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# One Positive Label is Sufficient: Single-Positive Multi-Label Learning with Label Enhancement

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## A Appendix

### A.1 Calculation Details of Eq. (4)

$$\begin{aligned}
& \sum_{Y \in \mathcal{C}} \mathcal{L}(f(\mathbf{x}), Y) p(Y|\mathbf{x}) \\
&= \sum_{Y \in \mathcal{C}} \sum_{j \in Y} \ell^j p(Y|\mathbf{x}) + \sum_{Y \in \mathcal{C}} \sum_{j \notin Y} \bar{\ell}^j p(Y|\mathbf{x}) \\
&= \sum_{j=1}^c \ell^j \sum_{Y \in \mathcal{C}_j} p(Y|\mathbf{x}) + \sum_{j=1}^c \bar{\ell}^j \sum_{Y \in \tilde{\mathcal{C}}_j} p(Y|\mathbf{x}) \\
&= \sum_{j=1}^c p(y^j = 1|\mathbf{x}) \ell^j \sum_{Y \in \mathcal{C}_j} \prod_{k \in Y, k \neq j} p(y^k = 1|\mathbf{x}) \prod_{k \notin Y} (1 - p(y^k = 1|\mathbf{x})) + \\
&\quad \sum_{j=1}^c (1 - p(y^j = 1|\mathbf{x})) \bar{\ell}^j \sum_{Y \in \tilde{\mathcal{C}}_j} \prod_{k \in Y} p(y^k = 1|\mathbf{x}) \prod_{k \notin Y, k \neq j} (1 - p(y^k = 1|\mathbf{x})) \\
&= \sum_{j=1}^c p(y^j = 1|\mathbf{x}) \ell^j + (1 - p(y^j = 1|\mathbf{x})) \bar{\ell}^j \\
&= \sum_{j=1}^c d^j \ell^j + (1 - d^j) \bar{\ell}^j.
\end{aligned} \tag{1}$$

where  $d^j = p(y^j = 1|\mathbf{x})$ ,  $\mathcal{C}_j$  denotes the subset of  $\mathcal{C}$  which contains label  $j$  and  $\tilde{\mathcal{C}}_j$  denotes the subset of  $\mathcal{C}$  without label  $j$ .

### A.2 Calculation Details of Eq. (4)

$$\log p(\mathbf{L}, \mathbf{X}, \mathbf{A}) = \log \mathbf{p}(\mathbf{D}, \mathbf{Z}, \mathbf{L}, \mathbf{X}, \mathbf{A}) - \log \mathbf{p}(\mathbf{D}, \mathbf{Z}|\mathbf{L}, \mathbf{X}, \mathbf{A}). \tag{2}$$

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Multiply both sides by  $q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})$ , and for  $\mathbf{D}$  and  $\mathbf{Z}$  integral:

$$\begin{aligned} & \int_{\mathbf{Z}, \mathbf{D}} q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A}) \log p(\mathbf{L}, \mathbf{X}, \mathbf{A}) d\mathbf{Z} d\mathbf{D} \\ &= \int_{\mathbf{Z}, \mathbf{D}} q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A}) (\log p(\mathbf{D}, \mathbf{Z}, \mathbf{L}, \mathbf{X}, \mathbf{A}) - \log p(\mathbf{D}, \mathbf{Z} | \mathbf{L}, \mathbf{X}, \mathbf{A})) d\mathbf{Z} d\mathbf{D}. \end{aligned} \quad (3)$$

