Learning with Noisy Supervision Part III. Automated Learning from Noisy Labels (LNL)

Masashi Sugiyama¹², Tongliang Liu³, Bo Han⁴, Quanming Yao⁵, Gang Niu¹

¹RIKEN, ²University of Tokyo, ³University of Sydney,

⁴Hong Kong Baptist University, ⁵Tsinghua University

Email: qyaoaa@tsinghua.edu.cn





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- 1. What is Automated Machine Learning (AutoML)?
 - What is Machine Learning?
 - What is Automated Machine Learning (AutoML)?
 - How to Use AutoML Techniques
- 2. Sample Selection for Learning with Noisy Labels (LNL)
- 3. Future Works & Summary





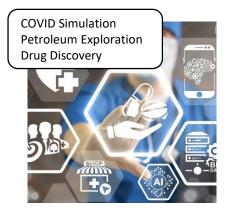
What is Machine Learning (ML)?



Image Classification Predict the class of the object



Face Recognition Who is the person

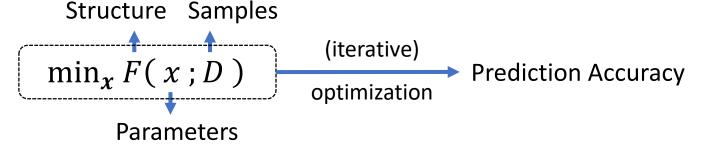


Drug Design Learn to make decisions

Better Performance Higher Efficiency



Applications

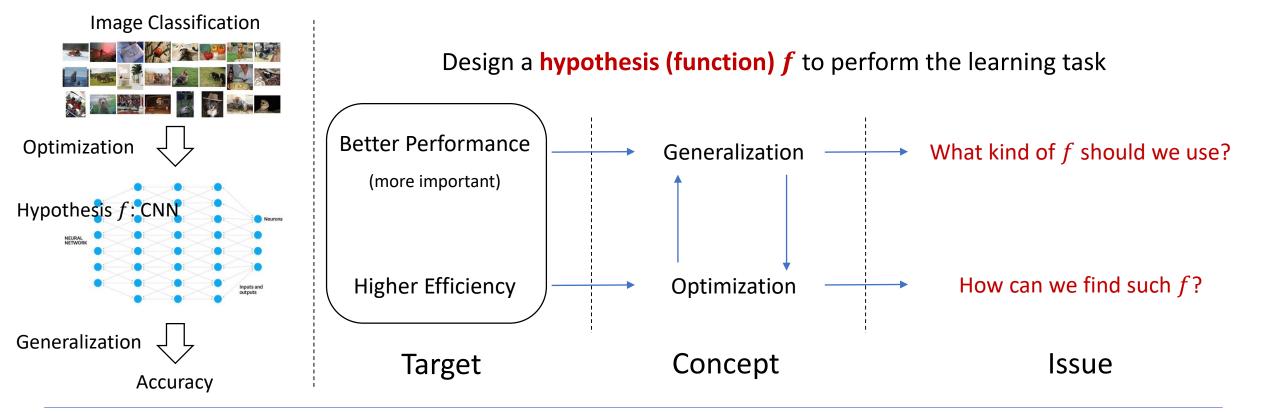


[1]. Machine Learning, Tom Mitchell, McGraw Hill, 1997. [2]. 周志华 著. 机器学习, 北京: 清华大学出版社, 2016年



ML = Data + Knowledge





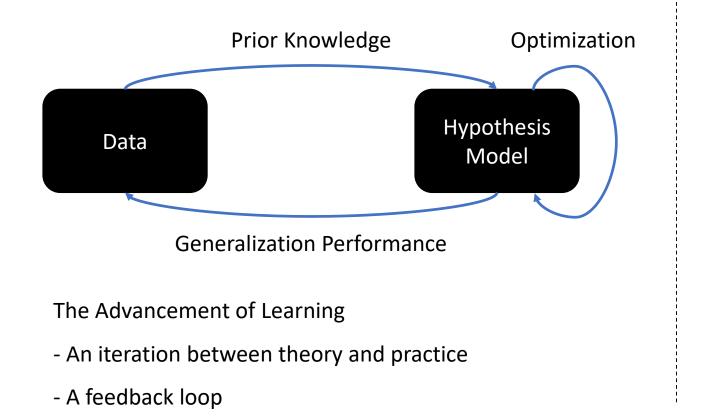
Not everything can be learnt

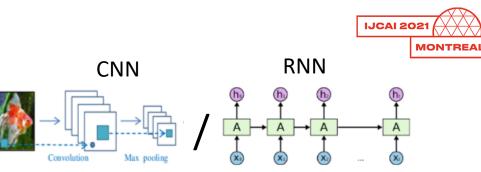
PAC-Learning (Definition 2.3 in [1]): What kind of problems can be solved in polynomial time **No Free Lunch Theorem** (Appendix B [2]): No single algorithm can be good on all problems

[1]. M. Mohri, A. Rostamizadeh, A. Talwalkar. Foundations of machine learning. 2018 [2]. O. Bousquet, et.al. Introduction to Statistical Learning Theory. 2016

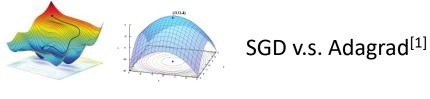


How to use ML Well?

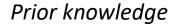




Generalization: What kind of f should we use?



Optimization: How can we find such f?



"All models are wrong, but some are useful"^[2]

Better understanding of prior knowledge → Better hypothesis → Better generalization performance

Image Source: A. Amini et al. "<u>Spatial Uncertainty Sampling for End-to-End Control</u>". NeurIPS Bayesian Deep Learning 2018
 G. Box, Science and statistics, JASA 1976





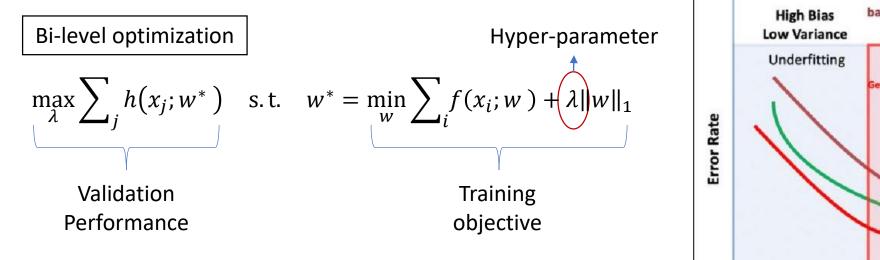
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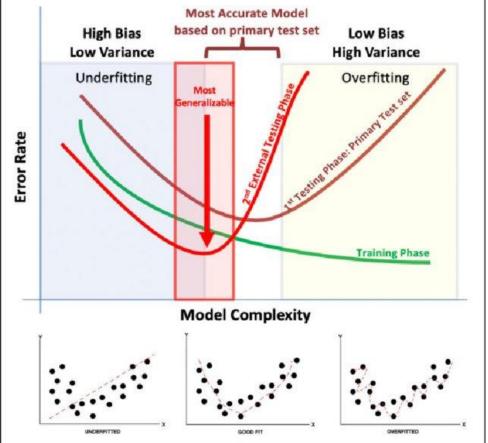




