Metric Learning with Lipschitz Continuous Functions

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I, Mingzhi Dong, confirm that the work presented in this thesis is my own. Where information has been derived from other sources, I confirm that this has been indicated in the work.
Abstract

Classification is a fundamental problem in the field of statistical machine learning. In classification, issues of nonlinear separability and multimodality are frequently encountered even in relatively small data sets. Distance-based classifiers, such as the nearest neighbour (NN) classifier which classifies a new instance by computing distances between this instance and the training instances, have been found useful to deal with nonlinear separability and multimodality. However, the performance of distance-based classifiers heavily depends on the underlying distance metric, so it is valuable to study metric learning, which enables the algorithms to automatically learn a suitable metric from available data.

In this thesis, I discuss the topic of metric learning with Lipschitz continuous functions. The classifiers are restricted to have certain Lipschitz continuous properties, so that the performance guarantee of classifiers, which could be described by probably approximately correct (PAC) learning bounds, would be obtained.

In Chapter 2, I propose a framework in which the metric would be learned with the criterion of large margin ratio. Both inter-class margin and intra-class dispersion are considered in the criterion, so as to enhance the generalisation ability of classifiers. Some well-known metric learning algorithms can be shown as special cases of the proposed framework.

In Chapter 3, I suggest that multiple local metrics would be learned to deal with multimodality problems. I define an intuitive distance with local metrics and influential regions, and subsequently propose a novel local metric learning method for distance-based classification. The key intuition is to partition the metric space into influential regions and a background region, and then regulate the effectiveness
of each local metric to be within the related influential regions.

In Chapter 4, metric learning with instance extraction (MLIE) is discussed. A big drawback of the NN classifier is that it needs to store all training instances, hence it suffers from problems of storage and computation. Therefore, I propose an algorithm to extract a small number of useful instances, which would reduce the costs of storage as well as the computation costs during the test stage. Furthermore, the proposed instance extraction method could be understood as an elegant way to do local linear classification, i.e. simultaneously learn the positions of local areas and the linear classifiers inside the local areas.

In Chapter 5, based on an algorithm-dependent PAC bound, another algorithm of MLIE is proposed. Besides the Lipschitz continuous requirement with respect to the parameter, the Lipschitz continuous requirement with respect to the gradient of parameter will also be considered. Therefore, smooth classifiers and smooth loss functions are proposed in this chapter.

The classifiers proposed in Chapter 2 and Chapter 3 have bounded values of \( \text{lip}(h \leftarrow x) \) with a PAC bound, where \( \text{lip}(h \leftarrow x) \) denotes the Lipschitz constant of the function with respect to the input space \( \mathcal{X} \). The classifiers proposed in Chapter 4 enjoys the bounded value of \( \text{lip}(h \leftarrow \theta) \) with a tighter PAC bound, where \( \text{lip}(h \leftarrow \theta) \) denotes the Lipschitz constant of the function with respect to the input space \( \Theta \). In Chapter 5, to consider the property of the optimisation algorithm simultaneously, an algorithm-dependent PAC bound based on Lipschitz smoothness is derived.
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Chapter 1

Introduction

Over the past few decades, classification has always been one of the most fundamental problems in the field of statistical machine learning. In this chapter, the thesis starts by reviewing the definition of classification in Section 1.1. The issues with respect to learnability are discussed in Section 1.2, which illustrates whether or not an algorithm is able to learn the optimal classifier inside a hypothesis set $\mathcal{H}$. In Section 1.2.1, the definitions of PAC learnability and agnostic PAC learnability are introduced. In Section 1.2.2, uniform convergence, which is a sufficient condition for (agnostic) PAC learnability is reviewed. In Section 1.2.3, some examples of PAC learning bounds based on uniform convergence are illustrated. In Section 1.2.4, we explain how to control the generalisation ability of a learnable algorithm by adding the regularisation terms based on union convergence bounds. Then, the definition and some examples of metric learning are illustrated in Section 1.3. After that, the definitions and some concepts with respect to Lipschitz functions are reviewed in Section 1.4. Finally, the structure of the thesis is presented in Section 1.5.

1.1 Classification

Learning is the process of summarising general rules from given examples. Statistical machine learning, as defined by Arthur Samuel, is a “field of study that gives computers the ability to learn without being explicitly programmed” [60]. Based on the feedback information provided, machine learning tasks are mainly divided into three categories [54]:
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- **Supervised Learning.** The system would supply the algorithm with the desired outputs of some input instances. Then the algorithm learns a general rule that maps inputs to outputs.

- **Unsupervised Learning.** No desired outputs are given and the algorithm should find the rule from the input data itself.

- **Reinforcement Learning.** In a dynamic environment, the algorithm learns to take sequential actions so as to maximise the reward of achieving a goal.

In this thesis, I will primarily focus on a supervised learning problem: classification.

The problem of classification is about predicting to which set of categories a new observation belongs, based on a given set of instances whose category information is known. In classification problems, an input \((x_i \in \mathcal{X})\) and its corresponding output/label \((y_i \in \mathcal{Y})\) form a training pair \((z_i = (x_i, y_i) \in \mathcal{Z})\). The set which consists of all training pairs is called the training set \(z^n\), where \(z^n = \{z_1, \ldots, z_n\}\) and \(n\) denotes the number of training instances. During the training process, a learner \(\mathcal{Z}^n \rightarrow \mathcal{G}\) seeks an optimal function \(g \in \mathcal{G}\) based on all training pairs, where \(\mathcal{G}\) is the set containing all candidate functions of \(\mathcal{X} \rightarrow \mathcal{Y}\). After that, during the test process, a new input instance \(x\) is mapped to the output space via \(g(x)\).

Throughout the thesis, unless specified otherwise, the set of categories is assumed to be the binary set \((-1, 1)\). Meanwhile, I assume \(\mathcal{X} \subseteq \mathbb{R}^D\), where \(D\) denotes the dimension of the input space. In binary classification, the function \(g\) is usually based on another function \(h : \mathcal{X} \rightarrow \mathbb{R}\) which maps \(x\) to a real value, where \(h \in \mathcal{H}\) and \(\mathcal{H}\) is called the hypothesis set. The relationship between \(g\) and \(h\) is defined as follows:

\[
g(x) = \text{sign}[h(x)] = \begin{cases} 
1 & \text{if } h(x) \geq 0 \\
-1 & \text{if } h(x) < 0 
\end{cases}
\]

where \(\text{sign}[\cdot]\) denotes the sign function and returns the sign of a real number.

The risk/loss/error of a classifier \(h\) for a training pair \(z\) could be measured
by a risk function $r(z, h)$ or be equivalently written as a loss function $l(h(x); y)$. Then $R_n(z^n, h) := \frac{1}{n} \sum_i r(z_i, h) := \frac{1}{n} \sum_i l(h(x_i); y_i)$ is called the training error or empirical risk, which indicates the training loss given the classifier $h$ for a set of training instances $x^n$. Similarly, $R(h) := E_{z'} r(z', h) := E_{z'} l(h(x'); y')$ is called the test error or expected risk, which indicates the expected value of test loss given a test input pair $z' = (x', y')$ into the classifier $h$. The gap between the training error and the test error, i.e. $R(h) - R_n(z^n, h)$, is called the generalisation gap.

1.2 Learnability

1.2.1 PAC and Agnostic PAC Learnability

Definition 1. [57, 65] A hypothesis class $\mathcal{H}$ is Possibly Approximately Correct (PAC) learnable if there exist a function $n^L_H : (0, 1)^2 \rightarrow \mathbb{N}$ and a learning algorithm with the following property: For every $\epsilon, \delta \in (0, 1)$, for every distribution $\mathcal{D}_X$ over $\mathcal{X}$, and for every target function $g \in \mathcal{G}$, if there exists an $h^* \in \mathcal{H}$ which returns the same classification result as $g$, then when running the learning algorithm on $n \geq n^L_H(\epsilon, \delta)$ independent and identically distributed (i.i.d.) instances generated by $\mathcal{D}_X$ and labelled by $g$, the algorithm returns a hypothesis $\hat{h}$, such that, with probability at least $1 - \delta$, $R(\hat{h}) \leq \epsilon$, which can be equivalently written as

$$P_{x^n}(R(\hat{h}) \leq \epsilon) \geq 1 - \delta,$$

or

$$P_{x^n}(E_{x'}[l(\hat{h}(x'); g(x'))] \leq \epsilon) \geq 1 - \delta,$$

where the probability is over $x_n$ and $\hat{h}$ is a random variable related to $x_n$.

In the definition of PAC learnability, training and test instances should come from the same distribution, but this distribution is unknown to the learner and could be any distribution $\mathcal{D}$ over $\mathcal{X}$. PAC contains two kinds of approximations: 1) Approximately correct: $\epsilon$ denotes the difference between the output classifier and the optimal one, which indicates that we cannot expect a learner to learn a concept exactly; and 2) Probably correct: $1 - \delta$ denotes how likely the event of $R(\hat{h}) \leq \epsilon$
happens, which indicates that we cannot always expect a close approximation to happen. An expectation for a good classifier is that with high probability \((1 - \delta)\) it will learn a close approximation \(R(\hat{h}) \leq \epsilon\) to the target.

The function \(n^L_H : (0, 1)^2 \rightarrow \mathbb{N}\) is a function of \(\epsilon\) and \(\delta\). It determines how many training pairs are required to guarantee a \((\epsilon, 1 - \delta)\)-solution, that is, the sample complexity of learning \(\mathcal{H}\).

Two strong assumptions are imposed in the definition of PAC learnability. First, the target function \(g\) indicates \(y_i\) is determined given \(x_i\). However, label noise exists in real cases. In other words, for the same \(x_i\), there is a positive probability for both \(y_i = 1\) and \(y_i = -1\) to happen. Second, the existence of an optimal hypothesis, that is ‘an \(h^* \in \mathcal{H}\) which returns the same classification result as \(g\)’, may require \(\mathcal{H}\) to be very large. To solve these problems, agnostic PAC learnability has been proposed.

**Definition 2.** [57, 23] A hypothesis class \(\mathcal{H}\) is agnostic PAC learnable or has agnostic PAC learnability if there exist a function \(n^{AL}_H : (0, 1)^2 \rightarrow \mathbb{N}\) and a learning algorithm with the following property: For every \(\epsilon, \delta \in (0, 1)\) and for every distribution \(\mathcal{D}_Z\) over \(Z\), when running the learning algorithm on \(n \geq n^{AL}_H(\epsilon, \delta)\) i.i.d. instances generated by \(\mathcal{D}_Z\), the algorithm returns a hypothesis \(\hat{h}\) which satisfies the following agnostic PAC learning bound: with probability at least \(1 - \delta\),

\[
R(\hat{h}) - \min_{h \in \mathcal{H}} R(h) \leq \epsilon.
\]

The above agnostic PAC learning bound can be equivalently written as

\[
P_{z^n}\left(\min_{h \in \mathcal{H}} R(h) \leq R(\hat{h}) \leq \epsilon\right) \geq 1 - \delta,
\]

or more explicitly

\[
P_{z^n}\left(\mathbb{E}_{z^n}[l(\hat{h}(\mathbf{x}'); y)] - \min_{h \in \mathcal{H}} \mathbb{E}_{z^n}[l(h(\mathbf{x}'); y)] \leq \epsilon\right) \geq 1 - \delta.
\]

where the probability is over \(z^n\) and \(\hat{h}\) is a random variable related to \(z^n\).
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Unless specified otherwise, the discussion of learnability in the thesis would be restricted to agnostic PAC learnability. In the following discussion, PAC learnability, PAC learnable and PAC learning bound will represent agnostic PAC learnability, agnostic PAC learnable and agnostic PAC learning bound respectively.

1.2.2 Uniform Convergence

Uniform convergence is a widely used sufficient condition for (agnostic) PAC learnability. In this section, the definition of uniform convergence is introduced first. Then, the relationship between uniform convergence and learnability is illustrated.

Definition 3. [57] A hypothesis class $\mathcal{H}$ has the uniform convergence property if there exists a function $n^{UC}_{\mathcal{H}} : (0, 1)^2 \to \mathbb{N}$ with the following property: For every $\epsilon, \delta \in (0, 1)$ and for every probability distribution $D_Z$ over $Z$, if $z^n$ is a sample of $n \geq n^{UC}_{\mathcal{H}}(\epsilon, \delta)$ i.i.d. instances drawn from $D_Z$, then the following uniform convergence bound holds: with probability at least $1 - \delta$,

$$\max_{\hat{h} \in \mathcal{H}} |R(h) - R_n(z^n, h)| \leq \epsilon,$$

or

$$\forall \hat{h} \in \mathcal{H}, |R(h) - R_n(z^n, h)| \leq \epsilon,$$

which can be equivalently written as

$$P_{z^n}\left(\max_{\hat{h} \in \mathcal{H}} |R(h) - R_n(z^n, h)| \leq \epsilon\right) \geq 1 - \delta.$$

Lemma 1. [57] If a hypothesis set $\mathcal{H}$ has the uniform convergence property with a function $n^{UC}_{\mathcal{H}}$, then $\mathcal{H}$ is agnostic PAC learnable with the sample complexity function $n^{AL}_{\mathcal{H}}(\epsilon, \delta) \leq n^{UC}_{\mathcal{H}}(\epsilon/2, \delta)$. Furthermore, in this case, $\text{ERM}_{\mathcal{H}}$ is a successful agnostic PAC learner for $\mathcal{H}$, where $\text{ERM}_{\mathcal{H}}$ denotes the empirical risk minimisation strategy inside the set of $\mathcal{H}$ that $\hat{h} \in \arg\min_{h \in \mathcal{H}} R_n(z^n, h)$.

Proof. For a sample $z^n$, the relationship between $\max_{h \in \mathcal{H}} |R(h) - R_n(z^n, h)| \leq \epsilon/2$ and $R(\hat{h}) \leq \min_{h \in \mathcal{H}} R(h) + \epsilon$ will be illustrated as follows, where $\hat{h}$ is obtained
with ERM_{H}:

\begin{align*}
\forall z^n, \quad & \max_{h \in \mathcal{H}} |R(h) - R_n(z^n, h)| \leq \epsilon/2 \\
\Rightarrow \forall h \in \mathcal{H}, \quad & R(\hat{h}) \leq (a) R_n(z^n, \hat{h}) + \epsilon/2 = \min_{h \in \mathcal{H}} R_n(z^n, h) + \epsilon/2 \\
\leq (b) R_n(z^n, h) + \epsilon/2 \leq (c) R(h) + \epsilon,
\end{align*}

where inequality (a) is due to \( \max_{h \in \mathcal{H}} |R(h) - R_n(z^n, h)| \leq \epsilon/2 \); inequality (b) is due to \( \hat{h} \) is obtained by ERM_{H}, so that \( R_n(z^n, \hat{h}) = \min_{h \in \mathcal{H}} R_n(z^n, h) \leq R_n(z^n, h) \); inequality (c) is again due to \( \max_{h \in \mathcal{H}} |R(h) - R_n(z^n, h)| \leq \epsilon/2 \). Therefore

\begin{align*}
1 - \delta & \leq \mathbb{P}_{z^n} \left( \max_{h \in \mathcal{H}} |R(\hat{h}) - R_n(z^n, h)| \leq \epsilon/2 \right) \leq \mathbb{P}_{z^n} \left( R(\hat{h}) \leq \min_{h \in \mathcal{H}} R(h) + \epsilon \right).
\end{align*}

Since uniform convergence is a sufficient condition for PAC learnability, in the following discussion, we will refer to the uniform convergence bound as a PAC learning bound.

### 1.2.3 PAC Learning Bounds based on Uniform Convergence

As illustrated in lemma 1, \( \mathcal{H} \) is (agnostic) PAC learnable with the learner ERM_{\mathcal{H}} as long as it has the uniform convergence property. We will now use the uniform convergence property to obtain PAC learning bounds in the following cases.

#### 1.2.3.1 Finite Hypothesis Set Bounds

We can use the Hoeffding’s inequality, one of concentration inequalities, to obtain the PAC learning bounds of finite hypothesis sets directly. Let \( \mathcal{H} = \{h_1, \ldots, h_K\} \) be a hypothesis set with \( K \) functions and suppose the risk function \( r(z, h) \) is bounded
by the interval $[0, C_r]$,

$$
P_{Z^n}[\max_{h \in \mathcal{H}} |R(h) - R_n(z^n, h)| > \epsilon]
= P_{Z^n}[\exists h \in \{h_1, \ldots, h_K\}, |R(h) - R_n(z^n, h)| > \epsilon]
\leq \sum_{i=1}^{K} P_{Z^n}[|R(h_i) - R_n(z^n, h_i)| > \epsilon]
\leq 2K \exp(-\frac{2n\epsilon^2}{C_r^2}).
$$

where the first inequality is based on the probability of the union of events and the second inequality is based on the Hoeffding’s inequality, as illustrated in Appendix 1.6.1. Set $\delta = 2K \exp(-\frac{2n\epsilon^2}{C_r^2})$. The obtained PAC learning bound is equivalently written as follows: with probability at least $1 - \delta$

$$
\forall h \in \mathcal{H}, R(h) \leq R_n(z^n, h) + C_r \sqrt{\frac{\ln 2K + \ln(1/\delta)}{2n}}.
$$

1.2.3.2 Vapnik-Chervonenkis Bounds

In practical algorithms, the hypothesis sets have infinite elements. The Vapnik-Chervonenkis (VC) dimension [66] is a complexity measure for infinite hypothesis sets.

**Definition 4.** [66] The VC dimension of a class $\mathcal{H}$ is the largest integer $V$ such that

$$
S_{\mathcal{H}}(V) = 2^V,
$$

and

$$
S_{\mathcal{H}}(V) = \max_{x_1, \ldots, x_V} \text{card} \left( \{(\text{sign}[h(x_1)], \ldots, \text{sign}[h(x_V)]): h \in \mathcal{H} \} \right),
$$

where $\text{card}(\cdot)$ denotes the cardinality of a set.

In other words, the VC dimension of a hypothesis set $\mathcal{H}$ is the largest number of training instances that $\mathcal{H}$ can correctly classify whatever the labels of these instances are. With the VC dimension $V$ of $\mathcal{H}$, the VC bound could be represented as
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follows [66]: with probability at least $1 - \delta$,

$$\forall h \in \mathcal{H}, R(h) \leq R_n(h) + 2\sqrt{2V \log \frac{2n}{V} + 2 \log \frac{2}{\delta}}.$$ 

1.2.3.3 Rademacher Complexity Bounds

For general hypothesis sets, the VC dimension is relatively hard to compute. A practically common complexity measure is the Rademacher complexity.

**Definition 5.** [46] Let $\epsilon^n = \{\epsilon_1, \ldots, \epsilon_n\}$ be i.i.d. $\pm1$-valued random variables with $P(\epsilon_i = +1) = P(\epsilon_i = -1) = \frac{1}{2}$. $z^n = \{z_1, \ldots, z_n\}$ are i.i.d. samples. The *empirical Rademacher complexity* is defined as

$$\hat{\text{Rad}}_n(\mathcal{H}) = \mathbb{E}_{\epsilon^n}[\max_{h \in \mathcal{H}} \frac{1}{n} \sum_{i} \epsilon_i h(z_i) | z^n];$$

and the *Rademacher complexity* is defined as

$$\text{Rad}(\mathcal{H}) = \mathbb{E}_{z^n}[\hat{\text{Rad}}_n(\mathcal{H})].$$

**Theorem 1.** [46] With probability at least $1 - \delta$ the following bounds hold:

$$\forall h \in \mathcal{H}, R(h) \leq R_n(z^n, h) + 2 \text{Rad}(\phi \circ \mathcal{H}) + \sqrt{\frac{\ln \frac{1}{\delta}}{2n}},$$

and

$$\forall h \in \mathcal{H}, R(h) \leq R_n(z^n, h) + 2\hat{\text{Rad}}_n(\phi \circ \mathcal{H}) + 3\sqrt{\frac{\ln \frac{2}{\delta}}{2n}},$$

where $\phi : \mathbb{R} \to \mathbb{R}$ denotes the loss function $l(h(x); y)$; $\circ$ denotes the composition of functions.

1.2.4 Regularisation as a Practical Strategy

Based on Lemma 1, if a hypothesis set $\mathcal{H}$ has the uniform convergence property, then $\text{ERM}_{\mathcal{H}}$ is a successful agnostic PAC learner. In addition, we could control the generalisation ability of the hypothesis set $\mathcal{H}$ through some regularisation terms.
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derived from the uniform convergence bound.

$\text{ERM}_H$ has the following optimisation function:

$$\min_h R_n(z_n, h)$$

s.t. $h \in H$.

For parametric functions, it is equivalent to

$$\min_\theta R_n(z_n, h_\theta)$$

s.t. $\theta \in \Theta$.

After we obtain the uniform convergence PAC bound, suppose the generalisation gap is related to the parameter $\theta$ and there exists a function $P : \Theta \rightarrow \mathbb{R}$ such that controlling $P(\theta)$ could efficiently control the upper bound of the gap, then the optimisation function could be set as follows:

$$\min_\theta R_n(z_n, h_\theta)$$

s.t. $P(\theta) \leq C$, (1.1)

where $C$ is a constant and the restriction $P(\theta) \leq C$ is imposed in order for the hypothesis set to have a relatively good generalisation ability. A smaller $P(\theta)$ will result in a smaller generalisation gap. Problem (1.1) is a (agnostic) learnable algorithm inside the hypothesis set of $\mathcal{H}_\theta = \{h_\theta; P(\theta) \leq C\}$ and it can be equivalently written as follows$^1$:

$$\min_\theta R_n(z_n, h_\theta) + \lambda P(\theta),$$

(1.2)

where $\lambda$ is a trade-off parameter between the empirical risk $R_n(z_n, h_\theta)$ and the generalisation ability $P(\theta)$. A detailed discussion on the equivalence between the two optimisation problems is provided in Appendix 1.6.2.

Based on the discussion above, adding a regularisation term in (1.1) is a practical way to control the generalisation ability of the learner $\text{ERM}_H$. One critical issue here is to determine the form of $P(\theta)$ based on a PAC learning bounds.

$^1$ ‘Equivalent’ here denotes the equivalent necessary condition for the optimal $\theta$. 


1.3 Metric Learning Classifiers

A large number of classifiers have been proposed over the past few decades. Among those, the nearest neighbour (NN) classifier is one of the oldest and simplest methods. For a new instance, NN calculates distances to all training instances and returns the label of its nearest neighbour. The performance of NN depends on the distance or similarity metrics and handcrafting these metrics is generally difficult. Therefore, metric learning has been proposed and it enables the algorithms to learn a metric from the data automatically.

1.3.1 Nearest Neighbour

The nearest neighbour (NN) classifier, based on non-parametric estimation, is one of the most intuitive classifiers. In NN classifier, it remembers all the training instances and labels \( \{ z_i = (x_i, y_i), i = 1, \ldots, n \} \). At the same time, the space \( \mathcal{X} \) is endowed with a distance metric \( \rho_X(x_i, x_j) \). Given a test instance \( x \), NN would assign the test instance with the same label as its nearest neighbour \( x_k \) in the training set:

\[
y = y_k, \quad \text{where } k = \arg\min_i \rho_X(x, x_i), \ i = 1 \ldots n.
\]

The conventional NN is a type of the so-called ‘lazy learning’ because it does not learn any parameter.

1.3.2 Metric Learning

We start by reviewing the basic terminology of metric [76].

**Definition 6.** A mapping function \( \rho : \mathcal{X} \times \mathcal{X} \rightarrow [0, \infty) \) is called a metric if for all vectors \( x_i, x_j, x_k \in \mathcal{X} \), it satisfies the following properties:

- \( \rho(x_i, x_j) + \rho(x_j, x_k) \geq \rho(x_i, x_k) \) (triangle inequality);
- \( \rho(x_i, x_j) \geq 0 \) (non-negativity);
- \( \rho(x_i, x_j) = \rho(x_j, x_i) \) (symmetry);
- \( \rho(x_i, x_j) = 0 \leftrightarrow x_i = x_j \) (identity of indiscernibles).
1.3. Metric Learning Classifiers

If a mapping only satisfies the first three properties, that is the distance between two distinct points could be zero, it is called 

pseudometric. In classification tasks, we mainly deal with pseudometric and refer to pseudometric as metric in the following discussion for simplicity.

A frequently adopted metric is the Mahalanobis distance:

\[ d_M(x_i, x_j) = \sqrt{(x_i - x_j)^T M(x_i - x_j)}, \quad M \in M_+ , \]

where \( M_+ \) denotes the set of positive semi-definite matrices. The Mahalanobis distance is equivalent to computing the Euclidean distance after a linear transformation \( x' = Lx \):

\[ d_M(x_i, x_j) = \| L(x_i - x_j) \|_2 = d(x_i', x_j'), \quad M = L^T L , \]

where \( d(x_i', x_j') \) denotes the Euclidean distance between \( x_i' \) and \( x_j' \).

Learning the metric with a convex optimisation problem was first proposed in [78], where the metric is found through the following optimisation problem with a convex objective function:

\[
\begin{align*}
\max_M & \sum_{ij} (1 - y_{ij}) d_M(x_i, x_j) \\
\text{s.t.} & \sum_{ij} y_{ij} d_M^2(x_i, x_j) \leq 1 \\
& M \in M_+ ,
\end{align*}
\]

(1.3)

where \( y_{ij} = 1 \) if \( y_i = y_j \) and \( y_{ij} = 0 \) otherwise.

The algorithm aims to learn a metric \( M \) such that the distances between the instance pairs with the same label would be equal to or less than 1 (\( \sum_{ij} y_{ij} d_M^2(x_i, x_j) \leq 1 \)) and the distances between instance pairs with different labels would be as large as possible (\( \max_M \sum_{ij} (1 - y_{ij}) d_M(x_i, x_j) \)). In the optimisation problem, the squared Mahalanobis distance is used to guarantee the constraint to be a convex one. This metric learning strategy has improved the performance of NN significantly [78, 76].

---

\[ ^2 \]In local metric learning problems, a function \( \rho \) without triangle inequality or even symmetry property may be called a ‘metric’ following the local metric learning references, such as [70, 5].
1.3. Metric Learning Classifiers

After that, in [56], the hinge loss and Frobenius regularisation have been introduced into the research of metric learning:

\[
\min_{W, \xi} \|M\|_F^2 + \lambda \sum_{ijk} \xi_{ijk}
\]

s.t. \quad d_M^2(x_i, x_j) - d_M^2(x_i, x_k) \geq 1 - \xi_{ijk}

\xi_{ijk} \geq 0, \quad M = A^T W A, \quad W \geq 0

i = 1, \ldots, n, j \to i, k \not\to i,

(1.4)

where \(d_M^2(x_i, x_j) = (x_i - x_j)^T M (x_i - x_j) = (x_i - x_j)^T A^T W A (x_i - x_j)\), \(A\) is a fixed matrix determined via prior knowledge, \(W\) is a diagonal matrix which will be optimised and \(W \geq 0\) denotes all elements of \(W\) should be greater than or equal to 0; \(\xi = \{\xi_{ijk}\}\) and \(\xi_{ijk}\) denotes the value of \(\max[d_M^2(x_i, x_j) + 1 - d_M^2(x_i, x_k), 0]\), which indicates that if \(d_M^2(x_i, x_k)\) is not larger than \(d_M^2(x_i, x_j) + 1\), there will be a loss of \(d_M^2(x_i, x_j) + 1 - d_M^2(x_i, x_k)\); \(\|M\|_F^2\) is the square of the Frobenius norm of \(M\); \(\lambda\) is a constant which controls the trade-off between the two terms of the objective function; \(j \to i\) indicates \(x_j\) is the target neighbour of \(x_i\) and \(k \not\to i\) indicates \(x_k\) is \(x_i\)'s impostor neighbour.

A heuristic strategy for choosing target neighbours is to pick \(x_i\)'s \(C\) nearest neighbours from the same class measured via the Euclidean metric, that is,

\[
j \in \left\{ b \mid d(x_b, x_i) \leq U_{(C)}, U = \{d(x_a, x_i) \mid x_a \in x^n, y_a = y_i, x_a \neq x_i\} \right\},
\]

where \(x^n\) denotes the set of training instances, each element of the set \(U\) is the distance between \(x_i\) and a training instance with the same label, \(U_{(C)}\) denotes the \(C\)th smallest element of \(U\). Similarly, a heuristic strategy for choosing impostor neighbours is to pick \(x_i\)'s \(C\) nearest neighbours from the different class measured via the Euclidean metric, that is,

\[
k \in \left\{ b \mid d(x_b, x_i) \leq V_{(C)}, V = \{d(x_a, x_i) \mid x_a \in x^n, y_a \neq y_i\} \right\},
\]

where each element of the set \(V\) is the distance between \(x_i\) and a training instance.
Another similar and widely cited metric learning algorithm is the large margin nearest neighbour (LMNN) [76] and it solves the following optimisation problem:

$$\min_{\mathcal{M}, \xi} \quad \sum_{ij} d_M^2(x_i - x_j) + \lambda \sum_{ijk} \xi_{ijk}$$

s.t.  
$$d_M^2(x_i - x_k) - d_M^2(x_i - x_j) \geq 1 - \xi_{ijk}$$

$$\xi_{ijk} \geq 0, \mathcal{M} \in \mathcal{M}_+, \quad i = 1, \ldots, n, j \rightarrow i, k \not\rightarrow i,$$

where $\mathcal{M}$ is the metric to be optimised. The fundamental difference between (1.5) and (1.4) is the regularisation term. In (1.4), the authors adopted the matrix Frobenius norm. In (1.5), the authors adopted

$$\sum_{ij} d_M^2(x_i, x_j)$$

to bring target neighbours closer. From the above discussion, we can see that the regularisation term is critical for metric learning.

### 1.4 Lipschitz Functions

Most of the hypothesis set $\mathcal{H}$ enjoys the Lipschitz continuous property. In this section, the definition of Lipschitz functions is reviewed and two kinds of Lipschitz constant, which are frequently used in the thesis, are defined. After that, we discuss some properties relating to classification, such as how we can construct more sophisticated Lipschitz functions from basic Lipschitz functions.

#### 1.4.1 Definition of Lipschitz Functions

**Definition 7.** [74] Let $(\mathcal{U}, \rho_{\mathcal{U}})$, $(\mathcal{V}, \rho_{\mathcal{V}})$ be two metric spaces. A function $h : \mathcal{U} \rightarrow \mathcal{V}$ is called **Lipschitz continuous** if $\exists L < \infty, \forall u_1, u_2 \in \mathcal{U},$

$$\rho_{\mathcal{V}}(h(u_1), h(u_2)) \leq L \rho_{\mathcal{U}}(u_1, u_2).$$
The **Lipschitz constant of a Lipschitz function** \( h \) is

\[
\operatorname{lip}(h; V \leftarrow U) = \min \{ L \in \mathbb{R} | \forall u_1, u_2 \in U, u_1 \neq u_2, \\
\rho_V(h(u_1), h(u_2)) \leq L \rho_U(u_1, u_2) \}
\]

\[
= \max_{u_1, u_2 \in U, u_1 \neq u_2} \frac{\rho_V(h(u_1), h(u_2))}{\rho_U(u_1, u_2)}.
\]

\( \operatorname{lip}(h; V \leftarrow U) \) is written as \( \operatorname{lip}(h \leftarrow u) \) if \( V \) and \( U \) are clear from the context. The function \( h \) is called a \( L \)-**Lipschitz function** if its Lipschitz constant is \( L \).

The definition states that Lipschitz functions are a family of functions, where a ‘small’ change in \( u \) will not cause a very large change in \( h(u) \).

In classification tasks, with the classifier \( h(x; \theta) \), the following two kinds of Lipschitz constant are defined which differ in the input space:

1. Treat \( X \) as the input space and consider \( \operatorname{lip}(h \leftarrow x) \).
   
   A metric \( \rho \) is defined as
   
   \[
   \rho_{H(x)}(h(x_1; \cdot), h(x_2; \cdot)) = \max_{\theta \in \Theta} |h(x_1; \theta) - h(x_2; \theta)|,
   \]
   
   and \( \operatorname{lip}(h \leftarrow x) \) is
   
   \[
   \operatorname{lip}(h \leftarrow x) = \max_{x_1, x_2 \in X, x_1 \neq x_2} \frac{\rho_{H(x)}(h(x_1; \cdot), h(x_2; \cdot))}{\rho_H(x_1, x_2)} = \max_{x_1, x_2 \in X, x_1 \neq x_2, \theta \in \Theta} \frac{|h(x_1; \theta) - h(x_2; \theta)|}{\|x_1 - x_2\|}.
   \]

2. Treat \( \Theta \) as the input space and consider \( \operatorname{lip}(h \leftarrow \theta) \).
   
   A metric \( \rho_{H(\theta)} \) in the parametric function space is defined as
   
   \[
   \rho_{H(\theta)}(h(\cdot; \theta_1), h(\cdot; \theta_2)) = \max_{x \in X} |h(x; \theta_1) - h(x; \theta_2)|.
   \]
and $\text{lip}(h \leftarrow \theta)$ is

$$
\text{lip}(h \leftarrow \theta) = \max_{\theta_1, \theta_2 \in \Theta, \theta_1 \neq \theta_2} \frac{\rho_h(\theta)(h(\cdot; \theta_1), h(\cdot; \theta_2))}{\rho_{\Theta}(\theta_1, \theta_2)}
$$

$$
= \max_{\theta_1, \theta_2 \in \Theta, \theta_1 \neq \theta_2, x \in X} \frac{|h(x; \theta_1) - h(x; \theta_2)|}{\|	heta_1 - \theta_2\|},
$$

where $\|\cdot\|$ is restricted to the L2-norm for vectors or the Frobenius norm for matrices in this thesis.

### 1.4.2 Bounding the Lipschitz Constant

The Lipschitz constant could be obtained based on the gradient of differentiable functions.

**Theorem 2.** [28] Let $\mathcal{U} \subset \mathbb{R}^n$ be open, $h : \mathcal{U} \to \mathbb{R}$ be differentiable and the line segment $[u_1, u_2] \subset \mathcal{U}$, where $[u_1, u_2] = \{v \mid v = u_1 + t(u_2 - u_1), t \in [0, 1]\}$ joins $u_1$ to $u_2$. Based on the Mean Value Theorem, there exists a $u \in [u_1, u_2]$

$$
f(u_2) - f(u_1) = f'(u)^T(u_2 - u_1).
$$

Applying the mean value theorem, we could bound the Lipschitz constant via the gradient.

**Corollary 1.** Let $\mathcal{U} \subset \mathbb{R}^n$ be open and convex, function $h : \mathcal{U} \to \mathbb{R}$ be differentiable inside $\mathcal{U}$, then the following inequality holds:

$$
\text{lip}(h \leftarrow u) = \max_{u_1, u_2 \in \mathcal{U}, u_1 \neq u_2} \frac{|h(u_2) - h(u_1)|}{\|u_2 - u_1\|} \leq \max_{u \in \mathcal{U}} \|h'(u)\|.
$$

**Proof.** Since $\mathcal{U}$ is convex, $\forall u_1, u_2 \in \mathcal{U}, u_1 \neq u_2$, the line segment $[u_1, u_2] = \{v \mid v = u_1 + t(u_2 - u_1), t \in [0, 1]\} \subset \mathcal{U}$.

$$
|h(u_2) - h(u_1)| = (a) |h'(u)^T(u_2 - u_1)| \leq (b) \|h'(u)\|\|u_2 - u_1\| \leq (c) \max_{u \in \mathcal{U}} \|h'(u)\|\|u_2 - u_1\|,
$$

where equality (a) is due to Theorem 2; inequality (b) is due to the Cauchy-Schwarz inequality; inequality (c) is due to $\|h'(u)\| \leq \max_{u \in \mathcal{U}} \|h'(u)\|$. $\square$
Lipschitz constant can also be obtained based on the basic ones using the following lemma.

**Lemma 2.** [44, 74] Let $h_1, h_2 \in \text{lip}(h \leftarrow u)$. Then

(a) $\text{lip}(ah_1 \leftarrow u) \leq |a| \text{lip}(h_1 \leftarrow u)$, where $a$ is a constant;

(b) $\text{lip}(h_1 + h_2 \leftarrow u) \leq \text{lip}(h_1 \leftarrow u) + \text{lip}(h_2 \leftarrow u)$,

$\text{lip}(h_1 - h_2 \leftarrow u) \leq \text{lip}(h_1 \leftarrow u) + \text{lip}(h_2 \leftarrow u)$;

(c) $\text{lip}(\min(h_1, h_2) \leftarrow u) \leq \max\{\text{lip}(h_1 \leftarrow u), \text{lip}(h_2 \leftarrow u)\}$,

$\text{lip}(\max(h_1, h_2) \leftarrow u) \leq \max\{\text{lip}(h_1 \leftarrow u), \text{lip}(h_2 \leftarrow u)\}$,

where $\max(h_1, h_2)$ or $\min(h_1, h_2)$ denotes the pointwise maximum or minimum of functions $h_1$ and $h_2$;

(d) $\text{lip}(h_2 \circ h_1 \leftarrow u) \leq \text{lip}(h_2 \leftarrow h_1) \text{lip}(h_1 \leftarrow u)$, where $\circ$ denotes the composition of functions.

This lemma illustrates that after the operations of multiplication by constant, addition, subtraction, minimisation, maximisation and function composition, the functions are still Lipschitz continuous.

