

000 INFORMATION-THEORETIC CRITERIA FOR KNOWLEDGE 001 DISTILLATION IN MULTIMODAL LEARNING 002

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009 ABSTRACT 010

011 The rapid increase in multimodal data availability has sparked significant interest in cross-
012 modal knowledge distillation (KD) techniques, where richer "teacher" modalities transfer
013 information to weaker "student" modalities during model training to improve performance.
014 However, despite successes across various applications, cross-modal KD does not always
015 result in improved outcomes, primarily due to a limited theoretical understanding that
016 could inform practice. To address this gap, we introduce the Cross-modal Complemen-
017 tarity Hypothesis (CCH): we propose that cross-modal KD is effective when the mutual
018 information between teacher and student representations exceeds the mutual information
019 between the student representation and the labels. We theoretically validate the CCH
020 in a joint Gaussian model and further confirm it empirically across diverse multimodal
021 datasets, including image, text, video, audio, and cancer-related omics data. Our study
022 establishes a novel theoretical framework for understanding cross-modal KD and offers
023 practical guidelines based on the CCH criterion to select optimal teacher modalities for
024 improving the performance of weaker modalities.

025 1 INTRODUCTION

026 Knowledge distillation (KD) transfers knowledge from a well-performing "teacher" model to a smaller,
027 simpler "student" model in order to reduce computational costs at prediction time(Camilli et al., 2023;
028 Maillard et al., 2024; Gou et al., 2021; Choi et al., 2023; Cheng et al., 2020; Huang et al., 2022; Tang et al.,
029 2020). In standard KD, teacher and student networks have access to the same type of input data (Mishra
030 and Marr, 2017); however, with the increasing availability of multimodal data, cross-modal KD has become
031 increasingly popular (Liu et al., 2023).

032 Cross-modal KD enables a student network, typically operating on a less informative modality, to benefit
033 from richer representations provided by a teacher network trained on a more informative modality (Gupta
034 et al., 2016; Dai et al., 2021; Ahmad et al., 2024; Nair and Hänsch, 2024). Such methods are particularly
035 valuable in scenarios where richer auxiliary modalities, such as video, audio, or text, are available during
036 training, but only a single limited modality is accessible during testing (Du et al., 2021; Kim et al., 2024;
037 Zhao et al., 2024; Radevski et al., 2022). Another prominent example is medical diagnostics, where costly
038 procedures like tissue biopsies or genomic sequencing may be available for a subset of patients, while more
039 standard analyses are available for much larger cohorts. Cross-modal KD in principle enables a teacher
040 trained with these privileged datasets to effectively guide a student model that relies solely on routine inputs
041 (Jiang et al., 2021; Zhang et al., 2023).

042 While attractive in principle, the theoretical foundations of cross-modal KD are still not well understood, and,
043 alongside success stories, there are also reports of instances where cross-modal KD fails to improve or even
044 degrades student performance (Croitoru et al., 2021; Lee et al., 2023). Previous research primarily attributes
045 these negative effects to the modality gap, differences between modalities that obstruct knowledge transfer
046 and result in misaligned supervisory signals (Yuzhe et al., 2024; Huo et al., 2024). Various approaches have

047 aimed to mitigate these issues through complex fusion strategies or bespoke loss functions (Thoker and Gall,
 048 2019; Wang et al., 2023; Bano et al., 2024; Li et al., 2024), but the general applicability of these solutions
 049 remains unclear.

050 Theoretical studies on cross-modal KD have so far been limited. Vapnik and Vashist (2009) introduced
 051 “privileged information,” a theoretical concept demonstrating that extra training-only data can improve
 052 model robustness. Building on this idea, Lopez-Paz et al. (2015) developed the “generalized distillation”
 053 framework, demonstrating that distilling knowledge from privileged information reduces the student’s sample
 054 complexity and accelerates training convergence. More recently, Xue et al. (2023) empirically showed that
 055 the effectiveness of cross-modal KD significantly depends on the degree of label-relevant information shared
 056 between teacher and student modalities. Despite these insights, existing research has yet to determine a
 057 quantifiable criterion for successful cross-modal KD.

058 To address this gap, we introduce the Cross-modal Complementarity Hypothesis (CCH), a simple criterion
 059 based on mutual information which enables the user to *a priori* decide on whether cross-modal KD can be
 060 successful. We prove the validity of the CCH criterion in simplified scenarios, and test it empirically across a
 061 number of data sets. The primary contributions of this paper are as follows:

- 063 • Introduction of the Cross-modal Complementarity Hypothesis (CCH), proposing conditions under
 064 which cross-modal KD yields performance gains based on mutual information criteria.
- 065 • Proof of the validity of the CCH criterion in the latent (jointly) Gaussian case.
- 066 • Extensive empirical validation through diverse experiments on multimodal datasets, including image,
 067 text, video, audio, and cancer-related omics data, confirming the practical utility of the proposed
 068 CCH criterion and providing actionable guidance for selecting effective teacher modalities.

070 2 RELATED WORK

071 2.1 UNIMODAL KD

072 KD is a powerful technique for transferring the detailed class information learned by a large teacher model to
 073 a smaller student model. Formally, consider a supervised K -class classification problem where both teacher
 074 and student classifiers receive the same input modality X and produce logits over the K classes. Let $z_{\theta_1}(X)$
 075 and $z_{\theta_2}(X)$ denote the pre-softmax logits of the teacher and student, respectively. Given a temperature T , we
 076 define the softened outputs

$$077 f_{\theta_i}(X; T) = \text{softmax}(z_{\theta_i}(X)/T).$$

078 The student is trained to minimize a weighted combination of the cross-entropy loss with respect to the
 079 ground-truth labels Y and the distillation loss:

$$080 \mathcal{L} = (1 - \lambda) \text{CE}(Y, f_{\theta_2}(X; 1)) + \lambda T^2 \text{KL}(f_{\theta_1}(X; T) \parallel f_{\theta_2}(X; T)), \quad (1)$$

081 where $\lambda \in [0, 1]$ balances learning directly from labels with learning from the teacher’s predictions. The factor
 082 T^2 compensates for smaller gradients at higher temperatures, and the softened teacher outputs $f_{\theta_1}(X; T)$
 083 convey richer inter-class relationships than one-hot labels alone (Hinton et al., 2015).

084 2.2 CROSS-MODAL KD

085 Cross-modal KD generalizes the unimodal framework to heterogeneous modalities, allowing a teacher with
 086 access to a stronger modality to guide a student with a weaker one. Consider two distinct modalities, denoted
 087 by X_1 and X_2 , processed by the teacher and student models, respectively. The training objective extends
 088 Eq. equation 1 by appropriately substituting these distinct inputs (Liu et al., 2021):

$$089 \mathcal{L} = (1 - \lambda) \text{CE}(Y, f_{\theta_2}(X_2; 1)) + \lambda T^2 \text{KL}(f_{\theta_1}(X_1; T) \parallel f_{\theta_2}(X_2; T)). \quad (2)$$

094 **Modality gaps** Cross-modal KD encounters substantial obstacles due to the inherent modality gap between
 095 the teacher and student data representations. These disparities arise because modalities like images, text, and
 096 audio capture and encode information through fundamentally distinct physical processes and mathematical
 097 formalisms (Hu et al., 2023; Sarkar and Etemad, 2024; Wang et al., 2025). Previous research indicates that
 098 modality gaps lead to both modality imbalance—the disparity in predictive power across modalities—and soft
 099 label misalignment—where the teacher’s outputs do not align with the student’s feature space. Consequently,
 100 these issues severely hinder effective knowledge transfer, thereby diminishing the efficacy of distillation (Huo
 101 et al., 2024). To mitigate these challenges, several studies have framed cross-modal KD as an information-
 102 maximization problem, proposing that effective transfer is achieved by maximizing the mutual information
 103 between the teacher’s and student’s representations or outputs (Ahn et al., 2019; Chen et al., 2021; Shrivastava
 104 et al., 2023; Xia et al., 2023; Shi et al., 2024; Li et al., 2024).

105 **Theoretical foundations** Vapnik and Vashist (2009) introduced the concept of “privileged information” as
 106 data available only during training. This provides a theoretical reason why additional inputs—often from
 107 a different modality—can improve model robustness. This idea naturally applies to cross-modal transfer,
 108 where the teacher’s modality acts as privileged information for the student. Building on this idea, later work
 109 Lopez-Paz et al. (2015) unified knowledge distillation with the privileged information framework, providing
 110 both theoretical and causal insights. Recent hypotheses further suggest that the success of cross-modal KD
 111 largely depends on the proportion of label-relevant information shared between teacher and student modalities
 112 (Xue et al., 2023). Another related hypothesis proposes that domain gaps mainly affect student performance
 113 through errors in non-target classes. Theoretical analyses based on VC theory show that reducing divergence
 114 in these off-target predictions improves student performance (Chen et al., 2024). Despite these advances, no
 115 previous work has explicitly defined conditions based on mutual information to determine when cross-modal
 116 KD is feasible.

117 3 THE CROSS-MODAL COMPLEMENTARITY HYPOTHESIS

118 We study cross-modal KD in settings where the teacher and student models access modalities of unequal
 119 predictive power. Let X_1 and X_2 denote two data modalities whose intrinsic capacities differ, and let Y be the
 120 ground-truth label. Concretely, we assume X_1 to be the inputs to the teacher network, i.e. the data associated
 121 with the strong modality which is highly predictive of the output labels, while X_2 is the weak modality
 122 supplied to the student. The primary goal of cross-modal KD in this context is to transfer the label-relevant
 123 representations from the strong modality X_1 to the weak modality X_2 , thereby augmenting the student’s
 124 performance. This raises a fundamental question: under what conditions can a teacher operating on a strong
 125 modality effectively compensate for the insufficiencies of a weak modality?

