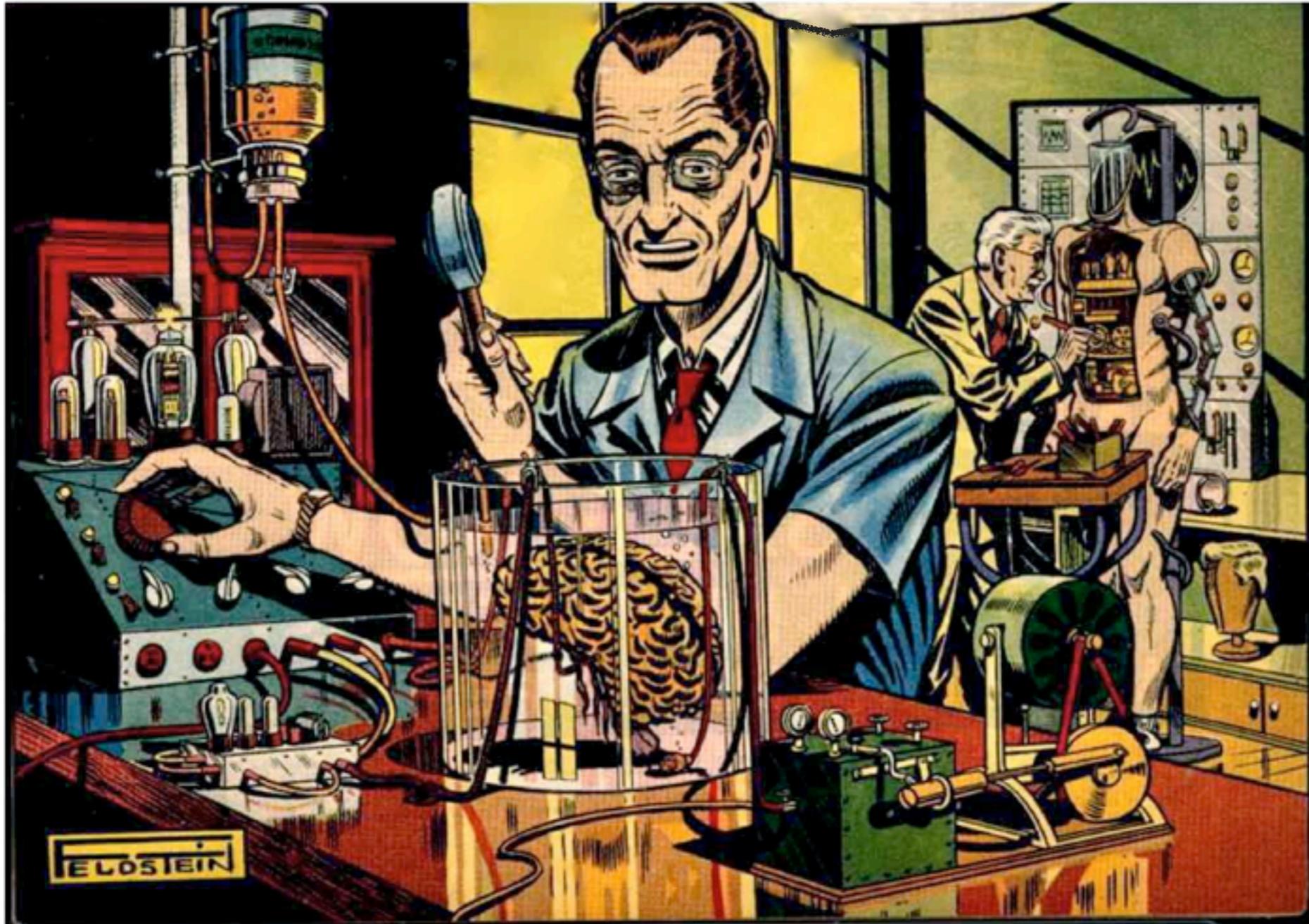


# Active Sensing and Learning



ICASSP 2011, May 23, Prague

[www.ece.wisc.edu/~nowak/ASL.html](http://www.ece.wisc.edu/~nowak/ASL.html)

Jarvis Haupt

[www.ece.umn.edu/~jdhaupt](http://www.ece.umn.edu/~jdhaupt)

Rob Nowak

[www.ece.wisc.edu/~nowak](http://www.ece.wisc.edu/~nowak)

# Adaptive Information

**Goal:** Estimate an unknown object  $x \in \mathcal{X}$  from scalar samples

**Information:** samples of the form  $y_1(x), \dots, y_n(x)$ ,  
the values of certain functionals of  $x$

# Adaptive Information

**Goal:** Estimate an unknown object  $x \in \mathcal{X}$  from scalar samples

**Information:** samples of the form  $y_1(x), \dots, y_n(x)$ ,  
the values of certain functionals of  $x$

**Non-Adaptive Information:**  $y_1, y_2, \dots \in \mathcal{Y}$  non-adaptively  
chosen (deterministically or randomly) independent of  $x$

# Adaptive Information

**Goal:** Estimate an unknown object  $x \in \mathcal{X}$  from scalar samples

**Information:** samples of the form  $y_1(x), \dots, y_n(x)$ ,  
the values of certain functionals of  $x$

**Non-Adaptive Information:**  $y_1, y_2, \dots \in \mathcal{Y}$  non-adaptively  
chosen (deterministically or randomly) independent of  $x$

**Adaptive Information:**  $y_1, y_2, \dots \in \mathcal{Y}$  are selected sequentially and  $y_i$  can  
depend on previously gathered information, i.e.,  $y_1(x), \dots, y_{i-1}(x)$

# Adaptive Information

**Goal:** Estimate an unknown object  $x \in \mathcal{X}$  from scalar samples

**Information:** samples of the form  $y_1(x), \dots, y_n(x)$ ,  
the values of certain functionals of  $x$

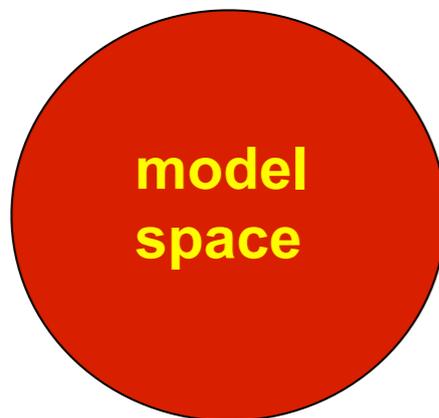
**Non-Adaptive Information:**  $y_1, y_2, \dots \in \mathcal{Y}$  non-adaptively  
chosen (deterministically or randomly) independent of  $x$

**Adaptive Information:**  $y_1, y_2, \dots \in \mathcal{Y}$  are selected sequentially and  $y_i$  can  
depend on previously gathered information, i.e.,  $y_1(x), \dots, y_{i-1}(x)$