Simple Example – Tune hyper-parameter



- Large λ leads to sparse w^*
- Grid search: enumerating $\lambda \in \{1,2,4,8,...\}$



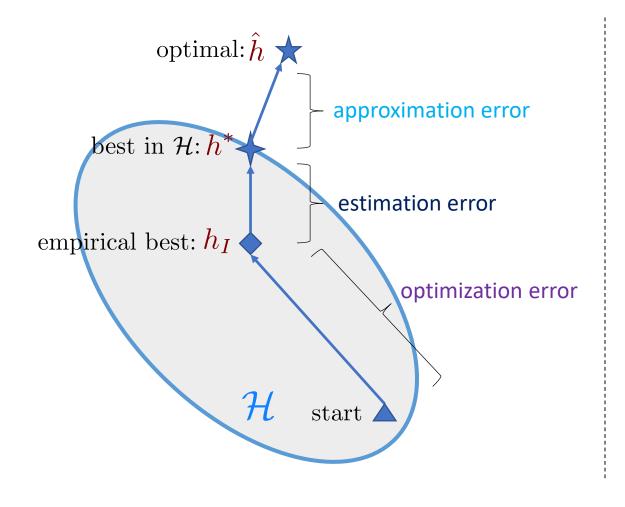
[1]. Image source: Artificial Intelligence and Machine Learning in Pathology: The Present Landscape of Supervised Methods.



 $\min_{w} \sum_{i} f(x_i; w) +$



Mach. Learn – Error decomposition



Total error in machine learning

- Approximation error
 - Which classifier to be used
 - What are their hyper-parameters
 - Distribution changes
- Estimation error
 - Finite samples

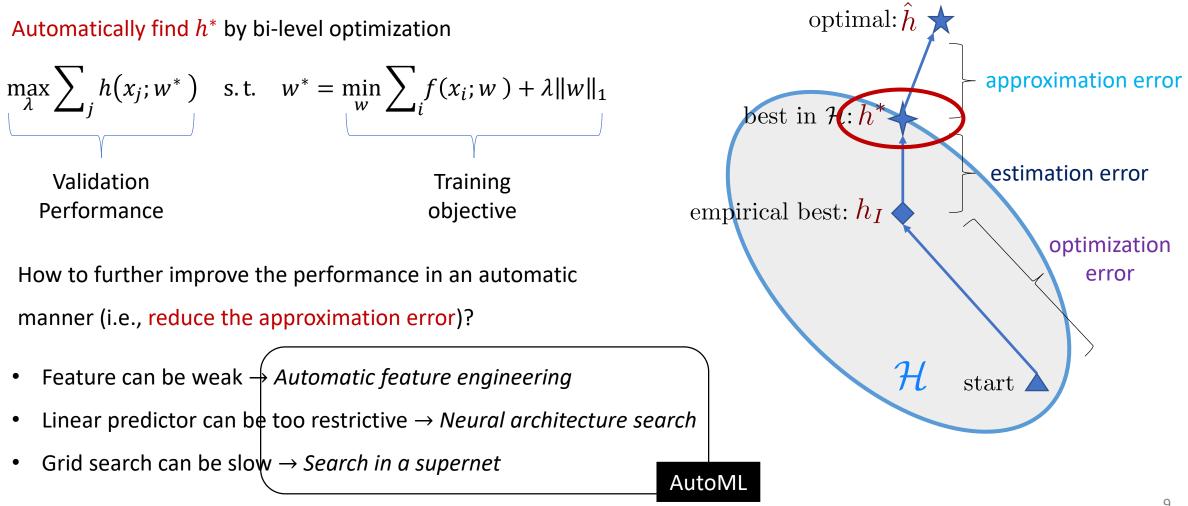
Reduce

- Regularization hyper-parameter
- Optimization error
 - Which algorithm to be used
 - How to tune its step-size





Look Inside Error Decomposition

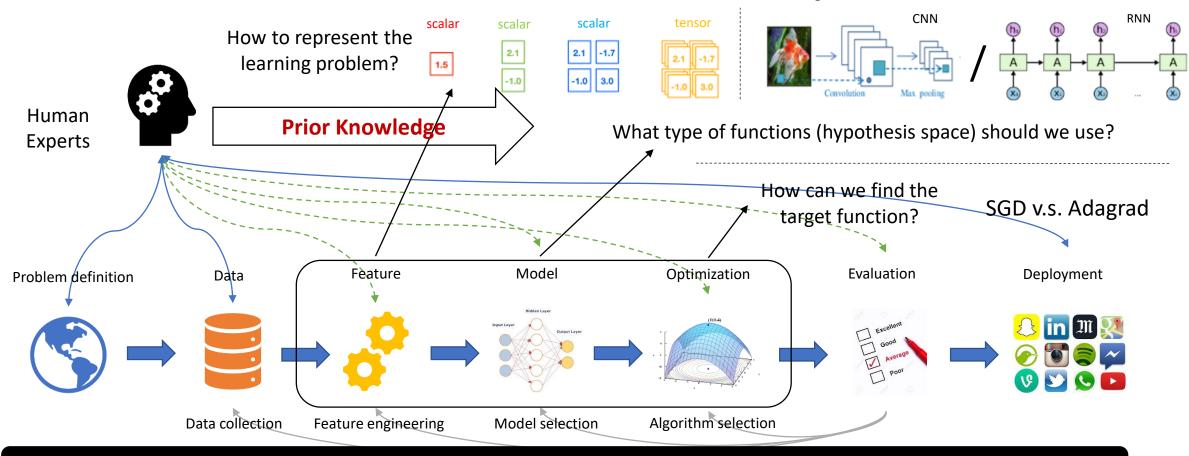




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What is AutoML – Practical Viewpoint



Parameterize (low-level) prior knowledge in the usage and design of machine learning

As a consequence

- Human participations can be naturally replaced by computation power
- total error of machine learning can be reduced (generalization can be improved)

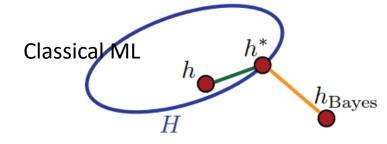


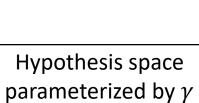
Parameterized the prior knowledge of learning methods, e.g.,

- minimize the total error
- reduce parameter numbers

Perform efficient search in the designed (new) space

• combinatorial generalize new models from existing ones^[1]





 h_{Bayes}

Parameterize (low-level) prior knowledge in the usage and design of machine learning

