Meta-learning to Improve Pre-training

Abstract

Pre-training (PT) followed by fine-tuning (FT) is an effective method for training neural network models, and has led to significant performance improvements in various domains. PT can incorporate task and data reweighting strategies, augmentation policies, and noise models, all of which can significantly impact the quality of representations learned and so the hyperparameters controlling such components must be set appropriately. However, setting the values of these hyperparameters is challenging—existing methods to automatically learn hyperparameters struggle to scale to high-dimensions or to adapt to the two-stage PT & FT process. In this work, we propose an efficient, gradient-based algorithm to meta-learn PT hyperparameters. We formalize the PT hyperparameter optimization problem and propose a novel solution combining both direct and implicit differentiation. In experiments, we demonstrate that our method improves predictive performance on two real-world domains. First, we optimize high-dimensional task weighting hyperparameters for multitask pre-training on protein-protein interaction graphs and improve AUROC by up to 3.9%. Second, we optimize neural network weights that define a per-example data augmentation scheme for self-supervised PT with SimCLR on electrocardiography data and improve AUROC by up to 1.9%.

1 Introduction

A popular and important learning paradigm for neural networks is pre-training (PT) followed by fine-tuning (FT), an approach commonly used in transfer learning [12, 57, 18, 26, 50, 10, 35, 71, 33, 27], and semi-supervised learning [8, 7, 23]. This paradigm has led to performance improvements in many domains, including computer vision [12, 57, 18, 35, 71, 33], natural language processing [26, 50, 10, 38], graph structured prediction problems [27], and clinical machine learning [43, 44, 2, 46], and is especially helpful in situations where downstream tasks have limited training data.

The PT & FT paradigm introduces high-dimensional, complex PT hyperparameters, such as parameterized data augmentation policies used in contrastive representation learning [7, 21] or the use of task, class, or instance weighting variables in multi-task PT to avoid negative transfer [67]. These hyperparameters can significantly affect the quality of pre-trained models [7], and thus how to optimally set their values is an important question.

The task of choosing optimal PT hyperparameter values is challenging, and existing methods do not work well. Simple approaches such as random or grid search are especially inefficient since evaluating a hyperparameter setting requires performing the full, two-stage PT & FT optimization, which may be prohibitively computationally expensive. Gradient-free approaches, such as Bayesian optimization or evolutionary algorithms [32, 59, 45], are also limited in how well they scale to this setting. Gradient-based approaches [42, 39, 40] can be used online to jointly learn hyperparameters and models and can scale to thousands of hyperparameters, but typically consider a standard *one-stage* learning problem (e.g., normal supervised learning) and are therefore not directly applicable to the *two-stage* PT & FT learning problem.

Submitted to 35th Conference on Neural Information Processing Systems (NeurIPS 2021). Do not distribute.

In this work, we address this gap and propose a method for high-dimensional PT hyperparameter learning. We first formalize a variant of the PT & FT paradigm, which we call *meta-parameterized pre-training* (Figure 1), where *meta-parameters* refer to arbitrary PT hyperparameters or parameterizable architectural choices that can be optimized to improve the learned representations.[1] We outline a meta-learning problem characterizing optimal meta-parameters and use this to propose a gradient-based method to learn meta-parameters. Our contributions are:

- We propose *meta-parameterized pre-training*, a variant of the pre-training and fine-tuning (PT & FT) paradigm where PT is augmented to incorporate *meta-parameters*: arbitrary structures that can be optimized to improve learned representations.
- We formalize this setting and propose a scalable gradient-based algorithm to learn meta-parameters. We use a novel method to obtain meta-parameter gradients through the two-stage PT & FT process by combining direct differentiation through FT and implicit differentiation through PT.
- We demonstrate our algorithm recovers optimal meta-parameters in synthetic data experiments.
- Our algorithm improves FT performance by up to 3.9% AUROC on a multitask PT benchmark over biological graph-structured data [27], with meta-parameters representing task weights.
- On a second real-world domain of semi-supervised learning with SimCLR [7] over electrocardiography data, we let meta-parameters be the weights of a neural network specifying a per-example data augmentation scheme. Optimizing these weights during PT using our algorithm improves model performance after FT by up to 1.9% AUROC.

2 Problem Setup and Preliminaries

In this section, we define the meta-parameterized pre-training meta-learning problem, and compare it to traditional fine-tuning and pre-training.

Notation. Let the subscript $\bullet$ be a placeholder for either PT (pre-training) or FT (fine-tuning), $\mathcal{X} \subseteq \mathbb{R}^d$ be our input domain, $\mathcal{Y}_\bullet$ & $\hat{\mathcal{Y}}_\bullet$ be the true or predicted output spaces for some model, and $\Theta, \Psi_\bullet, \Phi$ be spaces of parameters for models. We will use $f_\bullet : \mathcal{X}; \Theta, \Psi_\bullet \to \hat{\mathcal{Y}}_\bullet$ to refer to a parametric model, $f_\bullet = f_\bullet^{(\text{head})} \circ f^{(\text{ext})}$, such that $f^{(\text{ext})}(\cdot; \boldsymbol{\theta} \in \Theta)$ is a *feature extractor* that is transferable across learning stages (e.g., pre-training to fine-tuning), and $f_\bullet^{(\text{head})}(\cdot; \boldsymbol{\psi} \in \Psi_\bullet)$ is a stage-specific *head* that is not transferable. Given a data distribution $\mathbf{x}_\bullet, \mathbf{y}_\bullet \sim \mathcal{D}_\bullet$, parametric model $f_\bullet$, and loss function $\mathcal{L}_\bullet : \hat{\mathcal{Y}}_\bullet \times \mathcal{Y}_\bullet \to \mathbb{R}$, we will also define for convenience a corresponding expected loss $L_\bullet : \Theta, \Psi_\bullet \to \mathbb{R}$ via $L_\bullet(\boldsymbol{\theta}, \boldsymbol{\psi}_\bullet; \mathcal{D}_\bullet) = \mathbb{E}_{\mathcal{D}_\bullet}[\mathcal{L}_\bullet(f_\bullet(\boldsymbol{x}_\bullet; \boldsymbol{\theta}, \boldsymbol{\psi}_\bullet), y_\bullet)]$. We also adopt the convention that the output of the argmin operator is *any* arbitrary minimum, rather than the set of possible minima, to avoid complications in notation.

2.1 Problem Formulation

Supervised Learning (Fig. 1A). In a fully-supervised setting (our *fine-tuning* domain), we are given a data distribution $\mathcal{D}_{\text{FT}}$, model f, and loss $\mathcal{L}_{\text{FT}}$. Using a *learning algorithm* Alg_{FT} (e.g., SGD) that takes as input initialization parameters $\boldsymbol{\theta}_{\text{FT}}^{(0)}, \boldsymbol{\psi}_{\text{FT}}^{(0)}$, our goal is to approximate $\mathcal{L}_{\text{FT}}$-optimal parameters:

$$\boldsymbol{\theta}_{\text{FT}}^*, \boldsymbol{\psi}_{\text{FT}}^* = \text{Alg}_{\text{FT}}(\boldsymbol{\theta}_{\text{FT}}^{(0)}, \boldsymbol{\psi}_{\text{FT}}^{(0)}; \mathcal{D}_{\text{FT}}) \approx \operatorname{argmin}_{\boldsymbol{\theta} \in \Theta, \boldsymbol{\psi} \in \Psi_{\text{FT}}} L_{\text{FT}}(\boldsymbol{\theta}, \boldsymbol{\psi}; \mathcal{D}_{\text{FT}})$$

Pre-training (Fig. 1B). We can augment the supervised fine-tuning step with a *pre-training* step, for which the goal is to approximate optimal FT initialization parameters, again via an optimization algorithm Alg_{PT}: $\boldsymbol{\theta}_{\text{PT}}^* = \text{Alg}_{\text{PT}}(\boldsymbol{\theta}_{\text{PT}}^{(0)}, \boldsymbol{\psi}_{\text{PT}}^{(0)}; \mathcal{D}_{\text{PT}}) \approx \operatorname{argmin}_{\boldsymbol{\theta} \in \Theta} L_{\text{FT}}(\text{Alg}_{\text{FT}}(\boldsymbol{\theta}, \boldsymbol{\psi}_{\text{FT}}^{(0)}; \mathcal{D}_{\text{FT}}); \mathcal{D}_{\text{FT}}).[2]$

