The Boundary Forest Algorithm for Fast Online Learning of High-Dimensional Data

Nate Derbinsky

Assistant Professor, Computer Science and Networking, WIT





Charles Mathy



Jonathan Rosenthal



José Bento

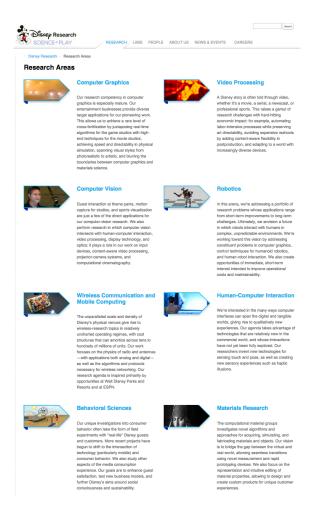


Jonathan Yedidia

Outline

- 1. Disney Research
- 2. The Problem: Fast Online Learning
- 3. Boundary Forest Intuition
- 4. Promising Results: Classification, Regression
- 5. Algorithm Sketch
- 6. Evaluation
- 7. Q&A

Disney Research



A Common Problem

Approximate complicated functions

Approximate NN -> Classification, Regression

Requirements

- Incremental
- Fast to train & query
- Scale well given a large number of examples/dimensions

Potential Application Areas

- Real-time learning (e.g. robotics ala RL, vision)
 - Perception, action modeling
- Scalable optimization/simulation

Boundary Forest

Online algorithm that performs effectively and efficiently

Accuracy: ~kNN

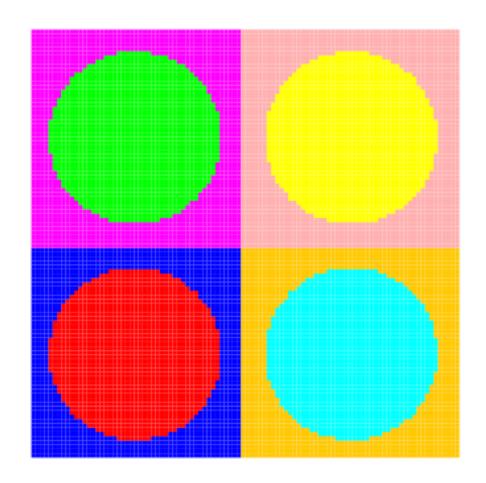
Time: O(logN), both train & query

• Memory: *O*(N)

Ensemble of Boundary Trees, each...

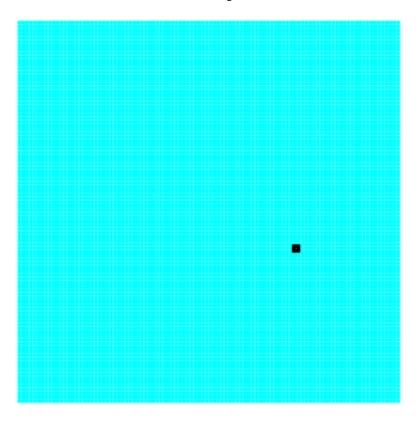
- stores a <u>subset</u> of examples (i.e. instance-based/non-parametric)
 - only those that inform "boundaries" (similar to incremental Condensed NN)
- incrementally builds a graphical search structure
 - queries/trains by **greedily** following/appending-to a search tree w.r.t. distance metric d(x, y)

A 2D Classification Example



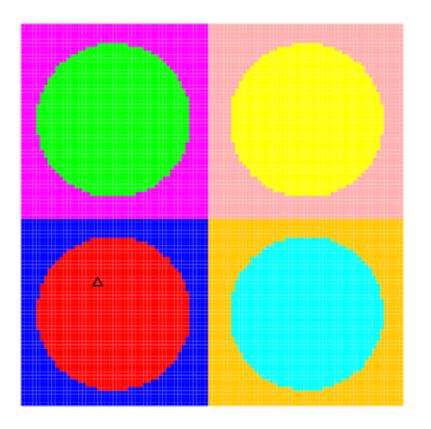
Interleaved Train/Query (1)

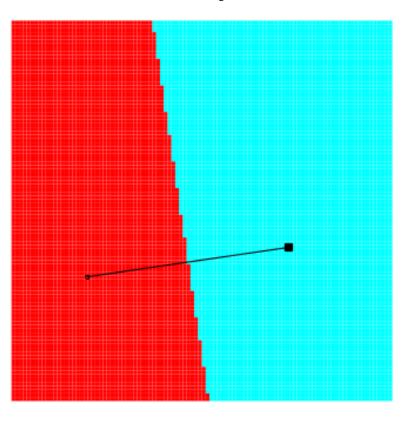
Ground Truth



Interleaved Train/Query (2)