As a consequence • Human participations can be naturally replaced by computation power

• total error of machine learning can be reduced (generalization can be improved)

AutoML





Anache Snark

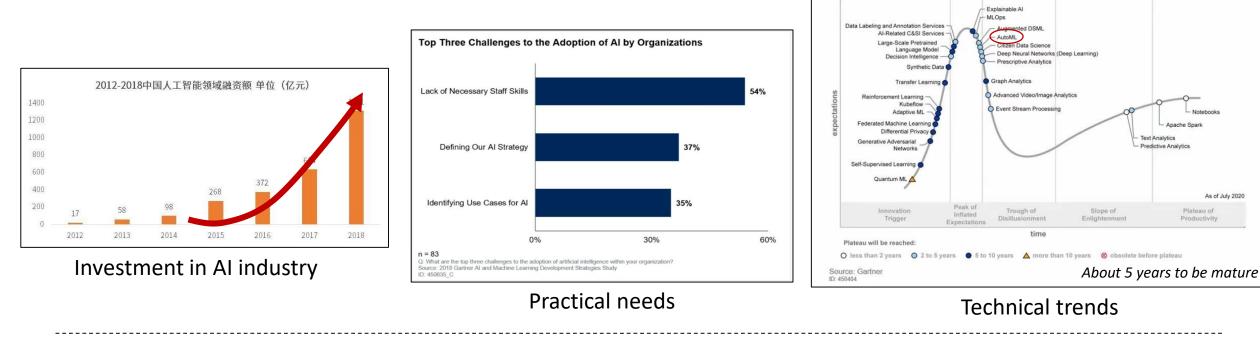
As of July 2020

Plateau o

Text Analytics

Why We need AutoML?

Hype Cycle for Data Science and Machine Learning, 2020



- **Industry** reduce the expense, increase usage coverage huge market value ^[1]
- **Academy** understanding data science on a higher level great intelligence value ^[2,3]

[1]. Gartner: https://www.forbes.com/sites/janakirammsv/2020/03/02/key-takeaways-from-the-gartner-magic-quadrant-for-ai-developer-services/#a95b99ee3e5e

[2]. Y. Bengio: From System 1 Deep Learning to System 2 Deep Learning | NeurIPS 2019

[3]. F Hutter, L Kotthoff, J Vanschoren. Automated machine learning: methods, systems, challenges. Book 2019





Related Areas

Sub-areas

- Neural architecture search
- Hyper-parameter search
- Automated feature engineering
- Algorithms selection
- Model selection

Related areas

- Bi-level / Derivative-free optimization
 - Focus more on algorithm design
 - AutoML objective is one kind of objective where these algorithms can be applied
- Meta-learning
 - Focus on parameterize task distributions
 - Another kind of bi-level objective
 - Do not use validation set to update hyper-parameters





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How to use AutoML



1. Define an AutoML problem

S

- Derive a search space from insights in specific domains
- Search objective is usually validation performance
- Search constraint is usually resource budgets
- Training objective usually comes from classical learning models

earch Space
$$M(F(w^*; \lambda), D_{val})$$
 Search Objective
s. t. $M(F(w; \lambda), D_{tra})$ Training Objective
 $G(\lambda) \leq C$ Search Constraints

2. Design or select proper search algorithm

• Reduce model training cost (time to get w^*)



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What is AutoML – Short Summary

- Exploring prior knowledge is important in machine learning
 - Cost time and critical to generalization performance
- AutoML attempts to parameterize low-level prior knowledge
 - Human participations can be naturally replaced by computation power
 - total error can be reduced (generalization can be improved)
- To use well AutoML techniques
 - Exploring high-level domain knowledge when defining the AutoML problem
 - Reducing model training cost when design search algorithm







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Success of Deep Networks





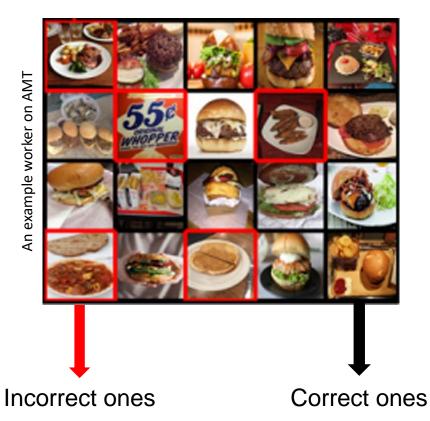
Big & High-quality data is the fuel

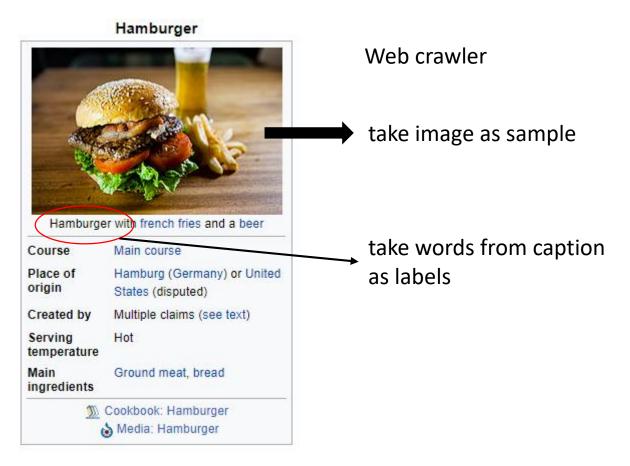
Figure is from https://paperswithcode.com/sota/image-classification-on-imagenet?metric=Top%205%20Accuracy



Where does Big Data Comes from?

Crowd-sourcing









Where does Big Data Comes from?

Crowd-sourcing

- Workers may not be reliable
- There can be spammers or attackers
 Web crawler
- The context can be complex
- Caption may not be relevant

Big & High-quality data: difficult & expensive

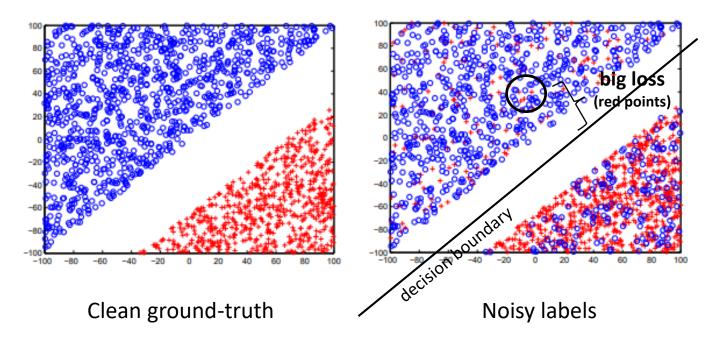
- Data: what we usually have in hand is a big data with noisy labels
- Performance: noisy labels degrade the accuracy of deep neural networks by 20% to 40%

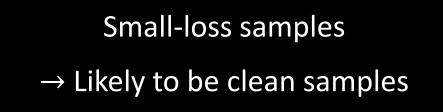




Where does Big Data Comes from?

