Cost-Sensitive Self-Training for Optimizing Non-Decomposable Metrics

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Abstract

Self-training based semi-supervised learning algorithms have enabled the learning of highly accurate deep neural networks, using only a fraction of labeled data. However, majority of work on self-training has focused on the objective of improving the accuracy whereas practical machine learning systems can have complex goals i.e. maximizing the minimum of recall across classes that are non-decomposable. In this work, we introduce the Cost-Sensitive Self-Training (CSST) framework which generalizes the self-training based methods for optimizing non-decomposable metrics. We prove that our framework is able to better optimize the desired non-decomposable metric, under similar data distribution assumptions made for the analysis of self-training. Using the proposed CSST framework we obtain practical self-training methods (for both vision and NLP tasks) for optimizing different non-decomposable metrics using deep neural networks. Our results demonstrate that CSST achieves an improvement over the state-of-the-art in majority of the cases across datasets and objectives.

1 Introduction

In recent years, semi-supervised learning algorithms are increasingly being used for training deep neural networks [4, 11, 33, 39]. These algorithms lead to accurate models by leveraging the unlabeled data in addition to the limited labeled data present. For example, it's possible to obtain a model with minimal accuracy degradation ($\leq 1\%$) using 5% of labeled data with semi-supervised algorithms compared to supervised models trained using 100% labeled data [33]. Hence, the development of these algorithms has resulted in a vast reduction in the requirement of expensive labeled data.

Self-training is one of the major paradigms for semi-supervised learning. It involves obtaining the targets (*e.g.* pseudo-labels) from a network from the unlabeled data, and using them to train the network further. The modern self-training methods also utilize additional regularizers that enforce prediction consistency across input transformations (e.g., adversarial perturbations [20], augmentations [38, 33], etc.), enabling them to achieve high performance using only a tiny fraction of labeled data. Currently, the enhanced variants of self-training with consistency regularization [42, 27] are among the state-of-the-art (SOTA) methods for semi-supervised learning.

Despite the popularity of self-training methods, most of the works [38, 1, 33] have focused on the objective of improving prediction accuracy. However, there are nuanced objectives in real-world based on the application requirements. Examples include minimizing the worst-case recall [21] used for federated learning, classifier coverage for minority classes for ensuring fairness [8], etc. These objectives are complex and cannot be expressed just by using a loss function on the prediction of a single input (i.e., non-decomposable). There has been a considerable effort in optimizing non-decomposable objectives for different supervised machine learning models [22, 32]. However, as supervision can be expensive in this work we aim to answer the following novel question: *Can*

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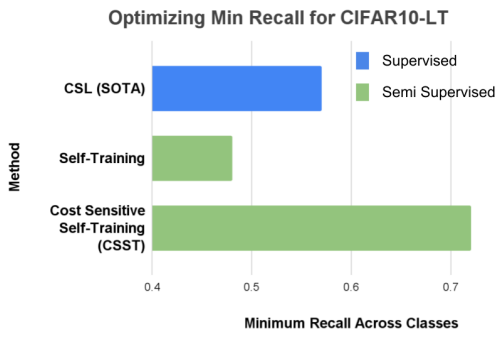


Figure 1: We show comparison of SOTA CSL [22] method with Self-Training based Semi-Supervised methods, for optimizing the minimum recall objective on CIFAR10-LT dataset. Our proposed CSST framework produces signficant gains in desired metric leveraging additional unlabeled data through our proposed weighted novel consistency regularizer and thresholding mechanism.

we optimize non-decomposable objectives using self-training based methods developed for semi-supervised learning?

We first demonstrate that vanilla self-training methods (e.g., FixMatch [33], UDA [38] etc.) can produce unsatisfactory results for other non-decomposable metrics (Fig. 1). We then generalize the Cost-Sensitive Loss for Self-Training by introducing a novel weighted consistency regularizer, for a particular non-decomposable metric. Further, for training neural networks we introduce appropriate loss functions and pseudo label selection (thresholding) mechanisms considering the non-decomposable metric we aim to optimize. We also prove that we can achieve better performance on desired non-decomposable metric through our framework utilizing self-training, under similar assumptions on data distributions as made for theoretical analysis of self-training [37].We demonstrate the practical application by optimizing various non-decomposable metrics by plugging existing methods (*e.g.* FixMatch [33] etc.) into our framework. Our framework leads to a significant average improvement in desired metric of minimizing worst-case recall while maintaining similar accuracy (Fig. 1). We will release our code and framework publicly to promote reproducible research.

In summary: **a)** we introduce a Cost-Sensitive Self-Training (CSST) framework for optimizing non-decomposable metrics that utilizes unlabeled data in addition to labeled data. (Sec. 4) **b)** we provably demonstrate that our CSST framework can leverage unlabeled data to achieve better performance over baseline on desired non-decomposable metric (Sec. 3) **c)** we show that by combining CSST with self-training frameworks (*e.g.* FixMatch [33], UDA [38] etc.) leads to effective optimization of non-decomposable metrics, resulting in significant improvement over vanilla baselines. (Sec. 5)

