

A Second-Order Approach to Learning with Instance-Dependent Label Noise

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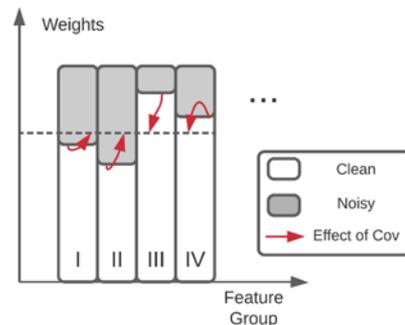
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Code

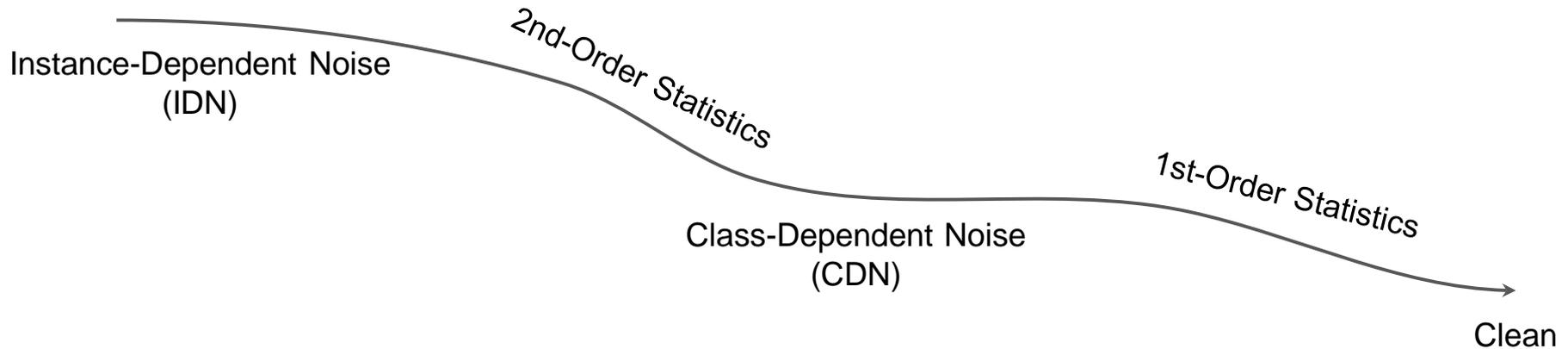


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<https://github.com/UCSC-REAL>



Covariance-Assisted Learning (CAL)



[1] N. Natarajan, et al. "Learning with noisy labels." *NeurIPS'13*.

[2] T. Liu & D. Tao. "Classification with noisy labels by importance reweighting." *TPAMI'15*.

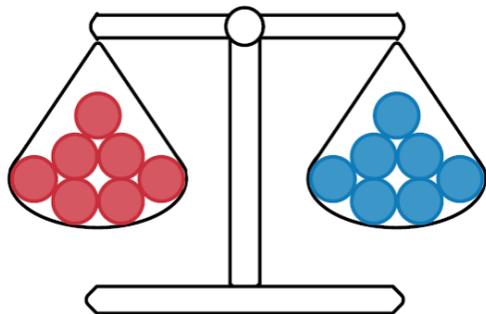
[3] G. Patrini, et al. "Making deep neural networks robust to label noise: A loss correction approach." *CVPR'17*.

Motivation

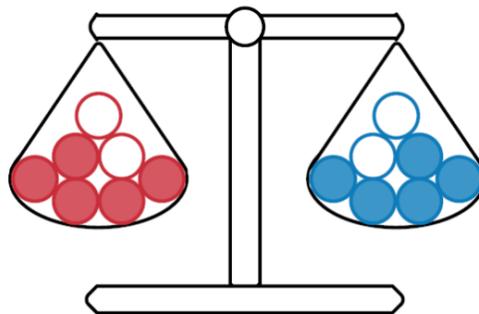
- Two groups (not label classes) of instances with equal size

- Empirical Risk Minimization (ERM) of instances from two groups:

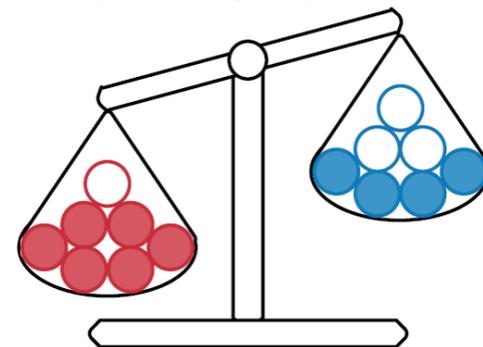
$$\text{Loss} = \sum_{i \in \text{Group-1}} \text{Loss}_i + \sum_{j \in \text{Group-2}} \text{Loss}_j$$