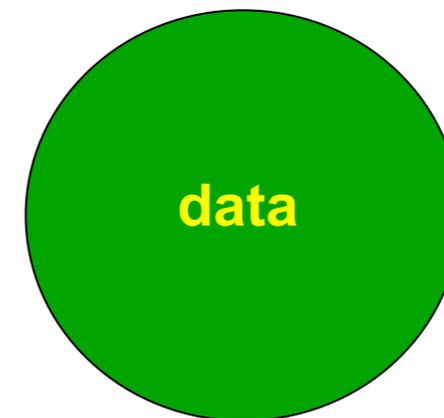
**Does adaptivity help?**

# Feedback from Data Analysis to Data Collection

$\mathcal{Y}$ : possible measurements/experiments



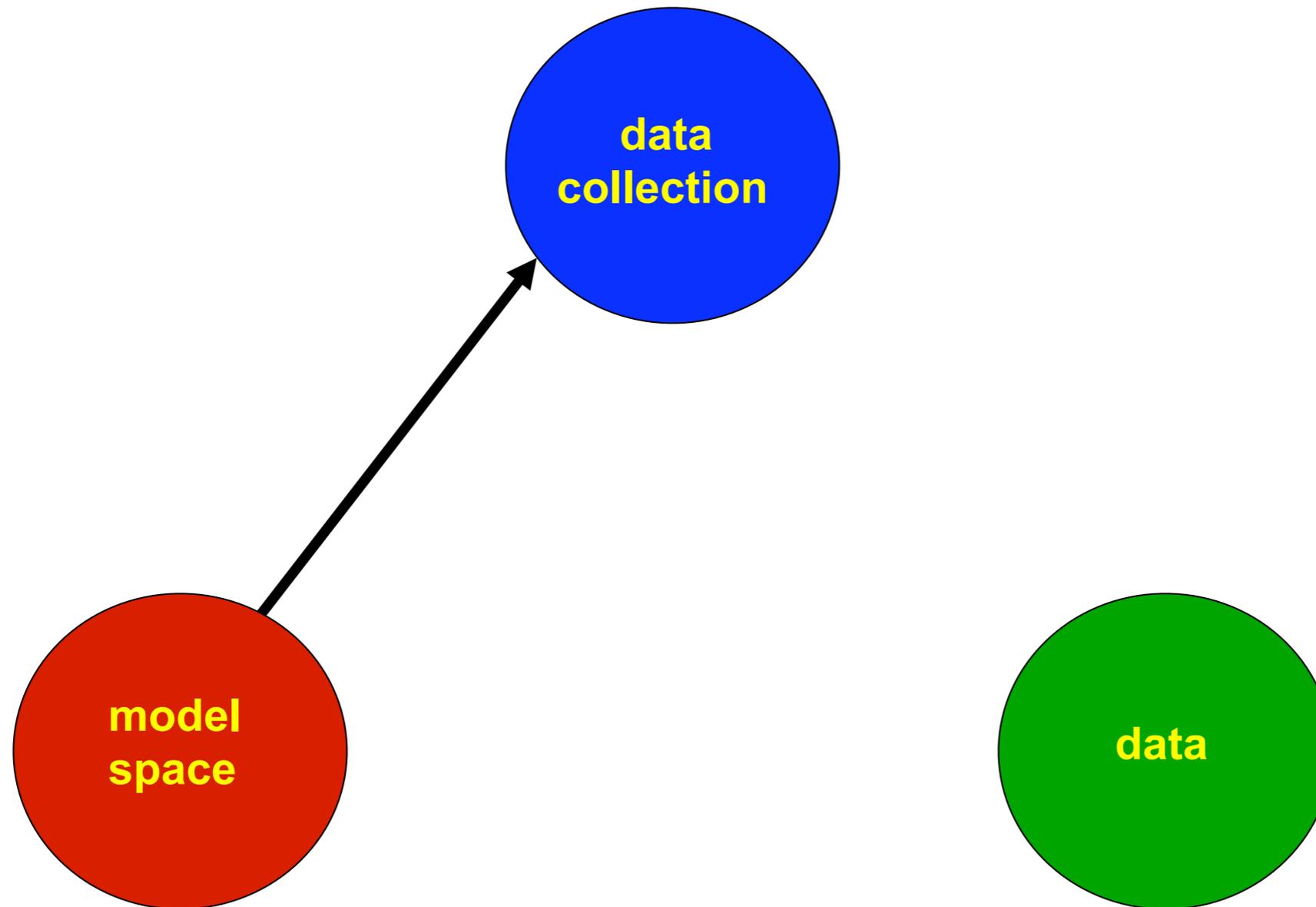
$\mathcal{X}$ : models/hypotheses  
under consideration