2 Preliminaries

2.1 Non-Decomposable Objectives and Reduction to Cost-Sensitive Learning

Following [22], we here introduce non-decomposable objectives and their reduction to cost-sensitive objectives. We consider K-class classification problem with an instance space $\mathcal{X}$ and the set of labels $\mathcal{Y} = [K]$. The data distribution on $\mathcal{X} \times [K]$ is denoted by D. For $i \in [K]$, we denote by π_i the class prior $\mathbf{P}(y = i)$. Notations commonly used across paper are in a Table in Appendix. For a classifier $F : \mathcal{X} \to [K]$, we define confusion matrix $\mathbf{C}[F] \in \mathbb{R}^{K \times K}$ by $C_{ij}[F] = \mathbf{E}_{(x,y)\sim D}\left[\mathbb{1}(y = i, F(x) = j)\right]$. Many objectives for classification are defined as functions of entries of confusion matrices. For instance, the recall on class i is given as $\mathrm{rec}_i[F] = C_{ii}[F]/\pi_i$ and precision on class i is given as $\mathrm{prec}_i[F] = C_{ii}[F]/\pi_i$. The proportion of predictions made on class j, i.e., the coverage is defined as, $\mathrm{cov}_j[F] = \sum_{i=1}^{K} C_{ij}[F]$. We introduce more complex metrics, which are of practical importance in the case of imbalanced distributions. A classifier often tends to suffer low recalls on tail classes in such cases. Therefore, one may want to maximize the worst case recall, i.e., maximize the minimum recall across all classes [5, 22]: $\max_F \min_{i\in[K]} \mathrm{rec}_i[F]$. Similarly, on long-tailed datasets, the tail classes suffer from low coverages, lower than their respective priors. The following problem tries to maximize the average recall while constraining the classifier's coverage $\mathrm{cov}_j[F]$ to be at least 95% of its balanced prior [22, 6]:

$$\max_F \frac{1}{K} \sum_{i\in[K]} \mathrm{rec}_i[F] \quad \text{s.t. } \mathrm{cov}_j[F] \geq \frac{0.95}{K}, \forall j \in [K]. \tag{1}$$

These metrics except for accuracy are **non-decomposable**, i.e., one cannot compute these metrics by simply calculating the average of scores on individual examples. Accuracy, recall and precision on class i, and coverage $\mathrm{cov}_i[F]$ can be regarded as instances of cost-sensitive learning (CSL), i.e., optimization problems of the form which can be written as a linear combination of $G_{i,j}$ and $C_{ij}[F]$ will be our focus in this work where $\mathbf{G}$ is a $K \times K$ matrix.

$$\max_F \sum_{i,j \in [K]} G_{ij} C_{ij}[F], \tag{2}$$

The entry G_{ij} represents the reward associated with predicting class j when the true class is i and matrix $\mathbf{G}$ is called a gain matrix [22]. Some more complex non-decomposable objectives for classification can be reduced to CSL [24, 34, 22]. For instance, the aforementioned two complex objectives can be reduced to CSL using continuous relaxation or a Lagrange multiplier as bellow. Let $\Delta_{K-1} \subset \mathbb{R}^K$ be the $K-1$-dimensional probability simplex. Then, maximizing the minimum recall is equivalent to the saddle-point optimization problem: $\max_F \min_{\boldsymbol{\lambda} \in \Delta_{K-1}} \sum_{i \in [K]} \lambda_i \frac{C_{ii}[F]}{\pi_i}$. Thus, for a fixed $\boldsymbol{\lambda}$, the corresponding gain matrix is given as a diagonal matrix $\mathrm{diag}(G_1, \ldots, G_K)$ with $G_i = \lambda_i / \pi_i$ for $1 \leq i \leq K$. Similarly, using Lagrange multipliers $\boldsymbol{\lambda} \in \mathbb{R}^K_{>0}$, Eq. (1) is rewritten as a max-min optimization problem [22, Sec. 2]. In this case, the corresponding gain matrix $\mathbf{G}$ is given as $G_{ij} = \frac{\delta_{ij}}{K \pi_i} + \lambda_j$, where δ_{ij} is the Kronecker's delta. One can solve these max-min problems by alternatingly updating $\boldsymbol{\lambda}$ (using exponented gradient or projected gradient descent) and optimizing the cost-sensitive objectives [22]. The next subsection introduces calibrated loss functions for CSL.

2.2 Loss Functions for Non-Decomposable Objectives

The cross entropy loss function is appropriate for optimizing accuracy for deep neural networks, however, learning with CE can suffer low performance for cost-sensitive objectives [22]. Following [22], we introduce calibrated loss functions for given gain matrix $\mathbf{G}$. For $x \in \mathcal{X}$, we let $\boldsymbol{s}(x) : \mathcal{X} \to \mathbb{R}^K$ be a score of a model on instance x so that the prediction $\boldsymbol{p}_m(x)$ is given as softmax i.e. $\left(\frac{\exp(s_y(x))}{\sum_{i \in [K]} \exp(s_i(x))} \right)_{y \in [K]}$. For a gain matrix $\mathbf{G}$, the corresponding loss function is given as a combination of logit adjustment [19] and loss re-weighting [26]. We decompose the gain matrix $\mathbf{G}$ as $\mathbf{G} = \mathbf{M}\mathbf{D}$, where $\mathbf{D} = \mathrm{diag}(G_{11}, \ldots, G_{KK})$ be a diagonal matrix, with $D_{ii} > 0, \forall i \in [K]$ and $\mathbf{M} \in \mathbb{R}^{K \times K}$. For $y \in [K]$ and a score function $\mathbf{s}(x)$, the hybrid loss is defined as follows:

$$\ell^{\mathrm{hyb}}(y, \mathbf{s}(x)) = -\sum_{i \in [K]} M_{yi} \log \left(\frac{\exp(s_i(x) - \log(D_{ii}))}{\sum_{j \in [K]} \exp(s_j(x) - \log(D_{jj}))} \right), \tag{3}$$

The average loss on training sample $S \subset \mathcal{X}$ is defined as $\mathcal{L}^{\mathrm{hyb}}(\mathcal{X}) = \frac{1}{|S|} \sum_{x \in S} \ell^{\mathrm{hyb}}(u, \mathbf{s}(x))$. Narasimhan and Menon [22] proved that the hybrid loss is calibrated, i.e., learning with ℓ^{hyb} gives the Bayes optimal classifier for $\mathbf{G}$ (c.f., [22, Proposition 4]). If $\mathbf{G}$ is a diagonal matrix (i.e., $\mathbf{M} = \mathbf{1}_K$), the hybrid loss is called the logit adjusted (LA) loss and $\ell^{\mathrm{hyb}}(y, \mathbf{s}(x))$ is denoted by $\ell^{\mathrm{LA}}(y, \mathbf{s}(x))$.