If the classifier A has the ability to predict, then A sample with noisy labels should have larger loss than sample with correct labels





Using hinge loss as an example

- Red points: zero loss
- Blue points: much larger than zero



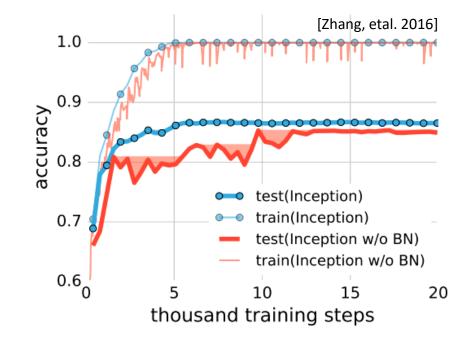


What is Special about Deep Networks?

Stochastic gradient descent (SGD) is a must for training deep networks



Image classification

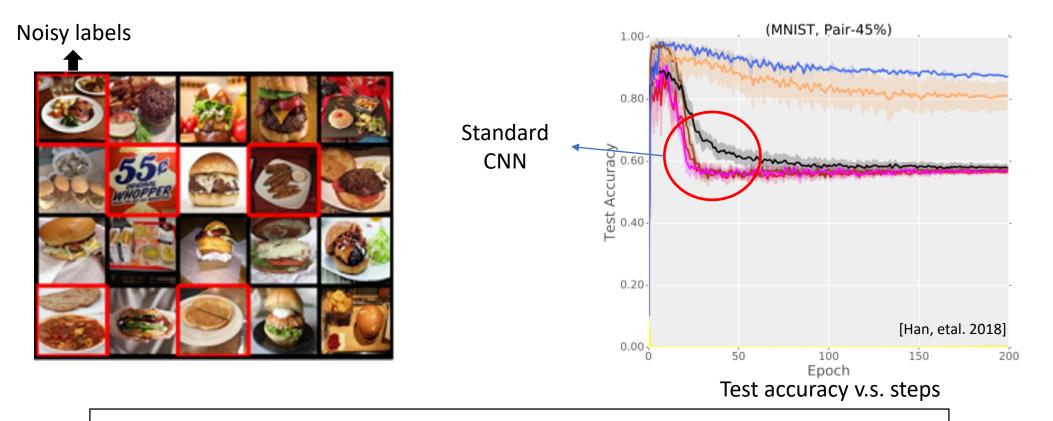


Train/test accuracy v.s. steps





What is Special about Deep Networks?



Memorization effect: Learning easy patterns first, then (totally) over-fit noisy

training data. Independent with network types and structures.

C. Zhang et.al. Understanding deep learning requires rethinking generalization. ICLR 2017 D Arpit et.al. A closer look at memorization in deep networks. NIPS 2017





How to Learn from Noisy Labels?

Fundamental properties

- SGD is almost a must for deep networks
- Deep networks have memorization effects

Facts

• Noisy labels has larger losses.

How can we robustly learn from noisy label utilizing above properties and fact?





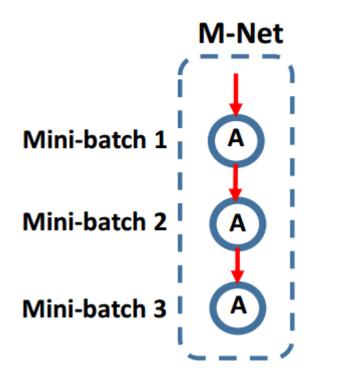


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Prior Work – Menter-net [Lu et.al. 2018]



Deep networks are all based on

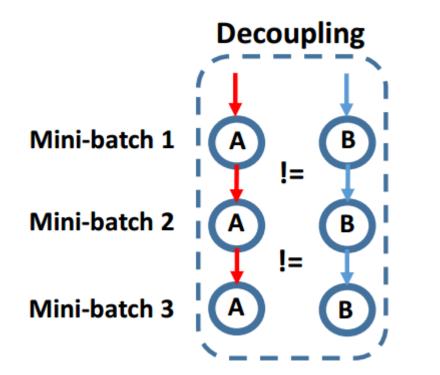
- Stochastic gradient descent
- Gradient is performed by mini-batch

Mentor-Net

- drop samples with large loss in each mini-batch, use small loss samples in each mini-batch to update parameters
- use one classifier to self-bootstrap



Prior Work – Decoupling [E. Malach and S. Shalev-Shwartz, 2017]



Easy samples

- Can be quickly learnt and classified (memorization)
- Have small gradients, which slow down network training

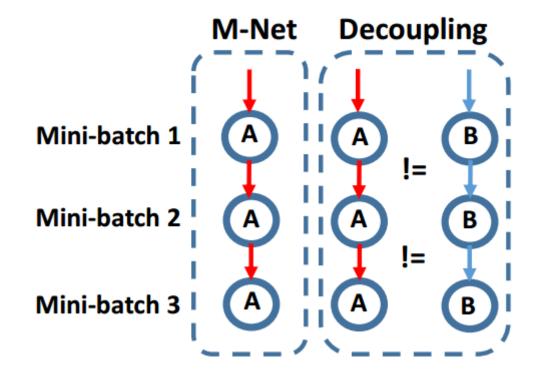
Decoupling

- Focus on hard examples, which can be more informative
- Use samples in each mini-batch that two classifiers have different predictions to update network





Message from Prior Works



	Mentor-net	Decoupling
Small loss	YES	NO
Memorization	NO	YES
SGD	YES	YES

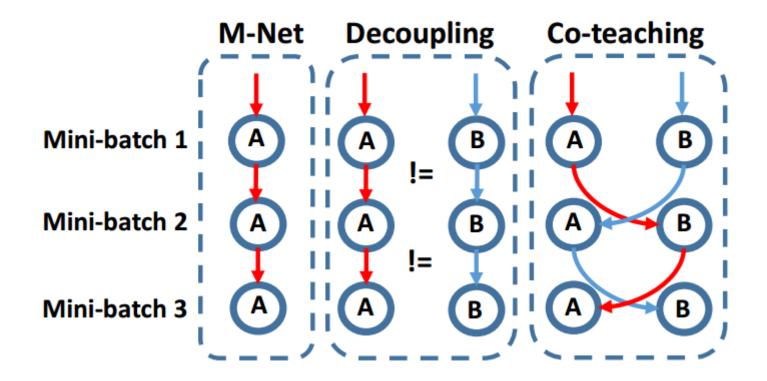
How can we robustly learn from noisy label utilizing (small loss, memorization and SGD)?





Co-teaching – Core idea

Why not exchange small loss in each mini-batch for two classifiers?