$y_1(x), y_2(x), \dots$ : information/data

# Feedback from Data Analysis to Data Collection

$\mathcal{Y}$ : possible measurements/experiments

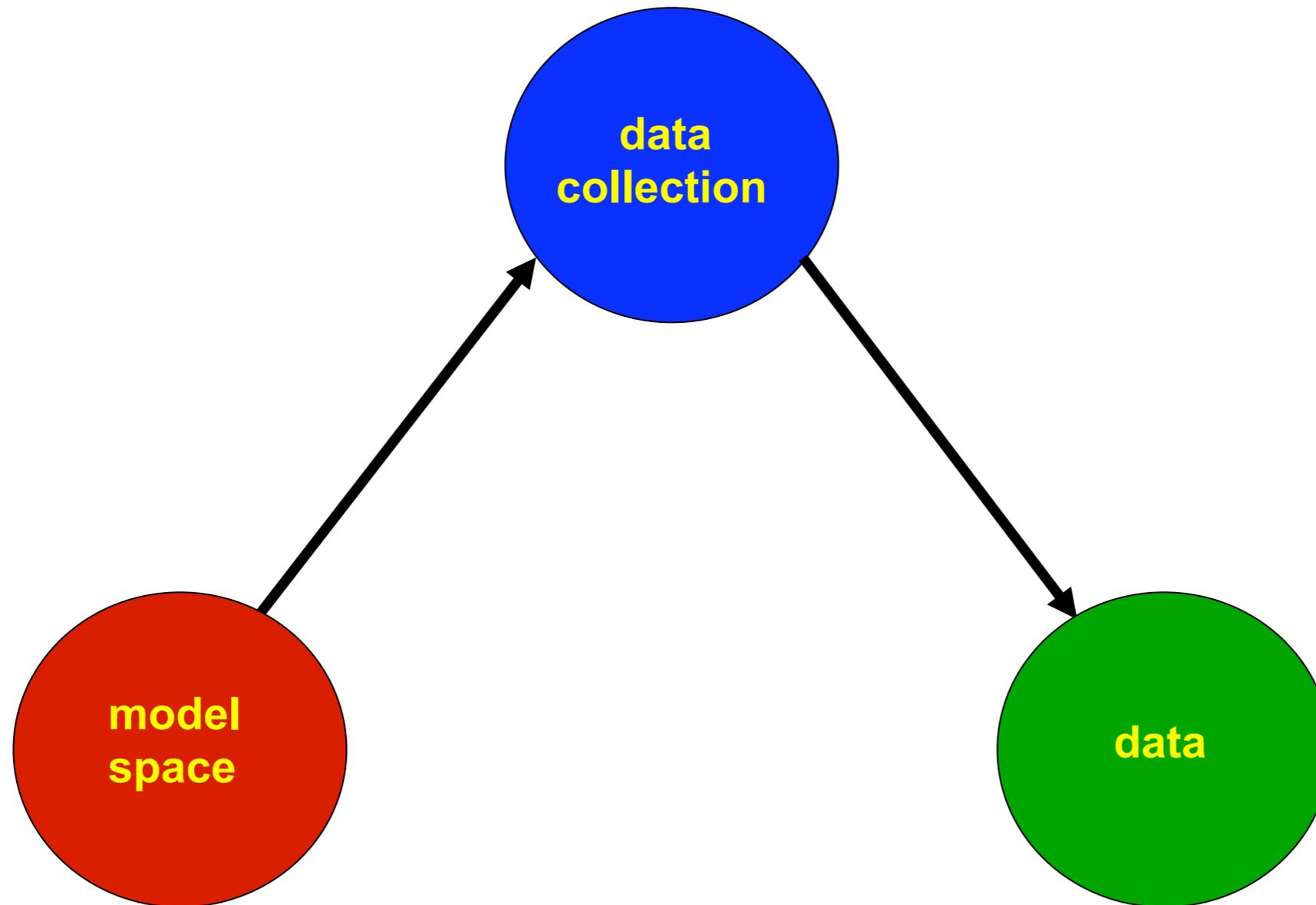


$\mathcal{X}$ : models/hypotheses  
under consideration

$y_1(x), y_2(x), \dots$ : information/data

# Feedback from Data Analysis to Data Collection

$\mathcal{Y}$ : possible measurements/experiments

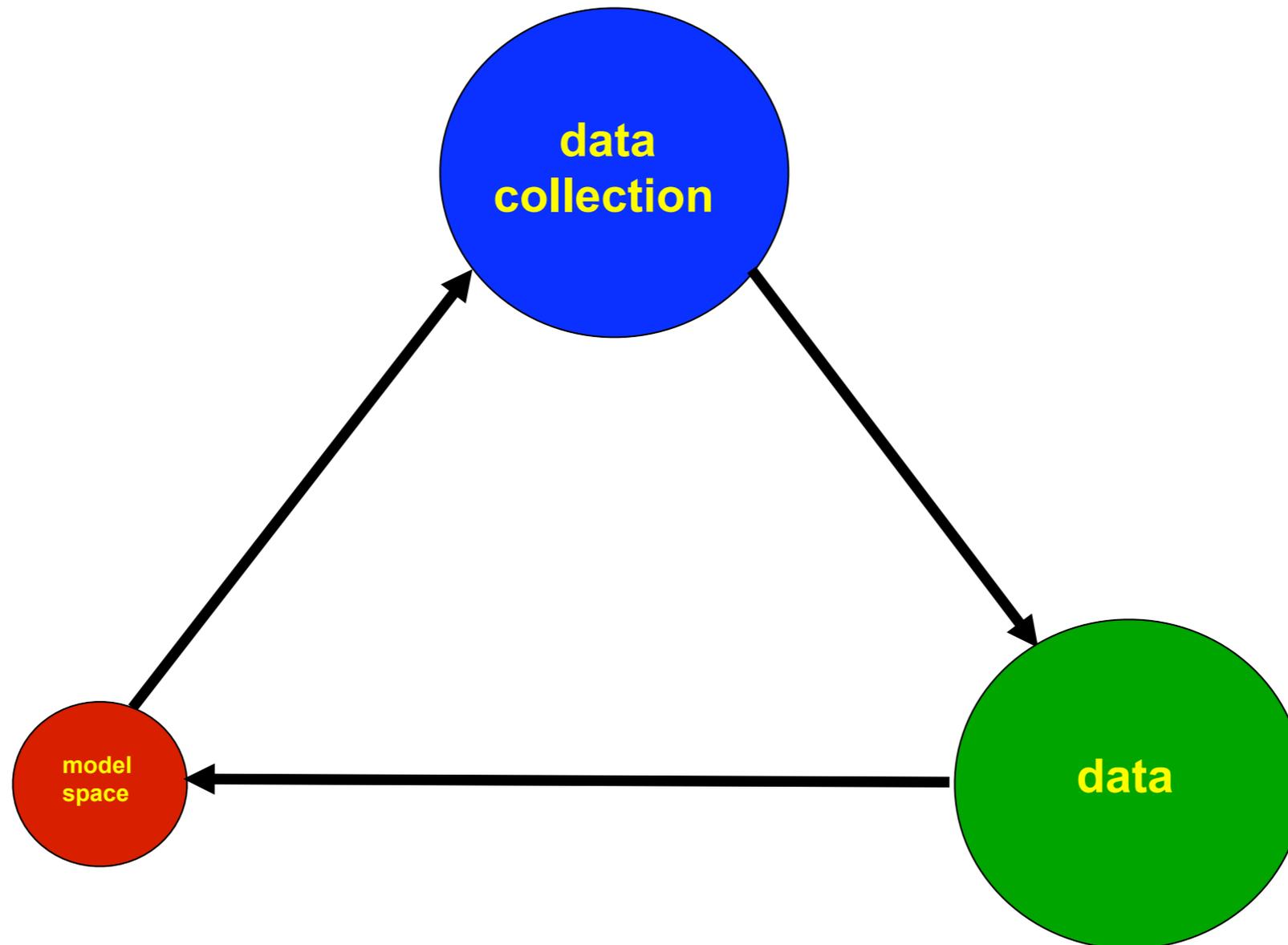


$\mathcal{X}$ : models/hypotheses  
under consideration

$y_1(x), y_2(x), \dots$ : information/data