2.3 Consistency Regularizer for Semi-Supervised Learning

Modern self-training methods not only leverage pseudo labels, but also forces consistent predictions of a classifier on augmented examples or neighbor examples [37, 20, 38, 33]. More formally, a classifier F is trained so that the consistent regularizer $R(F)$ is small while a supervised loss or a loss between pseudo labeler are minimized [37, 33]. Here the consistency regularizer $R(F)$ is defined as

$$\mathbf{E}_x \left[\mathbb{1}(F(x) \neq F(x'), \exists x' \text{ s.t. } x' \text{ is a neighbor of an augmentation of } x) \right].$$

In existing works, consistency regularizers are considered for optimization of accuracy. In the subsequent sections, we consider consistency regularizers for cost-sensitive objectives.

3 Cost-Sensitive Self-Training for Non-Decomposable Metrics

3.1 CSL and Weighted Error

In the case of accuracy or 0-1-error, a self-training based SSL algorithm using a consistency regularizer achieves the state-of-the-art performance across a variety of datasets [33] and its effectiveness has

been proved theoretically [37]. This section provides theoretical analysis of a self-training based SSL algorithm for non-decomposable objectives by generalizing [37]. More precisely, the main result of this section (Theorem 5) states that an SSL method using consistency regularizer improves a given pseudo labeler for non-decomposable objectives. We provide all the omitted proofs for theoretical results in the paper, in the Appendix.

In Sec. 2, we considered non-decomposable metrics and their reduction to cost-sensitive learning objectives defined by (2) using a gain matrix. In this section, we consider an equivalent objective using a weighted error. For weight matrix $w = (w_{ij})_{1 \le i,j \le K}$ and a classifier $F : \mathcal{X} \to [K]$, a weighted error is defined as follows:

$$\mathrm{Err}_w(F) = \sum_{i,j \in [K]} w_{ij} \mathbf{E}_{x \sim P_i} \left[\mathbb{1}(F(x) \neq j) \right],$$

where, $P_i(x)$ denotes the class conditional probability $\mathbf{P}(x \mid y = i)$. If $w = \mathrm{diag}(1/K, \ldots, 1/K)$, then this coincides with the balanced error [19]. Since $\mathbf{E}_{(x,y)\sim D} \left[\mathbb{1}(y = i, F(x) = j) \right] = \mathbf{P}(y = i) - \mathbf{P}(y = i) \mathbf{E}_{x \sim P_i} \left[\mathbb{1}(F(x) \neq j) \right]$, minimizing $\mathrm{Err}_w(F)$ with respect to F is equivalent to CSL (2) with gain matrix $\mathbf{G}$ where $G_{ij} = (w_{ij}/\pi_i)_{1 \le i,j \le K}$. We note that if we add a gain matrix $\mathbf{G}$ to a matrix with the same columns, then the maximizers of CSL (2) are the same as the original problem. Hence, without loss of generality, we assume $w_{ij} \ge 0$. We also assume that $w \neq \mathbf{0}$, i.e., $|w|_1 > 0$.

In the previous work [37], it is assumed that there exists a ground truth classifier $F^\star : \mathcal{X} \to [K]$ and the classes are disjoint. However, if supports are disjoint, a solution of the minimization problem $\min_F \mathrm{Err}_w(F)$ may be independent of w in some cases. More precisely, if $w = \mathrm{diag}(w_1, \ldots, w_K)$ is a diagonal matrix and $w_i > 0, \forall i$, then the optimal classifier is given as $x \mapsto \mathrm{argmax}_{k \in [K]} w_k P_k(x)$ (this follows from [22, Proposition 1]). If supports are disjoint, then the optimal classifier is the same as $x \mapsto \mathrm{argmax}_{k \in [K]} P_k(x)$, which coincides with the ground truth classifier. Therefore, we do not assume the supports of P_i are disjoint nor a ground truth classifier exists unlike [37].

3.2 Weighted Consistency Regularizer

In the case of accuracy, the consistency regularizer is equally important across the distributions P_i for $1 \le i \le K$ [33, 37]. However, in our case, if the entries of the i_0th row of the weight matrix w are smaller than the other entries for some i_0, then the model predictions on examples drawn from the distribution P_{i_0} are less important than those on the other examples. In this case, we require less restrictive consistency regularizer for distribution P_{i_0} than the other distributions. Thus, we need a weighted (or cost-sensitive) consistency regularizer defined below.

We assume that the instance space $\mathcal{X}$ is a normed vector space with norm $|\cdot|$ and $\mathcal{T}$ is a set of augmentations, i.e., each $T \in \mathcal{T}$ is a map from $\mathcal{X}$ to itself. For a fixed $r > 0$, we define $\mathcal{B}(x)$ by $\{x' \in \mathcal{X} : \exists T \in \mathcal{T} \text{ s.t. } |x' - T(x)| \le r\}$. For each $i \in [K]$, we define conditional consistency regularizer by $R_{\mathcal{B},i}(F) = \mathbf{E}_{x \sim P_i} \left[\mathbb{1} \left(\exists x' \in \mathcal{B}(x) \text{ s.t. } F(x) \neq F(x') \right) \right]$. Then, we define the weighted consistency regularizer by $R_{\mathcal{B},w}(F) = \sum_{i,j \in [K]} w_{ij} R_{\mathcal{B},i}(F)$. For $\beta > 0$, we consider the following optimization objective:

$$\min_F \mathrm{Err}_w(F) \quad \text{subject to } R_{\mathcal{B},w}(F) \le \beta. \tag{4}$$

A solution of the problem (4) is denoted by F^*. The following assumption is not mathematically formal, however, we require it to interpret our main theorem.