Meta-Parameterized PT (Fig. 1C). In *Meta-Parameterized PT*, we recognize that, in addition to taking as input the PT parameters $\boldsymbol{\theta}$, Alg_{PT} is itself parameterized by a set of *meta-parameters* $\boldsymbol{\phi} \in \Phi$: arbitrary, potentially high dimensional quantities that inform the structure of the algorithm directly. These could represent weighting strategies, data augmentation policies, or sampling processes. Optimal meta-parameters $\boldsymbol{\phi}^{(\text{opt})}$ are the solution to the following *meta-PT* optimization problem:

$$\boldsymbol{\phi}^{(\text{opt})} = \underset{\boldsymbol{\phi} \in \Phi}{\operatorname{argmin}} \, L_{\text{FT}} \left(\text{Alg}_{\text{FT}} \left(\text{Alg}_{\text{PT}} \left(\boldsymbol{\theta}_{\text{PT}}^{(0)}, \boldsymbol{\psi}_{\text{PT}}^{(0)}; \mathcal{D}_{\text{PT}}, \boldsymbol{\phi} \right), \boldsymbol{\psi}_{\text{FT}}^{(0)}; \mathcal{D}_{\text{FT}} \right); \mathcal{D}_{\text{FT}} \right).$$

---

[1]We use the term *meta-parameter* since these structures do not directly affect inference of the final model after FT, but instead inform the process of learning this model (by modulating the PT process).

[2]Note that we discard the PT head $\boldsymbol{\psi}_{\text{PT}}^*$ here as only the PT feature extractor $\boldsymbol{\theta}_{\text{PT}}^*$ is transferred.

Figure (1)   **Meta-Parameterized Pre-Training (PT).** A paradigm where meta-parameters — rich, potentially high dimensional structures, generalizing PT hyperparameters — are incorporated during PT to improve the quality of learned representations. Meta-parameters can be optimized using gradient-based learning in a *meta-PT* phase, using some data from downstream FT task(s) in a meta-FT dataset.

2.2   Example: Multi-task Meta-parameterized Pre-training

Problem: Suppose we have a multi-task classification dataset, $(\mathcal{X} \times \mathcal{Y})^N$ such that $\mathcal{Y} = \mathcal{Y}_1 \times \cdots \times \mathcal{Y}_K$ consists of labels to K distinct tasks. Of this full set of tasks, we are interested only in a subset of M tasks, $T = \{t_1, \ldots, t_M\} \subseteq \{1, \ldots, K\}$.

Supervised FT: Under supervised FT alone, we can directly average a cross-entropy loss $\mathcal{L}_{\text{CE}}$ over *only the tasks in* T, $\mathcal{L}_{\text{FT}}(\hat{\boldsymbol{y}}, \boldsymbol{y}) = \frac{1}{M} \sum_{j=1}^{M} \mathcal{L}_{\text{CE}}(\hat{y}^{(t_j)}, y^{(t_j)})$, then solve this problem via SGD.

PT: If we assume that T is a *random* subset of the full set of tasks, we can introduce a PT stage over all tasks: $\mathcal{L}_{\text{PT}}(\hat{\boldsymbol{y}}, \boldsymbol{y}) = \frac{1}{K} \sum_{i=1}^{K} \mathcal{L}_{\text{CE}}(\hat{y}^{(i)}, y^{(i)})$, followed by FT on T alone. As T is a random subset, leveraging all tasks for PT is well motivated and may improve performance.

Meta-Parameterized PT: In the case where T is not a random subset, the PT strategy described above is no longer well-motivated. However, using meta-parameterized PT, we can still effectively pre-train by introducing the meta-parameters $\boldsymbol{\phi} = [\phi_1 \quad \ldots \quad \phi_K]$, used to modulate the loss function $\mathcal{L}_{\text{PT}}$ directly: $\mathcal{L}_{\text{PT}}(\hat{\boldsymbol{y}}, \boldsymbol{y}; \boldsymbol{\phi}) = \sum_{i=1}^{K} \phi_i \mathcal{L}_{CE}(\hat{y}^{(i)}, y^i)$. At optimal meta-parameters $\boldsymbol{\phi}^{(\text{opt})}$, the PT stage will leverage only that subset of tasks that best informs the final FT performance. This setting mirrors our real-world experiment in Section 5.

3   Our Algorithm: Optimizing Meta-Parameters

Having formalized our problem setup, we now describe our gradient-based algorithm to optimize meta-parameters, leveraging a novel combination of implicit differentiation and direct backpropagation to estimate meta-parameter gradients through PT and FT. First, we define

$$g(\boldsymbol{\phi}; \boldsymbol{\theta}_{\text{PT}}^{(0)}, \boldsymbol{\psi}_{\text{PT}}^{(0)}, \boldsymbol{\psi}_{\text{FT}}^{(0)}) = L_{\text{FT}}\Big(\text{Alg}_{\text{FT}}\big(\overbrace{\text{Alg}_{\text{PT}}(\boldsymbol{\theta}_{\text{PT}}^{(0)}, \boldsymbol{\psi}_{\text{PT}}^{(0)}; \mathcal{D}_{\text{PT}}, \boldsymbol{\phi})}^{\text{Parameter } \boldsymbol{\theta}_{\text{PT}}}, \boldsymbol{\psi}_{\text{FT}}^{(0)}; \mathcal{D}_{\text{FT}}\big); \mathcal{D}_{\text{FT}}\Big),$$

$$\underbrace{\qquad\qquad\qquad\qquad\qquad\qquad\qquad}_{\text{Parameters } \boldsymbol{\theta}_{\text{FT}}, \boldsymbol{\psi}_{\text{FT}}}$$

so that $\boldsymbol{\phi}^{(\text{opt})} = \operatorname{argmin}_{\boldsymbol{\phi} \in \Phi} g(\boldsymbol{\phi})$. We also define two best-response values: $\boldsymbol{\theta}_{\text{PT}}^*(\boldsymbol{\phi}) = \text{Alg}_{\text{PT}}(\boldsymbol{\theta}_{\text{PT}}^{(0)}, \boldsymbol{\psi}_{\text{PT}}^{(0)}; \mathcal{D}_{\text{PT}}, \boldsymbol{\phi}), \boldsymbol{\theta}_{\text{FT}}^*(\boldsymbol{\phi}), \boldsymbol{\psi}_{\text{FT}}^*(\boldsymbol{\phi}) = \text{Alg}_{\text{FT}}(\boldsymbol{\theta}_{\text{PT}}^*(\boldsymbol{\phi}), \boldsymbol{\psi}_{\text{FT}}^{(0)}; \mathcal{D}_{\text{FT}})$. We do not explicitly include the dependence of the best responses on the initialization values for notational convenience.

With these defined, we now consider the desired gradient term, $\frac{\partial g}{\partial \boldsymbol{\phi}}$. Under our definitions, the direct partial derivatives $\frac{\partial L_{\text{FT}}}{\partial \boldsymbol{\phi}}$ and $\frac{\partial \text{Alg}_{\text{FT}}}{\partial \boldsymbol{\phi}}$ are zero, so $\frac{\partial g}{\partial \boldsymbol{\phi}}$ reduces to a simple expression of the chain rule:

$$\frac{\partial g}{\partial \boldsymbol{\phi}}\bigg|_{\boldsymbol{\phi}'} = \underbrace{\frac{\partial L_{\text{FT}}}{\partial [\boldsymbol{\theta}_{\text{FT}} \quad \boldsymbol{\psi}_{\text{FT}}]}\bigg|_{\boldsymbol{\theta}_{\text{FT}}^*(\boldsymbol{\phi}'), \boldsymbol{\psi}_{\text{FT}}^*(\boldsymbol{\phi}')}}_{\text{FT Loss Gradient}} \times \overbrace{\frac{\partial \text{Alg}_{\text{FT}}}{\partial \boldsymbol{\theta}_{\text{PT}}}\bigg|_{\boldsymbol{\theta}_{\text{PT}}^*(\boldsymbol{\phi}')}}^{\text{FT Best Response Jacobian}} \times \underbrace{\frac{\partial \text{Alg}_{\text{PT}}}{\partial \boldsymbol{\phi}}\bigg|_{\boldsymbol{\phi}'}}_{\text{PT Best Response Jacobian}} . \quad (1)$$

The FT Loss Gradient term on the RHS of (1) is easily computed using backpropagation. Computing the other two terms is more involved, and we detail each below, beginning with the PT best response Jacobian. The full algorithm, encompassing both gradient estimation terms, is in Algorithm 1.

