critic | 34 from Metacritic.com

A meek hobbit of the Shire and eight companions set out on a journey to Mount Doom to destroy the One Ring and the dark lord Sauron.

Director: [Peter Jackson](#)

Writers: [J.R.R. Tolkien](#) (novel), [Fran Walsh](#) (screenplay), [2 more credits](#) »

Stars: [Elijah Wood](#), [Ian McKellen](#), [Orlando Bloom](#) | [See full cast and crew](#) »

Text Categorization

For example, the IMDb dataset: Textual movie **plot summaries** associated with **genres** (labels).

	<i>abandoned</i>	<i>accident</i>	...	<i>violent</i>	<i>wedding</i>	<i>horror</i>	<i>romance</i>	...	<i>comedy</i>	<i>action</i>
<i>i</i>	X_1	X_2	...	X_{1000}	X_{1001}	Y_1	Y_2	...	Y_{27}	Y_{28}
1	1	0	...	0	1	0	1	...	0	0
2	0	1	...	1	0	1	0	...	0	0
3	0	0	...	0	1	0	1	...	0	0
4	1	1	...	0	1	1	0	...	0	1
5	1	1	...	0	1	0	1	...	0	1
...
120919	1	1	...	0	0	0	0	...	0	1

Labelling E-mails

Boarding Pass Confirmation



Inbox x

DOC x

UNI x

- For example, the *Enron* e-mails **multi-labelled** to 53 categories by the *UC Berkeley Enron Email Analysis Project*

Company Business, Strategy, etc.

Purely Personal

Empty Message

Forwarded email(s)

...

company image – current

...

Jokes, humor (related to business)

...

Emotional tone: worry / anxiety

Emotional tone: sarcasm

...

Emotional tone: shame

Company Business, Strategy, etc.

Labelling Images



Images are labelled to indicate

- multiple concepts
- multiple objects
- multiple people

e.g., Scene data with concept labels

\subseteq {beach, sunset, foliage, field, mountain, urban}

Applications: Audio

Labelling **music/tracks** with **genres / voices, concepts**, etc.



e.g., Music dataset, **audio tracks** labelled with different **moods**, among: {

- amazed-surprised,
- happy-pleased,
- relaxing-calm,
- quiet-still,
- sad-lonely,
- angry-aggressive

}

Medical

Medical Diagnosis

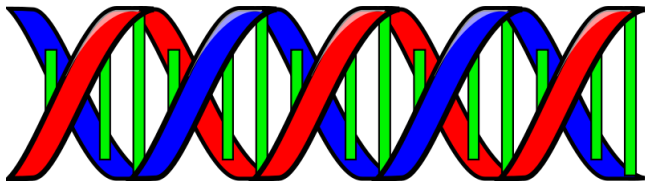


- **medical history, symptoms** → **diseases / ailments**

e.g., Medical dataset,

- clinical **free text reports** by radiologists
- label assignment out of 45 ICD-9-CM **codes**

Bioinformatics



- **Genes** are associated with **biological functions**.
- E.g. the Yeast dataset: 2,417 genes, described by 103 attributes, labeled into 14 groups of the FunCat functional catalogue.

Related Tasks

- **multi-output¹ classification**: outputs are nominal

$$y_j \in \{1, \dots, K\}, \mathbf{y} \in \mathbb{N}^L$$

- **multi-output regression**: outputs are real-valued

$$y_j \in \mathbb{R}, \mathbf{y} \in \mathbb{R}^L$$

X_1	X_2	X_3	X_4	X_5	price	age	percent
x_1	x_2	x_3	x_4	x_5	37.00	25	0.88
x_1	x_2	x_3	x_4	x_5	22.88	22	0.22
x_1	x_2	x_3	x_4	x_5	88.23	11	0.77

- **label ranking**, i.e., preference learning

$$\lambda_3 \succ \lambda_1 \succ \lambda_4 \succ \dots \succ \lambda_2$$

¹aka multi-target, multi-dimensional

Related Areas

- **multi-task learning**: multiple tasks, shared representation, data may come from different sources e.g., learn to recognise speech for different speakers, classify text from different corpora
- **sequential learning**: predict across time indices instead of across label indices
- **structured output prediction**: assume particular structure among outputs, e.g., pixels

Advanced Applications



Figure : Image Segmentation: Foreground $y_j = 1$

Advanced Applications

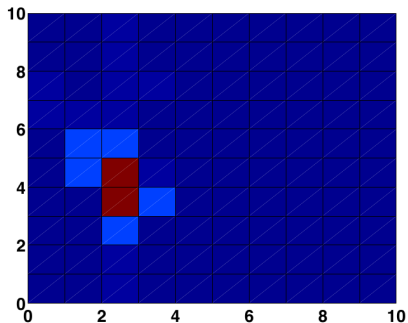


Figure : Localization: $y_j = 1$ if j -th tile occupied.

Advanced Applications

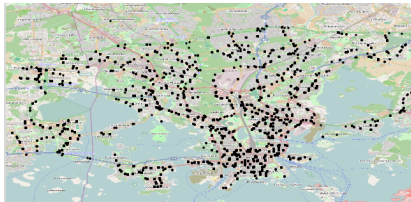
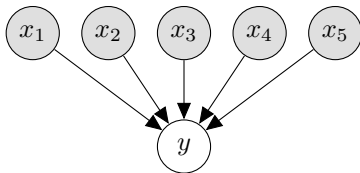


Figure : Demand prediction: $y_j = 1$ if high demand at j -th node.

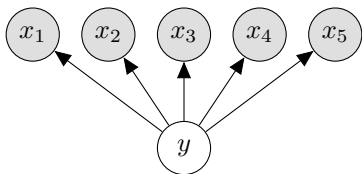
Outline

Single-label Classification



$$\hat{y} = h(\mathbf{x}) \quad \bullet \text{ classifier } h$$
$$= \operatorname{argmax}_{y \in \{0,1\}} p(y|\mathbf{x}) \quad \bullet \text{ MAP Estimate}$$

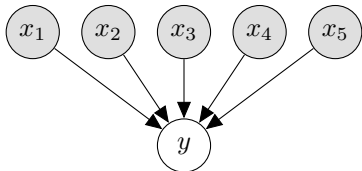
Example: Naive Bayes



$$\hat{y} = \operatorname{argmax}_{y \in \{0,1\}} p(y) p(\mathbf{x}|y) \quad \bullet \text{ Generative, } p(y|\mathbf{x}) \propto p(\mathbf{x}|y)p(y)$$

$$= \operatorname{argmax}_{y \in \{0,1\}} p(y) \prod_{d=1}^D p(x_d|y) \quad \bullet \text{ Naive Bayes}$$

Example: Logistic Regression

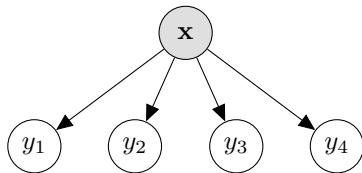
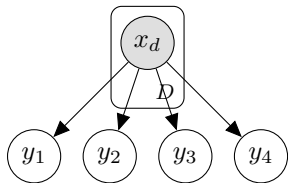
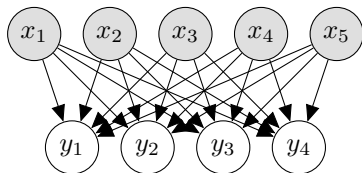
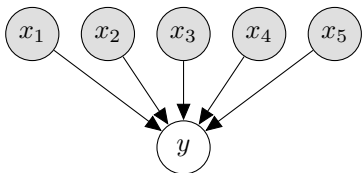


$$\hat{y} = \operatorname{argmax}_{y \in \{0,1\}} p(y|\mathbf{x}) \quad \bullet \text{ MAP Estimate}$$

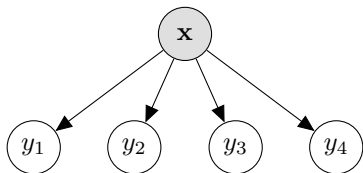
$$p(y = 1|\mathbf{x}) = f_{\mathbf{w}}(\mathbf{x}) = \frac{1}{1 + \exp(-\mathbf{w}^{\top} \mathbf{x})} \quad \bullet \text{ Logistic Regression}$$

and find \mathbf{w} to minimize $E(\mathbf{w})$

Focus on the Labels



Multi-label Classification



$$\hat{y}_j = h_j(\mathbf{x}) = \underset{y_j \in \{0,1\}}{\operatorname{argmax}} p(y_j|\mathbf{x}) \quad \bullet \text{ for index, } j = 1, \dots, L$$

and then,

$$\begin{aligned} \hat{\mathbf{y}} &= \mathbf{h}(\mathbf{x}) = [\hat{y}_1, \dots, \hat{y}_4] \\ &= \left[\underset{y_1 \in \{0,1\}}{\operatorname{argmax}} p(y_1|\mathbf{x}), \dots, \underset{y_4 \in \{0,1\}}{\operatorname{argmax}} p(y_4|\mathbf{x}) \right] \\ &= \left[f_1(\mathbf{x}), \dots, f_4(\mathbf{x}) \right] = f(\mathbf{W}^\top \mathbf{x}) \end{aligned}$$

This is the **Binary Relevance** method (BR).

Outline

BR Transformation

- ① Transform dataset ...