**Lemma 3.** [44, 74] Let $\text{lip}(h_1 \leftarrow u)$ and $\text{lip}(h_2 \leftarrow u)$ be finite and $h_1, h_2$ are bounded real-valued functions. Then the product of two functions $^3 h_1h_2$ is again Lipschitz continuous and

$$\text{lip}(h_1h_2 \leftarrow u) \leq \|h_1\|_{\infty} \text{lip}(h_2 \leftarrow u) + \|h_2\|_{\infty} \text{lip}(h_1 \leftarrow u),$$

where $\|h\|_{\infty} = \max_u h(u)$.

This lemma illustrates that after the operation of function multiplication, the result is a Lipschitz function if the basic Lipschitz functions are bounded.

### 1.5 Structure of the Thesis

The structure of the thesis is illustrated in Figure 1.1. The thesis is organised as follows. All classifiers used in the thesis are restricted to have certain kinds

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$^3$The product of two functions is defined as $(h_1h_2)(u) = h_1(u)h_2(u)$. 

1.5. Structure of the Thesis

Figure 1.1: The structure of the thesis. $h$ denotes a distance-based classifier; $z^n$ denotes the set of training instances; $\theta$ denotes the parameters of the classifier; $r$ denotes a risk function. The relationship between these concepts can be linked with certain kinds of Lipschitz properties. In the thesis, the loss function with bounded $\text{lip}(r \leftarrow h)$ is selected. In Chapters 2 and 3, the classifiers have bounded $\text{lip}(h \leftarrow x)$; In Chapter 4, the classifier has bounded $\text{lip}(h \leftarrow \theta)$; In Chapter 5, the classifier has bounded $\text{lip}(h \leftarrow \theta)$ and $\text{lip}(\frac{\partial h}{\partial \theta} \leftarrow \theta)$.

of Lipschitz continuous properties. In Chapters 2 and 3, functions with bounded $\text{lip}(h \leftarrow x)$ are used for metric learning with large margin ratio and local metrics, respectively. In Chapter 4, functions with bounded $\text{lip}(h \leftarrow \theta)$ are used for metric learning with instance extraction. In Chapter 5, functions with bounded $\text{lip}(h \leftarrow \theta)$ and $\text{lip}(\frac{\partial h}{\partial \theta} \leftarrow \theta)$ are used and the resultant PAC bound takes into account some terms appeared in the optimisation algorithm. Generally speaking, the restrictions on the functions used become increasingly stronger from chapter to chapter. The main contributions of this thesis are covered in Chapters 2–5 led to the following four submissions or working papers:


- Mingzhi Dong, Yujiang Wang, Xiaochen Yang and Jing-Hao Xue. Learning Local Metrics and Influential Regions for Classification. IEEE Transactions on Pattern Analysis and Machine Intelligence, under revision (based on Chapter 3).

- Mingzhi Dong, Rui Zhu, Yujiang Wang and Jing-Hao Xue. Metric Learning
1.6. Appendix

1.6.1 Some Useful Properties of Probability and Set

Lemma 4. Let \( u^n = \{ u_i, i = 1, \ldots, n \} \) denote the set of \( n \) independent random variables and \( u_i \) is bounded by the interval \([a_i, b_i]\). Let \( \overline{u} = \frac{\sum_{i=1}^{n} u_i}{n} \), then Hoeffding’s inequality indicates

\[
P_{u^n}(\overline{u} - E_{u^n}[\overline{u}] \geq \epsilon) \leq \exp\left(-\frac{2n^2\epsilon^2}{\sum_{i=1}^{n}(b_i - a_i)^2}\right);
\]

\[
P_{u^n}(|\overline{u} - E_{u^n}[\overline{u}]| \geq \epsilon) \leq 2 \exp\left(-\frac{2n^2\epsilon^2}{\sum_{i=1}^{n}(b_i - a_i)^2}\right).
\]

Proposition 1. Probability of the Union of Sets:

\[P(A \cup B) \leq P(A) + P(B) .\]

1.6.2 Equivalence between Optimisation Problems (1.1) and (1.2)

Let us review the two optimisation problems.

Problem 1:

\[
\min_{\theta} R_n(z_n, h_{\theta}) \\
\text{s.t.} \quad \mathcal{P}(\theta) \leq C;
\]

Problem 2:

\[
\min_{\theta} R_n(z_n, h_{\theta}) + \lambda \mathcal{P}(\theta).
\]

The Lagrange function of Problem 1 is

\[
\mathcal{L}(\theta, u) = R_n(z_n, h_{\theta}) + u(\mathcal{P}(\theta) - C), \quad u \geq 0,
\]
where $u$ is the Lagrangian multiplier.

For Problem 1, the (KKT) necessary conditions imply

\[
\begin{align*}
\text{Condition 1} & \quad \frac{\partial R_n(z_n, h_{\theta})}{\partial \theta} + u \frac{\partial P(\theta)}{\partial \theta} = 0; \\
\text{Condition 2} & \quad u(P(\theta) - C) = 0.
\end{align*}
\]

For Problem 2, the necessary condition implies

\[
\frac{\partial R_n(z_n, h_{\theta})}{\partial \theta} + \lambda \frac{\partial P(\theta)}{\partial \theta} = 0.
\]

Suppose $\theta_1^*$ and $\mu^*$ satisfy the necessary condition of Problem 1. Setting $\lambda = \mu^*$, we can see $\theta_1^*$ satisfies for the necessary condition of Problem 2. Suppose $\theta_2^*$ satisfies the necessary condition of Problem 2. Setting $\mu = \lambda$ and $C = P(\theta_2^*)$, we can see Condition 1 and Condition 2 of Problem 1 are satisfied, so $\theta_2^*$ satisfies the necessary condition of Problem 1 as well. Based on the above results, the necessary conditions of Problem 1 and Problem 2 are equivalent.

Meanwhile, when the regularisation term in Problem 2 is a convex function, the equivalent Problem 1 constrains $\theta$ inside the set of $\{\theta | P(\theta) \leq C\}$, which is a convex set [7].
Chapter 2

Metric Learning with Margin Ratio

2.1 Introduction

Classification is a fundamental research question in the field of machine learning. For distance-based classifiers, it is crucial to appropriately measure the distance between instances. The nearest neighbour classifier, a classical distance-based classifier, classifies a new instance into the class of the training instance with the shortest distance.

In practice, it is often difficult to handcraft a well-suited and adaptive distance metric. To mitigate this issue, metric learning has been proposed to enable learning a metric automatically from the data available. Metric learning with a convex objective function was first proposed in the pioneering work of [78]. The large margin intuition was introduced into the research of metric learning by the seminal researches of “large margin metric learning” (LMML) [56] and “large margin nearest neighbor” (LMNN) [76]. Besides the large margin approach, other inspiring metric learning strategies have been developed, such as nonlinear metrics [34, 24], localised strategies [12, 71, 49] and scalable/efficient algorithms [58, 53]. Metric learning has also been adopted by many other learning tasks, such as semi-supervised learning [82], unsupervised-learning [32], multi-task/cross-domain learning [41, 72], AUC optimisation [30] and distributed approaches [37].

On top of the methodological and applied advancement of metric learning, some theoretical progress has also been made recently, in particular on deriving
2.1. Introduction

Figure 2.1: An illustration of the margin ratio. Each ball indicates a metric space. The red area indicates the area of positive class instances; the blue area indicates the area of negative class instances. Although the margins between the two classes in different metric spaces are the same, it is clear that the difficulties of classification are distinct between them.

Different types of generalisation bounds for metric learning [33, 20, 67, 8]. These developments have theoretically justified the performance of metric learning algorithms. However, they generally lack a geometrical link with the classification margin, not as interpretable as one may expect (e.g. like the clear relationship between the margin and $1/|w|$ in the support vector machine (SVM)).

Besides the inter-class margin, the intra-class dispersion is also crucial to classification [13, 11, 31]. The intra-class dispersion is especially important for metric learning, because different metrics may lead to similar inter-class margins and quite different intra-class dispersion. As illustrated in Figure 2.1, although the margins in these metric spaces are exactly the same, the classification becomes more difficult as the margin ratio decreases. Therefore, the seminal work of [78] and many later work made efforts to consider the inter-class margin and the intra-class dispersion at the same time.

In this chapter, we aim to propose a new concept, the Lipschitz margin ratio, to integrate both inter-class and intra-class properties, and through maximising the Lipschitz margin ratio we aim to propose a new metric learning framework to enable the enhancement of the generalisation ability of a classifier. These two novelties are our main contributions to be made in this work.
To achieve these two aims and present our contributions in a well-structured way, we organise the rest of this chapter as follows. Firstly, in Section 2.2 we discuss the relationship between the distance-based classification, metric learning and Lipschitz functions. We show that a Lipschitz extension, which is a distance-based function, can be regarded as a generalised nearest neighbour model, enjoying great representation ability. Then, in Section 2.3 we introduce the Lipschitz margin ratio, and we point out that its associated learning bound indicates the desirability of maximising the Lipschitz margin ratio, for enhancing the generalisation ability of Lipschitz extensions. Consequently in Section 2.4, we propose a new metric learning framework through maximising the Lipschitz margin ratio. Moreover, we prove that many well-known metric learning algorithms are special cases of the proposed framework. Then for illustrative purposes, we implement the framework to learn the squared Mahalanobis metric. The method is presented in Section 2.4.3, and the experiment results are reported in Section 2.5, which demonstrate the superiority of the proposed method. Finally, we draw conclusions and discuss future work in Section 2.6. For the convenience of readers, some proofs are deferred to the Appendix 2.7.

### 2.2 Lipschitz Functions and Distance-based Classifiers

#### 2.2.1 Definition of Lipschitz Functions

To start with, we will review the definitions of Lipschitz functions, the Lipschitz constant and the Lipschitz set.

**Definition 8.** [74] Let $(\mathcal{X}, \rho_{\mathcal{X}})$ be a metric space. A function $f : \mathcal{X} \to \mathbb{R}$ is called **Lipschitz continuous** (with respect to input $x$)\(^1\) if $\exists C < \infty, \forall x_1, x_2 \in \mathcal{X}$,

$$|f(x_1) - f(x_2)| \leq C \rho_{\mathcal{X}}(x_1, x_2).$$

\(^1\)Without further clarification, the Lipschitz constant considered in this chapter is restricted to be with respect to the input $x$. 

The Lipschitz constant \( \text{lip}(f \leftarrow x) \) of a Lipschitz function \( f \) is

\[
\text{lip}(f \leftarrow x) = \min\{C \in \mathbb{R} | \forall x_1, x_2 \in \mathcal{X}, |f(x_1) - f(x_2)| \leq C \rho_X(x_1, x_2)\}
\]

\[
= \max_{x_1, x_2 \in \mathcal{X}, x_1 \neq x_2} \frac{|f(x_1) - f(x_2)|}{\rho_X(x_1, x_2)},
\]

and function \( f \) is also called a \( L \)-Lipschitz function if its Lipschitz constant is bounded by \( L \). Meanwhile, all \( L \)-Lipschitz functions construct the \( L \)-Lipschitz set

\[
L-\text{Lip}(\mathcal{X}) = \{f : \mathcal{X} \to \mathbb{R}; \text{lip}(f \leftarrow x) \leq L\}.
\]

From the definitions, we can observe that the Lipschitz constant is fundamentally connected with the metric \( \rho_X \); and that the Lipschitz functions have specified a family of functions whose change of output values can be bounded by the distances in the input space.

### 2.2.2 Lipschitz Extensions and Distance-based Classifiers

Distance-based classifiers are the classifiers that are based on certain kinds of distance metrics. Most of distance-based classifiers stem from the nearest neighbours (NN) classifier. To decide the class label of a new instance, the NN classifier compares the distances between the new instance and the training instances.

In binary classification tasks, a Lipschitz function is commonly used as the classification function \( f \) and the instance \( x \) is then classified according to the sign of \( f(x) \). Using Theorem 3, we shall present a family of Lipschitz functions, called Lipschitz extensions. We shall also show that Lipschitz extensions present a distance-based classifier, and that a special case of Lipschitz extensions returns exactly the same classification result as the NN classifier.

**Theorem 3.** [43, 77, 74, 42] (McShane-Whitney Extension Theorem) Given a function \( u \) defined on a finite subset \( A = \{x_1, \ldots, x_n\} \), there exist a family of functions which coincide with \( u \) on \( x_1, \ldots, x_n \), are defined on the whole space \( \mathcal{X} \), and have the same Lipschitz constant as \( u \). Additionally, it is possible to explicitly construct
functions $U_\alpha(x)$ with Lipschitz constant $u$ in the following form and they are called $L$-Lipschitz extensions of $u$:

$$U_\alpha(x) = \alpha U_1(x) + (1 - \alpha) U_2(x),$$

where $\alpha \in [0, 1]$,

$$U_1(x) = \overline{u}(x) = \min_{a \in A} \{u(a) + L \rho(x, a)\},$$

$$U_2(x) = \underline{u}(x) = \max_{a \in A} \{u(a) - L \rho(x, a)\}.$$

Theorem 3 can be readily validated by calculating the values of $U_1(x)$ and $U_2(x)$ on the finite points $x_1, \ldots, x_n$. The bound of the Lipschitz constant of $\overline{u}(x)$ and $\underline{u}(x)$ can be proved on the basis of the Lemmas in Appendix.

Theorem 3 clearly shows that Lipschitz extensions are based on certain kind of distance function $\rho$ and hence are distance-based functions. Moreover, we can illustrate the relationship between Lipschitz extension functions and empirical risk as follows.

Assume $A$ is the set of training instances of a classification task $A = \{x_1, \ldots, x_N\}$. If there are no $x_i, x_j$ such that $\rho(x_i, x_j) = 0$ while their labels $t_i \neq t_j$ (i.e. no overlap between training instances from different classes), setting $u(x_i) = t_i$ would result in zero empirical risk, and $u(x_i)$ would be a Lipschitz function with Lipschitz constant $L_0$,

$$L_0 = \max_{i,j} \frac{|t_i - t_j|}{\rho(x_i, x_j)},$$

where the existence of such a function $u$, i.e. the Lipschitz extensions, is guaranteed by Theorem 3.

That is, when doing classification, if we set $L$ of Lipschitz extension to be larger than $L_0$, zero empirical risk could be obtained. In other words, as distance-based functions, Lipschitz extensions enjoy excellent representation ability for clas-
Moreover, if we set $\alpha$ as $1/2$, Lipschitz extensions will have exactly the same classification results as the NN classifier:

**Proposition 2.** [42] The function $U_{1/2}(x)$ defined above has the same sign, i.e. has the same classification results, as that of the NN classifier.

### 2.3 Lipschitz Margin Ratio

In the previous section, we show that Lipschitz extensions can be viewed as a distance-based classifier, and its representation ability is so strong that zero empirical error can be obtained under mild conditions. In this section, we shall propose the Lipschitz margin ratio to control the model complexity of the Lipschitz functions and hence improve its generalisation ability. To start with, we propose an intuitive way to understand the Lipschitz margin and the Lipschitz margin ratio. Then, learning bounds of the Lipschitz margin ratio will be presented.

#### 2.3.1 Lipschitz Margin

We define the training set of class $k$ as $S_k = \{x_i | t_i = k, x_i \in S\}$, where $k \in \{1, -1\}$; the decision boundary of classification function $f$ as $H_f = \{h|h \in \mathcal{X}, f(h) = 0\}$. The margin used in [42] is equivalent to the Lipschitz margin defined below.

**Definition 9.** The Lipschitz margin is the distance between the training sets $S_1$ and $S_{-1}$:

$$\text{L-Margin} = D(S_1, S_{-1}) = \min_{x_i \in S_{-1}, x_j \in S_1} \rho(x_i, x_j). \quad (2.1)$$

The relationship between the Lipschitz margin and the Lipschitz constant is established as follows.

**Proposition 3.** For any $L$-Lipschitz function $f$ satisfying $\forall x_i \in S_1, f(x_i) \geq 1$ and $\forall x_j \in S_{-1}, f(x_j) \leq -1$,

$$\text{L-Margin} \geq \frac{2}{L}. \quad (2.2)$$
2.3. Lipschitz Margin Ratio

Figure 2.2: An illustration of the Lipschitz margin. Green triangles are instances from the positive class, and purple squares are from the negative class. Data points with red circles around them are the nearest instances from different classes. The length of the blue line indicates the value of the Lipschitz margin.

Proof. Let \( x_n \) and \( x_m \) denote the nearest instances from different classes, i.e.

\[
\rho(x_n, x_m) = D(S_1, S_{-1}) = \min_{x_i \in S_{-1}, x_j \in S_1} \rho(x_i, x_j).
\]

It is straightforward to see

\[
\frac{2}{L} \leq \frac{2}{|f(x_n) - f(x_m)|/\rho(x_n, x_m)} \leq \rho(x_n, x_m) = D(S_1, S_{-1}),
\]

where the first inequality follows from the definition of the Lipschitz constant; and the second inequality is for the reason that \( \forall x_i \in S_1, f(x_i) \geq 1 \) and \( \forall x_j \in S_{-1}, f(x_j) \leq -1 \), then \( |f(x_i) - f(x_j)| \geq 2 \). \( \square \)

The proposition shows that the Lipschitz margin can be lower bounded by the multiplicative inverse Lipschitz constant.

The Lipschitz margin is closely related to the margin adopted in SVM (the
2.3. Lipschitz Margin Ratio

distance between the hyperplane \( H_f \) and the training instances \( S \),

\[
D(S, H_f) = \min_{x_i \in S, h \in H_f} \rho(x_i, h),
\]

As illustrated in Figure 2.2, the Lipschitz margin is also suitable for the classification of non-linearly separable classes. The relationship between these two types of margins are described via the following proposition.

**Proposition 4.** In the Euclidean space, let \( f \) be any continuous function which correctly classifies all the training instances, i.e. \( \forall x_i \in S, t_i f(x_i) \geq 1 \), then

\[
D(S_1, S_{-1}) \geq 2D(S, H_f).
\]

**Proof.** In the Euclidean space,

\[
D(S_1, S_{-1}) = \min_{x_i \in S_{-1}, x_j \in S_{+1}} \rho_E(x_i, x_j),
\]

\[
D(S, H_f) = \min_{x_i \in S, h \in H_f} \rho_E(x_i, h),
\]

and \( \rho_E(x_i, x_j) = \sqrt{(x_i - x_j)^T(x_i - x_j)} \) is the Euclidean distance.

Let \( x_n \) and \( x_m \) denote the nearest instances from different classes, i.e.

\[
\rho_E(x_n, x_m) = D(S_1, S_{-1}) = \min_{x_i \in S_{-1}, x_j \in S_{+1}} \rho_E(x_i, x_j),
\]

where \( x_n \in S_{-1}, x_m \in S_{+1} \).

We define a connected set \( Z = \{ax_n + (1-a)x_m | 0 \leq a \leq 1 \} \), which indicates the line segment between \( x_n \) and \( x_m \). Because \( f(x_n) \leq -1, f(x_m) \geq 1 \) and for any continuous function \( f \), it maps connected sets into connected sets, there exists \( z \in Z \), such that \( f(z) = 0 \). According to the definition of \( H_f \), we can see \( z \in H_f \).
Therefore,

\[
D(S, H_f) = \min_{x_i \in S, h \in H_f} \rho_E(x_i, h) \\
\leq \min_{x_i \in S} \rho_E(x_i, z) \\
\leq \frac{\rho_E(x_n, z) + \rho_E(x_m, z)}{2} \\
= \frac{\rho_E(x_n, x_m)}{2} \\
= \frac{D(S_1, S_{-1})}{2},
\]

where the second equality follows from the connectedness property of \( Z \).

### 2.3.2 Lipschitz Margin Ratio

The Lipschitz margin discussed above effectively depicts the inter-class relationship. However, as we mentioned before, when we learn the metrics, different metrics will result in different intra-class dispersion and it is also important to consider intra-class properties. Hence we propose the Lipschitz margin ratio to incorporate both the inter-class and intra-class properties into metric learning.

We start with defining the diameter of a metric space:

**Definition 10.** [74] The diameter of a metric space \((X, \rho)\) is defined as

\[
diam(X, \rho) = \sup_{x_i, x_j \in X} \rho(x_i, x_j).
\]

The Lipschitz margin ratio is then defined as the ratio between the margin and \(diam(X)\) (i.e. the diameter) or \(diam(S_1) + diam(S_{-1})\) (i.e. the sum of intra-class dispersion), as follows.

**Definition 11.** The Diameter Lipschitz Margin Ratio (L-Ratio\textsuperscript{Diam}) and the Intra-Class Dispersion Lipschitz Margin Ratio (L-Ratio\textsuperscript{Intra}) in a metric space \((X, \rho)\) are
defined as

\[
L\text{-Ratio}^{Diam} = \frac{D(S_1, S_{-1})}{\text{diam}(\mathcal{X}, \rho)} = \frac{\min_{x_i \in S_{-1}, x_j \in S_1} \rho(x_i, x_j)}{\max_{x_i, x_j \in \mathcal{X}} \rho(x_i, x_j)} ,
\]

\[
L\text{-Ratio}^{Intra} = \frac{D(S_1, S_{-1})}{\text{diam}(S_1, \rho) + \text{diam}(S_{-1}, \rho)} = \frac{\min_{x_i \in S_{-1}, x_j \in S_1} \rho(x_i, x_j)}{\max_{x_i, x_j \in S_1} \rho(x_i, x_j) + \max_{x_i, x_j \in S_{-1}} \rho(x_i, x_j)} .
\]

The relationship between \(L\text{-Ratio}^{Diam}\) and \(L\text{-Ratio}^{Intra}\) can be established via the following proposition.

**Proposition 5.** In a metric space \((\mathcal{X}, \rho)\),

\[
\text{diam}(\mathcal{X}, \rho) \leq \text{diam}(S_1, \rho) + \text{diam}(S_{-1}, \rho) + D(S_{-1}, S_1)
\]

and

\[
\frac{1}{L\text{-Ratio}^{Diam}} \leq \frac{1}{L\text{-Ratio}^{Intra}} + 1.
\]

**Proof:** See Appendix 2.7.1

In this inequality, \(\text{diam}(S_1, \rho)\) and \(\text{diam}(S_{-1}, \rho)\) indicate the maximum intra-class distances, and \(D(S_1, S_{-1})\) indicates the inter-class margin. Therefore, this inverse margin ratio regularisation will push the learner to select a metric \(\rho\) which pulls the instances from the same class closer (small \(\sum_{t=1,-1} \text{diam}(S_t, \rho)\)) and enlarges the margin between the instances from different classes (large \(D(S_1, S_{-1})\)).

In a very simple (linearly separable one-dimensional) case, as illustrated in Figure 2.3, \(\text{diam}(\mathcal{X}, \rho)\) can be decomposed into intra-class dispersion (\(\text{diam}(S_{-1}, \rho)\), \(\text{diam}(S_{-1}, \rho)\)) and inter-class margin (\(D(S_1, S_{-1})\)) directly.
2.3. Lipschitz Margin Ratio

Figure 2.3: An illustration of the relationship between the margin ratio and the intra-/inter-class properties. A linearly separable one-dimensional case is used as an example. The red solid circles indicate the positive class instances; the blue solid circles indicate the negative class instances.

Then we can bound the Lipschitz margin ratio using the Lipschitz constant and the diameter of metric space:

**Proposition 6.** For any \( L \)-Lipschitz function \( f \) satisfying \( \forall x_i \in S_1, f(x_i) \geq 1 \) and \( \forall x_j \in S_{-1}, f(x_j) \leq -1 \),

\[
\text{L-Ratio}^{\text{Diam}} \geq \frac{2}{L \text{diam}(X, \rho)},
\]

\[
\text{L-Ratio}^{\text{Intra}} \geq \frac{2}{L \text{diam}(S_1, \rho) + L \text{diam}(S_{-1}, \rho)}.
\]

**Proof.** The inequalities can be obtained by substituting the result of Proposition 3. \( \square \)

Based on this proposition, although it is not possible to calculate the exact value of the Lipschitz margin ratio in most cases, we can use \( \frac{1}{L \text{diam}(X, \rho)} \) or \( \frac{1}{L \text{diam}(S_1, \rho) + L \text{diam}(S_{-1}, \rho)} \) as a surrogate. For example, in the objective function of metric learning by maximising Lipschitz margin ratio, we can maximise \( \frac{1}{L \text{diam}(X, \rho)} \) or \( \frac{1}{L \text{diam}(S_1, \rho) + L \text{diam}(S_{-1}, \rho)} \) or equivalently minimise \( L \text{diam}(X, \rho) \) or \( L \left( \text{diam}(S_1, \rho) + \text{diam}(S_{-1}, \rho) \right) \).

Furthermore, in some cases we may be more interested in the local properties rather than the global ones (see also Section 4.2). In those cases we can define the **local** Lipschitz margin ratio as follows.
**Definition 12.** The *local Lipschitz margin ratio* with subset $S^l \subseteq S$ and metric $\rho^l \in \mathcal{D}$ is defined as

$$\text{Local-Ratio}^{\text{Diam}} = \frac{\text{L-Margin}}{\text{diam}(S^l, \rho^l)} = \frac{D(S^l_1, S^l_{-1})}{\text{diam}(S^l, \rho^l)},$$

$$\text{Local-Ratio}^{\text{Intra}} = \frac{\text{L-Margin}}{\text{diam}(S_1, \rho) + \text{diam}(S_{-1}, \rho)}$$

$$= \frac{D(S^l_1, S^l_{-1})}{\text{diam}(S^l_1, \rho^l) + \text{diam}(S^l_{-1}, \rho^l)},$$

where $S^l_k = \{x_i | t_i = k, x_i \in S^l\}$ indicates the local training set of class $k$ and $k \in \{1, -1\}$.

### 2.3.3 Learning Bounds of the Lipschitz Margin Ratio

In the section above, we have defined the Lipschitz margin ratio, which is a measure of model complexity. In this section, we shall establish the effectiveness of the Lipschitz margin ratio through showing the relationship between its lower bound and the generalisation ability.

**Definition 13.** [18] For a metric space $(\mathcal{X}, \rho)$, let $\lambda$ be the smallest number such that every ball in $\mathcal{X}$ can be covered by $\lambda$ balls of half the radius. Then $\lambda$ is called the *doubling constant* of $\mathcal{X}$ and the *doubling dimension* of $\mathcal{X}$ is $\text{ddim}(\mathcal{X}) = \log_2 \lambda$.

As presented in [18], a low Euclidean dimension implies a low doubling dimension (Euclidean metrics of dimension $d$ have doubling dimension $O(d)$); a low doubling dimension is more general than a low Euclidean dimension and can be utilised to measure the ‘dimension’ of a general metric space.

**Definition 14.** We say that $\mathcal{F}$ $\gamma$-shatters $x_1, \ldots, x_n$, if there exists $s_1, \ldots, s_n$, such that, for every $\epsilon \in \{\pm 1\}^n$, there exists $f \in \mathcal{F}$ such that $\forall t \in \{1, \ldots, n\}$

$$\epsilon_t (f_t(x_t) - s_t) \geq \gamma$$
Fat-shattering dimension is defined as follows

\[ \text{fat}_\gamma(F) = \max\{n; \exists x_1, \ldots, x_n \in \mathcal{X}, \quad s.t. \ F \gamma \text{-shatters } x_1, \ldots, x_n\}. \]

**Theorem 4.** [18] Let \( F \) be the collection of real valued functions over \( \mathcal{X} \) with the Lipschitz constant at most \( L \). Define \( D = \text{fat}_{1/16}(F) \) and let \( P \) be some probability distribution on \( \mathcal{X} \times \{-1, 1\} \). Suppose that \((x_i, t_i), i = 1, \ldots, n\) are drawn from \( \mathcal{X} \times \{-1, 1\} \) independently according to \( P \). Then for every \( f \in F \) that classifies a sample of size \( n \) correctly, we have with probability at least \( 1 - \delta \)

\[
P\{ (x, t) : \text{sign}[f(x)] \neq t \} \leq \frac{2}{n} (D \log_2(34en/D) \log_2(578n) + \log_2(4/\delta)).
\]

Furthermore, if \( f \) is correct on all but \( k \) examples, we have with probability at least \( 1 - \delta \)

\[
P\{ (x, t) : \text{sign}[f(x)] \neq t \} \leq \frac{k}{n} + \sqrt{\frac{2}{n} (D \log_2(34en/D) \log_2(578n) + \log_2(4/\delta))}.  \tag{2.3}
\]

**Proposition 7.** In classification problems, \( \forall x_i \in S_1 \) and \( \forall x_j \in S_{-1} \), \( L = \max_{i,j} \frac{2}{\rho(x_i, x_j)} \), where \( i \) and \( j \) indicate the index of positive and negative class instances respectively. Then \( D = \text{fat}_{1/16}(F) \) can be bounded by the surrogate of Lipschitz Margin Ratio as follows:

\[
D \leq \left(16L \text{diam}(\mathcal{X}, \rho)\right)^{\text{ddim}(\mathcal{X})} \leq \left(16L(\text{diam}(S_1, \rho) + \text{diam}(S_{-1}, \rho)) + 32\right)^{\text{ddim}(\mathcal{X})}.  \tag{2.4}
\]

**Proof.** The first inequality has been proved in [18]. We prove the second inequality here. Because \( L = \max_{i,j} \frac{2}{\rho(x_i, x_j)} = \frac{2}{D(S_{-1}, S_1)} \), we have

\[ LD(S_{-1}, S_1) = 2. \]
It follows that

\[ L \text{diam}(\mathcal{X}, \rho) \leq L(\text{diam}(S_1, \rho) + \text{diam}(S_{-1}, \rho) + D(S_{-1}, S_1)) \]
\[ = L((\text{diam}(S_1, \rho) + \text{diam}(S_{-1}, \rho)) + 2, \]

where the first inequality is based on Proposition 5. Meanwhile, because \( \text{ddim}(\mathcal{X}) \geq 1 \), the second inequality holds.

\[ \square \]

**Corollary 2.** Under the condition that \( n \geq \frac{D}{34e} \), the following bounds for the surrogate margin ratios holds. If \( f \) is correct on all but \( k \) examples, we have with probability at least \( 1 - \delta \)

\[ P\{(x, t) : \text{sign}[f(x)] \neq t\} \leq \frac{k}{n} + \sqrt{\frac{2}{n}((16C)^{\text{ddim}(\mathcal{X})} \log_2(34en/(16C)^{\text{ddim}(\mathcal{X})}) \log_2(578n) + \log_2(4/\delta))}, \]

where \( C = L \text{diam}(\mathcal{X}, \rho) \) or \( C = L(\text{diam}(S_1, \rho) + \text{diam}(S_{-1}, \rho)) + 2. \)

**Proof.** Substitute the inequalities of Proposition 7 into Theorem 4.

\[ \square \]

The above learning bound illustrates the relationship between the generalisation error (i.e. the difference between the expected error \( P\{(x, t) : \text{sign}[f(x)] \neq t\} \) and the empirical error \( \frac{k}{n} \)) and the surrogate inverse Lipschitz margin ratio \( L \text{diam}(\mathcal{X}, \rho) \) or \( L(\text{diam}(S_1, \rho) + \text{diam}(S_{-1}, \rho)) \). Therefore, reducing the value of surrogate inverse Lipschitz margin ratio would help reduce the gap between the empirical error and the expected error, which implies an improvement in the generalisation ability of the model. In other words, the learning bound indicates that minimising inverse Lipschitz margin ratio would be an effective way to enhance the generalisation ability and control model complexity.

### 2.4 Metric Learning via Maximising the Lipschitz Margin Ratio

From previous sections, we have seen that Lipschitz functions have the following desirable properties relevant to metric learning:
2.4. Metric Learning via Maximising the Lipschitz Margin Ratio

- (Close relationship with metrics) The definitions of the Lipschitz constant, Lipschitz functions and Lipschitz extensions have natural relationship with metrics.

- (Strong representation ability) Lipschitz functions, in particular Lipschitz extensions, could obtain small empirical risks, and hence illustrate the representational capability of Lipschitz functions.

- (Good generalisation ability) Complexity of Lipschitz functions could be controlled by penalising the Lipschitz margin ratio.

Therefore, it is reasonable for us to conduct metric learning with the Lipschitz functions and control the model complexity by maximising (the lower bound of) the Lipschitz margin ratio.

2.4.1 Learning Framework

Similarly to other structure risk minimisation approaches, we minimise the empirical risk and maximise (the lower bound of) the Lipschitz margin ratio in the proposed framework. To estimate (the lower bound of) the Lipschitz margin ratio, we may either

- use training instances to estimate the Lipschitz constant $\text{lip}(f \leftarrow x)$ and the diameters $\text{diam}(\mathcal{X}, \rho)$, and obtain $\hat{L}$ and $\hat{\text{diam}}$; or

- adopt the upper bounds of $\text{lip}(f \leftarrow x)$ and $\text{diam}(\mathcal{X}, \rho)$ by applying the properties of the classifier $f$ and metric space $(\mathcal{X}, \rho)$, and obtain $L^*$ and $\text{diam}^*$.

The optimisation problem could be formulated as follows:

$$\min_{\xi, \alpha} \frac{1}{L} \text{-Ratio} + \alpha \sum_{i=1}^{N} \xi_i$$

s.t. $$t_i f(x_i; \alpha, \rho) \geq 1 - \xi_i$$

$$\xi_i \geq 0$$

$$i = 1, \ldots, N,$$

where $N$ indicates the number of training instances; $\alpha$ denotes the parameters of the classification function $f$; $\xi = \{\xi_i\}$ is the hinge loss; $\alpha > 0$ is a trade-off parameter.
2.4. Metric Learning via Maximising the Lipschitz Margin Ratio

which balances the empirical risk term \( \sum_{i=1}^{N} \xi_i \) and the generalisation ability term \( 1/L-Ratio \). \( \text{lip}(f \leftarrow x) \) and \( \text{diam}(X, \rho) \), \( \text{diam}(S_1, \rho) \) and \( \text{diam}(S_{-1}, \rho) \) from the L-Ratio term, will be replaced by either the empirically estimated values \( \hat{L} \) and \( \hat{\text{diam}} \) or the theoretical upper bounds \( L^* \) and \( \text{diam}^* \).

Empirical estimates of \( \hat{L} \) and \( \hat{\text{diam}} \) can be added as constraints

\[
\frac{f(x_i; a, \rho) - f(x_j; a, \rho)}{\rho(x_i, x_j)} \leq \hat{L},
\]

\[
\rho(x_i, x_j) \leq \hat{\text{diam}}(X, \rho), \quad \text{where } x_i \in S, x_j \in S,
\]

\[
\rho(x_i, x_j) \leq \hat{\text{diam}}(S_1, \rho), \quad \text{where } x_i \in S_1, x_j \in S_1,
\]

\[
\rho(x_i, x_j) \leq \hat{\text{diam}}(S_{-1}, \rho), \quad \text{where } x_i \in S_{-1}, x_j \in S_{-1}.
\]

Then the objective function of minimising \( 1/L-Ratio^Diam \) becomes

\[
\min_{\xi, a, \rho, L, \text{diam}} \hat{L} \hat{\text{diam}}(X, \rho) + \alpha \sum_{i=1}^{N} \xi_i, \quad (2.7)
\]

where the penalty term \( \hat{L} \hat{\text{diam}}(X, \rho) \) tries to maximise the inter-class margin (via minimising \( \hat{L} \)) and minimise the overall diameter (via minimising \( \hat{\text{diam}}(X, \rho) \)).

The objective function to minimise \( 1/L-Ratio^{Intra} \) becomes

\[
\min_{\xi, a, \rho, L, \text{diam}} \hat{L} (\hat{\text{diam}}(S_1, \rho) + \hat{\text{diam}}(S_{-1}, \rho)) + \alpha \sum_{i=1}^{N} \xi_i,
\]

or we can minimise an upper bound of \( 1/L-Ratio^{Intra} \) as

\[
\min_{\xi, a, \rho, L, \text{diam}} 2\hat{L} \max(\hat{\text{diam}}(S_1, \rho), \hat{\text{diam}}(S_{-1}, \rho)) + \alpha \sum_{i=1}^{N} \xi_i, \quad (2.8)
\]

where the penalty term \( \hat{L} (\hat{\text{diam}}(S_1, \rho) + \hat{\text{diam}}(S_{-1}, \rho)) \) or \( \hat{L} \max(\hat{\text{diam}}(S_1, \rho), \hat{\text{diam}}(S_{-1}, \rho)) \) tries to maximise the inter-class margin (via minimising \( \hat{L} \)) and minimise the intra-class dispersion (via minimising \( \hat{\text{diam}}(S_1, \rho) + \hat{\text{diam}}(S_{-1}, \rho) \) or \( \max(\hat{\text{diam}}(S_1, \rho), \hat{\text{diam}}(S_{-1}, \rho)) \)) at the same time.
2.4.2 Relationship with other Metric Learning Methods

Some widely adopted metric learning algorithms can be shown as special cases of the proposed framework.

As presented in Appendix 2.7.3, based on our framework, the regularisation term of Large Margin Metric Learning (LMML) [56] could be interpreted as an upper bound of $1/L\text{-Ratio}^{Diam}$ margin ratio; and this framework could suggest a reasonable strategy for choosing the target neighbours and the imposter neighbours in LMML. Also as discussed in Appendix 2.7.4, we can see that the regularisation term of LMNN [76] could be interpreted as an upper bound of $1/\text{Local-Ratio}^{Intra}$.

