MULTI-TARGET PREDICTION: MOTIVATION

- Conventional supervised learning: Label space $\mathcal Y$ is 1-D.
- Multi-target prediction (MTP): multiple targets of mixed types (binary, nominal, ordinal, real-valued).
- Learn one model per target independently? \rightsquigarrow Targets can be *statistically dependent*.
- Multi-label Emotions Dataset: 4 emotions of a music piece. Multiple emotions may be attributed to a single piece. Mutual information of the labels are:

It might be better to tackle targets *simultaneously*.

X X

MULTI-TARGET PREDICTION: CHARACTERISTICS

Characterized by instances $\mathbf{x} \in \mathcal{X}$ and targets $m \in \{1, 2, ..., l\}$ with following properties:

- A training set $\mathcal{D} = \{ (\mathbf{x}^{(i)}, \mathbf{y}^{(i)}) \}_{i=1}^n$, where $\mathbf{y}^{(i)} = (y_1^{(i)}, \dots, y_l^{(i)})$, with $y_m^{(i)} \in \mathcal{Y}_m$ is label for target *m*.
- *n* instances and *l* targets \rightsquigarrow Labels $y_m^{(i)}$ can be arranged in an $n \times l$ matrix *Y*. Note *Y* may have missing values.
- \bullet Target spaces \mathcal{Y}_m can be nominal, ordinal or real-valued.
- Goal: predict scores for any pair $(\mathbf{x}, m) \in \mathcal{X} \times \{1, 2, ..., l\}$.

In conventional MTP setting: no available side information for targets.

MULTIVARIATE REGRESSION

Target space $\mathcal{Y}_m = \mathbb{R} \ \forall m \in \{1, 2, \ldots, l\}$.

 $\mathbf{\times}$

Waegeman et al. (2019), Multi-target prediction: A unifying view on problems and methods [\(URL\)](https://arxiv.org/pdf/1809.02352.pdf).

Example: Predict binding strength between proteins (rows) and molecules (columns).

MULTI-LABEL CLASSIFICATION

Target space $\mathcal{Y}_m = \{0, 1\} \ \forall m \in \{1, 2, ..., l\}$

 \times \times

Waegeman et al. (2019), Multi-target prediction: A unifying view on problems and methods [\(URL\)](https://arxiv.org/pdf/1809.02352.pdf).

Example: Assign documents (rows) to category tags (columns).

LABEL RANKING

In *label ranking*, each instance is associated with a ranking of targets. $\mathcal{Y}_m = \{1,\ldots, l\} \ \forall m$, and labels (i.e., ranks) $y_m^{(i)} \neq y_k^{(i)}$ $k^{\prime\prime}$ ^γ \forall *m* \neq *k*.

 $\overline{\mathbf{X}}$

Example: Predict for users (rows) their preferences over specific activities (columns).

MULTI-TASK LEARNING

- **Not all targets are relevent for all instances**. E.g., a student may only attend one school, other labels are **irrelavent**.
- Label space is homogenous across columns of Y , e.g., $\mathcal{Y}_m =$ $\{0, 1\}$ or $\mathcal{Y}_m = \mathbb{R}$ for all *m*.

Waegeman et al. (2019), Multi-target prediction: A unifying view on problems and methods [\(URL\)](https://arxiv.org/pdf/1809.02352.pdf).

 $\overline{\mathbf{C}}$

Example: Predict for students (rows) the final grades for a specific high-school course (columns).

REMARKS

- It is also possible when the *m*-th task is multiclass classification. That is, $f(\mathbf{x})_m \in \mathbb{R}^{g_m}$ is the probability predictions for g_m classes. \rightarrow The techniques for multi-target learning are also applicable under this setting, notation becomes cumbersome.
- Target space can be inhomogeneous, e.g. $\mathcal{Y}_m = \{0, 1\}$ and $\mathcal{Y}_k = \mathbb{R}$.

 \rightarrow A mixture of multi-label classification and multivariate regression.

SIDE INFORMATION ON TARGETS

- Sometimes, additional side information about targets is available.
- Extra representation for target molecules in drug design (*structured representation*).

Taxonomy on document categories (*hierarchy*).

SIDE INFORMATION ON TARGETS / 2

• Information about schools (geographical location, school reputation) in student mark forecasting (*feature representation*).

Waegeman et al. (2019), Multi-target prediction: A unifying view on problems and methods [\(URL\)](https://arxiv.org/pdf/1809.02352.pdf).

- Such problems are referred to as dyadic or link prediction.
- Labels $y_m^{(i)}$ can be arranged in a matrix \bm{Y} , which is often sparse.
- Thus, *dyadic prediction* can be seen as *multi-target prediction with target features*.

INDUCTIVE VS. TRANSDUCTIVE LEARNING

- In previous problems,
	- **1** predictions need to be generated for novel instances,
	- **2** targets are known beforehand and observed during training.
- These problems are *inductive* w.r.t. instances and *transductive* w.r.t. targets.
- Side information is important for generalizing to novel targets.
	- a novel target molecule in the drug design,
	- a novel tag in the document annotation,

Waegeman et al. (2019), Multi-target prediction: A unifying view on problems and methods [\(URL\)](https://arxiv.org/pdf/1809.02352.pdf).

SUBDIVISION OF DIFFERENT LEARNING SETTINGS

- Setting A transductive w.r.t. targets and instances. Goal: predict missing values of score matrix (*matrix completion*).
- Setting B transductive w.r.t. targets and inductive w.r.t. instances (*classical supervised learning*).
- \bullet Setting C inductive w.r.t. targets and transductive w.r.t. instances. \rightsquigarrow Some targets are unobserved during training but may appear at prediction time.
- \bullet Setting D inductive w.r.t. both targets and instances (*zero-shot learning*). Waegeman et al. (2019), Multi-target prediction: A

unifying view on problems and methods [\(URL\)](https://arxiv.org/pdf/1809.02352.pdf).