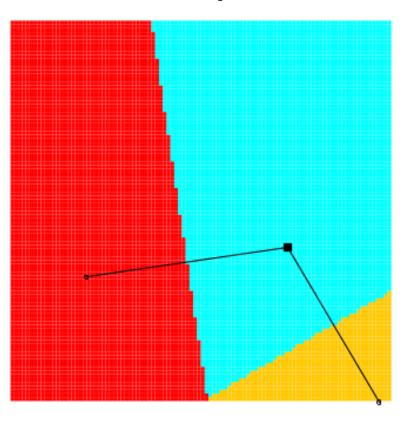
Ground Truth





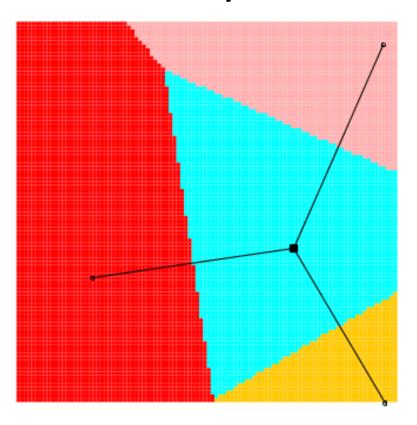
Interleaved Train/Query (3)

Ground Truth



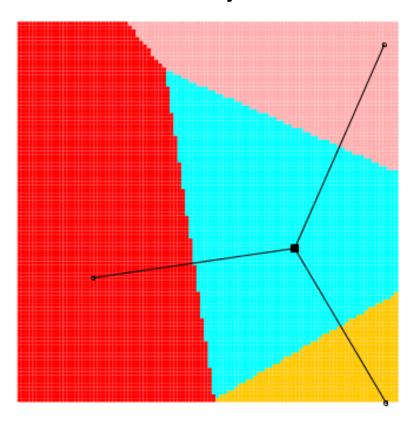
Interleaved Train/Query (4)

Ground Truth



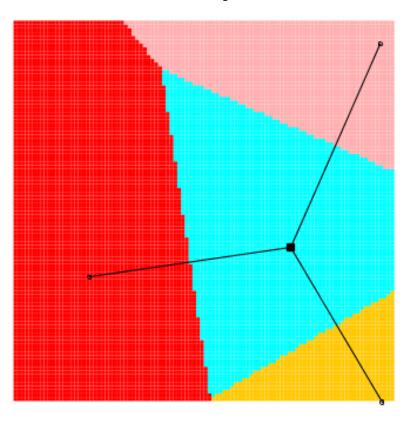
Interleaved Train/Query (5)

Ground Truth



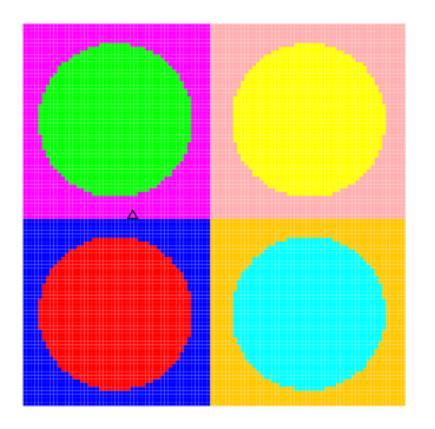
Interleaved Train/Query (6)

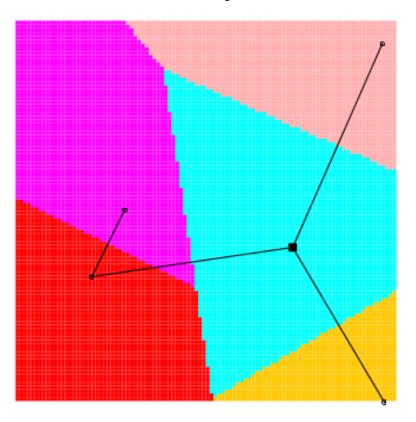
Ground Truth



Interleaved Train/Query (7)