2.4.3 Applying the Framework for Learning the Squared Mahalanobis Metric

We now apply the proposed framework to learn the squared Mahalanobis metric,

$$\rho_M(x_i, x_j) = (x_i - x_j)^T M (x_i - x_j), \; M \in M_+,$$

where $M_+$ denotes the set of positive semi-definite matrices. A Lipschitz extension function is selected as the classifier:

$$f(x; \alpha, \rho) = U_{1/2}(x)$$

$$= \frac{1}{2} \min_{i=1,\ldots,N} (a_i + L \rho_M(x, x_i)) +$$

$$\frac{1}{2} \max_{i=1,\ldots,N} (a_i - L \rho_M(x, x_i)). \quad (2.9)$$

In binary classification tasks, let $t_i \in \{-1, +1\}$ indicate the label of $x_i$, $i = 1, \ldots, N$.

Based on the framework of (2.6) and (2.7), firstly we propose an optimisation
formula which penalises the $L$-Ratio$^{\text{Diam}}$:

\[
\min_{a, \xi, M, \hat{\text{diam}}, L} \hat{\text{diam}} + \alpha \sum_{i=1}^{N} \xi_i \\
\text{s.t.} \quad \frac{|a_i - a_j|}{\rho_M(x_i, x_j)} \leq \hat{L} \\
\rho_M(x_i, x_j) \leq \text{diam} \\
t_i a_i = 1 - \xi_i \\
\xi_i \geq 0, M \in M_+ \\
x_i \in S, x_j \in S.
\]

(2.10)

At first glance, the optimisation problem seems quite complex. However, based on the smoothness assumption, balanced class assumption ($|S_1| = |S_2|$) and some equivalent transformations, as illustrated in Appendix 2.7.5, the following optimisation problem can be obtained:

\[
\min_{\xi, M', d} \quad cd + \sum \xi_{ij} \\
\text{s.t.} \quad \rho_{M'}(x_i, x_j) \geq 2 - \xi_{ij} \\
\text{where} \quad x_i \text{ and } x_j \text{ are instance pairs with different labels} \\
\rho_{M'}(x_m, x_n) \leq d \\
\xi_{ij} \geq 0, M' \in M_+ \\
x_m, x_n \in S.
\]

(2.11)

Intuitively speaking, the first set of inequality constraints indicate that the distances between samples from different classes should be large; and the third set of inequality constraints indicate that the estimated diameter should be small.

Based on the framework in (2.6) and (2.8), we can also propose an optimisation
2.5. Experiments

To evaluate the performance of our proposed methods, we compare them with four widely adopted distance-based algorithms: nearest neighbor (NN), large margin nearest neighbor (LMNN) \cite{76}, maximally collapsing metric learning
Algorithm 1 ADMM for (2.11)

Input:
$A_1, A_2$

Initialise:
$M = I, m_1 = m_2 = \text{vector}(M), p = 2 - A_1 m_1,$
$q = 2 - A_2 m_2, \alpha_{1,2,3,4} = 0$

while not converged do
1. Update $p^{t+1}_{ij}$ using (2.18)
2. Update $q^{t+1}_{ij}$ using bisection search for $t^\ast$ and Equation 2.19
3. Update $m_{1}^{t+1}$ using (2.20)
4. Update $m_{2}^{t+1}$ using (2.21)
5. Update $m_{3}^{t+1}$ using (2.22)
6. Update the Lagrangian multipliers $\alpha_{1}^{t+1}, \alpha_{2}^{t+1}, \alpha_{3}^{t+1}, \alpha_{4}^{t+1}$ using (2.23)
end while

Output: $M$

(MCML) [15] and neighborhood Components Analysis (NCA) [17]. Under our framework, we have implemented Lip$^D$ (based on the diameter Lipschitz margin ratio), Lip$^I$ (based on the intra-class Lipschitz margin ratio), Lip$^D$(P) (ADMM-based fast Lip$^D$), Lip$^I$(P) (ADMM-based fast Lip$^I$).

Our proposed Lip$^D$, Lip$^I$ are implemented using the cvx toolbox$^2$ in MATLAB with the solver of SeDuMi$^3$. The $C$ in our algorithm is fixed at 1 and the $\lambda$ in the ADMM algorithm is fixed at 1. The LMNN, MCML and NCA are from the dimension reduction toolbox$^3$.

In the experiments, we focus on the most representative task, binary classification. Eight publicly available data sets from the websites of UCI$^4$ and LibSVM$^5$ are adopted to evaluate the performance, namely Statlog/LibSVM Australian Credit Approval (Australian), UCI/LibSVM Original Breast Cancer Wisconsin (Cancer), UCI/LibSVM Pima Indians Diabetes (Diabetes), UCI Echocardiogram (Echo), UCI Fertility (Fertility), LibSVM Fourclass (Fourclass), UCI Haberman’s Survival (Haberman) and UCI Congressional Voting Records (Voting). For each data set, 60% instances are randomly selected as training samples, the rest as

---

2http://cvxr.com/
3https://lvdmaaten.github.io/drtoolbox/
5https://www.csie.ntu.edu.tw/~cjlin/libsvmtools/datasets/binary.html
2.6. Conclusion

Table 2.1: Experiment results of large margin ratio metric learning. Mean accuracy (percentage) and standard deviations are reported with the best ones in bold and underlined.

<table>
<thead>
<tr>
<th>data sets</th>
<th>Lip(^D)</th>
<th>Lip(^D)(P)</th>
<th>Lip(^I)</th>
<th>Lip(^I)(P)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Australian</td>
<td>79.64 ± 2.27</td>
<td>80.04 ± 1.92</td>
<td>\textbf{80.90} ± 1.74</td>
<td>80.29 ± 2.15</td>
</tr>
<tr>
<td>Cancer</td>
<td>95.30 ± 1.12</td>
<td>94.84 ± 0.95</td>
<td>95.27 ± 1.01</td>
<td>94.84 ± 0.95</td>
</tr>
<tr>
<td>Diabetes</td>
<td>69.42 ± 2.03</td>
<td>69.38 ± 1.59</td>
<td>69.64 ± 2.62</td>
<td>68.80 ± 1.29</td>
</tr>
<tr>
<td>Echo</td>
<td>68.00 ± 5.49</td>
<td>\textbf{69.00} ± 6.30</td>
<td>68.67 ± 8.64</td>
<td>68.67 ± 5.92</td>
</tr>
<tr>
<td>Fertility</td>
<td>79.02 ± 4.48</td>
<td>81.46 ± 5.04</td>
<td>78.05 ± 6.60</td>
<td>80.98 ± 3.78</td>
</tr>
<tr>
<td>Fourclass</td>
<td>\textbf{99.91} ± 0.14</td>
<td>\textbf{99.91} ± 0.14</td>
<td>99.86 ± 0.15</td>
<td>99.88 ± 0.15</td>
</tr>
<tr>
<td>Haberman</td>
<td>\textbf{66.42} ± 2.20</td>
<td>66.26 ± 3.12</td>
<td>\textbf{66.42} ± 2.27</td>
<td>65.77 ± 2.83</td>
</tr>
<tr>
<td>Voting</td>
<td>93.37 ± 2.29</td>
<td>92.40 ± 1.90</td>
<td>\textbf{93.83} ± 1.26</td>
<td>92.40 ± 1.90</td>
</tr>
</tbody>
</table>

| # of best  | 2                    | 2                      | 3                    | 0                      |

<table>
<thead>
<tr>
<th>data sets</th>
<th>NN</th>
<th>LMNN</th>
<th>MCML</th>
<th>NCA</th>
</tr>
</thead>
<tbody>
<tr>
<td>Australian</td>
<td>79.89 ± 1.31</td>
<td>79.96 ± 2.61</td>
<td>79.89 ± 2.30</td>
<td>79.89 ± 1.18</td>
</tr>
<tr>
<td>Cancer</td>
<td>95.61 ± 0.68</td>
<td>\textbf{95.41} ± 0.66</td>
<td>95.37 ± 1.14</td>
<td>94.95 ± 1.17</td>
</tr>
<tr>
<td>Diabetes</td>
<td>69.46 ± 1.22</td>
<td>69.90 ± 1.79</td>
<td>\textbf{70.03} ± 1.34</td>
<td>68.44 ± 2.69</td>
</tr>
<tr>
<td>Echo</td>
<td>65.36 ± 2.43</td>
<td>62.00 ± 10.56</td>
<td>66.33 ± 2.92</td>
<td>66.33 ± 4.97</td>
</tr>
<tr>
<td>Fertility</td>
<td>83.21 ± 2.79</td>
<td>\textbf{84.39} ± 2.36</td>
<td>83.17 ± 5.69</td>
<td>83.66 ± 2.31</td>
</tr>
<tr>
<td>Fourclass</td>
<td>99.87 ± 1.14</td>
<td>99.68 ± 0.42</td>
<td>99.88 ± 0.20</td>
<td>99.68 ± 0.62</td>
</tr>
<tr>
<td>Haberman</td>
<td>66.25 ± 1.74</td>
<td>66.26 ± 3.12</td>
<td>\textbf{66.42} ± 2.24</td>
<td>63.66 ± 3.93</td>
</tr>
<tr>
<td>Voting</td>
<td>92.85 ± 0.79</td>
<td>93.31 ± 0.72</td>
<td>92.40 ± 1.66</td>
<td>93.37 ± 1.50</td>
</tr>
</tbody>
</table>

| # of best  | 0        | 2        | 2        | 0        |

test samples. This process is repeated 10 times and the mean accuracy is reported.

As shown in Table 2.1, the proposed algorithms Lip achieve the best mean accuracy on four data sets and equally best with MCML on one data set. The Lip outperforms 1-NN and NCA on seven data sets and LMNN and MCML on five data sets. The only dataset that the Lip performs worse than all other methods is Fertility, in which our method potentially suffers from within-class outliers and hence has a large intra-class dispersion. Apart from this data set, LMNN or MCML outperforms the Lip by only a small performance gap, less than 0.5%. Such encouraging results demonstrate the effectiveness of the proposed framework.

2.6 Conclusion

In this chapter, we have presented that the representation ability of Lipschitz functions is very strong and the complexity of the Lipschitz functions in a metric space
can be controlled by penalising the Lipschitz margin ratio. Based on these desirable properties, we have proposed a new metric learning framework via maximising the Lipschitz margin ratio. An application of this framework for learning the squared Mahalanobis metric has been implemented and the experiment results are encouraging.

The diameter Lipschitz margin ratio or the intra-class Lipschitz margin ratio in the optimisation function is equivalent to an adaptive regularisation. In other words, since we encourage samples to stay close within the same class, samples which locate near the class boundary are valued more than those in the centre. Therefore, the performance of our method may deteriorate under the existence of outliers and this problem has been reported on the data set Fertility. We aim to develop more robust methods in our future work.

The local property within a data set could vary dramatically, and hence it is worthwhile to develop an algorithm based on local Lipschitz margin ratio. One option is to follow the idea of LMNN, learning a general metric but considering different local Lipschitz margin ratio; or we can learn a separate metric on each local area.

2.7 Appendix

2.7.1 Proof on Proposition 5

Proof. In any metric space \((X, \rho)\), let \(x_a\) and \(x_b\) denote the training instances which satisfy

\[
\rho(x_a, x_b) = \text{diam}(S, \rho) = \arg\max_{x_a, x_b \in S} \rho(x_a, x_b).
\]

(1) If \(t_a = t_b\),

\[
\text{diam}(S, \rho) = \rho(x_a, x_b)
\]

\[
= \text{diam}(S_{t_a}, \rho)
\]

\[
\leq \text{diam}(S_1, \rho) + \text{diam}(S_{-1}, \rho) + D(S_{-1}, S_1).
\]
(2) If $t_a \neq t_b$, let $x_n$ and $x_m$ denote the nearest instances from different classes, i.e.

$$\rho(x_n, x_m) = D(S_1, S_{-1}) = \min_{x_i \in S_{-1}, x_j \in S_{+1}} \rho(x_i, x_j),$$

where $x_n \in S_{t_a}, x_m \in S_{t_b}$. We can see

$$\text{diam}(X, \rho) = \rho(x_a, x_b) \leq \rho(x_a, x_n) + \rho(x_n, x_m) + \rho(x_m, x_b) \leq \text{diam}(S_1, \rho) + D(S_{-1}, S_1) + \text{diam}(S_{-1}, \rho).$$

Take the definition of $\text{L-Ratio}^{\text{Diam}}$ and $\text{L-Ratio}^{\text{Intra}}$:

$$\frac{1}{\text{L-Ratio}^{\text{Diam}}} = \frac{\text{diam}(X, \rho)}{D(S_1, S_{-1})} \leq \frac{\text{diam}(S_1, \rho) + D(S_{-1}, S_1) + \text{diam}(S_{-1}, \rho)}{D(S_{-1}, S_1)} = \frac{\text{diam}(S_1, \rho) + \text{diam}(S_{-1}, \rho)}{D(S_{-1}, S_1)} + 1 = \frac{1}{\text{L-Ratio}^{\text{Intra}}} + 1.$$

\[\square\]

### 2.7.2 Properties of Lipschitz Functions

Lipschitz constant can also be obtained based on the basic ones using the following lemma.

**Lemma 5.** [44, 74] Let $h_1, h_2 \in \text{lip}(h \leftarrow u)$. Then

(a) $\text{lip}(h_1 + h_2 \leftarrow u) \leq \text{lip}(h_1 \leftarrow u) + \text{lip}(h_2 \leftarrow u)$,

$\text{lip}(h_1 - h_2 \leftarrow u) \leq \text{lip}(h_1 \leftarrow u) + \text{lip}(h_2 \leftarrow u)$;

(b) $\text{lip}(ah_1 \leftarrow u) \leq |a| \text{lip}(h_1 \leftarrow u)$, where $a$ is a constant;

(c) $\text{lip}(\min(h_1, h_2) \leftarrow u) \leq \max\{\text{lip}(h_1 \leftarrow u), \text{lip}(h_2 \leftarrow u)\}$,

$\text{lip}(\max(h_1, h_2) \leftarrow u) \leq \max\{\text{lip}(h_1 \leftarrow u), \text{lip}(h_2 \leftarrow u)\}$,

where $\max(h_1, h_2)$ or $\min(h_1, h_2)$ denotes the pointwise maximum or minimum of functions $h_1$ and $h_2$. 

2.7. Appendix

(d) $\text{lip}(h_2 \circ h_1 \leftarrow u) \leq \text{lip}(h_2 \leftarrow h_1) \text{lip}(h_1 \leftarrow u)$, where $\circ$ denotes the composition of functions.

This lemma illustrates that after the operations of multiplication by constant, addition, subtraction, minimisation, maximisation and function composition, the functions are still Lipschitz continuous.

**Lemma 6.** [44, 74] Let $\text{lip}(h_1 \leftarrow u)$ and $\text{lip}(h_2 \leftarrow u)$ be finite and $h_1, h_2$ are bounded real-valued functions. Then the product $h_1 h_2$ is again Lipschitz continuous and

$$\text{lip}(h_1 h_2 \leftarrow u) \leq \|h_1\|_\infty \text{lip}(h_2 \leftarrow u) + \|h_2\|_\infty \text{lip}(h_1 \leftarrow u),$$

where $\|h\|_\infty = \max_u h(u)$.

This lemma illustrates that after the operation of function multiplication, the result is a Lipschitz function if the basic Lipschitz functions are bounded.

2.7.3 Relationship between Lipschitz Margin Ratio and LMML [56]

The large margin metric learning (LMML) algorithm [56] has a close relationship with the proposed framework (2.6). Based on our proposed framework, the regularisation term of LMML could be interpreted as an upper bound of the inverse Lipschitz margin ratio. At the same time, the proposed framework could suggest a reasonable strategy for choosing the target neighbours and the imposter neighbours in LMML.

LMML uses the Mahalanobis metric $D_M$, and the classification function of NN is equivalent to the following $f(x)$:

$$f(x) = D_M(x, S_{-1}) - D_M(x, S_1) = \min_a \{\rho_M(x, x_a)\} - \min_b \{\rho_M(x, x_b)\},$$

where $x_a \in S_{-1}, x_b \in S_1$. 

---

6The product of two functions $f, g$ is the componentwise multiplication: $(fg)(x) = f(x)g(x)$. 
Then LMML adopts an upper bound of \(1/L-Ratio^{Diam} \leq \text{lip}(f \leftarrow x) \text{diam}(\mathcal{X}, D_M)\) as the regularisation term. Because \(\text{lip}(\rho_M(x, x_a) \leftarrow x) = 1\), according to Lemma 5(c), \(\text{lip}(\min_a\{\rho_M(x, x_a) \leftarrow x\}) \leq 1\). Then according to Lemma 5(a), \(\text{lip}(f \leftarrow x)\) is bounded by 2 and

\[
\text{lip}(f \leftarrow x) \max_{n,m} (x_n - x_m)^T M (x_n - x_m) \\
= \text{lip}(f \leftarrow x) \max_{n,m} \| (x_n - x_m)^T M (x_n - x_m) \|_2 \\
\leq \text{lip}(f \leftarrow x) \max_{n,m} \| x_n - x_m \|_2^2 \| M \|_F \\
\leq C \| M \|_F,
\]

where \(C = 2 \max_{n,m} \| x_n - x_m \|_2^2\) and \(x_n, x_m \in \mathcal{X}\). The first inequality holds because the matrix Frobenius norm is consistent with the vector \(L_2\)-norm. Therefore, the Frobenius norm or the squared Frobenius norm may be used as the regularisation term.

Based on the above discussion, in this special case, the proposed framework (2.6) could be represented as

\[
\begin{align*}
\min_{M, \xi} & \quad \| M \|_F^2 + \alpha \sum_{i=1}^{N} \xi_i^o \\
\text{s.t.} & \quad t_i f(x_i; \alpha) \geq 1 - \xi_i^o \\
& \quad \xi_i^o \geq 0, M \in M_+.
\end{align*}
\]

(2.15)

Then, the constraints of \(\rho_M(x_i, x_k) - \rho_M(x_i, x_j) \geq 1 - \xi_i, j \rightarrow i, k \rightarrow i\) in the optimisation problem of LMML serve as a heuristic approximation of \(t_i f(x_i; \alpha) \geq 1 - \xi_i\).

In fact, by choosing the target neighbour \(x_j\) of \(x_i\) as the nearest neighbour within the same class measured via the Euclidean metric and the imposter neighbours \(x_k\) as all the instances within the different class, i.e. \(j = \arg\min_u \rho_M=I(x_i, x_u)\) and \(k \in \{u|x_u \in S_{-i}\}, \min_k\{\rho_M(x_i, x_k)\} - \rho_M(x_i, x_j)\)
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would be an upper bound of $t_i f(x_i)$. This is because

$$
t_i f(x_i) = D_M(x_i, S_{-i}) - D_M(x_i, S_i)
\geq \min_k \{\rho_M(x_i, x_k)\} - \rho_M(x_i, x_j),
$$

where the last inequality holds since $x_j$ is $x_i$'s nearest neighbour within the same class measured via the Euclidean metric and cannot be guaranteed to be the neighbour with in the same class with metric $M$, but $-D_M(x_i, S_{-i}) \geq -\rho_M(x_i, x_j)$ always holds.

Let $t_i g(x_i) = \min_k \{\rho_M(x_i, x_k)\} - \rho_M(x_i, x_j)$, then the hinge loss of $t_i g(x_i)$, i.e. $\max[1 - t_i g(x_i), 0]$, is the upper bound of the hinge loss of $t_i f(x_i)$, i.e. $\max[1 - t_i f(x_i), 0]$, because

$$
\Rightarrow 1 - t_i g(x_i) \geq 1 - t_i f(x_i)
\Rightarrow \max[1 - t_i g(x_i), 0] \geq \max[1 - t_i f(x_i), 0].
$$

Therefore, the hinge loss $\xi_i$ obtained by the following optimisation problem is the upper bound of $\xi_i^o$ in (2.15):

$$
\min_{M, \xi} \|M\|_F^2 + \alpha \sum_{i=1}^N \xi_i
\text{s.t. } t_i g(x_i; \alpha) \geq 1 - \xi_i
\xi_i \geq 0, M \in M_+.
$$

The above optimisation problem is equivalent to the following one:

$$
\min_{M, \xi} \|M\|_F^2 + \alpha \sum_{i=1}^N \xi_i
\text{s.t. } \rho_M(x_i, x_k) - \rho_M(x_i, x_j) \geq 1 - \xi_i
\xi_i \geq 0, M \in M_+,
$$

where $x_j$ is $x_i$'s nearest neighbour within the same class measured via the Euclidean
metric and $x_k$ are all the instances within the different class. This is a special case of the optimisation problem of LMML. Instead of using a heuristic approximation of the empirical risk, this setting of the target neighbour and the imposter neighbours could guarantee that $\xi_i$ is the upper bound of $\xi_i^o$.

### 2.7.4 Relationship between Lipschitz Margin Ratio and LMNN

[76]

The large margin nearest neighbor (LMNN) [76] also has a close relationship with the proposed framework. Similarly to that for LMML, the proposed framework could provide a reasonable strategy for choosing the target neighbours and the imposter neighbours in LMNN. In the following discussion, let $x_j$ be $x_i$’s nearest neighbour within the same class measured via the Euclidean metric and let $\{x_k\}$ be the set of all instances within the different class of $x_i$. We shall show that the regularisation term of LMNN could be interpreted as an upper bound of $1/\text{Local-Ratio}^{\text{Intra}}$ and $\xi_i$ is also an upper bound of the empirical loss of $x_i$.

LMNN uses the Mahalanobis metric $\rho_M$, and the classification function is the same as that of LMML (2.14).

When the local margin of $x_i$ with metric $\rho_M$ is considered, the ideal subset $S^l$ around $x_i$ is $\{x_i, x_m, x_n\}$, where $x_m$ is $x_i$’s nearest neighbour within the same class measured via the metric $\rho_M$ and $x_n$ is $x_i$’s nearest neighbour within the different class measured via the metric $\rho_M$. This subset is important for $x_i$ because it determines the classification function of $x_i$. Based on Definition 12, the local inverse Lipschitz margin ratio could be expressed as

$$\frac{\text{diam}(S^l, \rho_M)}{1/\text{L-Margin}}.$$
and based on Proposition 5, it could be bounded as

\[
\frac{1}{\text{Local-Ratio}_{\text{Intra}}} = \frac{\text{diam}(S^i, \rho^i) + \text{diam}(S^i_{-1}, \rho^i)}{\text{L-Margin}} \\
\leq \frac{1}{2} \text{lip}(f \leftarrow x)\{\text{diam}(S^i_{t_i}, \rho_M) + \text{diam}(S^i_{-t_i}, \rho_M)\} \\
= \frac{1}{2} \text{lip}(f \leftarrow x)\rho_M(x_i, x_m),
\]

where the last equality holds because \( S^i = \{x_i, x_m, x_n\} \), so \( S^i_{t_i} = \{x_i, x_m\} \), \( S^i_{-t_i} = \{x_n\} \) and \( \text{diam}(S^i_{t_i}, \rho_M) = \rho_M(x_i, x_m) \), \( \text{diam}(S^i_{-t_i}, \rho_M) = 0 \). Because \( \text{lip}(f \leftarrow x) \leq 2 \), we can see

\[
\frac{1}{\text{Local-Ratio}_{\text{Intra}}} \leq \rho_M(x_i, x_m) \leq \rho_M(x_i, x_j),
\]

where the second inequality holds because \( x_j \) is defined as \( x_i \)'s nearest neighbour within the same class measured via the Euclidean metric and \( x_m \) may not be the same as \( x_j \), thus

\[
\rho_M(x_i, x_m) = D_M(x_i, S_{t_i}) \\
= \min_{x_u \in S_{t_i}} \rho_M(x_i, x_u) \\
\leq \rho_M(x_i, x_j), \forall x_j \in S_{t_i}.
\]

Therefore, it is reasonable to penalise the sum of the upper bound of the local inverse Lipschitz margin ratios via

\[
\sum_i \rho_M(x_i, x_j).
\]

Similarly to the discussion of LMML, the strategy of choosing target and imposter neighbours could guarantee that \( \xi_i \) is the upper bound of the empirical risk of \( x_i \).

The optimisation problem based on the proposed framework (2.6) could be
rewritten as
\[
\min_{M, \xi} \sum_i \rho_M(x_i, x_j) + \alpha \sum_i \xi_i \quad \text{s.t.} \quad \rho_M(x_i, x_j) - \rho_M(x_i, x_k) \geq 1 - \xi_i \\
\xi_i \geq 0, M \in M_+, \tag{2.16}
\]
where \(x_j\) is \(x_i\)’s nearest neighbour within the same class measured via Euclidean metric and \(x_k\) are all the instances within the different class of \(x_i\). This is an optimisation problem of LMNN with a special strategy for choosing the target neighbour and imposter neighbour. This strategy could guarantee that \(\xi_i\) is the upper bound of the empirical risk.

### 2.7.5 From (2.10) to (2.11)

To start with, we assume that the intra class area is relatively smooth and \(\hat{L}\) is always determined by instance pairs with different labels, then the optimisation problem (2.10) can be written as

\[
\min_{a, \xi, M, \text{diam}, \hat{L}} \hat{L}\text{diam} + \alpha \sum_{n=1}^{N} \xi_i \quad \text{s.t.} \quad \frac{|a_i - a_j|}{\rho_M(x_i, x_j)} \leq \hat{L} \\
x_i \text{ and } x_j \text{ are instance pairs with different labels.} \tag{2.17}
\]

For the squared Mahalanobis metric, we have the following property:

\[
\forall C, \ C \rho_M(x_i, x_j) = \rho_M(x_i, x_j),
\]
where \(C\) is any constant.

Based on this property, the optimisation problem (2.17) is equivalent to the
following one:

\[
\begin{align*}
\min_{a, \xi, M, \hat{L}, \hat{\text{diam}}} & \quad \hat{L}\text{diam} + \alpha \sum_{n=1}^{N} \xi_i \\
\text{s.t.} & \quad |a_i - a_j| \leq \rho_{LM}(x_i, x_j) \\
& \quad x_i \text{ and } x_j \text{ are instance pairs with different labels} \\
& \quad \rho_{LM}(x_m, x_n) \leq \hat{L}\text{diam} \\
& \quad t_m a_m = 1 - \xi_m \\
& \quad \xi_i \geq 0, M \in M_+ \\
& \quad x_m, x_n \in S.
\end{align*}
\]

Take \( t_m a_m = 1 - \xi_m \) into the first constraint, because \( x_i \) and \( x_j \) are from different classes, we have

\[
|a_i - a_j| = |1 - \xi_i - (\xi_j - 1)| = |2 - \xi_i - \xi_j|.
\]

Therefore, the objective function becomes

\[
\begin{align*}
\min_{\xi, M, \hat{L}, \hat{\text{diam}}} & \quad \hat{L}\text{diam} + \alpha \sum_{n=1}^{N} \xi_i \\
\text{s.t.} & \quad \rho_{LM}(x_i, x_j) \geq |2 - \xi_i - \xi_j| \\
& \quad x_i \text{ and } x_j \text{ are instance pairs with different labels} \\
& \quad \rho_{LM}(x_m, x_n) \leq \hat{L}\text{diam} \\
& \quad \xi_i \geq 0, M \in M_+ \\
& \quad x_m, x_n \in S.
\end{align*}
\]


which is equivalent to the following optimisation problem:

\[
\begin{align*}
\min_{\xi, M, \hat{L}, \hat{\text{diam}}} & \quad \hat{L}\text{diam} + \alpha \sum_{n=1}^{N} \xi_n \\
\text{s.t.} & \quad \rho_{LM}(x_i, x_j) \geq 2 - \xi_i - \xi_j \\
& \quad \rho_{LM}(x_i, x_j) \geq \xi_i + \xi_j - 2
\end{align*}
\]

\(x_i\) and \(x_j\) are instance pairs with different labels

\[
\rho_{LM}(x_m, x_n) \leq \hat{L}\text{diam}
\]

\(\xi_i \geq 0, M \in M_+\)

\(x_m, x_n \in S\).

To simplify the notation, we denote \(\xi_{ij} = \xi_i + \xi_j\). With the assumption of balanced class, i.e. \(|S_1| = |S_2| = \frac{N}{2}\), we have \(\sum_{t_i \neq t_j} \xi_{ij} = N \sum_{n=1}^{N} \xi_n\). Let \(d = \hat{L}\text{diam}\), \(M' = \hat{L}M\), and \(c = \frac{1}{\alpha N}\). This turns the optimisation problem into:

\[
\begin{align*}
\min_{\xi, M', d} & \quad cd + \sum_{i,j=1}^{N} \xi_{ij} \\
\text{s.t.} & \quad \rho_{M'}(x_i, x_j) \geq 2 - \xi_{ij} \\
& \quad \rho_{M'}(x_i, x_j) \geq \xi_{ij} - 2
\end{align*}
\]

\(x_i\) and \(x_j\) are instance pairs with different labels

\[
\rho_{M'}(x_m, x_n) \leq d
\]

\(\xi_{ij} \geq 0, M' \in M_+\)

\(x_m, x_n \in S\).

The constraints with respect to \(\xi_{ij}\) are (i) \(\xi_{ij} \geq 2 - \rho_{M'}(x_i, x_j)\), (ii) \(\xi_{ij} \leq 2 + \rho_{M'}(x_i, x_j)\) and (iii) \(\xi_{ij} \geq 0\). The objective function is to minimise \(\xi_{ij}\), based on the objective function, constraints (iii), constraints (i) and the fact \(\rho_{M'}(x_i, x_j) \geq 0\), the maximal value of \(\xi_{ij}\) would be smaller or equal to 2. Thus constraints (ii) would always be satisfied. Thus constraints (ii) could be deleted and the optimisation problem could be formulated as (2.11).

### 2.7.6 ADMM Algorithm for (2.11) and (2.13)

The only difference between (2.11) and (2.13) lies on the selected instance pairs to estimate \(\text{diam}\). For simplicity, only the derivation process of ADMM for (2.11) is
illustrated here.

To start with, (2.11) is as follows

\[
\min_{\xi, M', d} \quad cd + \sum_{i,j=1}^{N} \xi_{ij}
\]

\[
s.t. \quad \rho_{M'}(x_i, x_j) \geq 2 - \xi_{ij} \quad \text{for } t_i \neq t_j \\
\rho_{M'}(x_m, x_n) \leq d \\
\xi_{ij} \geq 0, M' \in M_+.
\]

Apply the definition of the squared Mahalanobis directly into the constraint:

\[
\min_{\xi, M', d} \quad cd + \sum_{i,j=1}^{N} \xi_{ij}
\]

\[
s.t. \quad (x_i - x_j)(x_i - x_j)^T \otimes M' \geq 2 - \xi_{ij} \quad \text{for } t_i \neq t_j \\
(x_m - x_n)(x_m - x_n)^T \otimes M' \geq d \\
\xi_{ij} \geq 0, M' \in M_+,
\]

where we define \(A \otimes B = \sum_{i,j} A_{ij} \cdot B_{ij}\).

We now stack the columns of \(M'\) into a vector and call this vector \(m\). Similarly, we take the vectorization of \((x_i - x_j)(x_i - x_j)^T\) and \((x_m - x_n)(x_m - x_n)^T\), take their transpose and name them as \(A_{1,ij}\) and \(A_{2,mn}\), respectively. The optimisation problem is then equivalent to

\[
\min_{\xi, M', d} \quad cd + \sum_{i,j=1}^{N} \xi_{ij}
\]

\[
s.t. \quad \xi_{ij} \geq 2 - A_{1,ij} m \quad \text{for } t_i \neq t_j \\
d \geq A_{2,mn} m \\
\xi_{ij} \geq 0, M' \in M_+,
\]

where

\[
m = \text{vector}(M') \in \mathbb{R}^{(p \times p) \times 1},
\]

\[
A_{1,ij} = [\text{vector}((x_i - x_j)(x_i - x_j)^T)]^T,
\]

\[
A_{2,mn} = [\text{vector}((x_m - x_n)(x_m - x_n)^T)]^T,
\]

\(p = \dim(M')\) and \(v = \text{vector}(V)\) reshapes any matrix \(V \in \mathbb{R}^{a \times b}\) into a vector.
\( \mathbf{v} \in \mathbb{R}^{(\alpha \times \beta) \times 1} \).

Transform this problem into the consensus form [51]:

\[
\begin{align*}
\min_{\xi, M, d} \ c & \max_{i,j} (q_{ij}) + \sum_{i,j=1}^{N} \max_{i,j} (0, p_{ij}) + \tilde{I}_{M_+}(M') \\
\text{s.t.} \quad p &= 2 - A_1 m_1, \quad p \in \mathbb{R}^{(N_1 \times N_2) \times 1} \\
q &= A_2 m_2, \quad q \in \mathbb{R}^{(N \times N) \times 1} \\
m_1 &= m_2 = m, \quad m_1, m_2, m \in \mathbb{R}^{(p \times p) \times 1},
\end{align*}
\]

where \( A_1 \in \mathbb{R}^{(N_1 \times N_2) \times (p \times p)} \) consists of \((N_1 \times N_2)\) blocks of \( A_{1,ij} \) and \( A_2 \in \mathbb{R}^{(N \times N) \times (p \times p)} \) consists of \((N \times N)\) blocks of \( A_{2,mn} \). Here \( N_1 \) and \( N_2 \) are the number of instances in class 1 and 2 respectively. \( \tilde{I}_C(x) = \begin{cases} 0, & x \in C \\ \infty, & x \not\in C \end{cases} \).

The Augmented Lagrangian function of the above optimisation problem becomes

\[
L_\mu(\alpha_1, \alpha_2, \alpha_3, \alpha_4, p, q, m_1, m_2, M') = c \max_{i,j} (q_{ij}) + \sum_{i,j=1}^{N} \max_{i,j} (0, p_{ij}) + \tilde{I}_{M_+}(M') + \\
\alpha_1^T (m_1 - m) + \alpha_2^T (m_2 - m) + \\
\alpha_3^T (p + A_1 m_1 - 2) + \alpha_4^T (q - A_2 m_2) + \\
\frac{\mu}{2} ||m_1 - m||_2^2 + \frac{\mu}{2} ||m_2 - m||_2^2 + \\
\frac{\mu}{2} ||p + A_1 m_1 - 2||_2^2 + \frac{\mu}{2} ||q - A_2 m_2||_2^2,
\]

where \( \alpha_1 \in \mathbb{R}^{(p \times p) \times 1}, \alpha_2 \in \mathbb{R}^{(p \times p) \times 1}, \alpha_3 \in \mathbb{R}^{(N_1 \times N_2) \times 1}, \alpha_4 \in \mathbb{R}^{(N \times N) \times 1} \) are the Lagrangian multipliers and \( \mu \in \mathbb{R}^1 \) is the regularisation parameter.

We apply the Alternating Direction Method of Multipliers algorithm (ADMM) to solve this problem. Specifically, we minimise \( p, q, m_1, m_2, M' \) respectively by fixing other variables and then update \( \alpha_1, \alpha_2, \alpha_3, \alpha_4 \).

(1) Update \( p_{ij} \)

\[
\arg\min_{p_{ij}} L_\mu = \arg\min_{p_{ij}} \left\{ \max(0, p_{ij}) + \alpha_3^T p_{ij} + \frac{\mu}{2} ||p_{ij} + A_{1,ij} m_1 - 2||_2^2 \right\}
\]
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According to the proposition in [81],

\[ S_\lambda(\omega) = \arg\min_x \left\{ \lambda \max(0, x) + \frac{1}{2} ||x - \omega||^2_2 \right\} \]

has the solution

\[ S_\lambda(\omega) = \begin{cases} 
\omega - \lambda & \text{if } \omega > \lambda \\
0 & \text{if } 0 \leq \omega \leq \lambda \\
\omega & \text{if } \omega < 0.
\end{cases} \]

Our minimisation function can thus be formulated as

\[
\arg\min_{p_{ij}} L_\mu = \arg\min_{p_{ij}} \left\{ \max(0, p_{ij}) + \frac{\mu}{2} ||p_{ij} - (2 - A_{1,ij}m_1 - \frac{\alpha_{3,ij}}{\mu})||^2_2 \right\}
= S_\mu(2 - A_{1,ij}m_1 - \frac{\alpha_{3,ij}}{\mu})
\]

Hence we have

\[
p_{ij}^{t+1} = \begin{cases} 
2 - A_{1,ij}m_1^i - \frac{\alpha_{3,ij}^{t+1}}{\mu} & \text{if } 2 - A_{1,ij}m_1^i - \frac{\alpha_{3,ij}}{\mu} > \frac{1}{\mu} \\
0 & \text{if } 0 \leq 2 - A_{1,ij}m_1^i - \frac{\alpha_{3,ij}}{\mu} \leq \frac{1}{\mu} \\
2 - A_{1,ij}m_1^i - \frac{\alpha_{3,ij}^t}{\mu} & \text{if } 2 - A_{1,ij}m_1^i - \frac{\alpha_{3,ij}}{\mu} < 0
\end{cases}
(2.18)
\]

(2) Update \( q_{ij} \)

\[
\arg\min_{q_{ij}} L_\mu = \arg\min_{q_{ij}} \left\{ \max_{i,j}(q_{ij}) + \frac{\alpha_{4}^T q_{ij}}{\mu} + \frac{\mu}{2} ||q_{ij} - A_{2,ij}m_2||^2_2 \right\}
\]

According to [51], the optimisation function

\[
\min_x \max_i x_i + \frac{1}{2\lambda} ||x - v||^2_2
\]

can be written as

\[
\min_x t + \frac{1}{2\lambda} ||x - v||^2_2 \\
\text{s.t. } x_i \leq t \quad i = 1, \cdots, n.
\]

According to Section 6.4.1 of [51], the optimal value \( t^* \) needs to satisfy the cond-
2.7. Appendix

\[ \sum_{i=1}^{n} \frac{1}{\lambda} \max(0, v_i - t^*) = 1, \]

and this equation can be solved by bisection. Then, the optimal \( x^* \) can be obtained as
\[ x^*_i = \min(t^*, v_i). \]

Therefore, we rewrite our objective function as follows:
\[ \min_{q_{ij}} L_\mu \iff \min_{q_{ij}} \max(q_{ij}) + \frac{\mu}{2c} \left\| q_{ij} - (A_{2,ij}m_2 - \frac{\alpha_{4,ij}}{\mu}) \right\|^2. \]

Hence
\[ q_{ij}^{t+1} = \min(t^*, A_{2,ij}m_2^t - \frac{\alpha_{4,ij}^t}{\mu}), \quad (2.19) \]

and \( t^* \) satisfies
\[ \sum_{i,j=1}^{N} \frac{\mu}{c} (A_{2,ij}m_2^t - \frac{\alpha_{4,ij}^t}{\mu} - t^*) = 1. \]

(3) Update \( m_1 \)
\[ \min_{m_1} L_\mu \iff \min_{m_1} \alpha_1^T m_1 + \alpha_3^T A_1 m_1 + \frac{\mu}{2} \left\| m_1 - m \right\|^2 + \frac{\mu}{2} \left\| p + A_1 m_1 - 2 \right\|^2. \]

Take the derivative with respect to \( m_1 \), we get
\[ \mu(A_1^T A_1 + I)m_1^* + \alpha_1 + A_1^T \alpha_3 - \mu m + \mu A_1^T p - 2\mu A_1^T 1 = 0, \]

where \( I \) is the identity matrix and \( 1 \) is the vector with all components being 1.