126 Denote H_1, H_2 to be the representation of X_1, X_2 . Our intuition is that if the mutual information between H_1
 127 and H_2 , denoted by $I(H_1; H_2)$, exceeds the mutual information between H_2 and Y , denoted by $I(H_2; Y)$,
 128 the first term contains more information than the second term, and thus the teacher modality X_1 can provide
 129 the complementary, label-relevant information that X_2 lacks. Also, a large $I(H_1; H_2)$ indicates substantial
 130 overlap between the modalities, suggesting that the student is capable of interpreting the teacher’s guidance.
 131 This condition ensures that the teacher’s knowledge is sufficiently aligned with the student’s domain to
 132 improve prediction accuracy through distillation.

133 We thus propose the following *Cross-modal Complementarity Hypothesis*:

134 **Cross-modal Complementarity Hypothesis (CCH):** For cross-modal knowledge distilla-
 135 tion, if

$$136 \quad I(H_1; H_2) > I(H_2; Y),$$

137 then the teacher modality can supply compensatory information, leading to improved
 138 student performance, where H_1, H_2 are teacher and student representations,

139 140 In the rest of this section, we support mathematically this intuition in a simple but tractable case.

141 Assume that the dataset $\{(x_{1i}, x_{2i}, y_i)\}_{i=1}^n$ is jointly Gaussian distributed:
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$$143 \quad \left\{ \begin{pmatrix} x_{1i} \\ x_{2i} \\ y_i \end{pmatrix} \right\}_{i=1}^n \stackrel{i.i.d.}{\sim} \mathcal{N} \left(0, \begin{pmatrix} \Sigma_{11} & \Sigma_{12} & \Sigma_{13} \\ \Sigma_{12}^T & \Sigma_{22} & \Sigma_{23} \\ \Sigma_{13}^T & \Sigma_{23}^T & \Sigma_{33} \end{pmatrix} \right), \quad (3)$$

146 where $x_{1i}, x_{2i} \in \mathbb{R}^p$ and $y \in \mathbb{R}$. We consider the limit $n, p \rightarrow \infty$ with $\frac{n}{p} \rightarrow \kappa$ and the operation norm of
 147 each Σ_{ij} ($1 \leq i, j \leq 3$) is bounded by a constant.

148 The associated learning task is a multi-modal (linear) regression problem with data $\mathcal{D} = \{x_{1i}, x_{2i}, y_i\}_{i=1}^n$.
 149 The outputs of the teacher and student networks for the i -th sample are $w_1^T x_{1i}$ and $w_2^T x_{2i}$, respectively, where
 150 w_1 and w_2 are the trainable parameters. The cross-modal objective for training the student is given by
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$$152 \quad \hat{w} := \arg \min_{w_2} \sum_{i=1}^n \|y_i - w_2^T x_{2i}\|^2 + \lambda \sum_{i=1}^n \|w_2^T x_{2i} - w_1^T x_{1i}\|^2, \quad (4)$$

154 where the first term measures the discrepancy between the ground-truth label and the student's predictions,
 155 and the second term, weighted by λ , enforces alignment between teacher and student outputs.
 156

157 The excess risk is given by

$$158 \quad R(\lambda, w_1) := \mathbb{E}_{x_1, x_2, y} [(y - (\hat{w})^T x_2)^2] - \sigma^2, \quad (5)$$

159 which is regarded as a function of the teacher weights w_1 (with bounded norm) and the regularization strength
 160 λ . We then define $R_0 := R(0, w_1)$ to be the baseline performance, where the teacher is absent and obviously
 161 R_0 does not depend on w_1 . Then we have the following theorem.

162 **Theorem 1.** *Assume that $\kappa > 1$ and $w_1^T \Sigma_{11} w_1 \leq \Sigma_{33}$, $w_1^T \Sigma_{13} \geq 0$. Suppose that $I(w_1^T x_1, (w^*)^T x_2) >$
 163 $I((w^*)^T x_2, y)$, where $w^* := \Sigma_{22}^{-1} \Sigma_{23}$ is the optimal student weight, then we have*

$$164 \quad R(\lambda, w_1) < R_0 \quad (6)$$

165 asymptotically for small λ .

166 Note that $w_1^T \Sigma_{11} w_1 \leq \Sigma_{33}$, $w_1^T \Sigma_{13} \geq 0$ are mild assumptions that the teacher weights should not be too
 167 large or too misleading. Notably the optimal teacher weight $\Sigma_{11}^{-1} \Sigma_{13}$ satisfies these two assumptions.

168 Theorem 1 suggests that knowledge distillation is beneficial when the mutual information between teacher
 169 and student representations are larger than the mutual information between student representations and the
 170 teacher. It is proved in Appendix A. *For the following we provide an explanation in a non-linear setting. The
 171 training objective for the student network is*

$$172 \quad \sum_{n=1}^N \|y_n - f(w_2^T x_{2n})\|^2 + \lambda \sum_{n=1}^N \|f(w_2^T x_{2n}) - f(w_1^T x_{1n})\|^2, \quad (7)$$

173 which can be equivalently expressed as

$$174 \quad \sum_{n=1}^N \left\| \frac{1}{1+\lambda} (y_n + \lambda f(w_1^T x_{1n})) - f(w_2^T x_{2n}) \right\|^2.$$

175 *This formulation can be viewed as substituting the original label y_n with the new label $\frac{1}{1+\lambda} (y_n +$
 176 $\lambda f(w_1^T x_{1n}))$. This new label is more “accurate” if*

$$177 \quad I(f(w_1^T X_1), \Sigma_{23}^T X_2) \geq I(Y, \Sigma_{23}^T X_2). \quad (8)$$

178 *By applying data processing inequalities, one obtains*

$$179 \quad I(w_1^T X_1, \Sigma_{23}^T X_2) \geq I(f(w_1^T X_1), \Sigma_{23}^T X_2) \geq I(Y, \Sigma_{23}^T X_2), \quad (9)$$

180 which is the CCH criterion.
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188 4 EXPERIMENTS
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190 To validate the proposed Cross-modal Complementarity Hypothesis (CCH), we conducted extensive experiments across various datasets, including synthetic data, image, text, video, audio, and cancer-related omics datasets. To systematically assess how mutual information influences the effectiveness of cross-modal KD, the teacher and student networks were intentionally configured to have identical architectures in all experiments. This design choice facilitates a clear and unbiased comparison, isolating mutual information as the primary variable affecting knowledge transfer effectiveness.

196 4.1 SYNTHETIC DATA
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198 We generate synthetic data for a regression task by drawing n i.i.d. samples from a zero-mean multivariate Gaussian model (cf. Eq. 3) over a teacher modality $X_1 \in \mathbb{R}^{n \times p}$, a student modality $X_2 \in \mathbb{R}^{n \times p}$, and a scalar target $Y \in \mathbb{R}^n$. To enable controlled analyses, we specialize the Gaussian model by parameterizing all cross-covariances as scalar multiples of the identity. Specifically,

$$201 \quad \Sigma_{12} = \sigma_{12} I_p, \quad \Sigma_{13} = \sigma_{13} I_p, \quad \Sigma_{23} = \sigma_{23} I_p, \quad \text{Var}(Y) = 1,$$

203 where each $\sigma_{ij} \in (-1, 1)$ governs the corresponding pairwise correlation. Under this parameterization,

$$204 \quad \left\{ \begin{pmatrix} x_{1i} \\ x_{2i} \\ y_i \end{pmatrix} \right\}_{i=1}^n \sim \mathcal{N} \left(0, \begin{pmatrix} I_p & \sigma_{12} I_p & \sigma_{13} \mathbf{1}_p \\ \sigma_{12} I_p & I_p & \sigma_{23} \mathbf{1}_p \\ \sigma_{13} \mathbf{1}_p^\top & \sigma_{23} \mathbf{1}_p^\top & 1 \end{pmatrix} \right), \quad (10)$$

208 so that $I(X_1; X_2)$, $I(X_1; Y)$, and $I(X_2; Y)$ are monotone in σ_{12} , σ_{13} , and σ_{23} , respectively.

209 Unless otherwise stated, we set $n = 10000$ and $p = 100$. To study how student performance varies with 210 cross-modal dependence, we fix the teacher–label correlation at $\sigma_{13} = 0.9$ and the student–label correlation 211 at $\sigma_{23} = 0.4$, and vary $\sigma_{12} \in [0, 0.7]$ to maintain positive semidefiniteness of the covariance.

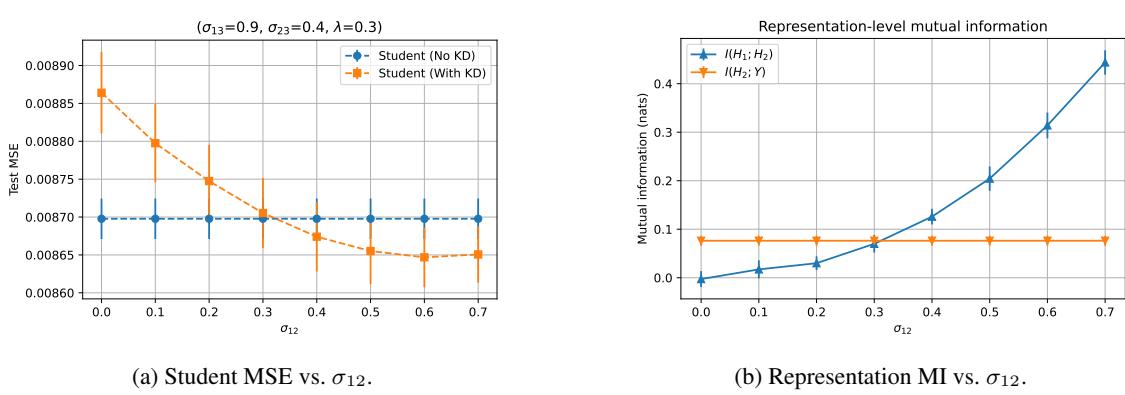
212 Figure 1 summarizes the results. Panel 1a reports the student test mean squared error (MSE) as σ_{12} 213 varies; each point averages ten random seeds. Panel 1b shows mutual information (MI) between learned 214 representations: $I(H_1; H_2)$ for teacher X_1 and student X_2 , and $I(H_2; Y)$ for the student and the label. 215 We extract representations H_1 and H_2 from each network’s feature extractor and estimate MI using the 216 `latentmi` estimator (Gowri et al., 2024).