Co-teaching – Implementations

Algorithm 1 Co-teaching Paradigm.

1: Input w_f and w_q , learning rate η , fixed τ , epoch T_k and T_{\max} , iteration N_{\max} ; for $T = 1, 2, ..., T_{\max}$ do 2: Shuffle training set \mathcal{D} ; //noisy dataset for $N = 1, ..., N_{\max}$ do 3: **Draw** mini-batch $\overline{\mathcal{D}}$ from \mathcal{D} ; 4: Sample $\overline{\mathcal{D}}_f = \arg \min_{\overline{\mathcal{D}}} \ell(f, \overline{\mathcal{D}}, R(T));$ //sample R(T)% small-loss instances 5: Sample $\overline{\mathcal{D}}_g = \arg \min_{\overline{\mathcal{D}}} \ell(g, \overline{\mathcal{D}}, R(T));$ //sample R(T)% small-loss instances 6: Update $w_f = w_f - \eta \nabla f(\bar{\mathcal{D}}_g);$ 7: Update $w_g = w_g - \eta \nabla g(\bar{\mathcal{D}}_f);$ exchange small loss samples w_f by $\bar{\mathcal{D}}_g$; //update w_g by $\bar{\mathcal{D}}_f$; end 8: Update $R(T) = 1 - \min\left\{\frac{T}{T_k}\tau, \tau\right\};$ end 9: Output w_f and w_a

• Change the procedures in SGD algorithm





Co-teaching – Key questions

Q1. Why can sampling small-loss instances help find clean instances?

- When labels are correct, small-loss instances are more likely to be ones with correct labels
- However, the above requires that the classifier is reliable enough. The "memorization" effect of

deep networks can exactly help us address this problem





Co-teaching – Key questions

Q2. How many samples to be kept?

• During the initial phase when the learning curve rises, the deep

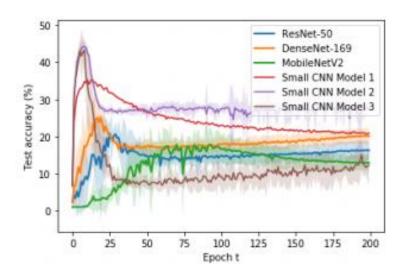
network is plastic and can learn easy patterns. One can allow a

larger R(t) as there is little risk of memorization.

• As training proceeds and the learning curve has peaked, the

network starts to memorize and overfit the noisy samples. Hence,

R(t) should then decrease.

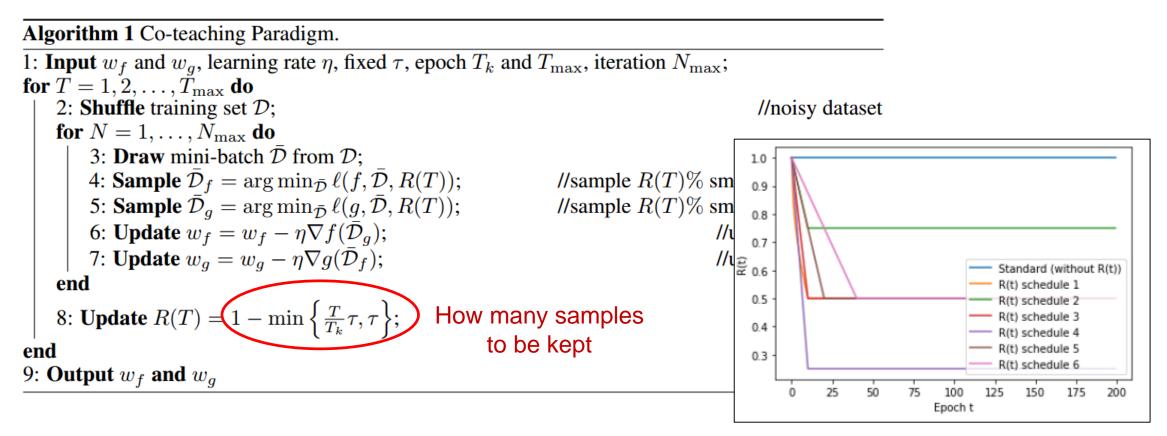


$$R(t) = 1 - \tau \cdot \min\left((t/t_k)^c, 1\right),$$





Co-teaching – Selection rule



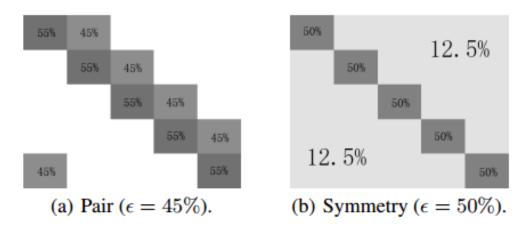
 $R(t) = 1 - \tau \cdot \min\left((t/t_k)^c, 1\right),$





Experiments – Setup

	# of training	# of testing	# of class	image size
MNIST	60,000	10,000	10	28×28
CIFAR-10	50,000	10,000	10	32×32
CIFAR-100	50,000	10,000	100	32×32



- Transition matrices of different noise types (using 5 classes as an example)
- *Pair* is much harder than *symmetry*





Experiments – Setup

CNN on MNIST	CNN on CIFAR-10	CNN on CIFAR-100				
28×28 Gray Image	32×32 RGB Image	32×32 RGB Image				
3×3 conv, 128 LReLU						
	3×3 conv, 128 LReLU					
	3×3 conv, 128 LReLU	ſ				
2×2 max-pool, stride 2						
	dropout, $p = 0.25$					
3×3 conv, 256 LReLU						
3×3 conv, 256 LReLU						
3×3 conv, 256 LReLU						
	2×2 max-pool, stride 2	2				
dropout, $p = 0.25$						
	3×3 conv, 512 LReLU	I				
3×3 conv, 256 LReLU						
3×3 conv, 128 LReLU						
avg-pool						
dense 128→10	dense 128 \rightarrow 10	dense 128→100				

- CNN models used on MNIST, CIFAR-10, and CIFAR-100. The slopes of all LReLU functions in the networks are set to 0.01
- These are not state-of-the-art models, but testbed for noisy labels [S. Laine and T. Aila,

2017]