On the left side,  $\log p(\mathbf{L}, \mathbf{X}, \mathbf{A})$  is independent of  $\mathbf{D}$  and  $\mathbf{Z}$ :

$$\begin{aligned} \log p(\mathbf{L}, \mathbf{X}, \mathbf{A}) &= \int_{\mathbf{Z}, \mathbf{D}} q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A}) (\log p(\mathbf{Z}, \mathbf{D}, \mathbf{L}, \mathbf{X}, \mathbf{A}) \\ &\quad - \log p(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})) d\mathbf{Z} d\mathbf{D} \\ &= \int_{\mathbf{Z}, \mathbf{D}} q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A}) \left( \log \frac{p(\mathbf{Z}, \mathbf{D}, \mathbf{L}, \mathbf{X}, \mathbf{A})}{q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} - \log \frac{p(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})}{q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} \right) \\ &= \int_{\mathbf{Z}, \mathbf{D}} q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A}) \log \frac{p(\mathbf{Z}, \mathbf{D}, \mathbf{L}, \mathbf{X}, \mathbf{A})}{q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} d\mathbf{Z} d\mathbf{D} \\ &\quad + \text{KL}[q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A}) \| p(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})]. \end{aligned} \quad (4)$$

On the right side, the first term is called ELBO:

$$\mathcal{L}_{ELBO} = \int_{\mathbf{Z}, \mathbf{D}} q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A}) \log \frac{p(\mathbf{Z}, \mathbf{D}, \mathbf{L}, \mathbf{X}, \mathbf{A})}{q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} d\mathbf{Z} d\mathbf{D}. \quad (5)$$

Then we have:

$$\log p(\mathbf{L}, \mathbf{X}, \mathbf{A}) = \mathcal{L}_{ELBO} + \text{KL}[q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A}) \| p(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})]. \quad (6)$$

$\mathcal{L}_{ELBO}$  can be calculated as:

$$\begin{aligned} \mathcal{L}_{ELBO} &= \int_{\mathbf{Z}, \mathbf{D}} q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A}) \log \frac{p(\mathbf{Z}, \mathbf{D}, \mathbf{L}, \mathbf{X}, \mathbf{A})}{q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} d\mathbf{Z} d\mathbf{D} \\ &= \mathbb{E}_{q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} \left[ \log \frac{p(\mathbf{Z}, \mathbf{D}, \mathbf{L}, \mathbf{X}, \mathbf{A})}{q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} \right] \\ &= \mathbb{E}_{q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} \left[ \log \frac{p(\mathbf{Z})p(\mathbf{D})p(\mathbf{L}, \mathbf{X}, \mathbf{A} | \mathbf{Z}, \mathbf{D})}{q_{w_1}(\mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})q_{w_2}(\mathbf{Z} | \mathbf{D}, \mathbf{X})} \right] \\ &= \mathbb{E}_{q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} [\log p(\mathbf{L}, \mathbf{X}, \mathbf{A} | \mathbf{Z}, \mathbf{D})] \\ &\quad + \mathbb{E}_{q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} \left[ \log \frac{p(\mathbf{Z})p(\mathbf{D})}{q_{w_1}(\mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})q_{w_2}(\mathbf{Z} | \mathbf{D}, \mathbf{X})} \right]. \end{aligned} \quad (7)$$

The first term of  $\mathcal{L}_{ELBO}$  can be calculated as:

$$\begin{aligned} \mathbb{E}_{q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} [\log p(\mathbf{L}, \mathbf{X}, \mathbf{A} | \mathbf{Z}, \mathbf{D})] &= \mathbb{E}_{q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} [\log p(\mathbf{X} | \mathbf{Z}, \mathbf{D})] \\ &\quad + \mathbb{E}_{q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} [\log P(\mathbf{L} | \mathbf{D})] \\ &\quad + \mathbb{E}_{q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} [\log p(\mathbf{A} | \mathbf{D})]. \end{aligned} \quad (8)$$