217 Empirically, knowledge distillation (KD) reduces MSE precisely when $I(H_1; H_2) > I(H_2; Y)$ and provides 218 no benefit otherwise. This pattern supports the Cross-modal Complementarity Hypothesis (CCH): the teacher 219 contributes complementary, label-relevant information when its representation shares more information with 220 the student than the student shares with the label. Additional experiments across distillation weights λ 221 (Appendix B) corroborate this trend.

223 4.2 IMAGE DATA
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225 We conduct classification experiments on the MNIST (LeCun et al., 1998) and MNIST-M datasets (Ganin and 226 Lempitsky, 2015). MNIST is a standard benchmark of 70,000 handwritten digits (0–9), each a 28×28 -pixel 227 grayscale image with a corresponding label. MNIST-M is derived by blending the binarized MNIST digits 228 onto random natural-image patches from the BSDS500 dataset (Martin et al., 2001); thus, it represents a 229 distinct modality while sharing identical labels with MNIST (see Figure 6 in Appendix C).

230 We treat MNIST as the *teacher* modality and MNIST-M as the *student* modality. First, we compute the mutual 231 information between the teacher and student representations, $I_{TS} = I(H_{\text{MNIST}}; H_{\text{MNIST-M}})$, and between 232 the student representations and labels, $I_{SL} = I(H_{\text{MNIST-M}}; Y)$, using the `latentmi` estimator (Gowri 233 et al., 2024). We then follow the protocol in Algorithm 1 (Appendix C). During distillation, we systematically 234 vary I_{TS} by applying Gaussian blur with standard deviation γ to the teacher inputs, and assess whether the student’s accuracy gains correspond to the CCH condition $I_{TS} > I_{SL}$.



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Figure 1: Synthetic regression experiments. When $I(H_1; H_2)$ exceeds $I(H_2; Y)$, the KD-trained student achieves lower test MSE than a non-distilled student; otherwise, KD provides no improvement.

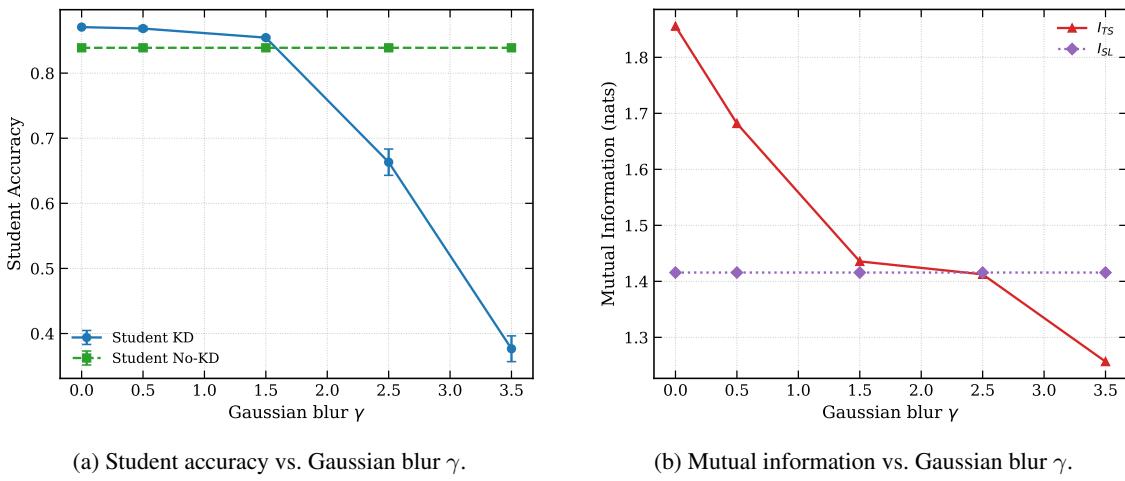


Figure 2: Relationship between student accuracy and mutual information under varying Gaussian blur. (a) Test accuracy of the MNIST-M student trained with (solid line) and without (dashed line) distillation as a function of Gaussian blur standard deviation γ applied to MNIST teacher inputs. (b) Mutual information $I_{TS} = I(H_{\text{MNIST}}; H_{\text{MNIST-M}})$ (red) and $I_{SL} = I(H_{\text{MNIST-M}}; Y)$ (purple) versus γ . Accuracy improvements align with the region where $I_{TS} > I_{SL}$. For reference, $I_{TL} = I(H_{\text{MNIST}}; Y) = 2.0485$, and the teacher network attains a test accuracy of 0.981.

Figure 2 illustrates the impact of varying Gaussian blur intensity γ on both the student's test accuracy and the corresponding mutual information when the distillation temperature is at $T = 3$ (see additional results in Appendix C). Results are averaged over five independent runs. Panel (a) compares the test accuracy of students trained with and without distillation; panel (b) plots I_{TS} and I_{SL} as functions of γ . We observe that whenever $I_{TS} > I_{SL}$, knowledge distillation improves accuracy relative to the baseline, in agreement with the CCH. For $\gamma \geq 2.5$, I_{TS} falls below I_{SL} , leading to a collapse in the distilled student's performance.

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285 Table 1: Mutual-information gap and student accuracy differ under varying blur and
286 temperature.

γ	MI GAP (nats)	Student Acc. Diff. (\pm SE)			
		$T = 1$	$T = 2$	$T = 3$	$T = 4$
0.0	0.4399	0.0010 ± 0.0040	0.0146 ± 0.0035	0.0318 ± 0.0040	0.0350 ± 0.0046
0.5	0.2662	0.0069 ± 0.0054	0.0152 ± 0.0055	0.0296 ± 0.0031	0.0353 ± 0.0028
1.5	0.0199	0.0002 ± 0.0089	0.0149 ± 0.0034	0.0156 ± 0.0042	0.0091 ± 0.0051
2.5	-0.0032	-0.1190 ± 0.0165	-0.1627 ± 0.0101	-0.1757 ± 0.0219	-0.1516 ± 0.0154
3.5	-0.1590	-0.2797 ± 0.0126	-0.4597 ± 0.0041	-0.4623 ± 0.0209	-0.4364 ± 0.0137

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292 Table 2: Mutual information estimates between CMU-MOSEI modality representations and the label using
293 three estimators (mean \pm std over 50 runs).

Estimator	$I(H_{\text{text}}; H_{\text{vision}})$	$I(H_{\text{text}}; H_{\text{audio}})$	$I(H_{\text{text}}; Y)$	$I(H_{\text{vision}}; Y)$	$I(H_{\text{audio}}; Y)$
latentmi	1.3543 ± 0.0052	1.4160 ± 0.0038	0.4681 ± 0.0090	0.0816 ± 0.0084	0.1054 ± 0.0088
mine	0.7955 ± 0.0019	1.1817 ± 0.0023	0.3202 ± 0.0055	0.0409 ± 0.0026	0.0631 ± 0.0026
ksg	0.3788 ± 0.0056	0.6606 ± 0.0056	0.1628 ± 0.0083	0.0647 ± 0.0014	0.0934 ± 0.0018

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301 Table 3: Student performance versus mutual information on CMU-MOSEI with text as teacher. The teacher
302 achieves test accuracy 0.7190 ± 0.0098 and weighted F1 0.7189 ± 0.0098 ; $I(H_{\text{text}}; Y) = 0.4681 \pm 0.0090$.
303 Mutual information is estimated with latentmi.

	$I(H_{\text{teacher}}; H_{\text{student}})$	$I(H_{\text{student}}; Y)$	Student Without KD		Student With KD	
			Acc	Weighted F1	Acc	Weighted F1
Text (teacher)	1.3543 ± 0.0052	0.0816 ± 0.0084	0.6233 ± 0.0027	0.6204 ± 0.0030	0.6343 ± 0.0013	0.6315 ± 0.0022
Vision (student)	1.4160 ± 0.0038	0.1054 ± 0.0088	0.5937 ± 0.0048	0.5931 ± 0.0043	0.6167 ± 0.0030	0.6161 ± 0.0031

311 We further explore the effect of the distillation temperature $T \in \{1, 2, 3, 4\}$ in Table 1. Here, *MI GAP* denotes
312 $I_{TS} - I_{SL}$, and *Student Acc. Diff.* is the difference in test accuracy between the distilled and baseline students.
313 SE denotes the standard error estimated from five independent runs. Across all blur levels and temperatures,
314 the sign of the *Student Acc. Diff.* matches that of the *MI GAP*, reinforcing the CCH. We remark the very
315 non-linear behaviour of the student’s accuracy w.r.t. the MI GAP; while the gain remains modest for positive
316 MI GAP, as soon as the MI GAP changes sign we document a very large drop in student accuracy.

317 4.3 CMU-MOSEI DATASET

318 We evaluate the CCH on the CMU Multimodal Opinion Sentiment and Emotion Intensity (CMU-MOSEI)
319 dataset (Zadeh et al., 2018). CMU-MOSEI is a large-scale benchmark for multimodal sentiment analysis
320 comprising 23,453 annotated video segments with time-aligned text, vision, and audio streams drawn from
321 1,000 speakers across 250 topics.

322 The task is binary sentiment classification. Following standard practice, we binarize the original integer
323 sentiment scores into positive and negative labels. Each utterance is converted into synchronized, fixed-
324 length sequences for all three modalities using a uniform preprocessing pipeline; full details are provided in
325 Appendix D.

