Invariance Learning based on Label Hierarchy

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Abstract

Deep Neural Networks inherit spurious correlations embedded in training data and hence may fail to predict desired labels on unseen domains (or environments), which have different distributions from the domain to provide training data. Invariance Learning (IL) has been developed recently to overcome this shortcoming; using training data in many domains, IL estimates such a predictor that is invariant to a change of domain. However, the requirement of training data in multiple domains is a strong restriction of using IL, since it demands expensive annotation. We propose a novel IL framework to overcome this problem. Assuming the availability of data from multiple domains for a *higher* level of classification task, for which the labeling cost is lower, we estimate an invariant predictor for the target classification task with training data gathered in a *single* domain. Additionally, we propose two cross-validation methods for selecting hyperparameters of invariance regularization, which has not been addressed properly in existing IL methods. The effectiveness of the proposed framework, including the cross-validation, is demonstrated empirically. Theoretical analysis reveals that our framework can estimate the desirable invariant predictor with a hyperparameter fixed correctly, and that such a preferable hyperparameter is chosen by the proposed CV methods under some conditions.

1 Introduction

Training data used in machine learning may contain features that are spuriously correlated to the labels of data. Deep Neural Networks (DNNs) often learn such spurious correlations embedded in training data and hence may fail to predict desired labels of test data generated by a different distribution from one to provide training data. In classification of animal images, DNNs tend to misclassify cows in sandy beaches, since most training pictures are taken in green pastures and DNNs inherit context information in training [3, 9]. Another example is learning from medical data. Systems trained with data collected in one hospital do not generalize well to other hospitals; DNNs unintentionally extract environmental factors specific to a particular hospital in training [16–18].

Invariance Learning (IL) is a rapidly developed approach to overcome the issue of spurious correlation, which is caused by some bias in the distribution of a training dataset [10–15, 21, 33–36, 54]. In this paper, we use the term *domain* to specify the bias in the distribution of a dataset. IL is thus a method for removing the influence of domain shits. Using training data from *multiple* domains, IL estimates a predictor *invariant* to the change of domains, aiming at keeping good performance in unseen domains as well as in the training domains.

While the IL approach has attracted much attention, requiring training data from multiple domains may hinder wide applications in practice; preparing training data in many domains often involves expensive data annotation. In real-world data, labels may be missing [42–45, 56–58] or incomplete; in some cases, data may only specify classes to which the image does *not* belong [46–48]. Such data with incomplete annotation are not directly applicable to the standard IL methods; they must be

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re-annotated accurately, often at great financial or human expense. The heavy cost drives a strong need to establish a new IL framework without or with lower annotation costs.

To mitigate the problem of annotation cost, we propose a novel IL framework for the situation where the training data of objective classification is given in only *one* domain, while the task of higher *label hierarchy*, which needs lower annotation cost, has data from multiple domains. Here, the task of higher *label hierarchy* means a classification task with coarser labels than those of a target classification. Figure 1 shows an example of label hierarchy. Consider the case where a target classification has 300 labels $\{\text{bird}_1, .., \text{bird}_{100}, \text{turtle}_1, .., \text{turtle}_{100}, \text{snake}_1, .., \text{snake}_{100}\}$ corresponding to 300 species. Then, the binary labels $\{\text{bird}, \text{reptile}\}$ are an example of labels in the higher hierarchy. The new IL framework significantly reduces the annotation cost in comparison with previous IL methods; we need annotation of 300 classes only for one domain and just binary labels for other domains.

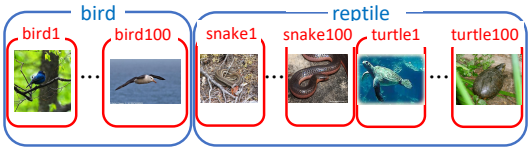

Figure 1: Example of Label hierarchy. Blue labels are in higher level of label hierarchy than red labels.

Another important issue in IL is hyperparameter selection. Most IL methods involve some hyperparameters to balance the classification accuracy and the degree of invariance. As [21] and [19] point out, in the literature of IL, the best performances of invariance had often been achieved by selecting the hyperparameters using test data from unseen domains. Moreover, [19] numerically demonstrated that, without using test data, simple methods of hyperparameter selection fail to find a preferable hyperparameter. It demonstrates a strong need for establishing an appropriate method of hyperparameter selection for IL.

We propose two methods of cross-validation (CV) for hyperparameter selection in our new IL framework. Since we assume training data of a single domain for the target task, it is impossible to estimate the deviation of the risks over the domains. To overcome the difficulty, our CV methods make use of the additional data from multiple domains in the higher label hierarchy. Theoretical analysis proves that our methods select a hyperparameter correctly under some conditions.

The main contributions of this paper are as follows:

- We establish a novel framework of invariance learning, which estimates an invariant predictor from a single domain data, assuming additional data from multiple domains for a higher level of classification task.
- Under the framework, we propose two methods of cross-validation for selecting hyperparameters without accessing any samples from unseen target domains.
- Experimental studies verify that the proposed framework extracts an invariant predictor more effectively than other existing methods.
- We mathematically prove that our framework can estimate a correct invariant predictor with a hyperparameter fixed correctly and that such a preferable hyperparameter is selected by the proposed CV methods under some settings.

2 Invariance Learning based on Label Hierarchy

Notations Throughout this paper, the space of input features and finite class labels are denoted by $\mathcal{X}$ and $\mathcal{Y}$, respectively. For given predictor $f : \mathcal{X} \to \mathcal{Y}$ and random variable (X, Y) on $\mathcal{X} \times \mathcal{Y}$ with its probability $P_{X,Y}$, $\mathcal{R}^{(X,Y)}(f)$ denotes the risk of f on (X, Y); *i.e.*, $\mathcal{R}^{(X,Y)}(f) := \int l(f(x), y) dP_{X,Y}$, where $l : \mathcal{Y} \times \mathcal{Y} \to \mathbb{R}$ is a loss function. For $m \in \mathbb{N}_{>0}$, $[m]$ denotes the set $\{1, ..., m\}$. For a finite set A, $|A| \in \mathbb{N}$ denotes the number of elements in A.

2.1 Review of Invariance Learning

Following [10], to formulate the out-of-distribution (o.o.d.) generalization, we assume that the joint distribution of data (X^e, Y^e) depends on the domain (or environment) $e \in \mathcal{E}$, and consider the dependence of a predictor f on the domain variable e. Suppose we are given training datasets $\mathcal{D}^e := \{(x_i^e, y_i^e)\}_{i=1}^{n^e} \sim P_{X^e,Y^e}$ i.i.d. from multiple domains $\mathcal{E}_{tr} \subset \mathcal{E}$. The final goal of the o.o.d. problem is to predict a desired label $Y^e \in \mathcal{Y}$ from $X^e \in \mathcal{X}$ for larger target domains $\mathcal{E} \supset \mathcal{E}_{tr}$.