The second term of  $\mathcal{L}_{ELBO}$  can be calculated as:

$$\begin{aligned} & \mathbb{E}_{q_w(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} [\log p(\mathbf{A} | \mathbf{D})] \\ &= \mathbb{E}_{q_{w_1}(\mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} \mathbb{E}_{q_{w_2}(\mathbf{Z} | \mathbf{D}, \mathbf{X})} \left[ \log \frac{p(\mathbf{Z})p(\mathbf{D})}{q_{w_1}(\mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})q_{w_2}(\mathbf{Z} | \mathbf{D}, \mathbf{X})} \right] \\ &= \mathbb{E}_{q_{w_1}(\mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} \mathbb{E}_{q_{w_2}(\mathbf{Z} | \mathbf{D}, \mathbf{X})} \left[ \log \frac{p(\mathbf{D})}{q_{w_1}(\mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} \right] \\ &\quad + \mathbb{E}_{q_{w_1}(\mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} \mathbb{E}_{q_{w_2}(\mathbf{Z} | \mathbf{D}, \mathbf{X})} \left[ \log \frac{p(\mathbf{Z})}{q_{w_2}(\mathbf{Z} | \mathbf{D}, \mathbf{X})} \right] \\ &= -\text{KL}[q_{w_1}(\mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A}) \| p(\mathbf{D})] - \text{KL}[q_{w_2}(\mathbf{Z} | \mathbf{D}, \mathbf{X}) \| p(\mathbf{Z})]. \end{aligned} \quad (9)$$

Table 1: Characteristics of the experimental datasets.

Dataset	$ \mathcal{S} $	$\text{dim}(\mathcal{S})$	$L(\mathcal{S})$	Domain
CAL500	502	68	174	Music
image	2000	294	5	Images
scene	2407	294	6	Images
yeast	2417	103	14	Biology
corel5k	5000	499	374	Images
rcv1-s1	6000	944	101	Text
corel16k-s1	13766	500	153	Images
delicious	16105	500	983	Text
iaprtc12	19627	1000	291	Images
espgame	20770	1000	268	Images
mirflickr	25000	1000	38	Images
tmc2007	28596	981	22	Text

Table 2: Predictive performance of each comparing approach (mean $\pm$ std) in terms of *Hamming loss*  $\downarrow$ . The best performance (the smaller the better) is shown in bold face.