Algorithm 1 Gradient-based algorithm to learn meta-parameters. Notation defined in Table 3. Note that vector-Jacobian products (VJPs) can be efficiently computed by standard autodifferentiation.

1: Initialize PT parameters $\boldsymbol{\theta}_{\text{PT}}^{(0)}, \boldsymbol{\psi}_{\text{PT}}^{(0)}, \boldsymbol{\psi}_{\text{FT}}^{(0)}$ and meta-parameters $\boldsymbol{\phi}^{(0)}$
2: **for** $n = 1, \ldots, N$ iterations **do**
3:     **for** $p = 1, \ldots, P$ **do**
4:         $\boldsymbol{\theta}_{\text{PT}}^{(p)}, \boldsymbol{\psi}_{\text{PT}}^{(p)} \leftarrow \boldsymbol{\theta}_{\text{PT}}^{(p-1)}, \boldsymbol{\psi}_{\text{PT}}^{(p-1)} - \eta_{\text{PT}} \frac{\partial L_{\text{PT}}\left(\boldsymbol{\theta}_{\text{PT}}^{(p-1)}, \boldsymbol{\psi}_{\text{PT}}^{(p-1)}; \boldsymbol{\phi}^{(n-1)}, \mathcal{D}_{\text{PT}}\right)}{\partial \boldsymbol{\theta}_{\text{PT}}, \boldsymbol{\psi}_{\text{PT}}}$
5:     **end for**
6:     Initialize FT parameters $\boldsymbol{\psi}_{\text{FT}}^{(0)}$ and $\boldsymbol{\theta}_{\text{FT}}^{(0)} = \texttt{copy}(\boldsymbol{\theta}_{\text{PT}}^{(P)})$.
7:     Approximate $\boldsymbol{\theta}_{\text{FT}}^*, \boldsymbol{\psi}_{\text{FT}}^*$ using (3).
8:     Compute $g_1 = \left.\frac{\partial L_{\text{FT}}}{\partial [\boldsymbol{\theta}_{\text{FT}}, \quad \boldsymbol{\psi}_{\text{FT}}]}\right|_{\boldsymbol{\theta}_{\text{FT}}^*, \boldsymbol{\psi}_{\text{FT}}^*}$
9:     Compute VJP $g_2 = g_1 \left.\frac{\partial \text{Alg}_{\text{FT}}}{\partial \boldsymbol{\theta}_{\text{PT}}}\right|_{\boldsymbol{\theta}_{\text{PT}}^{(P)}, \boldsymbol{\psi}_{\text{FT}}^{(0)}}$ using the unrolled learning step from line 7.
10:    Approximate VJP $\left.\frac{\partial g}{\partial \boldsymbol{\phi}}\right|_{\boldsymbol{\phi}^{(n-1)}} = g_2 \left.\frac{\partial \text{Alg}_{\text{PT}}}{\partial \boldsymbol{\phi}}\right|_{\boldsymbol{\phi}^{(n-1)}}$ using IFT (2).
11:    $\boldsymbol{\phi}^{(n)} \leftarrow \boldsymbol{\phi}^{(n-1)} - \eta_{\text{V}} \left.\frac{\partial g}{\partial \boldsymbol{\phi}}\right|_{\boldsymbol{\phi}^{(n-1)}}$
12: **end for**

PT Best Response Jacobian $\frac{\partial \text{Alg}_{\text{PT}}}{\partial \boldsymbol{\phi}}$. Leveraging recent work in hyperparameter optimization with implicit differentiation [40], we re-express this using the implicit function theorem (IFT). If we assume that $\boldsymbol{\theta}_{\text{PT}}^*(\boldsymbol{\phi}) = \text{Alg}_{\text{PT}}\left(\boldsymbol{\theta}_{\text{PT}}^{(0)}; \mathcal{D}_{\text{PT}}, \boldsymbol{\phi}\right)$ is a good approximation of $\text{argmin}_{\boldsymbol{\theta} \in \Theta} L_{\text{PT}}(\boldsymbol{\theta}; \mathcal{D}_{\text{PT}}, \boldsymbol{\phi})$ (i.e., the PT model converges to $\mathcal{L}_{\text{PT}}$-optimal parameters), under certain smoothness and regularity assumptions on PT parameters and meta-parameters, the IFT allows re-expressing $\frac{\partial \text{Alg}_{\text{PT}}}{\partial \boldsymbol{\phi}}$ as:

$$\left.\frac{\partial \text{Alg}_{\text{PT}}}{\partial \boldsymbol{\phi}}\right|_{\boldsymbol{\phi}'} = - \left[\frac{\partial^2 L_{\text{PT}}}{\partial \boldsymbol{\theta}_{\text{PT}} \partial \boldsymbol{\theta}_{\text{PT}}^\top}\right]^{-1} \times \left.\frac{\partial^2 L_{\text{PT}}}{\partial \boldsymbol{\theta}_{\text{PT}} \partial \boldsymbol{\phi}^\top}\right|_{\boldsymbol{\theta}_{\text{PT}}^*(\boldsymbol{\phi}'), \boldsymbol{\phi}'}, \tag{2}$$

which is a product of an inverse Hessian and a matrix of mixed partial derivatives. Following [40], the inverse can be efficiently approximated using a truncated Neumann series.

FT Best Response Jacobian $\frac{\partial \text{Alg}_{\text{FT}}}{\partial \boldsymbol{\theta}_{\text{PT}}}$. First, note that without additional constraints on Alg_{FT}, the FT best response Jacobian may be zero. This is because L_{FT} has no functional dependence on the variable $\boldsymbol{\theta}_{\text{PT}}$ and, if we assume the convergence point $\boldsymbol{\theta}_{\text{FT}}^*$ is stable (as we did for the PT best response Jacobian), this implies that the gradient of $\boldsymbol{\theta}_{\text{FT}}^*$ with respect to $\boldsymbol{\theta}_{\text{PT}}$ would be zero. To enable effective learning, we must therefore either (1) impose restrictions on Alg_{FT} to ensure there is a dependence between the initialization point and the final loss value (e.g., proximal regularization [53]) or (2) leverage methods that do not differentiate through Alg_{FT} through convergence, as at non-converged points we will still observe nonzero L_{FT}-gradients [28, 49]. We take approach 2 here, and iteratively update $\boldsymbol{\theta}_{\text{FT}}$ for K steps:

$$\boldsymbol{\theta}_{\text{FT}}^{(0)}, \boldsymbol{\psi}_{\text{FT}}^{(0)} = \boldsymbol{\theta}_{\text{PT}}^*(\boldsymbol{\phi}'), \boldsymbol{\psi}_{\text{FT}}^{(0)} \qquad \text{(init with PT solution)}$$

$$\boldsymbol{\theta}_{\text{FT}}^{(k)}, \boldsymbol{\psi}_{\text{FT}}^{(k)} = \left[\boldsymbol{\theta}_{\text{FT}}^{(k-1)}, \quad \boldsymbol{\psi}_{\text{FT}}^{(k-1)}\right] - \eta_{\text{FT}} \left.\frac{\partial L_{\text{FT}}}{\partial [\boldsymbol{\theta}_{\text{FT}}, \quad \boldsymbol{\psi}_{\text{FT}}]}\right|_{\boldsymbol{\theta}_{\text{FT}}^{(k-1)}, \boldsymbol{\psi}_{\text{FT}}^{(k-1)}} \qquad k = 1, \ldots, K \tag{3}$$

$$\boldsymbol{\theta}_{\text{FT}}^*, \boldsymbol{\psi}_{\text{FT}}^* \approx \boldsymbol{\theta}_{\text{FT}}^{(K)}, \boldsymbol{\psi}_{\text{FT}}^{(K)},$$

and compute the gradient $\left.\frac{\partial \text{Alg}_{\text{FT}}}{\partial \boldsymbol{\theta}_{\text{PT}}}\right|_{\boldsymbol{\theta}_{\text{PT}}^*(\boldsymbol{\phi}')}$ by differentiating through this optimization.[3]

We can also choose to freeze the encoder parameters $\boldsymbol{\theta}_{\text{FT}}$ and update only the decoder parameters $\boldsymbol{\psi}_{\text{FT}}$ during truncated FT, and use this to obtain meta-parameter gradients. This resembles *linear evaluation*, where a linear classifier is trained on top of fixed, pre-trained feature extractors [48, 3, 61].