To discuss the o.o.d. performance, [10] introduced the o.o.d. risk

$$\mathcal{R}^{o.o.d.}(f) := \max_{e \in \mathcal{E}} \mathcal{R}^e(f), \tag{1}$$

where $\mathcal{R}^e(f) := \mathcal{R}^{(X^e, Y^e)}(f)$. This is the worst case risk over $\mathcal{E}$, including unseen domains $\mathcal{E} - \mathcal{E}_{tr}$.

To solve (1), [10] estimates a predictor f that performs well in unseen domains $\mathcal{E} - \mathcal{E}_{tr}$ as well as training domains $\mathcal{E}_{tr}$, namely a predictor *invariant* to a change of domains. The invariant predictor f is composed of two maps Φ and w; that is, $f = w \circ \Phi$ holds. A feature map $\Phi : \mathcal{X} \to \mathcal{H}$, which is often called an *invariance*, realizes a feature of $x \in \mathcal{X}$ in the feature space $\mathcal{H}$ with spurious correlations in x removed. A predictor $w : \mathcal{H} \to \mathcal{Y}$ estimates the label of feature $\Phi(x)$. The estimation of an invariant predictor is implemented by solving the following optimization problem:

$$\min_{\Phi \in \mathcal{I}_{tr}, w: \mathcal{H} \to \mathcal{Y}} \sum_{e \in \mathcal{E}_{tr}} \mathcal{R}^e(w \circ \Phi), \tag{2}$$

where $\mathcal{I}_{tr}$ is the set of invariances captured by $\bigcup_{e \in \mathcal{E}_{tr}} \mathcal{D}^e$:

$$\mathcal{I}_{tr} := \left\{ \Phi : \mathcal{X} \to \mathcal{H} \mid P(Y^e | \Phi(X^e)) \text{ does not depend on } e \in \mathcal{E}_{tr} \right\}.$$

This invariance is based on conditional independence as [14, 15, 40], while [10, 11] use a different type invariance based on $\operatorname{argmin}_w \mathcal{R}^e(w \circ \Phi)$ instead of $P(Y^e | \Phi(X^e))$. All IL methods estimate the invariance using the difference among $\mathcal{E}_{tr}$, assuming the availability of *multiple* training domains.

2.2 Invariance estimation by higher label data

Our goal is to make an invariant predictor from a single training domain $\mathcal{E}_{tr} = \{e^*\}$. In this case, (2) is reduced to the empirical risk minimization $\min_f \mathcal{R}^{e^*}(f)$ on e^*, and therefore the standard IL framework is not able to extract an invariance.

In this paper, we introduce an assumption that additional data $\mathcal{D}^e_{ad}$ for an another task (X^e, Z^e), which is in the higher label hierarchy than (X^e, Y^e), is available with respect to multiple domains $\mathcal{E}_{ad} \subset \mathcal{E}$. The task of higher hierarchy (X^e, Z^e) has a *coarser* label $Z^e \in \mathcal{Z}$ than $Y^e \in \mathcal{Y}$; more formally, Z^e is represented as $Z^e = g(Y^e)$ with a surjective label mapping $g : \mathcal{Y} \to \mathcal{Z}$ from the lower to the higher level in the label hierarchy. The example in Section 1 is formalized by a surjevtive function g as, setting $\mathcal{Y} := \{\text{bird}_1, .., \text{bird}_{100}, \text{turtle}_1, .., \text{turtle}_{100}, \text{snake}_1, .., \text{snake}_{100}\}$ and $\mathcal{Z} := \{\text{bird}, \text{reptile}\}$, $g(y) := \text{bird}$ if $y = \text{bird}_i$ ($i \in \{1, 2, ..., 100\}$) and $g(y) := \text{reptile}$ else.

By making use of $\{\mathcal{D}^e_{ad}\}_{e \in \mathcal{E}_{ad}}$, our objective for the invariant prediction is given by

$$\min_{\Phi \in \mathcal{I}_{ad}, w: \mathcal{H} \to \mathcal{Y}} \mathcal{R}^{e^*}(w \circ \Phi), \tag{3}$$

where $\mathcal{I}_{ad}$ is the set of invariances:

$$\mathcal{I}_{ad} := \left\{ \Phi : \mathcal{X} \to \mathcal{H} \mid P(g(Y^e) | \Phi(X^e)) \text{ does not depend on } e \in \mathcal{E}_{ad} \right\}.$$

Note that (3) evaluates the risk with a single training domain while the invariances are given by additional data of multiple domains.

2.3 Construction of objective function

Among several candidates of the loss and model design, we focus a probabilistic output case and evaluate its error by the cross entropy loss; that is, we model w by $p_\theta : \mathcal{H} \to \mathcal{P}_\mathcal{Y}$, where $\mathcal{P}_\mathcal{Y}$ denotes the set of probabilities on $\mathcal{Y}$ and θ denotes a model parameter. The risk is then written by

$$\mathcal{R}^e(p_\theta \circ \Phi) = \int -\log p_\theta(Y^e | \Phi(X^e)) dP_{X^e, Y^e}.$$

We aim to solve (3) by minimizing the following objective function:

$$\begin{aligned} \text{Objective}(\theta, \Phi) &:= \hat{\mathcal{R}}^{e^*}(p_\theta \circ \Phi) \\ &\quad + \lambda \cdot (\text{Dependence measure of } P(g(Y^e) | \Phi(X^e)) \text{ on } e \in \mathcal{E}_{ad}). \end{aligned} \tag{4}$$

Here, $\hat{\mathcal{R}}^{e^*}(p_\theta \circ \Phi)$ denotes the empirical risk of $p_\theta \circ \Phi$ evaluated by $\mathcal{D}^{e^*}$: $\hat{\mathcal{R}}^{e^*}(p_\theta \circ \Phi) := -\frac{1}{|\mathcal{D}^{e^*}|}\sum_{(x^{e^*},y^{e^*})\in\mathcal{D}^{e^*}} \log p_\theta(y^{e^*}|\Phi(x^{e^*}))$. While we can consider some variations of invariance regularization, we adopt the one used in [10] and construct an objective function as

$$\text{Objective}(\theta, \theta_{ad}, \Phi) := \hat{\mathcal{R}}^{e^*}(p_\theta \circ \Phi) + \lambda \cdot \sum_{e\in\mathcal{E}_{ad}} \|\nabla_{\hat{\theta}_{ad}=\theta_{ad}} \hat{\mathcal{R}}^{(X^e,Z^e)}(p^{\mathcal{Z}|\mathcal{H}}_{\hat{\theta}_{ad}} \circ \Phi)\|^2. \tag{5}$$

Here, $p^{\mathcal{Z}|\mathcal{H}}_\theta : \mathcal{H} \to \mathcal{P}_\mathcal{Z}$ is the linear logistic regression model same as [10], Φ is a nonlinear neural network, and $\hat{\mathcal{R}}^{(X^e,Z^e)}(p^{\mathcal{Z}|\mathcal{H}}_{\theta_{ad}} \circ \Phi) := -\frac{1}{|\mathcal{D}^e_{ad}|}\sum_{(x^e,z^e)\in\mathcal{D}^e_{ad}} \log p^{\mathcal{Z}|\mathcal{H}}_{\theta_{ad}}(z^e|\Phi(x^e))$.