326 To operationalize the CCH, we estimate mutual information (MI) between (i) each pair of modality rep-
327 resentations and (ii) each modality representation and the label. We employ three complementary estima-

329 Table 4: Student weighted F1 versus mutual information on the CMU-MOSEI dataset under varying levels of
 330 Gaussian noise (text teacher, vision student).

Noise level	$I(H_{\text{teacher}}; H_{\text{student}})$	$I(H_{\text{student}}; Y)$	Student KD F1	Student No-KD F1
0%	1.3543 ± 0.0052	0.0816 ± 0.0084	0.6204 ± 0.0030	0.6315 ± 0.0022
20%	0.0034 ± 0.0040	0.0816 ± 0.0084	0.6204 ± 0.0030	0.6192 ± 0.0062
40%	-0.0007 ± 0.0045	0.0816 ± 0.0084	0.6204 ± 0.0030	0.6189 ± 0.0039
60%	-0.0056 ± 0.0058	0.0816 ± 0.0084	0.6204 ± 0.0030	0.6184 ± 0.0022
80%	-0.0060 ± 0.0053	0.0816 ± 0.0084	0.6204 ± 0.0030	0.6156 ± 0.0033

332 Table 5: Student weighted F1 vs. mutual information on BRCA under varying Gaussian noise levels (*teacher*:
 333 mRNA; *student*: CNV). The teacher achieves test weighted F1 of 0.7459 and $I(H_{\text{teacher}}; Y) = 1.1081$. “MI
 334 Gap” denotes $I_{\text{TS}} - I_{\text{SL}}$; “Student F1 Difference” denotes (Student KD F1) – (Student No-KD F1).

Noise Level	$I(H_{\text{teacher}}; H_{\text{student}})$	$I(H_{\text{student}}; Y)$	Student KD F1	Student No-KD F1	MI GAP	Student F1 Differ
0%	0.5005	0.2757	0.5038	0.4561	0.2248	0.0477
20%	0.4554	0.2757	0.4917	0.4561	0.1797	0.0356
40%	0.3687	0.2757	0.4953	0.4561	0.0930	0.0392
60%	0.2147	0.2757	0.4276	0.4561	-0.061	-0.0285
80%	0.1325	0.2757	0.4343	0.4561	-0.1432	-0.0218

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 349 tors—`latentmi` (Gowri et al., 2024), `mine` (Belghazi et al., 2018), and `ksg` (Ross, 2014)—and average
 350 results over 50 independent runs (Appendix F). As shown in Table 2, absolute MI values vary by estimator,
 351 but the relative ordering is consistent.

352 The MI patterns in Table 2 identify text as the most predictive modality, since $I(H_{\text{text}}; Y)$ is largest.
 353 Accordingly, we designate text as the teacher and treat vision and audio as student modalities. As reported in
 354 Table 3, KD yields significant gains over the no-KD baseline for both students. Moreover, Table 2 shows
 355 that $I(H_{\text{text}}; H_{\text{vision}}) > I(H_{\text{vision}}; Y)$ and $I(H_{\text{text}}; H_{\text{audio}}) > I(H_{\text{audio}}; Y)$, satisfying the CCH condition.
 356 Taken together, these observations support the CCH. The improvement is larger for audio, consistent with its
 357 greater MI gap $I_{\text{TS}} - I_{\text{SL}}$ (teacher–student vs. student–label MI of representations), suggesting a positive
 358 association between the gap magnitude and KD efficacy.

359
 360 To further probe the CCH, we conduct a controlled degradation experiment on the text (teacher) → vision (stu-
 361 dent) setting. We inject Gaussian noise into the teacher input to systematically reduce $I(H_{\text{teacher}}; H_{\text{student}})$
 362 while holding $I(H_{\text{student}}; Y)$ fixed. As predicted, the benefit of KD disappears once $I(H_{\text{teacher}}; H_{\text{student}}) <$
 363 $I(H_{\text{student}}; Y)$ (Table 4).

364 4.4 CANCER DATA

365 We analyze three The Cancer Genome Atlas (TCGA) cohorts (Colaprico et al., 2016): breast invasive
 366 carcinoma (BRCA), pan-kidney (KIPAN), and liver hepatocellular carcinoma (LIHC). For each cohort, we
 367 consider three omics modalities—mRNA expression (mRNA), copy number variation (CNV), and reverse-
 368 phase protein arrays (RPPA)—and retain only cases with complete data across all three. The learning task is
 369 subtype classification; Table 19 in Appendix E reports class distributions. To reduce noise and dimensionality,
 370 we preprocess each modality independently and select the top 100 features from the original sets of 60,660
 371 (mRNA), 60,623 (CNV), and 487 (RPPA) using the minimum-redundancy maximum-relevance (mRMR)
 372 criterion (Ding and Peng, 2005).

373 We first set mRNA as the teacher and CNV as the student and estimate

$$374 I_{\text{TS}} = I(H_{\text{mRNA}}; H_{\text{CNV}}), \quad I_{\text{SL}} = I(H_{\text{CNV}}; Y),$$

376 Table 6: Student weighted F1 vs. mutual information on KIPAN under varying Gaussian noise levels (*teacher*:
 377 mRNA; *student*: CNV). The teacher achieves test weighted F1 of 0.9516 and $I(H_{\text{teacher}}; Y) = 1.0458$.
 378

379 Noise Level	$I(H_{\text{teacher}}; H_{\text{student}})$	$I(H_{\text{student}}; Y)$	Student KD F1	Student No-KD F1	MI GAP	Student F1 Differ
380 0%	0.7898	0.6994	0.8826	0.8667	0.0904	0.0159
381 20%	0.7198	0.6994	0.8721	0.8667	0.0204	0.0054
382 40%	0.6771	0.6994	0.8517	0.8667	-0.0223	-0.0150
383 60%	0.6209	0.6994	0.8477	0.8667	-0.0785	-0.0190
384 80%	0.6389	0.6994	0.8544	0.8667	-0.0605	-0.0123

385 Table 7: Student weighted F1 vs. mutual information on LIHC under varying Gaussian noise levels (*teacher*:
 386 mRNA; *student*: CNV). The teacher achieves test weighted F1 of 0.9430 and $I(H_{\text{teacher}}; Y) = 0.9055$.
 387

388 Noise Level	$I(H_{\text{teacher}}; H_{\text{student}})$	$I(H_{\text{student}}; Y)$	Student KD F1	Student No-KD F1	MI GAP	Student F1 Differ
389 0%	0.0914	0.0781	0.5795	0.5548	0.0133	0.0247
390 20%	0.0825	0.0781	0.5692	0.5548	0.0044	0.0144
391 40%	0.0699	0.0781	0.5368	0.5548	-0.0082	-0.0180
392 60%	0.0736	0.0781	0.5259	0.5548	-0.0045	-0.0289
393 80%	0.0409	0.0781	0.5080	0.5548	-0.0372	-0.0468

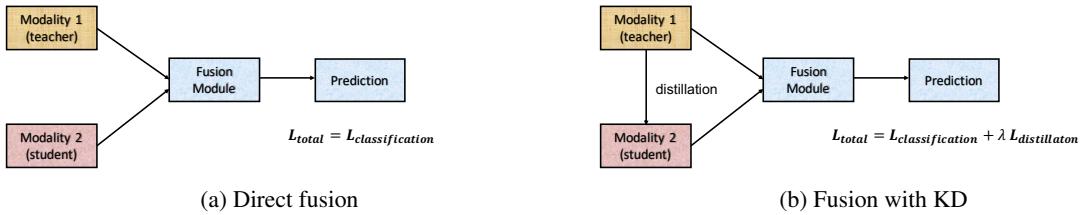


Figure 3: Multimodal fusion architectures: direct fusion (left) and Fusion+KD (right).

404 Table 8: Overall multimodal performance of direct fusion and Fusion+KD on KIPAN, reported with mutual
 405 information of modality representations (teacher–label, teacher–student, student–label).

	Mutual Information			Fusion				Fusion+KD			
	Teacher–Label	Teacher–Student	Student–Label	Acc	AUC	Macro F1	Weighted F1	Acc	AUC	Macro F1	Weighted F1
mRNA (teacher)											
CNV (student)	1.0458	0.7898	0.6994	0.9610	0.9851	0.9219	0.9591	0.9740	0.9872	0.9293	0.9725
RPPA (teacher)											
CNV (student)	1.1609	0.6893	0.6994	0.9740	0.9995	0.9333	0.9721	0.9610	0.9971	0.9225	0.9595

414 using the `latentmi` estimator. To modulate I_{TS} , we add zero-mean Gaussian noise to the teacher inputs.
 415 Tables 5–7 report student weighted F1 and mutual information as functions of the noise level (means over
 416 five runs). Across cohorts, whenever the MI Gap is positive ($I_{TS} > I_{SL}$), distillation improves the student’s
 417 weighted F1; when the gap becomes negative, the benefit vanishes or reverses, in line with the CCH.

418 To extend from single-student distillation to multimodal learning, we compare two fusion strategies—direct
 419 fusion and fusion with knowledge distillation (Fusion+KD; Fig. 3). On KIPAN (Table 8; additional results in
 420 Appendix E), mRNA as teacher yields $I_{TS} > I_{SL}$ and Fusion+KD outperforms direct fusion. In contrast,
 421 with RPPA as teacher we have $I_{TS} < I_{SL}$, and direct fusion is superior. These results suggest a practical
 422 design rule: incorporate KD in fusion only when $I_{TS} > I_{SL}$.