# Feedback from Data Analysis to Data Collection

$\mathcal{Y}$ : possible measurements/experiments



$\mathcal{X}$ : models/hypotheses  
under consideration

$y_1(x), y_2(x), \dots$ : information/data

# Outline of Tutorial

Part 1: Introduction (Rob), 9:00-9:30

Part 2: Active Sensing (Jarvis), 9:30-10:30

Break, 10:30-10:45

Part 3: Active Learning (Rob), 10:45-11:45

Part 4: Conclusions and Future Directions, 11:45-12

## **Outline of Part 1:**

Sequential Experimental Design

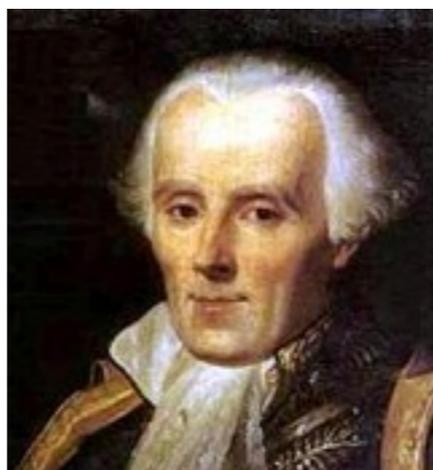
Adaptive Sensing for Sparse Recovery