It is not obvious if the regularization term in (5) is valid as a dependence measure of $P(g(Y^e)|\Phi(X^e))$, since it was proposed for another type of invariance based on $\operatorname{argmin}_w \mathcal{R}^e(w \circ \Phi)$. The next lemma shows that these notions of invariance are the same in the current setting.

Lemma 1. *When modeling w by conditional probabilities, the following statements are equivalent:*

$$P(Z^e|\Phi(X^e)) \text{ does not depend on } e \Leftrightarrow \operatorname{argmin}_{p^{\mathcal{Z}|\mathcal{H}}_{\theta_{ad}}} \mathcal{R}^{(X^e,Z^e)}(p^{\mathcal{Z}|\mathcal{H}}_{\theta_{ad}} \circ \Phi) \text{ does not depend on } e,$$

where $p^{\mathcal{Z}|\mathcal{H}}_{\theta_{ad}}$ in (ii) runs over all probability densities.

While our objective function (5) is similar to the ones in [10, 21] in that they are composed of an empirical risk and an invariance regularization, the correctness has not been fully discussed so far. In Section 4, we will mathematically prove the correctness of (5) under some settings.

3 Hyperparameter selection method

3.1 Hyperparameter Selection in Invarance Learning

The objective function (5) has a hyperparameter λ to select, as is often the case with IL methods. The hyperparameter selection in IL has special difficulty, however; because the o.o.d. problem needs to predict Y^e on unseen domains, λ must be chosen without accessing any data in such unseen domains. It was reported in [19, 21] that the success of IL methods depends strongly on the careful choice of hyperparameters, and some of the results even used data from unseen domains in the choice. [19] reported also experimental results of various IL methods with two CV methods, training-domain validation (Tr-CV) and leave-one-domain-out validation (LOD-CV), and showed that the CV methods failed to select preferable hyperparameters. In the Colored MNIST experiment, for example, the accuracy of Invariant Risk Minimization [10] is 52.0% at best, which is about a random guess level.

The failure of the CV methods is caused by the improper design of the objective function for CV; they do not simulate the o.o.d. risk, which is the maximum risk over the domains. Tr-CV splits data in each training domain into training and validation subsets, and takes the sum of the validated risks over the training domains. Obviously, this is not an estimate of the o.o.d. risk. LOD-CV holds out one domain among the training domains in turn and validates models with the average of the validated risks over the held-out domains. Again, this average does not correspond to the o.o.d. risk. In summary, the problem we need to solve is answering the following question: how can we construct an evaluation function of the o.o.d. risk from validation data? In the sequel, we will propose two methods of CV, which are summarized in Algorithm 1.

3.2 Method I: using data of higher level task

We divide each of $\mathcal{D}^{e^*}, \mathcal{D}^{e_1}_{ad}, ..., \mathcal{D}^{e_n}_{ad}$ into K parts, and use the k-th sample $\{\mathcal{D}^{e^*}_{[k]}, \mathcal{D}^{e_1}_{ad,[k]}, ..., \mathcal{D}^{e_n}_{ad,[k]}\}$ and the rest $\{\mathcal{D}^{e^*}_{[-k]}, \mathcal{D}^{e_1}_{ad,[-k]}, ..., \mathcal{D}^{e_n}_{ad,[-k]}\}$ for validation and training, respectively. To approximate the o.o.d. risk of the trained predictor $p_{\theta^\lambda_{[-k]}} \circ \Phi^\lambda_{[-k]}$, we wish to estimate $\mathcal{R}^e(p_{\theta^\lambda_{[-k]}} \circ \Phi^\lambda_{[-k]})$ for $e \in \mathcal{E}_{ad} \cup \{e^*\}$ by the validation set. For e^*, we use the standard empirical estimate $\hat{\mathcal{R}}^{e^*}_{[k]}(p_{\theta^\lambda_{[-k]}} \circ \Phi^\lambda_{[-k]})$. For $e \in \mathcal{E}_{ad}$, we substitute unavailable Y^e with Z^e and use $\hat{\mathcal{R}}^{(X^e,Z^e)}_{[k]}(p_{\theta^\lambda_{[-k]}} \circ \Phi^\lambda_{[-k]}) := \frac{1}{|\mathcal{D}^e_{ad,[k]}|}\sum_{(x^e,z^e)\in\mathcal{D}^e_{ad,[k]}} -\log p_{\theta^\lambda_{[-k]}}(z^e|\Phi^\lambda_{[-k]}(x^e))$.

Algorithm 1 CV methods. If CORRECTION = True, λ is selected by method II and if False, I.

Require: : Split $\mathcal{D}^{e^*}, \mathcal{D}^{e_1}_{ad}, ..., \mathcal{D}^{e_n}_{ad}$ into K parts. Set the hyperparameter candidates Λ.

Require: :$\hat{P}^e(z^{\curlyvee}) \leftarrow \frac{|\mathcal{D}^e_{ad,z^{\curlyvee}}|}{|\mathcal{D}^e_{ad}|}$, where $\mathcal{D}^e_{ad,z^{\curlyvee}} := \{(x,z) \in \mathcal{D}^e_{ad} \,|z = z^{\curlyvee}\}$ for all $e \in \mathcal{E}_{ad}$ and $z^{\curlyvee} \in \mathcal{Z}^{\curlyvee}$.