Meta-PT in Practice. We now outline practical considerations of our meta PT algorithm (further details in Appendix B).

---

[3]While Equation 3 uses standard gradient descent, we could use other differentiable optimizers (e.g., Adam).

128 **(1) Access to $\mathcal{D}_{\mathbf{FT}}$ and generalizing to new FT tasks:** Solving the meta-PT problem requires avail-
129 ability of: $f_{\bullet}$, $\mathcal{D}_{\text{PT}}$, the PT data, and $\mathcal{D}_{\text{FT}}$, the FT data. In this work, we assume availability of the
130 model and PT dataset, but since assuming access to the complete FT dataset at meta-PT time is more
131 restrictive, we study two scenarios: *Full FT Access*, where all FT data that we expect to encounter is
132 available at meta-PT time, and *Partial FT Access*, where the FT data available at meta-PT time is
133 only a sample from a distribution of FT data that we may encounter later. *Full FT Access* occurs in
134 settings like semi-supervised learning, where we are given a large unlabelled PT dataset and a small
135 labelled FT dataset and our goal is to achieve the best possible performance by leveraging these two
136 fixed datasets [65, 70, 24, 23, 7, 8]. *Partial FT Access* occurs when our goal is to learn transferable
137 representations: at meta-PT time, we might have limited knowledge of FT tasks or data. In evaluating
138 this scenario, we examine generalizability to new FT tasks, given only small amounts of FT data/task
139 availability at meta-PT time, demonstrating that even very limited FT access can be sufficient for
140 effective meta-parameter optimization [10, 43, 54, 27].

141 **(2) $\mathcal{D}_{\mathbf{FT}}$ splits:** In practice, we have access to finite datasets and use minibatches, rather than data
142 generative processes. Following standard convention, we split $\mathcal{D}_{\text{FT}}$ into two subsets for meta-learning:
143 $\mathcal{D}_{\text{FT}}^{(\text{tr})}$ and $\mathcal{D}_{\text{FT}}^{(\text{val})}$ (independent of any held-out $\mathcal{D}_{\text{FT}}$ testing split), and define the FT data available at
144 meta-PT time as $\mathcal{D}_{\text{FT}}^{(\text{Meta})} = \mathcal{D}_{\text{FT}}^{(\text{tr})} \cup \mathcal{D}_{\text{FT}}^{(\text{val})}$. We use $\mathcal{D}_{\text{FT}}^{(\text{tr})}$ for the computation of $\left.\frac{\partial \text{Alg}_{\text{FT}}}{\partial \boldsymbol{\theta}_{\text{PT}}}\right|_{\boldsymbol{\theta}_{\text{PT}}^{(P)}, \boldsymbol{\psi}_{\text{FT}}^{(0)}}$ and

145 $\left.\frac{\partial \text{Alg}_{\text{PT}}}{\partial \boldsymbol{\phi}}\right|_{\boldsymbol{\phi}^{(n-1)}}$ and $\mathcal{D}_{\text{FT}}^{(\text{val})}$ for the computation of $\left.\frac{\partial L_{\text{FT}}}{\partial [\boldsymbol{\theta}_{\text{FT}}, \quad \boldsymbol{\psi}_{\text{FT}}]}\right|_{\boldsymbol{\theta}_{\text{FT}}^{*}, \boldsymbol{\psi}_{\text{FT}}^{*}}$ in Algorithm 1.

146 **(3) Online $\psi_{\mathbf{FT}}$ updates:** Rather than re-initializing ψ_{FT} each meta-iteration, we allow ψ_{FT} to update
147 throughout learning, making each iteration reflect a "warm-start" to the FT problem.

148 **(4) Computational tractability:** Our method can scale to larger encoder models and high-
149 dimensional meta-parameters, despite the high-complexity of the two-stage PT & FT process. This
150 is because: (i) meta-parameter gradients are computed every P steps; (ii) using the IFT to obtain
151 gradients has similar time and memory complexity to one iteration of training [40]; (iii) evaluating the
152 FT best response Jacobian is empirically effective with small K and only unrolling the FT head of the
153 network, rather than the encoder parameters also (see experiments Sections 5, 6). In our real-world
154 experiments (Sections 5, 6), meta-parameterized PT has less than twice the time cost of standard PT.

155 **(5) Setting optimizer parameters:** Learning rate/momentum values can impact the efficacy of the
156 algorithm. A discussion on how to set them in practice is in Appendix C.

4   Synthetic Experiments

158 We validate that our algorithm recovers optimal low and high dimensional meta-parameters in two
159 synthetic MNIST settings with *Full FT Access*. Further details are in Appendix D.

160 We first consider learning low dimensional meta-parameters that characterize a PT data augmentation
161 scheme. The 1-D meta-parameter ϕ is the mean of a Normal distribution $\mathcal{N}(\phi, 1^2)$ from which we
162 draw rotation augmentations to apply to PT images. Images in the FT set undergo rotations from
163 a Normal distribution $\mathcal{N}(\mu_{\text{FT}}, 1^2)$ with $\mu_{\text{FT}} \in [-60°, 60°]$, and we therefore expect that ϕ should
164 converge to μ_{FT}. Using Algorithm 1 to optimize ϕ we find that the mean error in the optimized
165 meta-parameter over 10 runs is small: $0.29 \pm 3.82°$, indicating efficacy of the algorithm.

166 Next, we consider learning high dimensional meta-parameters that characterize a PT per-example
167 weighting scheme. The PT dataset contains some examples that have noisy labels (labels assigned
168 randomly), and FT examples all have clean labels. The meta-parameters are the parameters of a
169 neural network that assigns importance weights to each PT example, which is used to weight the loss
170 on that example during PT. We use Algorithm 1 again to optimize ϕ, over 10 random initializations,
171 finding the ratio of assigned importance weights between clean label PT examples and noisy label PT
172 examples is greater than 10^2. This is expected and desirable since the noisy label classes may worsen
173 the quality of the PT model and so should be down-weighted.

5   Meta-Parameterized Multitask Pre-Training for Graph Neural Networks

175 We consider optimizing PT task weights for a multitask PT & FT problem of predicting the presence
176 of protein functions (multitask binary classification) given graph-structured biological data as input.
177 We have two experimental goals: firstly, in the *Full FT Access* setting, where methods are given

access to all FT data at PT time, we evaluate whether optimizing task weighting meta-parameters can improve predictive performance on the FT tasks. Secondly, motivated by how in typical transfer learning problems, new tasks or labels not available at PT time may become available at FT time, we study the *Partial FT Access* setting: how our method performs when it only sees *limited* FT tasks at PT time. In both settings, our method outperforms relevant baselines.

5.1 Problem Setup

Dataset and Task. We consider the transfer learning benchmark introduced in [27], where the prediction problem at both PT and FT is multitask binary classification: predicting the presence/absence of specific protein functions (y) given a Protein-Protein Interaction (PPI) network as input (represented as a graph $\boldsymbol{x}$). The PT dataset has pairs $\mathcal{D}_{\mathrm{PT}} = \{(\boldsymbol{x}_i, y_i)\}_{i=1}^{|\mathcal{D}_{\mathrm{PT}}|}$, where $y \in \{0,1\}^{5000}$ characterizes the presence/absence of 5000 particular protein functions. The FT dataset has pairs $\mathcal{D}_{\mathrm{FT}} = \{(\boldsymbol{x}_i, y_i)\}_{i=1}^{|\mathcal{D}_{\mathrm{FT}}|}$, where $y \in \{0,1\}^{40}$ now characterizes the presence/absence of 40 different protein functions (distinct from the targets at PT, and harder to obtain experimentally). Further dataset details in Appendix E.

Meta-Parameterized Multitask PT. To define a meta-parameterized PT scheme, we let meta-parameters $\phi \in \mathbb{R}^{5000}$ be weights for the binary PT tasks. Then, we define a PT loss incorporating the weights: $\mathcal{L}_{\mathrm{PT}} = \frac{1}{5000} \sum_{i=1}^{5000} 2\, \sigma(\phi_i)\, \mathcal{L}_{\mathrm{CE}}(f_{\mathrm{PT}}(\boldsymbol{x}; \boldsymbol{\theta}_{\mathrm{PT}}, \boldsymbol{\psi}_{\mathrm{PT}})_i, y_i)$, with i indexing the tasks, $\sigma(\cdot)$ representing the sigmoid function (to ensure non-negativity and clamp the range of the weights), and $\mathcal{L}_{\mathrm{CE}}$ denoting the binary cross-entropy loss. With this loss defined, we use Algorithm 1 (with $P = 10$ PT steps and $K = 1$ truncated FT steps) to jointly learn ϕ and the feature extractor parameters $\boldsymbol{\theta}_{\mathrm{PT}}$. For computational efficiency, we only update the FT head when computing the FT best response Jacobian and keep the feature extractor of the model fixed. We use the training and validation splits of the FT dataset $\mathcal{D}_{\mathrm{FT}}$ proposed by the dataset creators [27] for computing the relevant gradient terms.