Hence, we update \( m_1 \) as follows:
\[ m_1^{t+1} = (A_1^T A_1 + I)^{-1}(m^t - \frac{\alpha_1^t + A_1^T \alpha_3^t + \mu A_1^T p^{t+1}}{\mu} - 2\mu A_1^T 1). \quad (2.20) \]

We can save \( (A_1^T A_1 + I)^{-1} \) in the memory so as to improve the computational efficiency.

(4) Update \( m_2 \)
\[ \min_{m_2} L_\mu \Leftrightarrow \min_{m_2} \alpha_2^T m_2 - \alpha_4^T A_2 m_2 + \frac{\mu}{2} \|m_2 - m\|^2 + \frac{\mu}{2} \|q - A_2 m_2\|^2. \]

Take the derivative with respect to \( m_2 \), we get

\[
\mu(A_2^T A_2 + I)m^*_2 + \alpha_2 - A_2^T \alpha_4 - \mu m - \mu A_2^T q = 0.
\]

Update \( m_2 \) as follows:

\[ m^{t+1}_2 = (A_2^T A_2 + I)^{-1}(m^t + \frac{A_2^T \alpha_4^t + \mu A_2^T q^{t+1} - \alpha_2^t}{\mu}). \tag{2.21} \]

(5) Update \( M' \) (and hence \( m \))

\[
\min_{M'/m} \tilde{f}_{M'}(M') + \alpha_1^T (m_1 - m) + \alpha_2^T (m_2 - m) + \frac{\mu}{2} \|m_1 - m\|^2 + \frac{\mu}{2} \|m_2 - m\|^2.
\]

Hence, update \( m \) as

\[ m^{t+1} = \prod_{M_+} \text{matrix}(\frac{m_1^{t+1} + m_2^{t+1}}{2} + \frac{\alpha_1^t + \alpha_2^t}{2\mu}) + \text{matrix}(\frac{m_1^{t+1} + m_2^{t+1}}{2} + \frac{\alpha_1^t + \alpha_2^t}{2\mu}'))/2, \tag{2.22} \]

where \( V = \text{matrix}(v) \) is the reverse operation of \( v = \text{vector}(V) \) and it reshapes a vector \( v \in \mathbb{R}^{(p \times p) \times 1} \) into a matrix \( V \in \mathbb{R}^{p \times p} \). \( \prod_{M_+} \) denotes the projection of a symmetric matrix onto the positive semi-definite cone \( M_+ \).

(6) Update \( \alpha \)

\[
\begin{align*}
\alpha_1^{t+1} &= \alpha_1^t + \mu(m_1^{t+1} - m^{t+1}) \\
\alpha_2^{t+1} &= \alpha_2^t + \mu(m_2^{t+1} - m^{t+1}) \\
\alpha_3^{t+1} &= \alpha_3^t + \mu(p^{t+1} + A_1 m_1^{t+1} - 2) \\
\alpha_4^{t+1} &= \alpha_4^t + \mu(q^{t+1} - A_2 m_2^{t+1}).
\end{align*} \tag{2.23}
Chapter 3

Metric Learning with Local Metrics

3.1 Introduction

Classification is a long-standing area of machine learning. While deep learning classifiers have obtained superior performance on numerous applications, they generally require a large amount of labelled data. For small data sets, traditional classification algorithms remain valuable.

The nearest neighbour (NN) classifier is one of the most commonly used methods for classification, which determines the class label based on the distances between a new instance and the training instances. However, with different metrics, the performance of NN could be quite different. Hence it is very beneficial to find a well-suited and adaptive distance metric for specific applications. To this end, metric learning is an appealing technique. It enables the algorithms to automatically learn a metric from available data. Metric learning with a convex objective function was first proposed in the seminal work of Xing [78]. After that, many other metric learning methods have been developed and widely adopted, such as the large margin nearest neighbour (LMNN) [76] and the information theoretic metric learning [9]. Some theoretical work has also been proposed for metric learning, especially on deriving different generalisation bounds [33, 8, 20, 67], and deep networks have been used to represent nonlinear metrics [24, 40]. In addition, metric learning methods have been developed for specific purposes, including multi-output tasks [39], multi-view learning [25], medical image retrieval [80], kinship verification tasks [79], face
3.1. Introduction

![Diagram](image)

**Figure 3.1:** An example of calculating the distance between points $x_i$ and $x_j$ with local metrics. $A_1$ and $A_2$ are different influential regions with metrics $M(A_1)$ and $M(A_2)$ and B is the background region with metric $M(B)$. The distance between $x_i$ and $x_j$ equals to the sum of three line segments' local distances, namely $l(x_i x_j ∩ A; M(A))$, $l(x_i x_j ∩ A_2; M(A_2))$ and $l(x_i x_j ∩ B; M(B))$.

Most aforementioned methods use a single metric for the whole metric space and thus may not suit well for data sets with multimodality. To solve this problem, local metric learning algorithms have been proposed [14, 76, 70, 26, 5, 59, 55, 62, 49].

Most of these localised algorithms could be categorised into two groups: 1) Each data point or cluster of data points has a local metric $M(x_i)$. This, however, results in an asymmetric distance as illustrated in [70], i.e. $M(x_i) ≠ M(x_j)$ may lead to an unequal distance $ρ(x_i, x_j; M(x_i)) ≠ ρ(x_j, x_i; M(x_j))$. 2) Each line segment or cluster of line segments has a local metric $M(x_i, x_j)$. The definitions of $M(x_i, x_j)$, such as $∑_k w_k(x_i, x_j)M_k$ in [5] where $w_k$ is defined as $P(k|x_i) + P(k|x_j)$ to guarantee the symmetry and $P(k|x_i)$ or $P(k|x_j)$ is the posterior probability that $x$ belongs to the $k$th component in the Gaussian mixture model(GMM), are nonetheless not very intuitive.

In this chapter, an intuitive, symmetric distance and a novel local metric learning method are proposed. By splitting the metric space into influential regions and a background region, the distance between any two points is defined as the sum of
3.1. Introduction

Figure 3.2: An illustration of the benefits of learning local influential regions. The distance between the adjacent vertical/horizontal grids is one unit. The multimodality issue is solved by dividing positive samples into two local regions. A suitable local metric helps increase the class separability, such as increasing $l(N_1P_1)$ and $l(N_2P_3)$ while decreasing $l(P_1P_2)$ and $l(P_3P_4)$.

...lengths of line segments in each region, as illustrated in Figure 3.1. Building multiple influential regions solves the multimodality issue and learning a suitable local metric in each influential region improves class separability, as shown in Figure 3.2.

To establish the proposed new distance and local metric learning method, the rest of this chapter is organised as follows. First, in Section 3.2, some key concepts are introduced, namely influential regions, local metrics and line segments, which lead to a new definition of the distance. Next, in Section 3.3, we calculate the distance by discussing the geometric relationship between line segment and influential regions. Then, in Section 3.4 we build a novel classifier based on the proposed local metric and its learnability is studied in Section 3.4.2. After that in Section 3.5, we formulate a non-convex optimisation problem using the empirical hinge loss and regularisation terms from the derived learning bound and solve it via the gradient descent algorithm. In Section 3.6, the proposed local metric learning algorithm is tested on 14 publicly available data sets. It achieves the best performance on eight of these data sets, much better than state-of-the-art competitors. Section 3.7 presents
3.2 Definitions of Influential Regions, Local Metrics and Distance

In this section, influential regions $A_s, s = 1, \ldots, S$, and the background region $B$ will be defined first. Next, the distance between $x_i$ and $x_j$ will be defined as the sum of lengths of line segments in each influential region and the background region with corresponding local metrics $M(A_s)$ and $M(B)$, as illustrated in Figure 3.1. Since the metric is defined with respect to line segments, the distance is symmetric, that is $\rho(x_i, x_j) = \rho_{M(x_i, x_j)}(x_i, x_j) = \rho_{M(x_j, x_i)}(x_j, x_i) = \rho(x_j, x_i) = \rho(x_i, x_j)$.

To simplify later calculations, the shape of each influential region is restricted to be a ball.

**Definition 15.** Influential regions are defined to be any set of balls or hyperspheres inside the metric space:

$$A = \{A_s, s = 1, \ldots, S\},$$

where $S$ denotes the number of influential regions; $A_s = Ball(o_s, r_s)$, in which $Ball(o_s, r_s)$ denotes a ball with the centre at $o_s$ and radius of $r_s$; the location of each influential region is determined by the Euclidean distance; and points $x \in A_s$ form a set with the following form

$$\{x | (o_s - x)^T (o_s - x) \leq r_s^2\}. \quad (3.1)$$

**Definition 16.** Background region is defined to be the region excluding influential regions:

$$B = U - \bigcup_{s=1,\ldots,S} A_s,$$

where $U$ denotes the universe set.

Throughout this chapter, the distance between two points $x_i$ and $x_j$ is equivalent to the length of line segment $x_i x_j$, i.e. $\rho(x_i, x_j) = l(x_i x_j)$. Length $l(x_i x_j)$

some concluding remarks and future work.
in influential regions and the background region will be defined separately with respective metrics.

**Definition 17.** Each influential region $A_s$ has its own local metric $M(A_s)$. The length of a line segment $x_i x_j$ inside an influential region $A_s$ is defined as

$$l(x_i x_j; M(A_s)) = \rho_{M(A_s)}(x_i, x_j) = \sqrt{(x_i - x_j)^T M(A_s)(x_i - x_j)}.$$  

(3.2)

To make illustrations more intuitive, the distance adopted in this chapter would be based on the Mahalanobis distance$^2$.

**Definition 18.** The background region $B$ has a background metric $M(B)$. For any two points $x_i, x_j \in B$ and $x_i x_j \subseteq B$, the length of a line segment is defined as

$$l(x_i x_j; M(B)) = \rho_{M(B)}(x_i, x_j) = \sqrt{(x_i - x_j)^T M(B)(x_i - x_j)}.$$

Two remarks are made here:

1. While the metrics $M(A_s)$ and $M(B)$ will be learned inside influential regions and the background region, the Euclidean distance is used to determine the location of influential regions.

2. For $x_i, x_j \in B$ and $x_i x_j \not\subseteq B$, the distance between $x_i$ and $x_j$ is generally different from $\rho_{M(B)}(x_i, x_j)$. This is because some parts of the line segment $x_i x_j$ may lie in influential regions so their lengths should be calculated via the related local metrics.

To calculate the distance between any $x_i \in U$ and $x_j \in U$, the relationship between the line segment $x_i x_j$ and influential regions needs to be considered, which

---

$^1$Since influential regions are restricted to be ball-shaped and a ball is a convex set, the line segment $x_i x_j$ lies in the ball for any two point $x_i$ and $x_j$ inside the ball.

$^2$This is different from the widely adopted squared Mahalanobis distance and enjoys convenience when solving the optimisation problem.
can be simplified to one of the following three cases: no-intersection, tangent and with-intersection.

**Definition 19.** The intersection of a line segment $x_i x_j$ and an influential region $A_s$ is denoted as $A_s \cap x_i x_j$. In the case of no-intersection, $A_s \cap x_i x_j = \emptyset$; in the case of tangent, $A_s \cap x_i x_j = t_{ij}^s$, where $t_{ij}^s$ is the tangent point; in the case of with-intersection, $A_s \cap x_i x_j = p_{ij}^s q_{ij}^s$, where $p_{ij}^s$ is the point which lies closer to $x_i$ and $q_{ij}^s$ is the point which lies closer to $x_j$. The intersection of a line segment $x_i x_j$ and the background region $B$ is defined as

$$B \cap x_i x_j = x_i x_j - \bigcup_{s=1}^{S} (A_s \cap x_i x_j), \quad (3.3)$$

where $\bigcup_{s=1}^{S} (A_s \cap x_i x_j)$ is the union of intersections between the line segment and all influential regions. It can also be understood as a set of non-overlapping line segments.

Accordingly, the length of line segment $x_i x_j$ can be calculated through the length of intersection.

**Definition 20.** The length of intersection of a line segment $x_i x_j$ and an influential region $A_s$ is defined as $l(A_s \cap x_i x_j; M(A_s))$. In the case of tangent or no-intersection, $l(A_s \cap x_i x_j; M(A_s)) \triangleq 0$; in the case of with-intersection, it is defined to be the length of $p_{ij}^s q_{ij}^s$, i.e. $l(A_s \cap x_i x_j; M(A_s)) = l(p_{ij}^s q_{ij}^s; M(A_s))$. The length of the intersection of a line segment $x_i x_j$ and the background region $B$ is defined as

$$l(B \cap x_i x_j; M(B)) = l(x_i x_j; M(B)) - l(\bigcup_{s=1}^{S} (A_s \cap x_i x_j); M(B)). \quad (3.4)$$

---

3This can be easily proved by recursively combining any overlapping line segments until no overlapping one is found.
3.3 Calculation of Distances

3.3.1 Length of Intersection with Influential Regions

We first give an intuitive explanation on calculating the length of intersection with influential regions, as illustrated in Figure 3.3. If the line $x_i x_j$ does not intersect with or is the tangent to the influential ball, the length is zero. This is equivalent to identifying the start and end points of line $x_i x_j$ and the ball, $u, v$, via one variable quadratic equation. If the line intersects with the ball, the length would be calculated by considering the relationship between the intersection of the line $x_i x_j$ and the influential ball, i.e. $uv$, and the intersection of the line segment $x_i x_j$ and the influential ball, i.e. $pq$. $p, q$ can be obtained based on points $u, v$ and the constraint

\[ l(x_i, x_j; M(x_i, x_j)) = \sqrt{(x_i - x_j)^T M(x_i, x_j)(x_i - x_j)} \]
\[ = l(B \cap x_i x_j, M(B)) \]
\[ + \sum_s l(A_s \cap x_i x_j; M(A_s)), \] (3.5)

where $M(x_i, x_j)$ is the metric of the line segment $x_i x_j$. $M(x_i, x_j)$ is simplified to $M$ afterwards.

### Definition 21.

The length of line segment is defined as

\[ l(x_i, x_j; M(x_i, x_j)) = \sqrt{(x_i - x_j)^T M(x_i, x_j)(x_i - x_j)} \]
\[ = l(B \cap x_i x_j, M(B)) \]
\[ + \sum_s l(A_s \cap x_i x_j; M(A_s)), \] (3.5)

where $M(x_i, x_j)$ is the metric of the line segment $x_i x_j$. $M(x_i, x_j)$ is simplified to $M$ afterwards.

### Table 3.1: A summary of the notations in Chapter 2.

<table>
<thead>
<tr>
<th>Notation</th>
<th>Detail</th>
</tr>
</thead>
<tbody>
<tr>
<td>$a$</td>
<td>$(x_j - x_i)^T (x_j - x_i)$</td>
</tr>
<tr>
<td>$b$</td>
<td>$2(x_j - x_i)^T (x_i - o_s)$</td>
</tr>
<tr>
<td>$c$</td>
<td>$(x_i - o_s)^T (x_i - o_s) - r_s^2$</td>
</tr>
<tr>
<td>$\Delta$</td>
<td>$b^2 - 4ac$</td>
</tr>
<tr>
<td>$\lambda_u$</td>
<td>$-b - \sqrt{\Delta}$</td>
</tr>
<tr>
<td>$\lambda_v$</td>
<td>$-b + \sqrt{\Delta}$</td>
</tr>
<tr>
<td>$u$</td>
<td>$x_i + \lambda_u (x_j - x_i)$</td>
</tr>
<tr>
<td>$v$</td>
<td>$x_i + \lambda_v (x_j - x_i)$</td>
</tr>
<tr>
<td>$p$</td>
<td>$x_i + \lambda_p (x_j - x_i)$</td>
</tr>
<tr>
<td>$q$</td>
<td>$x_i + \lambda_q (x_j - x_i)$</td>
</tr>
<tr>
<td>$\gamma$</td>
<td>$\lambda_q - \lambda_p$</td>
</tr>
</tbody>
</table>
Figure 3.3: An illustration of the relationship between $u, v$ and $p, q$. The positions of $u, v$ (intersection points between line $x_i x_j$ and the influential region $A$) and $p, q$ (intersection points between line segment $x_i x_j$ and $A$) under different situations.
3.3. Calculation of Distances

Table 3.2: The intersection of line segment and influential region under different cases. The column of ‘Line \(x_i, x_j\)’ indicates the relationship between the line \(x_i, x_j\) and the influential region, which is determined by the value of \(\Delta\); ‘no-inter’ stands for no-intersection and ‘inter’ stands for with-intersection. The column of ‘pq’ indicates the relationship between the line segment \(pq\) and the influential regions, which is determined by the values of \(\lambda_u\) and \(\lambda_v\). The column ‘case’ refers to the corresponding case in Figure 3.3.

| \(\Delta\) | Line \(x_i, x_j\) | Values of \(\lambda_u, \lambda_v\) | pq | Values of \(\lambda_p, \lambda_q\) | \(l = ||(A_s \cap \overline{x_i, x_j})| M(A_s)\)| | Case |
|---|---|---|---|---|---|---|
| \(\Delta < 0\) | no-inter | \(\lambda_u < 0, \lambda_v < 0\) | \emptyslot{} | \(\lambda_p, \lambda_q \equiv 0\) | 0 | 1 |
| \(\Delta = 0\) | tangent | \(\lambda_u < 0, \lambda_v \leq 1\) | \emptyslot{} | \(\lambda_p = 0, \lambda_q = \lambda_u\) | 0 | 2 |
| \(\Delta > 0\) | inter | \(\lambda_u < 0, \lambda_v > 1\) | \emptyslot{} | \(\lambda_p = 0, \lambda_q = 1\) | \(\gamma \sqrt{(x_i - x_j)^T M(A_s)(x_i - x_j)}\) | 3 |
| | | \(0 < \lambda_u, \lambda_v \leq 1\) | \emptyslot{} | \(\lambda_p = \lambda_u, \lambda_q = \lambda_v\) | | 4 |
| | | \(0 \leq \lambda_u, \lambda_v < 1\) | \emptyslot{} | \(\lambda_p = \lambda_u, \lambda_q = 1\) | | 5 |
| | | \(0 < \lambda_u, \lambda_v > 1\) | \emptyslot{} | \(\lambda_p = \lambda_u, \lambda_q = 1\) | | 6 |
| | | \(\lambda_u > 1, \lambda_v > 1\) | \emptyslot{} | \(\lambda_p, \lambda_q \equiv 1\) | | 7 |

that the start and end points should be on the line segment \(\overline{x_i, x_j}\).

Definition 22. The intersection points of the line \(x_i, x_j\) and the influential region \(A_s\) are represented as \(u = x_i + \lambda_u(x_j - x_i)\) and \(v = x_i + \lambda_v(x_j - x_i)\), where \(\lambda_u, \lambda_v \in \mathbb{R}\), \(\lambda_u \leq \lambda_v\) and \(\lambda_u, \lambda_v\) are called the intersection coefficients between the line \(x_i, x_j\) and \(A_s\). The intersection points of the line segment \(x_i, x_j\) and the influential region are represented as \(p = x_i + \lambda_p(x_j - x_i)\) and \(q = x_i + \lambda_q(x_j - x_i)\), where \(0 \leq \lambda_p \leq \lambda_q \leq 1\) and \(\lambda_p, \lambda_q\) are called the intersection coefficients between the line segment \(x_i, x_j\) and \(A_s\). \(\gamma = \lambda_q - \lambda_p\) is called the intersection ratio.

Proposition 8. The length of intersection between line segment \(\overline{x_i, x_j}\) and the influential region \(A_s\), with the intersection points \(p, q\) and intersection coefficients \(\lambda_p, \lambda_q\), is

\[
l(A \cap \overline{x_i, x_j}; M(A_s)) = \sqrt{(q - p)^T M(A_s)(q - p)} = \gamma \sqrt{(x_i - x_j)^T M(A_s)(x_i - x_j)}.
\] (3.6)

As shown in the above proposition, the length of intersection can be calculated given the local metric \(M(A_s)\) and \(\gamma\), where the latter term can be obtained from \(\lambda_q\) and \(\lambda_p\).

The computation of \(\gamma\) consists of two steps.
3.3. Calculation of Distances

1) Calculate the intersection points of the line \(x_i x_j\) and the ball: \(u\) and \(v\), i.e. \(x_i + \lambda_u (x_j - x_i)\) and \(x_i + \lambda_v (x_j - x_i)\).

The coefficients \(\lambda_u\) and \(\lambda_v\) could be easily solved through the following quadratic equation with one variable:

\[
||x_i + \lambda(x_j - x_i) - o_s||^2 = r_s^2,
\]

(3.7)

with \(\Delta = b^2 - 4ac = [2(x_j - x_i)^T(x_i - o_s)]^2 - 4[2(x_j - x_i)^T(x_j - x_i)][(x_i - o_s)^T(x_i - o_s) - r_s^2]\); and when \(\Delta > 0\), the solutions \(\lambda_{u,ij} \leq \lambda_{v,ij}\) to the above equation are

\[
\lambda_{u,ij} = \frac{-b - \sqrt{\Delta}}{2a} = \frac{-2(x_j - x_i)^T(x_i - o_s) - \sqrt{\Delta}}{2(x_j - x_i)^T(x_j - x_i)},
\]

\[
\lambda_{v,ij} = \frac{-b + \sqrt{\Delta}}{2a} = \frac{-2(x_j - x_i)^T(x_i - o_s) + \sqrt{\Delta}}{2(x_j - x_i)^T(x_j - x_i)}.
\]

Hence the two intersection points between the ball and the line become

\[
u_{ij}^s = x_i + \lambda_{u,ij} (x_j - x_i),
\]

\[
\nu_{ij}^s = x_i + \lambda_{v,ij} (x_j - x_i).
\]

For simplicity, the superscript \(s\) and subscript \(ij\) for \(\lambda, u, v, p\) and \(q\) would be discarded if no confusion is caused.

2) Calculate the intersection points of the line segment \(x_i x_j\) and the ball: \(p\) and \(q\), i.e. \(x_i + \lambda_p (x_j - x_i)\) and \(x_i + \lambda_q (x_j - x_i)\).

The number of solutions to (3.7) would be checked. If (3.7) has 0 or 1 solution, the line has no intersection or is tangent to the region, and thus \(l(A \cap x_i x_j; M(A_s)) = 0\). If it has two solutions, the intersection between the line and the ball \(A_s\) is a line segment \(uv\). Based on the value of \(\lambda_u\) and \(\lambda_v\), The relationship between \(uv\) and \(pq\) could be obtained and the values of \(\lambda_p\) and \(\lambda_q\) could be calculated.

\(^4\)If and only if the value of \(\lambda_u\) or \(\lambda_v\) lies in the range of \([0, 1]\), the corresponding point lies inside the line segment \(x_i x_j\).
3.3. Calculation of Distances

from

\[ \lambda_p = \min(\max(\lambda_u, 0), 1), \]
\[ \lambda_q = \min(\max(\lambda_v, 0), 1). \]

A summary of the notation used in this section is listed in Table 3.1; the details of the distance calculation are illustrated in Figure 3.3 and Table 3.2.

3.3.2 Length of Intersection with Local Metrics

Proposition 9. In the case of non-overlapping influential regions, i.e. \( A_i \cap A_j = \emptyset, \forall i \neq j \),

\[
\rho_M(x_i, x_j) \triangleq l(\overline{x}, \overline{x}_j; M(\overline{x}, \overline{x}_j)) \\
= \gamma_b \sqrt{(x_i - x_j)^T M(B)(x_i - x_j)} \\
+ \sum_s \gamma_s \sqrt{(x_i - x_j)^T M(A_s)(x_i - x_j)} \\
= (1 - \sum_s \gamma_s) \sqrt{(x_i - x_j)^T M(B)(x_i - x_j)} \\
+ \sum_s \gamma_s \sqrt{(x_i - x_j)^T M(A_s)(x_i - x_j)},
\]

(3.8)

where \( \gamma_b \) is defined as the intersection ratio of the background region, and in the non-overlapping case \( \gamma_b = 1 - \sum_s \gamma_s \).

Proposition 9 suggests that the distance can be obtained once metrics \( (M(A_s), M(B)) \) and the intersection ratio \( \gamma_s \) are known. As all calculations are in closed form, the computation is efficient.

In the case of overlapping influential regions, the following formula is the same as (3.8)

\[
\rho_M(x_i, x_j) \triangleq l(\overline{x}, \overline{x}_j; M(\overline{x}, \overline{x}_j)) \\
= \gamma_b \sqrt{(x_i - x_j)^T M(B)(x_i - x_j)} \\
+ \sum_s \gamma_s \sqrt{(x_i - x_j)^T M(A_s)(x_i - x_j)},
\]

(3.9)
3.4. Learnability of the Classifier

The calculation of $\gamma_b$ in (3.9) is slightly different from that in (3.8). In the following sections, an approximation of $\gamma_b$ is used for simplicity: $\gamma_b = \max(1 - \sum_s \gamma_s, 0)$.

3.4 Learnability of the Classifier

In this section, we select Lipschitz continuous functions as the classifiers. Based on the resultant learning bounds, we obtain the regularisation terms in order to improve the generalisation ability.

3.4.1 Classifier

In the Euclidean space, it is intuitive to see the following classifier gives the same classification results as 1-NN:

$$h(x) = \min \rho_{set}(x, X^-) - \min \rho_{set}(x, X^+),$$

where $h(x) < 0$ indicates that $x$ belongs to negative class and $h(x) > 0$ indicates that $x$ belongs to positive class; $\rho_{set}(x, X^{-/+}) = \{\rho(x, x_t) | \forall x_t \in \text{negative class / positive class}\}$ is the set that contains the Euclidean distance values between $x$ and any instance of the negative or positive class, and $\rho(x_i, x_j)$ indicates the Euclidean distance between $x_i$ and $x_j$.

Similarly, we extend the above equation to consider more nearby instances as follows:

$$h(x) = \frac{1}{K} \sum \text{Kmin} \rho_{set}(x, X^-) - \frac{1}{K} \sum \text{Kmin} \rho_{set}(x, X^+),$$  \hspace{1cm} (3.10)

where $\sum \text{Kmin}$ denotes the sum of the $K$ minimal elements of the set. This function is used as the classifier in our algorithm.

3.4.2 Learnability of the Classifier with Local Metrics

We will discuss learnability of functions based on the Lipschitz constant, which characterises the smoothness of a function. The smaller the Lipschitz constant is, the more smooth the function is.

**Definition 23.** ([74]) The Lipschitz constant of a function $f$ with respect to input $x$
is

\[
\text{lip}(f \leftarrow x) = \min \{C \in \mathbb{R} | \forall x_i, x_j \in \mathcal{X}, \rho_Y(f(x_i), f(x_j)) \leq C \rho_X(x_i, x_j) \}
\]

\[
= \max_{x_i, x_j \in \mathcal{X}, x_i \neq x_j} \frac{\rho_Y(f(x_i), f(x_j))}{\rho_X(x_i, x_j)}.
\]

**Proposition 10.** ([74]) Let \(\text{lip}(f \leftarrow x) \leq L_f\) and \(\text{lip}(g \leftarrow x) \leq L_g\), then

(a) \(\text{lip}(f + g \leftarrow x) \leq L_f + L_g\);

(b) \(\text{lip}(f - g \leftarrow x) \leq L_f + L_g\);

(c) \(\text{lip}(af \leftarrow x) \leq |a|L_f\), where \(a\) is a constant.

**Proposition 11.** Let \(\text{lip}(f_k \leftarrow x) \leq L_k, k = 1, \ldots, K\), then \(\text{lip}(\text{sumKmin} f_k \leftarrow x)\) is bounded by \(K \max_k L_k\), where \(\text{sumKmin} f_k\) denotes the function of \(\text{sumKmin}\{f_k(x), k = 1, \ldots, K\}\).

**Proof.** \(\forall x_i, x_j \in \mathcal{X}, k \in \{1, \ldots, K\}\)

\[
\text{sumKmin}\{f_k(x_i)\}
\]

\[
= \text{sumKmin}\{f_k(x_j + (x_i - x_j))\}
\]

\[
\leq \text{sumKmin}\{f_k(x_j) + L_k \|x_i - x_j\|\}
\]

\[
\leq \text{sumKmin}\{f_k(x_j) + (\max_k L_k) \|x_i - x_j\|\}
\]

\[
= \text{sumKmin}\{f_k(x_j)\} + K(\max_k L_k) \|x_i - x_j\|.
\]

Therefore,

\[
\text{sumKmin}\{f_k(x_i)\} - \text{sumKmin}\{f_k(x_j)\} \leq K(\max_k L_k) \|x_i - x_j\|.
\]

Based on the definition of Lipschitz constant, the proposition is proved. \(\square\)

**Lemma 7.** With the distance defined in (3.9), the Lipschitz constant of the classifier specified in (3.10) is bound by

\[
2(\sum_s \sqrt{\|M(A_s)\|_F} + \sqrt{\|M(B)\|_F}),
\]

where \(\|\cdot\|_F\) denotes the matrix Frobenius norm.
3.4. Learnability of the Classifier

Proof. Let \( d_M(x, x_k) \) denote the Mahalanobis distance with metric \( M \), that is

\[
d_M(x, x_k) = \sqrt{(x - x_k)^T M (x - x_k)},
\]

and \( d_I(x, x_k) \) denote the Euclidean distance.

\[
\text{lip}(f_1 \leftarrow x), \text{ where } f_1 = d_M(x, x_k), \text{ is bounded by } \|M\|_F \text{ as follows:}
\]

\[
\text{lip}(f_1 \leftarrow x) = \max_{x_a, x_b \in X, x_a \neq x_b} \frac{f_1(x_a) - f_1(x_b)}{d_I(x_a, x_b)}
\]

\[
\leq \max_{x_a, x_b \in X, x_a \neq x_b} \frac{d_M(x_a, x_b)}{d_I(x_a, x_b)} \sqrt{\|M\|_F}
\]

\[
= \sqrt{\|M\|_F},
\]

where the first inequality follows the triangle inequality of distance, and the second inequality is based on the fact that matrix Frobenius norm is consistent with the vector \( L_2 \)-norm\(^5\), i.e.

\[
d_M(x_a, x_b) = \sqrt{\| (x_a - x_b)^T M (x_a - x_b) \|_2}
\]

\[
\leq \sqrt{\|x_a - x_b\|_2^2 \|M\|_F}
\]

\[
= \|x_a - x_b\|_2 \sqrt{\|M\|_F}
\]

\[
= d_I(x_a, x_b) \sqrt{\|M\|_F}.
\]

According to the definition of distance in (3.9), we have

\[
\rho_M(x, x_k) = \sum_s d_M(A_s)(x, x_k) + d_M(B)(x, x_k);
\]

and it follows Proposition 10 that,

\[
\text{lip}(\rho_{M, k} \leftarrow x) = \gamma_s \sqrt{\|M(A_s)\|_F} + \sqrt{\|M(B)\|_F}
\]

\[
\leq \sum_s \gamma_s \sqrt{\|M(A_s)\|_F} + \sqrt{\|M(B)\|_F}
\]

\(^5\)The consistence between a matrix norm \( \| \cdot \|_M \) and a vector norm \( \| \cdot \|_v \) indicates \( \|Ab\|_v \leq \|A\|_M \|b\|_v \), where \( A \) is a matrix and \( b \) is a vector.
3.4. Learnability of the Classifier

where $\rho_{M,k}$ denotes $\rho_M(x, x_k)$.

Based on the composition property illustrated in Proposition 11,

$$\text{lip}(\text{sumKmin} \rho_{M,k} \leftarrow x) \leq K \left\{ \sum_s \sqrt{\| M(A_s) \|_F} + \sqrt{\| M(B) \|_F} \right\},$$

where $\rho_{M,k}$ denotes the function of $\text{sumKmin} \rho_{\text{set}}(x, X^-)$ or $\text{sumKmin} \rho_{\text{set}}(x, X^+)$. Finally, based on Proposition 10, $f(x)$ in (3.10) is bounded by $2(\sum_s \sqrt{\| M(A_s) \|_F} + \sqrt{\| M(B) \|_F})$.

\[ \square \]

**Definition 24.** [74] The **diameter** of a metric space $(\mathcal{X}, \rho)$ is defined as

$$\text{diam}(\mathcal{X}, \rho) = \sup_{x_i, x_j \in \mathcal{X}} \rho(x_i, x_j).$$

**Definition 25.** [18] For a metric space $(\mathcal{X}, \rho)$, let $\lambda$ be the smallest number such that every ball in $\mathcal{X}$ can be covered by $\lambda$ balls of half the radius. Then $\lambda$ is called the **doubling constant** of $\mathcal{X}$ and the **doubling dimension** of $\mathcal{X}$ is $\text{ddim}(\mathcal{X}) = \log_2 \lambda$.

As presented in [18], a low Euclidean dimension implies a low doubling dimension (Euclidean metrics of dimension $d$ have doubling dimension $O(d)$); a low doubling dimension is more general than a low Euclidean dimension and can be utilized to measure the ‘dimension’ of a general metric space.

By combining the results of Proposition 7 and the Corollary 6 of [18], we can obtain the following Corollary.

**Corollary 3.** Let the metric space $(\mathcal{X}, \rho)$ have doubling dimension $\text{ddim}(\mathcal{X})$ and let $\mathcal{F}$ be the collection of real-valued functions over $\mathcal{X}$ with the Lipschitz constant at most $L$. Then for any $f \in \mathcal{F}$, if $f$ is correct on all but $k$ training instances, we have with probability at least $1 - \delta$

$$P\{ \text{sign}[f(x)] \neq t \} \leq \frac{k}{n} + \sqrt{\frac{2}{n} (c \log_2 (34en/c) \log_2 (578n) + \log_2 (4/\delta))},$$

(3.11)
### 3.5 Optimisation

#### 3.5.1 Objective Function

Based on the discussion in previous sections, in order to obtain low training error and good generalisation ability, the objective function of the optimisation problem would be the sum of hinge loss and the regularisation term $\sum_s \|M(A_s)\|_F + \sqrt{\|M(B)\|_F}$.
3.5. Optimisation

\[ \min_{\Theta, \xi} \frac{1}{N_1} \sum_{(i,j)} \xi_{ij} + \frac{1}{N_2} \sum_{(m,n)} \xi_{mn} + \alpha \|M(B)\|_F + \alpha \sum_s \|M(A_s)\|_F \]

s.t.
\[ \rho_M(x_i, x_j) \leq 1 - C + \xi_{ij} \]
\[ \rho_M(x_m, x_n) \geq 1 + C - \xi_{mn} \]
\[ \xi_{ij}, \xi_{mn} \geq 0, M \in M_+ \]
\[ i, n = 1, \ldots, N, j \rightarrow i, m \not\rightarrow n, \]  

(3.12)

where \( \Theta = \{M(A_s), M(B), o, r\} \) denotes the set of parameters to be optimised; \( j \rightarrow i \) indicates that \( x_j \) is \( x_i \)'s \( K \) nearest neighbour comparing against all instances in the same class; \( m \not\rightarrow n \) indicates that \( x_m \) is \( x_n \)'s \( K \) nearest neighbour comparing against all instances in the different class; and \( \xi_{ij} \) and \( \xi_{mn} \) indicates the errors. \( \alpha \) is a trade-off parameters; and \( C \) is a constant which has the intuition of margin; \( M_+ \) denotes the set of positive semi-definite matrices.

The parameters to be optimised include local metrics \( M(A_s) \), background metric \( M(B) \), centers of influential regions \( o_s \) and radius of influential regions \( r_s \). Thus in the proposed algorithm, the locations of influential regions \( (o_s, r_s) \) and the metrics of influential/background regions \( (M(B), M(A_s)) \) would be learned under the same framework.