for $\lambda \in \Lambda$ **do**
  for $k = 1$ to K **do**
    Learn $\theta^{\lambda}_{[-k]}, \Phi^{\lambda}_{[-k]}$ by using $\mathcal{D}^{e^*}_{[-k]}, \mathcal{D}^{e_1}_{ad,[-k]}, ..., \mathcal{D}^{e_n}_{ad,[-k]}$.
    $\hat{\mathcal{R}}^{e^*}_k(\lambda) \leftarrow \frac{1}{|\mathcal{D}^{e^*}_{[k]}|} \sum_{(x^{e^*},y^{e^*}) \in \mathcal{D}^{e^*}_{[k]}} -\log p_{\theta^{\lambda}_{[-k]}}(y^{e^*}|\Phi^{\lambda}_{[-k]}(x^{e^*}))$ //Risk estimation on e^*.
    $\hat{\mathcal{R}}^{e^*|z^{\curlyvee}}_k(\lambda) \leftarrow \frac{1}{|\mathcal{D}^{e^*}_{[k],z^{\curlyvee}}|} \sum_{(x,y) \in \mathcal{D}^{e^*}_{[k],z^{\curlyvee}}} -\log p_{\theta^{\lambda}_{[-k]}}(y|\Phi^{\lambda}_{[-k]}(x), g(Y) = z^{\curlyvee})$ for $z^{\curlyvee}$ in $\mathcal{Z}^{\curlyvee}$.
    for $e \in \mathcal{E}_{ad}$ **do**
      $\hat{\mathcal{R}}^e_k(\lambda) \leftarrow \frac{1}{|\mathcal{D}^e_{ad,[k]}|} \sum_{(x^e,z^e) \in \mathcal{D}^e_{ad,[k]}} -\log p_{\theta^{\lambda}_{[-k]}}(z^e|\Phi^{\lambda}_{[-k]}(x^e))$. // Risk estimation on e.
      if CORRECTION **then**
        $\hat{\mathcal{R}}^e_k(\lambda) \; + \leftarrow \; \sum_{z^{\curlyvee} \in \mathcal{Z}^{\curlyvee}} \hat{P}^e(z^{\curlyvee}) \cdot \hat{\mathcal{R}}^{e^*|z^{\curlyvee}}_k(\lambda)$ // Correction term addition.
      end if
    end for
    $\hat{\mathcal{R}}^{o.o.d.}_k(\lambda) \leftarrow \max_{e \in \mathcal{E}_{ad} \cup \{e^*\}} \hat{\mathcal{R}}^e_k(\lambda)$ // o.o.d. risk estimation.
  end for
  $\hat{\mathcal{R}}^{o.o.d.}(\lambda) = \frac{1}{K} \sum_{k=1}^{K} \hat{\mathcal{R}}^{o.o.d.}_k(\lambda)$ // Final o.o.d. risk estimation.
end for
Select $\lambda^* := \mathrm{argmin}_{\lambda \in \Lambda} \hat{\mathcal{R}}^{o.o.d.}(\lambda)$

3.3 Method II: using correction term

Method I can be improved by correcting the replacement $\mathcal{R}^e = \mathcal{R}^{(X^e,Y^e)}$ with $\mathcal{R}^{(X^e,Z^e)}$ for $e \in \mathcal{E}_{ad}$. We use the following theorem for the correction:

Theorem 2. *Let $\mathcal{Z}^{\curlyvee} := \left\{z \in \mathcal{Z} \,\middle|\, |g^{-1}(z)| > 1\right\}$. For any map $\Phi : \mathcal{X} \to \mathcal{H}$, $p_\theta : \mathcal{H} \to \mathcal{P}_{\mathcal{Y}}$, and random variable (X,Y) on $\mathcal{X} \times \mathcal{Y}$, the following equality holds:*

$$\mathcal{R}^{(X,Y)}(p_\theta \circ \Phi) = \mathcal{R}^{(X,g(Y))}(p_\theta \circ \Phi) + \sum_{z^{\curlyvee} \in \mathcal{Z}^{\curlyvee}} \Big\{ P(g(Y) = z^{\curlyvee}) \times \mathcal{R}^{(X,Y)|z^{\curlyvee}}(p_\theta \circ \Phi) \Big\}.$$

Here, $\mathcal{R}^{(X,Y)|z^{\curlyvee}}(p_\theta \circ \Phi) := \int -\log p_\theta\big(Y|\Phi(X), g(Y) = z^{\curlyvee}\big) dP_{(X,Y)|g(Y)=z^{\curlyvee}}$ where $P_{(X,Y)|g(Y)=z^{\curlyvee}}$ denotes the conditional distribution of (X,Y) given the event $g(Y) = z^{\curlyvee}$, and $p_\theta(y|\Phi(x), g(Y) = z^{\curlyvee}) := \frac{p_\theta(y|\Phi(x))}{\sum_{y \in g^{-1}(z^{\curlyvee})} p_\theta(y|\Phi(x))}$.

The proof is given in Appendix A. The theorem shows that, to estimate the correction term, we need to estimate (i)$P(g(Y^e) = z^{\curlyvee})$ and (ii) $\mathcal{R}^{(X^e,Y^e)|z^{\curlyvee}}(p_{\theta^{\lambda}_{[-k]}} \circ \Phi^{\lambda}_{[-k]})$ for every $z^{\curlyvee} \in \mathcal{Z}^{\curlyvee}$.

(i) is naturally estimated even on $e \in \mathcal{E}_{ad}$: $\hat{P}(Z^e = z^{\curlyvee}) := \frac{|\mathcal{D}^e_{ad,z^{\curlyvee}}|}{|\mathcal{D}^e_{ad}|}$, where $\mathcal{D}^e_{ad,z^{\curlyvee}} := \{(x,z) \in \mathcal{D}^e_{ad} \,|z = z^{\curlyvee}\}$. (ii) is not easily estimable; while a direct simulation of the integration $\int dP_{(X^e,Y^e)|g(Y^e)=z^{\curlyvee}}$ demands data from $(X^e,Y^e) \sim P_{X^e,Y^e}$, our available data $\mathcal{D}^e_{ad}$ on $e \in \mathcal{E}_{ad}$ is from $P_{X^e,g(Y^e)}$, not from P_{X^e,Y^e}. To solve the non-availability of data from P_{X^e,Y^e}, we use the training data $\mathcal{D}^{e^*} \sim P_{X^{e^*},Y^{e^*}}$ instead. Namely, (ii) is estimated by

$$\hat{\mathcal{R}}^{(X^{e^*},Y^{e^*})|z^{\curlyvee}}_{[k]}(p_{\theta^{\lambda}_{[-k]}} \circ \Phi^{\lambda}_{[-k]}) := \frac{1}{|\mathcal{D}^{e^*}_{[k],z^{\curlyvee}}|} \sum_{(x,y) \in \mathcal{D}^{e^*}_{[k],z^{\curlyvee}}} -\log p_{\theta^{\lambda}_{[-k]}}(y|\Phi^{\lambda}_{[-k]}(x), g(Y) = z^{\curlyvee}),$$

where $\mathcal{D}^{e^*}_{[k],z^{\curlyvee}} := \left\{(x,y) \in \mathcal{D}^{e^*}_{[k]} \,|g(y) = z^{\curlyvee}\right\} \subset \mathcal{D}^{e^*}_{[k]}$. In Algorithm 1, the above risk estimate is abbreviated by $\hat{\mathcal{R}}^{e^*|z^{\curlyvee}}_{[k]}(\lambda)$ for notation simplicity.

