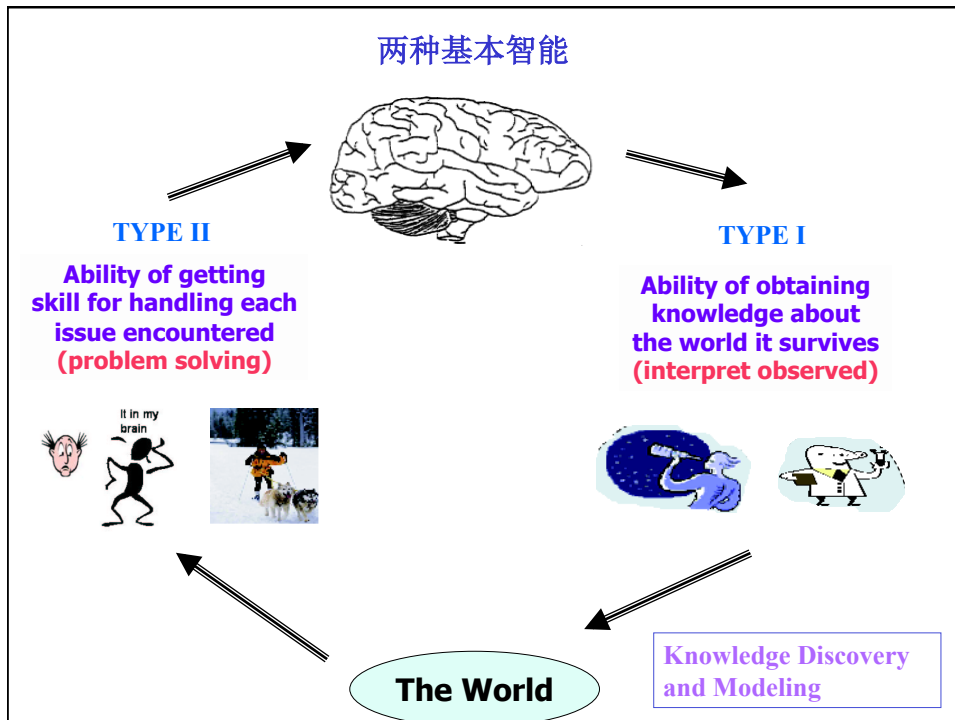


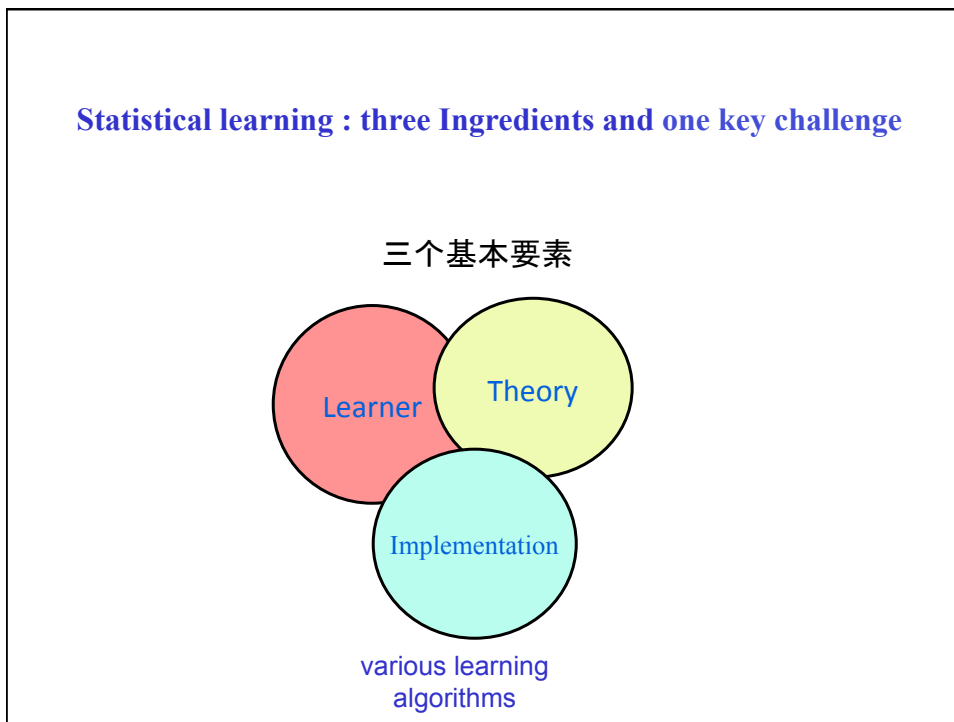
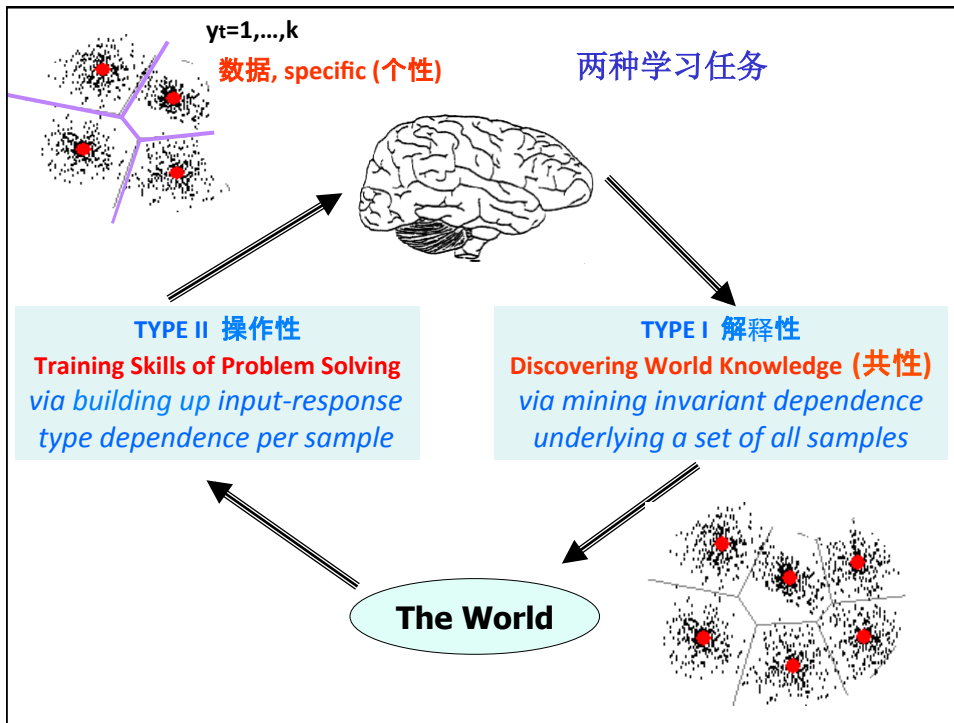
BYY和谐学习理论的新进展

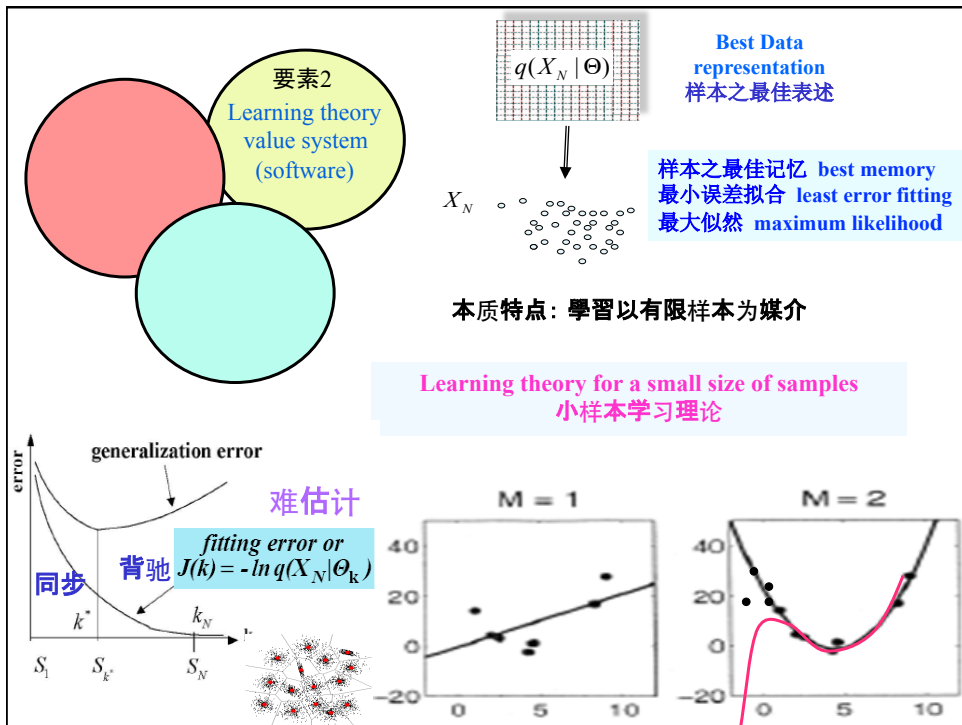
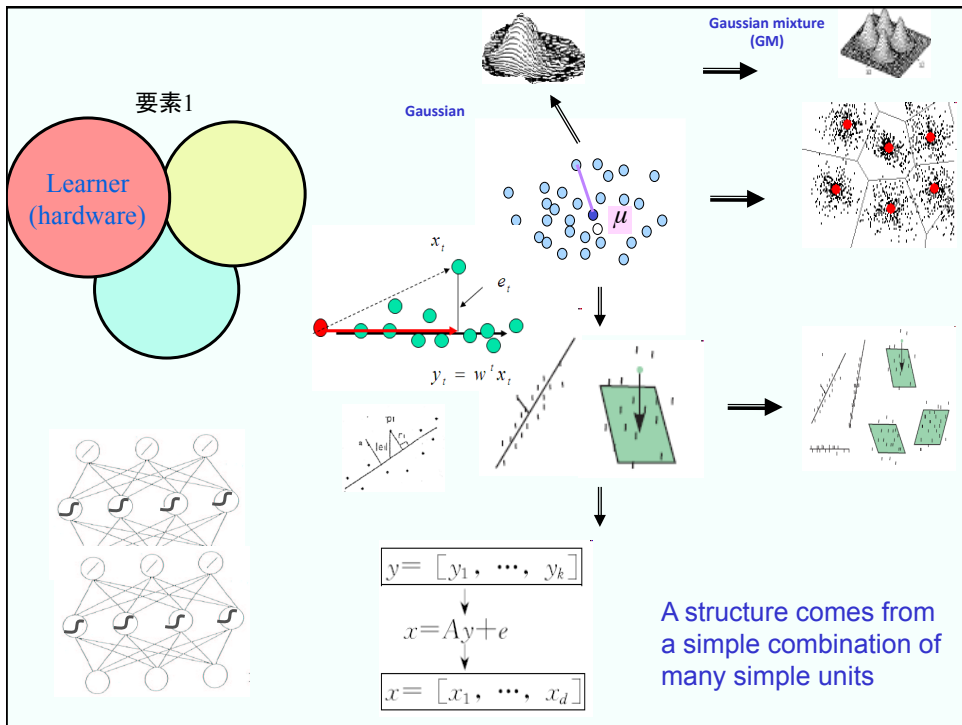
徐雷 Lei Xu