Datasets	SMILE	AN	AN-LS	WAN	ROLE	GLOCAL	MLML	D2ML
CAL500	<b>0.148<math>\pm</math>0.000</b>	0.148 $\pm$ 0.000	0.149 $\pm$ 0.001	0.296 $\pm$ 0.007	0.148 $\pm$ 0.000	0.148 $\pm$ 0.000	0.148 $\pm$ 0.000	0.148 $\pm$ 0.000
image	<b>0.205<math>\pm</math>0.008</b>	0.216 $\pm$ 0.012	0.213 $\pm$ 0.014	0.321 $\pm$ 0.050	0.214 $\pm$ 0.019	0.211 $\pm$ 0.004	0.227 $\pm$ 0.005	0.712 $\pm$ 0.018
scene	<b>0.124<math>\pm</math>0.035</b>	0.141 $\pm$ 0.021	0.137 $\pm$ 0.023	0.193 $\pm$ 0.029	0.174 $\pm$ 0.014	0.149 $\pm$ 0.017	0.174 $\pm$ 0.019	0.288 $\pm$ 0.007
yeast	<b>0.205<math>\pm</math>0.003</b>	0.306 $\pm$ 0.000	0.306 $\pm$ 0.000	0.215 $\pm$ 0.003	0.213 $\pm$ 0.006	0.277 $\pm$ 0.073	0.306 $\pm$ 0.035	0.694 $\pm$ 0.015
corel5k	<b>0.010<math>\pm</math>0.000</b>	0.010 $\pm$ 0.000	0.010 $\pm$ 0.000	0.038 $\pm$ 0.002	0.010 $\pm$ 0.000	0.010 $\pm$ 0.000	0.010 $\pm$ 0.000	0.020 $\pm$ 0.000
rcv1-s1	<b>0.027<math>\pm</math>0.000</b>	0.028 $\pm$ 0.000	0.028 $\pm$ 0.000	0.047 $\pm$ 0.004	0.028 $\pm$ 0.000	0.029 $\pm$ 0.000	0.029 $\pm$ 0.000	0.917 $\pm$ 0.000
corel16k-s1	<b>0.019<math>\pm</math>0.004</b>	0.019 $\pm$ 0.000	0.019 $\pm$ 0.000	0.136 $\pm$ 0.005	0.019 $\pm$ 0.000	0.019 $\pm$ 0.000	0.019 $\pm$ 0.000	0.077 $\pm$ 0.000
delicious	<b>0.019<math>\pm</math>0.001</b>	0.019 $\pm$ 0.000	0.019 $\pm$ 0.000	0.075 $\pm$ 0.007	0.019 $\pm$ 0.000	0.019 $\pm$ 0.000	0.019 $\pm$ 0.000	0.326 $\pm$ 0.000
iaprtc12	<b>0.019<math>\pm</math>0.011</b>	0.019 $\pm$ 0.000	0.019 $\pm$ 0.000	0.195 $\pm$ 0.007	0.019 $\pm$ 0.000	0.019 $\pm$ 0.000	0.019 $\pm$ 0.000	0.019 $\pm$ 0.000
espgame	<b>0.017<math>\pm</math>0.003</b>	0.017 $\pm$ 0.000	0.017 $\pm$ 0.000	0.174 $\pm$ 0.009	0.017 $\pm$ 0.000	0.017 $\pm$ 0.000	0.017 $\pm$ 0.000	0.017 $\pm$ 0.000
mirflickr	<b>0.118<math>\pm</math>0.001</b>	0.127 $\pm$ 0.000	0.127 $\pm$ 0.000	0.211 $\pm$ 0.003	0.130 $\pm$ 0.005	0.128 $\pm$ 0.000	0.128 $\pm$ 0.000	0.128 $\pm$ 0.000
tmc2007	<b>0.063<math>\pm</math>0.000</b>	0.085 $\pm$ 0.001	0.089 $\pm$ 0.001	0.092 $\pm$ 0.004	0.065 $\pm$ 0.002	0.098 $\pm$ 0.001	0.098 $\pm$ 0.001	0.098 $\pm$ 0.000

Then we have:

$$\begin{aligned} \mathcal{L}_{ELBO} = & \mathbb{E}_{q_{\mathbf{w}}(\mathbf{Z}, \mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A})} [\log p(\mathbf{X} | \mathbf{Z}, \mathbf{D}) + \log \mathbf{P}(\mathbf{L} | \mathbf{D}) + \log \mathbf{p}(\mathbf{A} | \mathbf{D})] \\ & - \text{KL}[q_{\mathbf{w}_1}(\mathbf{D} | \mathbf{L}, \mathbf{X}, \mathbf{A}) \| \mathbf{p}(\mathbf{D})] - \text{KL}[q_{\mathbf{w}_2}(\mathbf{Z} | \mathbf{D}, \mathbf{X}) \| \mathbf{p}(\mathbf{Z})]. \end{aligned} \quad (10)$$

### A.3 Proof of Lemma 1

In order to prove this lemma, we first show that the one direction  $\sup_{f \in \mathcal{F}} R_{sp}(f) - \widehat{R}_{sp}(f)$  is bounded with probability at least  $1 - \delta/2$ , and the other direction can be similarly shown. Suppose an example  $(\mathbf{x}, y)$  is replaced by another arbitrary example  $(\mathbf{x}', y')$ , then the change of  $\sup_{f \in \mathcal{F}} R_{sp}(f) - \widehat{R}_{sp}(f)$  is no greater than  $M/(2n)$ , the loss function  $\mathcal{L}_{sp}$  are bounded by  $M$ . By applying McDiarmid's inequality, for any  $\delta > 0$ , with probability at least  $1 - \delta/2$ ,

$$\sup_{f \in \mathcal{F}} R_{sp}(f) - \widehat{R}_{sp}(f) \leq \mathbb{E} \left[ \sup_{f \in \mathcal{F}} R_{sp}(f) - \widehat{R}_{sp}(f) \right] + \frac{M}{2} \sqrt{\frac{\log \frac{2}{\delta}}{2n}}. \quad (11)$$