### 3.5.2 Gradient Descent

With \( \rho_{M(A_s)} \) and \( \rho_{M(B)} \) being the Mahalanobis distances, the optimisation problem is not a convex problem even when \( o, r \) is fixed and \( M(A_s) \) and \( M(B) \) are updated. Thus the gradient descent algorithm is used:

\[ \Theta^{t+1} = \Theta^t - \beta \left( \frac{\partial g}{\partial \Theta} \right)_{\Theta^t}, \]

where \( \beta \) is the learning rate, and the superscript \( t \) denotes the time step during optimisation.
3.5. Optimisation

The objective function \(g\) is

\[
g = \frac{1}{N_2} [1 + C - \rho_M(x_m, x_n)] + \frac{1}{N_1} [\rho_M(x_i, x_j) - (1 - C)]_+ \\
+ \alpha \sum_s \|M(A_s)\|_F + \alpha \|M(B)\|_F,
\]

where the distance is

\[
\rho_M(x_i, x_j) = [1 - \sum_s \gamma_s(o_s, r_s)] + \rho_M(B)(x_i, x_j) + \sum_s \gamma_s(o_s, r_s)\rho_M(A_s)(x_i, x_j).
\]

Here, \(\gamma_s\) is written as \(\gamma_s(o_s, r_s)\) to remind us that \(\gamma_s\) is a function of the location parameters \(o_s\) and \(r_s\); \([x]_+ = \max(x, 0)\).

The gradient with respect to each set of parameters is

\[
\frac{\partial g}{\partial \Theta} = \frac{1}{N_1} \sum_{(i,j)} [\gamma_s(o_s, r_s)]_+ \frac{\partial \rho_M(x_i, x_j) - (1 - C)}{\partial \Theta} |_{\Theta^t}
\]

\[
- \frac{1}{N_2} \sum_{(m,n)} [1 + C - \rho_M(x_m, x_n)]_+ \frac{\partial \rho_M(x_m, x_n)}{\partial \Theta} |_{\Theta^t}.
\]

If the gradient is with respect to \(M(B)\) and \(M(A^s)\), then another shrinkage term of \(\frac{\alpha M(B)}{\|M(B)\|}\) or \(\frac{\alpha M(A^s)}{\|M(A^s)\|}\) from the Frobenius norm regularisation term needs to be added into the above formula.

Now \(\frac{\partial \rho_M(x_i, x_j)}{\partial \Theta} |_{\Theta^t}\) will be calculated separately for the parameters \(M(A), M(B), o^s, r^s\):

\[
\frac{\partial \rho(x_i, x_j)}{\partial M(B)} |_{\Theta^t} = \mathbb{1}[\gamma_b(o_s^t, r_s^t) > 0] \gamma_b(o_s^t, r_s^t)[(x_i - x_j)^T M(B)(x_i - x_j)]^{-1/2}
\]

\[
(x_i - x_j)(x_i - x_j)^T,
\]

where \(\gamma_b(o_s^t, r_s^t) = 1 - \sum s \gamma_s(o_s^t, r_s^t)\);

\[
\frac{\partial \rho(x_i, x_j)}{\partial M(A_s)} |_{\Theta^t} = \gamma_s(o_s^t, r_s^t)[(x_i - x_j)^T M(A_s)(x_i - x_j)]^{-1/2}(x_i - x_j)(x_i - x_j)^T;
\]

\[
\frac{\partial \rho(x_i, x_j)}{\partial o_s} |_{\Theta^t} = \rho_M(A_s)(x_i, x_j) \frac{\partial \gamma_s}{\partial o_s} - 1 \mathbb{1}[\gamma_s(o_s^t, r_s^t) > 0] \rho_M(B) \frac{\partial \gamma_s}{\partial o_s}.
\]
where $\frac{\partial \gamma}{\partial o}$ could be obtained as illustrated in Table 3.3;

$$
\frac{\partial \rho(x_i, x_j)}{\partial r_s}|_{\Theta^t} = \rho_{M^t(A_s)}(x_i, x_j) \frac{\partial \gamma_s}{\partial r_s} - 1 \left[ 1 - \sum_s \gamma_s(o_s', r_s') > 0 \right] \rho_{M^t(B)} \frac{\partial \gamma_s}{\partial r_s},
$$

where $\frac{\partial \gamma}{\partial r}$ could be obtained as illustrated in Table 3.3.

In this way, all of the gradients with respect to each set of parameters could be obtained and gradient descent could be used to solve the optimisation problem.

Initial values are very important for non-convex optimisation problems. A heuristic method is adopted to initialise the parameters as follows. 1) Extract local discriminative direction $e(x) \in \mathbb{R}^D$ for each training instance $x$, where $D$ indicates the number of features of $x$:

$$
e(x)[d] = \sum_{k \rightarrow i} |x_k[d] - x_i[d]| - \sum_{j \rightarrow i} |x_j[d] - x_i[d]|,
$$

where $x[d]$ indicates the $d$th dimension of vector $x$; $j \rightarrow i$ indicates $x_j$ is $x_i$’s $K$ nearest neighbour comparing against all instances in the same class; $k \rightarrow i$ indicates $x_k$ is $x_i$’s $K$ nearest neighbour comparing against all instances in the different class. 2) Cluster with augmented features: $[x, e(x)]$ are used as features and the $K$-means clustering algorithm with random initial points is adopted to divide all instances into $K$ clusters. 3) Initialise the parameters: Cluster centres are initialised as $o_s$; the distance between 80 percentiles and the cluster centre is set as initial value of $r_s$; the local metric is set as $M(A_s) = I + 0.1 \times \text{diag} \left( \text{mean}(e(x), x \in \text{cluster } s) \right)$, where $\text{diag}$ is an operation which returns a square diagonal matrix with elements of the input vector on the main diagonal.

### 3.6 Experiments

The proposed algorithm is compared with nine established metric learning algorithms from two categories: 1) The most cited algorithms, including large Margin nearest neighbor (LMNN) [76], information theoretic metric learning (ITML) [9], neighborhood Component Analysis (NCA) [17] and metric learning by collapsing classes (MCML) [16]; (2) the most state-of-the-art algorithms, including ge-
3.6. Experiments

Table 3.4: Characteristics of the data sets. The total number of instances (and the numbers of instances in each class in brackets) and the number of features.

<table>
<thead>
<tr>
<th>Data Set</th>
<th>Instances</th>
<th>Features</th>
</tr>
</thead>
<tbody>
<tr>
<td>Australian</td>
<td>690 (383, 307)</td>
<td>14</td>
</tr>
<tr>
<td>Breastcancer</td>
<td>683 (444, 239)</td>
<td>10</td>
</tr>
<tr>
<td>Diabetes</td>
<td>768 (268, 500)</td>
<td>8</td>
</tr>
<tr>
<td>Fourclass</td>
<td>862 (555, 307)</td>
<td>2</td>
</tr>
<tr>
<td>German</td>
<td>1000 (700, 300)</td>
<td>24</td>
</tr>
<tr>
<td>Haberman</td>
<td>206 (81, 125)</td>
<td>3</td>
</tr>
<tr>
<td>Heart</td>
<td>270 (150, 120)</td>
<td>13</td>
</tr>
<tr>
<td>ILPD</td>
<td>583 (167, 416)</td>
<td>10</td>
</tr>
<tr>
<td>Liverdisorders</td>
<td>345 (145, 200)</td>
<td>6</td>
</tr>
<tr>
<td>Pima</td>
<td>768 (268, 500)</td>
<td>8</td>
</tr>
<tr>
<td>Vote</td>
<td>435 (168, 267)</td>
<td>16</td>
</tr>
<tr>
<td>WDBC</td>
<td>569 (357, 212)</td>
<td>30</td>
</tr>
</tbody>
</table>

ometric mean metric learning (GMML) [83], regressive virtual metric learning (RVML) [52], stochastic neighbor compression (SNC) [35], sparse compositional metric learning (SCML) [59] and reduced-rank local distance metric learning (R2LML) [26]. LMNN and ITML are implemented with metric-learn toolbox\(^6\); NCA and MCML are implemented with the drToolbox\(^7\); and GMML, RVML, SCML, R2LML and SNC are implemented by using the authors’ code.

The experiment is focused on binary classification of 12 publicly available data sets from the websites of UCI\(^8\) and LibSVM\(^9\), namely Australian, Breastcancer, Diabetes, Fourclass, Germannumber, Haberman, Heart, ILPD, Liverdisorders, Pima, Voting and WDBC. All data sets are pre-processed by firstly subtracting the mean and dividing by the standard deviation, and then normalising the L2-norm of each instance to one.

For each data set, 60\% instances are randomly selected as training samples and the rest for testing. This process is repeated 10 times and the mean accuracy and the standard deviation are reported. 10-fold cross-validation is

---

\(^6\)https://all-umass.github.io/metric-learn/
\(^7\)https://lvdmaaten.github.io/drtoolbox/
\(^8\)https://archive.ics.uci.edu/ml/datasets.html
\(^9\)https://www.csie.ntu.edu.tw/~cjlin/libsvmtools/datasets(binary.html)
Table 3.5: Experiment results of local metric learning. Mean accuracy (percentage) and standard deviation are reported with the best ones in bold; ‘# of best’ indicates the number of data sets that an algorithm performs the best.

<table>
<thead>
<tr>
<th>Dataset</th>
<th>LMNN</th>
<th>ITML</th>
<th>MCML</th>
<th>NCA</th>
<th>RVML</th>
</tr>
</thead>
<tbody>
<tr>
<td>Australian</td>
<td>78.8 ±2.57</td>
<td>77.17 ±1.94</td>
<td>78.77 ±1.70</td>
<td>79.96 ±1.63</td>
<td>83.01 ±1.58</td>
</tr>
<tr>
<td>Breastcancer</td>
<td>95.91 ±0.69</td>
<td>96.39 ±0.104</td>
<td>96.35 ±0.77</td>
<td>95 ±1.52</td>
<td>95.77 ±1.09</td>
</tr>
<tr>
<td>Diabetes</td>
<td>69.16 ±1.44</td>
<td>69.09 ±1.24</td>
<td>69.19 ±1.18</td>
<td>68.47 ±2.46</td>
<td>71.04 ±2.60</td>
</tr>
<tr>
<td>Fourclass</td>
<td>72.06 ±2.31</td>
<td>72.09 ±2.22</td>
<td>72.06 ±2.43</td>
<td>72.06 ±2.46</td>
<td>70.46 ±1.40</td>
</tr>
<tr>
<td>German</td>
<td>67.85 ±1.54</td>
<td>66.95 ±2.05</td>
<td>67.67 ±1.48</td>
<td>69.95 ±2.88</td>
<td>71.65 ±1.78</td>
</tr>
<tr>
<td>Haberman</td>
<td>67.89 ±3.34</td>
<td>67.97 ±4.05</td>
<td>67.56 ±2.75</td>
<td>67.4 ±3.33</td>
<td>66.67 ±2.30</td>
</tr>
<tr>
<td>Heart</td>
<td>76.2 ±3.82</td>
<td>76.94 ±3.30</td>
<td>77.22 ±3.66</td>
<td>75.56 ±2.01</td>
<td>77.69 ±4.05</td>
</tr>
<tr>
<td>ILPD</td>
<td>66.97 ±2.13</td>
<td>68.67 ±2.83</td>
<td>67.48 ±2.58</td>
<td>66.8 ±1.19</td>
<td>67.95 ±2.90</td>
</tr>
<tr>
<td>Liverdisorders</td>
<td>61.01 ±4.80</td>
<td>57.17 ±4.01</td>
<td>60.65 ±5.12</td>
<td>59.78 ±3.44</td>
<td>64.64 ±3.93</td>
</tr>
<tr>
<td>Pima</td>
<td>68.54 ±1.64</td>
<td>67.95 ±2.01</td>
<td>68.31 ±2.33</td>
<td>65.91 ±3.04</td>
<td>69.45 ±1.68</td>
</tr>
<tr>
<td>Voting</td>
<td>94.83 ±0.77</td>
<td>90.75 ±1.44</td>
<td>92.64 ±1.58</td>
<td>94.77 ±0.92</td>
<td>95.75 ±1.26</td>
</tr>
<tr>
<td>WDBC</td>
<td>96.58 ±1.12</td>
<td>94.91 ±0.92</td>
<td>95.7 ±0.90</td>
<td>96.58 ±0.85</td>
<td>96.58 ±1.34</td>
</tr>
<tr>
<td># of best</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Dataset</th>
<th>GMML</th>
<th>SCML</th>
<th>R2LML</th>
<th>SNC</th>
<th>local</th>
</tr>
</thead>
<tbody>
<tr>
<td>Australian</td>
<td>84.35 ±1.04</td>
<td>82.25 ±1.40</td>
<td>84.67 ±1.32</td>
<td>81.78 ±8.8</td>
<td><strong>84.78 ±1.93</strong></td>
</tr>
<tr>
<td>Breastcancer</td>
<td>97.26 ±0.81</td>
<td>97.01 ±0.91</td>
<td>97.01 ±0.66</td>
<td>96.65 ±0.69</td>
<td>97.15 ±1.32</td>
</tr>
<tr>
<td>Diabetes</td>
<td>74.16 ±2.58</td>
<td>71.49 ±2.21</td>
<td>73.8 ±1.37</td>
<td><strong>75.32 ±2.74</strong></td>
<td>75.19 ±3.59</td>
</tr>
<tr>
<td>Fourclass</td>
<td>76.12 ±1.87</td>
<td>75.54 ±1.42</td>
<td>76.12 ±1.91</td>
<td>73.39 ±8.7</td>
<td><strong>79.71 ±1.73</strong></td>
</tr>
<tr>
<td>German</td>
<td>71.55 ±1.12</td>
<td>70.9 ±2.65</td>
<td><strong>72.9 ±1.83</strong></td>
<td>70.13 ±3.33</td>
<td>72.45 ±2.2</td>
</tr>
<tr>
<td>Haberman</td>
<td>71.22 ±3.35</td>
<td>69.19 ±2.47</td>
<td>71.06 ±3.39</td>
<td>71.98 ±5.2</td>
<td><strong>74.06 ±3.25</strong></td>
</tr>
<tr>
<td>Heart</td>
<td>81.2 ±2.69</td>
<td>78.98 ±3.24</td>
<td><strong>82.04 ±3.81</strong></td>
<td>77.04 ±5.32</td>
<td>81.66 ±3.09</td>
</tr>
<tr>
<td>ILPD</td>
<td>67.14 ±2.17</td>
<td>68.03 ±2.90</td>
<td>65.85 ±2.22</td>
<td>68.91 ±2.67</td>
<td><strong>69.27 ±2.58</strong></td>
</tr>
<tr>
<td>Liverdisorders</td>
<td>63.84 ±5.43</td>
<td>61.74 ±4.57</td>
<td><strong>66.81 ±3.68</strong></td>
<td>63.31 ±5.18</td>
<td>65.28 ±3.99</td>
</tr>
<tr>
<td>Pima</td>
<td>72.95 ±1.84</td>
<td>71.14 ±2.64</td>
<td>72.34 ±1.54</td>
<td>73.99 ±2.59</td>
<td><strong>74.31 ±2.68</strong></td>
</tr>
<tr>
<td>Voting</td>
<td>95.17 ±1.88</td>
<td>95 ±1.30</td>
<td><strong>96.32 ±1.19</strong></td>
<td>94.45 ±1.2</td>
<td>95.74 ±1.48</td>
</tr>
<tr>
<td>WDBC</td>
<td>96.71 ±0.78</td>
<td>96.97 ±0.89</td>
<td>96.93 ±1.67</td>
<td>96.93 ±0.85</td>
<td><strong>97.28 ±1.37</strong></td>
</tr>
<tr>
<td># of best</td>
<td>1</td>
<td>0</td>
<td>4</td>
<td>1</td>
<td>6</td>
</tr>
</tbody>
</table>

used to select the trade-off parameters in the compared algorithms, namely the regularisation parameter of LMNN (from \{0.1, 0.3, 0.5, 0.7, 0.9\}), \(\gamma\) in ITML (from \{0.25, 0.5, 1, 2, 4\}), \(t\) in GMML (from \{0.1, 0.3, 0.5, 0.7, 0.9\}), \(\lambda\) in RVML (from \{10^{-5}, 10^{-4}, 10^{-3}, 10^{-2}, 10^{-1}, 1, 10\}), Ratio in SNC (from \{0.01, 0.02, 0.04, 0.08, 0.16\}). All other parameters are set as default. For the proposed algorithm, the parameters are set as follows: \(\alpha\) and \(C\) in the optimisation formula are 0.1 and 0.5 respectively; \(K\) in the classifier is 10; and the number of clusters when initialise the parameters is 4.
As shown in Table 5.1, the proposed algorithm achieves the best accuracy on 6 data sets out of the 12 data sets. None of the other algorithms performs the best in more than 4 data sets. In cases where our algorithm is not leading, it performs quite nice and stays close to the best one. Such encouraging results demonstrate the effectiveness of our proposed method.

3.7 Conclusion

In this chapter, a very intuitive distance is defined through the introduction of influential regions and the background region. The distance can be computed efficiently and encouraging results are obtained on publicly available data sets. It is straightforward to extend the proposed algorithm to the multi-class case and use more advanced optimisation techniques. Other metrics or types of influential regions can also be adopted for specific tasks. Domain knowledge can facilitate the partition of regions.
Chapter 4

Metric Learning with Instance Extraction

4.1 Introduction

As we know, the nearest neighbour (NN) classifier is one of the oldest and simplest methods for classification, which compares the distances between a new instance and training instances and assigns the new instance to the class of its nearest training instance. Although it has been used as a benchmark tool, NN suffers from the following two problems. First, the performance of NN is highly affected by the distance metric used in the algorithm. Due to the difficulty in handcrafting a well-suited and adaptive distance metric, metric learning has been proposed to enable the algorithms to automatically learn a metric from available data. Metric learning with a convex objective function was first proposed in the pioneering work of Xing et al. [78]. After that, many other metric learning methods have been developed and widely adopted, such as the large margin nearest neighbour (LMNN) [75] and the information theoretic metric learning [9]. Some theoretical work has also been proposed for metric learning, in particular on deriving different kinds of learning bounds [33, 4, 20, 8, 67].

Second, NN suffers from storage and computation problems. In order to classify a test instance, NN has to store all training instances and calculate its distances to all training instances. The high time and space complexity makes computing the
In this chapter, we propose a metric learning with instance extraction (MLIE) classifier to solve the above two problems in NN. First, to solve the storage and computation problem of NN, MLIE extracts several training instances from each class and then calculates the distances between the test instance and the extracted training instances. When the number of extracted training instances is much less than the total number of training instances, the storage and computation costs can be largely reduced by MLIE. Second, MLIE learns a tailored distance metric from the training data automatically and would be suitable for specific data sets.

Moreover, we also illustrate the intuitive and theoretical properties of MLIE in this chapter. First, to make deep insight into the classification mechanism of MLIE, we discuss the relationship between the proposed MLIE and the local linear classifier (LLC). LLC divides the feature space to several local regions and uses a linear classifier within each region. Here we show that MLIE is a special case of the local linear classifier, which can simultaneously learn the local regions and their associated linear classifiers. Second, the PAC learning bound of MLIE has been discussed. The regularisation term used in the learning algorithm of MLIE is proposed based on the learning bound of MLIE, which guarantees the test performance of MLIE.

The proposed algorithm has been tested on 12 benchmark real data sets and the experiment results demonstrate the superior performance of MLIE to state-of-the-art metric learning algorithms.

4.2 Metric Learning with Instance Extraction

In this section, we first define the notations used in this chapter. We then propose the metric learning with instance extraction (MLIE) classifier to solve the two problems in NN. MLIE can learn the tailored distance metric from data automatically and can also save the storage and computational costs by extracting informative training instances and calculating fewer distances than NN. Lastly, we discuss the relationship
between MLIE and the local linear classifier (LLC) for better understanding the classification mechanism of MLIE.

4.2.1 Notations

In this chapter, we focus on binary classification. Let \( x^n = \{x_i, i = 1, \ldots, n\} \) denote the set of training instances, where \( x_i \in X \subseteq \mathbb{R}^D \) and \( n \) denotes the number of training instances. Let \( y^n = \{y_i, i = 1, \ldots, n\} \) denote the corresponding labels, where \( y_i \in \{-1, +1\} \). \( y_i = +1 \) and \( y_i = -1 \) indicate that \( x_i \) belongs to the positive and negative class, respectively. The number of positive and negative class training instances are defined as \( n_+ \) and \( n_- \), respectively. Let \( x^{n+}_+ = \{x^+_i, i = 1, \ldots, n_+\} \) and \( x^{n-}_- = \{x^-_i, i = 1, \ldots, n_-\} \) denote the set of positive and negative training instances, respectively. Let \( \overline{x_i x_j} \) denote the line segment connecting \( x_i \) and \( x_j \) and \( x_i x_j \) denote the line passing through \( x_i \) and \( x_j \) when \( x_i \neq x_j \).

Let \( r^{-}_{m-} = \{r^-_i, i = 1, \ldots, m_-\} \) and \( r^{m+}_+ = \{r^+_j, j = 1, \ldots, m_+\} \) denote the set of extracted positive and negative instances, respectively, where \( m_+ \) and \( m_- \) denote the number of extracted positive and negative instances, respectively. Let \( r^m = \{r^-_i, r^+_j; i = 1, \ldots, m_+, j = 1, \ldots, m_-\} \) denote the set of all extracted instances.

Let \( d(x_i, x_j) = \sqrt{(x_i - x_j)^T(x_i - x_j)} \) denote the Euclidean distance between \( x_i \) and \( x_j \). Let \( d_M(x_i, x_j) = \sqrt{(x_i - x_j)^T M (x_i - x_j)} \) denote the Mahalanobis distance between \( x_i \) and \( x_j \), where \( M \in M_+ \) is the parameter matrix of \( d_M(x_i, x_j) \) and \( M_+ \) denote the set of positive semi-definite matrices. In this chapter, we aim to learn a Mahalanobis distance metric, which is the mostly adopted distance metric in metric learning.

4.2.2 Metric Learning with Instance Extraction (MLIE)

NN classifies a test instance to the class of its nearest training instance. Therefore, NN has to calculate the distances between the test instance and all the training instances. When the number of training instances is large, NN suffers from the storage and computational problems. Therefore, NN is not suitable for situations when the computational resource is limited and also for real-time applications when
the computation time is restricted.

To solve this problem, several informative training instances may be extracted and we only need calculate the distances between the test instance and the extracted training instances. In this way, the computational cost can be reduced. The extracted training instances are automatically learned from the available data. The test instance is then classified to the class of its nearest extracted training instance. The distance metric used in this method is also automatically learned from data. This kind of classifiers is named metric learning with instance extraction (MLIE) and one example is defined as follows:

\[ h(x; r^m, M) = \min_i d^2_M(x, r^-_i) - \min_j d^2_M(x, r^+_j) \]

\[ = \min_i (x - r^-_i)^T M(x - r^-_i) - \min_j (x - r^+_j)^T M(x - r^+_j), \]

(4.1)

where \( r^-_i \in r^-_m \) denotes the \( i \)th extracted negative instance in the same space of \( X \), \( r^+_j \in r^+_m \) denotes the \( j \)th extracted positive instance in the same space of \( X \) and \( M \) is the parameter matrix of the distance metric. \( \min_i d^2_M(x, r^-_i) \) and \( \min_j d^2_M(x, r^+_j) \) indicate the distances between \( x \) and the negative and positive classes, respectively, which are represented by the minimum distances between \( x \) and the associated extracted training instances. Thus the test instance \( x \) is classified to the positive class when \( h(x; r^m, M) \geq 0 \) and to the negative class when \( h(x; r^m, M) < 0 \).

Note that learning the parameter matrix \( M \) in (4.1) is equivalent to learning a linear mapping \( L \) for the instances. This is because (4.1) can be written as

\[ h(x; r^m, L) = \min_i d^2(Lx, Lr^-_i) - \min_j d^2(Lx, Lr^+_j) \]

\[ = \min_i (x - r^-_i)^T L^T L(x - r^-_i) - \min_j (x - r^+_j)^T L^T L(x - r^+_j), \]

(4.2)

where \( L \in \mathbb{R}^{D \times D} \) denotes a linear mapping and \( L^T L = M \).

From (4.2), we can also learn the extracted instance in the mapped space di-
4.2. Metric Learning with Instance Extraction

Figure 4.1: An illustrative example of nearest neighbour with instance extraction (extract one instance per class). It is equivalent to learn one representative points (RP) per class and find a linear classifier based on the two representative points.

Directly as follows:

\[ h(x; r^m, L) = \min_i d^2(Lx, r^-_i) - \min_j d^2(Lx, r^+_j) \]

\[ = \min_i (Lx - r^-_i)^T (Lx - r^-_i) - \min_j (Lx - r^+_j)^T (Lx - r^+_j) \]  \quad (4.3)

where \( r^-_i \in r^-_m \) and \( r^+_j \in r^+_m \) denote the \( i \)th extracted negative instance and the \( j \)th extracted positive instance in the mapped space after linear mapping \( L \), respectively.

In MLIE, the extracted instances \( r^m \) and the parameter matrix \( M \) of the distance metric are automatically learned from data. We will introduce the learning algorithm in Section 4.4, after showing the learning bound of MLIE in Section 4.3. In the rest of this section, we will focus on discussing the classification mechanism of MLIE, by showing its relationship with the local linear classifier (LLC).
4.2. Metric Learning with Instance Extraction

Figure 4.2: An illustrative example of nearest neighbour with instance extraction (extract two instances per class). A and B are the extracted instances for the triangle class and C and D are the extracted instances for the circle class. We can then find the equivalent Local Linear Classifier (LLC) based on A, B, C and D. The red dashed lines indicate the inter-class perpendicular line. For example, $L_{AC}$ indicates the perpendicular line for the line segment AC, where A comes from triangle class and C comes from circle class. The black dashed lines indicate the perpendicular line for extracted instances from the same class. The intra-class perpendicular lines (for points A,B and points C,D) segment the coordinate system into four local regions. Inside each local region, the inter-class perpendicular line acts as the linear classifier. For example, for points falling into region 1, since they are closest to points A and C, the perpendicular line for points AC, i.e. $L_{AC}$, acts as the classification boundary.
4.2.3 Classification Mechanism of MLIE

In this section, we discuss the classification mechanism of MLIE by showing its relationship with local linear classifier (LLC). We start with a simple and special case of MLIE for illustrative purpose: MLIE with the Euclidean distance metric and extracting two instances per class. Then we discuss the classification mechanism of the general case of MLIE and show its relationship with LLC.

4.2.3.1 Local Linear Classifier

Local linear strategies has been adopted in machine learning society to solve the classification problems [38, 36, 10]. In this thesis, local linear classifier is defined as follows.

**Definition 26.** A classifier is called a Local Linear Classifier (LLC) if (1) it could be represented by a continuous function and (2) there exists a set of local regions $C$ such that the classification boundary inside each local region is specified by a linear function.

Besides linear inside each local regions, in the above definition, LLC should be continuous at the boundary. Different partitions of the local regions and different local linear classifiers make LLC a powerful tool to fit data. At the same time, the local linear property, as well as the continuity property at the boundary, constrain the complexity of LLC and hence make it learnable in certain cases.

4.2.3.2 Nearest Neighbour with Instance Extraction

We first provide a special case of MLIE to illustrate the mechanism of MLIE and its relationship with LLC: MLIE with the Euclidean distance metric and extracting one instance per class. We call this classifier as the nearest neighbour with instance extraction (NNIE) and define it as follows:

$$h(x; r^n) = \min_i d^2(x, r_i^-) - \min_j d^2(x, r_j^+).$$
In the case of extracting one instance per class, NNIE is a linear classifier, as illustrated in Figure 4.1. The grey triangle and the grey circle are the two extracted training instances from the two classes, respectively. The decision boundary is the red solid line.

In the case of extracting multiple instances per class, NNIE is a LLC, as illustrated in Figure 4.1. With two extracted instances for each class, the two bisectors between intra-class line segment can divide the space into four regions. Then based on the bisectors of the related inter-class line segment, the instances inside each class can be classified. Because the classification function is continuous, the classification boundary is continuous and the overall classification boundary is a piece-wise linear function, which would be illustrated intuitively in two dimension case. The relationship between NNIE and LLC is illustrated in Proposition 12.

**Proposition 12.** NNIE with the following classifier is an LLC.

\[
h(x; r^m) = \min_{a} d^2(x, r_a^-) - \min_{b} d^2(x, r_b^+)
\]

**Proof.** Based on the definition of the classifier, \(\mathcal{X}\) can be divided into (at most) \(n_-n_+\) local regions \(C_{(i,j)} = \{x|i = \text{argmin}_a d(x, r_a^-), a = 1, \ldots, n_+; j = \text{argmin}_b d(x, r_b^+), b = 1, \ldots, n_+\}\). For \(x \in C_{(i,j)}\), the nearest neighbour inside the negative class is \(i\) and the nearest neighbour inside the positive class is \(j\). The bisector hyperplane of line segment \(r_i^-r_j^+\) is the classification boundary inside the local region \(C_{(i,j)}\) because the local classification function is \(h(x) = d^2(x, r_i^-) - d^2(x, r_j^+) = 2(r_j^+ - r_i^-)^T x + (r_i^-T r_i^- - r_j^+T r_j^+)\), which is a linear classifier. Meanwhile, the classifier is a continuous function. Therefore, it is an LLC.

4.2.3.3 Metric Learning with Instance Extraction (MLIE)

Here we show the general case of MLIE: MLIE with extracting multiple instances per class and the Mahalanobis distance metric is an LLC. Thus MLIE can be understood as a way to simultaneously learn a partition of the local regions and the local classifier.
Proposition 13. MLIE with the following classifier is an LLC,

\[ h(x; r^m, M) = \min_a d^2_M(x, r_a^-) - \min_b d^2_M(x, r_b^+) \]

Proof. Based on the definition of the classifier, \( \mathcal{X} \) can be divided into (at most) \( n_-n_+ \) local regions \( C_{(i,j)} = \{ x \mid i = \arg\min_a d_M(x, r_a^-), a = 1, \ldots, n_-; j = \arg\min_b d_M(x, r_b^+), b = 1, \ldots, n_+ \} \). For \( x \in C_{(i,j)} \), the nearest neighbour inside the negative class is \( i \) and the nearest neighbour inside the positive class is \( j \). A linear classifier would classify the instances inside \( C_{(i,j)} \) because the local classification function is

\[ h(x) = d^2_M(x, r_i^-) - d^2_M(x, r_j^+) = 2(r_j^+ - r_i^-)^T Mx + \left( r_i^- T M r_i^- - r_j^{+T} M r_j^+ \right) \]

and it is a linear classifier. Meanwhile, the classifier is a continuous function. Therefore, it is an LLC. \( \square \)

Proposition 14. MLIE with the following classifier is an LLC,

\[ h(x; r^m, L) = \min_a d^2(Lx, r_a^-) - \min_b d^2(Lx, r_b^+) \]

Proof. Based on the definition of the classifier, \( \mathcal{X} \) can be divided into (at most) \( n_-n_+ \) local regions \( C_{(i,j)} = \{ x \mid i = \arg\min_a d(Lx, r_a^-), a = 1, \ldots, n_-; j = \arg\min_b d(Lx, r_b^+), b = 1, \ldots, n_+ \} \). For \( x \in C_{(i,j)} \), the nearest neighbour inside the negative class is \( i \) and the nearest neighbour inside the positive class is \( j \). A linear classifier would classify the instances inside \( C_{(i,j)} \) because the local classification function is

\[ h(x) = d^2(Lx, r_i^-) - d^2(Lx, r_j^+) = 2(r_j^+ - r_i^-)^T Lx + \left( r_i^- T L r_i^- - r_j^{+T} L r_j^+ \right) \]

and it is a linear classifier. Meanwhile, the classifier is a continuous function. Therefore, it is an LLC. \( \square \)

As we have discussed before, learning the parameter \( M \) of Mahalanobis/squared Mahalanobis distance is the same as learning a linear mapping \( L \), where \( L^T L = M \). Then \( x \) is mapped into another space \( x' = Lx \) and Euclidean distance is used in the new space. The learned \( M \) (or equivalent \( L \)) will map the data into another space which would be easier for the data to be classified. At the same time, the learned extracted instances would determine a partition of
4.3 Learnability of MLIE

### 4.3.1 Notations and Assumptions

Let $h(\mathbf{x}, \theta)$ denote a function with input $\mathbf{x}$ and parameter $\theta$. The output of $h(\mathbf{x}, \theta)$ is a real value for binary classification. Let $\mathbf{x} \in \mathcal{X} \subseteq \mathbb{R}^D$, where $\mathcal{X}$ denotes a set which contains all possible values of $\mathbf{x}$. Let $\theta = (\theta_1, \ldots, \theta_Q) \in \Theta \subseteq \mathbb{R}^Q$ be the parameter vector of the classifier, where $\Theta$ denotes a set which contains all possible values of $\theta$. $y = \text{sign} \left[ h(\mathbf{x}, \theta) \right]$ returns the classification result of input $\mathbf{x}$ given parameter $\mathbf{w}$, where $y \in \mathcal{Y} = \{-1, 1\}$ and $\text{sign}[\cdot]$ is the sign function: $\text{sign}[a] = 1$ if $a \geq 0$ and $\text{sign}[a] = -1$ if $a < 0$, where $a \in \mathbb{R}$.

Suppose the input $\mathbf{x}$ is a random variable distributed according to an unknown distribution with probability density function (PDF) $f(\mathbf{x})$. Let $\mathbf{x}^n = \{\mathbf{x}_i, i = 1, \ldots, n\}$ denote a set of $n$ independent and identically (i.i.d.) distributed instances sampled from $f(\mathbf{x})$. Let $\mathbf{y}^n = \{y_i, i = 1, \ldots, n\}$ denote the label set, where $y_i$ denotes the corresponding label of $\mathbf{x}_i$. $P(y|\mathbf{x})$ follows an unknown underlying distribution. Let $\mathbf{z}^n = \{(\mathbf{x}_i, y_i), i = 1, \ldots, n\}$ denote the set of training instance and label pairs, based on the assumptions of $f(\mathbf{x})$ and $P(y|\mathbf{x})$, $\mathbf{z}^n$ are $n$ i.i.d. training pairs sampled from $p(\mathbf{z}) = p(\mathbf{x}, y)$ and $p(\mathbf{z})$ is unknown.

$$R_n(\mathbf{z}^n, h_\theta) := \frac{1}{n} \sum_i r(\mathbf{z}_i, h_\theta) := \frac{1}{n} \sum_i l(h(\mathbf{x}_i, \theta); y_i)$$

is called the training error or empirical risk and it indicates the training loss given parameter $\theta$ for training instances $\mathbf{x}^n$, where $r$ and $l$ denote the risk function and the loss function re-
4.3. Learnability of MLIE

respectively. \( R(h_{\theta}) := \mathbb{E}_{z^*}r(z^*, h_{\theta}) := \mathbb{E}_{z^*}l(h(x', \theta); y') \) is called the test error or expected risk and it indicates the expected value of test loss given a test input pair \( z' = (x', y') \) and the parameter \( \theta \). The gap between the training error and test error, i.e. \( R(h_{\theta}) - R_n(z^n, h_{\theta}) \), is called the generalisation gap.

Let \( \|v\| \) denote the \( L_2 \)-norm of a vector \( v \). Let \( \|M\| \) or \( \|M\|_F \) denote the matrix Frobenius norm of a matrix \( M \). Unless they are clear from context, the random variables over which we take expectation and probabilities are specified in subscript, i.e. \( \mathbb{E}_z \) and \( \mathbb{P}_z \) denote the expectation and probability with respect to the random variable of \( z \), respectively.

4.3.2 The Learning Bound of MLIE

In this section, we will discuss the learning bound of MLIE based on the diameter of the parameter space and the Lipschitz constant. To start with, we define the pseudometric space, the diameter of a parameter space and the Lipschitz constant as follows.

**Definition 27.** A pseudometric space\(^2\) \((\mathcal{V}, \rho)\) is a set \( \mathcal{V} \) and a function \( \rho: \mathcal{V} \times \mathcal{V} \rightarrow [0, \infty) \) satisfying: (1) \( \rho(x, y) \geq 0 \); (2) \( \rho(x, y) = \rho(y, x) \); (3) \( \rho(x, z) \leq \rho(x, y) + \rho(y, z) \).

**Definition 28.** Let \( \mathcal{U} \in \mathcal{V} \) and \((\mathcal{V}, \rho)\) be a metric space. The diameter of a set \( \mathcal{U} \) is defined as

\[
\text{diam}(\mathcal{U}, \rho) = \max_{u_i, u_j \in \mathcal{U}} \rho(u_i, u_j).
\]

**Definition 29.** [74] Let \((\mathcal{U}, \rho_\mathcal{U}), (\mathcal{V}, \rho_\mathcal{V})\) be two metric spaces. A function \( h: \mathcal{U} \rightarrow \mathcal{V} \) is called Lipschitz continuous if \( \exists L < \infty, \forall u_1, u_2 \in \mathcal{U}, \)

\[
\rho_\mathcal{V}(h(u_1), h(u_2)) \leq L \rho_\mathcal{U}(u_1, u_2).
\]

---

\(^2\)To simplify the discussion, we refer to pseudometrics as metrics, pointing out the distinction only when necessary.
4.3. Learnability of MLIE

The Lipschitz constant of a Lipschitz function $h$ is

$$\text{lip}(h; \mathcal{U} \to \mathcal{V}) = \min \{ L \in \mathbb{R} | \forall u_1, u_2 \in \mathcal{U}, u_1 \neq u_2, \rho_{\mathcal{V}}(h(u_1), h(u_2)) \leq L \rho_{\mathcal{U}}(u_1, u_2) \}$$

$$= \max_{u_1, u_2 \in \mathcal{U}, u_1 \neq u_2} \frac{\rho_{\mathcal{V}}(h(u_1), h(u_2))}{\rho_{\mathcal{U}}(u_1, u_2)},$$

$\text{lip}(h; \mathcal{U} \to \mathcal{V})$ will be written as $\text{lip}(h \leftarrow u)$ if $\mathcal{U}$ and $\mathcal{V}$ are clear from the context.