\mathbf{X}	Y_1	Y_2	Y_3	Y_4
$\mathbf{x}^{(1)}$	0	1	1	0
$\mathbf{x}^{(2)}$	1	0	0	0
$\mathbf{x}^{(3)}$	0	1	0	0
$\mathbf{x}^{(4)}$	1	0	0	1
$\mathbf{x}^{(5)}$	0	0	0	1

...into L separate binary problems (one for each label)

\mathbf{X}	Y_1	\mathbf{X}	Y_2	\mathbf{X}	Y_3	\mathbf{X}	Y_4
$\mathbf{x}^{(1)}$	0	$\mathbf{x}^{(1)}$	1	$\mathbf{x}^{(1)}$	1	$\mathbf{x}^{(1)}$	0
$\mathbf{x}^{(2)}$	1	$\mathbf{x}^{(2)}$	0	$\mathbf{x}^{(2)}$	0	$\mathbf{x}^{(2)}$	0
$\mathbf{x}^{(3)}$	0	$\mathbf{x}^{(3)}$	1	$\mathbf{x}^{(3)}$	0	$\mathbf{x}^{(3)}$	0
$\mathbf{x}^{(4)}$	1	$\mathbf{x}^{(4)}$	0	$\mathbf{x}^{(4)}$	0	$\mathbf{x}^{(4)}$	1
$\mathbf{x}^{(5)}$	0	$\mathbf{x}^{(5)}$	0	$\mathbf{x}^{(5)}$	0	$\mathbf{x}^{(5)}$	1

- ② and **train** with any off-the-shelf binary **base classifier**.

Why Not Binary Relevance?

BR ignores **label dependence**, i.e.,

$$p(\mathbf{y}|\mathbf{x}) \propto p(\mathbf{x}) \prod_{j=1}^L p(y_j|\mathbf{x})$$

which may not always hold!

Example (Film Genre Classification)

$$p(y_{\text{romance}}|\mathbf{x}) \neq p(y_{\text{romance}}|\mathbf{x}, y_{\text{horror}})$$

Why Not Binary Relevance?

BR ignores **label dependence**, i.e.,

$$p(\mathbf{y}|\mathbf{x}) \propto p(\mathbf{x}) \prod_{j=1}^L p(y_j|\mathbf{x})$$

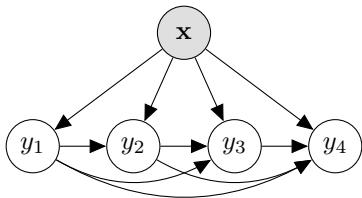
which may not always hold!

Table : Average **predictive performance** (5 fold CV, EXACT MATCH)

	L	BR	MCC
Music	6	0.30	0.37
Scene	6	0.54	0.68
Yeast	14	0.14	0.23
Genbase	27	0.94	0.96
Medical	45	0.58	0.62
Enron	53	0.07	0.09
Reuters	101	0.29	0.37

Classifier Chains

Modelling label dependence,



$$p(\mathbf{y}|\mathbf{x}) \propto p(\mathbf{x}) \prod_{j=1}^L p(y_j|\mathbf{x}, y_1, \dots, y_{j-1})$$

and,

$$\hat{\mathbf{y}} = \operatorname{argmax}_{\mathbf{y} \in \{0,1\}^L} p(\mathbf{y}|\mathbf{x})$$

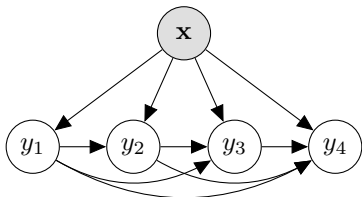
CC Transformation

Similar to BR: make L binary problems, but **include previous predictions as feature attributes**,

\mathbf{X}	Y_1	\mathbf{X}	Y_1	Y_2	\mathbf{X}	Y_1	Y_2	Y_3	\mathbf{X}	Y_1	Y_3	Y_3	Y_4
$\mathbf{x}^{(1)}$	0	$\mathbf{x}^{(1)}$	0	1	$\mathbf{x}^{(1)}$	0	1	1	$\mathbf{x}^{(1)}$	0	1	1	0
$\mathbf{x}^{(2)}$	1	$\mathbf{x}^{(2)}$	1	0	$\mathbf{x}^{(2)}$	1	0	0	$\mathbf{x}^{(2)}$	1	0	0	0
$\mathbf{x}^{(3)}$	0	$\mathbf{x}^{(3)}$	0	1	$\mathbf{x}^{(3)}$	0	1	0	$\mathbf{x}^{(3)}$	0	1	0	0
$\mathbf{x}^{(4)}$	1	$\mathbf{x}^{(4)}$	1	0	$\mathbf{x}^{(4)}$	1	0	0	$\mathbf{x}^{(4)}$	1	0	0	1
$\mathbf{x}^{(5)}$	0	$\mathbf{x}^{(5)}$	0	0	$\mathbf{x}^{(5)}$	0	0	0	$\mathbf{x}^{(5)}$	0	0	0	1

and, again, apply any classifier (not necessarily a probabilistic one)!

Greedy CC



L classifiers for L labels. For test instance $\tilde{\mathbf{x}}$, classify [22],

① $\hat{y}_1 = h_1(\tilde{\mathbf{x}})$

② $\hat{y}_2 = h_2(\tilde{\mathbf{x}}, \hat{y}_1)$

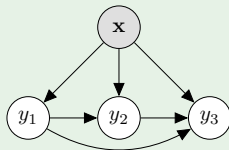
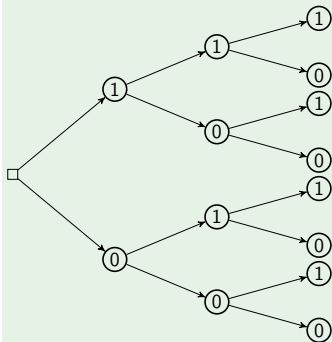
③ $\hat{y}_3 = h_3(\tilde{\mathbf{x}}, \hat{y}_1, \hat{y}_2)$

④ $\hat{y}_4 = h_4(\tilde{\mathbf{x}}, \hat{y}_1, \hat{y}_2, \hat{y}_3)$

and return

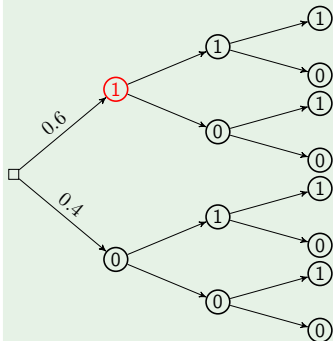
$$\hat{\mathbf{y}} = [\hat{y}_1, \dots, \hat{y}_L]$$

Example

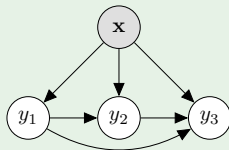


$$\hat{\mathbf{y}} = \mathbf{h}(\tilde{\mathbf{x}}) = [?, ?, ?]$$

Example

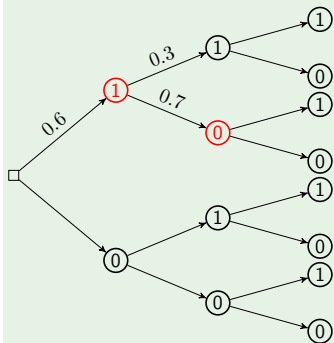


$$\hat{\mathbf{y}} = \mathbf{h}(\tilde{\mathbf{x}}) = [1, ?, ?]$$

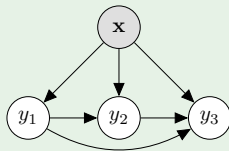


$$\textcircled{1} \hat{y}_1 = h_1(\tilde{\mathbf{x}}) = \operatorname{argmax}_{y_1} p(y_1|\tilde{\mathbf{x}}) = 1$$

Example

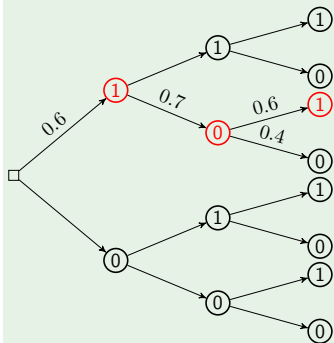


$$\hat{\mathbf{y}} = \mathbf{h}(\tilde{\mathbf{x}}) = [1, \mathbf{0}, ?]$$

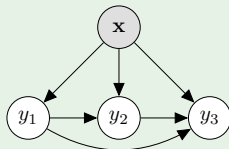


- 1 $\hat{y}_1 = h_1(\tilde{\mathbf{x}}) = \operatorname{argmax}_{y_1} p(y_1|\tilde{\mathbf{x}}) = 1$
- 2 $\hat{y}_2 = h_2(\tilde{\mathbf{x}}, \hat{y}_1) = \dots = 0$

Example

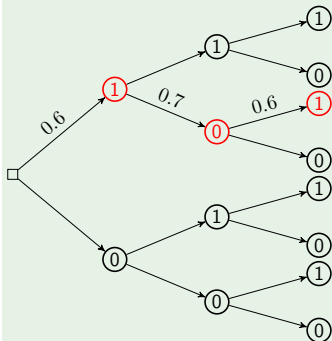


$$\hat{\mathbf{y}} = \mathbf{h}(\tilde{\mathbf{x}}) = [1, 0, 1]$$

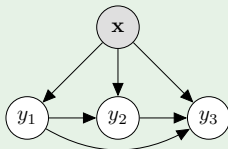


- 1 $\hat{y}_1 = h_1(\tilde{\mathbf{x}}) = \operatorname{argmax}_{y_1} p(y_1|\tilde{\mathbf{x}}) = 1$
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- 3 $\hat{y}_3 = h_3(\tilde{\mathbf{x}}, \hat{y}_1, \hat{y}_2) = \dots = 1$

Example



$$\hat{\mathbf{y}} = \mathbf{h}(\tilde{\mathbf{x}}) = [1, 0, 1]$$



- 1 $\hat{y}_1 = h_1(\tilde{\mathbf{x}}) = \operatorname{argmax}_{y_1} p(y_1|\tilde{\mathbf{x}}) = 1$
- 2 $\hat{y}_2 = h_2(\tilde{\mathbf{x}}, \hat{y}_1) = \dots = 0$
- 3 $\hat{y}_3 = h_3(\tilde{\mathbf{x}}, \hat{y}_1, \hat{y}_2) = \dots = 1$