<http://www.cse.cuhk.edu.hk/~lxu/>

Department of Computer Science and Engineering
The Chinese University of Hong Kong







Bayesian (或寻求对数据X 最短编码)
Bayes and Information minimum length encoding

$\ln[q(X_N | \Theta)q(\Theta | k)] = \ln q(X_N | \Theta) + \ln q(\Theta | k)$
或
 $\ln q(X_N | k)$

generalization error
 $\Delta(X_N, k)$
empirical error
 $J(k) = -\ln q(X_N | \theta_k)$
 S_1 k^* S_k S_N k

Θ_k denotes the unknown parameters in the structure S_k . The subscript k is omitted wherever it does not incur a confusion

Maximum Likelihood

Bayes (MAP, MML/MDL)

Marginal Bayes (MDL/BIC, VB)

(c) (d)

David Hilbert (a) 唯物主义 西方科学 上帝
真理 ← 趋真哲学
Pavvntii Chebyshev (b) Bayes哲学
Thomas Bayes
Claude Shu (c) 好省哲学
Imogorov (d)

Theories for learning a system from different aspects
Could we a big theory that covers a system entirely ?

- integrate theories from two or more aspects consistently
e.g., one as an inverse of the other by Bayes

最大传递 Informax
最小互信息 MM
最小冗余 Least Redundancy
信息之最佳保持
ICA
PCA
CDF
 $F(X)$
 $q(y) = \prod_{j=1}^k q(y^{(j)})$
uniform
generalization
fitting error
 $q(X_N | \Theta)$
样本之最佳表述
Modeling Perspective (Best Data Matching)

$X \rightarrow R$ $R \rightarrow X$

- seek a theory from a whole system perspective

组合与优化
e.g.

C_N^M choices

Combinatorial + continuous variable optimization

积分: $(\frac{1}{\Delta})^n$ 上计算之总和 积分与优化

优化: $(\frac{1}{\Delta})^n$ 上之搜索轨迹

$\max q(X_N | k) = \int q(X_N | \Theta) q(\Theta | k) d\Theta$

要素3
Implementation
计算实现

理论上的计算复杂性: 一般说来是NP问题

Two Steps of Implementation

Step 1 Enumerate k for a set of candidate values, fixed at each candidate, make learning

$$\theta^*(k) = \arg \min_{\theta} \ln p(X_N | \theta)$$

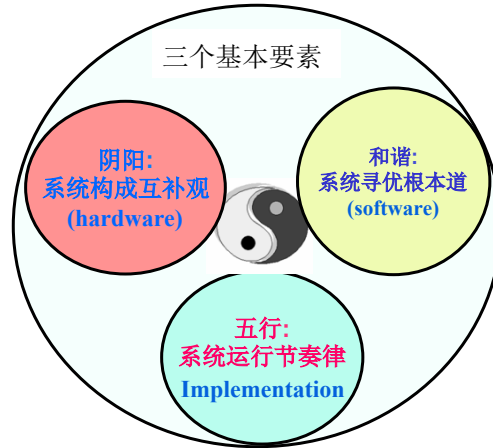
Step 2 Select the best k^* by

$$k^* = \arg \min_k J(\theta, k)$$

Very computational extensive !

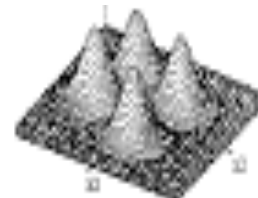
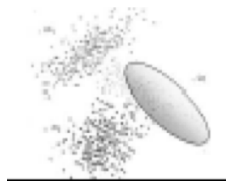
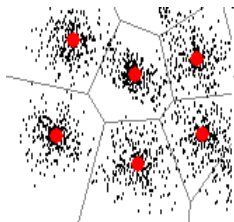
Inaccurate for large k !!!

- 阴阳五行和谐是定性描述的古典系统理论
- 学习智能系统理论：基于现代概率论、信息论，可有效计算



Learning Gaussian mixture

$$q(x|\theta) = \sum_{l=1}^k \alpha_l G(x_l | m_l, \Sigma_l)$$



自动模型选择

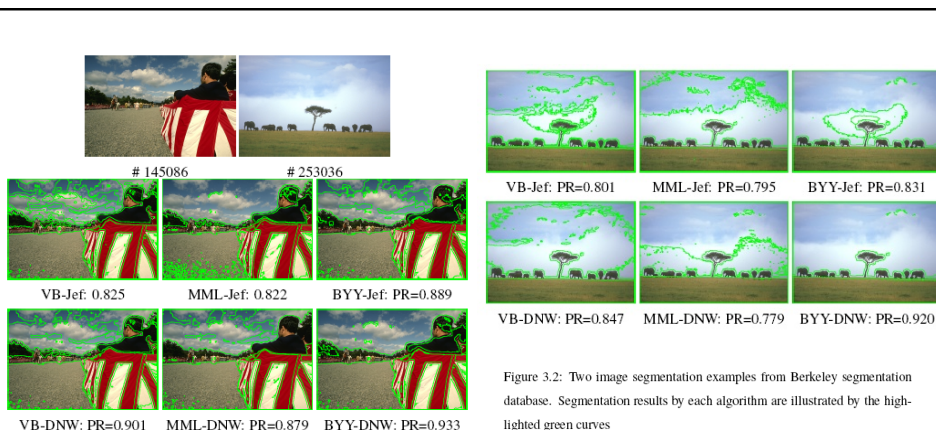
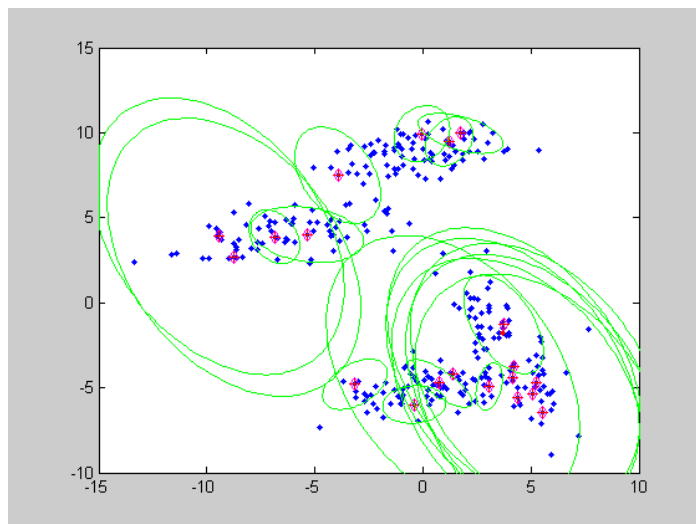


Figure 3.2: Two image segmentation examples from Berkeley segmentation database. Segmentation results by each algorithm are illustrated by the high-lighted green curves

Lei SHI, Shikui TU, Lei Xu (2011), " Learning Gaussian mixture with automatic model selection: A comparative study on three Bayesian related approaches", A special issue on Machine learning and intelligence science: IScIDE2010 (B), Journal of Frontiers of Electrical and Electronic Engineering in China 6(2) (2011) 215–244.

Table 3.2: Average PR scores of 5 runs on the 100 testing images of the Berkeley image segmentation database by GMM algorithms (without post-processings)

VB-Jef	MML-Jef	BYY-Jef	VB-DNW	MML-DNW	BYY-DNW
0.772	0.752	0.816	0.803	0.788	0.851



(a) Result from [18] (b) Result of proposed method

Figure 5: Comparison between BYY-DNW [18] and our method.

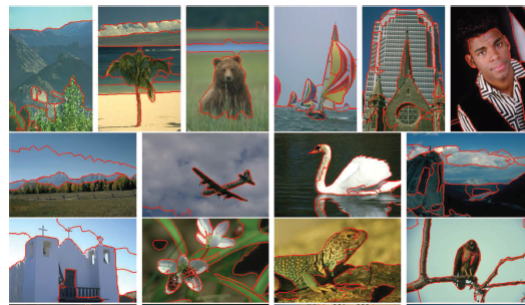


Table 2: Comparison on the BSD500 using the PRI, GCE, VOI, and BDE indices. For PRI, higher values indicate better segmentation; for GCE, VOI and BDE, lower values indicate better segmentation.