**Theorem 5.** Let $h(z; \theta)$ be a parameterised function and $\theta \in \mathbb{R}^Q$. Suppose $\text{lip}(h \leftarrow \theta) \leq L_1$, $\text{lip}(r \leftarrow h) \leq L_2$, and $\text{diam}(\Theta, \| \cdot \|) \leq B$, then $\forall \theta \in \Theta$, with probability at least $1 - \delta$, the following bound holds

$$R(h_{\theta}) \leq R_n(z^n, h_{\theta}) + C L_1 L_2 B \sqrt{\frac{Q}{n}} + \sqrt{\frac{\ln 1/\delta}{2n}},$$

where $C$ is a universal constant.

The proof procedure of Theorem 5 mainly follows Peter Bartlett’s notes on covering numbers, chaining and Dudley’s integral [2] and the details are shown in Appendix 4.7.1. Based on Theorem 5, controlling $\text{lip}(h \leftarrow \theta)$ and $\text{diam}(\Theta)$ is an efficient way to control the generalisation gap. In this way, we can improve the generalisation ability of a classifier.

Suppose a parameterised function set has $k$ sets of parameters $\theta = (\theta_{[1]}, \ldots, \theta_{[K]})$ and $\text{lip}(h \leftarrow \theta)$ may not be easily calculated by using the $k$ sets together. In this case, we propose to calculate $\text{lip}(h \leftarrow \theta)$ with $k$ sets separately. We then show the extension of Theorem 5 with $k$ parameter sets as follows.

**Definition 30.** Suppose a function with multiple parameter vectors $h(\cdot; \theta_{[1]}, \ldots, \theta_{[K]})$ maps $z$ into a real value, where $\theta_{[k]}$ denotes the $k$th parameter vector, $\theta_{[k]} \in \Theta_{[k]} \subseteq \mathbb{R}^{Q_k}$, and $K$ denotes the total number. Given $h(\cdot; \cdot, \theta_{[k]}) \in \mathcal{H}_{\theta_{[k]}}$, the metric in space
\( \mathcal{H}_{\theta[k]} \) is defined as follows: \( \forall \theta_{[k],1}, \theta_{[k],2} \in \Theta_{[k]} \)

\[
\rho_{\mathcal{H}_{\theta[k]}} \left( h(\cdot \cdot \cdot, \theta_{[k],1}), h(\cdot \cdot \cdot, \theta_{[k],2}) \right) = \max_{z, \theta_{[i],i} \in [K\backslash k]} \left| h(z; \theta_{[1]}, \ldots, \theta_{[k-1]}, \theta_{[k],1}, \theta_{[k+1]}, \ldots, \theta_{[K]}) \right|
\]

\[
\leq \max_{z, \theta_{[i],i} \in [K\backslash k]} \left( |h(z, \theta_{[K\backslash k], i}, \theta_{[1],1}) - h(z, \theta_{[K\backslash k], i}, \theta_{[k],1})| + |h(z, \theta_{[K\backslash k], i}, \theta_{[k],1}) - h(z, \theta_{[K\backslash k], i}, \theta_{[k],2})| \right)
\]

\[
= \rho_{\mathcal{H}_{\theta[k]}} \left( h(\cdot \cdot \cdot, \theta_{[k],1}), h(\cdot \cdot \cdot, \theta_{[k],3}) \right) + \rho_{\mathcal{H}_{\theta[k]}} \left( h(\cdot \cdot \cdot, \theta_{[k],3}), h(\cdot \cdot \cdot, \theta_{[k],2}) \right)
\]

where \( \theta_{[i],i} \in \Theta_{[i]}, i \in [K\backslash k] \) and the triangle inequality has been proved.

Based on the definition, \( \rho_{\mathcal{H}_{\theta[k]}} \) satisfies all conditions of pseudometric. The non-negativity and symmetry properties could be easily verified. The triangle inequality is proved as follows:

\[
\rho_{\mathcal{H}_{\theta[k]}} \left( h(\cdot \cdot \cdot, \theta_{[k],1}), h(\cdot \cdot \cdot, \theta_{[k],2}) \right) = \max_{z, \theta_{[i],i} \in [K\backslash k]} \left| h(z, \theta_{[K\backslash k], i}, \theta_{[1],1}) - h(z, \theta_{[K\backslash k], i}, \theta_{[k],1}) \right|
\]

\[
\leq \max_{z, \theta_{[i],i} \in [K\backslash k]} \left( |h(z, \theta_{[K\backslash k], i}, \theta_{[1],1}) - h(z, \theta_{[K\backslash k], i}, \theta_{[k],1})| + |h(z, \theta_{[K\backslash k], i}, \theta_{[k],1}) - h(z, \theta_{[K\backslash k], i}, \theta_{[k],2})| \right)
\]

\[
= \rho_{\mathcal{H}_{\theta[k]}} \left( h(\cdot \cdot \cdot, \theta_{[k],1}), h(\cdot \cdot \cdot, \theta_{[k],3}) \right) + \rho_{\mathcal{H}_{\theta[k]}} \left( h(\cdot \cdot \cdot, \theta_{[k],3}), h(\cdot \cdot \cdot, \theta_{[k],2}) \right)
\]

where \( \theta_{[K\backslash k]} \) denotes \( \theta_{[i]} \in \Theta_{[i]}, i \in [K\backslash k] \) and the triangle inequality has been proved.

\( \text{lip} \left( h; \Theta_{[k]} \to \mathcal{H}_{\theta[k]} \right) \) will be written as \( \text{lip}(h \leftarrow \theta_{[k]}) \) if \( \Theta_{[k]} \) and \( \mathcal{H}_{\theta[k]} \) are clear from the context. Using the Euclidean distance in the space \( \Theta_{[k]} \), \( \text{lip}(h \leftarrow \Theta_{[k]}) \) has the following formula

\[
\text{lip}(h \leftarrow \theta_{[k]}) = \max_{\theta_{[1],1}, \theta_{[1],2} \in \Theta_{[1]}, \theta_{[1],1} \neq \theta_{[1],2}} \frac{\rho_{\mathcal{H}_{\theta[k]}} \left( h(\cdot \cdot \cdot, \theta_{[1],1}), h(\cdot \cdot \cdot, \theta_{[1],2}) \right)}{\| \theta_{[1],1} - \theta_{[1],2} \|}.
\]

4.3. Learnability of MLIE

\[ L_{[k]} = \text{lip}(h \leftarrow \theta_{[k]}) \quad \text{and} \quad L = \text{lip}(h \leftarrow \theta) \]
can be written as
\[ L \leq \sqrt{\sum_{k=1}^{K} L_k^2}. \]

Thus let \( L = (L_{[1]}, \ldots, L_{[K]}) \in \mathbb{R}^K, \)
\[ L \leq \|L\|_2. \]

The detailed proof of Theorem 6 is shown in Appendix 4.7.2.

**Corollary 4.** Let \( h(z; \theta) \) be a parameterised function and \( \theta = (\theta_{[1]}, \ldots, \theta_{[K]}) \).
Suppose \( \text{lip}(r \leftarrow h) \leq L_t, \text{lip}(h \leftarrow \theta_k) \leq L_{[k]} \) and \( \text{diam}(\Theta_{[k]}, \| \cdot \|_2) \leq B_{[k]} \). Let \( L = (L_{[1]}, \ldots, L_{[K]}) \) and \( B = (B_{[1]}, \ldots, B_{[K]}) \). Then \( \forall \theta \in \Theta, \) with probability \( 1 - \delta \), the following bound holds
\[ R(h_\theta) \leq R_n(z^n, h_\theta) + CL_t\|L\|\|B\|\sqrt{\frac{Q}{n}} + \sqrt{\frac{\ln 1/\delta}{2n}}, \]
where \( C \) is a universal constant.

**Proof.** Substitute the result of Theorem 6 into Theorem 5 and check the definition of \( B \), the result is obtained. \( \Box \)

Based on Corollary 4, the three components, \( L_t, \|L\| \) and \( \|B\| \) can affect the bound of the expected risk. In MLIE, the set of parameters is \( \theta = \{r^m, M\} \). To guarantee the generalisation ability of MLIE, the following factors are considered:

1. \( L_t \): The loss function with smaller \( \text{lip}(r \leftarrow h) \) is preferred. Therefore, Hinge loss with \( L_t = 1 \) is selected.

2. \( \|B\| \): Based on the definition of \( B \), the parameters are considered separately. The space of \( r_i^- / r_j^+ \) in (4.1), (4.2) and (4.3) is bounded when \( L_2 \)-norm regularisation is used. The space of \( L \) or \( M \) can be bounded when matrix Frobenius norm regularisation is used.
3. \( \| L \| \): With a convex regularisation term, as illustrated in Section 1.6.2, the parameter is restricted to be inside a convex set. Based on Corollary 1 in Chapter 1, the Lipschitz constant with respect to each parameter can be bounded by \( \max_{z, \theta} \| \frac{\partial h(z; \theta)}{\partial \theta} \| \). The partial gradients of the classifier (4.3) can be bounded so long as \( \mathcal{X} \) is bounded, which would be illustrated in Section 4.4.2. Here we use \( G_{\text{max}} \) to denote the bound of \( \| L \| \).

Then the learning bound of the algorithm can be written as follows: \( \forall \theta \in \Theta \), with probability at least \( 1 - \delta \), the following bound holds

\[
R(h_\theta) \leq R_n(z^n, h_\theta) + CG_{\text{max}}B \sqrt{\frac{Q}{n}} + \sqrt{\frac{\ln 1/\delta}{2n}},
\]

where \( B \leq \sqrt{\sum_i \text{diam}(r^-_i)^2 + \text{diam}(r^+_j)^2 + \text{diam}(M)^2} \) or \( B \leq \sqrt{\sum_i \text{diam}(r^-_i)^2 + \text{diam}(r^+_j)^2 + \text{diam}(L)^2} \), where \( \text{diam}(r^-_i) \), \( \text{diam}(r^+_j) \), \( \text{diam}(M) \) and \( \text{diam}(L) \) denote the diameters of the space restricted by vector \( L_2 \)-norm or matrix Frobenius norm regularisation.

### 4.4 Algorithm of MLIE

#### 4.4.1 Objective Function

Based on the discussion in previous sections, with the classifier of (4.3), hinge loss and the regularisation term \( \sum_i \| r^-_i \|_2^2 + \| r^+_j \|_2^2 + \| L \|_F^2 \), the following optimisation problem is proposed:

\[
\min_{\theta, \xi} \frac{1}{n} \sum_i \xi_i + \lambda \left( \sum_i \| r^-_i \|_2^2 + \| r^+_j \|_2^2 + \| L \|_F^2 \right)
\]

\[\text{s.t.} \quad y_i h(x_i; r^m, M) \geq 1 - \xi_i \]

\[\xi_i \geq 0 \quad \text{for } i = 1, \ldots, n, \]

where \( h(x; r^m, M) = \min_i (Lx - r^-_i)^T(Lx - r^-_i) - \min_j (Lx - r^-_j)^T(Lx - r^-_j) \) denotes the classifier; \( \Theta = \{r^m, L\} \) denotes the set of parameters to be optimised; \( L \) denotes the linear mapping to be learned and the learning of \( L \) is equivalent to
the learning of \( M \) of Mahalanobis distance; \( r^m = \{ r_i^-, r_j^+ ; i = 1, \ldots, m_+ , j = 1, \ldots, m_- \} \) denotes the set of all extracted instances; \( \alpha \) is a trade-off parameter which balances the loss term and the regularisation term.

### 4.4.2 Gradient Descent

For the reason of the non-convexity of \( h(x; r^m, M) \), the optimisation problem is not a convex one. Thus the gradient descent algorithm is used:

\[
\Theta^{t+1} = \Theta^t - \alpha \frac{\partial g}{\partial \Theta} |_{\Theta^t},
\]

where \( \beta \) is the learning rate; the superscript \( t \) denotes the time step during optimisation; \( g \) denotes the objective function.

The partial derivative of the objective function \( g \) with respect to each set of parameters is

\[
\frac{\partial g}{\partial \Theta} |_{\Theta^t} = \left( \frac{1}{n} \sum_i y_i \frac{\partial l}{\partial h(x_i; \Theta)} \frac{\partial h}{\partial \Theta} - 2\lambda \Theta \right) |_{\Theta^t},
\]

where \( l \) indicates the Hinge loss function;

\[
\frac{\partial h(x_k; \Theta)}{\partial r_a} |_{\Theta^t} = 1 \left[ a = \arg\min_i d^2(Lx_k, r_i^-) \right] (2r_a - 2Lx_k) |_{\Theta^t};
\]

\[
\frac{\partial h(x_k; \Theta)}{\partial r_b} |_{\Theta^t} = -1 \left[ b = \arg\min_j d^2(Lx_k, r_j^+) \right] (2r_b + 2Lx_k) |_{\Theta^t};
\]

\[
\frac{\partial h(x_k; \Theta)}{\partial L} |_{\Theta^t} = \sum_a 1 \left[ a = \arg\min_i d^2(Lx_k, r_i^-) \right] 2(Lx_k - r_a^-)x_k^T |_{\Theta^t}
\]

\[
- \sum_b 1 \left[ b = \arg\min_j d^2(Lx_k, r_j^+) \right] 2(Lx_k - r_b^+)x_k^T |_{\Theta^t};
\]

\( 1(\cdot) \) denotes the indicator function, its value is 1 when the condition is satisfied and its value is 0 otherwise.

Based on the equation, \( \frac{\partial h(x_k; \Theta)}{\partial r_a} |_{\Theta} \) and \( \frac{\partial h(x_k; \Theta)}{\partial r_a} |_{\Theta} \) are bounded by \( 2 \text{diam}(r_a^-) + 2 \text{diam}(L) \text{diam}(x) \) and \( 2 \text{diam}(r_b^+) + 2 \text{diam}(L) \text{diam}(x) \) respectively; \( \frac{\partial h(x_k; \Theta)}{\partial L} |_{\Theta} \) is bounded by \( 4(\text{diam}(r_a^-) + \text{diam}(L) \text{diam}(x)) \text{diam}(x) \). Therefore, as long as
the regularisation terms are convex, the related \( \text{lip}(h \leftarrow \theta) \) is bounded in Corollary 4. The gradient of hinge loss \( l(a) \) is \( -1 \) when \( a \leq 1 \) and \( 0 \) when \( a > 1 \) and the final updating equation is as follows:

\[
\begin{align*}
    r_a^{-t+1} &= r_a^{-t} - 2\lambda \alpha r_a^{-t} \\
    &+ \frac{\alpha}{n} \sum_{k=1}^{n} y_k \mathbb{I}[y_k h(x_k; \Theta) \leq 1] \mathbb{I}[a = \arg\min_i d^2(Lx_k, r_i^-)] (2r_a^- - 2Lx_k)|_{\Theta^t}; \\
    r_b^{+,t+1} &= r_b^{+,t} - 2\lambda \alpha r_b^{-t} \\
    &- \frac{\alpha}{n} \sum_{k=1}^{n} y_k \mathbb{I}[y_k h(x_k; \Theta) \leq 1] \mathbb{I}[b = \arg\min_j d^2(Lx_k, r_j^+)] (2r_b^+ - 2Lx_k)|_{\Theta^t}; \\
    L^{t+1} &= L^t - 2\lambda \alpha L^t \\
    &+ \frac{\alpha}{n} \sum_{k=1}^{n} y_k \mathbb{I}[y_k h(x_k; \Theta) \leq 1] \sum_{a} \mathbb{I}[a = \arg\min_i d^2(Lx_k, r_i^-)] 2(Lx_k - r_a^-)x_k^T|_{\Theta^t} \\
    &- \frac{\alpha}{n} \sum_{k=1}^{n} y_k \mathbb{I}[y_k h(x_k; \Theta) \leq 1] \sum_{b} \mathbb{I}[b = \arg\min_j d^2(Lx_k, r_j^+)] 2(Lx_k - r_b^+)x_k^T|_{\Theta^t}.
\end{align*}
\]

4.5 Experiments

The proposed algorithm is compared with nine established metric learning algorithms from two categories: 1) the most cited algorithms, including large margin nearest neighbor (LMNN) [76], information theoretic metric learning (ITML) [9], neighbour-hood component analysis (NCA) [17] and metric learning by collapsing classes (MCML) [16]; (2) the most state-of-the-art algorithms, including geometric mean metric learning (GMML) [83], regressive virtual metric learning (RVML) [52], stochastic neighbour compression (SNC) [35], sparse compositional metric learning (SCML) [59] and reduced-rank local distance metric learning (R2LML) [26]. LMNN and ITML are implemented by using the metric-learn toolbox\textsuperscript{3}; NCA and MCML are implemented by using the drToolbox\textsuperscript{4}; and GMML, RVML, SCML, R2LML and SNC are implemented by using the authors’ code.

The experiment is focused on binary classification of 12 publicly available data

\textsuperscript{3}https://all-umass.github.io/metric-learn/
\textsuperscript{4}https://lvdmaaten.github.io/drtoolbox/
Table 4.2: Experiment results of metric learning with instance extraction. Mean accuracy (percentage) and standard deviations are reported with the best ones in bold; ‘# of best’ indicates the number of data sets that an algorithm performs the best.

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<th>Data set</th>
<th>LMNN</th>
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<th>MCML</th>
<th>NCA</th>
<th>RVML</th>
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<td>77.17 ±1.94</td>
<td>78.77 ±1.70</td>
<td>79.96 ±1.63</td>
<td>83.01 ±1.58</td>
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<td>95 ±1.52</td>
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<tr>
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<td>69.19 ±1.18</td>
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<td>67.56 ±2.75</td>
<td>67.4 ±3.33</td>
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<tr>
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<th>R2ML</th>
<th>SNC</th>
<th>MLIE</th>
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<tbody>
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<td>84.67 ±1.32</td>
<td>81.78 ±6.8</td>
<td>84.71 ±1.93</td>
</tr>
<tr>
<td>Breastcancer</td>
<td>97.26 ±0.81</td>
<td>97.01 ±0.91</td>
<td>97.01 ±0.66</td>
<td>96.65 ±0.69</td>
<td>96.18 ±1.32</td>
</tr>
<tr>
<td>Diabetes</td>
<td>74.16 ±2.58</td>
<td>71.49 ±2.21</td>
<td>73.8 ±1.37</td>
<td>75.32 ±2.74</td>
<td>73.42 ±3.59</td>
</tr>
<tr>
<td>Fourclass</td>
<td>76.12 ±1.87</td>
<td>75.54 ±1.42</td>
<td>76.12 ±1.91</td>
<td>73.39 ±8.7</td>
<td>77.02 ±1.73</td>
</tr>
<tr>
<td>German</td>
<td>71.55 ±1.12</td>
<td>70.9 ±2.65</td>
<td>72.9 ±1.83</td>
<td>70.13 ±3.33</td>
<td>73.63 ±2.22</td>
</tr>
<tr>
<td>Haberman</td>
<td>71.22 ±3.35</td>
<td>69.19 ±2.47</td>
<td>71.06 ±3.39</td>
<td>71.98 ±5.2</td>
<td>72.56 ±3.25</td>
</tr>
<tr>
<td>Heart</td>
<td>81.2 ±2.69</td>
<td>78.98 ±3.24</td>
<td>82.04 ±3.81</td>
<td>77.04 ±5.32</td>
<td>80.83 ±3.09</td>
</tr>
<tr>
<td>ILPD</td>
<td>67.14 ±2.17</td>
<td>68.03 ±2.90</td>
<td>65.85 ±2.22</td>
<td>68.91 ±2.67</td>
<td>69.63 ±2.58</td>
</tr>
<tr>
<td>Liverdisorders</td>
<td>63.84 ±5.43</td>
<td>61.74 ±4.57</td>
<td>66.81 ±3.68</td>
<td>63.31 ±5.18</td>
<td>61.44 ±3.99</td>
</tr>
<tr>
<td>Pima</td>
<td>72.95 ±1.84</td>
<td>71.14 ±2.64</td>
<td>72.34 ±1.54</td>
<td>73.99 ±2.59</td>
<td>73.78 ±2.68</td>
</tr>
<tr>
<td>Voting</td>
<td>95.17 ±1.88</td>
<td>95 ±1.30</td>
<td>96.32 ±1.19</td>
<td>94.45 ±1.12</td>
<td>94.91 ±1.48</td>
</tr>
<tr>
<td>WDBC</td>
<td>96.71 ±0.78</td>
<td>96.97 ±0.89</td>
<td>96.93 ±1.67</td>
<td>96.93 ±0.85</td>
<td>95.17 ±1.37</td>
</tr>
<tr>
<td># of best</td>
<td>1</td>
<td>1</td>
<td>3</td>
<td>2</td>
<td>5</td>
</tr>
</tbody>
</table>

sets from the websites of UCI\(^5\) and LibSVM\(^6\), namely Australian, Breastcancer, Diabetes, Fourclass, German, number, Haberman, Heart, ILPD, Liverdisorders, Pima, Voting and WDBC. All data sets are pre-processed by firstly subtracting the mean and dividing by the standard deviation, and then normalizing the $l_2$-norm of each instance to one.

For each data set, 60% instances are randomly selected as training samples and the rest for testing. This process is repeated 10 times and the mean

---

\(^5\)https://archive.ics.uci.edu/ml/datasets.html
\(^6\)https://www.csie.ntu.edu.tw/~cjlin/libsvmtools/datasets/binary.html
accuracy and the standard deviation are reported. 10-fold cross-validation is used to select the trade-off parameters in the compared algorithms, namely the regularisation parameter of LMNN (from \{0.1, 0.3, 0.5, 0.7, 0.9\}), \(\gamma\) in ITML (from \{0.25, 0.5, 1, 2, 4\}), \(t\) in GMML (from \{0.1, 0.3, 0.5, 0.7, 0.9\}), \(\lambda\) in RVML (from \{10^{-5}, 10^{-4}, 10^{-3}, 10^{-2}, 10^{-1}, 1, 10\}), and ratio in SNC (from \{0.01, 0.02, 0.04, 0.08, 0.16\}). All other parameters are set as default. For the proposed algorithm, the parameters are set as follows: the initial weight of \(L\) is set as the identity matrix \(I\); the initial values of \(r^m\) are set as the \(k\)-means clustering (Matlab kmeans function with random initial values) centres of the positive and negative classes; the number of extracted instances for each class is set as 2; the trade-off parameter \(\lambda\) is set as 1 and the learning rate \(\alpha\) is set as 0.001. The maximum number of iterations is set as 5000 and the final result is based on the parameters at time \(t\), which is the earliest time when the smallest training error is obtained.

As shown in Table 5.1, MLIE achieves the best accuracy on 5 data sets out of the 12 data sets. None of the other algorithms performs the best in more than 3 data sets. These experiment results show that MLIE enjoys competitive performance against state-of-the-art metric learning algorithms. Furthermore, based on the intuitive of LLC, in the benchmark experiment, only two instances from each class are extracted, which would result into four local regions. MLIE has provided an effective way to conduct instance compression for NN classifier.

### 4.6 Conclusion

In this chapter, a MLIE classifier is proposed and the classification mechanism of MLIE is illustrated by showing its relationship with LLC. Meanwhile, the learning bound of MLIE has been obtained, which guarantees the generalisation ability of MLIE. The experiments on benchmark data sets show the competitive classification and compression performance of MLIE.
4.7 Appendix

4.7.1 Proof of Theorem 5

First, the definitions of Rademacher complexity, uniform convergence and covering number are introduced. Dudley’s Integral Theorem that uses covering number to bound Rademacher complexity is also introduced. Then, the Lipschitz constant is shown to bound the covering number of functional space by the covering number of parameter space. Finally, based on Dudley’s Integral Theorem, Theorem 5 is shown.

4.7.1.1 Preliminary

**Definition 31.** [46] Let $\epsilon^n = \{\epsilon_1, \ldots, \epsilon_n\}$ be i.i.d. $\pm 1$-valued random variables with $P(\epsilon_i = +1) = P(\epsilon_i = -1) = \frac{1}{2}$. $z^n = \{z_1, \ldots, z_n\}$ are i.i.d. samples. The empirical Rademacher complexity is defined as

$$\hat{\text{Rad}}_n(\mathcal{H}) = \mathbb{E}_{\epsilon^n} \left[ \max_{h \in \mathcal{H}} \frac{1}{n} \sum_{i} \epsilon_i h(z_i) \right];$$

and the Rademacher complexity is defined as

$$\text{Rad}(\mathcal{H}) = \mathbb{E}_{z^n} \left[ \hat{\text{Rad}}_n(\mathcal{H}) \right].$$

**Theorem 7.** [46] With probability at least $1 - \delta$ the following bounds hold

$$R(h) - R_n(z^n, h) \leq 2\hat{\text{Rad}}_n(\phi \circ \mathcal{H}) + 3\sqrt{\frac{\ln \frac{2}{\delta}}{2n}},$$

where $\phi : \mathbb{R} \rightarrow \mathbb{R}$ denotes the loss function $l(h(x); y)$; $\circ$ denotes the composition of functions.

**Lemma 8.** [46] Let $\phi : \mathbb{R} \rightarrow \mathbb{R}$ be an $L$-Lipschitz. Then, for any hypothesis set $\mathcal{H}$ of real-valued functions, Talagrand’s Lemma indicates the following inequality holds:

$$\hat{\text{Rad}}_n(\phi \circ \mathcal{H}) \leq L\text{Rad}_n(\mathcal{H}).$$
Corollary 5. Suppose \( \text{lip}(r \leftarrow h) \leq L \), then with probability at least \( 1 - \delta \) the following bound holds

\[
R(h) - R_n(z^n, h) \leq 2L\text{Rad}_n(\mathcal{H}) + 3\sqrt{\frac{\ln \frac{2}{\delta}}{2n}}
\]

Proof. Substitute the result of Lemma 8 into Theorem 7, the result can be obtained.

Definition 32. [68] An \( \epsilon \)-cover of a subset \( \mathcal{U} \) of a metric space \( (\mathcal{V}, \rho) \) is a set \( \hat{\mathcal{U}} \subseteq \mathcal{U} \) such that for each \( u \in \mathcal{U} \) there is a \( \hat{u} \in \hat{\mathcal{U}} \) such that \( \rho(u, \hat{u}) \leq \epsilon \). The \( \epsilon \)-cover number of \( \mathcal{U} \) is

\[
N(\epsilon, \mathcal{U}, \rho) = \min\{|\hat{\mathcal{U}}| : \hat{\mathcal{U}} \text{ is an } \epsilon \text{-cover of } \mathcal{U}\}.
\]

The following theorem illustrates how to bound the covering number.

Theorem 8. [68] Let \( \mathcal{U} \subseteq \mathcal{V} = \mathbb{R}^D \). Then

\[
\left(\frac{1}{\epsilon}\right)^D \frac{\text{vol}(\mathcal{U})}{\text{vol}(B)} \leq N(\epsilon, \mathcal{U}, \| \cdot \|) \leq \left(\frac{\text{vol}(\mathcal{U} + \frac{\epsilon}{2}B)}{\text{vol}(\frac{\epsilon}{2}B)}\right)^D
\]

where \( + \) is the Minkovski sum, \( B \) is the unit norm ball and \( \text{vol} \) indicates the volume of the set.

Remark: Consider \( \mathcal{U} \subseteq \mathbb{R}^D \) with diameter \( \text{diam}(\mathcal{U}) \), then based on the last inequality, we have

\[
N(\epsilon, \mathcal{U}, \| \cdot \|) \leq \left(\frac{\text{vol}(\mathcal{U} + \frac{\epsilon}{2}B)}{\text{vol}(\frac{\epsilon}{2}B)}\right) \leq \left(\frac{\text{diam}(\mathcal{U}) + \epsilon}{\epsilon}\right)^D = \left(1 + \frac{\text{diam}(\mathcal{U})}{\epsilon}\right)^D.
\]

Definition 33. Let \( \forall h_1, h_2 \in \mathcal{H} \) be two functions mapping \( z \in \mathcal{Z} \) into real value, \( \rho_{\mathcal{H}|z^n} \) is defined as follows:

\[
\rho_{\mathcal{H}|z^n}(h_1, h_2) = \sqrt{\frac{1}{n} \sum_{i=1}^{n} (h_1(z_i) - h_2(z_i))^2}.
\]
Theorem 9. [61] With metric $\rho_{H|z^n}$ on $H$, Dudley’s integral indicates

$$\text{Rad}_n(H) \leq 12 \int_0^{\infty} \sqrt{\frac{\log N(\epsilon, H, \rho_{H|z^n})}{n}} d\epsilon.$$ 

Dudley’s integral bounds the empirical Rademacher complexity by the covering number of the function space (with a metric based on the difference of the function value on $n$ inputs).

4.7.1.2 Learning Bounds with $B$ and Lipschitz constant

To start with, another definition of metric in function space is given as follows.

**Definition 34.** A metric $\rho_{H_\theta}$ in parametric function space is defined as follows:

$$\rho_{H_\theta}(h(\cdot; \theta_1), h(\cdot; \theta_2)) = \max_{x \in \mathcal{X}} |h(x; \theta_1) - h(x; \theta_2)|. \quad (4.7)$$

$\text{lip}(h; \Theta \rightarrow \mathcal{H}_\theta)$ can be written as $\text{lip}(h \leftarrow \theta)$ because $\Theta$ and $\mathcal{H}_\theta$ is clear from the context:

$$\text{lip}(h \leftarrow \theta) = \max_{\theta_1, \theta_2 \in \Theta, \theta_1 \neq \theta_2} \frac{\rho_{H_\theta}(h(\cdot; \theta_1), h(\cdot; \theta_2))}{\rho_{\Theta}(\theta_1, \theta_2)} = \max_{\theta_1, \theta_2 \in \Theta, \theta_1 \neq \theta_2, x} \frac{|h(x; \theta_1) - h(x; \theta_2)|}{\|\theta_1 - \theta_2\|}.$$

**Proposition 15.** For all spaces of parametric functions $\mathcal{H}_\theta, \forall \epsilon, \forall \mathcal{H}$,

$$N(\epsilon, \mathcal{H}, \rho_{H|z^n}) \leq N(\epsilon, \mathcal{H}, \rho_{H_\theta}), \quad (4.8)$$

where $\theta$ denotes all parameters of the function, $\rho_{H|z^n}$ is defined in Definition 33 and $\rho_{H_\theta}$ is defined in Definition 34.

**Proof.** Let $\{\hat{h}_1, \ldots, \hat{h}_N\}$ be an $\epsilon$-covering set in $\mathcal{H}_\theta$ with metric $\rho_{H_\theta}$, then based on the definition of covering set,

$$\forall h \in \mathcal{H}, \min_i \rho_{H_\theta}(h, \hat{h}_i) \leq \epsilon.$$
Based on the definitions of $\rho_{\mathcal{H}|z^n}$ and $\rho_{\mathcal{H}\theta}$, we have

$$
\rho_{\mathcal{H}|z^n}(h, \hat{h}_i) = \sqrt{\frac{1}{n} \sum_{i=1}^{n} (h(z_i) - \hat{h}_i(z_i))^2}
\leq \sqrt{\frac{1}{n} \sum_{i=1}^{n} (\max_{z} |h(z) - \hat{h}_i(z)|)^2}
= \sqrt{\frac{1}{n} \times n \times \rho_{\mathcal{H}\theta}(h, \hat{h}_i)}
= \rho_{\mathcal{H}\theta}(h, \hat{h}_i)
\leq \epsilon.
$$

Therefore, $\{\hat{h}_1, \ldots, \hat{h}_N\}$ is also an $\epsilon$-covering set of $\mathcal{H}_{\theta}$ with metric $\rho_{\mathcal{H}|z^n}$ and $N(\epsilon, \mathcal{H}, \rho_{\mathcal{H}|z^n}) \leq |\{\hat{h}_1, \ldots, \hat{h}_N\}| = N(\epsilon, \mathcal{H}, \rho_{\mathcal{H}\theta}).$

\[\square\]

**Corollary 6.** The empirical Rademacher complexity can be bounded by the covering number with metric $\rho_{\mathcal{H}\theta}$ as follows:

$$
\hat{\text{Rad}}_n(\mathcal{H}) \leq 12 \int_0^{\infty} \sqrt{\log \frac{N(\epsilon, \mathcal{H}, \rho_{\mathcal{H}\theta})}{n}} d\epsilon.
$$

**Proof.** Substitute the result of Proposition 15 into Theorem 9. \[\square\]

**Proposition 16.** Let $h(z; \theta)$ be a parameterised function and $\theta \in \Theta \subset \mathbb{R}^Q$. Suppose $\text{lip}(h \leftarrow \theta) \leq L$, i.e.

$$
\forall \theta_1, \theta_2 \in \Theta, \theta_1 \neq \theta_2 \quad \rho_{\mathcal{H}\theta}(h(\cdot; \theta_1), h(\cdot; \theta_2)) \leq L \rho_{\Theta}(\theta_1, \theta_2),
$$
then

\[ N(\epsilon, \mathcal{H}_\theta, \rho_{\mathcal{H}_\theta}) \]

\[(a) \leq N(\epsilon/L, \Theta, \rho_\Theta) \]

\[(b) \leq \left( 1 + \frac{\text{diam}(\Theta)L}{\epsilon} \right)^Q. \]

**Proof.** Let \( \{\hat{\theta}_1, \ldots, \hat{\theta}_N\} \) be an \((\epsilon/L)\)-covering set in \( \Theta \), then based on the definition of covering set,

\[ \forall \theta \in \Theta, \min_i \rho_\Theta(\theta, \hat{\theta}_i) \leq \epsilon/L \]

Based on the Lipschitz continuous property

\[ \forall h(\cdot; \theta) \in \mathcal{H}_\theta, \min_i \rho_{\mathcal{H}_\theta}(h(\cdot; \theta), h(\cdot; \hat{\theta}_i)) \leq L \min_i \rho_\Theta(\theta, \hat{\theta}_i) \leq \epsilon, \]

Therefore, \( \{h(\cdot; \hat{\theta}_1), \ldots, h(\cdot; \hat{\theta}_N)\} \) is an \( \epsilon \)-covering set of \( \mathcal{H} \) and

\[ N(\epsilon, \mathcal{H}(\theta), \rho_{\mathcal{H}_\theta}) \]

\[(c) \leq |\{h(\cdot; \hat{\theta}_1), \ldots, h(\cdot; \hat{\theta}_N)\}| \]

\[(d) \leq |\{\hat{\theta}_1, \ldots, \hat{\theta}_N\}| \]

\[(e) = N(\epsilon/L, \Theta, \rho_\Theta). \]

where the inequality (c) is based on the definition of covering number and the inequality (d) is due to the fact that \( h \) is a function. Therefore, inequality (a) of Lemma 16 is proved. inequality (b) of Lemma 16 is based on Theorem 8.

Finally, Theorem 5 can be proved as follows.
4.7. Appendix

Proof. Based on the result of Corollary 6,

\[
\hat{\text{Rad}}_n(\mathcal{H}) \leq 12 \int_0^\infty \sqrt{\frac{\log N(\epsilon, \mathcal{H}, \rho_{\mathcal{H}})}{n}} d\epsilon \\
(a) = 12 \int_0^{LB} \sqrt{\log \left( \frac{1 + \frac{LB}{\epsilon}}{\epsilon} \right)} \frac{Q}{n} d\epsilon \\
(b) = \frac{12LB}{\sqrt{n}} \int_0^{LB} \sqrt{\log \left( \frac{1 + \frac{LB}{\epsilon}}{\epsilon} \right)} \frac{Q}{n} d\epsilon \\
(c) = \frac{12LB}{\sqrt{n}} \int_0^1 \sqrt{Q \log \left( \frac{1 + \frac{1}{\epsilon'}}{\epsilon'} \right)} d\epsilon' \\
(d) \leq 12LB \sqrt{\frac{Q}{n}} \int_0^1 \sqrt{\log(2/\epsilon')} d\epsilon' \\
(e) = 24LB \sqrt{\frac{Q}{n}} \int_0^{1/2} \sqrt{\log(1/\epsilon)} d\epsilon.
\]

Here equality (a) is because the value of \( h \) is bounded by \( LB \). If \( \epsilon > LB \), then \( \log N(\epsilon, \mathcal{H}, \rho_{\mathcal{H}}) = 0 \), equality (b) is based on Proposition 16, equality (c) can be shown by variable substitution \( \epsilon' = \frac{\epsilon}{LB} \), inequality (d) is due to \( \epsilon \in [0, 1] \) and equality (e) is due to variable substitution \( \epsilon = \frac{\epsilon'}{2} \).

Then we calculate the integral

\[
\int_0^{1/2} \sqrt{\log(1/\epsilon)} d\epsilon \\
(a) = \int_{\infty}^{\sqrt{\log 2}} \sqrt{\log 2} y \frac{e^{-y^2}}{y} dy \\
(b) = e^{-y^2} \left[ \sqrt{\log 2} y \right]_{\infty}^{\sqrt{\log 2}} - \int_{\infty}^{\sqrt{\log 2}} \sqrt{\log 2} e^{-y^2} dy \\
= e^{-y^2} \left[ \sqrt{\log 2} y \right]_{\infty}^{\sqrt{\log 2}} + \int_{\sqrt{\log 2}}^{\infty} e^{-y^2} dy \\
\leq e^{-y^2} \left[ \sqrt{\log 2} y \right]_{\infty}^{\sqrt{\log 2}} + \int_0^{\infty} e^{-y^2} dy \\
= \frac{\sqrt{\log 2}}{2} + \frac{\sqrt{\pi}}{2},
\]

where equality (a) is based on variable substitution \( y = \sqrt{\log(1/\epsilon)} \), i.e. \( \epsilon = e^{-y^2} \) and equality (b) is based on integral by part.
Therefore,

\[
\hat{\text{Rad}}_n(\mathcal{H}) \leq 24LB\sqrt{\frac{Q}{n}} \int_0^{1/2} \sqrt{\log(1/\epsilon)} d\epsilon \\
\leq 24\left(\frac{\sqrt{\log 2}}{2} + \frac{\sqrt{\pi}}{2}\right)LB\sqrt{\frac{Q}{n}} \\
= CLB\sqrt{\frac{Q}{n}}
\]

where \( C = 24\left(\frac{\sqrt{\log 2}}{2} + \frac{\sqrt{\pi}}{2}\right) \).