Baselines. Motivated by our goals, we compare with the following PT baselines:

- **No PT:** Do not perform PT (i.e., feature extractor parameters are randomly initialized).
- **Graph Supervised PT:** As explored in prior work on this domain [27], perform multitask supervised PT with $\mathcal{D}_{\mathrm{PT}}$. This corresponds to setting all task weights to 1: $\phi_i = 1, i = 1, \ldots, 5000$.
- **CoTrain:** A common baseline that makes use of the FT data available during PT [67] (like meta-parameterized PT). We PT a model with $5000 + 40$ outputs (covering the space of PT and FT labels) jointly on both $\mathcal{D}_{\mathrm{PT}}$ and $\mathcal{D}_{\mathrm{FT}}$. We do so by alternating gradient updates on batches sampled from each dataset in turn. Further details and variants tried are in Appendix E.
- **CoTrain + PCGrad:** A development of the above, where we leverage the method PCGrad [69] to perform gradient projection and prevent destructive gradient interference between updates from $\mathcal{D}_{\mathrm{PT}}$ and $\mathcal{D}_{\mathrm{FT}}$. Further details and variants tried are in Appendix E.

Experimental Details. We use a standardized setup to facilitate comparisons. Following [27], all methods use the Graph Isomorphism Network architecture [66], undergo PT for 100 epochs, and FT for 50 epochs, over 5 random seeds, using early stopping based on validation set performance. During FT, we initialize a new FT network head and either FT the whole network or freeze the PT feature extractor and learn the FT head alone (Linear Evaluation [48]). We report results for the strategy that performed best (full results in the appendix). We consider two experimental scenarios. (1) *Full FT Access:* Provide methods full access to $\mathcal{D}_{\mathrm{PT}}$ and $\mathcal{D}_{\mathrm{FT}}$ at PT time ($\mathcal{D}_{\mathrm{FT}}^{(\mathrm{Meta})} = \mathcal{D}_{\mathrm{FT}}$) and evaluate on the full set of 40 FT tasks. (2) *Partial FT Access:* Limit the number of FT tasks seen at PT time, by letting $\mathcal{D}_{\mathrm{FT}}^{(\mathrm{Meta})}$ include only 30 of the 40 FT tasks. At FT time, models are fine-tuned on the held-out 10 tasks not in $\mathcal{D}_{\mathrm{FT}}^{(\mathrm{Meta})}$. We use a 4-fold approach where we leave out 10 of the 40 FT tasks in turn, and examine performance across these 10 held-out tasks, over the folds.

5.2 Results

Key Findings. By optimizing PT task weights, meta-parameterized multitask PT improves performance on the FT problem of predicting presence/absence of protein functions given a protein-protein interaction graph as input. Performance improvements are also seen when generalizing to new FT tasks (protein functions), unseen at meta-PT time.

Table 1 presents quantitative results for the two experimental settings described. For the No PT and Graph Supervised PT baselines, we re-implement the methods from [27], obtaining improved results

Method	AUC ($\mathcal{D}_{\text{FT}}^{(\text{Meta})} = \mathcal{D}_{\text{FT}}$)	AUC ($\mathcal{D}_{\text{FT}}^{(\text{Meta})}$ excludes tasks)
No PT	66.6 ± 0.7	65.8 ± 2.5
Graph Supervised PT	74.7 ± 0.1	74.8 ± 1.8
CoTrain	70.2 ± 0.3	69.3 ± 1.8
CoTrain + PCGrad	69.4 ± 0.2	68.1 ± 2.3
Meta-Parameterized PT	$\mathbf{78.6 \pm 0.1}$	$\mathbf{77.0 \pm 1.3}$

Table (1) **Meta-Parameterized PT improves predictive performance over baselines.** Table showing mean AUC and standard error for two evaluation settings. When provided all FT data at PT time (first results column), meta-parameterized PT significantly improves predictive performance. In a more challenging setting when $\mathcal{D}_{\text{FT}}^{(\text{Meta})}$ excludes FT tasks (10 of the 40 available tasks are held-out), evaluating mean AUC/standard error across four folds with each set of 10 FT tasks held out in turn, meta-parameterized PT again obtains the best performance: it is effective even with partial information about the downstream FT tasks.

(full comparison in Appendix Table 5). In both full and partial FT access settings, meta-parameterized PT improves significantly on other methods, indicating that optimizing meta-parameters can (1) improve predictive performance generally, and (2) be effective even when new, related tasks are considered at evaluation time. Interestingly, we observe that CoTrain and CoTrain + PCGrad obtain relatively poor performance compared to other baselines; this could be because the methods overfit to the FT data during PT. Further analysis of this is presented in Appendix E. In Appendix E, we also study another partial FT access scenario with smaller $\mathcal{D}_{\text{FT}}^{(\text{Meta})}$, setting $\left| \mathcal{D}_{\text{FT}}^{(\text{Meta})} \right| = 0.5 \left| \mathcal{D}_{\text{FT}} \right|$, and find that meta-parameterized PT again outperforms other methods (Table 7).

Analysis of learned structures. In Appendix E, we conduct further analysis and study the effect of meta-parameterized PT on the learned model representations (Figure 3), finding intuitive results. We also examine the learned task weights (Figure 4), and examine performance on a per-FT task basis with/without meta-parameterized PT (Figure 5), finding little evidence of negative transfer.

6   Meta-Parameterized SimCLR for Semi-Supervised Learning with ECGs

We now explore a second real-world application of our method: optimizing a data augmentation policy for self-supervised PT with SimCLR [7, 8] on electrocardiograms (ECGs). SimCLR is a popular self-supervised PT method that leverages data augmentations to define a contrastive PT objective (details in Appendix F.1). The choice/strength of the augmentations used significantly impacts the effectiveness of the algorithm [7]. In settings where relevant augmentations are known (e.g., natural images), SimCLR is readily applicable; however, for ECGs, effective augmentations are less clear, motivating the use of our algorithm to optimize the augmentation pipeline.

We have two experimental goals. Firstly, we examine the typical semi-supervised learning setting of *Full FT Access*: we explore whether optimizing the augmentations in SimCLR PT can improve performance on the supervised FT task of detecting pathologies from ECGs, given access to all FT data at meta-PT time. Secondly, to study the data efficiency of our method, we consider the *Partial FT Access* setting and explore performance given access to limited FT data at meta-PT time. We find that our method improves the performance of SimCLR, and that it is effective even with very limited amounts of FT data provided at meta-PT time.

6.1   Problem Setup

Dataset and Task. We construct a semi-supervised learning (SSL) problem using PTB-XL [62, 19], an open-source dataset of electrocardiogram (ECG) data. Let the model input at both PT and FT time be denoted by x, which represents a 12-lead (or channel) ECG sampled at 100 Hz for 10 seconds resulting in a 1000×12 signal. Our goal is to pre-train a model f_{PT} on an unlabeled PT dataset of ECGs $\mathcal{D}_{\text{PT}} = \{x_i\}_{i=1}^{|\mathcal{D}_{\text{PT}}|}$ using SimCLR PT [7], and then fine-tune it on the labeled FT dataset $\mathcal{D}_{\text{FT}} = \{(x_i, y_i)\}_{i=1}^{|\mathcal{D}_{\text{FT}}|}$, where the FT labels $y \in \{0, 1\}^5$ encode whether the signal contains certain features indicative of particular diseases/pathologies. Further dataset details in Appendix F.