By sysmmetrization, we can obtain

$$\mathbb{E} \left[ \sup_{f \in \mathcal{F}} R_{sp}(f) - \widehat{R}_{sp}(f) \right] \leq 2\widetilde{\mathfrak{R}}_n(\mathcal{G}_{sp}). \quad (12)$$

By further taking into account the other side  $\sup_{f \in \mathcal{F}} R_{sp}(f) - \widehat{R}_{sp}(f)$ , we have for any  $\delta > 0$ , with probability at least  $1 - \delta$ ,

$$\sup_{f \in \mathcal{F}} |R_{sp}(f) - \widehat{R}_{sp}(f)| \leq 2\widetilde{\mathfrak{R}}_n(\mathcal{G}_{sp}) + \frac{M}{2} \sqrt{\frac{\log \frac{2}{\delta}}{2n}}. \quad (13)$$

Table 3: Predictive performance of each comparing approach (mean $\pm$ std) in terms of *Ranking loss*  $\downarrow$ . The best performance (the smaller the better) is shown in bold face.

Datasets	SMILE	AN	AN-LS	WAN	ROLE	GLOCAL	MLML	D2ML
CAL500	<b>0.239<math>\pm</math>0.010</b>	0.266 $\pm$ 0.045	0.391 $\pm$ 0.048	0.244 $\pm$ 0.005	0.384 $\pm$ 0.010	0.366 $\pm$ 0.009	0.478 $\pm$ 0.001	0.506 $\pm$ 0.013
image	0.170 $\pm$ 0.055	0.330 $\pm$ 0.092	0.325 $\pm$ 0.084	0.240 $\pm$ 0.045	0.234 $\pm$ 0.034	0.179 $\pm$ 0.004	<b>0.163<math>\pm</math>0.003</b>	0.459 $\pm$ 0.014
scene	0.086 $\pm$ 0.045	0.170 $\pm$ 0.132	0.171 $\pm$ 0.119	0.108 $\pm$ 0.014	0.163 $\pm$ 0.045	0.108 $\pm$ 0.006	<b>0.056<math>\pm</math>0.007</b>	0.383 $\pm$ 0.035
yeast	<b>0.161<math>\pm</math>0.003</b>	0.165 $\pm$ 0.002	0.168 $\pm$ 0.002	0.163 $\pm$ 0.001	0.168 $\pm$ 0.001	0.332 $\pm$ 0.007	0.361 $\pm$ 0.000	0.488 $\pm$ 0.007
corel5k	0.134 $\pm$ 0.003	0.113 $\pm$ 0.001	0.189 $\pm$ 0.011	<b>0.111<math>\pm</math>0.001</b>	0.266 $\pm$ 0.013	0.139 $\pm$ 0.002	0.355 $\pm$ 0.003	0.484 $\pm$ 0.001
rcv1-s1	<b>0.042<math>\pm</math>0.000</b>	0.046 $\pm$ 0.001	0.060 $\pm$ 0.001	0.042 $\pm$ 0.000	0.071 $\pm$ 0.004	0.168 $\pm$ 0.003	0.179 $\pm$ 0.007	0.437 $\pm$ 0.002
corel16k-s1	<b>0.133<math>\pm</math>0.001</b>	0.138 $\pm$ 0.002	0.181 $\pm$ 0.002	0.134 $\pm$ 0.001	0.241 $\pm$ 0.006	0.690 $\pm$ 0.001	0.306 $\pm$ 0.005	0.454 $\pm$ 0.002
delicious	0.126 $\pm$ 0.000	0.133 $\pm$ 0.002	0.276 $\pm$ 0.015	<b>0.125<math>\pm</math>0.001</b>	0.306 $\pm$ 0.007	0.445 $\pm$ 0.011	0.325 $\pm$ 0.004	0.456 $\pm$ 0.004
iaprtc12	<b>0.115<math>\pm</math>0.002</b>	0.128 $\pm$ 0.003	0.230 $\pm$ 0.011	0.140 $\pm$ 0.005	0.167 $\pm$ 0.002	0.442 $\pm$ 0.003	0.266 $\pm$ 0.011	0.502 $\pm$ 0.015
espgame	<b>0.158<math>\pm</math>0.001</b>	0.163 $\pm$ 0.006	0.268 $\pm$ 0.004	0.158 $\pm$ 0.001	0.241 $\pm$ 0.006	0.464 $\pm$ 0.001	0.319 $\pm$ 0.023	0.500 $\pm$ 0.003
mirflickr	<b>0.117<math>\pm</math>0.002</b>	0.118 $\pm$ 0.001	0.148 $\pm$ 0.003	0.123 $\pm$ 0.002	0.155 $\pm$ 0.006	0.189 $\pm$ 0.019	0.944 $\pm$ 0.003	0.496 $\pm$ 0.007
tmc2007	0.049 $\pm$ 0.001	0.047 $\pm$ 0.001	0.060 $\pm$ 0.002	<b>0.045<math>\pm</math>0.001</b>	0.061 $\pm$ 0.002	0.144 $\pm$ 0.003	0.143 $\pm$ 0.001	0.453 $\pm$ 0.001