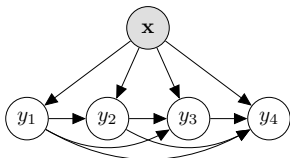
- Improves over BR; similar build time (if $L < D$);
- able to use any off-the-shelf classifier for h_j ; parallelizable
- But, **errors may be propagated down the chain**

Bayes Optimal CC

Bayes-optimal Probabilistic CC [4] (PCC)

$$\hat{\mathbf{y}} = \operatorname{argmax}_{\mathbf{y} \in \{0,1\}^L} p(\mathbf{y}|\mathbf{x})$$

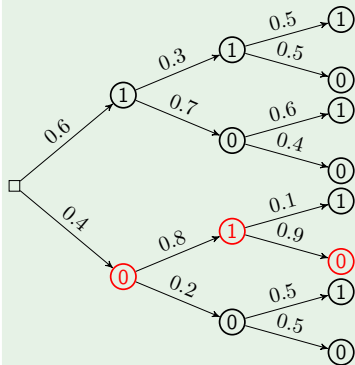
$$= \operatorname{argmax}_{\mathbf{y} \in \{0,1\}^L} \left\{ p(y_1|\mathbf{x}) \prod_{j=2}^L p(y_j|\mathbf{x}, y_1, \dots, y_{j-1}) \right\} \bullet \text{chain rule}$$



Test all possible paths ($\mathbf{y} = [y_1, \dots, y_L] \in 2^L$ in total)

Bayes Optimal CC

Example



① $p(\mathbf{y} = [0, 0, 0]) = 0.040$

② $p(\mathbf{y} = [0, 0, 1]) = 0.040$

③ $p(\mathbf{y} = [0, 1, 0]) = 0.288$

④ ...

⑥ $p(\mathbf{y} = [1, 0, 1]) = 0.252$

⑦ ...

⑧ $p(\mathbf{y} = [1, 1, 1]) = 0.090$

return $\operatorname{argmax}_{\mathbf{y}} p(\mathbf{y}|\tilde{\mathbf{x}})$

- Better accuracy than greedy CC but computationally limited to $L \lesssim 15$

Monte-Carlo search for CC

① For $t = 1, \dots, T$ iterations:

• **Sample** $\mathbf{y}_t \sim p(\mathbf{y}|\mathbf{x})$ the chain [20]

① $y_1 \sim p(y_1|\mathbf{x}) // y_1 = 1$ with probability $p(y_1|\mathbf{x})$

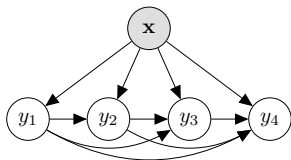
② $y_2 \sim p(y_2|\mathbf{x}, y_1, y_2)$

③ ...

④ $y_L \sim p(y_L|\mathbf{x}, y_1, \dots, y_{L-1})$

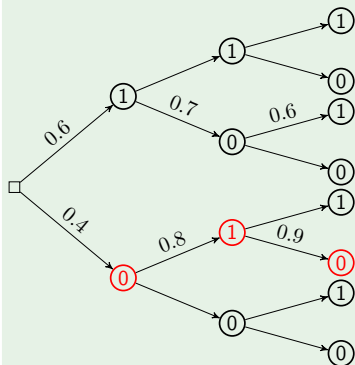
② Predict

$$\hat{\mathbf{y}} = \operatorname{argmax}_{\mathbf{y}_t \in \{\mathbf{y}_1, \dots, \mathbf{y}_T\}} p(\mathbf{y}_t|\mathbf{x})$$



Monte-Carlo search for CC

Example



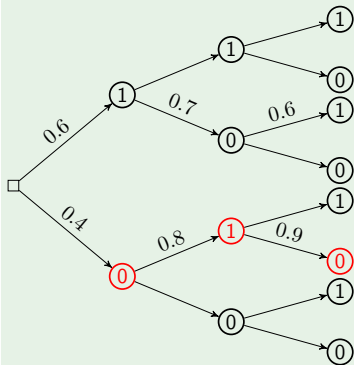
Sample T times ...

- $p([1, 0, 1]) = 0.6 \cdot 0.7 \cdot 0.6 = 0.252$
- $p([0, 1, 0]) = 0.4 \cdot 0.8 \cdot 0.9 = 0.288$

return $\operatorname{argmax}_{\mathbf{y}_t} p(\mathbf{y}_t | \mathbf{x})$

Monte-Carlo search for CC

Example



Sample T times ...

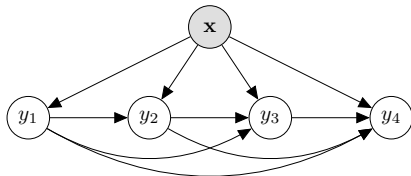
- $p([1, 0, 1]) = 0.6 \cdot 0.7 \cdot 0.6 = 0.252$
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return $\operatorname{argmax}_{\mathbf{y}_t} p(\mathbf{y}_t | \mathbf{x})$

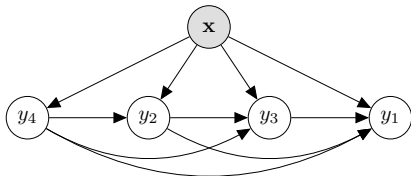
- **Tractable**, with **similar accuracy** to (Bayes Optimal) PCC
- Can use other search algorithms, e.g., beam search [13]

Does Label-*order* Matter?

Are these models equivalent?

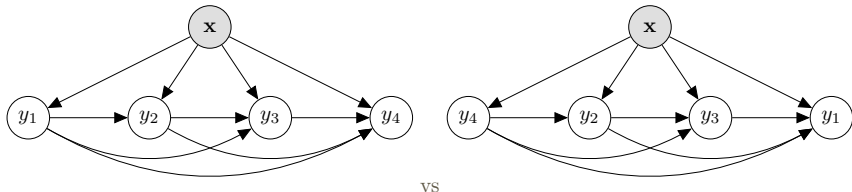


vs



Does Label-*order* Matter?

Are these models equivalent?



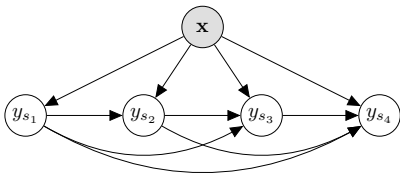
$$p(\mathbf{x}, \mathbf{y}) = p(y_1|\mathbf{x})p(y_2|y_1, \mathbf{x}) = p(y_2|\mathbf{x})p(y_1|y_2, \mathbf{x})$$

but we are estimating p from **finite** and **noisy** data (and possibly doing a greedy search); thus

$$\hat{p}(y_1|\mathbf{x})\hat{p}(y_2|\hat{y}_1, \mathbf{x}) \neq \hat{p}(y_2|\mathbf{x})\hat{p}(y_1|\hat{y}_2, \mathbf{x})$$

Searching the Chain Space

Can search the space of possible chain orderings [20] with, e.g., Monte Carlo walk



For $u = 1, \dots, U$:

- 1 propose $\mathbf{s}_u = [s_1, \dots, s_L] = \text{permute}([1, \dots, L])$
- 2 build model on sequence \mathbf{s}_u
- 3 evaluate; **accept if better**
(if $\mathcal{J}(\mathbf{s}_u) > \mathcal{J}(\mathbf{s}_{u-1})$)

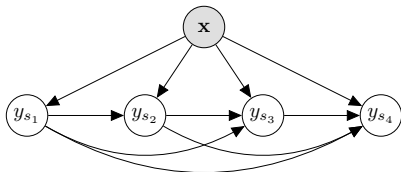
Use $\mathbf{h}_{\mathbf{s}_U}$ as the final model.

Example

Scene data		
u	$\mathbf{s}_u = [s_1, \dots, s_L]$	$\mathcal{J}(\mathbf{s}_u)$
0	[4, 2, 0, 1, 3, 5]	0.623
1	[4, 2, 0, 3, 1, 5]	0.628
2	[4, 2, 0, 3, 5, 1]	0.638
3	[4, 0, 2, 3, 5, 1]	0.647
5	[4, 0, 5, 2, 3, 1]	0.653
18	[5, 1, 4, 3, 2, 0]	0.654
23	[5, 4, 0, 1, 2, 3]	0.664
128	[3, 5, 1, 0, 2, 4]	0.668
176	[5, 3, 1, 0, 4, 2]	0.669
225	[5, 3, 1, 4, 0, 2]	0.670

$\mathcal{J}(\mathbf{s}) := \text{EXACTMATCH}(\mathbf{Y}, \mathbf{h}_{\mathbf{s}}(\mathbf{X}))$ (higher is better)

Searching the Chain Space



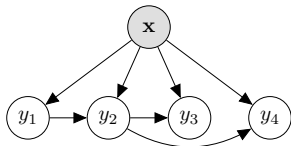
- The space is of combinational proportions, ... but a little search can go a long way.
- Many other options:
 - add **temperature** to freeze s_u from left to right over time
 - use a **population** of chain sequences: $\mathbf{s}_u^{(1)}, \dots, \mathbf{s}_u^{(M)}$
 - use **beam search**

Chain Structure

We can formulate any **structure**,

$$y_j = h_j(\mathbf{x}, \text{pa}(y_j))$$

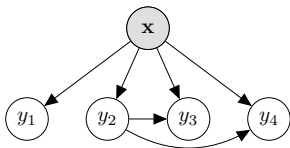
where $\text{pa}(y_j)$ = parents of node j .