ECG Data Augmentations. To augment each ECG for SimCLR (example in Appendix F, Figure 6), we apply three transformations in turn (based on prior work in time series augmentation [29, 64]):

	Test AUC at different FT dataset sizes $|\mathcal{D}_{\mathrm{FT}}|$				
	100	250	500	1000	2500
No PT	71.5 ± 0.7	76.1 ± 0.3	78.7 ± 0.3	82.0 ± 0.2	84.5 ± 0.2
SimCLR	74.6 ± 0.4	76.5 ± 0.3	79.8 ± 0.3	82.2 ± 0.3	85.8 ± 0.1
Meta-Parameterized SimCLR	$\mathbf{76.1 \pm 0.5}$	$\mathbf{77.8 \pm 0.4}$	$\mathbf{81.7 \pm 0.2}$	$\mathbf{84.0 \pm 0.3}$	$\mathbf{86.7 \pm 0.1}$

Table (2) **Meta-Parameterized SimCLR obtains improved semi-supervised learning performance.** Table showing mean AUC/standard error over seeds across 5 FT binary classification tasks for baselines and meta-parameterized SimCLR at different sizes of $\mathcal{D}_{\mathrm{FT}}$, with $\mathcal{D}_{\mathrm{FT}}^{(\mathrm{Meta})} = \mathcal{D}_{\mathrm{FT}}$. We observe improvements in performance with meta-parameterized SimCLR, which optimizes the augmentation pipeline.

1. **Random cropping:** A randomly selected portion of the signal is zeroed out.
2. **Random jittering:** IID Gaussian noise is added to the signal.
3. **Random temporal warping:** The signal is warped with a random, diffeomorphic temporal transformation. This is formed by sampling from a zero mean, fixed variance Gaussian at each temporal location in the signal to obtain a velocity field, and then integrating and smoothing (following [4, 5]) to generate a temporal displacement field, which is applied to the signal.

Meta-Parameterized SimCLR. To construct a meta-parameterized SimCLR PT scheme, we instantiate meta-parameters ϕ as the weights of a neural network $w(\boldsymbol{x}; \phi)$ that takes in an input signal and outputs the warp strength: the variance of the Gaussian that is used to obtain the velocity field for temporal warping. This parameterization permits signals to be warped more/less aggressively depending on their individual structure. With this definition, the SimCLR PT loss is directly a function of the meta-parameters, and we can use Algorithm 1 (with $P = 10$ PT steps and $K = 1$ truncated FT steps) to jointly learn ϕ and the feature extractor parameters $\boldsymbol{\theta}_{\mathrm{PT}}$. For computational efficiency, we only update the FT head when computing the FT best response Jacobian and keep the feature extractor of the model fixed. We use the training and validation splits of the FT dataset $\mathcal{D}_{\mathrm{FT}}$ proposed by the dataset creators [62] for computing the relevant gradient terms.

Baselines. Our experimental goals suggest the following PT baselines:

• **No PT:** Do not perform PT (i.e., feature extractor parameters are randomly initialized).
• **SimCLR:** PT a model using SimCLR with the above three augmentations *without* learning per-example temporal warping strengths.

Experimental Details. We standardize the experimental setup to facilitate comparisons. All methods use a 1D CNN based on a ResNet-18 [22] architecture. The temporal warping network $w(\boldsymbol{x}; \phi)$ is a four layer 1D CNN. SimCLR PT takes place for 50 epochs for all methods, over three PT seeds. At evaluation time, for all methods, we initialize a new FT network head over the PT network feature extractor and FT the whole network for 200 epochs, over five FT seeds. Validation set AUC is used for early stopping. We consider two experimental settings: (1) *Full FT Access*, standard SSL: consider different sizes of the labelled FT dataset $\mathcal{D}_{\mathrm{FT}}$ and make all the FT data available at meta-PT time, $\mathcal{D}_{\mathrm{FT}}^{(\mathrm{Meta})} = \mathcal{D}_{\mathrm{FT}}$; and (2) *Partial FT Access*, examining data efficiency of our algorithm: SSL when only limited FT data is available at meta-PT time: $\mathcal{D}_{\mathrm{FT}}^{(\mathrm{Meta})} \subseteq \mathcal{D}_{\mathrm{FT}}$. We evaluate performance across the 5 binary classification tasks in both settings. Further details in Appendix F.

6.2 Results

Key Findings. By optimizing the data augmentation policy used in SimCLR PT, meta-parameterized SimCLR improves performance on the FT problem of detecting pathologies from ECG data. Even a small amount of FT data provided at meta-PT time can lead to improved FT performance.

Table 2 shows results for the *Full FT Access* setting, $\mathcal{D}_{\mathrm{FT}}^{(\mathrm{Meta})} = \mathcal{D}_{\mathrm{FT}}$: mean AUC/standard error over seeds across the 5 FT binary classification tasks at different sizes of $\mathcal{D}_{\mathrm{FT}}$. We observe that meta-parameterized SimCLR improves on other baselines in all settings. Note that while these gains are modest, they are obtained with simple augmentation policies; our method could apply even better to more sophisticated pipelines with more scope to specialize the augmentations applied.

Next, we consider the *Partial FT Access* scenario where $\mathcal{D}_{\mathrm{FT}}^{(\mathrm{Meta})} \subseteq \mathcal{D}_{\mathrm{FT}}$, which is relevant when we only have a small amount of FT data at meta-PT time. Fixing $|\mathcal{D}_{\mathrm{FT}}| = 500$, we find that with $|\mathcal{D}_{\mathrm{FT}}^{(\mathrm{Meta})}|$

as small as 50, we obtain test AUC of 81.3 ± 0.5, compared to 79.8 ± 0.3 with no optimization of augmentations: this shows that even small $|\mathcal{D}_{\mathrm{FT}}^{(\mathrm{Meta})}|$ appear to be sufficient for meta-parameter learning. Further results showing performance curves varying $|\mathcal{D}_{\mathrm{FT}}^{(\mathrm{Meta})}|$ are in Appendix F.

7 Related Work

Gradient-based hyperparameter optimization (HO): Gradient-based HO roughly falls into two camps. The simpler and less scalable approach differentiates through training [11, 42]. The other approach assumes that optimization reaches a fixed point, and approximates the best-response Jacobian [6, 39, 41, 40]. Neither of these approaches can be straightforwardly applied to scalably differentiate through two stages of optimization (PT & FT). Direct differentiation through both stages would be too memory-intensive. Approximating the best-response Jacobian using the IFT as in [40] twice is feasible, but requires changing the FT objective to include a proximal term [53], and tuning two sets of interacting approximations. Instead, we compose a constant-memory IFT approximation for the lengthy PT stage with an exact backprop-through-training for the shorter FT stage.

Applications of Nested Optimization: Many prior works frame learning as nested optimization, including few-shot learning [15, 1, 16, 53, 20, 56, 51, 72, 30, 36], neural network teaching [13, 14, 60, 52], learning data augmentation and reweighting strategies [31, 21, 55, 58, 28], and auxiliary task learning [47, 49, 37]. The majority of this work studies nested optimization in the standard one-stage supervised learning paradigm, unlike our setting: the two-stage PT & FT problem. The most closely related works to ours are [67], where PT task weights are learned for a multitask PT problem using electronic health record data, and [68], where a masking policy is learned for masked language modelling PT. In contrast to our work, which introduces the more general framing of meta-parameter optimization, [67] and [68] are focused only on specific instantiations of meta-parameters as task weights and masking policies. The learning algorithms in these works either: differentiate directly through truncated PT & FT [68] (which may not be scalable to longer PT/large encoder models), or leverage extensive first-order approximations [67], unlike our more generally applicable approach.

8 Scope and Limitations

Our gradient-based algorithm applies in situations where we want to optimize (potentially high-dimensional) PT hyperparameters, or *meta-parameters*, and have access to a model, PT data, and FT data. We demonstrated that even limited FT data availability can be sufficient to guide meta-parameter learning; however, our method would not apply when no FT data at all is available at meta-PT time, or if the model or PT data were not available. Our algorithm requires meta-parameters to be differentiable, and cannot directly be used to optimize meta-parameters that do not affect the PT optimization landscape (e.g., PT learning rates).

9 Conclusion

In this work, we studied the problem of optimizing high-dimensional pre-training (PT) hyperparameters, or *meta-parameters*. We formalized *Meta-Parameterized Pre-Training (PT)*, a variant on standard PT incorporating these meta-parameters, and proposed a gradient-based algorithm to efficiently learn meta-parameters by approximately differentiating through the two-stage PT & FT learning process. In experiments, we used our algorithm to improve predictive performance on two real-world PT tasks: multitask PT with graph structured data [27], and self-supervised contrastive PT on electrocardiogram signals using SimCLR [7]. Future work could apply our method to learn other potential instantiations of meta-parameters, such as learned auxiliary tasks and noise models.