423 **5 CONCLUSION**
424425 This paper introduced the Cross-modal Complementarity Hypothesis (CCH), a framework for explaining
426 when cross-modal knowledge distillation (KD) improves performance in multimodal learning. The CCH
427 offers a tractable, *a priori* criterion for success: distillation is beneficial when the mutual information between
428 teacher and student representations exceeds that between the student representation and the labels. We
429 validated the hypothesis with a theoretical analysis in a joint Gaussian model and with experiments spanning
430 synthetic Gaussian data and diverse real-world modalities—image, text, video, and audio—as well as three
431 cancer omics datasets.432 Our results highlight mutual information as a reliable predictor of cross-modal KD efficacy, yielding both
433 theoretical insight and practical guidance for selecting teacher modalities to strengthen weaker ones.434
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470 REPRODUCIBILITY STATEMENT
471472 The source code underpinning the experiments and analyses presented in this manuscript has been made
473 accessible via an anonymized GitHub repository:474 <https://anonymous.4open.science/r/test-111/>.
475476 All experiment details are presented in Appendices B-F.
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658 **A THEORETICAL ANALYSIS**

659 Here we prove a more complete version of Theorem 1.

660 **Theorem 2.** For $\kappa > 1$ and almost every λ , there exists w_1 such that $R(\lambda, \tilde{w}) < R(\lambda, 0)$ asymptotically.
661 Moreover, for λ small enough, we have $R(\lambda, \tilde{w}) < R_0$ asymptotically if $w_1^T \Sigma_{11} w_1 \leq \Sigma_{33}$, $w_1^T \Sigma_{13} \geq 0$ and
663 $I(w_1^T x_1, (w^*)^T x_2) > I((w^*)^T x_2, y)$.

664 *Proof.* The optimization problem eq. (4) is equivalent to

$$666 \hat{w} := \arg \min_{w_2} \sum_{i=1}^n \left\| \tilde{y}_i - w_2^T x_{2i} \right\|^2, \quad (11)$$

669 where the effective label is given by

$$671 \bar{y}_i := \frac{1}{1+\lambda} (y_i + \lambda w_1^T x_{1i}). \quad (12)$$

673 It satisfies $\bar{y}_i = \bar{w}^T x_{2i} + \mathcal{N}(0, \bar{\sigma}^2)$, where

$$675 \bar{w} := \frac{1}{1+\lambda} \Sigma_{22}^{-1} (\Sigma_{23} + \lambda \Sigma_{12}^T w_1) \quad (13)$$

677 and

$$678 \tilde{\sigma}^2 := \mathbb{E}[\bar{y}_n^2] - \bar{w}^T \Sigma_{22} \bar{w}. \quad (14)$$

679 According to Theorem 3 of Chang et al. (2021), the estimator \hat{w} can be expressed asymptotically as

$$681 \hat{w} = \bar{w} + \bar{\sigma} \frac{\Sigma_{22}^{-1/2} g}{\sqrt{p(\kappa-1)}}, \quad (15)$$

684 where $g \sim \mathcal{N}(0, I_p)$. Thus the asymptotics of $R(\lambda, w_1)$ is

$$685 \bar{R}(\lambda, w_1) = (\bar{w} - w^*) \Sigma_{22} (\bar{w} - w^*) + \tilde{\sigma}^2 \frac{1}{\kappa-1} \\ 686 = \frac{\lambda^2}{(1+\lambda)^2} (\Sigma_{22}^{-1} \Sigma_{12}^T w_1 - w^*)^T \Sigma_{22} (\Sigma_{22}^{-1} \Sigma_{12}^T w_1 - w^*) \\ 687 + \frac{1}{\kappa-1} \frac{1}{(1+\lambda)^2} [\Sigma_{33} - (w^*)^T \Sigma_{22} w^* + 2\lambda w_1^T (\Sigma_{13} - \Sigma_{12} w^*) + \lambda^2 w_1^T (\Sigma_{11} - \Sigma_{12} \Sigma_{22}^{-1} \Sigma_{12}^T) w_1], \\ 691 \quad (16)$$

692 where we denote $w^* = \Sigma_{22}^{-1} \Sigma_{23}$ to be the optimal weight. Here "asymptotics" means that
693 $\lim_{n,p \rightarrow \infty} \mathbb{P} \left(\sup_{\|w_1\| < M} |R(\lambda, w_1) - \bar{R}(\lambda, w_1)| > \epsilon \right) = 0$ for any $\epsilon > 0$. Taking the derivative of \bar{R}
694 w.r.t. w_1 , we have that the optimal w_1 is given by

$$697 \lambda \left[\Sigma_{12}^T \Sigma_{22}^{-1} \Sigma_{12} + \frac{1}{\kappa-1} (\Sigma_{11} - \Sigma_{12} \Sigma_{22}^{-1} \Sigma_{12}^T) \right] w_1 = \lambda \Sigma_{12}^T w^* - \frac{1}{\kappa-1} (\Sigma_{13} - \Sigma_{12} w^*). \quad (17)$$

699 This gives an optimal w_1 for almost every λ . The optimal w_1 is non-zero and different from the optimal
700 teacher weight w^* for almost every λ . For the special case $\Sigma_{13} - \Sigma_{12} \Sigma_{22}^{-1} \Sigma_{23} = 0$ (i.e. x_1 and y are
701 independent conditioned on x_2), the optimal surrogate weight is given by

$$702 w_1 = (\kappa-1) (\Sigma_{11} + (\kappa-2) \Sigma_{12} \Sigma_{22}^{-1} \Sigma_{12}^T)^{-1} \Sigma_{12}^T w^*, \quad (18)$$

704 which does not depend on λ .

705 Moreover, for small λ , we have

$$707 \quad \bar{R}(\lambda, w_1) = \frac{1}{\kappa-1} \frac{1}{(1+\lambda)^2} (\Sigma_{33} - (w^*)^T \Sigma_{22} w^*) + \frac{2\lambda}{\kappa-1} w_1^T (\Sigma_{13} - \Sigma_{12} w^*) + O(\lambda^2), \quad (19)$$

709 and thus $\bar{R}(\lambda, w_1) < \bar{R}(0, w_1)$ for small λ if

$$711 \quad \hat{w}^T (\Sigma_{13} - \Sigma_{12} \Sigma_{22}^{-1} \Sigma_{23}) - (\Sigma_{33} - (w^*)^T \Sigma_{22} w^*) < 0. \quad (20)$$

713 Now we define the correlation between $w_1 x_1$ and $w^* x_2$ to be

$$715 \quad \rho(w_1 x_1, w^* x_2) := \frac{w_1^T \Sigma_{12} w^*}{\sqrt{w_1^T \Sigma_{11} w_1} \sqrt{(w^*)^T \Sigma_{22} w^*}}. \quad (21)$$

717 Similarly we define

$$718 \quad \rho(w_1 x_1, y) := \frac{w_1^T \Sigma_{13}}{\sqrt{w_1^T \Sigma_{11} w_1} \sqrt{(w^*)^T \Sigma_{22} w^*}} \quad (22)$$

720 and

$$722 \quad \rho(w^* x_2, y) := \frac{(w^*)^T \Sigma_{23}}{\sqrt{(w^*)^T \Sigma_{22} w^*} \sqrt{\Sigma_{33}}} = \frac{\sqrt{(w^*)^T \Sigma_{22} w^*}}{\sqrt{\Sigma_{33}}}. \quad (23)$$

724 Then the condition equation 20 becomes

$$726 \quad \rho(w_1 x_1, w^* x_2) > \frac{\rho(w_1 x_1, y)}{\rho(w^* x_2, y)} - \frac{1 - \rho(w^* x_2, y)^2}{\rho(w^* x_2, y)} \frac{\sqrt{\Sigma_{33}}}{\sqrt{w_1^T \Sigma_{11} w_1}}. \quad (24)$$

728 Therefore, if $I(w_1^T x_1, (w^*)^T x_2) > I((w^*)^T x_2, y)$ we have

$$730 \quad \rho(w_1 x_1, w^* x_2) > \rho(w^* x_2, y) = \frac{1}{\rho(w^* x_2, y)} - \frac{1 - \rho(w^* x_2, y)^2}{\rho(w^* x_2, y)} \\ 731 \quad \geq \frac{\rho(w_1 x_1, y)}{\rho(w^* x_2, y)} - \frac{1 - \rho(w^* x_2, y)^2}{\rho(w^* x_2, y)} \frac{\sqrt{\Sigma_{33}}}{\sqrt{w_1^T \Sigma_{11} w_1}}. \quad (25)$$

735 Thus the condition equation 20 is satisfied and we have $\bar{R}(\lambda, w_1) < \bar{R}(0, w_1)$. For the first inequality we use
736 $I(A, B) = -\frac{1}{2} \log(1 - \rho(A, B)^2)$ for Gaussian variables A, B and the fact that $\rho(w^* x_2, y), \rho(w_1 x_1, y) \geq 0$
737 if $w_1^T \Sigma_{13} \geq 0$. The last inequality is from $\rho(w_1 x_1, y) \leq 1$ and $\frac{\sqrt{\Sigma_{33}}}{\sqrt{w_1^T \Sigma_{11} w_1}} \leq 1$. This finishes the proof. \square

739 For completeness we also prove that knowledge distillation might help in the overparameterization regime.
740 **Theorem 3.** For $\kappa < 1$ and almost every λ , there also exists w_1 such that $R(\lambda, w_1) < R(\lambda, 0)$ asymptotically.

742 *Proof.* For $\kappa < 1$ we are in the overparameterization case and thus we consider the minimal norm estimator

$$744 \quad \hat{w} = \arg \min_w \left\{ \|w\| : \sum_{i=1}^n \left\| \frac{1}{1+\lambda} (y_i + \lambda w_1^T x_{1i}) - w^T x_{2i} \right\|^2 = 0 \right\}. \quad (26)$$

747 We can rewrite it as

$$748 \quad \hat{w} = \frac{\bar{\sigma}}{\sigma} \arg \min_w \left\{ \|w\| : \sum_{i=1}^n \left\| \frac{\sigma}{\bar{\sigma}} \bar{y}_i - w^T x_{2i} \right\|^2 = 0 \right\}, \quad (27)$$

751 where we recall that the effective label satisfies $\frac{\sigma}{\bar{\sigma}} \bar{y}_i = \frac{\sigma}{\bar{\sigma}} \bar{w}^T x_{2i} + \mathcal{N}(0, \sigma^2)$.