- If $\text{pa}(y_j) := \{y_1, \dots, y_{j-1}\}$ we recover CC
- ‘partial’ models are more **efficient** and **interpretable**

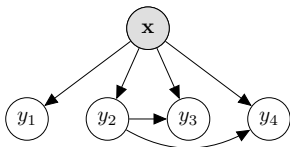
Structured Classifiers Chains

- 1 Measure some heuristic
 - marginal dependence [30]
 - conditional dependence [31]
- 2 Find a structure
- 3 Plug in base classifiers and run some CC inference



Structured Classifiers Chains

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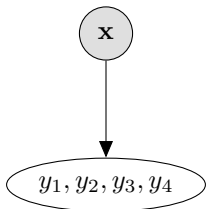
Related to Bayesian networks, [1, 2]:

$$p(\mathbf{y}, \tilde{\mathbf{x}}) = \prod_{j=1}^L p(y_j | \text{pa}(y_j), \tilde{\mathbf{x}})$$

Label Powerset (LP)

One multi-class problem (taking many values),

$$\begin{aligned}\hat{\mathbf{y}} &= \operatorname{argmax}_{\mathbf{y} \in \{0,1\}^L} p(\mathbf{x}) \prod_{j=1}^L p(y_j | \mathbf{x}, y_1, \dots, y_{j-1}) \bullet \text{PCC} \\ &= \operatorname{argmax}_{\mathbf{y} \in \mathcal{Y}} p(\mathbf{y} | \mathbf{x}) \bullet \text{LP, where } \mathcal{Y} \subset \{0, 1\}^L \\ &\equiv \operatorname{argmax}_{y \in \{0, \dots, 2^L - 1\}} p(y | \mathbf{x}) \bullet \text{a multi-class problem!}\end{aligned}$$



Label Powerset (LP)

One multi-class problem (taking many values),

$$\begin{aligned}\hat{\mathbf{y}} &= \operatorname{argmax}_{\mathbf{y} \in \{0,1\}^L} p(\mathbf{x}) \prod_{j=1}^L p(y_j | \mathbf{x}, y_1, \dots, y_{j-1}) \bullet \text{PCC} \\ &= \operatorname{argmax}_{\mathbf{y} \in \mathcal{Y}} p(\mathbf{y} | \mathbf{x}) \bullet \text{LP, where } \mathcal{Y} \subset \{0,1\}^L \\ &\equiv \operatorname{argmax}_{\mathbf{y} \in \{0, \dots, 2^L - 1\}} p(\mathbf{y} | \mathbf{x}) \bullet \text{a multi-class problem!}\end{aligned}$$

- Each value is a label vector,
- typically, the **occurrences of the training set**.
- In practice, $|\mathcal{Y}| \leq N$, and $|\mathcal{Y}| \ll 2^L$

Label Powerset Method (LP)

- ① Transform dataset ...

\mathbf{X}	Y_1	Y_2	Y_3	Y_4
$\mathbf{x}^{(1)}$	0	1	1	0
$\mathbf{x}^{(2)}$	1	0	0	0
$\mathbf{x}^{(3)}$	0	1	1	0
$\mathbf{x}^{(4)}$	1	0	0	1
$\mathbf{x}^{(5)}$	0	0	0	1

... into a multi-*class* problem, taking 2^L possible values:

\mathbf{X}	$Y \in 2^L$
$\mathbf{x}^{(1)}$	0110
$\mathbf{x}^{(2)}$	1000
$\mathbf{x}^{(3)}$	0110
$\mathbf{x}^{(4)}$	1001
$\mathbf{x}^{(5)}$	0001

- ② ... and train any off-the-shelf multi-*class* classifier.

Issues with LP

- **complexity**: there is no greedy label-by-label option
- **imbalance**: few examples per class label
- **overfitting**: how to predict new value?

Example

In the Enron dataset, 44% of labelsets are unique (a single training example or test instance). In del.icio.us dataset, 98% are unique.

RA k EL

\mathbf{X}	$Y \in 2^L$
$\mathbf{x}^{(1)}$	0110
$\mathbf{x}^{(2)}$	1000
$\mathbf{x}^{(3)}$	0110
$\mathbf{x}^{(4)}$	1001
$\mathbf{x}^{(5)}$	0001

Ensembles of Random k -labelEL subsets (RA k EL) [27]

- Do LP on M subsets $\subset \{1, \dots, L\}$ of size k

\mathbf{X}	$Y_{123} \in 2^k$	\mathbf{X}	$Y_{124} \in 2^k$	\mathbf{X}	$Y_{234} \in 2^k$
$\mathbf{x}^{(1)}$	011	$\mathbf{x}^{(1)}$	010	$\mathbf{x}^{(1)}$	110
$\mathbf{x}^{(2)}$	100	$\mathbf{x}^{(2)}$	100	$\mathbf{x}^{(2)}$	000
$\mathbf{x}^{(3)}$	011	$\mathbf{x}^{(3)}$	010	$\mathbf{x}^{(3)}$	110
$\mathbf{x}^{(4)}$	100	$\mathbf{x}^{(4)}$	101	$\mathbf{x}^{(4)}$	001
$\mathbf{x}^{(5)}$	000	$\mathbf{x}^{(5)}$	001	$\mathbf{x}^{(5)}$	001

Pruned Sets

\mathbf{X}	$Y \in 2^L$
$\mathbf{x}^{(1)}$	0110
$\mathbf{x}^{(2)}$	1000
$\mathbf{x}^{(3)}$	0110
$\mathbf{x}^{(4)}$	1001
$\mathbf{x}^{(5)}$	0001

Ensembles of Pruned label Sets (EPS) [21]

- Do LP on M *pruned* subsets (wrt class *values*)
- Can flip bits to reduce ratio of classes to examples

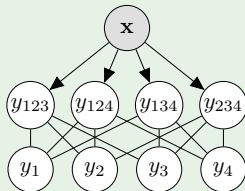
\mathbf{X}	$Y \in 2^L$	\mathbf{X}	$Y \in 2^L$	\mathbf{X}	$Y \in 2^L$
$\mathbf{x}^{(1)}$	0110	$\mathbf{x}^{(1)}$	0110	$\mathbf{x}^{(1)}$	0110
$\mathbf{x}^{(3)}$	0110	$\mathbf{x}^{(2)}$	1000	$\mathbf{x}^{(2)}$	1000
$\mathbf{x}^{(4)}$	0001	$\mathbf{x}^{(3)}$	0110	$\mathbf{x}^{(3)}$	0110
$\mathbf{x}^{(5)}$	0001	$\mathbf{x}^{(4)}$	0001	$\mathbf{x}^{(4)}$	1000
		$\mathbf{x}^{(4)}$	1000	$\mathbf{x}^{(5)}$	0001

Ensemble-based Voting

Most problem-transformation methods are ensemble-based, e.g., ECC, EPS, RAKEL.

Ensemble Voting

	\hat{y}_1	\hat{y}_2	\hat{y}_3	\hat{y}_4
$\mathbf{h}^1(\tilde{\mathbf{x}})$	1	1	1	
$\mathbf{h}^2(\tilde{\mathbf{x}})$		0	1	0
$\mathbf{h}^3(\tilde{\mathbf{x}})$	1		0	0
$\mathbf{h}^4(\tilde{\mathbf{x}})$	1	0		0
score	0.75	0.25	0.75	0
$\hat{\mathbf{y}}$	1	0	1	0



- more **predictive power** (ensemble effect)
- LP can predict **novel label combinations**

Scaling Up

LSHTC4: Large Scale Hierarchical Text Classification

A wikipedia-scale problem

- 325,056 labels
- 2.4M examples

- Even with only 1,000 features, have to learn over 300M parameters with BR (linear models)
- ... plus 52,831M more with CC
- ... plus ensembles ($\times 10$, $\times 50$?)
- LP transformation generates around 1.47M classes

Scaling Up

Our approach [16, 23]:

- ❶ Ignore the predefined hierarchy
- ❷ work with subsets of the labelset (RA k EL)
- ❸ prune them (pruned sets)
- ❹ chain these sets together (classifier chains)
- ❺ mix of base classifiers (centroid, decision trees, SVMs)
- ❻ ensemble with sample features and instances (random subspace)
- ❼ randomization: splits, pruning, reintroduction, chain links, base classifier parameters
- ❽ train models in parallel, weight according to score on hold-out sets (avoid overfitting!)