ASSUMPTION 1. We assume both β and $\mathrm{Err}_w(F^*)$ are sufficiently small so that they are negligible compared to $\mathrm{Err}_w(F_{\mathrm{pl}})$.

In the case of the balanced error, the validity of this assumption is justified by the fact that the existing work [33] using consistency regularizer achieves high accuracy (i.e., low balanced errors) for balanced datasets. In appendix, we provide an example that supports the validity of the assumption in the case of Gaussian mixtures and diagonal weight matrices.

3.3 Expansion Property

For $x \in \mathcal{X}$, we define the neighborhood $\mathcal{N}(x)$ of x by $\{x' \in \mathcal{X} : \mathcal{B}(x) \cap \mathcal{B}(x') \neq \emptyset\}$. For a subset $S \subseteq \mathcal{X}$, neighborhood of S is defined as $\mathcal{N}(S) = \cup_{x \in S} \mathcal{N}(x)$. Similarly to [37], we consider the following property on distributions.

DEFINITION 2. For a distribution Q on $\mathcal{X}$ and a non-increasing function $c : (0, 1] \to [1, \infty)$, we say Q has c-expansion property if $Q(\mathcal{N}(S)) \geq c(Q(S))Q(S)$ for any measurable $S \subseteq \mathcal{X}$.

We compare the c-expansion property with $(a, \widetilde{c})$-expansion property proposed by [37], where $a \in (0, 1)$ and $\widetilde{c} > 1$. If Q satisfies $(a, \widetilde{c})$-expansion property [37] with $\widetilde{c} > 1$, then Q satisfies the c-expansion property, where $c(p) = \widetilde{c}$ if $p \leq a$ and $c(p) = 1$ otherwise. On the other hand, if Q-satisfies c-expansion property, then for any $a \in (0, 1)$ and $S \subseteq \mathcal{X}$ with $Q(S) \leq a$, we have $Q(\mathcal{N}(S)) \geq c(Q(S))Q(S) \geq c(a)Q(S)$ since c is non-increasing. Therefore, Q satisfies the $(a, c(a))$-expansion property. Thus, we could say these two conditions are equivalent. To simplify our analysis, we use our definition of the expansion property.

The c-expansion property implies that if $Q(S)$ decreases, then the "the expansion factor" $\frac{Q(\mathcal{N}(S))}{Q(S)}$ increases. This is a natural condition, because it roughly requires that if $Q(S)$ is small, then $Q(\mathcal{N}(S))$ is large compared to $Q(S)$. In addition, it is satisfied for mixtures of Gaussians and mixtures of manifolds as follows:

EXAMPLE 3. By [37, Examples 3.4, 3.5], the c-expansion property is satisfied for mixtures of isotropic Gaussian distributions and mixtures of manifolds. More precisely, in the case of mixtures of isotropic Gaussian distributions, i.e., if Q is given as mixtures of $\mathcal{N}(\tau_i, \frac{1}{d} I_{d\times d})$ for $i = 1, \ldots, n$ with some $n \in \mathbb{Z}_{\geq 1}$ and $\tau_i \in \mathbb{R}^d$, and $\mathcal{B}(x)$ is an ℓ_2-ball with radius r then by [2, (13)] and [37, Section B.2], Q satisfies the c-expansion property with $c(p) = R_h(p)/p$ for $p > 0$ and $h = 2r\sqrt{d}$ (c.f., [37, section B.2]). Here $R_h(p) = \Phi(\Phi^{-1}(p) + h)$ and Φ is the cumulative distribution function of the standard normal distribution on $\mathbb{R}$.

3.4 Cost-Sensitive Self-Training with Weighted Consistency Regularizer

Let $F_{\mathrm{pl}} : \mathcal{X} \to [K]$ be a pseudo labeler. F_{pl} can be any classifier satisfying the following assumption, however, typically it is a classifier trained on a labeled dataset.

ASSUMPTION 4. Define weighted probability measure P_w on $\mathcal{X}$ by $P_w(U) = \frac{\sum_{i,j\in[K]} w_{ij} P_i(U)}{\sum_{i,j\in[K]} w_{ij}}$ for $U \subseteq \mathcal{X}$. We assume P_w satisfies c-expansion property for some c. We assume that $\mathrm{Err}_w(F_{\mathrm{pl}}) + \mathrm{Err}_w(F^*) \leq |w|_1$. Let $\gamma = c(p_w)$, where $p_w = \frac{\mathrm{Err}_w(F_{\mathrm{pl}})+\mathrm{Err}_w(F^*)}{|w|_1}$. We also assume $\gamma > 3$.

REMARK. Although the previous work [37] assumed $(a, \widetilde{c})$-expansion property for each conditional distribution P_i, we assume c-expansion property for the weighted measure P_w.

Since c is non-increasing, γ is a non-increasing function of $\mathrm{Err}_w(F_{\mathrm{pl}})$ (and $\mathrm{Err}_w(F^*)$). Therefore, the assumption $\gamma > 3$ roughly requires that $\mathrm{Err}_w(F_{\mathrm{pl}})$ is "small". We provide concrete conditions for $\mathrm{Err}_w(F_{\mathrm{pl}})$ that satisfy $\gamma > 3$ in the case of mixture of isotropic Gaussians in Appendix.