Experiments – MNIST

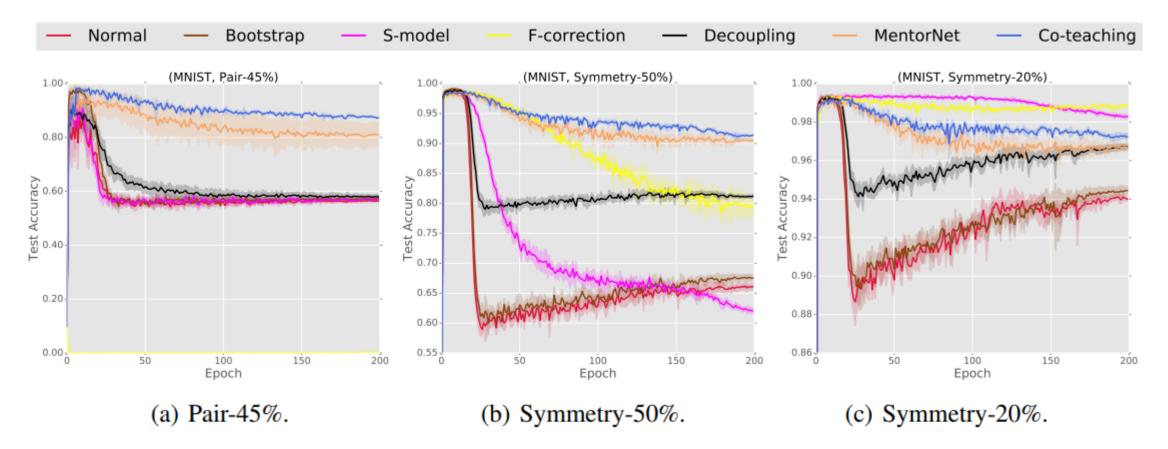
Average test accuracy on MNIST over the last ten epochs

Flipping-Rate	Normal	Bootstrap	S-model	F-correction	Decoupling	MentorNet	Co-teaching
Pair-45%	56.52%	57.23%	56.88%	0.24%	58.03%	80.88%	87.63%
	$\pm 0.55\%$	$\pm 0.73\%$	$\pm 0.32\%$	$\pm 0.03\%$	$\pm 0.07\%$	$\pm 4.45\%$	$\pm 0.21\%$
Symmetry-50%	66.05%	67.55%	62.29%	79.61%	81.15%	90.05%	91.32%
	$\pm 0.61\%$	$\pm 0.53\%$	$\pm 0.46\%$	$\pm 1.96\%$	$\pm 0.03\%$	$\pm 0.30\%$	$\pm 0.06\%$
Symmetry-20%	94.05%	94.40%	98.31%	98.80%	95.70%	96.70%	97.25%
	$\pm 0.16\%$	$\pm 0.26\%$	$\pm 0.11\%$	$\pm 0.12\%$	$\pm 0.02\%$	$\pm 0.22\%$	$\pm 0.03\%$





Experiments – MNIST

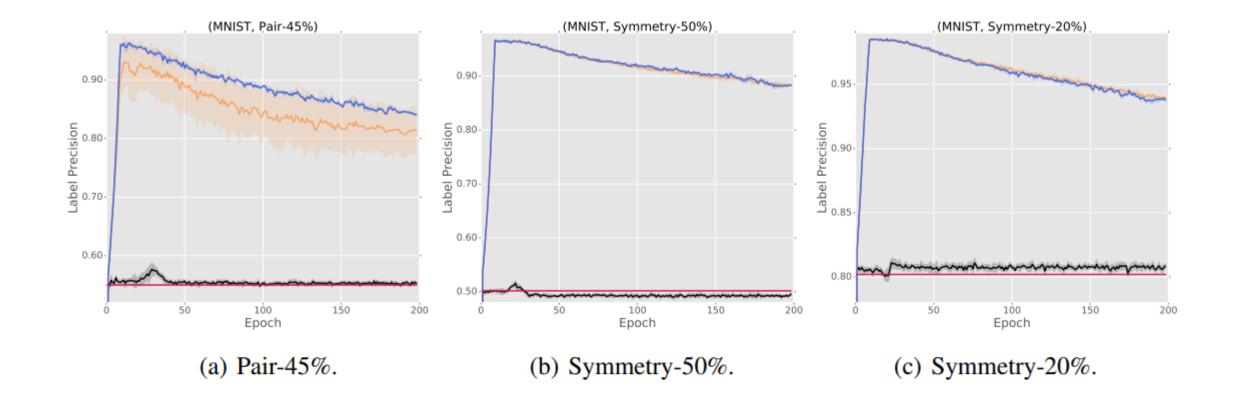


Test accuracy vs number of epochs on MNIST dataset





Experiments – MNIST



Label precision vs number of epochs on MNIST dataset.





Experiments -R(T)

Impact of memorization

 $R(T) = 1 - \min\left\{\frac{T^{c}}{T_{k}}\tau,\tau\right\}$

Choices

- $c \in \{0.5, 1.0, 2\}$
- $T_k \in \{5, 10, 15\}$

Algorithm 1 Co-teaching Paradigm. 1: Input w_f and w_g , learning rate η , fixed τ , epoch 7 for $T = 1, 2, ..., T_{\max}$ do 2: Shuffle training set \mathcal{D} ; for $N = 1, ..., N_{\max}$ do 3: **Draw** mini-batch $\overline{\mathcal{D}}$ from \mathcal{D} ; 4: Sample $\overline{\mathcal{D}}_f = \arg \min_{\overline{\mathcal{D}}} \ell(f, \overline{\mathcal{D}}, R(T));$ 5: Sample $\overline{\mathcal{D}}_g = \arg \min_{\overline{\mathcal{D}}} \ell(g, \overline{\mathcal{D}}, R(T));$ 6: Update $w_f = w_f - \eta \nabla f(\bar{\mathcal{D}}_g)$; 7: Update $w_g = w_g - \eta \nabla g(\bar{\mathcal{D}}_f)$; end 8: Update $R(T) = 1 - \min\left\{\frac{T}{T_k}\tau, \tau\right\}$ R(T) : how fast drop end 9: Output w_f and w_a





Experiments -R(T)

		c = 0.5	c = 1	c = 2
Pair-45%	$T_k = 5$	$75.56\% \pm 0.33\%$	$87.59\% \pm 0.26\%$	$87.54\%{\pm}0.23\%$
	$T_k = 10$	88.43%±0.25%	87.56%±0.12%	87.93%±0.21%
	$T_k = 15$	88.37%±0.09%	87.29%±0.15%	$88.09\% \pm 0.17\%$
Symmetry-50%	$T_k = 5$	91.75%±0.13%	$91.75\%{\pm}0.12\%$	92.20%±0.14%
	$T_k = 10$	91.70%±0.21%	$91.55\%{\pm}0.08\%$	91.27%±0.13%
	$T_k = 15$	91.74%±0.14%	91.20%±0.11%	91.38%±0.08%
Symmetry-20%	$T_k = 5$	$97.05\% \pm 0.06\%$	$97.10\%{\pm}0.06\%$	$97.41\%{\pm}0.08\%$
	$T_k = 10$	97.33%±0.05%	$96.97\%{\pm}0.07\%$	97.48%±0.08%
	$T_k = 15$	97.41%±0.06%	$97.25\% {\pm} 0.09\%$	$97.51\% \pm 0.05\%$