Pairwise Multi-label Classification

X	Y ₁	Y ₂	Y ₃	Y ₄
$\mathbf{x}^{(1)}$	0	1	1	0
$\mathbf{x}^{(2)}$	1	0	0	0
$\mathbf{x}^{(3)}$	0	1	0	0
$\mathbf{x}^{(4)}$	1	0	0	1
$\mathbf{x}^{(5)}$	0	0	0	1

- Create a pairwise transformation, of up to $\frac{L(L-1)}{2}$ binary classifiers (*all-vs-all*), but smaller than in BR

X	Y _{1v2}
$\mathbf{x}^{(1)}$	0
$\mathbf{x}^{(2)}$	1
$\mathbf{x}^{(3)}$	0
$\mathbf{x}^{(4)}$	1

X	Y _{1v3}
$\mathbf{x}^{(1)}$	0
$\mathbf{x}^{(2)}$	1
$\mathbf{x}^{(4)}$	1

X	Y _{1v4}
$\mathbf{x}^{(2)}$	1
$\mathbf{x}^{(5)}$	0

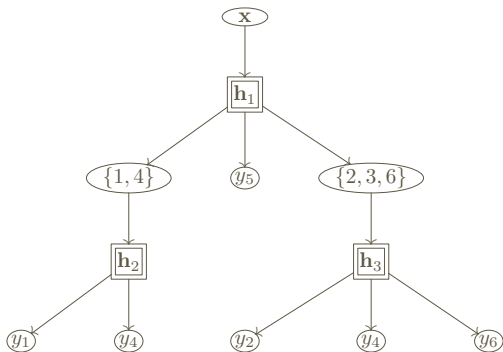
X	Y _{2v3}
$\mathbf{x}^{(3)}$	1

X	Y _{2v4}
$\mathbf{x}^{(1)}$	1
$\mathbf{x}^{(3)}$	1
$\mathbf{x}^{(4)}$	0
$\mathbf{x}^{(5)}$	0

X	Y _{3v4}
$\mathbf{x}^{(1)}$	1
$\mathbf{x}^{(4)}$	0
$\mathbf{x}^{(5)}$	0

- Ensemble voting, or calibrated label ranking [7]
- Can also model four classes (related to LP)

Hierarchy of MLC (HOMER)



- 1 Cluster labels (randomly, k -means) [28], or use pre-defined hierarchy
- 2 Apply problem transformation

Multi-label Regularization

Regularization

$$\hat{\mathbf{y}} = \mathbf{b}(\mathbf{h}(\mathbf{x})), \text{ or } \hat{\mathbf{y}} = \mathbf{b}(\mathbf{h}(\mathbf{x}), \mathbf{x})$$

where

- $\tilde{\mathbf{y}} = \mathbf{h}(\mathbf{x})$ is an initial classification; and
- \mathbf{b} is some **regularizer**

Examples:

- **Meta BR**: A second (meta) BR (\mathbf{b}) takes as input the output from an initial BR (\mathbf{h}) [9]
- **Error Correcting Output Codes**: bit vector $\tilde{\mathbf{y}}$ has been distorted by noise; attempt to correct it [6]
- **Subset matching**: if $\tilde{\mathbf{y}}$ does not exist in training set, match it to the closest one that does

Problem Transformation Summary

Two ways of viewing a multi-label problem of L labels:

- ① L binary problems (BR),
- ② a multi-class problem with 2^L classes (LP)

or a combination of these.

General method:

- ① Transform data into subproblems (binary or multi-class)
- ② Apply some off-the-shelf base classifier
- ③ (*Optional*) Regularize
- ④ (*Optional*) Ensemble

Outline

Algorithm Adaptation

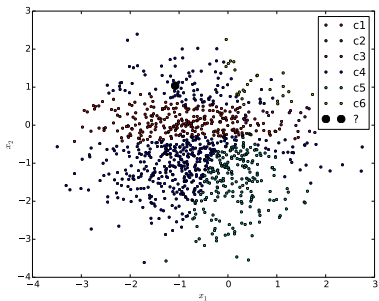
- ① Take your favourite (most suitable) classifier
 - ② Modify it for multi-label classification
- Advantage: a single model, usually very scalable
 - Disadvantage: predictive performance depends on the problem domain

k Nearest Neighbours (k NN)

Assign to $\tilde{\mathbf{x}}$ the majority class of the k 'nearest neighbours'

$$\hat{y} = \underset{y}{\operatorname{argmax}} \sum_{i \in N_k} y^{(i)}$$

where N_k contains the training pairs with $\mathbf{x}^{(i)}$ closest to $\tilde{\mathbf{x}}$.

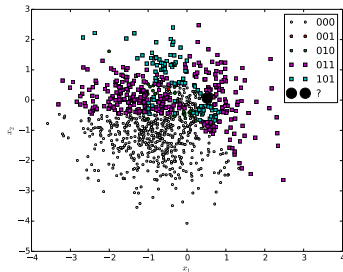


Multi-label k NN

Assigns the **most common labels** of the k nearest neighbours

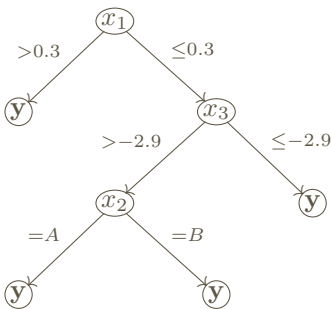
$$p(y_j = 1 | \mathbf{x}) = \frac{1}{k} \sum_{i \in N_k} y_j^{(i)}$$

$$\hat{y}_j = \operatorname{argmax}_{y_j \in \{0,1\}} [p(y_j | \mathbf{x}) > 0.5]$$



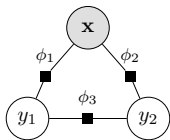
For example, [32]. Related to ensemble voting.

Decision Trees



- construct like C4.5 (multi-label entropy [3])
- **multiple labels at the leaves**
- **predictive clustering trees** [12] are highly competitive in an **random forest/ensemble**

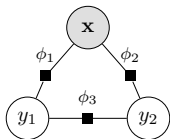
Conditional Random Fields



$$\begin{aligned} p(\mathbf{y}|\mathbf{x}) &= \frac{1}{Z(\mathbf{x})} \prod_c \phi_c(\mathbf{x}, \mathbf{y}) \\ &= \frac{1}{Z(\mathbf{x})} \exp\left\{ \sum_c w_c f_c(\mathbf{x}, \mathbf{y}) \right\} \end{aligned}$$

where, e.g., $\phi_3(\mathbf{x}, \mathbf{y}) = \phi_3(y_1, y_2) \propto p(y_2|y_1)$. Factors can be modelled with, e.g., with a problem transformation

Conditional Random Fields

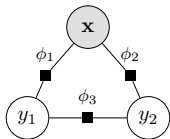


→

X	Y_1	Y_2	Y_3	Y_4	X	Y_1	Y_2	Y_3	Y_4	X	Y_1	Y_2	Y_3	Y_4	X	Y_1	Y_2	Y_3	Y_4
$\mathbf{x}^{(1)}$	0	1	1	0	$\mathbf{x}^{(1)}$	0	1	1	0	$\mathbf{x}^{(1)}$	0	1	1	0	$\mathbf{x}^{(1)}$	0	1	1	0
$\mathbf{x}^{(2)}$	1	0	0	0	$\mathbf{x}^{(2)}$	1	0	0	0	$\mathbf{x}^{(2)}$	1	0	0	0	$\mathbf{x}^{(2)}$	1	0	0	0
$\mathbf{x}^{(3)}$	0	1	0	0	$\mathbf{x}^{(3)}$	0	1	0	0	$\mathbf{x}^{(3)}$	0	1	0	0	$\mathbf{x}^{(3)}$	0	1	0	0
$\mathbf{x}^{(4)}$	1	0	0	1	$\mathbf{x}^{(4)}$	1	0	0	1	$\mathbf{x}^{(4)}$	1	0	0	1	$\mathbf{x}^{(4)}$	1	0	0	1
$\mathbf{x}^{(5)}$	0	0	0	1	$\mathbf{x}^{(5)}$	0	0	0	1	$\mathbf{x}^{(5)}$	0	0	0	1	$\mathbf{x}^{(5)}$	0	0	0	1

where, e.g., $\phi_3(\mathbf{x}, \mathbf{y}) = \phi_3(y_1, y_2) \propto p(y_2|y_1)$. Factors can be modelled with, e.g., with a problem transformation

Conditional Random Fields

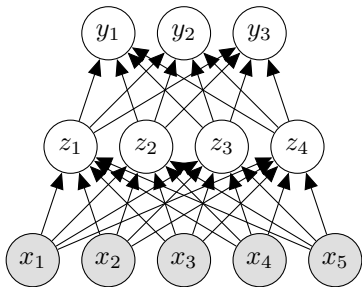


where, e.g., $\phi_3(\mathbf{x}, \mathbf{y}) = \phi_3(y_1, y_2) \propto p(y_2|y_1)$. Factors can be modelled with, e.g., with a problem transformation, but computational burden is shifted to inference, e.g.,

$$\hat{\mathbf{y}} = \operatorname{argmax}_{\mathbf{y} \in \{0,1\}^L} f_1(\mathbf{x}, y_1) f_2(\mathbf{x}, y_2) f_3(y_2, y_1)$$

- Gibbs sampling [10] (like an undirected PCC)
- Supported combinations [8] (i.e., \mathcal{Y} in LP)

Neural Network



- Just include an output node for each label.
- train with, e.g., gradient descent + error back-propagation

Other Algorithm Adaptations

- Max-margin methods / SVMs [29]
- Association rules [25]
- Boosting [24]
- Generative (Bayesian) [15]

Outline

Label Dependence in MLC

Common approach: Present methods to

- ① measure **label dependence**
 - ② find a **structure** that best represents this
- and then apply classifiers, compare results to BR.

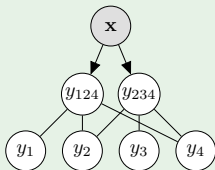
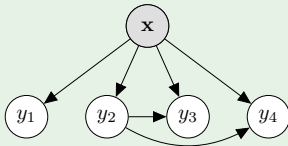
Label Dependence in MLC

Common approach: Present methods to

- 1 measure **label dependence**
- 2 find a **structure** that best represents this

and then apply classifiers, compare results to BR.

Example



- Which labels (nodes) to link together? (CC, PGMs)
- Which subsets to form from the labelset? (RA k EL)

Label Dependence in MLC

Common approach: Present methods to

- ① measure **label dependence**
- ② find a **structure** that best represents this

and then apply classifiers, compare results to BR.