We define $L^{(i)}_{\text{0-1}}(F, F') = \mathbf{E}_{x\sim P_i}\left[\mathbb{1}(F(x) \neq F'(x))\right]$. Then, we consider the following objective:

$$\min_F \mathcal{L}_w(F), \quad \text{where } \mathcal{L}_w(F) = \frac{\gamma+1}{\gamma-1} L_w(F, F_{\mathrm{pl}}) + \frac{2\gamma}{\gamma-1} R_{\mathcal{B},w}(F). \tag{5}$$

Here $L_w(F, F_{\mathrm{pl}})$ is defined as $\sum_{i,j\in[K]} w_{ij} L^{(i)}_{\text{0-1}}(F, F_{\mathrm{pl}})$. The following theorem is a generalization of [37, Theorem 4.3], which provided a similar result for 0-1-error in the case of distributions with disjoint supports.

THEOREM 5. *Any minimizer $\widehat{F}$ of $\mathcal{L}_w(F)$ satisfies the following:*

$$\mathrm{Err}_w(\widehat{F}) \leq \frac{2}{\gamma-1}\mathrm{Err}_w(F_{\mathrm{pl}}) + \frac{\gamma+1}{\gamma-1}\mathrm{Err}_w(F^*) + \frac{4\gamma}{\gamma-1} R_{\mathcal{B},w}(F^*).$$

REMARK. Since both $\mathrm{Err}_w(F^*)$ and $R_{\mathcal{B},w}(F^*) \leq \beta$ are negligible compared to $\mathrm{Err}_w(F_{\mathrm{pl}})$ and $\gamma > 3$, Theorem 5 asserts that learning with the semi-supervised loss $L_w(F, F_{\mathrm{pl}})$ with the consistency regularizer $R_{\mathcal{B},w}(F)$ can achieve superior performance than the pseudo labeler in terms of the weighted error Err_w. In Appendix, following [37, 36], we also provide a generalization bound for $\mathrm{Err}_w(F)$ using all-layer margin [36] in the case when classifiers are defined by neural networks.

Naively, to optimize the objective (5), the distribution of unlabeled dataset should coincide with P_w, or the optimizer has to have access to a large set of samples drawn from P_w. For example, in the

case of the balanced error, it implies that the unlabeled dataset has the balanced class distribution. However, in the case of more complex objectives, the weight matrix w can vary in its learning procedure, thus such an assumption on P_w does not hold. In Sec. 4, we address this issue by focusing on unlabeled instances whose pseudo labels are of high confidence and utilizing the LA loss or hybrid loss introduced in Sec. 2 to minimize the weighted objective $\mathcal{L}_w(F)$. As previously explained, existing works [33] also filtered out unlabeled instances with low confidence. However, we shall empirically and theoretically show that a naive application of an existing threshold method does not work in our case.

4 CSST in Practice

The self-training methods utilizing consistency regularization in addition to to average supervised loss $\mathcal{L}_s$ also have a consistency loss for unlabeled samples (i.e. $\mathcal{L}_u$) with a thresholding mechanism to select unlabeled samples. The final loss for training the network is $\mathcal{L}_s + \lambda_u \mathcal{L}_u$ where λ_u is the hyperparameter. The supervised loss ℓ_s can be modified easily based on $\mathbf{G}$, for optimizing desired non-decomposable metric (Sec. 2.1). We will now introduce how can we modify the consistency loss and thresholding mechanism to introduce CSST for optimizing desired non-decomposable metric.

Weighted Consistency Regularization. As the idea of consistency regularization is to enforce consistency between model prediction on different augmentations of input, this is usually achieved by minimizing some kind of divergence $\mathcal{D}$. A lot of recent works [20, 33, 38] in semi-supervised learning use $\mathcal{D}_{\mathrm{KL}}$ to enforce consistency between the model's prediction on unlabeled data and its augmentations, $p_m(x)$ and $p_m(\mathcal{A}(x))$. Here $\mathcal{A}$ usually denotes a form of strong augmentation. Across these works, the distribution of confidence of the model's prediction is either sharpened or used to get a hard pseudo label to obtain $\hat{p}_m(x_i)$. As we aim to optimized the cost-sensitive learning objective, we aim to match the distribution of normalized distribution (i.e. $\mathrm{norm}(\mathbf{G^T}\hat{p}_m(x_i)) = \mathbf{G^T}\hat{p}_m(x)/\sum_i(\mathbf{G^T}\hat{p}_m(x))_i)$ (Proposition 2[22] also in Prop. 7) with the $p_m(\mathcal{A}(x))$ by minimizing the KL-Divergence between these. We now propose to use the following weighted consistency regularizer loss function for optimizing the same:

$$\ell_u^{\mathrm{wt}}(\hat{p}_m(x), p_m(\mathcal{A}(x), \mathbf{G}) = -\sum_{i=1}^{K}(\mathbf{G^T}\hat{p}_m(x))_i \log(p_m(\mathcal{A}(x))_i) \tag{6}$$

PROPOSITION 6. *The minimizer of* $\mathcal{L}_u^{wt} = \frac{1}{|D|}\sum_{x\in D}\ell_u^{wt}(\hat{p}_m(x), p_m(\mathcal{A}(x), \mathbf{G})$ *leads to minimization of KL Divergence i.e.* $\mathcal{D}_{KL}(\mathrm{norm}(\mathbf{G^T}\hat{p}_m(x_i))||p_m(\mathcal{A}(x)))\ \forall x \in D$.

As the above loss is similar in nature to the cost sensitive losses introduced by Narasimhan and Menon [22] (Sec. 2.1) we can use the logit-adjusted variants (i.e. ℓ^{LA} and ℓ^{hyb} based on type of $\boldsymbol{G}$) of these in our final loss formulations for training overparameterized deep networks. We formalize the connection of practical weighted consistency regularizer to theory (Sec. 3.4) in Appendix.