Sensing and Inference in Large Networked Systems

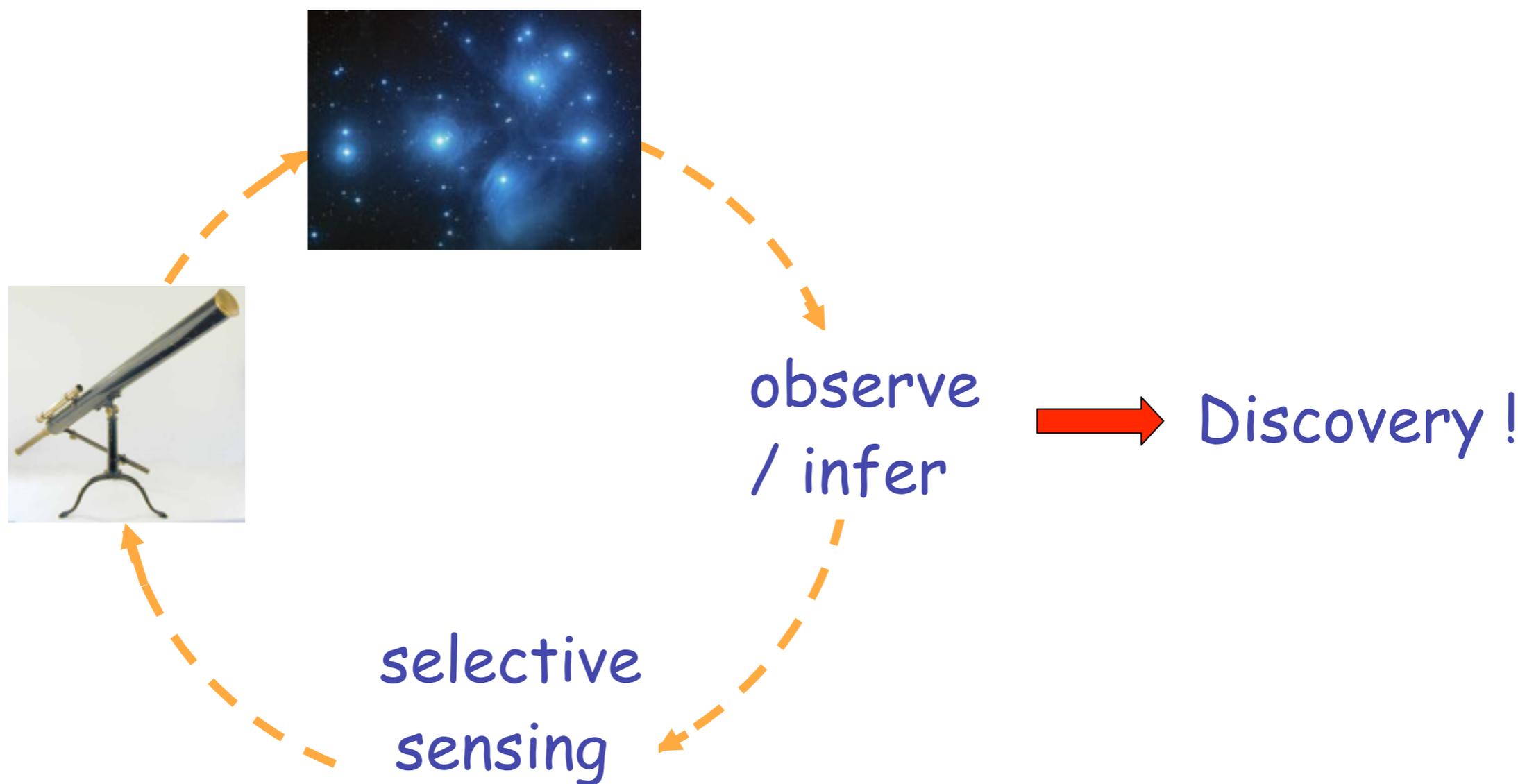
Active Learning in Machines and Humans

Mathematics of Active Sensing and Learning

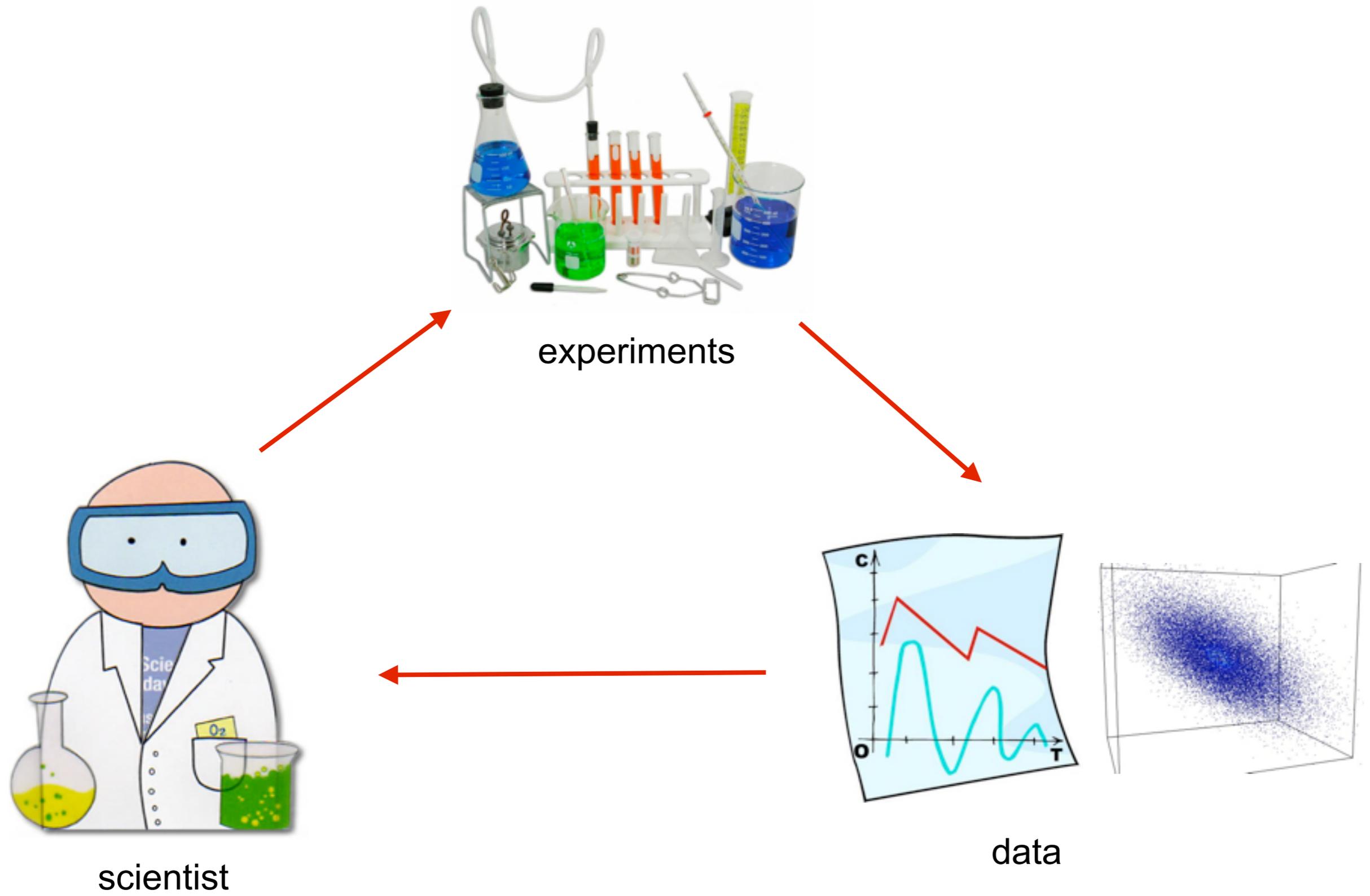
# Sequential Experimental Design



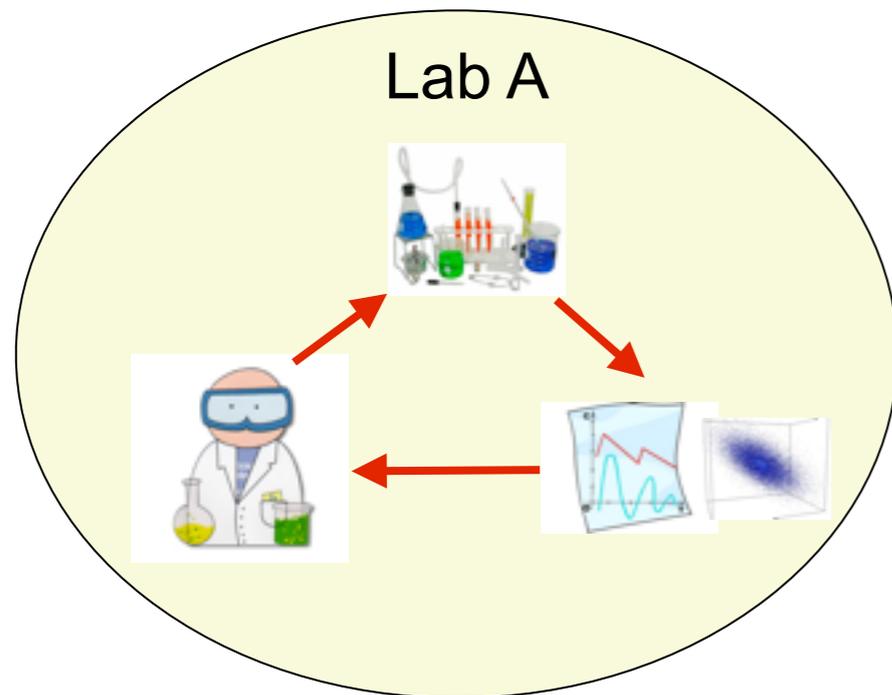
Decided to make new astronomical measurements when “the discrepancy between prediction and observation [was] large enough to give a high probability that there is something new to be found.” Jaynes (1986)



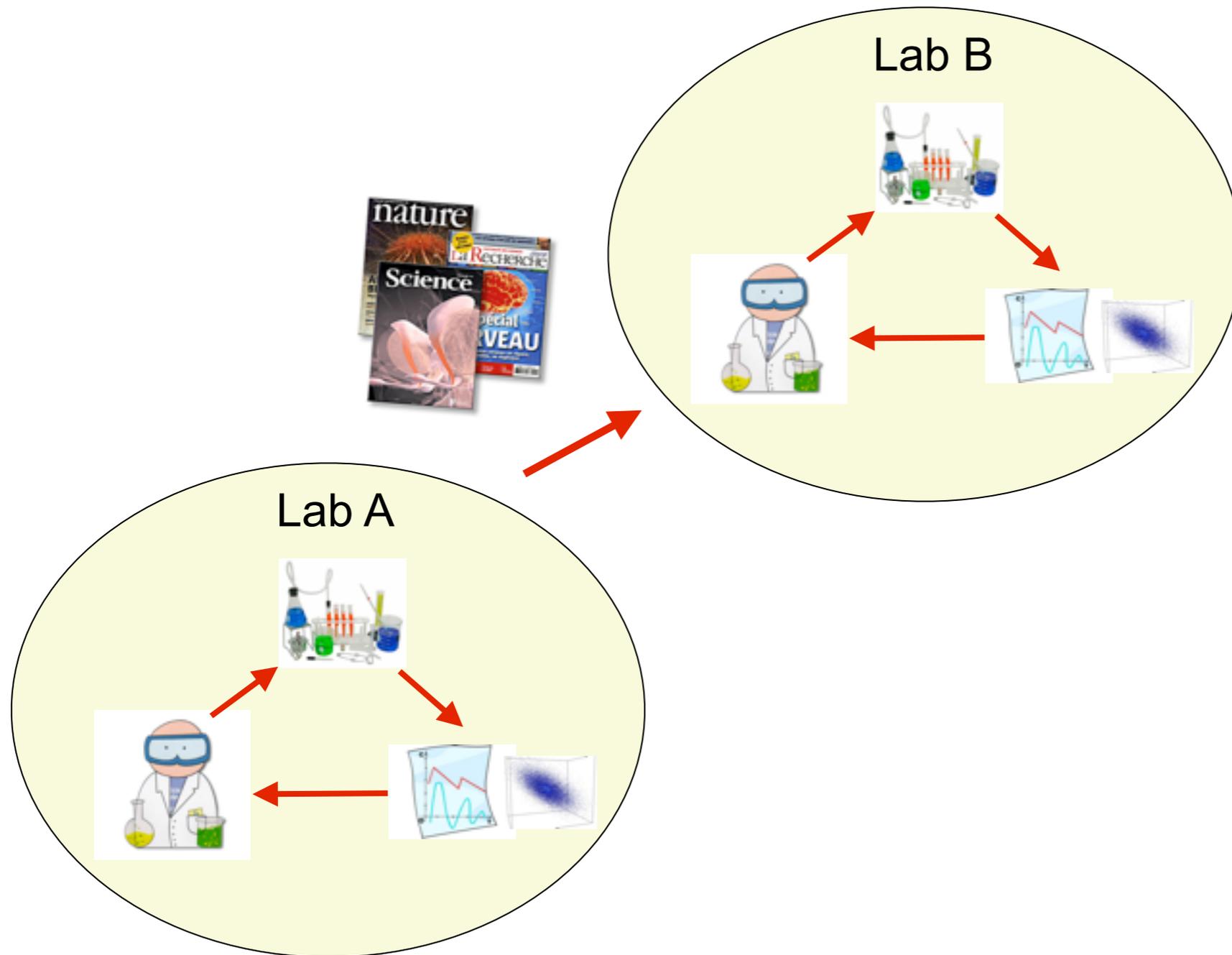
# The Scientific Process in a Laboratory