Finally, substitute the above bound of empirical Rademacher complexity into Corollary 5, Theorem 5 is shown. \(\square\)

### 4.7.2 Proof of Theorem 6

**Proof.** Let \( \nabla h_{ij} = \rho_{\mathcal{H}_0}(h(\cdot; \theta_i), h(\cdot; \theta_j)), \nabla \theta_{ij} = \|\theta_i - \theta_j\|_2 \) and \( \nabla \theta_{ij,[k]} = \|\theta_{i,[k]} - \theta_{j,[k]}\|_2, \theta_i = (\theta_{i,[1]}, \ldots, \theta_{i,[K]}) \). Then

\[
\forall \theta_i, \theta_j \in \Theta, \theta_i \neq \theta_j \quad L = \frac{\nabla h_{ij}}{\nabla \theta_{ij}} \leq \frac{\sum_k L_{[k]} \nabla \theta_{ij,[k]}}{\nabla \theta_{ij}} = \frac{\sum_k L_{[k]} \nabla \theta_{ij,[k]}}{\sqrt{\sum_k (\nabla \theta_{ij,[k]})^2}},
\]
4.7. Appendix

where the first inequality is based on the definition of $L_k$. This is because

$$\nabla h_{ij} = \max_{z} \left( h(z; \theta_{1,1}, \ldots, \theta_{1,[K]}) - h(z; \theta_{2,1}, \ldots, \theta_{2,[K]}) \right)$$

$$(a) = \max_{z} \left( h(z; \theta_{1,1}, \theta_{1,2}, \ldots, \theta_{1,[K]}) - h(z; \theta_{2,1}, \theta_{2,2}, \ldots, \theta_{1,[K]}) + h(z; \theta_{2,1}, \theta_{1,2}, \ldots, \theta_{1,[K]}) - h(z; \theta_{2,2}, \theta_{2,1}, \ldots, \theta_{1,[K]}) + \cdots + h(z; \theta_{2,1}, \ldots, \theta_{2,[K-1]}, \theta_{1,[K]}) - h(z; \theta_{2,1}, \ldots, \theta_{2,[K]}) \right)$$

$$(b) \leq \max_{z} \left( h(z; \theta_{1,1}, \theta_{1,2}, \ldots, \theta_{1,[K]}) - h(z; \theta_{2,1}, \theta_{1,2}, \ldots, \theta_{1,[K]}) \right) + \max_{z} \left( h(z; \theta_{2,1}, \theta_{1,1}, \ldots, \theta_{1,[K]}) - h(z; \theta_{2,2}, \theta_{2,1}, \ldots, \theta_{1,[K]}) \right) + \cdots + \max_{z} \left( h(z; \theta_{2,1}, \ldots, \theta_{2,[K-1]}, \theta_{1,[K]}) - h(z; \theta_{2,1}, \ldots, \theta_{2,[K]}) \right)$$

$$(c) \leq \max_{z, \theta_{(i)}, i \in [K] \setminus 1} \left( h(z; \theta_{1,1}, \theta_{2,1}, \ldots, \theta_{1,[K]}) - h(z; \theta_{2,1}, \theta_{1,2}, \ldots, \theta_{1,[K]}) \right) + \max_{z, \theta_{(i)}, i \in [K] \setminus 2} \left( h(z; \theta_{1,1}, \theta_{2,1}, \theta_{3,1}, \ldots, \theta_{1,[K]}) - h(z; \theta_{1,1}, \theta_{2,2}, \theta_{3,1}, \ldots, \theta_{1,[K]}) \right) + \cdots + \max_{z, \theta_{(i)}, i \in [K]} \left( h(z; \theta_{1,1}, \ldots, \theta_{[K-1],1}, \theta_{1,[K]}) - h(z; \theta_{1,1}, \ldots, \theta_{[K-1],1}, \theta_{2,[K]}) \right)$$

$$(d) = \sum_{k} L_{[k]} \nabla \theta_{k,[k]},$$

where equality (a) is because we add and delete the same terms; inequality (b) is because $|a + b| \leq |a| + |b|$ and $\max_{z} (a(z) + b(z)) \leq \max_{z} a(z) + \max_{z} b(z)$; inequality (c) is due to the definition of $\max$; and equality (d) is due to the definition of $L_{[k]}$, that is, (4.5).

The maximum value of $\frac{\sum_{k} L_{[k]} \nabla \theta_{k,[k]}}{\sqrt{\sum_{k}(\nabla \theta_{k,[k]})^2}}$ can be solve by the following optimisation problem

$$\max_{\nabla \theta_{[k]}, k=1,\ldots,K} \quad \sum_{k} L_{[k]} \nabla \theta_{[k]}$$

$$s.t. \quad \sqrt{\sum_{k}(\nabla \theta_{[k]})^2} \leq 1$$

(4.9)
4.7. Appendix

Let $s_{[k]} = \nabla \theta_{[k]}$, the above optimisation problem is the same as

$$
\begin{align*}
\max_{s_{[k]}} & \quad \sum_k L_{[k]} s_{[k]} \\
\text{s.t.} & \quad \sum_k (s_{[k]})^2 \leq 1
\end{align*}
$$

(4.10)

By introducing the Lagrange multiplier $\alpha$, we have

$$
L = \sum_k L_{[k]} s_{[k]} - \alpha \left( \sum_k (s_{[k]})^2 - 1 \right).
$$

Based on the stationary condition

$$
\frac{\partial L}{\partial s_i} = L_{[k]} - \alpha s_{[k]} = 0, \quad k \in [K],
$$

we obtain

$$
\alpha = \frac{L_{[k]}}{s_{[k]}}, \quad k \in [K].
$$

Based on the above equation and the constraint of $\sum_k (s_{[k]})^2 \leq 1$, we obtain the solution

$$
\nabla \theta_{[k]} = s_{[k]} = \frac{L_{[k]}}{\sqrt{\sum_k L_{[k]}^2}}.
$$

Thus,

$$
\sum_k L_{[k]} \frac{\nabla \theta_{ij,[k]}}{\sqrt{\sum_k (\nabla \theta_{ij,[k]})^2}} = \max_{\nabla \theta_{[k]}} \sum_k L_{[k]} \nabla \theta_{[k]} \quad \text{s.t.} \quad \sqrt{\sum_k (\nabla \theta_{ij,[k]})^2} \leq 1
$$

$$
= \sqrt{\sum_k L_{[k]}^2} = \|L\|_2.
$$
Chapter 5

Smooth Metric Learning with Instance Extraction

5.1 Introduction

As we have presented in Section 4.1, the nearest neighbour (NN) classifier needs appropriate distance metrics and is better to be combined with instance compression for model learning. Hence in Chapter 4, we propose the metric learning with the instance extraction algorithm and discuss its learnability. As illustrated in the references, such as [22, 47, 48], it is important for the final learning bound to cover the factors related to the optimisation algorithms, because the generalisation ability is closely linked with the optimisation algorithm. The complexity measure could help explain some observations with respect to the optimisation problem, such as the effect of the training time [22], the effect of the smoothness of the operator [22] and the effect of the number of parameters [48].

The rest of this chapter is organised as follows. In section 5.2, we discuss the learnability of the classifier based on the generalisation PAC bound. The generalisation PAC bound is defined and proved to be a sufficient condition for agnostic PAC learnability in Section 5.2.2. We explain how to obtain this bound in Section 5.2.3 and give a detailed example on the learnability of the gradient descent algorithm in Section 5.2.4. The generalisation PAC bound covers factors in the optimisation algorithm and suggests that the Lipschitz smooth property, that is Lipschitz contin-
uous for the gradient, is important to the generalisation ability. Consequently, in Section 5.3, we propose a smooth metric learning with instance extraction (MLIE) algorithm using the Lipschitz smooth classifier and loss function. In Section 5.4, the proposed algorithm is compared with state-of-the-art competitors on 12 publicly available data sets and shows encouraging results. The work is concluded in Section 5.5 and theoretical proofs are deferred to Appendix 5.6.

5.2 Learning Bounds

5.2.1 Notations

Let $h(x, w)$ be a function with input $x$ and parameter $w$ and the output is restricted to be a real value in the binary classification case. Let $x \in \mathcal{X} \subseteq \mathbb{R}^D$, where $\mathcal{X}$ denotes a set which contains all possible values of $x$. Let $w = (w_1, \ldots, w_Q) \in \mathcal{W} \subseteq \mathbb{R}^Q$ be the parameter of the classifier, where $\mathcal{W}$ denotes a set which contains all possible values of $w$. $y = \text{sign}[h(x, w)]$ returns the classification result of input $x$ given parameters $w$, where $y \in \mathcal{Y} = \{-1, 1\}$ and $\text{sign}[\cdot]$ is the sign function.

Suppose the input $x$ is a random variable distributed according to an unknown distribution with probability density function (PDF) $f(x)$. Let $x^n = \{x_i, i = 1, \ldots, n\}$ denote a set of $n$ independent and identically (i.i.d.) distributed instances sampled from $f(x)$. Let $y^n = \{y_i, i = 1, \ldots, n\}$ denote the label set, where $y_i$ denote the corresponding label of $x_i$. $P(y = 1|x)$ and $P(y = 0|x)$ follow an underlying distribution but is unknown. Let $z^n = \{(x_i, y_i), i = 1, \ldots, n\}$ denote the set of training instance and label pairs. Based on the assumptions on $x^n$ and $y^n$, $z^n$ are $n$ i.i.d. training pairs sampled from $p(z) = p(x, y)$ and $p(z)$ is unknown.

During the training process of the classifier, given $x^n$ and $y^n$, $\hat{h}$ can be obtained from optimisation algorithms, such as gradient descent (GD). $R_n(z^n, \hat{h}) := \frac{1}{n} \sum_i r(z_i, \hat{h}) := \frac{1}{n} \sum_i l(\hat{h}(x_i); y_i)$ is called the training error or empirical risk and it indicates the training loss given the hypothesis returned by the algorithm, where $l(\cdot; \cdot)$ denotes the loss function and $r(\cdot, \cdot)$ denotes the risk function. Let $s$ denote the fixed setting of the algorithm, such as the initial values, the number of

1 $\text{sign}[a] = 1$ if $a \geq 0$ and $\text{sign}[a] = -1$ if $a < 0$, where $a \in \mathbb{R}$. 
5.2. Learning Bounds

5.2.1 Learnablility with the Generalisation PAC bounds

Definition 35. A hypothesis class $\mathcal{H}$ has the generalisation PAC bound if there exists a function $n_{\mathcal{H}}^G : (0, 1)^2 \to \mathbb{N}$ such that for every $\epsilon, \delta \in (0, 1)$ and for every probability distribution $\mathcal{D}_Z$ over $Z$, if $z^n$ is a sample of $n \geq n_{\mathcal{H}}^G(\epsilon, \delta)$ i.i.d. examples drawn from $\mathcal{D}_Z$, the algorithm returns a hypothesis $\hat{h}$ such that the following inequality is satisfied

$$
P_{z^n}(R(\hat{h}) - R_n(z^n, \hat{h}) \leq \epsilon) \geq 1 - \delta. \quad (5.1)$$

Instead of the uniform bound of generalisation gap used in uniform convergence, this definition considers the probability of a small generalisation gap $(R(\hat{h}) - R_n(z^n, \hat{h}) \leq \epsilon)$ directly. It has been used in the research of stability [6]. The condition is weaker than the uniform convergence, as illustrated in Lemma 9, but is still a sufficient condition for the agnostic PAC learnability, as illustrated in...
Theorem 10.

Lemma 9. The relationship between the proposed bound and the uniform convergence bound is as follows:

\[
P_{z^n}\left( R(\hat{h}) - R_n(z^n, \hat{h}) \leq \epsilon \right) \geq P_{z^n}\left( \max_{h \in \hat{H}} [R(h) - R_n(z^n, h)] \leq \epsilon \right). \quad (5.2)
\]

**Theorem 10.** Suppose ERM$_H$ exists for a class $H$, where ERM$_H$ denotes the empirical risk minimisation strategy inside the set $H$. If $H$ has the generalisation PAC bound with a function $n^G_H : (0, 1)^2 \to \mathbb{N}$, then $H$ is agnostic PAC learnable with the sample complexity function $n^A_L(\epsilon, \delta) \leq \max\{ n^G_H(\epsilon/2, \delta/2), \frac{2C^2}{\epsilon} \ln \frac{4}{\delta} \}$, where the range of the risk function $r(z, h)$ is bounded by $[0, C_r]$. Furthermore, in this case, ERM$_H$ is a successful agnostic PAC learner for $H$.

### 5.2.3 Decomposition

In this section, we will discuss how to obtain the generalisation PAC bound for the parametric hypothesis space, that is, $h$ is specified by a set of parameters $w$. One simple way is to use the uniform convergence bound in a much smaller set.

**Theorem 11.** (Decomposition Theorem) Let $\mathcal{W}$ denote the set of all possible values of $w$ and $\hat{\mathcal{W}} \subseteq \mathcal{W}$; let $\delta_1, \delta_2 \geq 0$. If

\[
P_{z^n}[\mathbf{m}(z^n) \in \hat{\mathcal{W}}] \geq 1 - \delta_1 \quad (5.3)
\]

and

\[
P_{z^n}[\max_{w \in \hat{\mathcal{W}}} R(w) - R_n(z^n, w) \leq \epsilon] \geq 1 - \delta_2, \quad (5.4)
\]

then, the following inequality holds

\[
P_{z^n}[R(\hat{w}) - R_n(z^n, \hat{w}) \leq \epsilon] \geq 1 - \delta_1 - \delta_2. \quad (5.5)
\]

Theorem 11 decomposes the generalisation PAC bound, i.e. (5.5), into two terms which are easier to consider, namely (1) A set $\hat{\mathcal{W}}$ which includes $1 - \delta_1$ cases of $\mathbf{m}(z^n)$, i.e. (5.3); (2) Uniform convergence of the generalisation error inside $\hat{\mathcal{W}}$, i.e. (5.4).
i.e. (5.4). In the following section, we will (1) bound $\delta_1$ by considering the concentration property of $m(z^n)$; (2) bound $\delta_2$ with the uniform convergence results.

5.2.4 Analyse Learnability of the Gradient Descent Algorithm

5.2.4.1 Settings

In the following section, learnability of the gradient descent (GD) algorithm will be discussed. The updating equation of the most conventional GD algorithm is as follows:

$$
\hat{w}^{(1)} = w^{(0)} - \frac{\alpha^{(1)}}{n} \sum_{i=1}^{n} \left. \frac{\partial r(z_i, w)}{\partial w} \right|_{\hat{w}^{(0)}};
$$

$$
\vdots
$$

$$
\hat{w}^{(T)} = \hat{w}^{(T-1)} - \frac{\alpha^{(T)}}{n} \sum_{i=1}^{n} \left. \frac{\partial r(z_i, w)}{\partial w} \right|_{\hat{w}^{(T-1)}};
$$

where $\alpha^{(t)} \geq 0$ denotes the learning rate at time $t$; $\hat{w}^{(t)}$ denotes the estimated parameters of the classifier obtained after $t$ iterations; $w^{(0)}$ denotes the initial parameter of the algorithm; $r(z_i, w) = l(h(x_i, w), y_i)$ indicates the training error of the $i$th training instance given parameter $w$. Here the number of iteration $T$ and the learning rate $\alpha^{(t)}$ are treated as the setting parameters of the gradient descent algorithm and determined in advance, i.e. $s = \{T, \alpha^{(t)}, t = 1, \ldots, T\}$. The initial weight $w^{(0)}$ is assumed to be fixed.

Based on Theorem 11, we need $\delta_1$ and $\delta_2$ to obtain the final learning bound:

$$
P_{z^n}[m(z^n) \in \hat{W}] \geq 1 - \delta_1,
$$

$$
P_{z^n}[\max_{w \in \hat{W}} R(w) - R_n(z^n, w) \leq \epsilon] \geq 1 - \delta_2.
$$

Based on Theorem 13 introduced in the Appendix, $\delta_2$ could be bounded so long as, (i) the Lipschitz constant $\text{lip}(h \leftarrow w)$ could be uniformly bounded in the whole space of $\hat{W}$ and (ii) $\text{diam}(\hat{W}, \| \cdot \|_2)$ could be bounded. (i) $\text{lip}(h \leftarrow w)$ could be bounded as long as $h$ has a bounded gradient with respect to $w \in \hat{W}$, which is not a strict condition when $\text{diam}(\hat{W}, \| \cdot \|_2)$ could be bounded. (ii) To bound
Definition 36. A operator property of Diarmid’s inequality (Lemma 11 in the Appendix), we can obtain the concentration properties after a function mapping. Based on the McDiarmid’s inequality, the value of \( \hat{m}(z^n) \) is determined. In other words, \( \hat{m}(z^n) \) is a function from \( Z^n \) to \( R \). The McDiarmid’s inequality can be used to obtain the concentration properties after a function mapping. Based on the McDiarmid’s inequality (Lemma 11 in the Appendix), we can obtain the concentration property of \( m^{(T)}(z^n; s) \) as shown in the lemma below.

5.2.4.2 Concentration of \( \hat{w}^{(T)} \)

In this section, the discussion holds for any \( w^{(0)} \). The mappings of \( m^{(T)}(z^n; s) \) and \( m^{(T)}_{[s]}(z^n; s) \) are defined as follows:

\[
m^{(T)}(z^n; s) := \hat{w}^{(T)} = w^{(0)} - \sum_{t=1}^{T} \alpha^{(t)} \left( \sum_{j=1}^{n} \frac{1}{n} \frac{\partial r(z_i, w)}{\partial w} \right) \bigg|_{\hat{w}^{(t-1)}} ;
\]

\[
m^{(T)}_{[s]}(z^n; s) := \hat{w}^{(T)}_{[s]} = \left[ w^{(0)} - \sum_{t=1}^{T} \alpha^{(t)} \left( \sum_{j=1}^{n} \frac{1}{n} \frac{\partial r(z_i, w)}{\partial w} \right) \bigg|_{\hat{w}^{(t-1)}} \right]_{[s]} ;
\]  

(5.6)

where \( v_{[q]} \) denotes the \( q \)th value of a vector \( v \). With a fixed setting \( s \) and fixed \( w^{(0)} \), given the value of \( z^n \), the value of \( m^{(T)}(z^n; s) \) is determined. In other words, \( m^{(T)}_{[s]}(z^n; s) \) is a function from \( Z^n \) to \( R \). The McDiarmid’s inequality can be used to obtain the concentration properties after a function mapping. Based on the McDiarmid’s inequality (Lemma 11 in the Appendix), we can obtain the concentration property of \( m^{(T)}(z^n; s) \) as shown in the lemma below.

Definition 36. A operator \( G : W \to W \) is called \( \eta \)-expansive if

\[
\max_{w_1, w_2 \in W, w_1 \neq w_2} \frac{\| G(w_1) - G(w_2) \|}{\| w_1 - w_2 \|} \leq \eta.
\]

If \( \eta \leq 1 \), then the operator \( G \) is non-expansive.

Lemma 10. The following bound holds for \( s \) and all value of \( a \),

\[
P_{z^n} \left[ \| m^{(T)}(z^n; s) - E_{z^n} m^{(T)}(z^n; s) \| \leq \epsilon \right] \geq 1 - Q \exp \left( \frac{-2\epsilon^2 n}{QC^2} \right).
\]

where \( C = 2 \left( \sum_{t=1}^{T} \eta^{T-t} \alpha^{(t)} \right) \) \( \text{lip} (r \leftarrow w) \); \( \eta \) is the Lipschitz constant of operator \( G \) with respect to \( w \) and \( G(m^{(t-1)}(z^n)) = m^{(t-1)}(z^n) + \sum_{j \in [n]/i} \frac{\alpha^{(t)}(z_i, w)}{n} \frac{\partial r(z_i, w)}{\partial w} m^{(t-1)}(z^n) \); \([n]/i \) denotes the set which contains the integers from 0 to \( n \) without \( i \).
5.2. Learning Bounds

5.2.4.3 Using the Decomposition Theorem

**Corollary 7.** Let $\text{ball}(o, r)$ denote a ball with the centre at $o$, and radius of $r$. The following inequality is satisfied for all $\epsilon > 0$

\[
P_{z^n}\left[ m^{(T)}(z^n) \in \text{ball} \left( E_{z^n} m^{(T)}(z^n), B \right) \right] \geq 1 - Q \exp\left( \frac{-2B^2 n}{QC^2} \right),
\] (5.7)

where $C = 2 \left( \sum_{t=1}^{T} \eta^{T-t} \alpha(t) \right) \text{lip}(r \leftarrow w)$, $B > 0$ is a positive constant.

**Proof.** Based on Lemma 10,

\[
P_{z^n}\left[ \| m^{(T)}(z^n; s) - E_{z^n} m^{(T)}(z^n; s) \| \leq B \right] \geq 1 - Q \exp\left( \frac{-2B^2 n}{QC^2} \right)
\]

\[
\Leftrightarrow P_{z^n}\left[ m^{(T)}(z^n) \in \text{ball} \left( E_{z^n} m^{(T)}(z^n), B \right) \right] \geq 1 - Q \exp\left( \frac{-2B^2 n}{QC^2} \right)
\]

\[\square\]

**Theorem 12.** Suppose $\text{lip}(h \leftarrow w) \leq L_1$ and $\text{lip}(r \leftarrow h) \leq L_2$, the following inequality holds

\[
P_{z^n}\left[ R(m(z^n)) - R_n(z^n, m(z^n)) \leq \epsilon \right] \geq 1 - \delta_1 - \delta_2,
\]

where

\[
\epsilon = \frac{C_1 C_2 L_1^2 L_2^2 Q \sqrt{\frac{1}{2} \ln(Q/\delta_1)}}{n} + \sqrt{\frac{1}{2} \ln(1/\delta_2)} \sqrt{n}
\]

and $w \in \mathbb{R}^Q$; $C_1$ is a universal constant; $C_2 = 2 \left( \sum_{t=1}^{T} \eta^{T-t} \alpha(t) \right)$; $\eta$ is the Lipschitz constant of operator $G$ with respect to $w$ and $G(m^{(t-1)}(z^n)) = m^{(t-1)}(z^n) - \sum_{j \in [n]/i} \frac{\alpha(t)}{n} \frac{\partial r(z_j, w)}{\partial w} \mid m^{(t-1)}(z^n)$, $[n]/i$ denotes the set which contains the integers from 0 to $n$ without $i$.

The above statement is equivalent to the follows: with probability at least $1 - \delta_1 - \delta_2$, the following bound holds

\[
R(m(z^n, a)) - R_n(z^n, m(z^n, a)) \leq \frac{C_1 C_2 L_1^2 L_2^2 Q \sqrt{\frac{1}{2} \ln(Q/\delta_1)}}{n} + \sqrt{\frac{1}{2} \ln(1/\delta_2)} \sqrt{n}.
\] (5.8)
5.2. Learning Bounds

Based on Theorem 12, the following factors are considered:

1. A small value of $Q$ will give a tighter bound. In other words, the generalisation gap will be smaller with less number of parameters;
2. The Lipschitz constants $\text{lip}(h \leftarrow w)$ and $\text{lip}(r \leftarrow h)$ will affect the learning bound. It is reasonable to select a loss function with smaller $L_1$ and a classifier with smaller $L_1$.
3. $\eta$, i.e. $\text{lip}(G \leftarrow w)$, also appears in the bound. Based on the definition of $G$ and the addition property of Lipschitz functions, if the lipschitz constant of $\frac{\partial r(z, w)}{\partial w}$ with respect to $w$ is bounded by $L_s$, then $\text{lip}(G \leftarrow w)$ is bounded by $1 + \alpha L_s$. $\text{lip}(\frac{\partial r(z, w)}{\partial w} \leftarrow w)$ is called (Lipschitz) smooth as illustrated by the following definition.

**Definition 37.** A risk function $r(z, w)$ is called $\eta$-smooth\(^2\) (with respect to $w$), if \(\forall w_1, w_2 \in \mathcal{W}, z \in \mathcal{Z},\)

\[ \| \frac{\partial r(z, w)}{\partial w} |_{w_1} - \frac{\partial r(z, w)}{\partial w} |_{w_2} \| \leq \eta \| w_1 - w_2 \|. \]

Compared with Corollary 4 in Chapter 4, Theorem 12 has an additional requirement that $\text{lip}(G \leftarrow w)$ should be bounded. A sufficient condition for $\eta = \text{lip}(G \leftarrow w)$ being bounded is $\text{lip}(\frac{\partial r}{\partial w} \leftarrow w)$ being bounded.

\[ \text{lip}(\frac{\partial r}{\partial w} \leftarrow w) = \text{lip}(\frac{\partial r}{\partial h} \frac{\partial h}{\partial w} \leftarrow w) = \text{lip}(g_l \circ g_h \leftarrow w), \]

where $\circ$ denotes the composition of functions, $g_l = \frac{\partial r}{\partial h}$ and $g_h = \frac{\partial h}{\partial w}$. Based on the composition property of Lipschitz functions illustrated in Lemma 2(d), if the Lipschitz constant of $g_l$ and $g_h$ are bounded, $\text{lip}(g_l \circ g_h \leftarrow w)$ would be bounded. Therefore, as long as we have smooth loss, i.e. bounded $\text{lip}(\frac{\partial r}{\partial h} \leftarrow h)$, and smooth classifier, i.e. bounded $\text{lip}(\frac{\partial h}{\partial w} \leftarrow w)$, $\text{lip}(G \leftarrow w)$ is bounded.

---

\(^2\)Smooth is also called Lipschitz continuous gradient and Lipschitz smooth in some references.
5.3 Classiﬁer and Optimisation

5.3.1 Classiﬁer

Based on the bounds in the previous section, smoothness is also an important concept for generalisation and a smooth classiﬁer with smooth loss function may enjoy good generalisation performance. Therefore, a smooth classiﬁer is proposed and following Chapter 4, metric learning with instance extraction (MLIE) strategy has been adopted in order to extract representative instances and learn a suitable distance metric from data at the same time:

\[
h(x) = \sum_i \exp(-\gamma d_M^2(x, r_i^+)) - \sum_j \exp(-\gamma d_M^2(x, r_j^-)),
\]

(5.9)

where \(d_M(x_i, x_j) = \sqrt{(x_i - x_j)^T M (x_i - x_j)}\) denotes the Mahalanobis distance between \(x_i\) and \(x_j\), \(M \in M_+\) is the parameter matrix and \(M_+\) denotes the set of positive semi-deﬁnite matrices; \(\gamma\) controls the rate of the decay of the inﬂuence of the relatively far away distances; \(r_i^+\) and \(r_i^-\) denote the \(i\)th extracted positive and negative class instance respectively.

Based on the deﬁnition of the classiﬁer, the extracted instances which lie closer to \(x\) have a larger impact on the classiﬁcation result. With an increase in the distance, the inﬂuence on the result decays at an exponential rate. In the above formula, the parameter \(\gamma\) needs to be set in advance. To avoid this step, the following equivalent formula will be used

\[
h(x) = \sum_i \exp(-d^2(Lx, Lr_i^+)) - \sum_j \exp(-d^2(Lx, Lr_j^-))
= \sum_i \exp(-\|Lx - Lr_i^+\|^2) - \sum_j \exp(-\|Lx - Lr_j^-\|^2),
\]

where \(d(x_i, x_j) = \sqrt{(x_i - x_j)^T (x_i - x_j)}\) denotes the Euclidean distance and \(\|\cdot\|\) denotes the vector \(L_2\)-norm. \(L\) denotes a linear mapping and \(L^T L = M\). If we would like to learn the extracted instance after linear mapping, the following
classifier may be used

\[
    h(x) = \sum_i \exp(-d^2(Lx, r_i^+)) - \sum_j \exp(-d^2(Lx, r_j^-)) \\
    = \sum_i \exp(-\|Lx - r_i^+\|^2) - \sum_j \exp(-\|Lx - r_j^-\|^2). \tag{5.10}
\]

For a classifier \( h \) with convex constraints on parameters, the parameter \( w \) will be restricted to be inside a convex set, as illustrated in Section 1.6.2. Then based on Corollary 1 in Chapter 1, a sufficient condition for bounded \( \text{lip}(\frac{\partial h}{\partial w} \leftarrow w) \) is to have finite values of the first and second partial derivatives. The first partial derivatives of the classifier (5.10) are as follows:

\[
    \frac{\partial h(x; \Theta)}{\partial r_i^+} = -\exp(-\|Lx - r_i^+\|^2)(2r_i^+ - 2Lx) \\
    \frac{\partial h(x; \Theta)}{\partial r_j^-} = \exp(-\|Lx - r_j^-\|^2)(2r_j^- - 2Lx) \\
    \frac{\partial h(x; \Theta)}{\partial L_{[a,b]}} = \sum_i -2(Lx - r_i^+)[a]x[\hat{b}] \exp(-\|Lx - r_i^+\|^2) \\
    + \sum_j 2(Lx - r_j^-)[a]x[\hat{b}] \exp(-\|Lx - r_j^-\|^2),
\]

where \( L_{[i,j]} \) denotes the \( i \)th row and \( j \)th column element of matrix \( L \) and \( x[\hat{j}] \) denotes the \( j \)th element of the vector \( x \); \( (Lx - r)[a] = \sum_k L_{[ak]}x[k] - r[a] \).

\( \frac{\partial h(x; \Theta)}{\partial r_i^+} \) and \( \frac{\partial h(x; \Theta)}{\partial r_j^-} \) are bounded by \( 2\text{diam}(r_i^+) + 2\text{diam}(L)\text{diam}(x) \), where \( \text{diam}(V) = \sup_{v_i, v_j \in V} \|v_i - v_j\| \) and vector-2 norm or Frobenius norm is used for a set of vectors or a set of matrices respectively; \( \frac{\partial h(x; \Theta)}{\partial L} \) is bounded by \( 4m(\text{diam}(r) + \text{diam}(L)\text{diam}(x))\text{diam}(x) \), where \( m \) denotes the number of extracted instances. All first partial derivatives have finite values as long as \( \text{diam}(L),\text{diam}(x) \) and \( \text{diam}(r) \) are bounded.
The second partial derivatives are as follows:

\[
\frac{\partial^2 h(x; \Theta)}{\partial r_i^2} = \exp(-\|Lx - r_i^+\|^2)(2r_i^+ - 2Lx)(2r_i^+ - 2Lx)^T - 2\exp(-\|Lx - r_i^+\|^2)I;
\]

\[
\frac{\partial^2 h(x; \Theta)}{\partial r_j^2} = -\exp(-\|Lx - r_j^-\|^2)(2r_j^- - 2Lx)(2r_j^- - 2Lx)^T + 2\exp(-\|Lx - r_j^-\|^2)I;
\]

\[
\frac{\partial^2 h(x; \Theta)}{\partial L_{[a,b]}^2} = \sum_i 4(Lx - r_i^+_a)^2 x_{[i]}^2 \exp(-\|Lx - r_i^+_a\|^2) - 2\sum_i x_{[i]}^2 \exp(-\|Lx - r_i^+_a\|^2) - \sum_j 4(Lx - r_j^-_a)^2 x_{[j]}^2 \exp(-\|Lx - r_j^-_a\|^2) + 2\sum_j x_{[j]}^2 \exp(-\|Lx - r_j^-_a\|^2),
\]

where \( I \) is the identity matrix. All second partial derivatives have finite values as long as \( \text{diam}(L), \text{diam}(x) \) and \( \text{diam}(r) \) are bounded.

### 5.3.2 Loss Function

Hinge loss is not second-order differentiable. Similar to Huber loss for regression [29], the following loss is defined by combining a quadratic and a linear function

\[
l(a) = \begin{cases} 
1 - a & \text{if } a \leq 0 \\
\frac{1}{4}(a - 2)^2 & \text{if } 0 < a \leq 2 \\
0 & \text{if } a > 2
\end{cases}
\] (5.11)

The derivative of \( l(a) \) is as follows

\[
l'(a) = \begin{cases} 
-1 & \text{if } a \leq 0 \\
\frac{a+2}{2} & \text{if } 0 < a \leq 2 \\
0 & \text{if } a > 2
\end{cases}
\]
5.3. Classifier and Optimisation

The loss function and its derivative are illustrated in Figure 5.1. The Lipschitz constant of $l'(a)$ is bounded by $\frac{1}{2}$ and the proposed loss (5.11) is a smooth loss.

5.3.3 Objective Function

Using the classifier defined in (5.10), the loss function defined in (5.11) and the convex regularisation terms $\sum_i \|r_i^-\|_2^2 + \|r_j^+\|_2^2 + \|L\|_F^2$, the following optimisation problem is proposed:

$$
\min_{\Theta} \frac{1}{n} \sum_k l(y_k, h(x_k; r^m, L)) + \lambda \left( \sum_i \|r_i^-\|_2^2 + \|r_j^+\|_2^2 + \|L\|_F^2 \right) \\
\quad i = 1, \ldots, n,
$$

(5.12)

where $\Theta = \{r^m, L\}$ denotes the set of parameters to be optimised; $L$ denotes the linear mapping to be learned and the learning of $L$ is equivalent to the learning of the Mahalanobis distance $M$; $r^m = \{r_i^-, r_j^+; i = 1, \ldots, m_+; j = 1, \ldots, m_-\}$ denotes the set of all extracted instances; $\lambda$ is a trade-off parameter which balances the loss term and the regularisation term.

5.3.4 Gradient Descent

The optimisation function is not a convex problem due to the non-convexity of $h(x; r^m, M)$. Thus the gradient descent algorithm is used:

$$
\Theta^{t+1} = \Theta^t - \alpha \frac{\partial g}{\partial \Theta}|_{\Theta^t},
$$
where $\alpha$ is the learning rate; the superscript $t$ denotes the time step during optimisation; $g$ denotes the objective function.

The gradient of the objective function $g$ with respect to each set of parameters is

$$
\frac{\partial g}{\partial \Theta} = \left( \frac{1}{n} \sum_k y_k \frac{\partial l}{\partial h(x_k; \Theta)} \frac{\partial h(x_k; \Theta)}{\partial \Theta} + 2\lambda \Theta \right) \bigg|_{\Theta^t}.
$$

The final updating equations are as follows:

$$
\begin{align*}
\mathbf{r}^{+,t+1}_i &= \mathbf{r}^{+,t}_i - 2\lambda\alpha \mathbf{r}^{+,t}_i \\
+ \frac{\alpha}{n} \sum_{k=1}^n y_k l' [h(x_k; \Theta)] \exp(-\|Lx_k - \mathbf{r}_i^+\|^2) (2\mathbf{r}_i^+ - 2Lx_k) \bigg|_{\Theta^t}; \\
\mathbf{r}^{-,t+1}_j &= \mathbf{r}^{-,t}_j - 2\lambda\alpha \mathbf{r}^{-,t}_j \\
- \frac{\alpha}{n} \sum_{k=1}^n y_k l' [h(x_k; \Theta)] \exp(-\|Lx_k - \mathbf{r}_j^-\|^2) (2\mathbf{r}_j^- - 2Lx_k) \bigg|_{\Theta^t}; \\
\mathbf{L}^{t+1} &= \mathbf{L}^t - 2\lambda\alpha \mathbf{L}^t \\
+ \frac{\alpha}{n} \sum_{k=1}^n y_k l' [h(x_k; \Theta)] \sum_i \exp(-\|Lx_k - \mathbf{r}_i^+\|^2) 2(Lx_k - \mathbf{r}_i^+) x_k^T \bigg|_{\Theta^t} \sum_j \exp(-\|Lx_k - \mathbf{r}_j^-\|^2) 2(Lx_k - \mathbf{r}_j^-) x_j^T \bigg|_{\Theta^t}.
\end{align*}
$$

## 5.4 Experiments

The proposed algorithm is compared with nine established metric learning algorithms from two categories: 1) The most cited algorithms, including large margin nearest neighbor (LMNN) [76], information theoretic metric learning (ITML) [9], neighbourhood component analysis (NCA) [17] and metric learning by collapsing classes (MCML) [16]; (2) the most state-of-the-art algorithms, including geometric mean metric learning (GMML) [83], regressive virtual metric learning (RVML) [52], stochastic neighbor compression (SNC) [35], sparse compositional metric learning (SCML) [59] and reduced-rank local distance metric learning (R2LML) [26]. LMNN and ITML are implemented by using the metric-learn tool-
Table 5.1: Experiment results of smooth metric learning with instance extraction. Mean accuracy (percentage) and standard deviations are reported with the best ones in bold; ‘# of best’ indicates the number of data sets that an algorithm performs the best.