752 Then we can use (Ildiz et al., 2024, Theorem 4) for the function $f(x) = \|\Sigma_{22}^{1/2}(\frac{\bar{\sigma}}{\sigma}x - w^*)\|^2$ to obtain the
 753 following asymptotic excess risk
 754

$$\begin{aligned} 755 \bar{R}(\lambda, w_1) &= (w_s - w^*)^T \theta_1^T \Sigma_{22} \theta_1 (w_s - w^*) + \gamma(w^s) \mathbb{E}_{g_t} [\theta_2^T \Sigma_{22} \theta_2] \\ 756 &\quad + w^* (I - \theta_1)^T \Sigma_{22} (I - \theta_1) w^* - 2(w^*)^T (I - \theta_1)^T \Sigma_{22} \theta_1 (w_s - w^*), \end{aligned} \quad (28)$$

758 where we denote $w_s := \frac{\sigma}{\bar{\sigma}} \bar{w}$ and τ to be the solution of $\kappa = \frac{1}{p} \text{tr}((\Sigma_{22} + \tau I)^{-1} \Sigma_{22})$,
 759

$$760 \theta_1 := \frac{\bar{\sigma}}{\sigma} (\Sigma_{22} + \tau I)^{-1} \Sigma_{22}, \quad \theta_2 := \frac{\bar{\sigma}}{\sigma} (\Sigma_{22} + \tau I)^{-1} \Sigma_{22}^{1/2} \frac{g_t}{\sqrt{p}}, \quad (29)$$

762 and $g_t \sim \mathcal{N}(0, I_p)$. Moreover, $\gamma(w_s)$ is given by
 763

$$\begin{aligned} 764 \gamma^2(w_s) &= \kappa^{-1} \frac{\sigma^2 + \tau^2 \|\Sigma_{22}^{1/2}(\Sigma_{22} + \tau I)^{-1} w_s\|^2}{1 - \frac{1}{n} \text{tr}((\Sigma_{22} + \tau I)^{-2} \Sigma_{22}^2)}. \end{aligned} \quad (30)$$

766 The results can be simplified to
 767

$$\begin{aligned} 768 \bar{R}(\lambda, w_1) &= \frac{\bar{\sigma}^2}{\sigma^2} (w_s - w^*)^T \Sigma_{22}^3 (\Sigma_{22} + \tau I)^{-2} (w_s - w^*) + \frac{\bar{\sigma}^2}{\sigma^2} \Omega \frac{\sigma^2 + \tau^2 \|\Sigma_{22}^{1/2}(\Sigma_{22} + \tau I)^{-1} w_s\|^2}{1 - \Omega} \\ 770 &\quad - 2 \frac{\bar{\sigma}}{\sigma} (w^*)^T \Sigma_{22}^2 (\Sigma_{22} + \tau I)^{-2} (\Sigma_{22} + \tau I - \frac{\bar{\sigma}}{\sigma} \Sigma_{22}) (w_s - w^*) \\ 771 &\quad + w^* (\Sigma_{22} + \tau I - \frac{\bar{\sigma}}{\sigma} \Sigma_{22})^2 (\Sigma_{22} + \tau I)^{-2} \Sigma_{22} w^*, \end{aligned} \quad (31)$$

774 where we denote $\Omega := \frac{1}{n} \text{tr}((\Sigma_{22} + \tau I)^{-2} \Sigma_{22}^2)$. Therefore, the optimal w_1 is given by the saddle points of
 775 equation 31, where
 776

$$777 w_s := \frac{\sigma}{(1 + \lambda) \bar{\sigma}} (w^* + \lambda \Sigma_{22}^{-1} \Sigma_{12}^T w_1) \quad (32)$$

778 and
 779

$$780 \bar{\sigma} := \frac{1}{1 + \lambda} \sqrt{\sigma^2 + 2\lambda w_1^T (\Sigma_{13} - \Sigma_{12} w^*) + \lambda^2 w_1^T (\Sigma_{11} - \Sigma_{12} \Sigma_{22}^{-1} \Sigma_{12}^T) w_1}. \quad (33)$$

782 \square

783 B EXPERIMENTAL DETAILS AND RESULTS FOR SYNTHETIC DATA

785 We evaluate the Cross-modal Complementarity Hypothesis (CCH) on a controlled synthetic regression
 786 benchmark. We generate n i.i.d. samples $\{(X_{1,i}, X_{2,i}, Y_i)\}_{i=1}^n$ as follows:
 787

$$\begin{aligned} 788 Y_i &\sim \mathcal{N}(0, 1), \\ 789 X_{2,i} \mid Y_i &\sim \mathcal{N}(\sigma_{23} Y_i \mathbf{1}_p, (1 - \sigma_{23}^2) I_p), \\ 790 X_{1,i} \mid X_{2,i}, Y_i &\sim \mathcal{N}(a X_{2,i} + b Y_i, v I_p), \end{aligned}$$

791 where
 792

$$793 \phi = 1 - \sigma_{23}^2, \quad a = \frac{\sigma_{12} - \sigma_{13}\sigma_{23}}{\phi}, \quad b = \frac{\sigma_{13} - \sigma_{12}\sigma_{23}}{\phi}, \quad v = 1 - \frac{\sigma_{12}^2 + \sigma_{13}^2 - 2\sigma_{12}\sigma_{13}\sigma_{23}}{\phi}.$$

796 Both teacher and student use the fully connected architecture in Table 9. We train on 10000 samples and
 797 hold out 1000 for testing. Models are optimized with Adam (learning rate 0.01) for 300 epochs; full settings
 798 appear in Table 10.

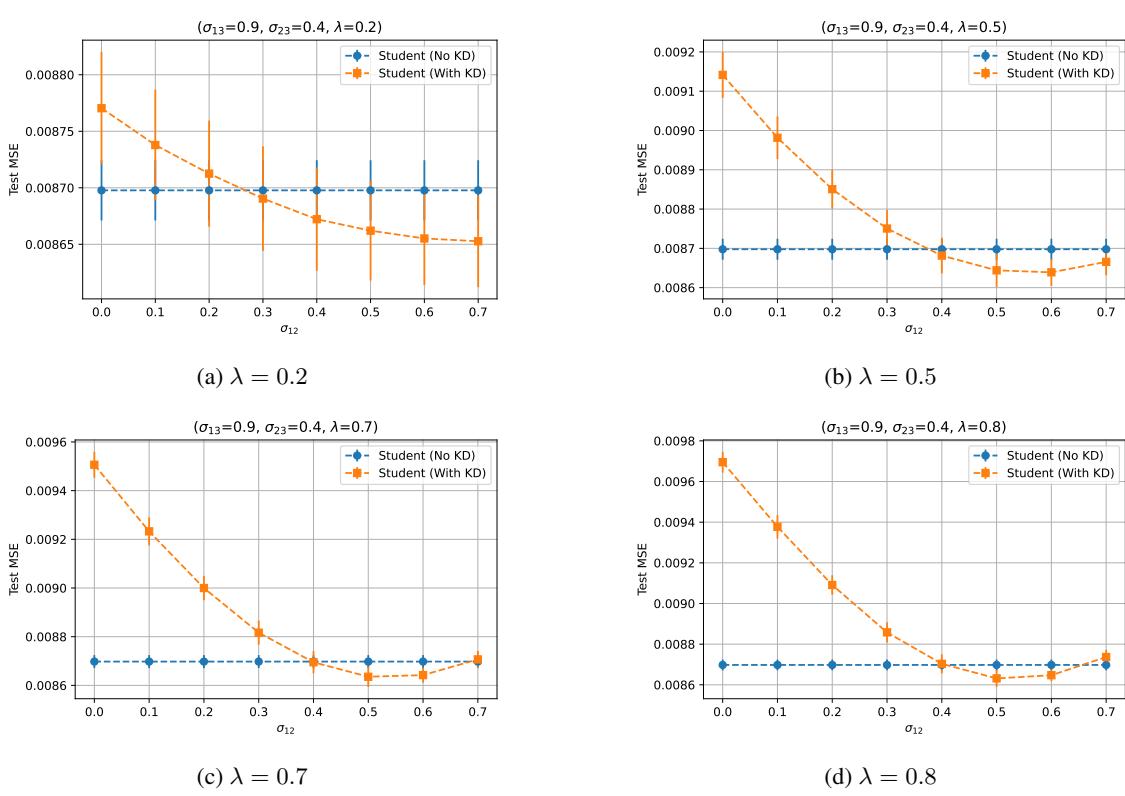


Figure 4: Test MSE on synthetic regression data for varying distillation weight λ . Orange dashed curves: student with KD; blue dashed curves: student without KD.

Figure 4 reports test mean-squared error (MSE) as a function of the inter-modality correlation σ_{12} for distillation weights $\lambda \in \{0.2, 0.5, 0.7, 0.8\}$. Because varying only λ does not change the learned representations' mutual information (MI), the MI curves coincide with those obtained at $\lambda = 0.3$ (see Fig. 1). From Fig. 4, when σ_{12} is large (e.g., $\sigma_{12} = 0.7$, indicating strong teacher–student alignment), distillation improves the student provided two conditions hold: (i) the CCH criterion $I(H_1; H_2) > I(H_2; Y)$ and (ii) a sufficiently small λ to avoid over-regularizing toward the teacher. This behavior is consistent with Theorem 1.

Table 9: Network architecture for synthetic experiments.