Method	PRI	GCE	VOI	BDE
BYY	0.7785	0.2076	2.4281	8.8760
CTM	0.7628	0.2093	2.0788	9.4038
NCuts(k=5)	0.6930	0.3255	2.4456	15.5592
MeanShift	0.7573	0.0698	4.7244	8.9005
GBMS	0.7362	0.3570	2.1737	15.8600
GraphBased	0.7872	0.2315	2.8308	8.4047
DCM(k=5)	0.6923	0.2950	2.0106	17.7190
SCKM	0.7762	0.2303	2.1141	10.0908
MD2S	0.7735	0.2348	2.3614	10.3685

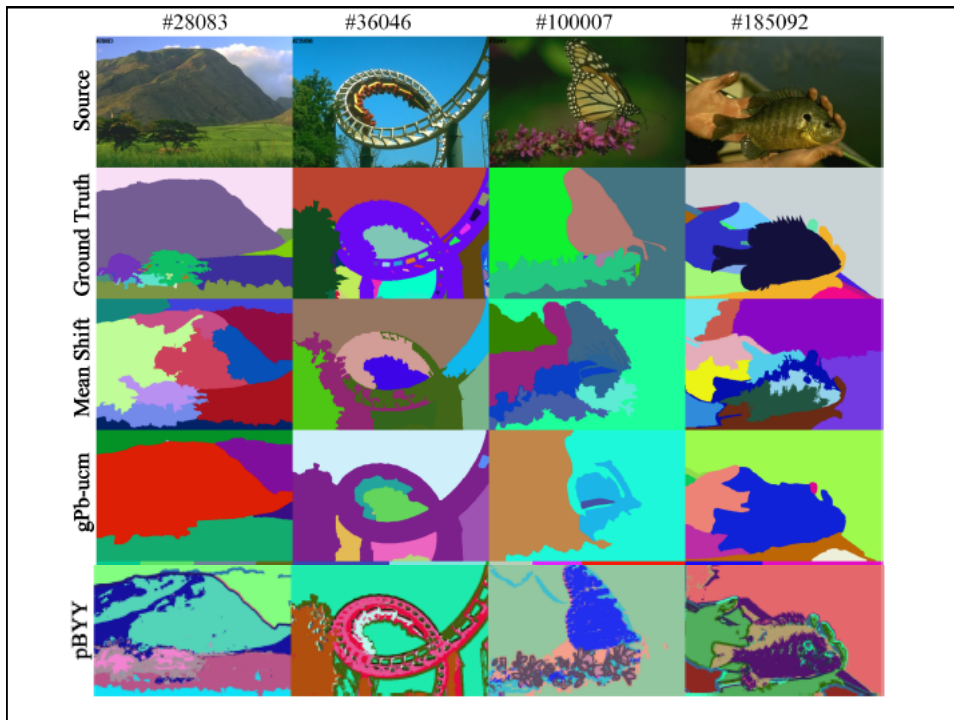
Chen, G., Heng, P.-A., Xu, L.: Projection embedded by learning algorithm for gaussian mixture based clustering, Applied Informatics (2014)

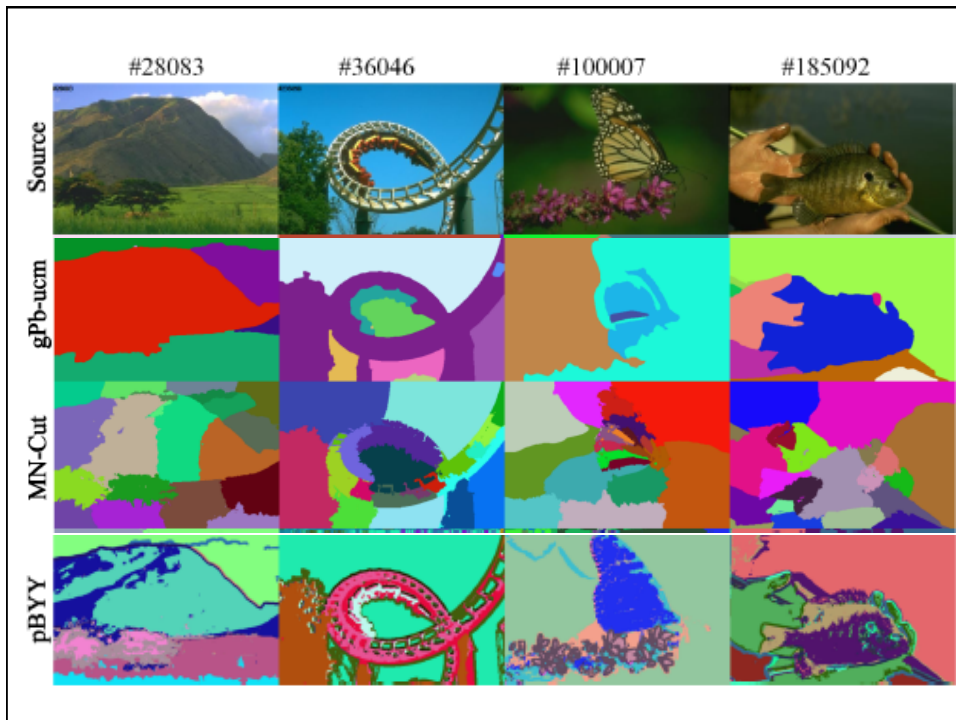
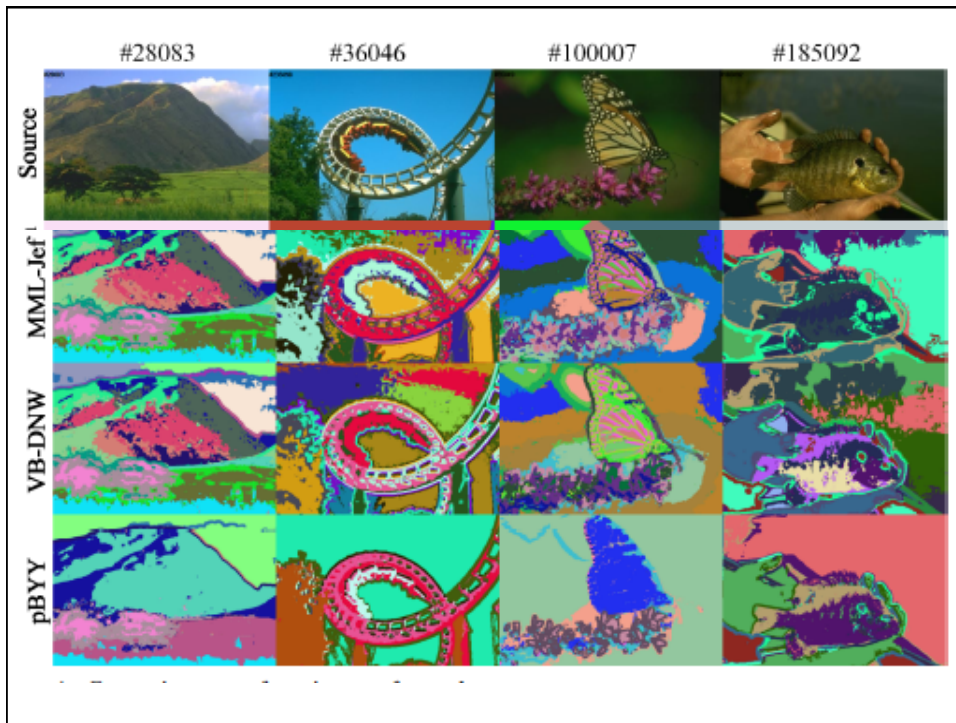
Data Set	GMM-a			GMM-b			GMM-c		
Algorithms	CSR	VI	PRI	CSR	VI	PRI	CSR	VI	PRI
VB-DNW	0.4660	1.0243	0.7730	0.5160	0.6264	0.8599	0.1060	1.3337	0.6469
MML-Jef	0.1700	3.2637	0.7345	0.1600	4.8235	0.7573	0.4140	58.0039	0.6388
BYY-Jef	0.2167	1.1135	0.7006	0.5533	0.6650	0.8257	0.0100	1.6889	0.4732
BYY-DNW	0.1433	1.1947	0.7039	0.0700	0.5373*	0.8760	0	1.7948	0.4622
pBYY	0.7260*	0.5852*	0.8692*	0.8840*	0.5482	0.8779*	0.6100*	1.1328*	0.7451*