Threshold Mechanism for CSST. In the usually semi-supervised learning formulation we use the $\max_i(p_m(x)_i) > \tau$ as the function to select samples for which consistency regularization term is non-zero. We find that this leads to sub-optimal results in particularly the case of non-diagonal $\mathbf{G}$ due to few samples being able to cross the threshold (Fig. 3). As in the case of cost-sensitive loss formulation the samples may not achieve the high confidence to cross the threshold of consistency regularization. This is also theoretically justified by the following proposition:

PROPOSITION 7 ([22] Proposition 2)**.** *Let* $p_m^{opt}(x)$ *be the optimal softmax model function obtained by optimizing the cost-sensitive objective in Eq. 2 by averaging weighted loss function* $\ell^{wt}(y, p_m(x)) = -\sum_{i=1}^{K} G_{y,i}\log\frac{(p_m(x)_i)}{\sum_j p_m(x)_j}$. *Then optimal* $p_m^{opt}(x)$ *is:* $p_m^{opt}(x) = \frac{G_{y,i}}{\sum_j G_{y,j}} = \mathrm{norm}(\mathbf{G}^T\mathbf{y})\forall(x,y)$

Here $\mathbf{y}$ is the one-hot representation vector for a label y. We now propose our novel way of thresholding samples for which consistency regularization is applied in CSST. Our thresholding method takes into account the objective of optimizing the non-decomposable metric by taking $\mathbf{G}$ into account. We propose to use the threshold on KL-Divergence of the softmax of the sample $\mathbf{p}_m(x)$ with the optimal softmax (i.e. $\mathrm{norm}(\mathbf{G}^T\hat{\mathbf{p}}_m(x))$) for a given $\mathbf{G}$ corresponding to the pseudo label (or sharpened) $\hat{\mathbf{p}}_m(x)$, using which we modify the consistency regularization loss term ℓ_u given below:

$$\mathcal{L}_u^{wt}(B_u) = \frac{1}{|B_u|}\sum_{x\in B_u}\mathbb{1}_{(\mathcal{D}_{KL}(\mathrm{norm}(\mathbf{G}^T\hat{p}_m(x))\ ||\ p_m(x))\leq\tau)}\ell_u^{\mathrm{wt}}(\hat{p}_m(x), p_m(\mathcal{A}(x), \mathbf{G})) \tag{7}$$

Table 1: Results of maximizing the worst-case recall over *all classes* (col 2–3) and over just the head and tail classes (col 4–7).

Method	CIFAR10-LT ($\rho = 100$)		CIFAR100-LT ($\rho = 10$)		Imagenet100-LT ($\rho = 100$)	
	Avg. Rec	Min Rec	Avg. Rec	Min HT Rec	Avg. Rec	Min HT Rec
ERM	0.52	0.26	0.36	0.14	0.40	0.30
LA	0.51	0.38	0.36	0.35	0.48	0.47
CSL	0.64	0.57	0.43	0.43	0.52	0.52
Vanilla (FixMatch)	0.78	0.48	0.63	0.36	0.58	0.49
CSST (FixMatch)	0.76	0.72	0.63	0.61	0.64	0.63

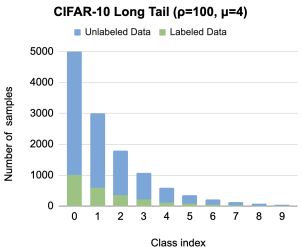


Figure 2: CIFAR-10 Long tail distribution $\rho = 100, \mu = 4$.

We name this proposed combination of KL-Thresholding and weighted consistency regularization as CSST in our experimental results. We find that for non-diagonal gain matrix $\mathbf{G}$ the proposed thresholding plays a major role in improving performance over supervised learning. This is demonstrated by comparison of CSST and CSST w/ KL-Thresholding (without proposed thresholding mechanism) in Fig. 3 and Tab. 2. We will now introduce CSST by introducing consistency based losses and threshold mechanism for unlabeled data (i.e. replacing l_u part of the data) into the popular semi-supervised methods of FixMatch [33] and Unsupervised Data Augmentation for Consistency Training (UDA) [38]. The exact expression for the weighted consistency losses utilized for UDA and FixMatch have been provided in the Appendix.

5 Experiments

We demonstrate that the proposed CSST framework shows significant gains in performance on both vision and natural language processing datasets, with an imbalance ratio defined on the training set as $\rho = \frac{\max_i P(y=i)}{\min_i P(y=i)}$. We assume the labeled and unlabeled samples come from a similar distribution and only differ by the ratio of total number of samples (μ). The frequency of samples follows an exponentially decaying long-tailed distributed as seen in Fig. 2, which closely imitates the distribution of real-world long-tailed datasets [35, 12]. For CIFAR-10 [13], IMDb [18] and DBpedia-14 [16], we use $\rho = 100$ and $\rho = 10$ for CIFAR-100 [13] and ImageNet-100 [29] [1] datasets. For CIFAR-100, at $\rho = 100,\ \mu = 4$ we only have 1 labeled sample for the tail classes, hence we chose a lower imbalance factor. In case of IMDb and DBpedia-14, we set the total number of labeled samples to 1,000. In all our experiments on CIFAR-10, CIFAR-100 and ImageNet-100 datasets, we set $\mu = 4$. We compare our method against supervised methods of ERM, Logit Adjustment (LA) [19] and Cost Sensitive Learning (CSL) [23] trained on the same number of labeled samples as used by semi-supervised learning methods, along with vanilla semi-supervised methods of FixMatch (for vision) and UDA (for NLP tasks). We use WideResNets(WRN) [41], specifically WRN-28-2 and WRN-28-8 for CIFAR-10 and CIFAR-100 respectively. For ImageNet we use a ResNet-50 [9] network for our experiments and finetuned DistilBERT(base uncased) [31] for IMDb and DBpedia-14 datasets. The validation and test sets have a uniform distribution and have 5,000 samples each. We use Stochastic Gradient Descent(SGD) with cosine learning rate schedule. A detailed list of hyper-parameters and additional experimental details can be found in the Appendix.