Layer	# Units	Activation
Input	100	–
Linear	64	ReLU
Linear	1	–

To directly address the more realistic setting where the teacher has higher capacity than the student, we have now performed an additional synthetic experiment in which the teacher network is strictly larger than the student.

846 Table 10: Training configuration and dataset details for synthetic experiments.
847

848 Item	849 Value
850 Training dataset	Synthetic Gaussian
851 Train/Test split	10,000 / 5,000
852 Optimizer	Adam
853 Learning rate	0.01
854 Epochs	300

855
856 *The detailed architectures of the teacher and student networks are reported in Tables 11 and 12, respectively,*
857 *and the training configuration is summarized in Table 13. As shown, the teacher is a wider multilayer*
858 *perceptron with hidden layers of sizes 128 and 64, while the student uses significantly smaller hidden layers*
859 *of sizes 32 and 16.*

860 Table 11: Teacher network architecture for synthetic experiments.
861

862 Layer	863 Units	864 Activation
865 Input layer	100	–
866 Linear layer	128	ReLU
867 Linear layer	64	ReLU
868 Linear layer	1	–

869 Table 12: Student network architecture for synthetic experiments.

870 Layer	871 Units	872 Activation
873 Input layer	100	–
874 Linear layer	32	ReLU
875 Linear layer	16	ReLU
876 Linear layer	1	–

877 *The results are reported in Figure 5. Panel 5a shows the student test MSE with and without KD as a function*
878 *of the teacher–student correlation σ_{12} , while Panel 5b reports the corresponding mutual information between*
879 *representations, $I(H_1; H_2)$ and $I(H_2; Y)$. Consistent with our Cross-modal Complementarity Hypothesis*
880 *(CCH), we again observe that KD is beneficial precisely in the regime where $I(H_1; H_2) > I(H_2; Y)$.*
881 *Moreover, comparing these results with the equal-architecture setting, we find that when the teacher has*
882 *higher capacity than the student, the performance gains from KD are larger: the KD-trained student achieves*
883 *a more pronounced reduction in test MSE relative to its no-KD counterpart. This indicates that our CCH-*
884 *based criterion continues to predict KD effectiveness even when teacher and student have different capacities,*
885 *and that a higher-capacity teacher can further amplify the benefits of cross-modal distillation rather than*
886 *being an artifact of using identical architectures.*

887 C EXPERIMENTAL DETAILS AND RESULTS FOR IMAGE DATA

888 We evaluate our approach using the MNIST (LeCun et al., 1998) and MNIST-M (Ganin and Lempitsky, 2015)
889 datasets. MNIST comprises 70,000 28×28 grayscale images of handwritten digits (0–9). MNIST-M adapts
890 these digits by blending them onto natural-image backgrounds sampled from the BSDS500 dataset (Martin
891 et al., 2001), resulting in colored images with identical labels (Figure 6). Below, we detail the MNIST-M
892 construction, the network architecture, training configuration, and additional results for varying blending
893 coefficients.

Table 13: Training configuration and dataset details for synthetic experiments.

Training Parameter	Value
Dataset	Synthetic data
Train/Test split	10,000 / 5,000
Optimizer	Adam
Learning rate	0.02
Epochs	300

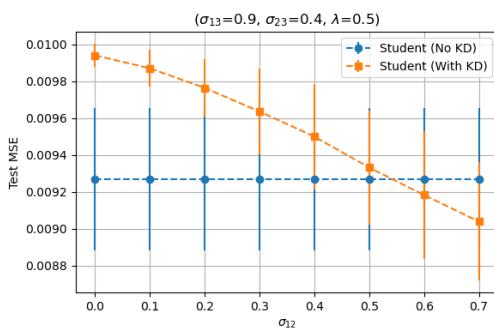
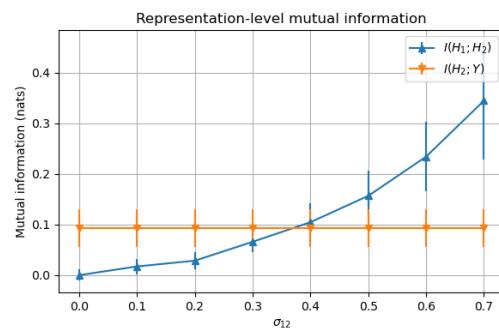
(a) Student MSE vs. σ_{12} .(b) Representation MI vs. σ_{12} .

Figure 5: Regression results on synthetic data when the architectures of teacher network is larger than that of student network. Results demonstrate that when the correlation between teacher modality and student modality (σ_{13}) surpasses the correlation between student modality and label ($\sigma_{23} = 0.4$), the student network trained with KD achieves consistently lower test MSE compared to training without KD.

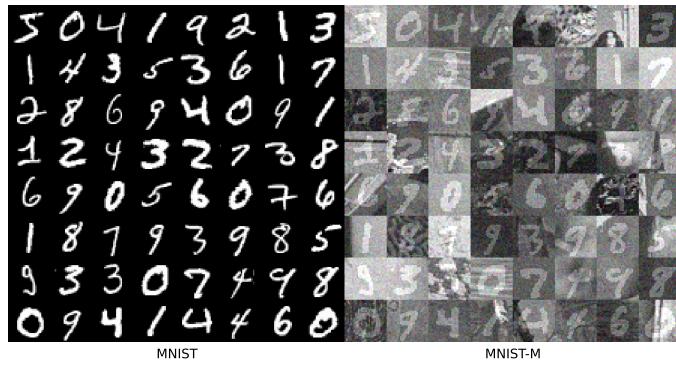


Figure 6: Sample images from MNIST (left) and MNIST-M (right).

940 **Algorithm 1:** Cross-modal knowledge distillation protocol for image data

941 **Input:** MNIST and MNIST-M datasets

942 **Output:** Test accuracy of student with and without distillation

943 1: **Teacher pretraining:** Train a teacher network on MNIST;

944 2: **Student baseline:** Train a student network on MNIST-M using only ground-truth labels;

945 3: **Distillation:**;

946 4: Freeze teacher parameters;

947 5: **for each Gaussian blur level γ do**

948 6: Apply Gaussian blur of intensity γ to teacher inputs;

949 7: Obtain soft targets from the frozen teacher;

950 8: Train a new student on MNIST-M using both labels and soft targets (Eq. 2);

951 9: **Evaluation:** Evaluate both student models on the MNIST-M test set;

952

953

954 To generate each MNIST-M image, we first binarize the original MNIST digit via thresholding and replicate

955 the resulting single-channel image across the red, green, and blue channels, ensuring compatibility with

956 RGB-based network architectures while preserving the digit’s grayscale silhouette. We apply a luminance-

957 preserving transformation to convert BSDS500 patches to grayscale, matching the teacher modality. We then

958 extract a random 28×28 patch I_{BSDS} from the processed BSDS500 images and compute:

959
$$I_{\text{MNISTM}} = \alpha I_{\text{MNIST}} + (1 - \alpha) I_{\text{BSDS}},$$

960

961 where $\alpha \in [0, 1]$ controls the digit’s prominence over the background. Having specified the MNIST-M

962 construction, we conduct training and evaluation according to Algorithm 1. For the experiments in Figure 2

963 and Table 1, we set $\alpha = 0.2$.

964 Both teacher and student models share the architecture listed in Table 14 and the training parameters in

965 Table 15. We train using stochastic gradient descent (learning rate 0.002, 100 epochs) with a distillation

966 temperature of $T = 3$ and a loss weight $\lambda = 0.5$. All experiments were executed on an NVIDIA A100 GPU.

967

968 Table 14: Network architecture for image experiments.

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Operation	Size	Activation
Input \rightarrow Linear layer	1024	LeakyReLU
Linear layer	256	LeakyReLU
Linear layer	10	–

977 Table 15: Training configuration and dataset details for image experiments.

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Training Dataset	MNIST / MNIST-M
Train/Test Split	60000 / 10000
Optimizer	SGD
Learning Rate	0.002
Epochs	100
T	3
λ	0.5

989 Table 16 presents results for $\alpha = 0.18$ under the same settings. First, the sign of the student accuracy

990 difference (Student Acc Diff) precisely matches that of the mutual-information gap (MI GAP), thereby

991 confirming the CCH. Second, compared to the $\alpha = 0.2$ setting shown in Figure 2, the lower blending weight

987 reduces the mutual information shared between the MNIST (teacher) and MNIST-M (student) modalities.
 988 This reduction in shared information corresponds to a diminished—sometimes negative—distillation gain,
 989 demonstrating that student performance declines as the teacher–student mutual information decreases.
 990

991 Table 16: Experimental results for the MNIST/MNIST-M dataset for $\alpha = 0.18$. MNIST is the teacher
 992 modality and MNIST-M is the student modality. The teacher network achieves a test accuracy score of
 993 0.9812 ± 0.0003 and $I(H_{\text{teacher}}; Y) = 1.9095$.

Gamma Level	$I(H_{\text{teacher}}; H_{\text{student}})$	$I(H_{\text{student}}; Y)$	Student KD Acc	Student No-KD Acc	MI GAP	Student Acc Diff
0	1.3956	1.2685	0.8484 ± 0.0019	0.8338 ± 0.0034	0.1271	0.0146 ± 0.0052
0.5	1.2949	1.2685	0.8425 ± 0.0042	0.8338 ± 0.0034	0.0264	0.0087 ± 0.0070
1.5	1.2533	1.2685	0.8296 ± 0.0017	0.8338 ± 0.0034	-0.0152	-0.0042 ± 0.0034
2.5	0.9472	1.2685	0.6216 ± 0.0243	0.8338 ± 0.0034	-0.3213	-0.2122 ± 0.0232
3.5	0.7817	1.2685	0.3325 ± 0.0179	0.8338 ± 0.0034	-0.4868	-0.5013 ± 0.0190

D EXPERIMENTAL DETAILS FOR CMU-MOSEI DATA

1003 The CMU Multimodal Opinion Sentiment and Emotion Intensity (CMU-MOSEI) dataset contains 23,453
 1004 video segments annotated for sentiment and emotion. Each segment includes time-aligned transcriptions,
 1005 audio, and visual data, providing three distinct modalities. Our preprocessing protocol for these modalities is
 1006 detailed in the Algorithm 2.

