- Unsupervised Learning: only have samples in an input feature space
- Supervised Learning: samples are also labeled with class or a continuous value
- For many problems, observations are easy to collect, but the true labels are hard to come by
 - Expensive to measure these labels or have an expert provide them
 - One possibility: ignore samples that aren't labeled and apply a supervised learning method

The Semi-Supervised Learning Problem

- We have:
 - Observations in an input feature space
 - Only a subset of the samples are labeled
- General approach: use the geometry of the full sample set to create models that better cover the feature space

Possibilities include:

- Infer "pseudo labels" for the unlabeled samples
 - Use a model constructed from the labeled samples to make guesses about the labels for the unlabeled samples (may be an iterative process)
 - Construct a model using the labeled and pseudo-labeled data
- Use unsupervised learning to project all samples into a lower dimensional and/or un-warped space
 - Then do supervised learning in the compressed space

Methods:

- Pseudo-labels: Label Propagation
- PCA compressed, followed by regression

- Approach:
 - For labeled samples, identify "nearby" unlabeled samples
 - Copy the label to these new samples
 - Repeat
- What do we mean by nearby?
 - Could just take the k nearest neighbors
 - Could use Euclidean distance
 - With repeated steps, we can walk along the local manifold

Algorithm

- Propagate labels
 - All samples have a true label or pseudo-label
- Use supervised learning method to learn a classifier using all of the data

Drawing...

Variations:

- Samples keep their true labels, if available
- A subset of true labels are allowed to change
 - Allows us to "fix" incorrectly labeled samples
- Label Spreading: use affinity graph structure to propagate labels
 - Tends to provide smoother results

Example: Label Spreading

Label Spreading

Live demo

Semi-Supervised Learning and Regression

- These learning methods make a smoothness assumption:
 - Small changes in input feature position result in small changes in label
- With label propagation, this translates to small changes in the probability distribution
- Note that probability distribution values propagated along manifolds!

Semi-Supervised Learning for Regression

For regression: the manifold matters, here, too!

- Assume that the predicted output should vary smoothly along a manifold in the feature space
- And: we will make no commitment about how the value varies across regions with no samples

Drawing...

Semi-Supervised Learning and Regression

Step 1: Feature space embedding:

- Use both labeled and unlabeled data to discover a representation of the occupied manifolds in the feature space
- Capture these manifolds in terms of a neighborhood graph
- Compute geodesic distances between points
- Embed samples into a new space, translating geodesic distances into Euclidean distances (ISOmap!)

Semi-Supervised Learning and Regression

Step 2: Learn regression model using just the labeled data:

- First, project the samples into the lower dimensional space
- Then, learn the parameters of the function from compressed feature vectors to desired outputs