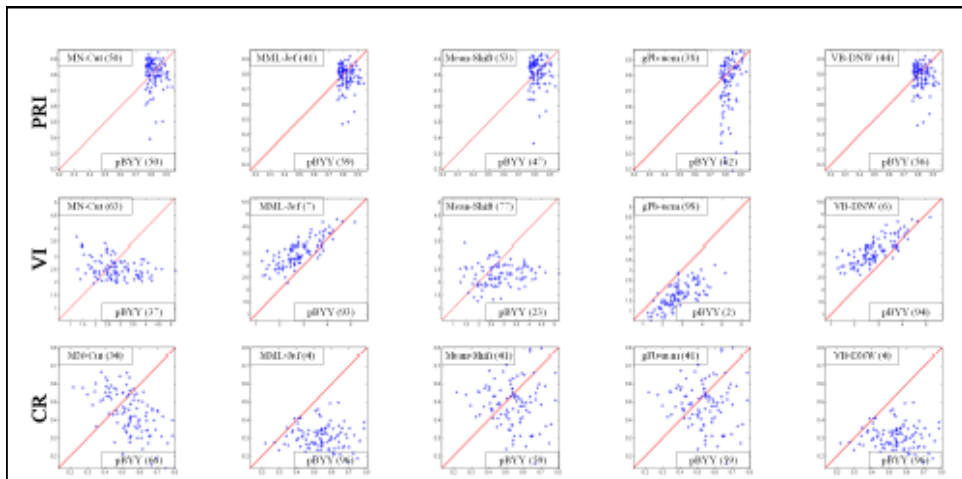
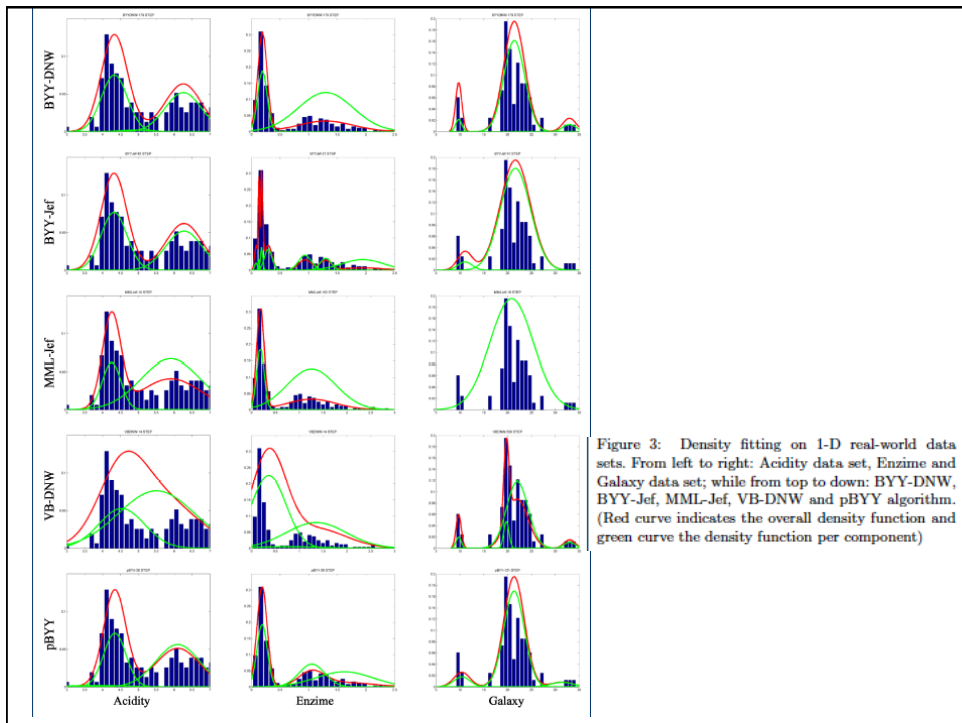
Table 1: The performance of each algorithm on three synthetic data sets after 500 trials, with the initial number of Gaussian components is set as $k = 20$, where "*" indicates the best within its column. For a good performance, we expect that the values of CSR and PRI are big and that the VI value is small.

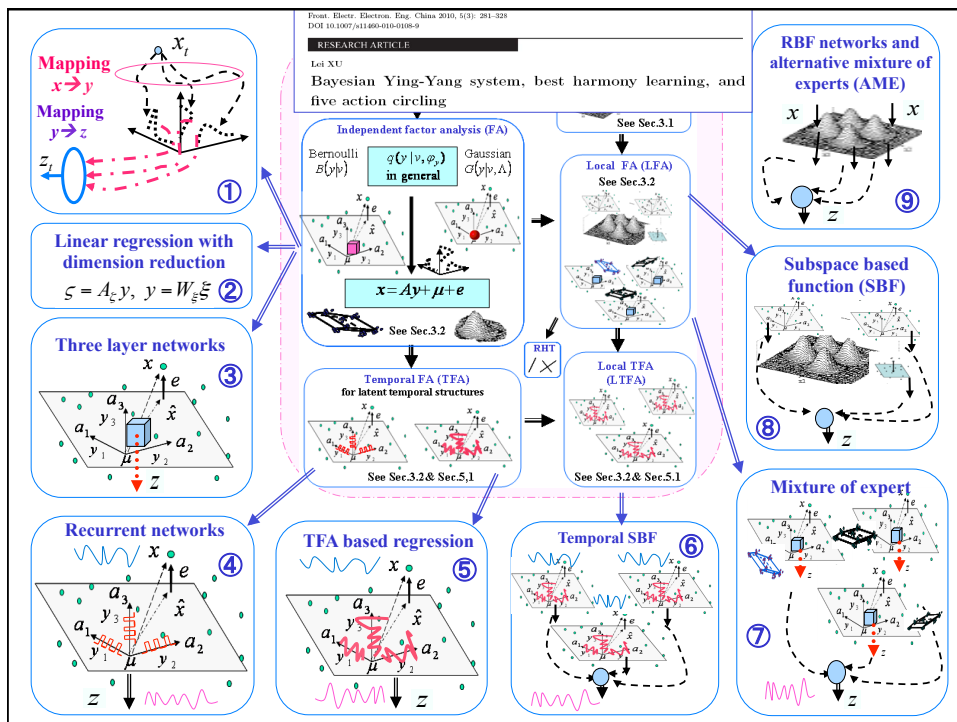
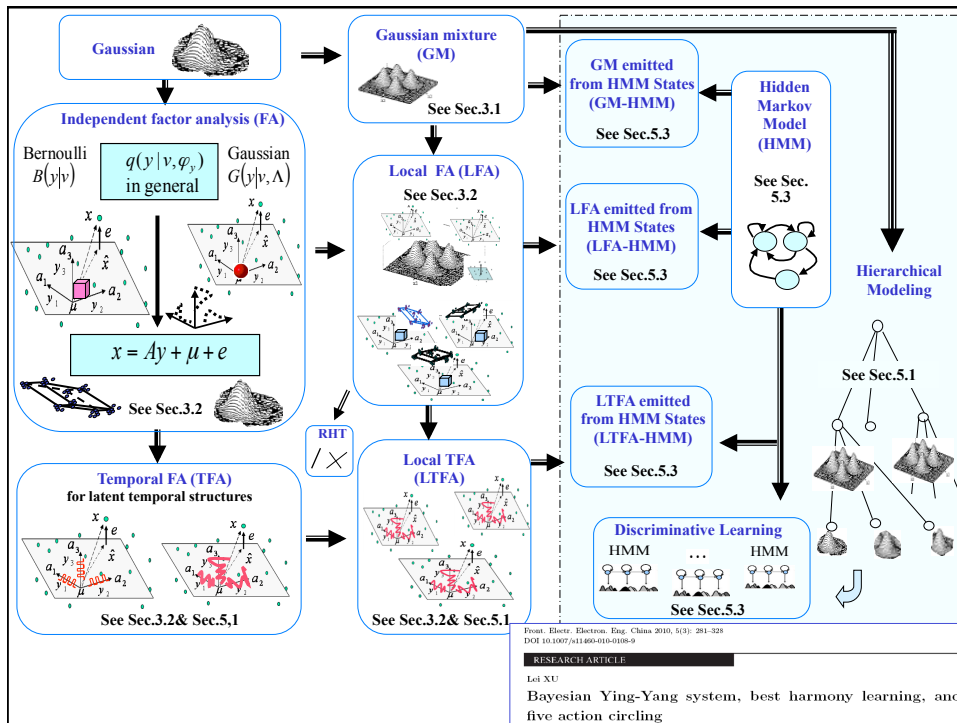
BSDS500							
	Human	Mean Shift	MN-Cut	gPb-owt-ucm	MML-Jef	VB-DNW	pBYY
PRI	0.88	0.8157	0.8066	0.7489	0.7851	0.7866	0.8196
VI	1.17	2.2912	2.5163	1.7539	3.4966	3.5589	2.8140
CR	0.72	0.439	0.393	0.439	0.325	0.325	0.487