Algorithm 2: MOSEI Preprocessing Protocol

1009 **Input**: CMU-MOSEI utterance-level dataset: text; time-aligned audio & visual feature streams.

1010 **Data & splits**: Use the official train/validation/test partition.

1011 **Text**: Tokenize texts and map tokens to pretrained word embeddings; treat *one token = one timestep*.

1012 **foreach** utterance u in the dataset **do**

1013 **Temporal alignment**: Find the first non-padding token index s in $\text{text}(u)$; slice *text/audio/vision* to
 1014 start at s (text defines the time base).

1015 **Length control**: For each modality, truncate to at most $L=50$ steps, then right-pad with zeros to
 1016 exactly L .

1017 **Labels**: For classification, set $y=1$ if sentiment score >0 , else $y=0$.

1018 **Batching**: Collate as $(\text{vision}, \text{audio}, \text{text}, \text{label})$ to form shapes (B, L, D_v) , (B, L, D_a) , (B, L, D_t) ;
 1019 labels $(B, 1)$; here $D_v = 713$, $D_a = 74$ and $D_t = 300$.

1020 The network architecture is identical for all three modalities and is specified in Table 17. The architecture
 1021 includes a temporal mean-pooling layer, which operates as follows: for a given batch of sequences $X \in$
 1022 $\mathbb{R}^{B \times L \times D}$, the layer averages feature vectors across the time dimension L to produce an output $Z \in \mathbb{R}^{B \times D}$,
 1023 where:

$$1025 \quad Z_{b,d} = \frac{1}{L} \sum_{l=1}^L X_{b,l,d} \quad (b = 1, \dots, B; d = 1, \dots, D).$$

1027 The training configuration details are consistent across all models and are summarized in Table 18.

E EXPERIMENTAL DETAILS AND RESULTS FOR CANCER DATA

1031 For cancer data, Table 19 summarizes the subtype distributions. For the experiments of Tables 5–7, the
 1032 teacher and student networks share the same architecture used in the synthetic data experiments (see Table 9).
 1033 Table 20 summarizes the training configurations and dataset splits for the three cancer cohorts.

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1036 Table 17: Network architecture for the CMU-MOSEI experiments.
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Operation	Size	Activation
Input ($B \times L \times D$) → Temporal Mean-Pool → Flatten	$B \times L \times D \rightarrow B \times D$	–
Linear Layer	$D \rightarrow 256$	ReLU
BatchNorm1d + Dropout ($p=0.3$)	–	–
Linear Layer	$256 \rightarrow 128$	ReLU
BatchNorm1d + Dropout ($p=0.3$)	–	–
Linear Layer (Classifier Head)	$128 \rightarrow 2$	–

1044
1045 Table 18: Training configuration and dataset details for CMU-MOSEI experiments.
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Training Dataset	CMU-MOSEI
Train/Validation/Test Split	70% / 10% / 20%
Optimizer	AdamW
Learning Rate	0.0005
LR Schedule	CosineAnnealingLR (T_{\max} = epochs, η_{\min} = 0)
Epochs	100
Temperature (T)	4.5
Distillation Weight (λ)	0.5

1056 We evaluated two multimodal fusion strategies: direct fusion and fusion with knowledge distillation (Fusion + KD) (Table 8). Both strategies adopt the architecture in Table 21, which uses separate encoders for
1057 each modality followed by feature concatenation (see Figure 3); each encoder comprises 64 units. In the
1058 cross-modal distillation protocol (Tables 5–7), we pretrained the teacher network on its modality and then
1059 used its soft targets to guide the student (Algorithm 1). By contrast, the fusion experiments train both encoders
1060 jointly—without teacher pretraining—while applying a distillation loss to transfer knowledge. Table 22 lists
1061 the corresponding training parameters.
1062

1063 To demonstrate the generality of our approach beyond the KIPAN cohort, we also conducted experiments
1064 on BRCA data. Table 23 reports the performance metrics for direct fusion and Fusion + KD, and Table 24
1065 lists the corresponding training settings. Across all teacher–student pairs, the mutual information between
1066 teacher and student representations consistently exceeds that between student representations and labels, and
1067 the Fusion+KD strategy outperforms direct fusion, thereby corroborating the CCH.

1068 *We further consider a three-modality fusion setting that jointly uses mRNA, RPPA, and CNV. On BRCA, mRNA
1069 exhibits the highest mutual information with the label, whereas CNV has the lowest. Guided by the CCH, we
1070 therefore apply KD only from mRNA to CNV (treating mRNA as the teacher and CNV as the student), while
1071 all three modalities are fused at prediction time. The resulting performance is reported in Table 25. These
1072 results are also align with the CCH.*

1073 F METHODS FOR MUTUAL INFORMATION ESTIMATION

1075 Mutual information quantifies the dependency between random variables, but its estimation remains chal-
1076 lenging, especially when the underlying probability distributions are unknown. Exact mutual information
1077 computation is tractable only for small datasets with known distributions. To address this limitation, Kraskov
1078 et al. (2004) introduced a k-nearest neighbors (kNN) estimator for mutual information between continuous
1079 random variables. This estimator was further extended by Ross (2014) to handle cases where one variable is
1080 discrete and the other continuous—a critical adaptation given that many real-world datasets involve mixed

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Table 19: Subtype distribution for the BRCA, KIPAN, and LIHC cohorts.

	BRCA	KIPAN	LIHC
Subtypes	Normal-like: 44		
	Basal-like: 129	KICH: 63	Blast-Like: 39
	HER2-enriched: 49	KIRC: 492	CHOL-Like: 18
	Luminal A: 338	KIRP: 212	Liver-Like: 113
	Luminal B: 267		

Table 20: Training configuration and dataset details for cross-modal distillation experiments on BRCA, LIHC cancer data.

	Training Dataset	BRCA, LIHC
Train/Test Split		90% / 10%
Optimizer		Adam
Learning Rate		0.01
Epochs		200
Temperature (T)		2
Distillation Weight (λ)		0.5

1101 data types. More recent approaches, such as Mutual Information Neural Estimation (MINE) (Belghazi et al.,
1102 2018), leverage neural networks to estimate mutual information between high-dimensional continuous vari-
1103 ables. Additionally, a novel method known as latent mutual information (LMI) has been developed (Gowri
1104 et al., 2024), which applies a nonparametric mutual information estimator to low-dimensional representations
1105 extracted by a theoretically motivated model architecture.

Table 21: Layer-by-layer specification for multimodal fusion experiments on cancer data.

Branch	Layer	I/O	Act.	Notes
Modality 1	Linear	$n_{\text{inputMod1}} \rightarrow n_{\text{enc}}$	ReLU	FC projection
	BatchNorm1d	$n_{\text{enc}} \rightarrow n_{\text{enc}}$	—	Normalization
	Dropout	n_{enc}	—	$p = 0.25$
Modality 2	Linear	$n_{\text{inputMod2}} \rightarrow n_{\text{enc}}$	ReLU	FC projection
	BatchNorm1d	$n_{\text{enc}} \rightarrow n_{\text{enc}}$	—	Normalization
	Dropout	n_{enc}	—	$p = 0.25$
Fusion & Classification	Concat	$2 n_{\text{enc}}$	—	Merge embeddings
	Linear (fusion)	$2 n_{\text{enc}} \rightarrow n_{\text{classes}}$	—	Joint-feature logits
	Linear (modality)	$n_{\text{enc}} \rightarrow n_{\text{classes}}$	—	Modality-specific logits

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1132 Table 22: Training configuration and dataset details for multimodal fusion experiments on KIPAN data.

1133	Training Dataset	KIPAN
1134	Train/Test Split	90% / 10%
1135	Optimizer	Adam
1136	Learning Rate	0.007
1137	Epochs	200
1138	Temperature (T)	1
1139	Distillation Weight (λ)	0.5

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1147 Table 23: Overall multimodal performance of direct fusion and Fusion+KD on BRCA, reported with mutual
1148 information of modality representations (teacher–label, teacher–student, student–label).

1150	Mutual Information			Fusion				Fusion+KD			
	1151 Teacher–Label	1152 Teacher–Student	1153 Student–Label	1154 Acc	1155 AUC	1156 Macro F1	1157 Weighted F1	1158 Acc	1159 AUC	1160 Macro F1	1161 Weighted F1
1162 mRNA (teacher)											
1163 CNV (student)	1.1081	0.5057	0.2757	0.7711	0.9157	0.6432	0.7563	0.8434	0.8610	0.6533	0.8225
1164 RPPA (teacher)											
1165 CNV (student)	0.7328	0.3367	0.2757	0.5663	0.7844	0.5604	0.5715	0.6024	0.7929	0.5897	0.6103

1163 Table 24: Training configuration and dataset details for multimodal fusion experiments on BRCA.

1164	Training Dataset	MNIST / MNIST-M
1165	Train/Test Split	90% / 10%
1166	Optimizer	Adam
1167	Learning Rate	0.04
1168	Epochs	200
1169	Temperature (T)	4
1170	Distillation Weight (λ)	0.5

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1194 Table 25: Performance of direct fusion and Fusion+KD on BRCA when fusing three modalities (mRNA,
 1195 CNV, and RPPA). KD is applied only from mRNA (teacher) to CNV (student).

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	Fusion				Fusion+KD			
	Acc	AUC	Macro F1	Weighted F1	Acc	AUC	Macro F1	Weighted F1
mRNA (teacher)								
CNV (student)	0.855	0.861	0.668	0.83	0.868	0.875	0.673	0.832
RPPA								