Societal Impact. Our main contribution in this work is methodological, namely a new algorithm to optimize high-dimensional pre-training hyperparameters. We do not expect there to be direct negative societal impacts of this technical contribution. However, to evaluate our method, we considered an experimental domain using healthcare data, and assessed whether our method could improve predictive performance. Given the high risk nature of this domain, before any sort of deployment in real-world settings, it is important to validate our method carefully in larger retrospective studies and prospective studies. This is to detect any failure modes and identify potential harm that may come from deploying it.

References

[1] A. Antoniou, H. Edwards, and A. Storkey. How to train your MAML. *arXiv preprint arXiv:1810.09502*, 2018.

[2] S. Azizi, B. Mustafa, F. Ryan, Z. Beaver, J. Freyberg, J. Deaton, A. Loh, A. Karthikesalingam, S. Kornblith, T. Chen, et al. Big self-supervised models advance medical image classification. *arXiv preprint arXiv:2101.05224*, 2021.

[3] P. Bachman, R. D. Hjelm, and W. Buchwalter. Learning representations by maximizing mutual information across views. *arXiv preprint arXiv:1906.00910*, 2019.

[4] G. Balakrishnan, A. Zhao, M. Sabuncu, J. Guttag, and A. V. Dalca. An unsupervised learning model for deformable medical image registration. *CVPR: Computer Vision and Pattern Recognition*, pages 9252–9260, 2018.

[5] G. Balakrishnan, A. Zhao, M. Sabuncu, J. Guttag, and A. V. Dalca. Voxelmorph: A learning framework for deformable medical image registration. *IEEE TMI: Transactions on Medical Imaging*, 38:1788–1800, 2019.

[6] Y. Bengio. Gradient-based optimization of hyperparameters. *Neural Computation*, 12(8): 1889–1900, 2000.

[7] T. Chen, S. Kornblith, M. Norouzi, and G. Hinton. A simple framework for contrastive learning of visual representations. *arXiv preprint arXiv:2002.05709*, 2020.

[8] T. Chen, S. Kornblith, K. Swersky, M. Norouzi, and G. Hinton. Big self-supervised models are strong semi-supervised learners. *arXiv preprint arXiv:2006.10029*, 2020.

[9] C. Cortes, M. Mohri, and A. Rostamizadeh. Algorithms for learning kernels based on centered alignment. *The Journal of Machine Learning Research*, 13(1):795–828, 2012.

[10] J. Devlin, M.-W. Chang, K. Lee, and K. Toutanova. Bert: Pre-training of deep bidirectional transformers for language understanding. *arXiv preprint arXiv:1810.04805*, 2018.

[11] J. Domke. Generic methods for optimization-based modeling. In *Proceedings of the Fifteenth International Conference on Artificial Intelligence and Statistics, AISTATS 2012*, JMLR Proceedings. JMLR.org, 2012. URL `http://proceedings.mlr.press/v22/domke12.html`.

[12] J. Donahue, Y. Jia, O. Vinyals, J. Hoffman, N. Zhang, E. Tzeng, and T. Darrell. Decaf: A deep convolutional activation feature for generic visual recognition. In *International conference on machine learning*, pages 647–655. PMLR, 2014.

[13] Y. Fan, F. Tian, T. Qin, X.-Y. Li, and T.-Y. Liu. Learning to teach. *arXiv preprint arXiv:1805.03643*, 2018.

[14] Y. Fan, Y. Xia, L. Wu, S. Xie, W. Liu, J. Bian, T. Qin, X.-Y. Li, and T.-Y. Liu. Learning to teach with deep interactions. *arXiv preprint arXiv:2007.04649*, 2020.

[15] C. Finn, P. Abbeel, and S. Levine. Model-agnostic meta-learning for fast adaptation of deep networks. In *International Conference on Machine Learning*, pages 1126–1135, 2017.

[16] C. Finn, K. Xu, and S. Levine. Probabilistic model-agnostic meta-learning. In *Advances in Neural Information Processing Systems*, pages 9516–9527, 2018.

[17] G. Gidel, R. A. Hemmat, M. Pezeshki, R. Le Priol, G. Huang, S. Lacoste-Julien, and I. Mitliagkas. Negative momentum for improved game dynamics. In *The 22nd International Conference on Artificial Intelligence and Statistics*, pages 1802–1811. PMLR, 2019.

[18] R. Girshick, J. Donahue, T. Darrell, and J. Malik. Rich feature hierarchies for accurate object detection and semantic segmentation. In *Proceedings of the IEEE conference on computer vision and pattern recognition*, pages 580–587, 2014.

[19] A. Goldberger, L. A. Amaral, L. Glass, J. M. Hausdorff, P. Ivanov, R. Mark, J. Mietus, G. Moody, C. Peng, and H. Stanley. Physiobank, physiotoolkit, and physionet: components of a new research resource for complex physiologic signals. *Circulation*, 101 23:E215–20, 2000.

[20] E. Grant, C. Finn, S. Levine, T. Darrell, and T. Griffiths. Recasting gradient-based meta-learning as hierarchical bayes. *arXiv preprint arXiv:1801.08930*, 2018.

[21] R. Hataya, J. Zdenek, K. Yoshizoe, and H. Nakayama. Meta approach to data augmentation optimization. *arXiv preprint arXiv:2006.07965*, 2020.

[22] K. He, X. Zhang, S. Ren, and J. Sun. Deep residual learning for image recognition. In *Conference on Computer Vision and Pattern Recognition*, pages 770–778, 2016.

[23] K. He, H. Fan, Y. Wu, S. Xie, and R. Girshick. Momentum contrast for unsupervised visual representation learning. In *Proceedings of the IEEE/CVF Conference on Computer Vision and Pattern Recognition*, pages 9729–9738, 2020.

[24] O. Henaff. Data-efficient image recognition with contrastive predictive coding. In H. D. III and A. Singh, editors, *Proceedings of the 37th International Conference on Machine Learning*, volume 119 of *Proceedings of Machine Learning Research*, pages 4182–4192. PMLR, 13–18 Jul 2020. URL http://proceedings.mlr.press/v119/henaff20a.html.

[25] R. D. Hjelm, A. Fedorov, S. Lavoie-Marchildon, K. Grewal, P. Bachman, A. Trischler, and Y. Bengio. Learning deep representations by mutual information estimation and maximization. In *International Conference on Learning Representations*, 2019. URL https://openreview.net/forum?id=Bklr3j0cKX.

[26] J. Howard and S. Ruder. Universal language model fine-tuning for text classification. *arXiv preprint arXiv:1801.06146*, 2018.

[27] W. Hu, B. Liu, J. Gomes, M. Zitnik, P. Liang, V. Pande, and J. Leskovec. Strategies for pre-training graph neural networks. In *International Conference on Learning Representations*, 2020. URL https://openreview.net/forum?id=HJlWWJSFDH.

[28] Z. Hu, B. Tan, R. R. Salakhutdinov, T. M. Mitchell, and E. P. Xing. Learning data manipulation for augmentation and weighting. In *Advances in Neural Information Processing Systems*, volume 32, 2019.

[29] B. K. Iwana and S. Uchida. An empirical survey of data augmentation for time series classification with neural networks. *arXiv preprint arXiv:2007.15951*, 2020.

[30] K. Javed and M. White. Meta-learning representations for continual learning. *arXiv preprint arXiv:1905.12588*, 2019.

[31] L. Jiang, Z. Zhou, T. Leung, L.-J. Li, and L. Fei-Fei. Mentornet: Learning data-driven curriculum for very deep neural networks on corrupted labels. In *International Conference on Machine Learning*, pages 2304–2313, 2018.

[32] K. Kandasamy, K. R. Vysyaraju, W. Neiswanger, B. Paria, C. R. Collins, J. Schneider, B. Poczos, and E. P. Xing. Tuning hyperparameters without grad students: Scalable and robust Bayesian optimisation with Dragonfly. *arXiv preprint arXiv:1903.06694*, 2019.

[33] A. Kolesnikov, L. Beyer, X. Zhai, J. Puigcerver, J. Yung, S. Gelly, and N. Houlsby. Big transfer (bit): General visual representation learning. *arXiv preprint arXiv:1912.11370*, 6(2):8, 2019.

[34] S. Kornblith, M. Norouzi, H. Lee, and G. Hinton. Similarity of neural network representations revisited. In *International Conference on Machine Learning*, pages 3519–3529. PMLR, 2019.