Clean



Class-dependent label noise



Instance (group)-dependent noise

Clean: no noise

- equal #instances contribute to clean loss
- equal weights in ERM

CDN: equal noise

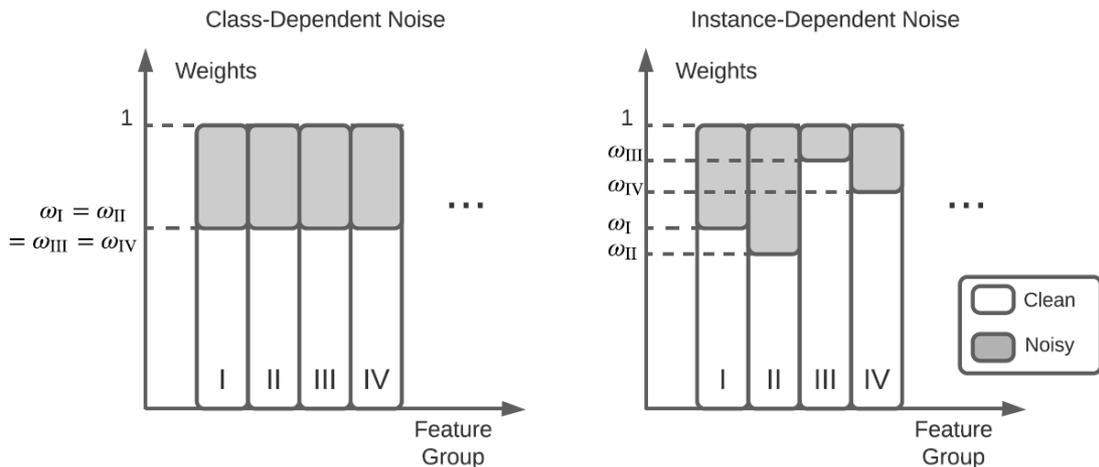
- equal #instances contribute to clean loss
- equal weights in ERM

IDN: Group 2: larger noise

- less #instances contribute to clean loss
- smaller weights in ERM

Insufficiency of First-Order Statistics

- **Lemma:** Peer Loss [4] is invariant to CDN: NoisyPL = ω · CleanPL



Summary:

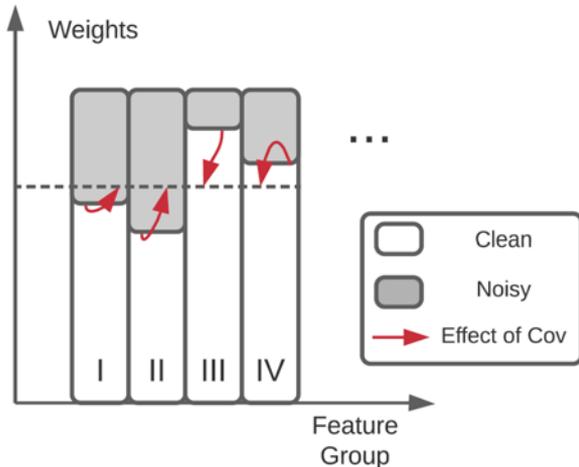
- ➔ IDN causes weights imbalances
- ➔ **CDN:**
 - Only one unknown constant ω .
 - Equal for all features.
- ➔ **IDN:**
 - Multiple unknown constants ω_g .
 - **Down-weight high-noise features** (Section 3.3 in our paper).

Covariance-Assisted Learning (CAL)

✦ **Challenging!**
(Details in the next slide)

- Our method:
 - Peer Loss + Covariance (requires constructing **Bayes optimal dataset** for estimating T):

$$\ell_{\text{CAL}}(f(x_n), \tilde{y}_n) = \ell_{\text{PL}}(f(x_n), \tilde{y}_n) - \text{Cov}(\text{Noise Trans. } T, \text{Model Pred.})$$



Summary:

- ➔ CAL balances weights of each feature
 - High-noise (Group I, Group II): improve weights
 - Low-noise (Group III, Group IV): reduce weights



- ➔ Theorem 3 (in our paper):

With perfect covariance estimates, **CAL is robust to IDN**

Bayes Optimal Labels

Algorithm (Sketch)

1. Construct \hat{D} (unbiased estimate of $D^* \sim \mathcal{D}^*$) with sample sieve [5]
2. Estimate (unbiased) \hat{T} with \hat{D} (complexity $O(\text{SampleSize})$)
3. [Train DNN] Implement CAL in SGD (each point $O(1)$ complexity)

✦ Rely on **Bayes optimal** labels

- Unique
- Tractable

Example:

Type	Prob. Each Class	
Clean	0.9	0.1
Noisy	0.6	0.4
Bayes opt.	1.0	0.0

Use **CORES** [5]:

A theoretically guaranteed sample sieve to find the Bayes optimal labels!

Experiment

Table: Comparison of test accuracies (%) using different methods.

Method	<i>Inst. CIFAR10</i>			<i>Inst. CIFAR100</i>		
	$\eta = 0.2$	$\eta = 0.4$	$\eta = 0.6$	$\eta = 0.2$	$\eta = 0.4$	$\eta = 0.6$
CE (Standard)	85.45±0.57	76.23±1.54	59.75±1.30	57.79±1.25	41.15±0.83	25.68±1.55
Forward T [2]	87.22±1.60	79.37±2.72	66.56±4.90	58.19±1.37	42.80±1.01	27.91±3.35
T-Revision [3]	90.04±0.46	84.11±2.47	72.18±2.47	58.00±0.36	43.83±8.42	36.07±9.73
Peer Loss [4]	89.12±0.76	83.26±0.42	74.53±1.22	61.16±0.64	47.23±1.23	31.71±2.06
CORES ² [5]	91.14±0.46	83.67±1.29	77.68±2.24	66.47±0.45	58.99±1.49	38.55±3.25
CAL	92.01±0.75	84.96±1.25	79.82±2.56	69.11±0.46	63.17±1.40	43.58±3.30

Thank you !