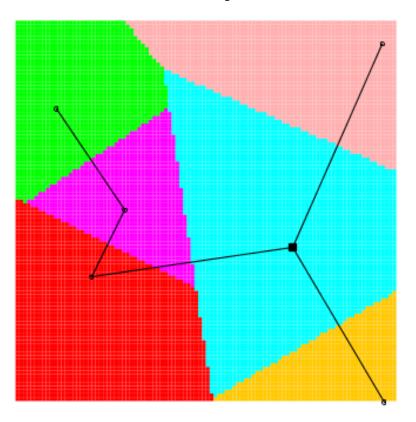
Ground Truth





Interleaved Train/Query (8)

Ground Truth

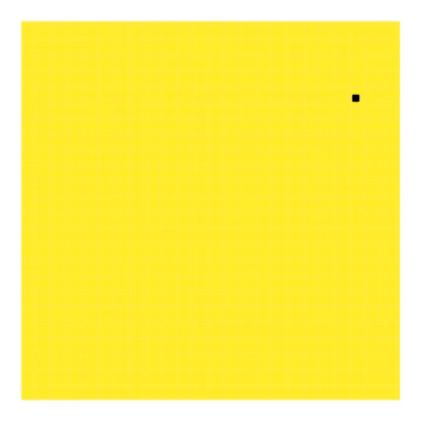


Performance & Scaling

Boundary Tree



1-NN via Linear Scan

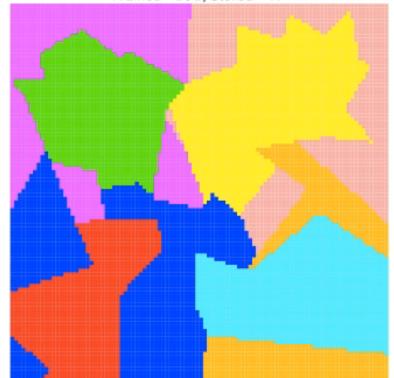


Improving Accuracy via Forests

Linear increase in memory + time

1 Tree

Trained=101, Stored=47



10000 test points: 69.57% in 4msec

10 Trees

Trained=101, Stored=431



10000 test points: 73.58% in 133msec

Classification Results

MNIST (60k training, 10k testing, 784 pixels)

Wall Clock Time (seconds)

	Training	Testing	Total
BF(50, 50)	103	2.3	105.3
1-NN	0	2900	2900.0
3-NN	0	3200	3200.0
RF(50, 50)	310	0.3	310.3

<2 msec train <1 msec query		
1154 7535 55 90 35 2 0	3 6	

Error, Euclidean Distance

BF(1, 50)	1-CNN	RF(50, 50)	1-NN	3-NN	BF(50, 50)
12.15%	6.70%	3.16%	3.09%	2.83%	2.32%

Regression Results YearPredictionMSD

- 463,715 (training) / 51,630 (testing)
- 90 features
- ~30x faster than 1-NN

RMSE, Euclidean Distance

1-NN	3-NN	BF(50, 50)
14.05	11.59	10.41

Algorithm Sketch Required Parameters

• n_t = number of trees

- k = maximum outdegree
 - Typically leads to eventual logarithmic scaling
- d(x, y) = distance metric
 - Need not be true metric, no assumptions made about properties

Algorithm Sketch

Boundary Tree

Query(y)

- *v* = root
- loop
 - cand = children(v)
 - if | children(v) | < k
 - $cand = cand \cup v$
 - $v_{min} = argmin_{w < cand} d(w, y)$
 - if $v_{min} = v$: break;
 - $v = v_{min}$

Result

- NN: *v_{min}*
- Classification: class(v_{min})
- Regression: value(v_{min})

Train(y)

- n = Query(y)
- if ShouldAdd(n, y)
 - Connect(n, y)

ShouldAdd

- NN: True
- Classification: Diff. Class
- Regression: Diff. by ε

Algorithm Sketch Boundary Forest

Query(y)

for t_i: treesresult[i] = t_i.Test(y)

Result

- NN: smallest d
- Classification: 1/d vote
- Regression: 1/d average

Train(y)

for t_i: treest_i.Train(y)

Initialization

- Root(t_i) = example[i]
- $r = \text{remaining} (n_t-1)$
 - $-t_i$.Train(Rand(r, i))

Evaluation





- Fast & online algorithm that's easy to code/ understand
- Good performance on classification, regression, a-NN retrieval
- Many potential applications

- Needs a metric; little exploration of dynamic distance functions
- No work yet studying structured/temporal representations
- Future: incorporating dynamic priors

Thank You:)

Questions?



Nate Derbinsky

Assistant Professor Computer Science and Networking derbinskyn@wit.edu - DOBBS 140