Table 4: Predictive performance of each comparing approach (mean $\pm$ std) in terms of *Coverage*  $\downarrow$ . The best performance (the smaller the better) is shown in bold face.

Datasets	SMILE	AN	AN-LS	WAN	ROLE	GLOCAL	MLML	D2ML
CAL500	0.865 $\pm$ 0.008	0.881 $\pm$ 0.014	0.937 $\pm$ 0.017	0.878 $\pm$ 0.015	0.953 $\pm$ 0.012	0.875 $\pm$ 0.013	<b>0.668<math>\pm</math>0.001</b>	0.694 $\pm$ 0.003
image	<b>0.171<math>\pm</math>0.045</b>	0.298 $\pm$ 0.075	0.294 $\pm$ 0.069	0.225 $\pm$ 0.037	0.221 $\pm$ 0.028	0.177 $\pm$ 0.018	0.783 $\pm$ 0.005	0.966 $\pm$ 0.014
scene	<b>0.084<math>\pm</math>0.037</b>	0.155 $\pm$ 0.112	0.156 $\pm$ 0.101	0.102 $\pm$ 0.012	0.146 $\pm$ 0.036	0.103 $\pm$ 0.002	0.414 $\pm$ 0.002	0.931 $\pm$ 0.004
yeast	<b>0.455<math>\pm</math>0.007</b>	0.456 $\pm$ 0.008	0.469 $\pm$ 0.010	0.460 $\pm$ 0.004	0.476 $\pm$ 0.004	0.689 $\pm$ 0.001	0.942 $\pm$ 0.003	0.951 $\pm$ 0.002
corel5k	0.312 $\pm$ 0.007	<b>0.273<math>\pm</math>0.002</b>	0.447 $\pm$ 0.022	0.273 $\pm$ 0.001	0.557 $\pm$ 0.025	0.328 $\pm$ 0.005	0.396 $\pm$ 0.008	0.465 $\pm$ 0.016
rcv1-s1	<b>0.107<math>\pm</math>0.001</b>	0.117 $\pm$ 0.003	0.153 $\pm$ 0.004	0.107 $\pm$ 0.000	0.177 $\pm$ 0.007	0.315 $\pm$ 0.004	0.439 $\pm$ 0.002	0.731 $\pm$ 0.003
corel16k-s1	<b>0.269<math>\pm</math>0.003</b>	0.280 $\pm$ 0.006	0.364 $\pm$ 0.005	0.271 $\pm$ 0.001	0.465 $\pm$ 0.010	0.847 $\pm$ 0.007	0.740 $\pm$ 0.004	0.848 $\pm$ 0.006
delicious	0.630 $\pm$ 0.002	0.647 $\pm$ 0.012	0.894 $\pm$ 0.013	<b>0.626<math>\pm</math>0.003</b>	0.910 $\pm$ 0.004	0.861 $\pm$ 0.009	0.749 $\pm$ 0.019	0.829 $\pm$ 0.002
iaprtc12	<b>0.336<math>\pm</math>0.003</b>	0.361 $\pm$ 0.007	0.593 $\pm$ 0.019	0.377 $\pm$ 0.010	0.446 $\pm$ 0.005	0.695 $\pm$ 0.011	0.793 $\pm$ 0.007	0.934 $\pm$ 0.008
espgame	<b>0.382<math>\pm</math>0.004</b>	0.395 $\pm$ 0.017	0.603 $\pm$ 0.009	0.384 $\pm$ 0.002	0.556 $\pm$ 0.012	0.721 $\pm$ 0.018	0.850 $\pm$ 0.004	0.935 $\pm$ 0.006
mirflickr	<b>0.327<math>\pm</math>0.003</b>	0.328 $\pm$ 0.003	0.397 $\pm$ 0.005	0.332 $\pm$ 0.002	0.396 $\pm$ 0.013	0.436 $\pm$ 0.016	0.944 $\pm$ 0.012	0.990 $\pm$ 0.003
tmc2007	0.130 $\pm$ 0.002	0.124 $\pm$ 0.002	0.149 $\pm$ 0.004	<b>0.120<math>\pm</math>0.001</b>	0.150 $\pm$ 0.004	0.264 $\pm$ 0.004	0.834 $\pm$ 0.003	0.985 $\pm$ 0.000