4 Theoretical analysis

We theoretically investigate the correctness of our objective function and CV methods. In this section, to avoid discussing non-trivial effects of nonlinear Φ, we focus a simplified case of variable

selections, where the feature map Φ is chosen from the projections of x to a subset of its components. For example, Φ may be $\Phi(x_1, x_2, x_3) = (x_1, x_3)$ when x is three-dimensional. This type of IL appears practically in causal inference [14, 13] and regression [40]. Let $\mathcal{X} := \mathcal{X}_1 \times \mathcal{X}_2$ where $\mathcal{X}_1 := \mathbb{R}^{n_1}$ and $\mathcal{X}_2 := \mathbb{R}^{n_2}$ with $n_1, n_2 \in \mathbb{N}$. For a projection Φ, let Φ_i denote the $\mathcal{X}_i$-component of Φ $(i = 1, 2)$ and, if Φ has a $\mathcal{X}_2$-component, we write $\mathrm{Im}\Phi_2 \neq \emptyset$. We assume that (X_1^I, Y^I) on $\mathcal{X}_1 \times \mathcal{Y}$ gives the invariant feature X_1^I and invariant predictor $P_{Y^I|X_1^I}$. For simplicity, the domains $\mathcal{E}$ are assumed to composed of *all* possible distributions of X_2, namely, any random variables (X^e, Y^e) on $\mathcal{X} \times \mathcal{Y}$ such that (i) $P_{Y^e|\Phi^{\mathcal{X}_1}(X^e)}$ corresponds to $P_{Y^I|X_1^I}$ and (ii) the marginal distribution $P_{\Phi^{\mathcal{X}_1}(X)}$ of invariant feature $\Phi^{\mathcal{X}_1}(X)$ corresponds $P_{X_1^I}$; that is,

$$\{(X^e, Y^e)\}_{e\in\mathcal{E}} := \left\{(X, Y) : \text{a random variable on } \mathcal{X} \times \mathcal{Y} \,\middle|\, P_{\Phi^{\mathcal{X}_1}(X),Y} = P_{X_1^I,Y^I}\right\}.$$

4.1 Theoretical analysis of our objective function

The following theorem ensures that, neglecting estimations and under some conditions, a minimum of our objective function (5) with careful hyperparameter choice also minimizes the o.o.d. risk (1):

Theorem 3 (o.o.d. optimality of our objective function)**.** *Assume that the following condition holds:*

(A) For any variable selection Φ with $\mathrm{Im}\Phi_2 \neq \emptyset$, there exist two domains $\{e_1, e_2\} \subset \mathcal{E}_{ad}$ such that $P(g(Y^{e_1})|\Phi(X^{e_1})) \neq P(g(Y^{e_2})|\Phi(X^{e_2}))$.

Then, there exists $\lambda^* \in \mathbb{R}$ such that any minimizer $(\theta^\dagger, \theta^\dagger_{ad}, \Phi^\dagger)$ of (5),

$$(\theta^\dagger, \theta^\dagger_{ad}, \Phi^\dagger) \in \underset{\theta,\theta_{ad},\Phi}{\mathrm{argmin}}\big\{\mathcal{R}^{e^*}(p_\theta \circ \Phi) + \lambda^* \cdot \sum_{e\in\mathcal{E}_{ad}} \|\nabla_{\hat{\theta}_{ad}=\theta_{ad}} \mathcal{R}^{(X^e,Z^e)}(p^{\mathcal{Z}|\mathcal{H}}_{\hat{\theta}_{ad}} \circ \Phi)\|^2\big\},$$

is o.o.d. optimal, i.e.,

$$p_{\theta^\dagger} \circ \Phi^\dagger \in \mathrm{argmin}_{p_\theta:\mathcal{X}\to\mathcal{P}_\mathcal{Y}} \mathcal{R}^{o.o.d.}(p_\theta),$$

where p_θ and $p^{\mathcal{Z}|\mathcal{H}}_{\theta_{ad}}$ in $\min_{\theta,\theta_{ad},\Phi}$ run all the probability density functions, and Φ runs all the variable selections. The gradient $\nabla_{\theta_{ad}}$ should be understood as the functional derivative on the space of probability density functions.

For the proof, see Appendix B. Condition (A) means that $\mathcal{E}_{ad}$ has sufficient variation to capture the desirable invariance $\Phi^{\mathcal{X}_1}$.

4.2 Theoretical analysis of our cross validation methods

In Sections 3.2 and 3.3, we approximate $\mathcal{R}^{(X^e,Y^e)}$ using label Z^e of higher level. While the approximation is not exact, we will prove that the proposed CV methods still select a correct hyperparameter under some conditions. We will also elucidate the difference of the two CV methods. Given hyperparameter λ, minimizing (5) over the model yields the feature map (variable selection) denoted by $\Phi^\lambda : \mathcal{X} \to \mathbb{R}^{n_\lambda}$ $(n_\lambda \leq n_1+n_2)$. For simplicity of theoretical analysis, we assume that the minimization of (5) achieves perfectly the conditional probability density function of $P_{Y^{e^*}|\Phi^\lambda(X^{e^*})}$, denoted by $p^{*,\lambda}(y|\Phi^\lambda(x))$. Then, neglecting estimation errors, the approximated o.o.d. risk of $p^{*,\lambda} \circ \Phi^\lambda$ used in Methods I and II are represented by the following $\mathcal{R}^I(\lambda)$ and $\mathcal{R}^{II}(\lambda)$, respectively:

$$\mathcal{R}^I(\lambda) := \max\left\{\max_{e\in\mathcal{E}_{ad}} \mathcal{R}^{(X^e,g(Y^e))}(p^{*,\lambda} \circ \Phi^\lambda), \mathcal{R}^{(X^{e^*},Y^{e^*})}(p^{*,\lambda} \circ \Phi^\lambda)\right\},$$

$$\mathcal{R}^{II}(\lambda) := \max_{e\in\mathcal{E}_{ad}\cup\{e^*\}} \left\{\mathcal{R}^{(X^e,g(Y^e))}(p^{*,\lambda} \circ \Phi^\lambda) + \sum_{z^\curlyvee\in\mathcal{Z}^\curlyvee} P(Z^e = z^\curlyvee) \cdot \mathcal{R}^{(X^{e^*},Y^{e^*})|z^\curlyvee}(p^{*,\lambda} \circ \Phi^\lambda)\right\}.$$

We have the following theoretical justification of our CV methods: the chosen λ gives a minimizer of the correct CV criterion. For the proofs, see Appendices C and D.

Theorem 4 (Correctness of Method I)**.** *Assume that the following conditions (i) and (ii) hold:*

(i) there exists $\lambda^I \in \Lambda$ such that $\Phi^{\lambda^I} = \Phi^{\mathcal{X}_1}$.