Problem

Accuracy often indistinguishable to that of random ensembles, or slow! (although, may be more compact and/or interpretable)

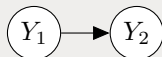
Marginal label dependence

Marginal dependence

When the joint is **not** the product of the marginals, i.e.,

$$p(y_2) \neq p(y_2|y_1)$$

$$p(y_1)p(y_2) \neq p(y_1, y_2)$$



- Estimate from co-occurrence frequencies in training data

Marginal label dependence

Example

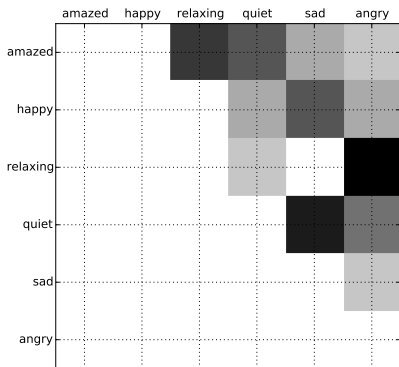


Figure : Music dataset - Mutual Information

Marginal label dependence

Example

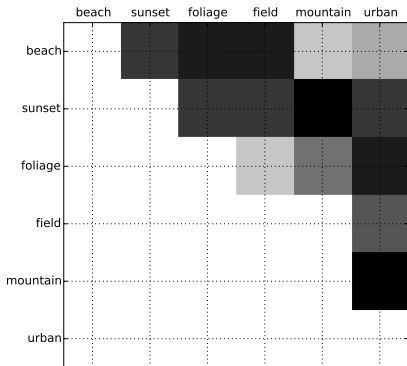


Figure : Scene dataset - Mutual Information

Exploiting marginal dependence

A Toy Dataset

X_1	X_2	Y_1	Y_2	Y_3
0	0	0	0	0
1	0	1	0	1
0	1	1	0	1
1	1	1	1	0

Measure **marginal label dependence** (i.e., do labels co-occur frequently, or does one exclude the other?).

Exploiting marginal dependence

A Toy Dataset

X_1	X_2	Y_1	Y_2	Y_3
0	0	0	0	0
1	0	1	0	1
0	1	1	0	1
1	1	1	1	0

Measure **marginal label dependence** (i.e., do labels co-occur frequently, or does one exclude the other?).

- But **all labels are interdependent!** For example,

$$\hat{p}(y_2 = 1 | y_1 = 1) \neq \hat{p}(y_2 = 1)$$
$$1/3 > 1/4$$

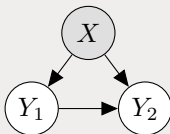
- Could use a threshold, or statistical significance, ...
- But how does this relate to classification, $p(y_j | \mathbf{x})$?

Conditional label dependence

Conditional dependence

...conditioned on input observation \mathbf{x} .

$$p(y_2|y_1, \mathbf{x}) \neq p(y_2|\mathbf{x})$$



- Have to build and measure models

Indication of conditional dependence if

- the performance of LP/CC exceeds that of BR
- errors among the binary models are correlated

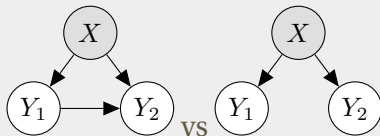
Conditional label dependence

Conditional *independence*

...conditioned on input observation \mathbf{x} .

$$p(y_2) \neq p(y_2|y_1)$$

$$, \text{ but } p(y_2|\mathbf{x}) = p(y_2|, y_1, \mathbf{x})$$



- Have to build and measure models

Indication of conditional dependence if

- the performance of LP/CC exceeds that of BR
- errors among the binary models are correlated

Exploiting conditional dependence

A Toy Dataset

X_1	X_2	Y_1	Y_2	Y_3
0	0	0	0	0
1	0	1	0	1
0	1	1	0	1
1	1	1	1	0

Measure *conditional label dependence* (build models, measure the difference in error rate).

Exploiting conditional dependence

A Toy Dataset

X_1	X_2	Y_1	Y_2	Y_3
0	0	0	0	0
1	0	1	0	1
0	1	1	0	1
1	1	1	1	0

Measure *conditional label dependence* (build models, measure the difference in error rate).

- But building models is **expensive!**
- Which **structure** to construct?

Exploiting conditional dependence

A Toy Dataset

X_1	X_2	OR Y_1	AND Y_2	XOR Y_3
0	0	0	0	0
1	0	1	0	1
0	1	1	0	1
1	1	1	1	0

Oracle: complete conditional independence!

Complete conditional **independence**,

$$p(Y_j|Y_k, X_1, X_2) = p(Y_j|X_1, X_2), \forall j, k : 0 < j < k \leq L$$

Then the binary relevance (BR) classifier should suffice?

The LOGICAL Problem

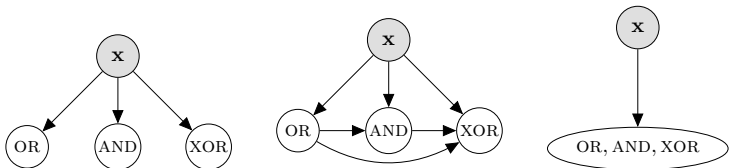


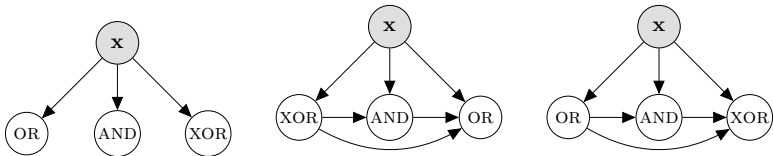
Figure : BR (left), CC (middle), LP (right)

Table : The LOGICAL problem, base classifier logistic regression.

Metric	BR	CC	LP
HAMMING SCORE	0.83	1.00	1.00
EXACT MATCH	0.50	1.00	1.00

- Why didn't BR work?

XOR Solution



- Only one of these works (with greedy inference)!
- The ground truth (oracle) is

$$p(y_{\text{XOR}} | y_{\text{AND}}, \mathbf{x}) = p(y_{\text{XOR}} | \mathbf{x})$$

but, recall: we have an *estimation* of this,

$$\hat{f}(y_{\text{XOR}} | y_{\text{AND}}, \mathbf{x}) \neq \hat{f}(y_{\text{XOR}} | \mathbf{x})$$

(finite data, finite training time, limited class of model \hat{f} ,
i.e., linear): **dependence depends on the model!**

Solutions

- ① Use a suitable *structure*
- ② Use a suitable *base classifier*
- ③ Ensure that labels are conditionally *independent*.

Solutions

- ① Use a suitable *structure* **How to find it?**
- ② Use a suitable *base classifier* **Which one is suitable?**
- ③ Ensure that labels are conditionally *independent*. **How to do that?**

Main limiting factor: **computational complexity**.

The LOGICAL Problem

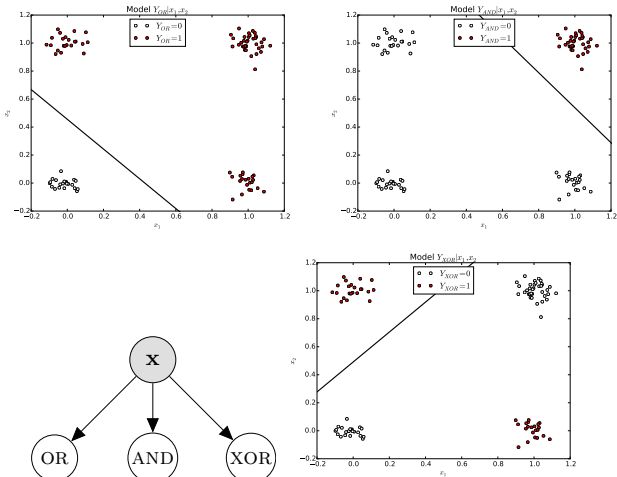


Figure : Binary Relevance (BR): linear decision boundary (solid line, estimated with logistic regression) not viable for Y_{XOR} label

Solution via Structure

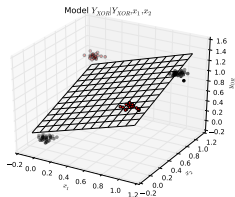
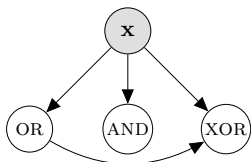
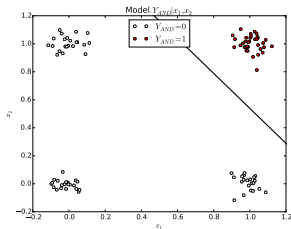
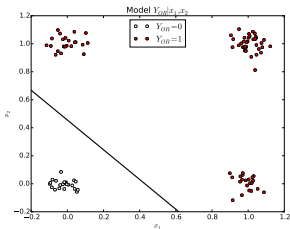


Figure : Solution via structure: linear model now applicable to Y_{XOR}

Solution via Structure

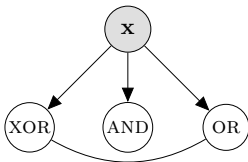


Figure : Solution via structure: two labels have augmented decision space

Can also use undirected connections

- directionality not an issue,
- but implies greater computational burden (\approx LP)
- ... possibly shifted to inference (\approx PCC, CDN)

Solution via Multi-class Decomposition

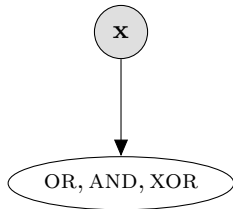
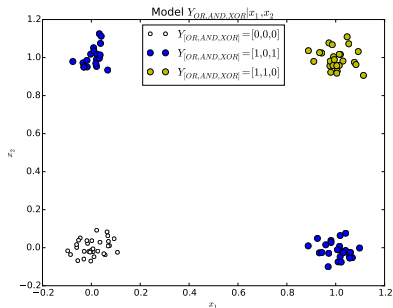


Figure : Label Powerset (LP): solvable with one-vs-one multi-class decomposition for any (e.g., linear) base classifier