#### A.4 Proof of Lemma 2

As  $w^j$  and  $\bar{w}^j$  are bounded in  $[0, \kappa]$ , we can obtain  $\tilde{\mathfrak{R}}_n(\mathcal{G}_{sp}) \leq \kappa c (\mathfrak{R}_n(\ell \circ \mathcal{F}) + \mathfrak{R}_n(\bar{\ell} \circ \mathcal{F}))$  where  $\ell \circ \mathcal{F}$  denotes  $\{\ell \circ \mathcal{F} | f \in \mathcal{F}\}$  and  $\bar{\ell} \circ \mathcal{F}$  denotes  $\{\bar{\ell} \circ \mathcal{F} | f \in \mathcal{F}\}$ . Since  $\mathcal{H}_y = \{h : \mathbf{x} \mapsto f_y(\mathbf{x}) | f \in \mathcal{F}\}$  and the loss functions  $\ell(f(\mathbf{x}), y)$  and  $\bar{\ell}(f(\mathbf{x}), y)$  are  $\rho^+$ -Lipschitz and  $\rho^-$ -Lipschitz with respect to  $f(\mathbf{x})$  ( $0 < \rho^+ < \infty$  and  $0 < \rho^- < \infty$ ) for all  $y \in \mathcal{Y}$ , by the Rademacher vector contraction inequality, we have  $\mathfrak{R}_n(\ell \circ \mathcal{F}) + \mathfrak{R}_n(\bar{\ell} \circ \mathcal{F}) \leq \sqrt{2}(\rho^+ + \rho^-) \sum_{j=1}^c \mathfrak{R}_n(\mathcal{H}_y)$ .