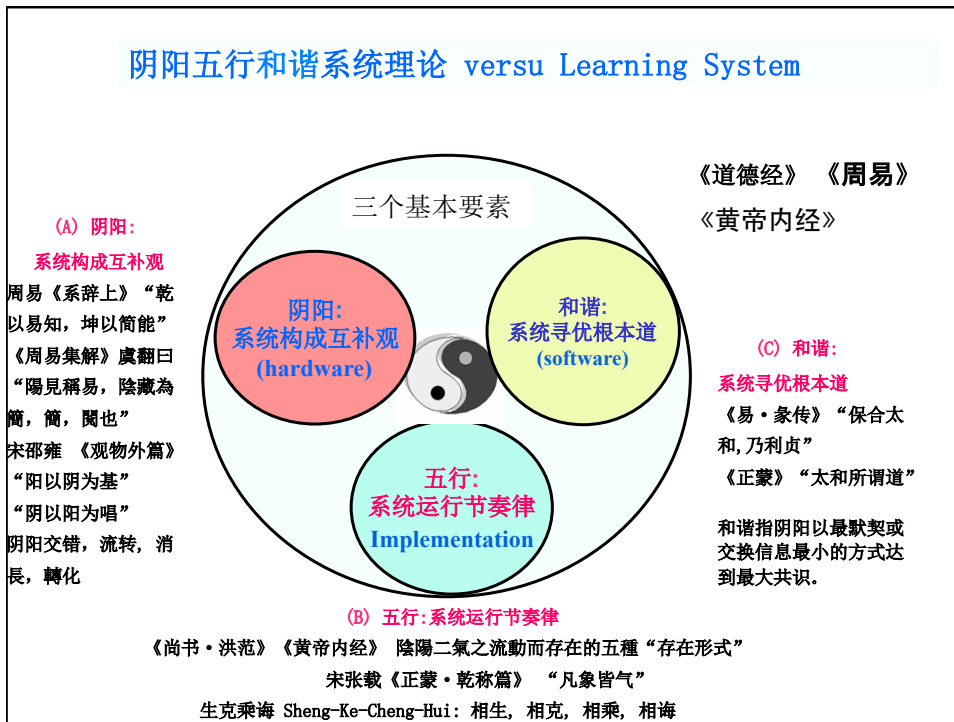
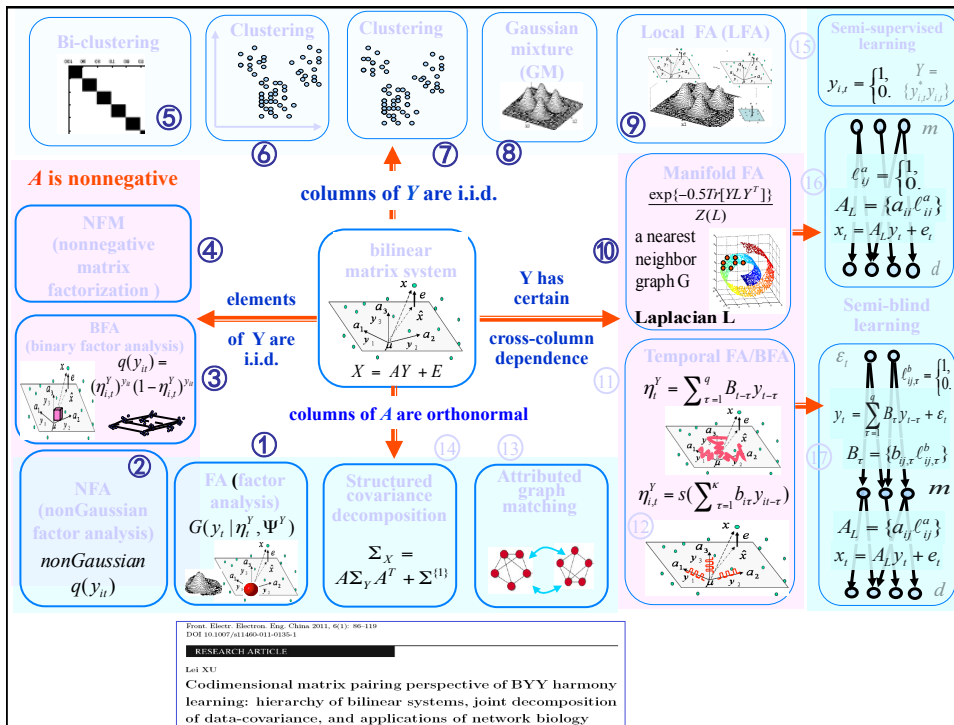
Table 3: Performance scores on the BSDS. The performance of each algorithm is evaluated separately against each of five human-drawn ground-truth segmentations per image, and then their average is obtained as the score on this image. For the Covering Rate (CR) metrics, a larger value indicates a better performance.

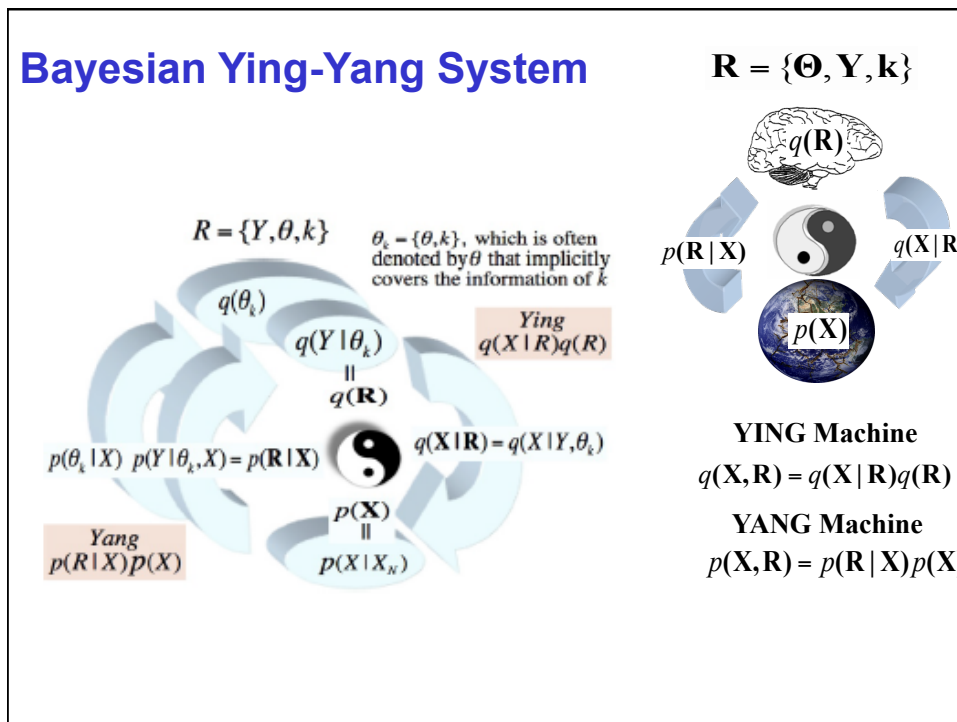
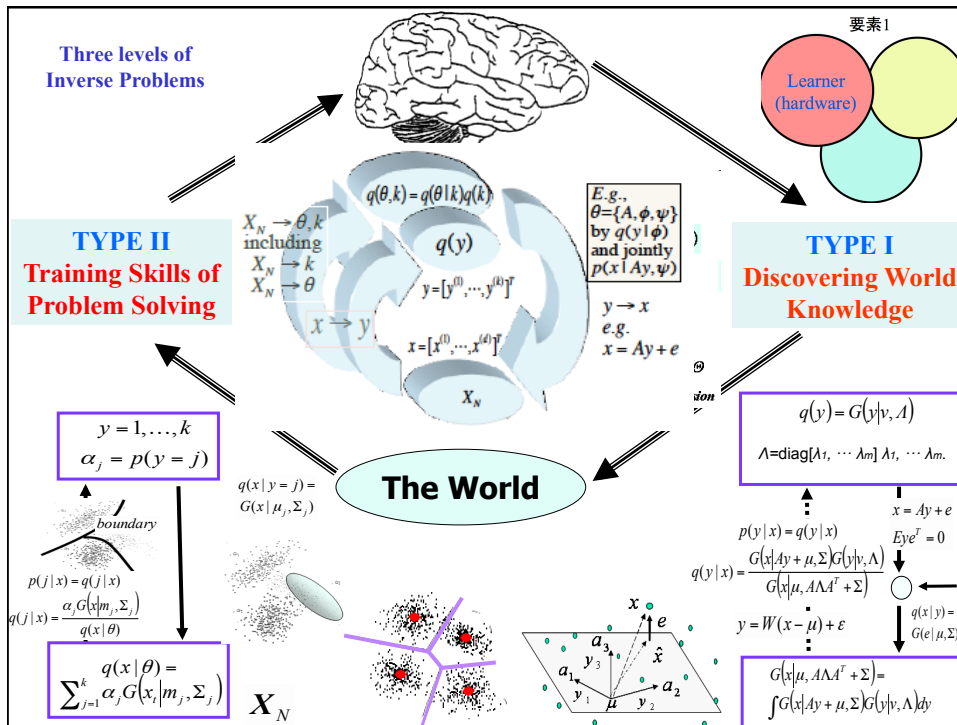












阴阳: 系统构成互补观

(b) 老子《道德经》
“万物负阴而抱阳，冲气以为和”

(c) 宋邵雍《观物外篇》
“阳以阴为基” “阴以阳为唱”

(d) 周易《系辞上》“乾以易知，坤以简能”
《周易集解》虞翻曰
“陽見稱易，陰藏為簡，簡，閱也”

Yang design
a generalized inverse of Ying
a variety preservation principle

- match its demands
- enhance the performance

$R = \{\Theta, Y, k\}$

$p(R|X)$ varies around

$$q(R|X) = \frac{q(X|R)q(R)}{\int q(X|R)q(R)dR}$$

generally subject to
 $U(p(R, X)) = U(q(R, X))$
 $U(Yang) = U(Ying)$

Ying design :
least complexity principle

$q(R)$
least redundancy
 $q(X|R)$ divide-conquer.