Solution via Multi-class Decomposition

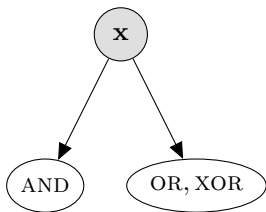
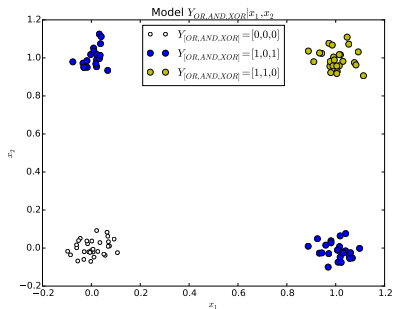


Figure : Label Powerset (LP): solvable with one-vs-one multi-class decomposition for any (e.g., linear) base classifier. Also possible with RAKEL subsets $Y_{OR,XOR}$ and Y_{AND}

Solution via Con. Independence

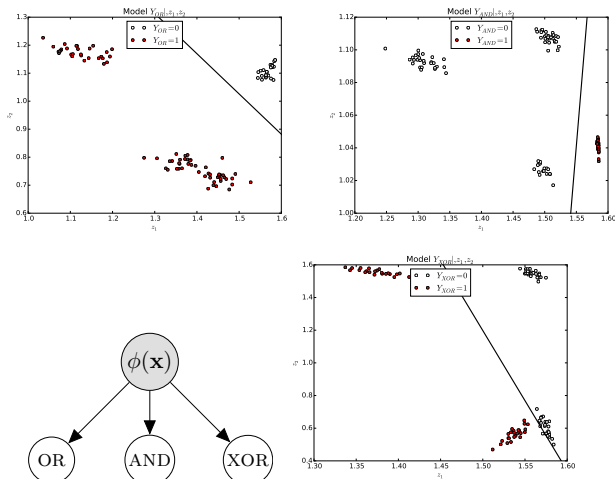


Figure : Solution via non-linear (e.g., random RBF) transformation on input to new space \mathbf{z} (creating independence).

Solution via Suitable Base-classifier

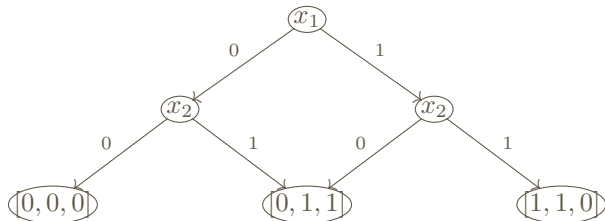


Figure : Solution via non-linear classifier (e.g., Decision Tree).
Leaves hold examples, where $\mathbf{y} = [y_{\text{OR}}, y_{\text{AND}}, y_{\text{XOR}}]$

On Real World Problems ...

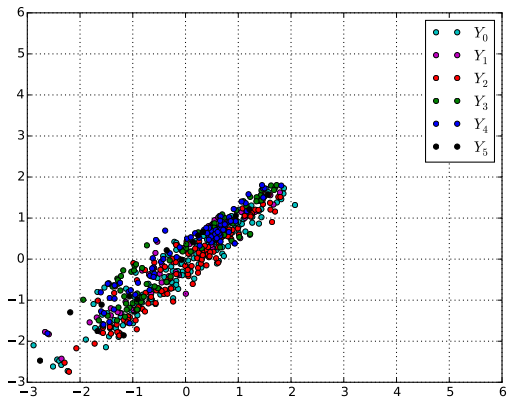
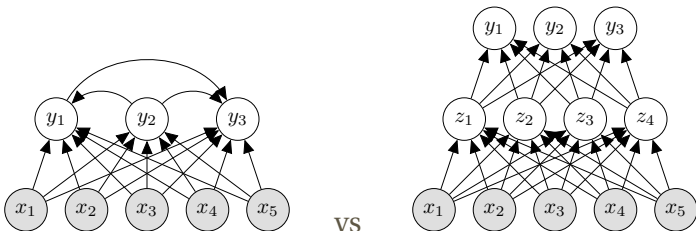


Figure : Music dataset, kernel PCA

Latent Variables

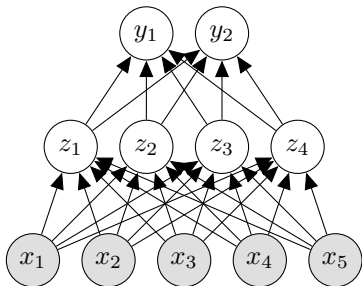
$$\begin{aligned} p(\mathbf{y}|\mathbf{x}) &= \frac{\sum_{\mathbf{z}} p(\mathbf{x}, \mathbf{y}, \mathbf{z})}{p(\mathbf{x})} \\ &= \frac{1}{Z} \sum_{\mathbf{z}} p(\mathbf{x}, \mathbf{y}, \mathbf{z}) \end{aligned}$$



- Can view label dependencies as having marginalized out latent variables

Inner Layer Methods

- 1 Use an inner layer
 $\mathbf{z} = \mathbf{f}(\mathbf{x}), \mathbf{z} \in \mathbb{R}^H$
- 2 Apply a classifier
 $\mathbf{y} = \mathbf{h}(\mathbf{z})$



- PCA, CCA [17]
- Kernel PCA [29]
- Mixture models [15]
- Clustering [28]
- Compressive Sensing [11]
- Deep Learning [18]
- Auto Encoders

Another look: Problem Transformation

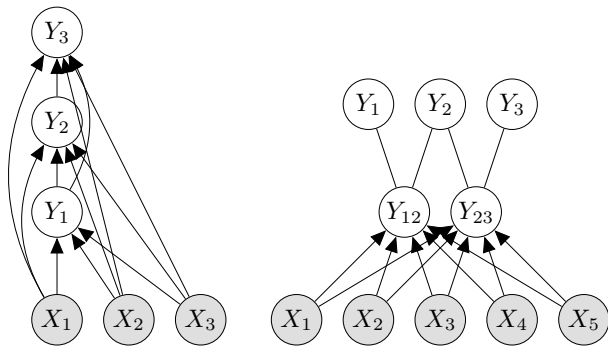


Figure : Methods CC and RAKEL (among others) can be viewed as using an inner layer [18].

What about marginal dependence?

- Can be seen as a kind of constraint
- used for regularization
(recall: e.g., ECOC, subset matching)

Label Dependence: Summary

- Marginal dependence for regularization
- Conditional dependence
 - ... depends on the model
 - ... may be introduced
- Should consider together:
 - base classifier
 - structure
 - inner layer
- An open problem
- Much existing research is relevant

Outline

Multi-label Evaluation

In single-label classification, simply compare true label y with predicted label \hat{y} [or $p(y|\tilde{\mathbf{x}})$]. What about in multi-label classification?

Example

If true label vector is $\mathbf{y} = [1, 0, 0, 0]$, then $\hat{\mathbf{y}} = ?$

	urban	mountain	beach	foliage
	1	0	0	0
	1	1	0	0
	0	0	0	0
	0	1	1	1

- compare bit-wise? too lenient?
- compare vector-wise? too strict?

Hamming Loss

Example

	$\mathbf{y}^{(i)}$	$\hat{\mathbf{y}}^{(i)}$
$\tilde{\mathbf{x}}^{(1)}$	[1 0 1 0]	[1 0 0 1]
$\tilde{\mathbf{x}}^{(2)}$	[0 1 0 1]	[0 1 0 1]
$\tilde{\mathbf{x}}^{(3)}$	[1 0 0 1]	[1 0 0 1]
$\tilde{\mathbf{x}}^{(4)}$	[0 1 1 0]	[0 1 0 0]
$\tilde{\mathbf{x}}^{(5)}$	[1 0 0 0]	[1 0 0 1]

$$\begin{aligned}\text{HAMMING LOSS} &= \frac{1}{NL} \sum_{i=1}^N \sum_{j=1}^L \mathbb{I}[\hat{y}_j^{(i)} \neq y_j^{(i)}] \\ &= 0.20\end{aligned}$$

0/1 Loss

Example

	$\mathbf{y}^{(i)}$	$\hat{\mathbf{y}}^{(i)}$
$\tilde{\mathbf{x}}^{(1)}$	[1 0 1 0]	[1 0 0 1]
$\tilde{\mathbf{x}}^{(2)}$	[0 1 0 1]	[0 1 0 1]
$\tilde{\mathbf{x}}^{(3)}$	[1 0 0 1]	[1 0 0 1]
$\tilde{\mathbf{x}}^{(4)}$	[0 1 1 0]	[0 1 0 0]
$\tilde{\mathbf{x}}^{(5)}$	[1 0 0 0]	[1 0 0 1]

$$\begin{aligned} \text{0/1 LOSS} &= \frac{1}{N} \sum_{i=1}^N \mathbb{I}(\hat{\mathbf{y}}^{(i)} \neq \mathbf{y}^{(i)}) \\ &= 0.60 \end{aligned}$$

Other Metrics

- JACCARD INDEX – often called multi-label ACCURACY
- RANK LOSS – average fraction of pairs not correctly ordered
- ONE ERROR – if top ranked label is not in set of true labels
- COVERAGE – average “depth” to cover all true labels
- LOG LOSS – i.e., cross entropy
- PRECISION – predicted positive labels that are relevant
- RECALL – relevant labels which were predicted
- PRECISION VS. RECALL curves
- F-MEASURE
 - *micro-averaged* (‘global’ view)
 - *macro-averaged* by label (ordinary averaging of a binary measure, changes in infrequent labels have a big impact)
 - *macro-averaged* by example (one example at a time, average across examples)