<table>
<thead>
<tr>
<th>Data set</th>
<th>LMNN</th>
<th>ITML</th>
<th>MCML</th>
<th>NCA</th>
<th>RVML</th>
</tr>
</thead>
<tbody>
<tr>
<td>Australian</td>
<td>78.8 ±2.57</td>
<td>77.17 ±1.94</td>
<td>78.77 ±1.70</td>
<td>79.96 ±1.63</td>
<td>83.01 ±1.58</td>
</tr>
<tr>
<td>Breastcancer</td>
<td>95.91 ±0.69</td>
<td>96.39 ±1.04</td>
<td>96.35 ±0.77</td>
<td>95 ±1.52</td>
<td>95.77 ±1.09</td>
</tr>
<tr>
<td>Diabetes</td>
<td>69.16 ±1.44</td>
<td>69.09 ±1.24</td>
<td>69.19 ±1.18</td>
<td>68.47 ±2.46</td>
<td>71.04 ±2.60</td>
</tr>
<tr>
<td>Fourclass</td>
<td>72.06 ±2.31</td>
<td>72.09 ±2.22</td>
<td>72.06 ±2.43</td>
<td>72.06 ±2.46</td>
<td>70.46 ±1.40</td>
</tr>
<tr>
<td>German</td>
<td>67.85 ±1.54</td>
<td>66.95 ±2.05</td>
<td>67.67 ±1.48</td>
<td>69.95 ±2.88</td>
<td>71.65 ±1.78</td>
</tr>
<tr>
<td>Haberman</td>
<td>67.89 ±3.34</td>
<td>67.97 ±4.05</td>
<td>67.56 ±2.75</td>
<td>67.4 ±3.33</td>
<td>66.67 ±2.30</td>
</tr>
<tr>
<td>Heart</td>
<td>76.2 ±3.82</td>
<td>76.94 ±3.30</td>
<td>77.22 ±3.66</td>
<td>75.56 ±2.01</td>
<td>77.69 ±4.05</td>
</tr>
<tr>
<td>ILPD</td>
<td>66.97 ±2.13</td>
<td>68.67 ±2.83</td>
<td>67.48 ±2.58</td>
<td>66.8 ±1.19</td>
<td>67.95 ±2.90</td>
</tr>
<tr>
<td>Liverdisorders</td>
<td>61.01 ±4.80</td>
<td>57.17 ±4.01</td>
<td>60.65 ±5.12</td>
<td>59.78 ±3.44</td>
<td>64.64 ±3.93</td>
</tr>
<tr>
<td>Pima</td>
<td>68.54 ±1.64</td>
<td>67.95 ±2.01</td>
<td>68.31 ±2.33</td>
<td>65.91 ±3.04</td>
<td>69.45 ±1.68</td>
</tr>
<tr>
<td>Voting</td>
<td>94.83 ±0.77</td>
<td>90.75 ±1.44</td>
<td>92.64 ±1.58</td>
<td>94.77 ±0.92</td>
<td>95.75 ±1.26</td>
</tr>
<tr>
<td>WDBC</td>
<td>96.58 ±1.12</td>
<td>94.91 ±0.92</td>
<td>95.7 ±0.90</td>
<td>96.58 ±0.85</td>
<td>96.58 ±1.34</td>
</tr>
<tr>
<td># of best</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
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</table>

<table>
<thead>
<tr>
<th>Dataset</th>
<th>GMML</th>
<th>SCML</th>
<th>R2LML</th>
<th>SNC</th>
<th>Smooth MLIE</th>
</tr>
</thead>
<tbody>
<tr>
<td>Australian</td>
<td>84.35 ±1.04</td>
<td>82.25 ±1.40</td>
<td>84.67 ±1.32</td>
<td>81.78 ±8.8</td>
<td>85.52 ±1.98</td>
</tr>
<tr>
<td>Breastcancer</td>
<td>97.26 ±0.81</td>
<td>97.01 ±0.91</td>
<td>97.01 ±0.66</td>
<td>96.65 ±0.69</td>
<td>96.98 ±0.79</td>
</tr>
<tr>
<td>Diabetes</td>
<td>74.16 ±2.58</td>
<td>71.49 ±2.21</td>
<td>73.8 ±1.37</td>
<td>75.32 ±2.74</td>
<td>75.22 ±2.49</td>
</tr>
<tr>
<td>Fourclass</td>
<td>76.12 ±1.87</td>
<td>75.54 ±1.42</td>
<td>76.12 ±1.91</td>
<td>73.39 ±8.7</td>
<td>74.53 ±2.93</td>
</tr>
<tr>
<td>German</td>
<td>71.55 ±1.12</td>
<td>70.9 ±2.65</td>
<td>72.9 ±1.83</td>
<td>70.13 ±3.33</td>
<td>73.03 ±1.79</td>
</tr>
<tr>
<td>Haberman</td>
<td>71.22 ±3.35</td>
<td>69.19 ±2.47</td>
<td>71.06 ±3.39</td>
<td>71.98 ±5.2</td>
<td>72.35 ±4.02</td>
</tr>
<tr>
<td>Heart</td>
<td>81.2 ±2.69</td>
<td>78.98 ±3.24</td>
<td>82.04 ±3.81</td>
<td>77.04 ±5.32</td>
<td>82.31 ±2.92</td>
</tr>
<tr>
<td>ILPD</td>
<td>67.14 ±2.17</td>
<td>68.03 ±2.90</td>
<td>65.85 ±2.22</td>
<td>68.91 ±2.67</td>
<td>69.12 ±2.72</td>
</tr>
<tr>
<td>Liverdisorders</td>
<td>63.84 ±5.43</td>
<td>67.74 ±4.57</td>
<td>66.81 ±3.68</td>
<td>63.31 ±5.18</td>
<td>66.66 ±4.71</td>
</tr>
<tr>
<td>Pima</td>
<td>72.95 ±1.84</td>
<td>71.14 ±1.54</td>
<td>72.34 ±1.54</td>
<td>73.99 ±2.59</td>
<td>74.91 ±2.86</td>
</tr>
<tr>
<td>Voting</td>
<td>95.17 ±1.88</td>
<td>95 ±1.30</td>
<td>96.32 ±1.19</td>
<td>94.45 ±1.2</td>
<td>95.11 ±1.25</td>
</tr>
<tr>
<td>WDBC</td>
<td>96.71 ±0.78</td>
<td>96.97 ±0.89</td>
<td>96.93 ±1.67</td>
<td>96.93 ±0.85</td>
<td>97.63 ±1.22</td>
</tr>
<tr>
<td># of best</td>
<td>1</td>
<td>1</td>
<td>2</td>
<td>1</td>
<td>7</td>
</tr>
</tbody>
</table>
5.4. Experiments

box\(^3\); NCA and MCML are implemented by using the drToolbox\(^4\); and GMML, RVML, SCML, R2LML and SNC are implemented by using the authors’ code.

The experiment is focused on binary classification of 12 publicly available data sets from the websites of UCI\(^5\) and LibSVM\(^6\), namely Australian, Breastcancer, Diabetes, Fourclass, Germannumber, Haberman, Heart, ILPD, Liverdisorders, Pima, Voting and WDBC. All data sets are pre-processed by firstly subtracting the mean and dividing by the standard deviation, and then normalising the \(L_2\)-norm of each instance to 20.

For each data set, 60\% instances are randomly selected as training samples and the rest for testing. This process is repeated 10 times and the mean accuracy and the standard deviation are reported. 10-fold cross-validation is used to select the trade-off parameters in the compared algorithms, namely the regularisation parameter of LMNN (from \(\{0.1, 0.3, 0.5, 0.7, 0.9\}\)), \(\gamma\) in ITML (from \(\{0.25, 0.5, 1, 2, 4\}\)), \(t\) in GMML (from \(\{0.1, 0.3, 0.5, 0.7, 0.9\}\)), \(\lambda\) in RVML (from \(\{10^{-5}, 10^{-4}, 10^{-3}, 10^{-2}, 10^{-1}, 1, 10\}\)), Ratio in SNC (from \(\{0.01, 0.02, 0.04, 0.08, 0.16\}\)). All other parameters are set as default. For the proposed algorithm, the parameters are set as follows: the initial weight of \(L\) is set as the identity matrix \(I\); the initial values of \(r^m\) are set as the \(k\)-means clustering (Matlab kmeans function with random initial values) centres of the positive and negative classes; the number of extracted instances for each class is set as 2; the trade-off parameter \(\lambda\) is set as 1 and the learning rate \(\alpha\) is set as 0.001. The maximum number of iterations is set as 5000 and the final result is based on the parameters at time \(t\), which is the earliest time when the smallest training error is obtained.

As shown in Table 5.1, with only two instances extracted from each class, the proposed algorithm achieves the best accuracy on 7 data sets out of the 12 data sets. None of the other algorithms performs the best in more than 3 data sets. These experiment results show the proposed algorithm enjoys competitive performance.

\(^3\)https://all-umass.github.io/metric-learn/
\(^4\)https://lvdmaaten.github.io/drtoolbox/
\(^5\)https://archive.ics.uci.edu/ml/datasets.html
\(^6\)https://www.csie.ntu.edu.tw/ cjlin/libsvmtools/datasets/binary.html
5.5 Conclusion

In this chapter, the generalisation PAC bound is used to cover the factors related to the optimisation process. Based on the resultant bound, a smooth classifier and a smooth loss function are used for MLIE. Compared to the experiment result in last chapter, considering the smoothness property has improved the performance of the classifier.

5.6 Appendix

5.6.1 Proof of Theorem 10

The definition of PAC and agnostic PAC learnable is reviewed. After that, the required Lemma of McDiarmid’s inequality is introduced. Then one proposition is proved and Finally Theorem 10 is proved.

Definition 38. [57, 65] A hypothesis class \( \mathcal{H} \) is Probably Approximately Correct (PAC) learnable if there exist a function \( n^L_H : (0, 1)^2 \to \mathbb{N} \) and a learning algorithm with the following property: For every \( \epsilon, \delta \in (0, 1) \), for every distribution \( \mathcal{D}_\mathcal{X} \) over \( \mathcal{X} \), and for every target function \( g \in \mathcal{G} \), if there exists an \( h^* \in \mathcal{H} \) which returns the same classification result as \( g \), then when running the learning algorithm on \( n \geq n^L_H(\epsilon, \delta) \) independent and identically distributed (i.i.d.) instances generated by \( \mathcal{D}_\mathcal{X} \) and labelled by \( g \), the algorithm returns a hypothesis \( \hat{h} \), such that, with probability at least \( 1 - \delta \), \( R(\hat{h}) \leq \epsilon \), which can be equivalently written as

\[
\mathbb{P}_{x_n}(R(\hat{h}) \leq \epsilon) \geq 1 - \delta,
\]

or

\[
\mathbb{P}_{x_n}(E_{x'}[l(\hat{h}(x'); g(x'))] \leq \epsilon) \geq 1 - \delta,
\]

where the probability is over \( x_n \) and \( \hat{h} \) is a random variable related to \( x_n \).

Definition 39. [57, 23] A hypothesis class \( \mathcal{H} \) is agnostic PAC learnable or has agnostic PAC learnability if there exist a function \( n^AL_H : (0, 1)^2 \to \mathbb{N} \) and a learning
algorithm with the following property: For every $\epsilon, \delta \in (0, 1)$ and for every distribution $D_Z$ over $Z$, when running the learning algorithm on $n \geq n^A_L(\epsilon, \delta)$ i.i.d. instances generated by $D_Z$, the algorithm returns a hypothesis $\hat{h}$ which satisfies the following agnostic PAC learning bound: with probability at least $1 - \delta$,

$$R(\hat{h}) - \min_{h \in H} R(h) \leq \epsilon.$$ 

The above agnostic PAC learning bound can be equivalently written as

$$P_{z_n}(R(\hat{h}) - \min_{h \in H} R(h) \leq \epsilon) \geq 1 - \delta,$$

or more explicitly

$$P_{z_n}(E_{z'}[l(\hat{h}(x'); y)] - \min_{h \in H} E_{z'}[l(h(x'); y)] \leq \epsilon) \geq 1 - \delta.$$

where the probability is over $z_n$ and $\hat{h}$ is a random variable related to $z_n$.

**Lemma 11.** [46] Let $z^n = \{z_1, \ldots, z_{i-1}, z_i, z_{i+1}, \ldots, z_n\}$ be $n$ independent samples; Let $z^{n,i} = \{z_1, \ldots, z_{i-1}, z'_i, z_{i+1}, \ldots, z_n\}$, where the replacement example $z'_i$ is assumed to be drawn from the same distribution of $z_i$ and it is independent from $z^n$. Furthermore, let $m : Z^n \to \mathbb{R}$ be a function of $z_1, \ldots, z_n$ that satisfies

$$|m(z^n) - m(z^{n,i})| \leq c_i, \quad (5.13)$$

for some constant $c_i$. Then for all $\epsilon > 0$, McDiarmid’s Inequality states that

$$P_{z^n}(m(z^n) - E_{z^n}(m(z^n)) \geq \epsilon) \leq \exp\left(-\frac{2\epsilon^2}{\sum_{i=1}^n c_i^2}\right)$$

$$P_{z^n}(E_{z^n}(m(z^n)) - m(z^n) \geq \epsilon) \leq \exp\left(-\frac{2\epsilon^2}{\sum_{i=1}^n c_i^2}\right)$$

i.e.

$$P_{z^n}(|m(z^n) - E_{z^n}(m(z^n))| \geq \epsilon) \leq 2 \exp\left(-\frac{2\epsilon^2}{\sum_{i=1}^n c_i^2}\right) \quad (5.14)$$
Proposition 17. Suppose the range of the risk function $r(z, h)$ is bounded by $[0, C_r]$, then

$$\mathbb{P}_{z^n} \left( \min_{h \in \mathcal{H}} R_n(z^n, h) - E_{z^n} \left[ \min_{h \in \mathcal{H}} R_n(z^n, h) \right] \geq \epsilon \right) \leq \exp \left( \frac{-2n\epsilon^2}{C_r^2} \right).$$

Proof. Given $z^n$ and fixed hypothesis set of $\mathcal{H}$, then the value of $a(z^n) = \min_{h \in \mathcal{H}} R_n(z^n, h)$ is fixed and this mapping $a : Z^n \to \mathbb{R}$ is a function. So we can use Lemma 11 and we need to bound $|\min_{h \in \mathcal{H}} R_n(z^n, h) - \min_{h \in \mathcal{H}} R_n(z_{n,i}^n, h)|$ as follows,

$$\min_{h \in \mathcal{H}} R_n(z_{n,i}^n, h) = \min_{h \in \mathcal{H}} \left( R_n(z^n, h) - \frac{r(z_i, h)}{n} + \frac{r(z_i', h)}{n} \right) \leq \min_{h \in \mathcal{H}} \left( R_n(z^n, h) - 0 + \frac{C_r}{n} \right) = \min_{h \in \mathcal{H}} \left( R_n(z^n, h) \right) + \frac{C_r}{n}$$

Similarly,

$$\min_{h \in \mathcal{H}} R_n(z^n, h) \leq \min_{h \in \mathcal{H}} \left( R_n(z_{n,i}^n, h) \right) + \frac{C_r}{n}.$$ 

Therefore

$$|\min_{h \in \mathcal{H}} R_n(z^n, h) - \min_{h \in \mathcal{H}} R_n(z_{n,i}^n, h)| \leq \frac{C_r}{n}.$$ 

The result is obtained by substitute the above $\frac{C_r}{n}$ into Lemma 11. \hfill \Box

Then Theorem 10 is proved as follows.

Proof. Let $\hat{h} \in \arg\min_{h \in \mathcal{H}} R_n(z^n, h)$, we have

$$R_n(z^n, \hat{h}) = \min_{h \in \mathcal{H}} R_n(z^n, h).$$

Suppose

$$\mathbb{P}_{z^n} \left( R(\hat{h}) - R_n(z^n, \hat{h}) \leq \epsilon / 2 \right) \geq 1 - \delta / 2,$$
\[ P_{z^n}(R_n(z^n, \hat{h}) - E_z^n[R_n(z^n, \hat{h})] \leq \epsilon/2) \geq 1 - \delta/2. \]

Let \( E1 = \{ z^n | R(\hat{h}) - R_n(z^n, \hat{h}) \leq \epsilon/2 \} \); \( E2 = \{ z^n | R_n(z^n, \hat{h}) - E_z^n[R_n(z^n, \hat{h})] \leq \epsilon/2 \} \). \( \forall z^n \in E1 \cap E2 \), we have

\[
R(\hat{h}) \\
(\text{a}) \leq R_n(z^n, \hat{h}) + \frac{\epsilon}{2} \\
(\text{b}) \leq E_z^n[R_n(z^n, \hat{h})] + \epsilon \\
(\text{c}) = E_z^n \min_{h \in H} \sum_{i=1}^{n} r(z_i, h) + \epsilon \\
(\text{d}) \leq \min_{h \in H} E_z^n \sum_{i=1}^{n} r(z_i, h) + \epsilon \\
(\text{e}) = \min_{h \in H} E_z r(z, h) + \epsilon \\
(\text{f}) = \min_{h \in H} R(h) + \epsilon,
\]

where inequality (a) is due to \( R(\hat{h}) - R_n(z^n, \hat{h}) \leq \epsilon/2 \); inequality (b) is due to \( R_n(z^n, \hat{h}) - E_z^n[R_n(z^n, \hat{h})] \leq \epsilon/2 \); equality (c) is due to the definitions of \( R_n(z^n, h) \) and \( \hat{h} \); inequality (d) is due to change the order of \( E_z^n \) and \( \min_{h \in H} \); equality (e) is due to the identical assumption of \( z^n \); equality (f) is due to the definition of \( R(h) \).

Therefore

\[
P_{z^n}\left( R(\hat{h}) \leq \min_{h \in H} R(h) + \epsilon \right) \\
(\text{a}) \geq P_{z^n}\left( E1 \cap E2 \right) \\
(\text{b}) \geq 1 - \delta_1 - \delta_2,
\]

where inequality (a) is due to the relationship between \( E1 \cap E2 \) and \( R(\hat{h}) \leq \min_{h \in H} R(h) + \epsilon \); inequality (b) is due to the probability of union of sets.

Based on Proposition 17, to guarantee \( P_{z^n}\left( R_n(z^n, \hat{h}) - E_z^n[R_n(z^n, \hat{h})] \leq \epsilon/2 \right) \geq 1 - \delta/2 \) is satisfied, \( \frac{2C^2}{\epsilon^2} \ln \frac{4}{\delta} \) instances are required.

At the same time, based on Definition 35, to guarantee \( P_{z^n}\left( R(\hat{h}) - R_n(z^n, \hat{h}) \leq \epsilon/2 \right) \geq 1 - \delta/2 \) is satisfied, \( m_G^H(\epsilon/2, \delta/2) \) instances are required. Therefore, with
more than \( \max \left[ m_H^G(\epsilon/2, \delta/2), \frac{2C^2}{\epsilon^2} \ln \frac{4}{\delta} \right] \) instances, \( \mathbb{P}_{z^n} \left( R(\hat{h}) \leq \epsilon \right) \geq 1 - \delta \) is satisfied. Based on Definition 39, the hypothesis set is (agnostic) PAC learnable and the agnostic PAC learner for \( \mathcal{H} \) is \( \text{ERM}_\mathcal{H} \).

### 5.6.2 Theorem 13

**Theorem 13.** Let \( r(z, w) = l(h(x, w)) \) be the loss function of a parameterized function \( h \) and \( w \in \mathbb{R}^Q \). Suppose \( \text{lip}(r \leftarrow w) \leq L \) and \( \text{diam}(\mathcal{W}, \| \cdot \|_2) \leq B \), then the following inequality holds

\[
P_{z^n} \left[ \max_{w \in \mathcal{W}} R(w) - R_n(z^n, w) \leq CLB \sqrt{\frac{Q}{n}} + \sqrt{\frac{\ln 1/\delta}{2n}} \right] \geq 1 - \delta,
\]

where \( C \) is a universal constant and \( \text{lip}(r \leftarrow w) \) is the Lipschitz constant of function \( r \) with respect to \( w \), which is defined as follows

\[
\text{lip}(r \leftarrow w) = \max_{w_1, w_2 \in \mathcal{W}, w_1 \neq w_2, z \in Z} \frac{|r(z; w_1) - r(z; w_2)|}{\| w_1 - w_2 \|}.
\]

### 5.6.3 Proof of Lemma 9

**Proof.** Let \( E_1 \) be the set of events of \( R(\hat{h}) - R_n(z^n, \hat{h}) \leq \epsilon \) and \( E_2 \) be the set of events of \( \max_{h \in \mathcal{H}} [R(h) - R_n(z^n, h)] \leq \epsilon \)

\[
P_{z^n}(E_1) = \int \left( f(z^n) \mathbb{1}[E_1] \right) d z^n
\]

\[
P_{z^n}(E_2) = \int \left( f(z^n) \mathbb{1}[E_2] \right) d z^n.
\]

1. At the points \( z^n \) where \( \mathbb{1}[E_2] = 1 \), we have \( \mathbb{1}[E_1] = 1 \), thus

\[
f(z^n) \mathbb{1}[E_1] = f(z^n) \mathbb{1}[E_2].
\]

2. At the points \( z^n \) where \( \mathbb{1}[E_2] = 0 \), we have

\[
f(z^n) \mathbb{1}[E_1] \geq 0 = f(z^n) \mathbb{1}[E_2].
\]
Therefore, at each \( z^n \), \( \left( \int f(z^n) 1[E_1] \right) \geq \left( f(z^n) 1[E_2] \right) \). Thus \( P_{z^n}(E_1) \geq P_{z^n}(E_2) \).

5.6.4 Proof of Theorem 11

Proof. Let \( E_1 \) denote the set of events \( R(\hat{w}) - R_n(z^n, \hat{w}) \leq \epsilon \); let \( E_2 \) denote the set of events \( m(z^n) \in \hat{W} \); let \( E_3 \) denotes the set of events \( \max_{\omega \in \hat{W}} R(\omega) - R_n(z^n, \omega) \leq \epsilon \).

\[
P_{z^n}[\neg E_1] \\
= P_{z^n}[\neg E_1, E_2] + P_{z^n}[\neg E_1, \neg E_2] \\
\leq P_{z^n}[\neg E_1, E_2] + \delta_1 \\
\leq P_{z^n}[\neg E_3] + \delta_1 \\
= \delta_2 + \delta_1;
\]

where inequality (d) is due to \( P_{z^n}[\neg E_1, \neg E_2] \leq P_{z^n}[\neg E_2] = 1 - P_{z^n}[E_2] \leq \delta_1 \); inequality (e) is based on the relationship between \( 1[E_2] 1[\neg E_1] \) and \( 1[E_3] \). At the points \( z^n \) that satisfy \( m(z^n) \in \hat{W} \), \( 1[E_1] = 1 \Rightarrow 1[\neg E_3] = 1 \), thus \( 1[E_2] 1[\neg E_1] \leq 1[\neg E_3] \) and \( P_{z^n}[\neg E_1, E_2] \leq P_{z^n}[\neg E_3] \). \( \square \)

5.6.5 Proof of Lemma 10

Proof. \( m_{[q]}^{(T)}(z^n; s) \) and \( z^n \) satisfy the \( Z^n \rightarrow \mathbb{R} \) function and independent assumptions of Lemma 11. To concentrate the difference between \( m_{[q]}^{(T)}(z^n; s) \) and its expectation, \( |m_{[q]}^{(T)}(z^n; s) - m_{[q]}^{(T)}(z^{n;i}; s)| \) need to be bounded. \( \forall s, \forall q, |m_{[q]}^{(T)}(z^n; s) - m_{[q]}^{(T)}(z^{n;i}; s)| \leq \|m^{(T)}(z^n; s) - m^{(T)}(z^{n;i}; s)\| \), where \( \| \cdot \| \) denotes the vector \( l_2 \) norm.\(^7\) We will now discuss the bound of \( \|m^{(T)}(z^n; s) - m^{(T)}(z^{n;i}; s)\| \). \( m^{(T)}(z^n; s) \) and \( m_{[q]}^{(T)}(z^n; s) \) are temporarily simplified to \( m^{(T)}(z^n) \) and \( m_{[q]}^{(T)}(z^n) \) respectively.

1. Decompose \( m^{(T)}(z^n) \)

To see the influence of \( z_i \), the updating equation of \( m^{(T)}(z^n) \) could be divided into

\(^7\)In the cases of \( w \) being matrix, the matrix would be reshaped into a vector and then vector \( l_2 \) norm would be used, which is equivalent to using matrix Frobenius norm directly.
two parts

\[ m^{(t)}(z^n) = \left( m^{(t-1)}(z^n) - \sum_{j \in [n]/i} \frac{\alpha(t) \partial r(z_j, w)}{n} \right) \frac{\partial r(z_i, w)}{\partial w} |_{m^{(t-1)}(z^n)} - \frac{\alpha(t) \partial r(z_i, w)}{n} |_{m^{(t-1)}(z^n)}. \]

The updating process represented with operator \( G \) is as follows

\[ m^{(t)}(z^n) = G(m^{(t-1)}(z^n)) - \frac{\alpha(t) \partial r(z_i, w)}{n} |_{m^{(t-1)}(z^n)}. \]

For both \( z^n \) and \( z^{n,i} \), \( G(m^{(t-1)}(z^n)) = G(m^{(t-1)}(z^{n,i})) \) because all training instances considered in \( G \) are the same. Then

\[
\| m^{(t)}(z^n) - m^{(t)}(z^{n,i}) \| \\
= \| G(m^{(t-1)}(z^n)) - \frac{\alpha(t) \partial r(z_i, w)}{n} |_{m^{(t-1)}(z^n)} - G(m^{(t-1)}(z^{n,i})) + \frac{\alpha(t) \partial r(z_i, w)}{n} |_{m^{(t-1)}(z^{n,i})} \| \]

\[
\leq \left\| \frac{\alpha(t) \partial r(z_i, w)}{n} |_{m^{(t-1)}(z^n)} - \frac{\alpha(t) \partial r(z_i', w)}{n} |_{m^{(t-1)}(z^{n,i})} \right\| \text{(Term 1)} + \left\| G(m^{(t-1)}(z^n)) - G(m^{(t-1)}(z^{n,i})) \right\| \text{(Term 2)}
\]

Term 1 and term 2 in the inequality can be bounded by using the Lipschitz constant of function \( r \) with respect to \( w \) and the Lipschitz constant of \( G \) with respect to \( w \) respectively.

(2) Bound Term 1: with the following definition of \( \text{lip} (r \leftarrow w) \)

\[
\text{lip} (r \leftarrow w) = \max_{w_1, w_2 \in W, w_1 \neq w_2, z \in Z} \frac{|r(z, w_1) - r(z, w_2)|}{\|w_1 - w_2\|},
\]
term 1 is bounded as follows

\[
\left\| \frac{\alpha(t)}{n} \frac{\partial r(z, w)}{\partial w} \bigm|_{m(t-1)(z^n)} - \frac{\alpha(t)}{n} \frac{\partial r(z', w)}{\partial w} \bigm|_{m(t-1)(z^{n,i})} \right\| \leq \frac{2\alpha(t)}{n} \text{lip } (r \leftarrow w).
\]

(3) Bound Term 2: the Lipschitz constant of the operator is illustrated via the following definition of \(\eta\)-expansive. Term 2 is bounded as follows

\[
\left\| G(m^{(t-1)}(z^n)) - G(m^{(t-1)}(z^{n,i})) \right\| \leq \eta \left\| m^{(t-1)}(z^n) - m^{(t-1)}(z^{n,i}) \right\|
\]

(4) Iterations

\[ t = 1 \]

\[
\left\| m^{(1)}(z^n) - m^{(1)}(z^{n,i}) \right\| \leq \frac{\alpha(t)}{n} \frac{\partial r(z, w)}{\partial w} \bigm|_{w^0} - \frac{\alpha(t)}{n} \frac{\partial r(z', w)}{\partial w} \bigm|_{w^0} \|G(w^0) - G(w^0)\| \leq \frac{2\alpha(t)}{n} \text{lip } (r \leftarrow w)
\]

\[ t = 2 \]

\[
\left\| m^{(2)}(z^n) - m^{(2)}(z^{n,i}) \right\| \leq \frac{\alpha(t)}{n} \frac{\partial r(z, w)}{\partial w} \bigm|_{m^{(1)}(z^n)} - \frac{\alpha(t)}{n} \frac{\partial r(z', w)}{\partial w} \bigm|_{m^{(1)}(z^{n,i})} \|G(m^{(1)}(z^n)) - G(m^{(1)}(z^{n,i}))\| \leq \frac{2\alpha(t)}{n} \text{lip } (r \leftarrow w) + \eta \frac{2\alpha(t)}{n} \text{lip } (r \leftarrow w) = \frac{2(\eta \alpha(t) + \alpha(t))}{n} \text{lip } (r \leftarrow w)
\]
\( t = T \)

\[
\| m^{(T)}(z^n) - m^{(T)}(z^{n,i}) \| \\
\leq \| \frac{\alpha^{(T)}}{n} \partial r(z_i, w) m^{(T-1)}(z^n) - \frac{\alpha^{(T)}}{n} \partial r(z_i, w) m^{(T-1)}(z^{n,i}) \| + \\
\| G(m^{(T-1)}(z^n)) - G(m^{(T-1)}(z^{n,i})) \| \\
\leq 2 \left( \sum_{t=1}^T \eta^{T-t} \alpha^{(t)} \right) \text{lip}(r \leftarrow w) \]

(5) Concentration

\[
| m^{(T)}_{[q]}(z^n) - m^{(T)}_{[q]}(z^{n,i}) | \\
\leq | m^{(T)}(z^n) - m^{(T)}(z^{n,i}) | \\
\leq 2 \left( \sum_{t=1}^T \eta^{T-t} \alpha^{(t)} \right) \text{lip}(r \leftarrow w) \\
= C \frac{n}{n}
\]

where \( C = 2 \left( \sum_{t=1}^T \eta^{T-t} \alpha^{(t)} \right) \text{lip}(r \leftarrow w) \). In the case of \( \eta \leq 1 \), \( C \leq 2 \sum_{t=1}^T \alpha^{(t)} \text{lip}(r \leftarrow w) \); in the case of \( \eta > 1 \), \( C \leq 2 \left( \sum_{t=1}^T \eta^{T-t} \right) \left( \max_t \alpha^{(t)} \right) \text{lip}(r \leftarrow w) = 2 \eta^{T-1} \left( \max_t \alpha^{(t)} \right) \text{lip}(r \leftarrow w) \).

Therefore, based on Lemma 11, \( m^{(T)}_{[q]}(z^n, \alpha; s) \) can be bounded as

\[
P_{z^n}[| m^{(T)}_{[q]}(z^n) - E_{z^n} m^{(T)}_{[q]}(z^n) | \leq \frac{\epsilon}{\sqrt{Q}}] \geq 1 - \exp\left(\frac{-2\epsilon^2}{Q \sum_{i=1}^n c_i^2}\right) \\
= 1 - \exp\left(\frac{-2\epsilon^2 n}{QC^2}\right)
\]

Therefore,

\[
P_{z^n}[\| m^{(T)}(z^n) - E_{z^n} m^{(T)}(z^n) \| \leq \epsilon] \\
\quad \geq P_{z^n}[\bigcap_{q=1}^Q \| m^{(T)}_{[q]}(z^n) - E_{z^n} m^{(T)}_{[q]}(z^n) \| \leq \frac{\epsilon}{\sqrt{Q}}] \\
\quad \geq 1 - Q \exp\left(\frac{-2\epsilon^2 n}{QC^2}\right).
\]
where inequality (a) is due to the relationship between the events; inequality (b) is due to the probability of the union of events.

\[ \text{\textbf{5.6.6 Proof of Theorem 12}} \]

\textit{Proof.} Let \( \text{ball}(E, B) := \text{ball}(E_{z^n}m^{(T)}(z^n), B) \) denote the ball with the centre at \( E_{z^n}m^{(T)}(z^n) \) and radius of \( B \). In the result of Corollary 7,

\[
P_{z^n}[m(z^n) \in \text{ball}(E, B)] \geq 1 - \delta_1,
\]

(5.15)

where \( \delta_1 = Q \exp\left(\frac{-2B^2n}{Q^2C^2L^2}\right) \) i.e. \( B = C_2L_1\sqrt{\frac{Q}{2n}} \ln \frac{Q}{\delta_1} \).

Based on the result of Theorem 13,

\[
P_{z^n}\left[ \max_{w \in \text{ball}(E, B)} R(w) - R_n(z^n, w) \leq C_1L_2B\sqrt{\frac{Q}{n}} + \sqrt{\frac{\ln 1/\delta_2}{2n}} \right] \geq 1 - \delta_2.
\]

Substitute \( B = C_2 \text{lip}(r \leftarrow w)\sqrt{\frac{Q}{2n}} \ln \frac{Q}{\delta_1} \leq C_2L_1L_2\sqrt{\frac{Q}{2n}} \ln \frac{Q}{\delta_1} \) into the above formula

\[
P_{z^n}\left[ \max_{w \in \text{ball}(a)} R(w) - R_n(z^n, w) \leq \epsilon \right] \geq 1 - \delta_2.
\]

(5.16)

\[
\epsilon = \frac{C_1C_2L_2^2L_1^2Q\sqrt{\frac{1}{2} \ln(\frac{Q}{\delta_1})}}{n} + \sqrt{\frac{\frac{1}{2} \ln(1/\delta_2)}{\sqrt{n}}}.
\]

Based on (5.15) and (5.16), the final result is obtained using Theorem 11

\[ P_{z^n}[R(m(z^n)) - R_n(z^n, m(z^n)) \leq \epsilon] \geq 1 - \delta_1 - \delta_2. \]
Chapter 6

Summary and Future Work

6.1 Summary

In this thesis, some intuitive metric learning algorithms and their PAC bounds have been proposed. The intuitive explanations help us understand the terms in the PAC bounds, such as the intuition of large margin ratio in Chapter 2. Meanwhile, the PAC bounds can theoretically guarantee the performance of the algorithms and the requirement for ‘better’ PAC bounds help propose better algorithms, such as the modification from Chapter 4 to Chapter 5 has improved the performance of the algorithm.

The learnable conditions and the terms required to be bounded in each chapter are summarised in Table 6.1. The PAC bounds in different chapters are suitable for different classifiers. For classifiers without a bounded partial derivative value \( \frac{\partial h}{\partial \theta} \) but with bounded \( \text{lip}(h \leftarrow x) \), the bound for \( \text{lip}(h \leftarrow x) \) can be used, such as the local metric classifier used in Chapter 3. However, the exponential term of \( (16C)^{\text{ddim}(\mathcal{X})} \) means that the bound may be useful only when the sample size is very large or the doubling dimension of \( \mathcal{X} \) is very small. For classifiers with a bounded gradient, a Lipschitz continuous loss and a bounded parametric space \( \Theta \), the bound proposed in Chapter 4 can be used. Furthermore, for the classifiers which enjoy the (Lipschitz) smoothness property besides the conditions mentioned in Chapter 4, there exists a bound with terms related to the optimisation process.
6.2 Future Work

6.2.1 More Regularisation Terms and Classifiers

In this thesis, the regularisation term is restricted to be vector $L^2$-norm or matrix Frobenius norm and the type of classifiers is limited to those discussed in the four chapters. Meanwhile, in metric learning, a large number of regularisation terms and distance-based classifiers have been proposed and verified by experiments whereas the intuition and learnability of these methods are rarely discussed. Therefore, it would be valuable to extend our work to more regularisation terms and distance-based classifiers.

Some deep neural networks (DNNs) can be regarded as Lipschitz functions when all layers use Lipschitz functions and hence the hierarchical structure is a composition of Lipschitz functions. Some attempts have recently been made to find the PAC bounds of DNNs, such as [3, 1], and further theoretical and intuitive explanations of more types of DNNs would be interesting work. Moreover, as metric learning classifiers have much stronger classification ability than the softmax classifier, the latter of which is widely adopted in DNNs, incorporating metric learning

Table 6.1: A summary of metric learning problems and PAC learning bounds discussed in the thesis.
into DNNs may reduce the required number of layers for feature extraction or the number of nodes in each layer. Hence, it is interesting to study hierarchical metric learning and its learnability.

### 6.2.2 Considering Optimisation in PAC Bounds

Lipschitz properties are crucial to both learning theory and optimisation. Research on learning theory and optimisation are complementary. Besides the extensive discussions on the rate of convergence toward the minimal empirical risk, optimisation algorithms should consider the generalisation performance at the same time, which requires the help of learning theory. Meanwhile, as illustrated in [22, 47, 48], the traditional generalisation bound cannot explain many important observations of the optimisation algorithms and further work is required to better understand deep learning and many other classifiers [84]. Therefore, it is important to combine the results in these two research areas. The explanation of the generalisation ability for more advanced optimisation techniques would be another interesting future work and Lipschitz properties would be an important factor to consider.

### 6.2.3 Reinforcement Learning Problems

As mentioned in Chapter 1, besides classification, there exist other important learning tasks, such as reinforcement learning (RL) [64]. RL learns to take sequential actions in an environment so as to maximise the cumulative reward and it has been applied to various practical problems [45]. Lipschitz functions are used in some state-of-the-art reinforcement learning models, such as deep reinforcement learning models. Future work may focus on learnability problems and intuitions behind effective reinforcement learning algorithms.

Meanwhile, reinforcement learning may help solve many hard classification problems. For example, active learning, which designs an algorithm on selecting a subset of unlabelled instances for additional labelling so as to improve the classification performance, may be understood as a sequential decision problem and hence solved by reinforcement learning [50]. Structure learning in DNNs, which aims to learn a suitable network structure for a specific classification task, may also be
viewed as a sequential decision task and the policy network is learned to add/delete nodes or layers in a DNN given current information on data and network [85]. These interesting problems, as well as their theoretical and intuitive explanations, would also be a future work.
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