最大传递
Informax
最小互信息 **MMI**
最小冗余
Least Redundancy
信息之最佳保持

$q(y) = \prod_{j=1}^k q(y^{(j)})$

uniform

ICA
PCA

CDF

$F(X)$

$q(X|\Theta) = \frac{dF(X)}{dX}$

要素2
Learning theory value system (software)

Theories for learning a system from different aspects

样本之最佳表述

$q(X_Y|\Theta)$

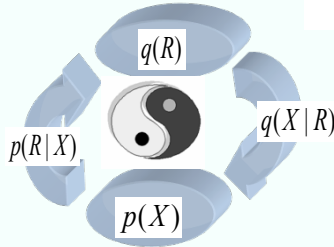
Modeling Perspective (Best Data Matching)

最大和谐原理

和谐: 系统寻优根本道

(e) 《正蒙》“太和所谓道”

(f) 阴阳以最默契或交换信息最小的方式达到最大一致。



Taoism philosophy perspective :

$$p(X, R) = p(R|X)p(X) \xrightarrow{\text{Best Harmony}} q(X, R) = q(X|R)q(R)$$

Best Harmony Learning Principle

best matching + (least complexity or most firm)

$$\text{Max } H(p||q, \mathbf{k}, \Theta), H(p||q) = \int p(R|X)p(X) \ln[q(X|R)q(R)]dXdR$$

$$H(p||q) = \int p(R|X)p(X) \ln[q(X|R)q(R)]dXdR$$

subject to $U(p(X, R)) = U(q(X, R))$.

$$\text{max } H(p||q), H(p||q) = \int p(R|X)p(X) \ln[q(X|R)q(R)]dXdR$$

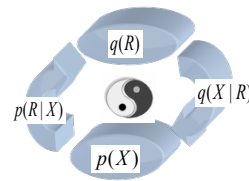
$$= \int p(R|X)p(X) \ln p(R|X)p(X)dXdR - KL(p||q)$$

$$\text{min } KL(p||q), KL(p||q) = \int p(R|X)p(X) \ln \frac{p(R|X)p(X)}{q(X|R)q(R)} dXdR$$

和谐: 系统寻优根本道

(e) 《正蒙》“太和所谓道”

(f) 阴阳以最默契或交换信息最小的方式达到最大一致。



以最默契的方式

Ying and Yang seeks a best agreement via minimizing $KL(p||q)$ in a most tacit manner via minimizing the information $-H(p||p)$ that is transferred by Yang.

Front. Electr. Electron. Eng. China 2010, 5(3): 281–328
DOI 10.1007/s11460-010-0108-9

RESEARCH ARTICLE

See Sec.4.1 and esp. Eq.(24) in

Lei XU

Bayesian Ying-Yang system, best harmony learning, and five action circling

最大和谐泛函：阴阳和谐的信息理论解释

$$p(X, R) = p(R | X)p(X). \quad \text{Best Harmony} \leftarrow q(X, R) = q(X | R)q(R)$$

$$\text{Max } H(p \| q), \quad H(p \| q) = \int p(R | X)p(X) \ln[q(X | R)q(R)] dXdR$$

Matching nature

$$\max_q H(p \| q) \rightarrow q(X, R) \text{ approaches } p(X, R)$$

The trend is $q(X, R) = p(X, R)$

Least complexity nature

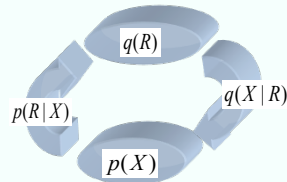
At the limit, $\max H(p \| p)$ actually minimizes the system entropy

$$H(p \| p) = - \int p(X, R) \ln p(X, R) dXdR$$

最佳匹配+最小复杂度

best matching + (least complexity or most firm)

BYY Best Matching 最佳匹配



Proc. Elecn. Electron. Eng. China 2010, 5(3): 281-328
DOI 10.1007/s11464-010-0108-9

RESEARCH ARTICLE

See Sec.4.1 in

Lei XU

Bayesian Ying-Yang system, best harmony learning, and five action circling

$$\frac{dP(R, X)}{dRdX} = p(R | X)p(X) > 0 \quad \int p(R | X)p(X) dXdR = 1$$

$$\frac{dQ(R, X)}{dRdX} = q(X | R)q(R) > 0 \quad \int q(X | R)q(R) dXdR = 1$$

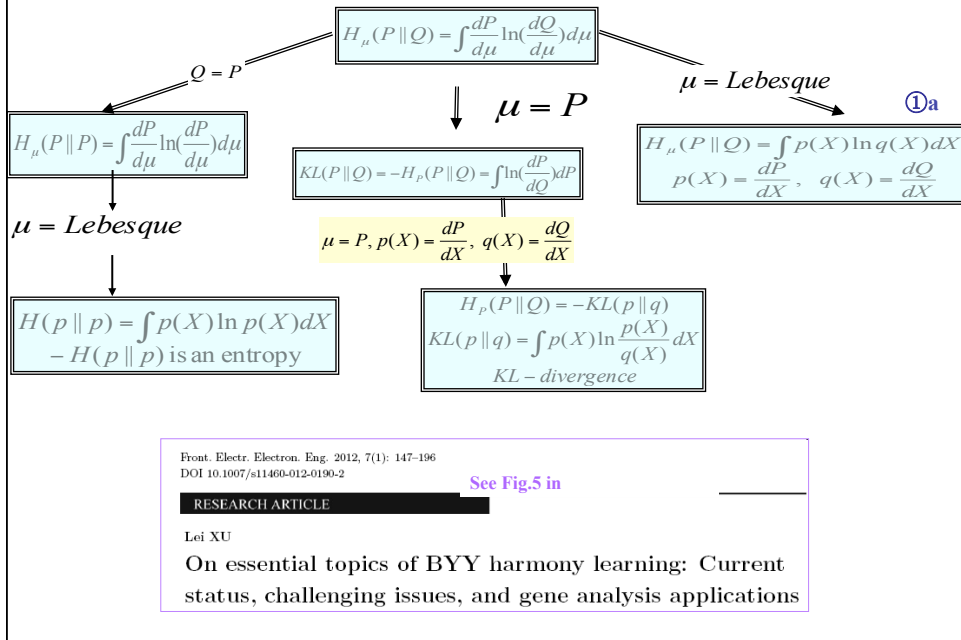
$$\text{Max } KL(P \| Q), \quad KL(P \| Q) = - \int \ln \frac{dQ(R, X)}{dP(R, X)} dP(R, X)$$

Best Harmony Learning Principle 最大和谐

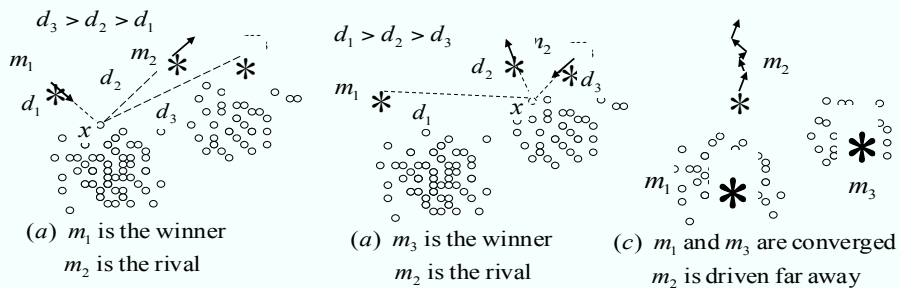
best matching + (least complexity or most firm)

$$\text{Max } H(p \| q), \quad H(P \| Q) = \int \ln \frac{dQ(R, X)}{d\mu(R, X)} dP(R, X)$$

Harmony measure : A Randon-Nikodym Derivative perspective



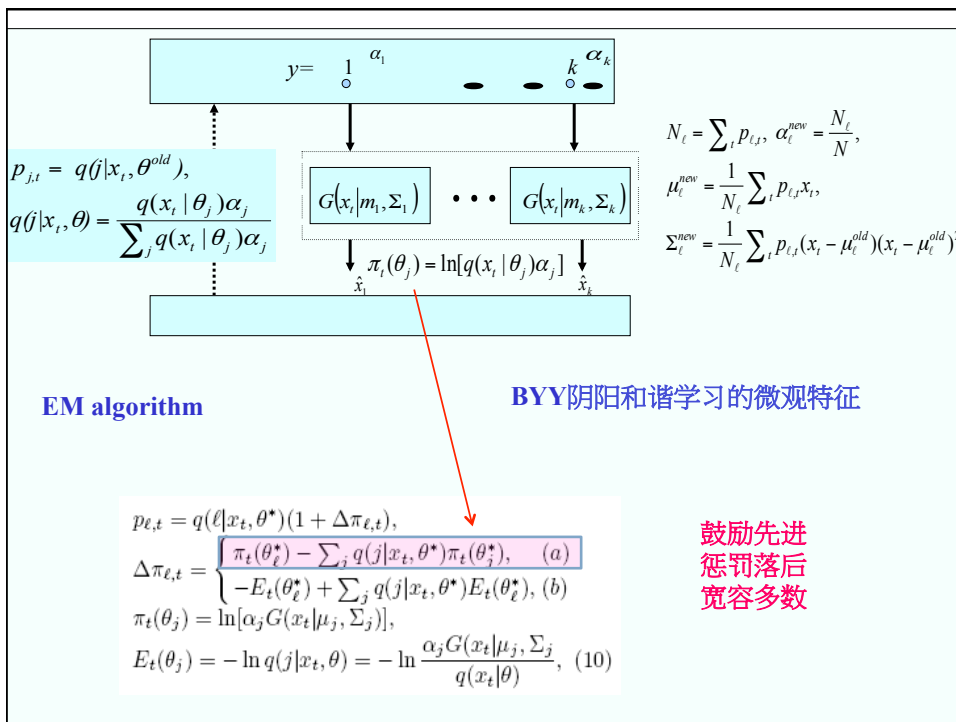
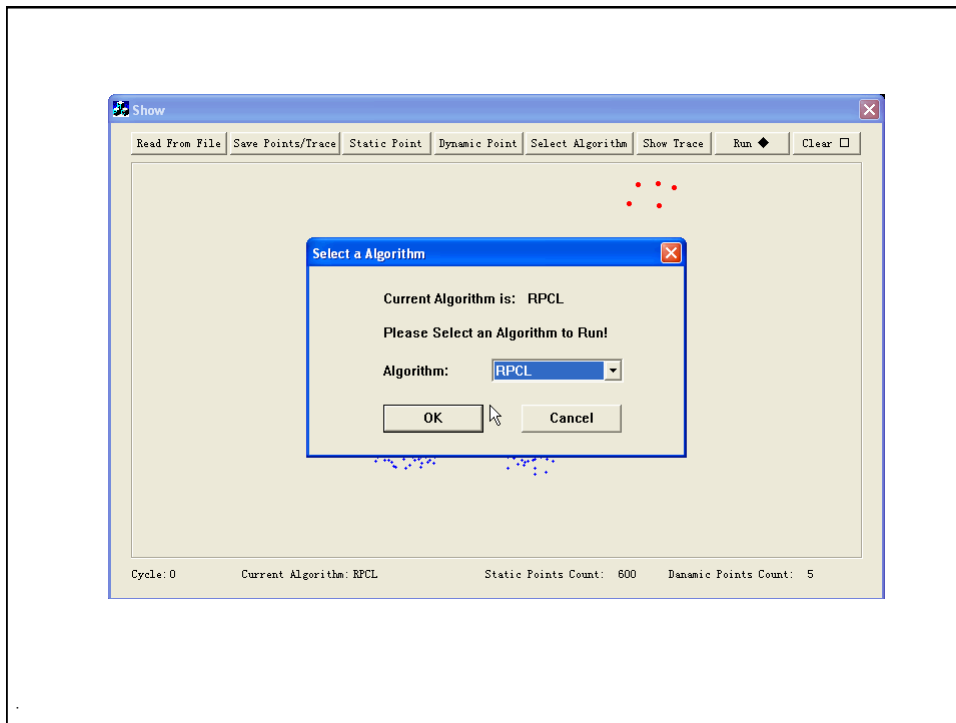
Rival Penalized Competitive Learning (RPCL) (penalizing particulars)