(ii) Let p^{e^*} be the probability density function of $P_{X^{e^*},Y^{e^*}}$. Then, for any λ with $\mathrm{Im}\Phi_2^\lambda \neq \emptyset$, there is $e_\lambda \in \mathcal{E}_{ad}$ such that

$$(x,y) \sim P_{X^{e_\lambda},Y^{e_\lambda}} \text{ satisfies } p^{e^*}(y|\Phi^\lambda(x)) \leq e^{-\beta} - \varepsilon \text{ with probability 1 in } P_{X^{e_\lambda},Y^{e_\lambda}}.$$

Here, $\varepsilon \in \mathbb{R}_{>0}$ is any sufficient small positive real number (that is, $0 < \forall\varepsilon \ll 1$) and $\beta := H(Y^{e^*}|\Phi^{\mathcal{X}_1}(X^{e^*}))$ is the conditional entropy of $(\Phi^{\mathcal{X}_1}(X^{e^*}), Y^{e^*})$.

Then, we have

$$\mathrm{argmin}_{\lambda\in\Lambda}\, \mathcal{R}^I(\lambda) \subset \mathrm{argmin}_{\lambda\in\Lambda}\, \mathcal{R}^{o.o.d.}(p^{*,\lambda} \circ \Phi^\lambda).$$

Theorem 5 (Correctness of Method II)**.** *Assume that, in addition to (i) in Theorem 4, the following condition (ii)' holds:*

(ii)' for any λ with $\mathrm{Im}\Phi_2^\lambda \neq \emptyset$, there is $e_\lambda \in \mathcal{E}_{ad}$ such that

$$(x,y) \sim P_{X^{e_\lambda},Y^{e_\lambda}} \text{ satisfies } p^{e^*}(y|\Phi^\lambda(x)) \leq e^{-\beta_\lambda} - \varepsilon \text{ holds with probability 1 in } P_{X^{e_\lambda},Y^{e_\lambda}}.$$

Here, ε is any sufficiently small positive real number and

$$\beta_\lambda := H(Y^{e^*}|\Phi^{\mathcal{X}_1}(X^{e^*})) - \sum_{z^{\not\sim} \in \mathcal{Z}^{\not\sim}} \Big\{ P(g(Y^{e^*}) = z^{\not\sim}) \times \mathcal{R}^{(X^{e^*},Y^{e^*})|z^{\not\sim}}(p^{*,\lambda} \circ \Phi^\lambda) \Big\}.$$

Then, we have

$$\mathrm{argmin}_{\lambda\in\Lambda}\, \mathcal{R}^{II}(\lambda) \subset \mathrm{argmin}_{\lambda\in\Lambda}\, \mathcal{R}^{o.o.d.}(p^{*,\lambda} \circ \Phi^\lambda).$$

The conditions (ii) and (ii)' impose that, for at least one $e_\lambda \in \mathcal{E}_{ad}$, the two domains e_λ and e^* are *different* in the following meaning: if λ fails to remove domain-specific factors ($i.e.$, $\mathrm{Im}\Phi_2^\lambda \neq \emptyset$), for some $e_\lambda \in \mathcal{E}_{ad}$, $(x,y) \sim P_{X^{e_\lambda},Y^{e_\lambda}}$ yields low $p^{e^*}(y|\Phi^\lambda(x))$ with high probability. On the other hand, $(x,y) \sim P_{X^{e^*},Y^{e^*}}$ yields high $p^{e^*}(y|\Phi^\lambda(x))$ with high probability. Therefore, for fixed $x \in \mathcal{X}$, the candidate $(\hat{y}, \Phi^\lambda(x))$ generated from $P_{X^{e_\lambda},Y^{e_\lambda}}$ for high probabilities satisfies $p^{e^*}(\hat{y}|\Phi^\lambda(x))$ is low, while $(\hat{y}, \Phi^\lambda(x))$ from $P_{X^{e^*},Y^{e^*}}$ satisfies $p^{e^*}(\hat{y}|\Phi^\lambda(x))$ is high: that is, e^* and e_λ are *different*.

The theoretical analysis shows, while Method I is simpler to implement than Method II, Method II is more applicable. Noting that $\beta \geq \beta_\lambda$ and hence, $e^{-\beta} - \varepsilon \leq e^{-\beta_\lambda} - \varepsilon$, the condition (ii)' is milder than (ii). Recalling that (ii) and (ii)' impose the discrepancy between $\mathcal{E}_{ad}$ and e^* as discussed in the last paragraph, relaxation of conditions from (ii) to (ii)' implies that *method II can be applied even when domains $\mathcal{E}_{ad}$ and e^* have smaller discrepancy than the condition for Method I.*. The difference of these two methods will be demonstrated in Section 6.

5 Related work

Fine-tuning The proposed framework uses additional data from multiple domains as well as the training data for the target task. It is relevant to Transfer learning (TL) [22–24] and meta-learning [30, 41], which realize fast and accurate learning for a new target task based on a model pre-trained with additional data sets. For example, after initial learning with a large data set, *fine tune* [22, 23] re-trains the model with the target task, while *frozen feature* [24] fixes the pre-trained model and tunes a head network. Although they show advantages in many learning problems, they may not work effectively in the current setting; in the fine-tuning with the target task (X^{e^*}, Y^{e^*}), the model tends to learn spurious correlation in the data set and does not generalize to unseen domains. Some fine-tuning methods will be compared with the proposed approach in Section 6.

Domain adaptation by deep feature learning Domain adaptation strategies by deep feature learning [25–27, 31, 32] assume that we can access input data on a test domain in advance, and try to obtain data representation $\Phi(X^e)$ that follows the same distribution for the training and test domains. While the strategies lead to high predictive performance on a test domain similar to a training domain, such Φ does not function by discarding environmental factors from $X^e \in \mathcal{X}$ as noted in [10]. Experimental comparisons will be shown in Section 6.

6 Experiments

We study the effectiveness of the proposed framework and CVs through experiments, comparing them with several existing methods: empirical risk minimization (ERM), fine-tuning methods, and

(a) Colored MNIST: $\mathcal{Y} = [10], \mathcal{Z} = [2]$.

	Test Acc. on e_1	Test Acc. on e_2
Best possible	.750	
random guess	.100	
Oracle (grayscale)	.715 (.001)	
ERM	.693 (.001)	.433 (.004)
FT	.676 (.003)	.250 (.020)
FF	.677 (.002)	.248 (.019)
DSAN	.593 (.007)	.073 (.003)
Ours + CV I	.706 (.005)	.606 (.051)
Ours + CV II	.664 (.013)	**.618 (.018)**
Ours + Tr-CV	.701 (.002)	.500 (.006)
Ours + LOD CV	.590 (.136)	.460 (.200)
Ours + TDV	.690 (.008)	.657 (.008)

(b) ImageNet: $\mathcal{Y} = [3], \mathcal{Z} = [2]$.