- R(T) and τ can influence the performance
- However, their sensitive is not high, and they can be easily set
- In previous experiments, we set c = 1 and $T_k = 10$



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- 1. Utilize unlabeled data using semi-supervised learning
 - Li et al., ICLR 2020, Liu et al., NeurIPS 2020.
- 2. Stronger rule to select small-loss samples
 - Yu et al., ICML 2019, Arazo et al., ICML 2019, Y. Kim et al. CVPR 2019
- 3. Learn soft instead of hard weights for samples
 - J. Shu et at. NeurIPS 2019, J. Lu et al. ICML 2020







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Search to Exploit Memorization Effect

- Key component to exploit memorization effect: R(t)
 - controls the percentage of small-loss samples
- Hard to set an appropriate R(t)
 - memorization effect is complex
 - depends on datasets, noise type, noise ratio, architecture, ...
- We are encouraged to apply AutoML to this problem
 - "search" an appropriate R(t)



Q. Yao et.al. Searching to Exploit Memorization Effect in Learning from Corrupted Labels. ICML 2020



Message on using AutoML





- 1. Define an AutoML problem from insights in specific domains
- 2. Design a search algorithm reducing model training cost

Search Space
$$M(F(w^*; \lambda), D_{val})$$
 Search Objective
s.t. $M(F(w; \lambda), D_{val})$ Training Objective
 $G(\lambda) \leq C$ Search Constraints



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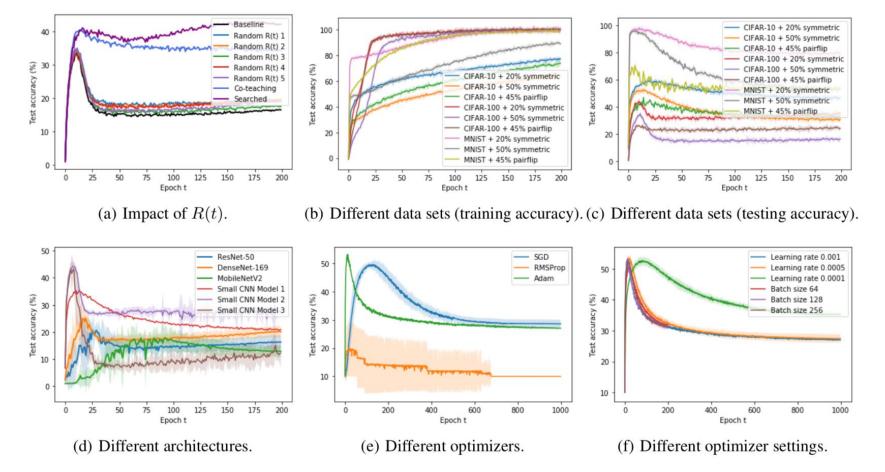


Figure 1. Training and testing accuracies on CIFAR-10, CIFAR-100, and MNIST using various architectures, optimizers, and optimizer settings. The detailed setup is in Appendix A.3.





- During the initial phase when the learning curve rises, the deep network is plastic and can learn easy patterns from the data. In this phase, one can allow a larger R(t) as there is little risk of memorization. Hence, at time t = 0, we can set R(0) = 1 and the entire noisy data set is used.
- As training proceeds and the learning curve has peaked, the network starts to memorize and overfit the noisy samples. Hence, R(t) should then decrease.
- Finally, as the network gets less plastic and in case R(t) drops too much at the beginning, it may be useful to allow R(t) to slowly increase so as to enable learning some complex patterns.

Table 1: The four basis functions used to define the search space in the experiments. Here, a_i 's are the hyperparameters.

$f_1(t; \boldsymbol{a})$	$e^{-a_2t^{a_1}} + a_3(\frac{t}{T})^{a_4}$
$f_2(t; \boldsymbol{a})$	$e^{-a_2t^{a_1}} + a_3 \frac{\log(1+t^{a_4})}{\log(1+T^{a_4})}$
$f_3(t; \boldsymbol{a})$	$\frac{1}{(1+a_2t)^{a_1}} + a_3(\frac{t}{T})^{a_4}$
$f_4(t; \boldsymbol{a})$	$\frac{1}{(1+a_2t)^{a_1}} + a_3 \frac{\log(1+t^{a_4})}{\log(1+T^{a_4})}$

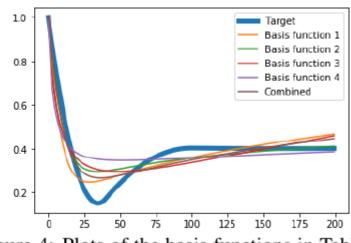


Figure 4: Plots of the basis functions in Table 1 An example $R(\cdot)$ to be learned is shown in blue.







Define an AutoML Problem

Bi-level objective

$$\bar{\boldsymbol{\theta}} = \arg\min_{\boldsymbol{\theta}} \mathcal{J}(\boldsymbol{\theta}), \ \text{ s.t. } \bar{\boldsymbol{w}}(R_{\boldsymbol{x}}) = \arg\min_{\boldsymbol{w}} \mathcal{L}_{tr}(\boldsymbol{w}, R_{\boldsymbol{x}}),$$

where

Search objective:
$$\mathcal{J}(\boldsymbol{\theta}) \equiv \mathbb{E}_{\boldsymbol{x} \sim p_{\boldsymbol{\theta}}(\boldsymbol{x})}[\mathcal{L}_{\text{val}}(\bar{\boldsymbol{w}}(R_{\boldsymbol{x}}))] = \int_{\boldsymbol{x} \in \mathcal{S}} \mathcal{L}_{\text{val}}(\bar{\boldsymbol{w}}(R_{\boldsymbol{x}}))p_{\boldsymbol{\theta}}(\boldsymbol{x}) d\boldsymbol{x},$$

- R(t) is complexly coupled with training process gradient w.r.t. R(t) is hard to obtain
- Stochastic relaxation is used gradient is taken w.r.t θ instead of R(t)

Search space:

$$R(t) \equiv \sum_{i=1}^{k} \alpha_i \cdot f^i(t; \boldsymbol{\beta}^i) : \left\{ \boldsymbol{\alpha}, \left\{ \boldsymbol{\beta}^i \right\} \right\} \in \mathcal{S},$$

• R(t) is derived based on memorization effect

Derive a Search Algorithm



IJCAI 2021

The general idea is to introduce Hessian matrix to solve stochastic bi-level objective

• Faster convergence \rightarrow reduce the number of updates on $\theta \rightarrow$ less time on model training

$$\bar{\boldsymbol{\theta}} = \arg\min_{\boldsymbol{\theta}} \mathcal{J}(\boldsymbol{\theta}), \ \text{ s.t. } \bar{\boldsymbol{w}}(R_{\boldsymbol{x}}) = \arg\min_{\boldsymbol{w}} \mathcal{L}_{\mathrm{tr}}(\boldsymbol{w}, R_{\boldsymbol{x}}),$$