Maximizing Worst-Case Recall. For CIFAR-10, IMDb, and DBpedia-14 datasets, we maximize the minimum recall among all classes. Given the nature of distribution of number of samples per class for datasets with larger number of classes like CIFAR-100 and ImageNet-100, we pick an easier objective of maximizing the minimum of average recall of head classes or tail classes. We define the head classes ($\mathcal{H}$) and tail classes ($\mathcal{T}$) as the first 90 classes and last 10 classes respectively. The min HT objective can be mathematically formulated as: $\max_F \min\left(\sum_{i\in\mathcal{H}} \mathrm{rec}_i[F]/|\mathcal{H}|,\ \sum_{i\in\mathcal{T}} \mathrm{rec}_i[F]/\ |\mathcal{T}|\right)$. The corresponding gain matrix $\mathbf{G}$ is diag$(\frac{\lambda_{\mathcal{H}}}{\pi_1|\mathcal{H}|}, \frac{\lambda_{\mathcal{H}}}{\pi_2|\mathcal{H}|}, \ldots, \frac{\lambda_{\mathcal{T}}}{\pi_{K-1}|\mathcal{T}|}, \frac{\lambda_{\mathcal{T}}}{\pi_K|\mathcal{T}|})$. Since $\mathbf{G}$ is diagonal here, we use CSST(FixMatch) loss function Eq. 7 with the corresponding ℓ_u^{wt} being substituted by ℓ_u^{LA} as define in Sec. 2.1. Also for labeled samples we use L_s^{LA} as $\mathbf{G}$ is diagonal, we then combine the loss and train network using SGD. Each few steps of SGD, were followed by an update on the λ and $\mathbf{G}$ based on the uniform validation set (See Alg. 1 in Appendix). We find that CSST(FixMatch) significantly outperforms the other baselines in terms of the min recall and min Head-Tail recall for

[1] https://www.kaggle.com/datasets/ambityga/imagenet100

Table 2: Results of maximizing the mean recall subject to coverage constraint *all classes* (col 2–3) and over the head and tail classes (col 4–7). Proposed CSST(FixMatch) approach compares favorably to ERM,LA,CSL vanilla(FixMatch) and CSST(FixMatch) w/ KL-Thresh.. It is the best at both maximizing mean recall and coming close to satisfying the coverage constraint.

Method	**CIFAR10-LT** Per-class Coverage ($\rho = 100$, tgt : 0.1)		**CIFAR100-LT** Head-Tail Coverage ($\rho = 10$, tgt : 0.01)		**ImageNet100-LT** Head-Tail Coverage ($\rho = 100$, tgt : 0.01)	
	Avg. Rec	**Min Cov**	**Avg. Rec**	**Min HT Cov**	**Avg. Rec**	**Min HT Cov**
ERM	0.52	0.034	0.36	0.004	0.40	0.006
LA	0.51	0.039	0.36	0.009	0.48	0.009
CSL	0.60	0.090	0.45	0.010	0.48	0.010
Vanilla (FixMatch)	0.78	0.055	0.63	0.004	0.58	0.007
CSST(FixMatch) w/ KL-Thresh.	0.67	0.093	0.47	0.010	0.26	0.010
CSST(FixMatch)	0.80	0.092	0.63	0.010	0.58	0.010

Table 3: Results of maximizing the min recall over *all classes* for classification on NLP datasets. Proposed CSST(UDA) approach outperforms ERM and vanilla(UDA) baselines.

Method	**IMDb** ($\rho = 10$)		**IMDb** ($\rho = 100$)		**DBpedia-14** ($\rho = 100$)	
	Avg Rec	**Min Rec**	**Avg Rec**	**Min Rec**	**Avg Rec**	**Min Rec**
ERM	0.79	0.61	0.50	0.00	0.95	0.58
vanilla(UDA)	0.82	0.66	0.50	0.00	0.96	0.65
CSST(UDA)	0.89	0.88	0.77	0.75	0.99	0.97

all datasets, the metrics which we aimed to optimize (Tab. 1), which shows effectiveness of CSST framework. Despite optimizing worst-case recall we find that our framework is still able to maintain reasonable average (Avg.) recall in comparison to baseline vanilla(FixMatch), which demonstrates it's practical applicability.We find that optimizing min recall across NLP tasks of classification on long-tailed data by plugging UDA into CSST(UDA) framework shows similar improvement in performance (Tab. 3). This establishes the generality of our framework to even self-training methods across domain of NLP as well.

Maximizing Mean Recall Under Coverage Constraints. Maximizing mean recall under coverage constraints objective seeks to result in a model with good average recall, yet at the same time constraints the proportion of predictions for each class to be uniform across classes. The ideal target coverage under a balanced evaluation set(or such circumstances) is given as $\text{cov}_i[F] = \frac{1}{K}, \forall\, i \in [K]$. This objective corresponds to a non-diagonal $\mathbf{G}$ as shown in Sec. 2.1. Hence, for introducing CSST into FixMatch we replace first supervised loss $\mathcal{L}_s$ with $\mathcal{L}_s^{\text{hyb}}$. For the unlabeled data we introduce ℓ^{hyb} in $\mathcal{L}_u^{\text{wt}}$ (Eq. 7). Hence, the final objective $\mathcal{L}$ is defined as, $\mathcal{L} = \mathcal{L}_s^{\text{hyb}} + \lambda_u \mathcal{L}_u^{\text{wt}}$. We update the parameters of the cost-sensitive loss ($\mathbf{G}$ and $\boldsymbol{\lambda}$) periodically after few of SGD on the model parameters (Alg. 2 in Appendix). In this case our proposed thresholding mechanism in CSST(FixMatch) introduced in Sec. 4, leads to effective utilization of unlabled data resulting in improved performance over the naive CSST(FixMatch) without (w/) KL-Thresholding (Tab. 2). In these experiments, the mean recall of our proposed approach either improves or stays same to the vanilla(FixMatch) implementation but only ours is the one that comes close to satisfying the coverage constraint. We observe that among all the methods, the only methods that come close to satisfying the coverage constraints are the ones with ℓ^{hyb} included in them.