	Test Acc. on e_1	Test Acc. on e_2
random guess	.333	
Oracle	.775 (.018)	
ERM	.779 (.019)	.428 (.003)
FT	.793 (.018)	.463 (.030)
FF	.475 (.007)	.490 (.064)
DSAN	.288 (.012)	.278 (.004)
Ours + CV I	.854 (.024)	.617 (.087)
Ours + CV II	.858 (.023)	**.664 (.042)**
Ours + Tr-CV	.863 (.012)	.619 (.088)
Ours + LOD CV	.850 (.016)	.533 (.030)
Ours + TDV	.857 (.012)	.673 (.035)

Table 1: Average Test ACCs and SEs of Colored MNIST (a) and ImageNet (b) (5 runs): *Oracle* of ImageNet shows a result of ERM with samples from both e_1 and e_2 given. TDV selects λ which yields the highest performance on e_2. The best scores on e_2 are **bolded**.

(a) Colored MNIST

CVI	CVII	Tr-CV	LOD-CV
.051 (.053)	**.039 (.017)**	.163 (.006)	.197 (.205)

(b) ImageNet

CVI	CVII	Tr-CV	LOD-CV
.056 (.075)	**.009 (.007)**	.054 (.076)	.161 (.033)

Table 2: Means and SEs of $\{$(Accuracy of TDV on e_2) $-$ (Accuracy of Each CV on e_2) $\}$ (5runs). The lowest errors are **bolded**.

deep domain adaptation strategies. For fine-tuning, we employ two typical methods of transfer learning: *fine tune* (FT) and *frozen feature* (FF) [22–24]. As a deep domain adaptation technique, we adopt the state-of-the-art method $DSAN$ [31]. We also compare our two CVs (CVI and CVII) with conventional CVs: training-domain validation (Tr-CV) and leave-one-domain-out cross-validation (LOD-CV) [19]. We have two hyperparameters to be selected by CV. In the training with (5), we set $\lambda := \lambda_{\text{before}}$ when the training epoch is less than a certain threshold t, and $\lambda := \lambda_{\text{after}}$ if the epoch is larger than t. It is known that these two hyperparameters are critical for IL methods to achieve good results. From a set of candidates, each of the CV methods selects a pair $(t, \lambda_{\text{after}})$. To know the best possible performance among the candidates, we also apply the test-domain validation (TDV) [19], which selects the hyperparameters with the unseen test domain, and thus is not applicable in practical situations. Additional experiments and experimental details can be found in Appendices F and G, respectively. The code is available in Supplementary Material.

Colored MNIST We apply our framework to *Colored MNIST* [10] with $\mathcal{Y} = [10]$ and $\mathcal{Z} := [2]$. We aim to predict $Y^e \in \mathcal{Y}$ from digit image data $X^e \in \mathbb{R}^{2\times 24\times 24}$. The label Y^e is changed randomly to one of the rest uniformly with a probability of 25%. All digits in images are colored red or green. The domain $e \in [0, 1]$ controls the color of digits; the digits $Y^e > 4$ and $Y^e \leq 4$ are colored in red and green, respectively, with probability e. In training, $\mathcal{D}^{e^*} \sim P_{X^{0.1},Y^{0.1}}$ is drawn with sample size $n^{e^*} = 5000$, and in testing, Y^e is predicted from X^e for $e_1 := e^*(= 0.1)$ and $e_2 := 0.9$. Regarding the higher level Z^e, the task is to predict $Z^e = 0$ for X^e in $0 - 4$ and $Z^e = 1$ for $5 - 9$ (that is, $g(Y^e) = 1$ if $Y^e > 4$ and else, $g(Y^e) = 0$). The label Z^e is swapped randomly with 25%. We set $\mathcal{E}_{ad} = \{0.1, 0.3, 0.5, 0.7, 0.9\}$ with $n^e = 5000$ for each $e \in \mathcal{E}_{ad}$. We model Φ by a 3-layer neural net. Setting the maximum epoch 500 and $\lambda_{\text{before}} := 1.0$, we select $(t, \lambda_{\text{after}})$ from 4×7 candidates with $t \in \{0, 100, 200, 300\}$, $\lambda_{\text{after}} \in \{10^0, 10^1, ..., 10^6\}$ by each of the CVs.

Table 1 (a) shows the test accuracies for 2000 random samples in the domains e_1 and e_2. The results, together with additional ones in Appendices F.1 and F.2, demonstrate that the proposed methods significantly outperform the others for e_2. Among the two proposed methods, CV II yields higher test accuracies on e_2. Table 2 (a) shows the accuracy gain of each CV from TDV with the same data sets for domain e_2. These results, together with Appendices F.1 and F.2, concur with the theory in Section 4 suggesting that CVII succeeds in wider situations, resulting in smaller errors.

ImageNet To see the performance of the proposed methods for more practical data, they are applied to the ImageNet [53] with its label re-annotated imitating BREEDS [52], which proposes a method for re-annotating ImageNet to create an o.o.d. benchmark. The target task here is to predict three labels $Y^e \in [3]$ of images $X^e \in \mathbb{R}^{3\times 224\times 224}$: *bird* ($Y^e$= 0), *snake* ($Y^e$= 1), and *turtle* ($Y^e$= 2).

In domain e_1, the bird data are composed of ruffed grouse and indigo bunting, which are species of landbird and hence almost in land, and the turtle data are composed of loggerhead and leatherback turtle, which are almost in water. In domain e_2, the bird data are composed of albatross and water ouzel, which are waterbirds and almost in water, and the turtle data are mud and box turtle in land. Snake data contain thunder snake, ringneck snake and gather snake in common with domains e_1 and e_2; the background of snakes does not change much over the species. For the sample of the target task, we used the domain $e^* = e_1$ and drew $n^{e^*} = 5456$ data $\mathcal{D}^{e^*} \sim P_{X^{e_1},Y^{e_1}}$ in training. The sample in the higher level $\mathcal{D}^e_{ad}$ of (X^e, Z^e), whose label is *bird* ($Z^e = 0$) and *reptile* ($Z^e = 1$) (that is, $g(0) = 0$ and $g(1) = g(2) = 1$), is drawn from both e_1 and e_2 with $n^{e_1} = n^{e_2} = 5456$. Here, we use $\mathcal{D}^{e^*}$ as $\mathcal{D}^{e_1}_{ad}$ with labels of $\mathcal{D}^{e^*}$ re-annotated by g. We made a predictor of Y^e based on X^e, and evaluated the test accuracy in the two domains $e = e_1, e_2$. We model Φ by ResNet50 [29]. Setting the maximum epoch 35 and $\lambda_{\text{before}} := 0.1$, we select $(t, \lambda_{\text{after}})$ from 3×4 candidates with $t \in \{10, 20, 30\}$, $\lambda_{\text{after}} \in \{0, 1, 10, 100\}$ by each of the CV methods.