Gradient
$$\nabla \mathcal{J}(\boldsymbol{\theta}) = \int_{\boldsymbol{x} \in S} \bar{f}(\boldsymbol{x}) \nabla p_{\boldsymbol{\theta}}(\boldsymbol{x}) d\boldsymbol{x}$$

Hessian
$$H(\theta; x) = \overline{f}(x)(\nabla^2 \log p_{\theta}(x) + \nabla \log p_{\theta}(x)\nabla \log p_{\theta}(x)^{\top})$$

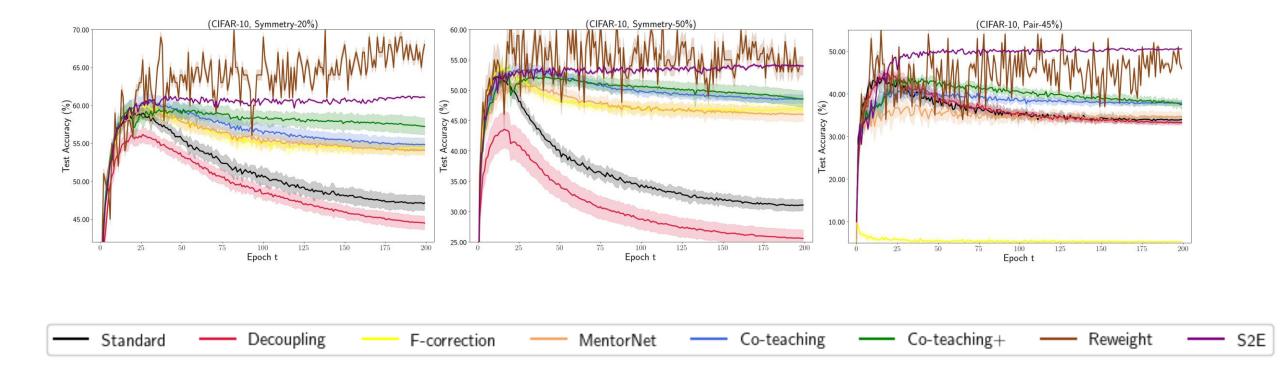
Can be faster than first-order method in AutoML

Algorithm 2 Search to Exploit (S2E) algorithm for the minimization of the relaxed objective \mathcal{J} in (6). 1: Initialize $\theta^1 = \mathbf{1}$ so that $p_{\theta}(\mathbf{x})$ is uniform distribution. 2: for $m = 1, \ldots, M$ do for k = 1, ..., K do 3: draw hyperparameter \boldsymbol{x} from distribution $p_{\boldsymbol{\theta}^m}(\boldsymbol{x})$; 4: using \boldsymbol{x} , run Algorithm 1 with $R(\cdot)$ in (4); 5: end for 6: use the K samples in steps 3-6 to approximate 7: $\nabla \mathcal{J}(\boldsymbol{\theta}^m)$ in (7) and $\nabla^2 \mathcal{J}(\boldsymbol{\theta}^m)$ in Proposition 1; update θ^m by (8); 8: 9: end for





Experiments – Overall performance







Experiments – Searched R(t)

- Our searched R(t)
 - more flexible
 - cleaner training set

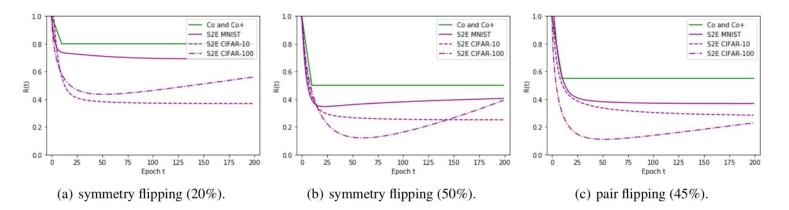


Figure 4. $R(\cdot)$ obtained by the sample selection methods. Note that *MentorNet* (*MN*), *Co-teaching* (*Co*) and *Co-teaching*+ (*Co*+) all use the same R(t).

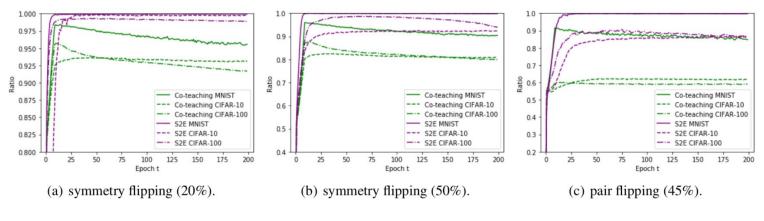


Figure 5. Label precision of S2E and Co-teaching.





Experiments – Search Algorithm

- Search algorithm:
 - much more efficient

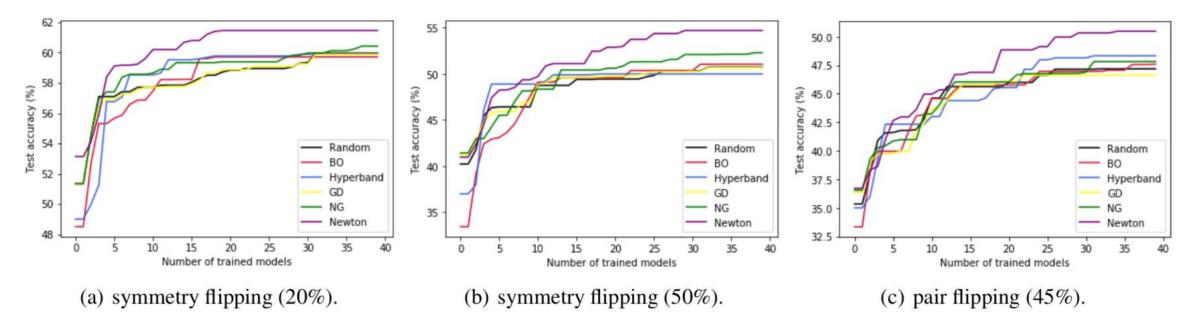


Figure 6. Search efficiency of S2E and the other search algorithms.





Sample Selection for NNL – Short Summary

- Noisy label learning problem is important
- Small-loss based method is popular and empirical work well
 - Co-teaching is an exemplar work with many variants
 - Design sample selection rule is hard
- AutoML is a promising way to design sample selection rule
 - Good search space relies on memorization effect
 - Reduce model training times is important to reduce search cost







- 1. What is Automated Machine Learning (AutoML)?
- 2. Sample Selection for Learning with Noisy Labels (LNL)
- 3. Future Works & Summary





Future Works & Summary

AutoML is a meta-approach to

- improve learning performance
- understand domain information at a higher level

Your next work can be on "what else can be searched in NNL".

• Robust loss functions is an example

Seek more opportunities from other tutor's slides!

• Take S2E as an example.





Thanks!