[35] S. Kornblith, J. Shlens, and Q. V. Le. Do better imagenet models transfer better? In *Proceedings of the IEEE/CVF Conference on Computer Vision and Pattern Recognition*, pages 2661–2671, 2019.

[36] K. Lee, S. Maji, A. Ravichandran, and S. Soatto. Meta-learning with differentiable convex optimization. In *Proceedings of the IEEE Conference on Computer Vision and Pattern Recognition*, pages 10657–10665, 2019.

[37] S. Liu, A. Davison, and E. Johns. Self-supervised generalisation with meta auxiliary learning. In *Advances in Neural Information Processing Systems*, pages 1679–1689, 2019.

[38] Y. Liu, M. Ott, N. Goyal, J. Du, M. Joshi, D. Chen, O. Levy, M. Lewis, L. Zettlemoyer, and V. Stoyanov. Roberta: A robustly optimized bert pretraining approach. *arXiv preprint arXiv:1907.11692*, 2019.

[39] J. Lorraine and D. Duvenaud. Stochastic hyperparameter optimization through hypernetworks. *arXiv preprint arXiv:1802.09419*, 2018.

[40] J. Lorraine, P. Vicol, and D. Duvenaud. Optimizing millions of hyperparameters by implicit differentiation. In *International Conference on Artificial Intelligence and Statistics*, pages 1540–1552. PMLR, 2020.

[41] M. MacKay, P. Vicol, J. Lorraine, D. Duvenaud, and R. Grosse. Self-tuning networks: Bilevel optimization of hyperparameters using structured best-response functions. In *International Conference on Learning Representations*, 2019.

[42] D. Maclaurin, D. Duvenaud, and R. Adams. Gradient-based hyperparameter optimization through reversible learning. In *International Conference on Machine Learning*, pages 2113–2122, 2015.

[43] M. McDermott, B. Nestor, E. Kim, W. Zhang, A. Goldenberg, P. Szolovits, and M. Ghassemi. A comprehensive evaluation of multi-task learning and multi-task pre-training on ehr time-series data. *arXiv preprint arXiv:2007.10185*, 2020.

[44] M. McDermott, B. Nestor, E. Kim, W. Zhang, A. Goldenberg, P. Szolovits, and M. Ghassemi. A comprehensive ehr timeseries pre-training benchmark. page 257–278, 2021.

[45] J. Močkus. On Bayesian methods for seeking the extremum. In *Optimization Techniques IFIP Technical Conference*, pages 400–404, 1975.

[46] B. Mustafa, A. Loh, J. Freyberg, P. MacWilliams, A. Karthikesalingam, N. Houlsby, and V. Natarajan. Supervised transfer learning at scale for medical imaging. *arXiv preprint arXiv:2101.05913*, 2021.

[47] A. Navon, I. Achituve, H. Maron, G. Chechik, and E. Fetaya. Auxiliary learning by implicit differentiation. In *International Conference on Learning Representations*, 2021. URL `https://openreview.net/forum?id=n7wIfYPdVet`.

[48] A. v. d. Oord, Y. Li, and O. Vinyals. Representation learning with contrastive predictive coding. *arXiv preprint arXiv:1807.03748*, 2018.

[49] H. Pham, Z. Dai, Q. Xie, M.-T. Luong, and Q. V. Le. Meta pseudo labels. *arXiv preprint arXiv:2003.10580*, 2020.

[50] A. Radford, K. Narasimhan, T. Salimans, and I. Sutskever. Improving language understanding by generative pre-training. 2018.

[51] A. Raghu, M. Raghu, S. Bengio, and O. Vinyals. Rapid learning or feature reuse? towards understanding the effectiveness of maml. In *International Conference on Learning Representations*, 2019.

[52] A. Raghu, M. Raghu, S. Kornblith, D. Duvenaud, and G. Hinton. Teaching with commentaries. *arXiv preprint arXiv:2011.03037*, 2020.

[53] A. Rajeswaran, C. Finn, S. Kakade, and S. Levine. Meta-learning with implicit gradients. *Advances in neural information processing systems*, 2019.

[54] R. Rao, N. Bhattacharya, N. Thomas, Y. Duan, X. Chen, J. Canny, P. Abbeel, and Y. S. Song. Evaluating protein transfer learning with tape. *Advances in Neural Information Processing Systems*, 32:9689, 2019.

[55] M. Ren, W. Zeng, B. Yang, and R. Urtasun. Learning to reweight examples for robust deep learning. In *International Conference on Machine Learning*, pages 4331–4340, 2018.

[56] A. A. Rusu, D. Rao, J. Sygnowski, O. Vinyals, R. Pascanu, S. Osindero, and R. Hadsell. Meta-learning with latent embedding optimization. *arXiv preprint arXiv:1807.05960*, 2018.

[57] A. Sharif Razavian, H. Azizpour, J. Sullivan, and S. Carlsson. Cnn features off-the-shelf: an astounding baseline for recognition. In *Proceedings of the IEEE conference on computer vision and pattern recognition workshops*, pages 806–813, 2014.

[58] J. Shu, Q. Xie, L. Yi, Q. Zhao, S. Zhou, Z. Xu, and D. Meng. Meta-weight-net: Learning an explicit mapping for sample weighting. In *Advances in Neural Information Processing Systems*, pages 1919–1930, 2019.

[59] J. Snoek, H. Larochelle, and R. Adams. Practical Bayesian optimization of machine learning algorithms. In *Advances in Neural Information Processing Systems*, pages 2951–2959, 2012.

[60] F. P. Such, A. Rawal, J. Lehman, K. Stanley, and J. Clune. Generative teaching networks: Accelerating neural architecture search by learning to generate synthetic training data. In *International Conference on Machine Learning*, pages 9206–9216. PMLR, 2020.

[61] Y. Tian, D. Krishnan, and P. Isola. Contrastive multiview coding. *arXiv preprint arXiv:1906.05849*, 2019.

[62] P. Wagner, N. Strodthoff, R.-D. Bousseljot, D. Kreiseler, F. I. Lunze, W. Samek, and T. Schaeffter. Ptb-xl, a large publicly available electrocardiography dataset. *Scientific data*, 7(1):1–15, 2020.

[63] X. Wang and A. Gupta. Unsupervised learning of visual representations using videos. In *Proceedings of the IEEE international conference on computer vision*, pages 2794–2802, 2015.

[64] Q. Wen, L. Sun, X. Song, J. Gao, X. Wang, and H. Xu. Time series data augmentation for deep learning: A survey. *arXiv preprint arXiv:2002.12478*, 2020.

[65] Z. Wu, Y. Xiong, S. X. Yu, and D. Lin. Unsupervised feature learning via non-parametric instance discrimination. In *Proceedings of the IEEE Conference on Computer Vision and Pattern Recognition*, pages 3733–3742, 2018.

[66] K. Xu, W. Hu, J. Leskovec, and S. Jegelka. How powerful are graph neural networks? In *International Conference on Learning Representations*, 2019. URL https://openreview.net/forum?id=ryGs6iA5Km.

[67] Y. Xue, N. Du, A. Mottram, M. Seneviratne, and A. M. Dai. Learning to select best forecast tasks for clinical outcome prediction. *Advances in Neural Information Processing Systems*, 33, 2020.

[68] Q. Ye, B. Z. Li, S. Wang, B. Bolte, H. Ma, W. tau Yih, X. Ren, and M. Khabsa. On the influence of masking policies in intermediate pre-training. *ArXiv*, abs/2104.08840, 2021.

[69] T. Yu, S. Kumar, A. Gupta, S. Levine, K. Hausman, and C. Finn. Gradient surgery for multi-task learning. *arXiv preprint arXiv:2001.06782*, 2020.

[70] X. Zhai, A. Oliver, A. Kolesnikov, and L. Beyer. S4l: Self-supervised semi-supervised learning. In *Proceedings of the IEEE/CVF International Conference on Computer Vision*, pages 1476–1485, 2019.

[71] X. Zhai, J. Puigcerver, A. Kolesnikov, P. Ruyssen, C. Riquelme, M. Lucic, J. Djolonga, A. S. Pinto, M. Neumann, A. Dosovitskiy, et al. The visual task adaptation benchmark. 2019.

[72] L. M. Zintgraf, K. Shiarlis, V. Kurin, K. Hofmann, and S. Whiteson. Fast context adaptation via meta-learning. *arXiv preprint arXiv:1810.03642*, 2018.