#### A.5 Proof of Theorem 1

Combining Lemma 1 and 2, we have

$$\begin{aligned}
R(\hat{f}_{sp}) - R(f^*) &= R(\hat{f}_{sp}) - \hat{R}_{sp}(\hat{f}) + \hat{R}_{sp}(\hat{f}) - \hat{R}_{sp}(f^*) + \hat{R}_{sp}(f^*) - R(f^*) \\
&\leq R(\hat{f}_{sp}) - \hat{R}_{sp}(\hat{f}) + \hat{R}_{sp}(f^*) - R(f^*) \\
&\leq 2 \sup_{f \in \mathcal{F}} |R_{sp}(f) - \hat{R}_{sp}(f)| \\
&\leq 4\tilde{\mathfrak{R}}_n(\mathcal{G}_{sp}) + M\sqrt{\frac{\log \frac{2}{\delta}}{2n}} \\
&\leq 4\sqrt{2}\kappa c(\rho^+ + \rho^-) \sum_{j=1}^c \mathfrak{R}_n(\mathcal{H}_y) + M\sqrt{\frac{\log \frac{2}{\delta}}{2n}}. \tag{14}
\end{aligned}$$

which concludes the proof.

#### A.6 Details of Experiments

Some basic statistics about these datasets are given in Table 1, including the number of examples ( $|S|$ ), the number of features ( $\dim(S)$ ), and the number of class labels ( $L(S)$ ). Tables 2 to 4 show the results of all approaches on *One-error*, *Hamming loss*, and *Coverage*, respectively. Tables 5

Table 5: Predictive performance of SMILE and its variant (mean $\pm$ std) in terms of *Hamming Loss* and *Coverage*.

Datasets	<i>Hamming loss</i> $\downarrow$		<i>Coverage</i> $\downarrow$	
	SMILE	SMILE-SI	SMILE	SMILE-SI
CAL500	<b>0.148<math>\pm</math>0.000</b>	0.148 $\pm$ 0.000	<b>0.865<math>\pm</math>0.008</b>	0.897 $\pm$ 0.002
image	<b>0.205<math>\pm</math>0.008</b>	0.229 $\pm$ 0.000	<b>0.171<math>\pm</math>0.045</b>	0.376 $\pm$ 0.007
scene	<b>0.124<math>\pm</math>0.035</b>	0.169 $\pm$ 0.008	<b>0.084<math>\pm</math>0.037</b>	0.152 $\pm$ 0.030
yeast	<b>0.205<math>\pm</math>0.003</b>	0.306 $\pm$ 0.000	<b>0.455<math>\pm</math>0.007</b>	0.457 $\pm$ 0.003
corel5k	<b>0.010<math>\pm</math>0.000</b>	0.010 $\pm$ 0.000	0.312 $\pm$ 0.007	<b>0.282<math>\pm</math>0.001</b>
rcv1-s1	<b>0.027<math>\pm</math>0.000</b>	0.029 $\pm$ 0.000	<b>0.107<math>\pm</math>0.001</b>	0.138 $\pm$ 0.001
corel16k-s1	<b>0.019<math>\pm</math>0.004</b>	0.019 $\pm$ 0.000	<b>0.269<math>\pm</math>0.003</b>	0.283 $\pm$ 0.000
delicious	<b>0.019<math>\pm</math>0.001</b>	0.019 $\pm$ 0.000	<b>0.630<math>\pm</math>0.002</b>	0.663 $\pm$ 0.005
iaprtc12	<b>0.019<math>\pm</math>0.011</b>	0.019 $\pm$ 0.000	<b>0.336<math>\pm</math>0.003</b>	0.403 $\pm$ 0.000
espgame	<b>0.017<math>\pm</math>0.003</b>	0.017 $\pm$ 0.000	<b>0.382<math>\pm</math>0.004</b>	0.412 $\pm$ 0.005
mirflickr	<b>0.118<math>\pm</math>0.001</b>	0.128 $\pm$ 0.000	<b>0.327<math>\pm</math>0.003</b>	0.335 $\pm$ 0.002
tmc2007	<b>0.063<math>\pm</math>0.000</b>	0.098 $\pm$ 0.000	0.130 $\pm$ 0.002	<b>0.127<math>\pm</math>0.000</b>

shows the results of SMILE and its variant SMILE-SI (mean $\pm$ std) in terms of *Hamming Loss* and *Coverage*.