See Xu, Oja & Krzyzak, ICPR92, then
 Xu, L., A. Krzyzak, and E.Oja, IEEE Tr. on Neural Networks, Vol.4, No.4, 1993, pp636-649.

Google Scholar > 600

SCI-Expanded > 300

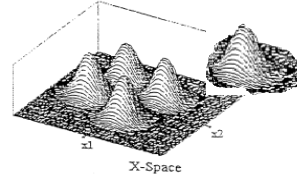


Automatic Model Selection : A new road

- For $\theta_k = \bigcup_{j=1}^k \theta^{(j)}$, there is a subset $\theta_{SR}^{(j)} \subset \theta^{(j)}$.
 an indicator $\Psi(\theta_{SR}^{(j)}) \rightarrow 0$ or even some parameters in $\theta_{SR}^{(j)}$ towards 0 means effectively a model with its scale reduced by one (e.g., $k \rightarrow k-1$).

$$\alpha_\ell = 0 \text{ and } Tr[\Sigma_\ell] = 0.$$

- There is either a learning algorithm (e.g., RPCL learning, 1992) or a learning principle (e.g., Ying-Yang harmony).

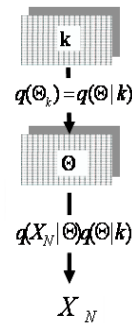
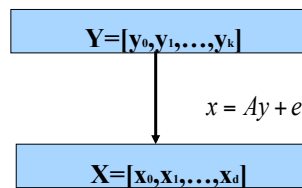
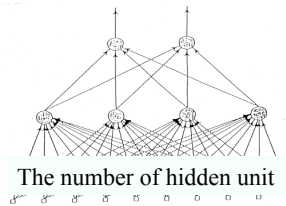


- Learning (either an implementation of the algorithm or an optimization of the principle) drives that $\Psi(\theta_{SR}^{(j)}) \rightarrow 0$ or/and some parameter in $\theta_{SR}^{(j)}$ towards 0, if corresponding components are redundant and thus discarded.

featured with either $J(\theta_{k+1}) \rightarrow \infty$ or $J(\theta_{k+1}) = J(\theta_k)$

Model Selection

Search a $\hat{\theta}_k$ in a dimension reduced space Θ for a model with a less number of free parameters.



Regularization

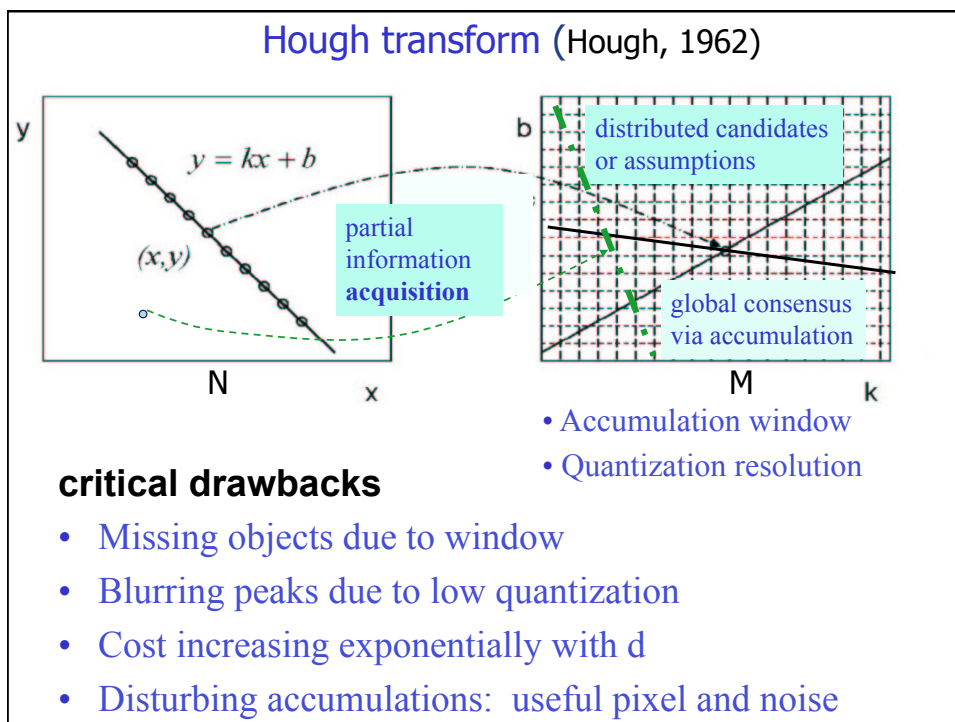
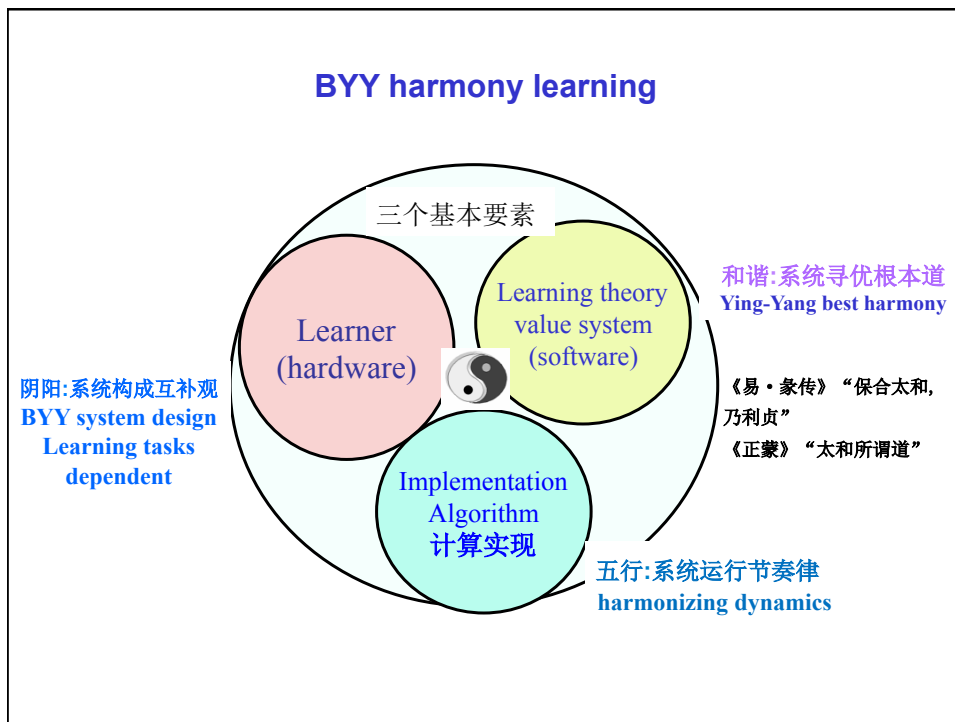
Large enough to accommodate the true structure
But impose certain constraint on regularity

Sparse learning since 1995

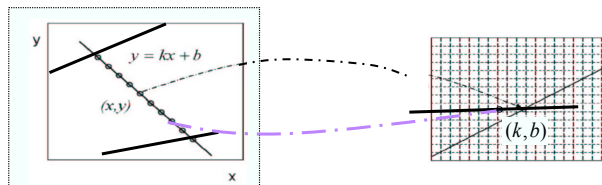
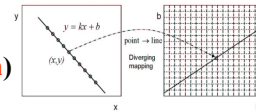
- model selection prunes away extra individual columns of A ,
- focusing on pruning away individual parameters in A per element.