*For general evaluation, use **multiple and contrasting evaluation measures!***

HAMMING LOSS vs. 0/1 LOSS

Hamming loss

- *evaluation by example*, suitable for evaluating

$$\hat{y}_j = \operatorname{argmax}_{y_j \in \{0,1\}} p(y_j | \mathbf{x})$$

i.e., BR

- favours sparse labelling
- does not benefit directly from modelling label dependence

0/1 loss

- *evaluation by label*, suitable for evaluating

$$\mathbf{y} = \operatorname{argmax}_{\mathbf{y} \in \{0,1\}^L} p(\mathbf{y} | \mathbf{x})$$

i.e., PCC, LP

- does not favour sparse labelling
- benefits from models of label dependence

HAMMING LOSS vs. 0/1 LOSS

Example: 0/1 LOSS vs. HAMMING LOSS

	$\mathbf{y}^{(i)}$	$\hat{\mathbf{y}}^{(i)}$
$\tilde{\mathbf{x}}^{(1)}$	[1 0 1 0]	[1 0 0 1]
$\tilde{\mathbf{x}}^{(2)}$	[1 0 0 1]	[1 0 0 1]
$\tilde{\mathbf{x}}^{(3)}$	[0 1 1 0]	[0 1 0 0]
$\tilde{\mathbf{x}}^{(4)}$	[1 0 0 0]	[1 0 1 1]
$\tilde{\mathbf{x}}^{(5)}$	[0 1 0 1]	[0 1 0 1]

- HAM. LOSS 0.3
- 0/1 LOSS 0.6

HAMMING LOSS vs. 0/1 LOSS

Example: 0/1 LOSS vs. HAMMING LOSS

	$\mathbf{y}^{(i)}$	$\hat{\mathbf{y}}^{(i)}$
$\tilde{\mathbf{x}}^{(1)}$	[1 0 1 0]	[1 0 1 1]
$\tilde{\mathbf{x}}^{(2)}$	[1 0 0 1]	[1 1 0 1]
$\tilde{\mathbf{x}}^{(3)}$	[0 1 1 0]	[0 1 1 0]
$\tilde{\mathbf{x}}^{(4)}$	[1 0 0 0]	[1 0 1 0]
$\tilde{\mathbf{x}}^{(5)}$	[0 1 0 1]	[0 1 0 1]

Optimize HAMMING LOSS

...

- HAM. LOSS 0.2

- 0/1 LOSS 0.8

...0/1 LOSS goes up

HAMMING LOSS vs. 0/1 LOSS

Example: 0/1 LOSS vs. HAMMING LOSS

	$\mathbf{y}^{(i)}$	$\hat{\mathbf{y}}^{(i)}$
$\tilde{\mathbf{x}}^{(1)}$	[1 0 1 0]	[0 1 0 1]
$\tilde{\mathbf{x}}^{(2)}$	[1 0 0 1]	[1 0 0 1]
$\tilde{\mathbf{x}}^{(3)}$	[0 1 1 0]	[0 0 1 0]
$\tilde{\mathbf{x}}^{(4)}$	[1 0 0 0]	[0 1 1 1]
$\tilde{\mathbf{x}}^{(5)}$	[0 1 0 1]	[0 1 0 1]

Optimize 0/1 Loss ...

- HAM. LOSS 0.4
- 0/1 Loss 0.4

...HAMMING LOSS goes up

HAMMING LOSS vs. 0/1 LOSS

Example: 0/1 LOSS vs. HAMMING LOSS

	$\mathbf{y}^{(i)}$	$\hat{\mathbf{y}}^{(i)}$
$\tilde{\mathbf{x}}^{(1)}$	[1 0 1 0]	[0 1 0 1]
$\tilde{\mathbf{x}}^{(2)}$	[1 0 0 1]	[1 0 0 1]
$\tilde{\mathbf{x}}^{(3)}$	[0 1 1 0]	[0 0 1 0]
$\tilde{\mathbf{x}}^{(4)}$	[1 0 0 0]	[0 1 1 1]
$\tilde{\mathbf{x}}^{(5)}$	[0 1 0 1]	[0 1 0 1]

- Usually cannot minimize both at the same time ...
- ... unless: labels are independent of each other! [5]

Threshold Selection

Methods often return a posterior probability, or ensemble votes $\mathbf{p}(\tilde{\mathbf{x}})$. Use a threshold of 0.5 ?

$$\hat{y}_j = \begin{cases} 1, & p_j(\tilde{\mathbf{x}}) \geq 0.5 \\ 0, & \text{otherwise} \end{cases}$$

Example with threshold of 0.5

$\tilde{\mathbf{x}}^{(i)}$	$\mathbf{y}^{(i)}$	$\mathbf{p}(\tilde{\mathbf{x}}^{(i)})$	$\hat{\mathbf{y}}^{(i)} := \mathbb{I}[\mathbf{p}(\tilde{\mathbf{x}}^{(i)}) \geq 0.5]$
$\tilde{\mathbf{x}}^{(1)}$	[1 0 1 0]	[0.9 0.0 0.4 0.6]	[1 0 0 1]
$\tilde{\mathbf{x}}^{(2)}$	[0 1 0 1]	[0.1 0.8 0.0 0.8]	[0 1 0 1]
$\tilde{\mathbf{x}}^{(3)}$	[1 0 0 1]	[0.8 0.0 0.1 0.7]	[1 0 0 1]
$\tilde{\mathbf{x}}^{(4)}$	[0 1 1 0]	[0.1 0.7 0.4 0.2]	[0 1 0 0]
$\tilde{\mathbf{x}}^{(5)}$	[1 0 0 0]	[1.0 0.0 0.0 1.0]	[1 0 0 1]

Threshold Selection

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Example with threshold of 0.5

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$\tilde{\mathbf{x}}^{(1)}$	[1 0 1 0]	[0.9 0.0 0.4 0.6]	[1 0 0 1]
$\tilde{\mathbf{x}}^{(2)}$	[0 1 0 1]	[0.1 0.8 0.0 0.8]	[0 1 0 1]
$\tilde{\mathbf{x}}^{(3)}$	[1 0 0 1]	[0.8 0.0 0.1 0.7]	[1 0 0 1]
$\tilde{\mathbf{x}}^{(4)}$	[0 1 1 0]	[0.1 0.7 0.4 0.2]	[0 1 0 0]
$\tilde{\mathbf{x}}^{(5)}$	[1 0 0 0]	[1.0 0.0 0.0 1.0]	[1 0 0 1]

...but **would eliminate two errors with a threshold of 0.4 !**

Threshold Selection

Threshold calibration strategies:

- **Ad-hoc**, e.g., $t = 0.5$

Threshold Selection

Threshold calibration strategies:

- **Ad-hoc**, e.g., $t = 0.5$
- **Internal validation**, e.g., $t \in \{0.1, 0.2, \dots, 0.9\}$

Threshold Selection

Threshold calibration strategies:

- **Ad-hoc**, e.g., $t = 0.5$
- **Internal validation**, e.g., $t \in \{0.1, 0.2, \dots, 0.9\}$
- **PCut**: such that the training data and test data have similar average number of labels/example

$$\hat{t} = \operatorname{argmin}_t \left| \underbrace{\frac{1}{N} \sum_{i,j} \mathbb{I}(p_j^{(i)} > t)}_{\text{test data}} - \underbrace{\frac{1}{N} \sum_{i,j} y_j^{(i)}}_{\text{train data}} \right|$$

- Can be done efficiently.
- Can also calibrate t_j for each label individually.
- Assumes training set similar to test set (i.e., not ideal for **data streams**)
- Can be viewed as another form of regularization

$$\hat{y} = \mathbf{b}(\mathbf{h}(\tilde{\mathbf{x}}))$$

Various Real-World Concerns

- In **data streams**, label dependence (and therefore, appropriate structures/transformations/base classifiers)
 - may not be known in advance
 - must learn it incrementally
 - and adapt to change over time (**concept drift**)
 - **New labels** must be incorporated, old labels phased out
- Labels may be **missing** from training data,
 - but *we don't know when they're missing* (non-relevance \neq missing)
 - Labelling is more intensive per example (affects both manual labelling and active learning)

Outline

Summary

Multi-label classification

- Can be approached via problem transformation or algorithm adaptation
- Label dependence and scalability are the main themes
- An active area of research and a gateway to many related areas

Resources

- Overview [26]
- Review/Survey of Algorithms [33]
- Extensive empirical comparison [14]
- Some slides: [A](#), [B](#), [C](#)
- <http://users.ics.aalto.fi/jesse/>

Software & Datasets

- Mulan (Java)
- Meka (Java)
- Scikit-Learn (Python) offers some multi-label support
- Clus (Java)
- LAMDA (Matlab)

Datasets

- <http://mulan.sourceforge.net/datasets.html>
- <http://meka.sourceforge.net/#datasets>

MEKA

- A WEKA-based framework for multi-label classification and evaluation
- support for data-stream, semi-supervised classification

MEKA

<http://meka.sourceforge.net>

A MEKA Classifier

```
package weka.classifiers.multilabel;  
import weka.core.*;
```

```
public class DumbClassifier extends MultilabelClassifier {
```

```
/**
```

```
 * BuildClassifier
```

```
 */
```

```
public void buildClassifier (Instances D) throws Exception {
```

```
    // the first L attributes are the labels
```

```
    int L = D.classIndex();
```

```
}
```

```
/**
```

```
 * DistributionForInstance – return the distribution  $p(y|j|x)$ 
```

```
 */
```

```
public double[] distributionForInstance(Instance x) throws Exception {
```

```
    int L = x.classIndex();
```

```
    // predict 0 for each label
```

```
    return new double[L];
```

```
}
```

```
}
```


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Multi-label Classification

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Summer School on Data Sciences for Big Data
September 5, 2015