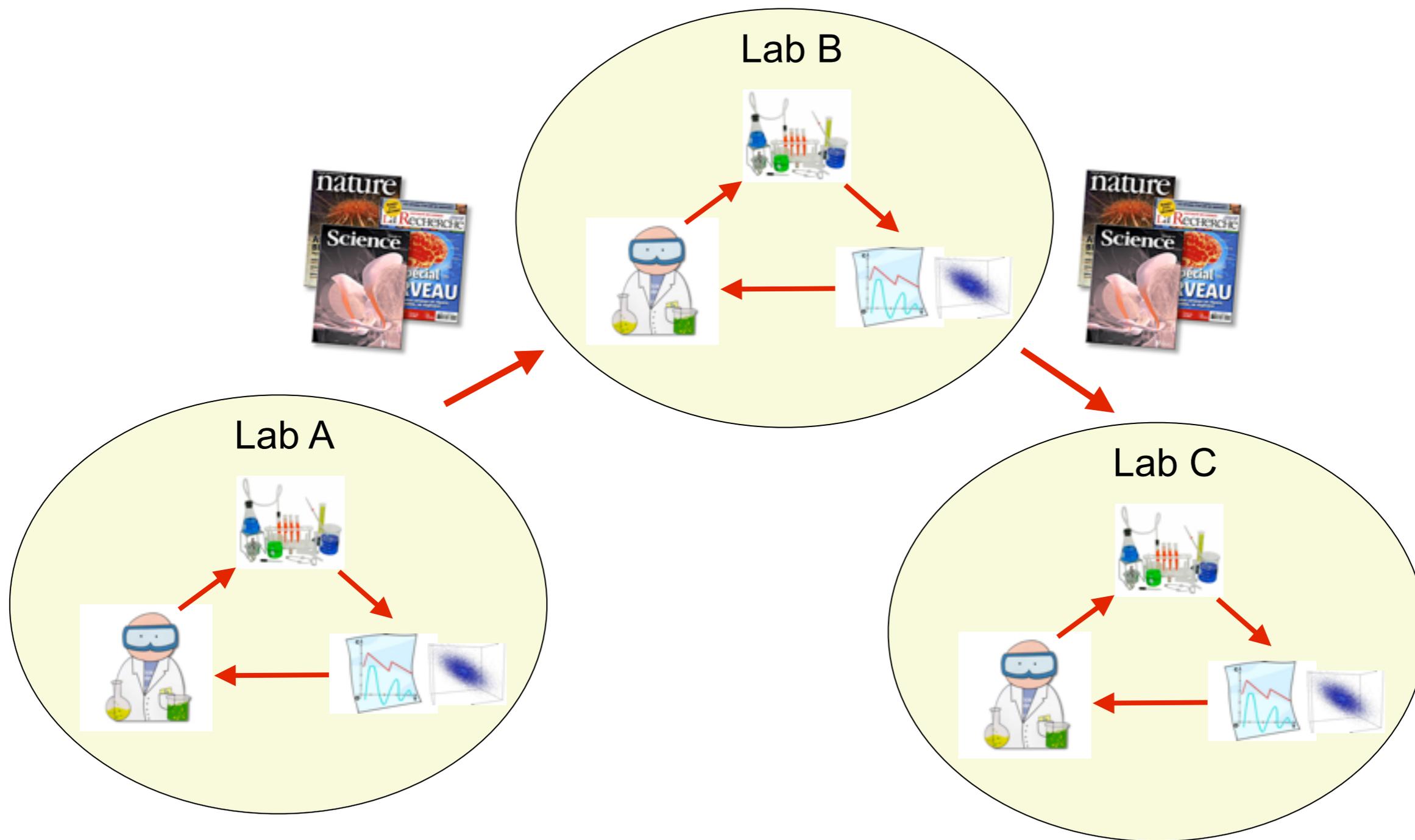
# The Scientific Process at Large



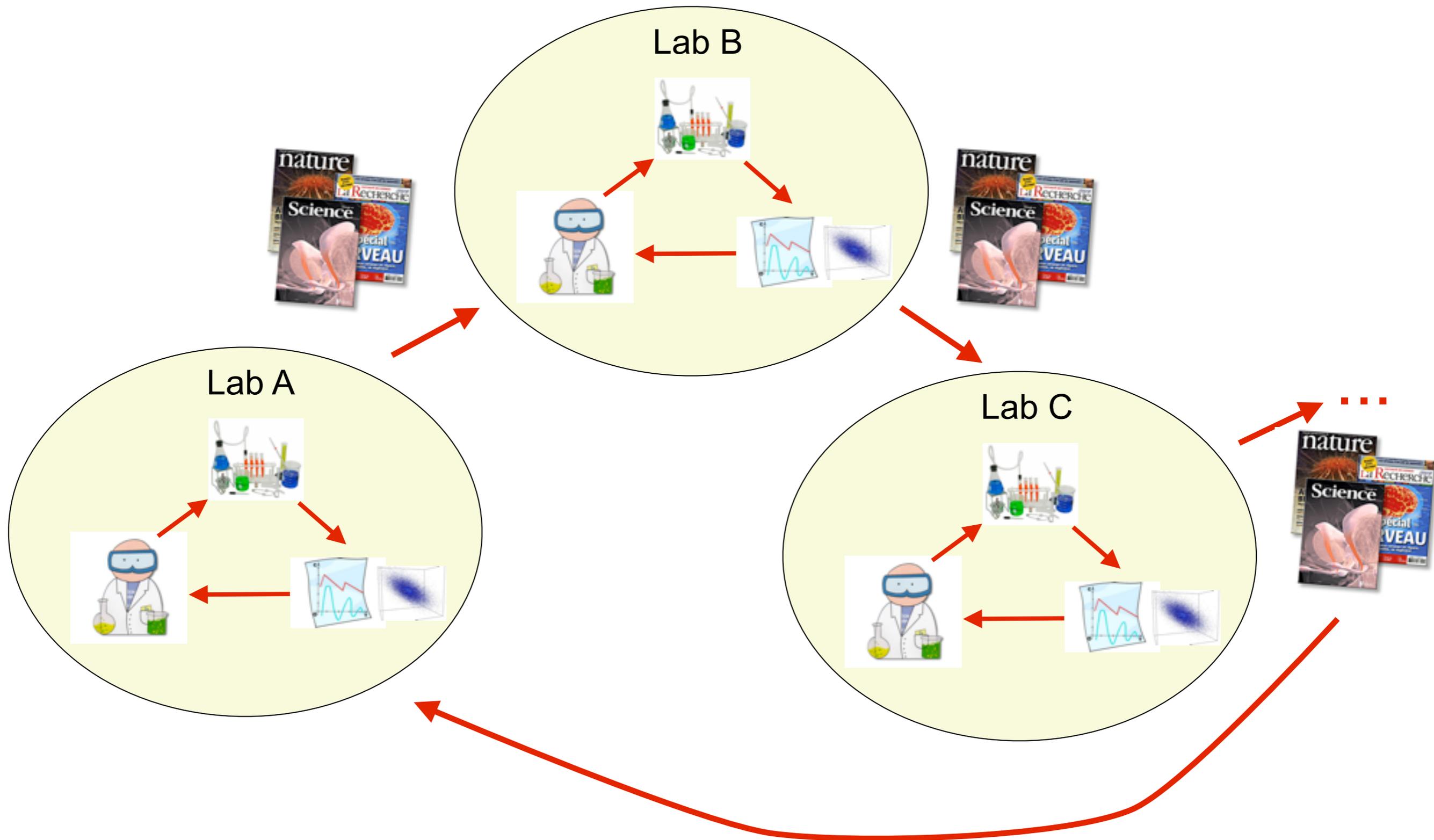
# The Scientific Process at Large



# The Scientific Process at Large



# The Scientific Process at Large



# Motivation: Inferring Biological Pathways



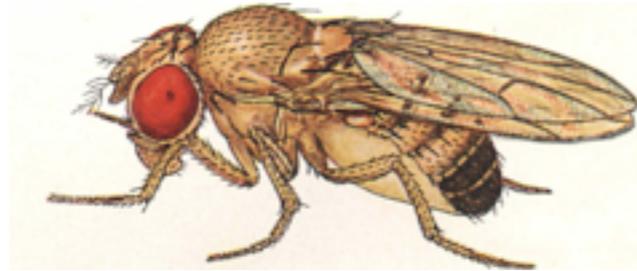
Paul Alhquist  
(Molecular Virology)



Audrey Gasch  
(Genetics)

# Motivation: Inferring Biological Pathways

virus



fruit fly



Paul Alhquist  
(Molecular Virology)



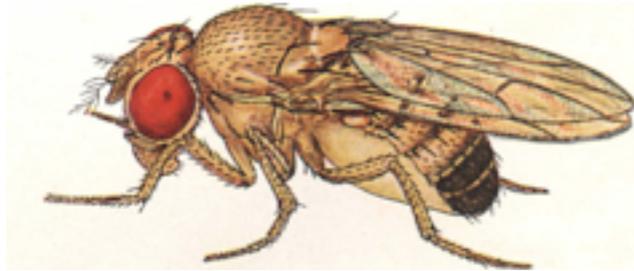
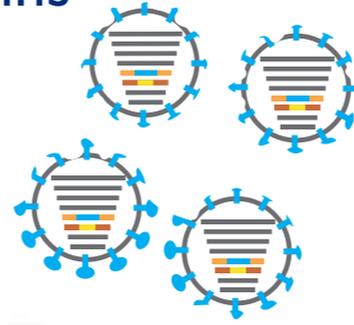
Audrey Gasch  
(Genetics)

# Motivation: Inferring Biological Pathways

virus



13,071 single-gene  