Bayes (MAP, MML/MDL)

Automatic Model Selection : since 1992, e.g., RPCL (Xu, Kryzak, and Oja)



Randomized Hough Transform (RHT) (tackling the problems via a new fundamental mechanism)



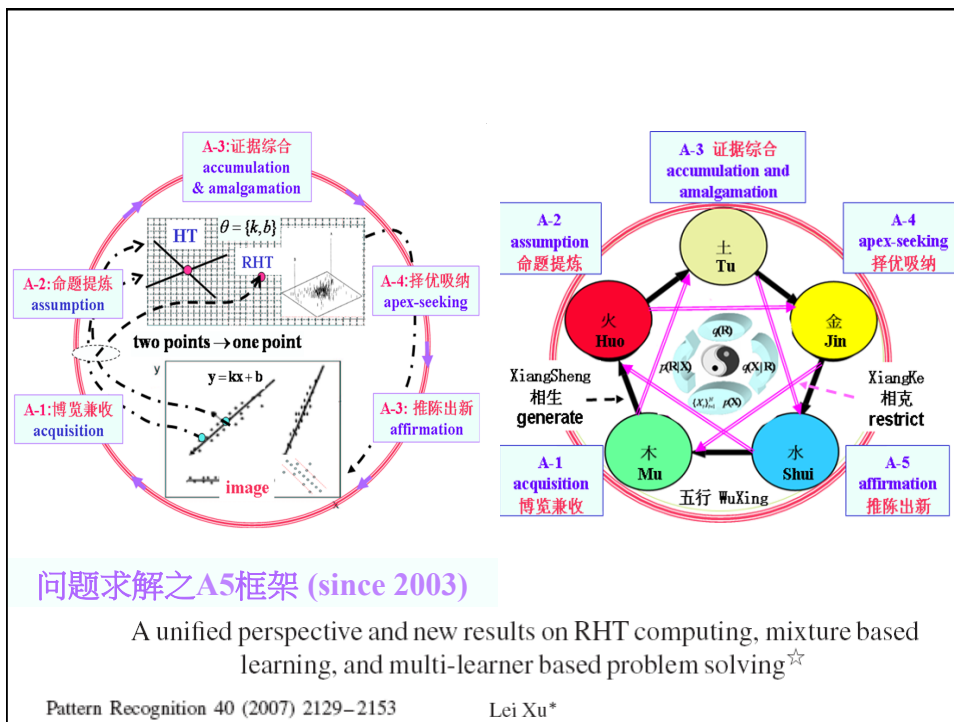
- Flexible window
- Flexible quantization
- Dynamic storage
- Reduced disturbances

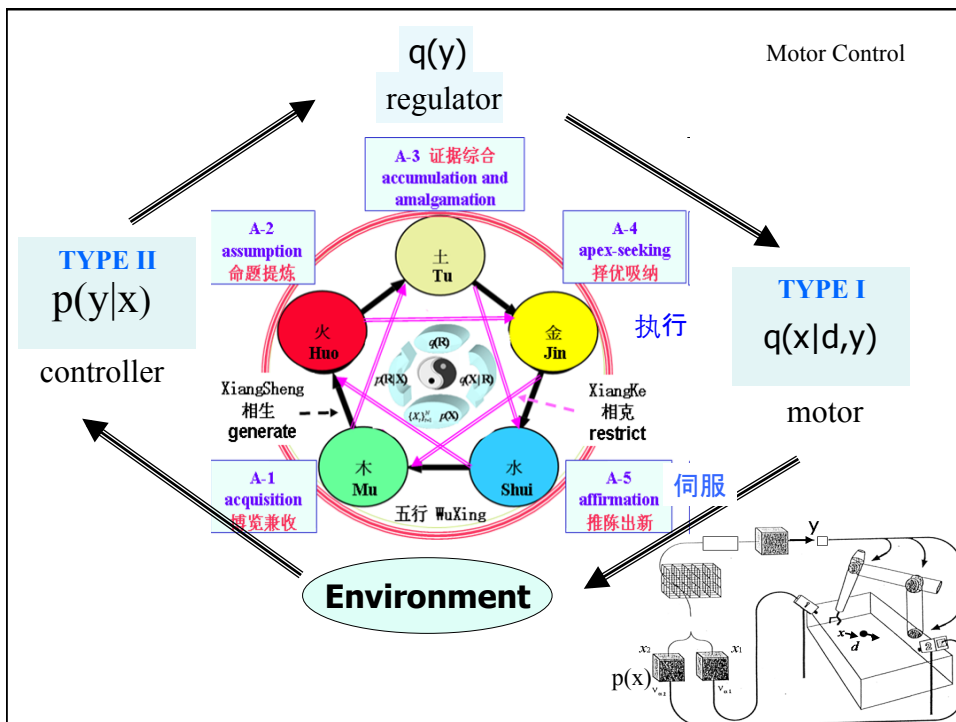
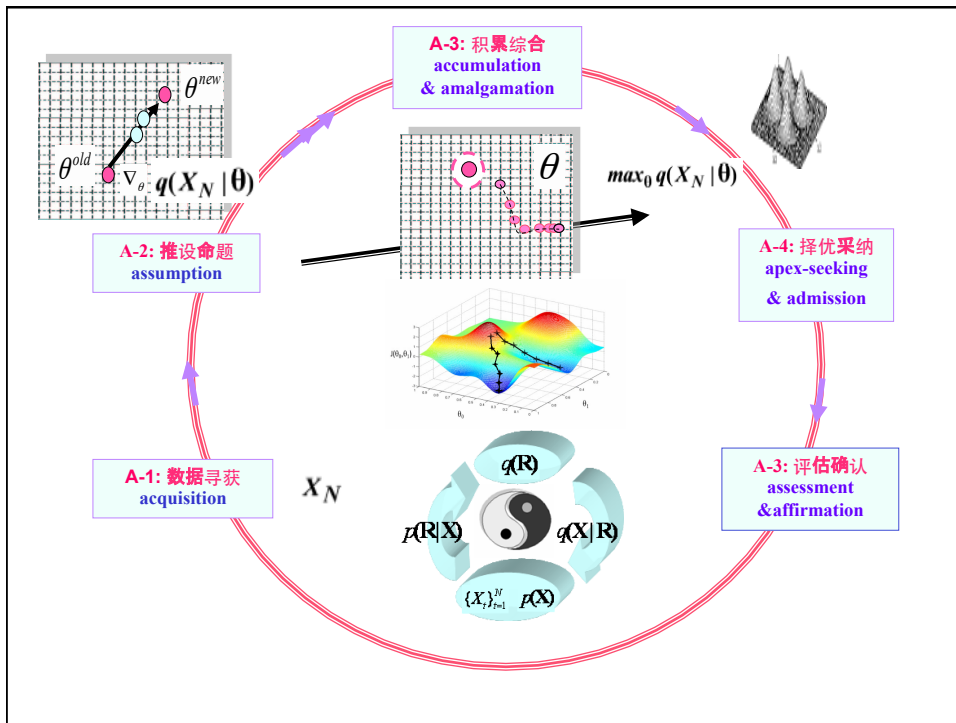
[A new curve detection method: randomized Hough transform \(RHT\)](#)

L Xu, E Oja... - Pattern Recognition Letters, 1990 – Elsevier
SCI-citations >350 Google Scholar >820

[Randomized Hough transform \(RHT\): basic mechanisms, algorithms, and computational complexities](#)

L Xu, E Oja - CVGIP Image Understanding, 1993
SCI-citations > 200 Google Scholar >530





参见以下综述

[Lei Xu \(2012\), "On essential topics of BYY harmony learning: Current status, challenging issues, and gene analysis applications", A special issue on Machine learning and intelligence science: IScIDE \(C\), Journal of Frontiers of Electrical and Electronic Engineering 7\(1\) \(2012\) 147–196.](#)

[Lei Xu \(2011\), "Another perspective of BYY harmony learning: representation in multiple layers, co-decomposition of data covariance matrices, and applications to network biology. A special issue on Machine learning and intelligence science: IScIDE2010 \(A\), Journal of Frontiers of Electrical and Electronic Engineering in China 6\(1\) \(2011\) 86–119.](#)

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论坛上报告结束后，没有时间让我来回答一个质疑：几千年前的老子需要一个现代的解释吗？字面上，除了老子本人，这是一个没有别人能给出答案的问题。

以下三点或许能令人反思，这样问题是否有意义？

- (a) 我已在论坛上回应，西方科学以bottom-up方式寻求具有普适性和恒常性的依赖关系，而阴阳五行原理以top-down方式寻求具有普适性和恒常性的依赖关系，不只是个哲学（哲学的定义是对自然与社会的基本看法，不需接受普适性和恒常性的检验）。比西方科学缺少的是，没有定量描述，只停留在定性描述。但是，这不意味不能够进行定量研究，或者后人不应该去研究。东西方学问不是对立的，而是互补的。
- (b) 论坛上我在报告中已介绍，我的努力是基于现代概率论、信息论，进行定量研究，并有解决多个典型学习问题的应用结果为支撑。
- (c) 目前学习领域里称之为Bayes学习，Boltzmann学习，Helmutz学习的方法和理论都不同于Bayes, Boltzmann, Helmutz的原来研究，只是继承了他们的基本精神。他们才作古百来二三百，要不要去问他们，需不需要当今的这些解释呢？

的确，过去现在中国都不乏以迷信的方式推崇阴阳五行说。但是，并不等于阴阳五行全是糟粕，搞科学的人就不能碰。若要碰的话，客气地说也是‘雷人’。

巧了，本人姓徐名雷。不过，不是所谓‘雷人’的雷，而是一个受西方科学方式教育而后从事研究工作三十多年的学者。发表期刊论文百余篇，论文之被引用总量，据SCI-citations逾4500（其中前十篇的被引用量之和逾2500、最大单篇为937）。据Google Scholar逾10000（其中前十篇的被引用量之和近6000、最大单篇为2086）。

或许也可以反问，具有这样研究经历的学者，有无资格以科学研究方式去探究我国古人的经典？而对我进行阴阳五行研究发出疑问者，又有多少理据支撑？对经典的阴阳五行说知多少？对我的研究内容知多少？