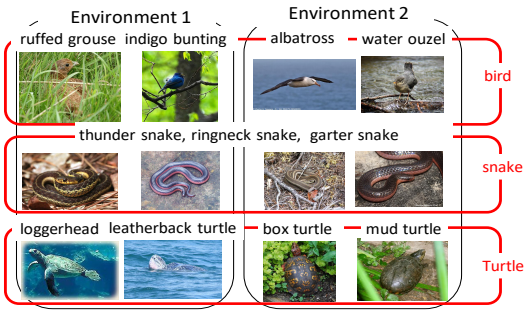

Figure 2: Visualization of ImageNet experiment.

Table 1 (b) shows the test accuracies with 1364 random samples. We can see that the proposed framework succeeded in capturing the predictor invariant to the change of background, while the other methods failed. Table 2 (b), which shows the difference between accuracies by TDV and each CV for the same data set with e_2, verify that CVII selects hyperparameters with smaller errors.

Comparison of two CV methods To highlight the difference between the proposed two CVs, we compare them regarding the discrepancy between the additional domains of higher level $\mathcal{E}_{ad}$ and the domain for training of the target task e^*. We used synthesized data with $\mathcal{X} = \mathbb{R}^2$, $\mathcal{Y} = [10]$ and $\mathcal{Z} := [2]$, preparing ten distributions $\{N_i\}_{i=1}^{10}$ on $\mathbb{R}^2$, which include a domain-specific factor in the second component depending on $e \in \mathbb{Z}$ (see Appendix G.2 for explicit representations of $\{N_i\}_{i=1}^{10}$). The task is to predict the distribution label $i \in \{1, \ldots, 10\}$. Setting $e^* := 20$ with $n^{e^*} = 60000$, the test task is to predict the label for domain $e = -20$. Regarding the task with label of higher level, we use $g(y) = 0$ if $y > 4$ and $g(y) = 0$ else. We draw $\mathcal{D}^e_{ad} \sim P_{X^e,Z^e}$ ($n^e = 20000$) from $\mathcal{E}_{ad} = \{e_{ad}, 40\}$, where e_{ad} ranges from -9 to 1. As e_{ad} increases, e_{ad} approaches to e^*. The model Φ is a 3-layer neural net. We set the maximum epoch 500 and $t = 0$, and select λ_{after} from 4 candidates $\lambda_{\text{after}} \in \{0, 0.001, 80, 100\}$ by each CV method.

	$e_{ad} = -9$	$e_{ad} = -8$	$e_{ad} = -7$	$e_{ad} = -6$	$e_{ad} = -5$	$e_{ad} = -4$	$e_{ad} = -3$	$e_{ad} = -2$	$e_{ad} = -1$	$e_{ad} = 0$	$e_{ad} = 1$
TDV	.596 (.078)	.621 (.046)	.630 (.041)	.595 (.061)	.590 (.087)	.621 (.059)	.564 (.071)	.582 (.056)	.535 (.093)	.520 (.121)	.575 (.107)
CV I	**.529 (.128)**	.555 (.111)	.562 (.086)	.566 (.109)	.375 (.145)	.346 (.172)	.372 (.176)	.358 (.167)	.300 (.146)	.173 (.143)	.218 (.087)
CV II	.527 (.152)	**.573 (.089)**	**.565 (.085)**	**.572 (.072)**	**.522 (.110)**	**.523 (.102)**	**.482 (.113)**	**.506 (.153)**	**.430 (.146)**	**.437 (.157)**	**.502 (.149)**

Table 3: Comparison of Two CVs: Average Test ACCs and SEs of the estimates (10runs).

Table 3 shows the test accuracy on $e = -e^*$ with 2000 random samples $(x, y) \sim P_{X^{-e^*},Y^{-e^*}}$. From the results, we can see that CVII tends to select better hyperparameters than CVI, especially in the case where the variation among the domains is smaller as e_{ad} approaches to e^*. This accords with the theoretical results in Theorems 4 and 5, which show that CVII finds a correct hyperparameter in smaller discrepancy between $\mathcal{E}_{ad}$ and e^* than CVI.

7 Conclusion and Societal impact

We have proposed a new framework of invariance learning: assuming the availability of datasets for another relevant task in higher label hierarchy, we obtain an invariant predictor for the target classification task using training data in a *single* domain. We have also proposed two CV methods for hyperparameter selection, which has been an outstanding problem of previous methods for invariant learning. Theoretical analysis has revealed correctness of our methods, including CVs, and the experimental results have demonstrated the effectiveness of the proposed framework and CVs. As a positive societal impact, our method will enable us to estimate a predictor that does not use discriminatory factors such as nationality and gender. There may be some negative aspect in that our method removes important information for a prediction as well as unnecessary factors.

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Checklist

1. For all authors...
   (a) Do the main claims made in the abstract and introduction accurately reflect the paper's contributions and scope? [Yes]
   (b) Did you describe the limitations of your work? [Yes] In Section 1, we note that data with target classification label needs from at least one domain. In Section 4, we theoretically reveal the conditions for our objective function and CV methods to succeed.
   (c) Did you discuss any potential negative societal impacts of your work? [Yes] It is included in Section 7.
   (d) Have you read the ethics review guidelines and ensured that your paper conforms to them? [Yes]
2. If you are including theoretical results...
   (a) Did you state the full set of assumptions of all theoretical results? [Yes] See Section 4.
   (b) Did you include complete proofs of all theoretical results? [Yes] They are included in Appendices.
3. If you ran experiments...
   (a) Did you include the code, data, and instructions needed to reproduce the main experimental results (either in the supplemental material or as a URL)? [Yes] We put the code in the supplemental material.
   (b) Did you specify all the training details (e.g., data splits, hyperparameters, how they were chosen)? [Yes] They are specified in Section 6 and Appendix G.3.
   (c) Did you report error bars (e.g., with respect to the random seed after running experiments multiple times)? [Yes]
   (d) Did you include the total amount of compute and the type of resources used (e.g., type of GPUs, internal cluster, or cloud provider)? [Yes] They are included in Appendix G.3.
4. If you are using existing assets (e.g., code, data, models) or curating/releasing new assets...
   (a) If your work uses existing assets, did you cite the creators? [Yes]
   (b) Did you mention the license of the assets? [Yes]
   (c) Did you include any new assets either in the supplemental material or as a URL? [N/A]
   (d) Did you discuss whether and how consent was obtained from people whose data you're using/curating? [N/A]
   (e) Did you discuss whether the data you are using/curating contains personally identifiable information or offensive content? [N/A]
5. If you used crowdsourcing or conducted research with human subjects...
   (a) Did you include the full text of instructions given to participants and screenshots, if applicable? [N/A]

(b) Did you describe any potential participant risks, with links to Institutional Review Board (IRB) approvals, if applicable? [N/A]

(c) Did you include the estimated hourly wage paid to participants and the total amount spent on participant compensation? [N/A]