knock-down cell strains



fruit fly



Paul Alhquist  
(Molecular Virology)



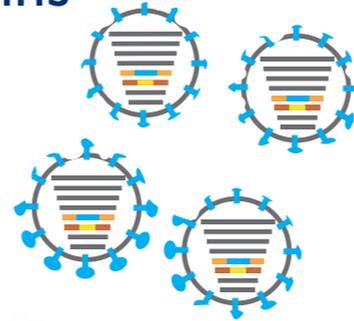
Audrey Gasch  
(Genetics)

# Motivation: Inferring Biological Pathways

virus



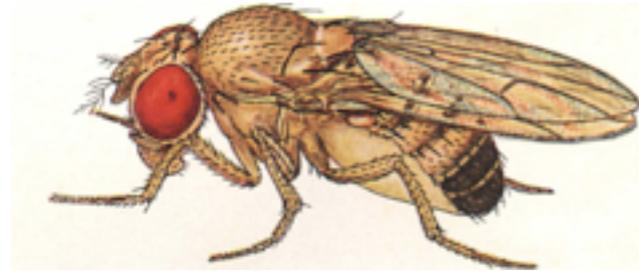
13,071 single-gene  
knock-down cell strains



Paul Alhquist  
(Molecular Virology)



Audrey Gasch  
(Genetics)



fruit fly

infect each strain  
with fluorescing virus



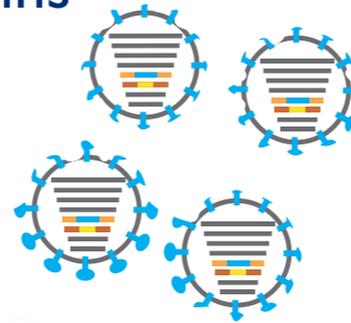
microwell  
array

# Motivation: Inferring Biological Pathways

virus



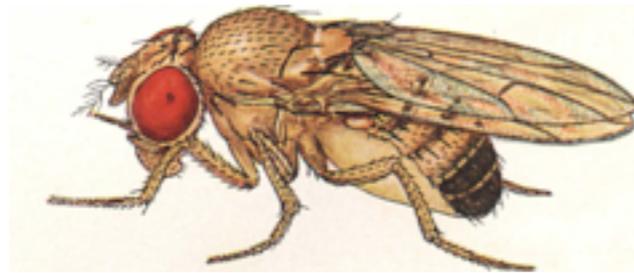
13,071 single-gene knock-down cell strains



Paul Alhquist  
(Molecular Virology)



Audrey Gasch  
(Genetics)