Ablation on amount of unlabeled data. Here, we ablated the total number of labeled sampled while keeping the number of unlabeled samples constant. We observe (in Fig. 4a) that as we increase the number of labeled samples the mean recall improved. This is because more labeled samples helps in better pseudo-labeling on the unlabeled samples and similarly as we decrease the number of labeled sample, the models errors on the pseudo-labels increase causing a reduction in mean recall. Hence, any addtional labeled data can be easily used to improve CSST performance.

Ablation on τ threshold. Fig. 4b shows that when the KL divergence threshold is too high, a large number of samples with very low degree of distribution match are used for generating the sharpened target (or pseudo-labels), this leads to worsening of mean recall as many targets are incorrect. We find that keeping a conservative of $\tau = 0.3$ works well across multiple experiments.

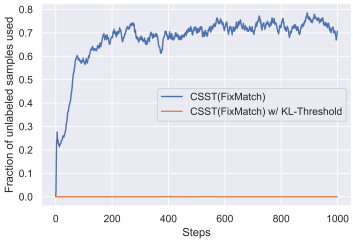
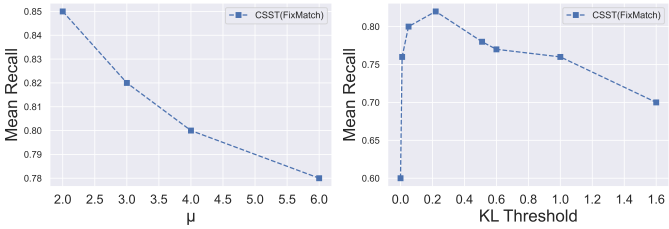


Figure 3: Fraction of unlabelled data used for maximizing average recall under coverage constraints for CIFAR-100 ($\rho = 10, \mu = 4$) (Sec. 5).



(a) (b)

Figure 4: Maximizing average recall under coverage constraints for CIFAR-10 Long tail ($\rho = 100$) (Sec. 5). Fig. shows comparison of (a) increasing the ratio of unlabeled samples to labeled samples given fixed number of unlabeled samples (b) Ablation on KL diveregence based threshold for CSST(FixMatch)

6 Related Work

Self-Training. Self-training algorithms have been popularly used for the tasks of semi-supervised learning [1, 39, 33, 15] and unsupervised domain adaptation [30, 43]. In recent years several regularizers which enforce consistency in the neighborhood (either an adversarial perturbation [20] or augmentation [38]) of a given sample have further enhanced the applicability and performance of self-training methods, when used in conjunction. However, these works have focused mostly on improving the generic metric of accuracy.

Cost-Sensitive Learning. It refers to problem settings where the cost of error differs for a sample based on what class it belongs to. These settings are very important for critical real world applications like disease diagnosis, wherein mistakenly classifying a diseased person as healthy can be disastrous. There have been a pletheora of techniques proposed for these which can be classified into: importance weighting [17, 40, 7] and adaptive margin [3, 40] based techniques. For overparameterized models Narasimhan et al. [24] show that loss weighting based techniques are ineffective and propose a logit-adjustment based cost-sensitive loss which we also use in our framework.

Complex Metrics for Deep Learning. There has been a prolonged effort on optimizing more complex metrics that take into account practical constraints [23, 28, 25]. However most work has focused on linear models leaving scope for works in context of deep neural networks. Sanyal et al. [32] train DNN using reweighting strategies for optimizing metrics, Huang et al. [10] use a reinforcement learning strategy to optimize complex metrics, and Kumar et al. [14] optimize complex AUC (Area Under Curve) metric for a deep neural network. However, all these works have primarily worked in supervised learning setup and are not designed to effectively make use of available unlabeled data.

7 Conclusion

In this work, we aim to optimize the practical non-decomposable metrics readily used in machine learning through Self-training with consistency regularization a class of semi-supervised learning methods. We introduce a cost-sensitive self-training framework (CSST) which involves minimizing a cost-sensitive error on pseudo labels along with consistency regularization. We show theoretically that we can obtain classifiers which can better optimize the desired non-decomposable metric than original model used for obtaining pseudo labels, under similar data distribution assumptions as used for theoretical analysis of Self-training [37]. We then apply CSST to practical and effective self-training method of FixMatch, UDA also incorporating a novel regularizer and thresholding mechanism based on given non-decomposable objective. We find that CSST leads to a significant gain in performance of desired non-decomposable metric, in comparison to vanilla self-training based baseline. Analyzing the CSST framework when the distribution of unlabeled data significantly differs from labeled data, is a good direction to pursue for future work.

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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] See Section A in Appendix
   (c) Did you discuss any potential negative societal impacts of your work? [Yes] See Section A in Appendix
   (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 Assumption 1 and Assumption 4.
   (b) Did you include complete proofs of all theoretical results? [Yes] See Section C and Section E in Appendix.
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)? [No] We promise to release the code and checkpoints after the acceptance
   (b) Did you specify all the training details (e.g., data splits, hyperparameters, how they were chosen)? [Yes] Refer Section 5, and more detail is available in Sec. **??** in supplementary material
   (c) Did you report error bars (e.g., with respect to the random seed after running experiments multiple times)? [No] As our experiments are done on neural networks which are expensive to train we haven't included the error bars in result currently. However, we do plan to provide error bars for a certain subset of experiments in Appendix.

(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] See Section G in Appendix

4. If you are using existing assets (e.g., code, data, models) or curating/releasing new assets...
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   (b) Did you mention the license of the assets? [Yes] See Section G in Appendix
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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]