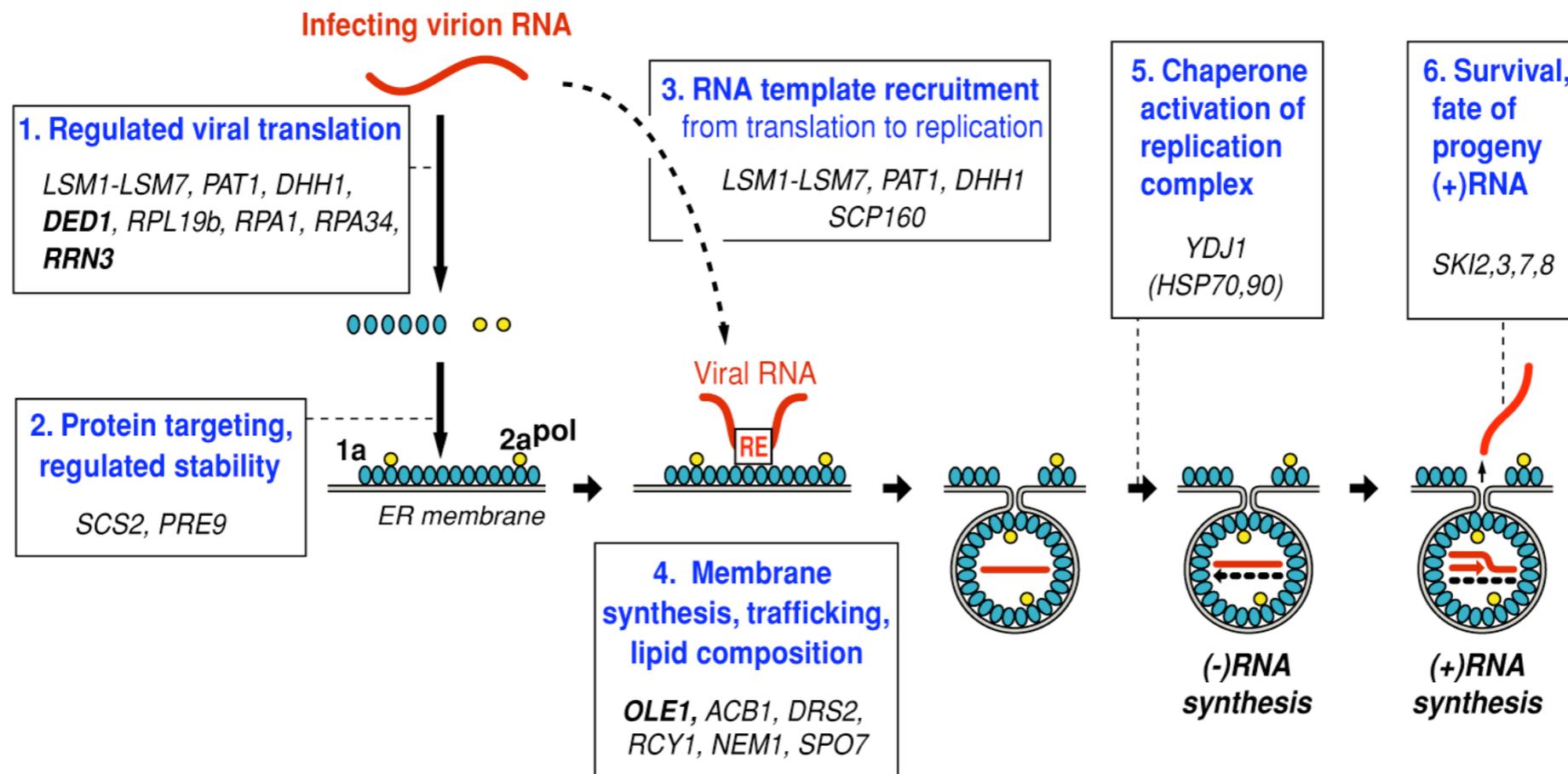


fruit fly

infect each strain with fluorescing virus



microwell array

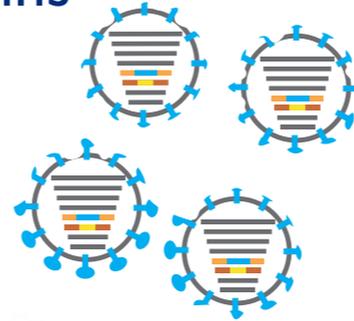


# Motivation: Inferring Biological Pathways

virus



13,071 single-gene  
knock-down cell strains



Paul Alhquist  
(Molecular Virology)



Audrey Gasch  
(Genetics)



fruit fly

infect each strain  
with fluorescing virus



microwell  
array

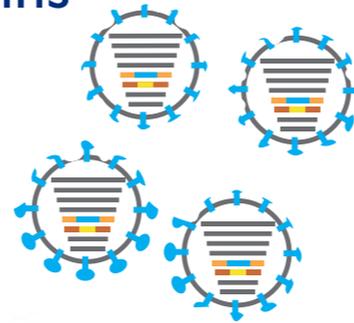
“Drosophila RNAi screen identifies host genes important for influenza virus replication,” Nature 2008. How do they confidently determine the ~100 out of 13K genes hijacked for virus replication from extremely noisy data?

# Motivation: Inferring Biological Pathways

virus



13,071 single-gene  
knock-down cell strains



Paul Alhquist  
(Molecular Virology)



Audrey Gasch  
(Genetics)



fruit fly

infect each strain  
with fluorescing virus



microwell  
array

“Drosophila RNAi screen identifies host genes important for influenza virus replication,” Nature 2008. How do they confidently determine the ~100 out of 13K genes hijacked for virus replication from extremely noisy data?

## Sequential Experimental Design:

**Stage 1:** assay all 13K strains, twice; keep all with significant fluorescence in one or both assays for 2nd stage (13K → 1K)

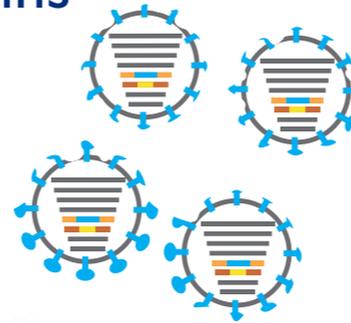
**Stage 2:** assay remaining 1K strains, 6-12 times; retain only those with statistically significant fluorescence (1K → 100)

# Motivation: Inferring Biological Pathways

virus



13,071 single-gene  
knock-down cell strains



Paul Alhquist  
(Molecular Virology)



Audrey Gasch  
(Genetics)



fruit fly

infect each strain  
with fluorescing virus



microwell  
array

“Drosophila RNAi screen identifies host genes important for influenza virus replication,” Nature 2008. How do they confidently determine the ~100 out of 13K genes hijacked for virus replication from extremely noisy data?

## Sequential Experimental Design:

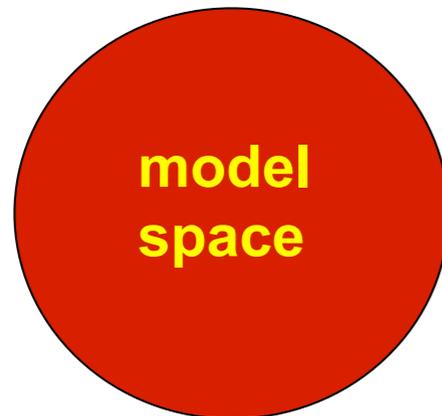
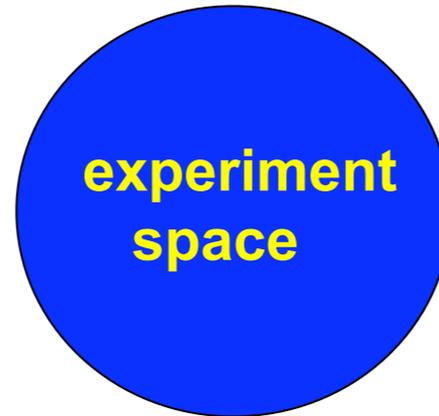
**Stage 1:** assay all 13K strains, twice; keep all with significant fluorescence in one or both assays for 2nd stage (13K → 1K)

**Stage 2:** assay remaining 1K strains, 6-12 times; retain only those with statistically significant fluorescence (1K → 100)

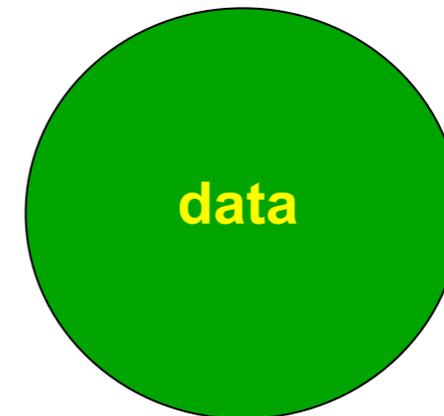
vastly more efficient than replicating all 13K experiments many times

# Feedback from Data Analysis to Data Collection

**high-throughput  
experiments**

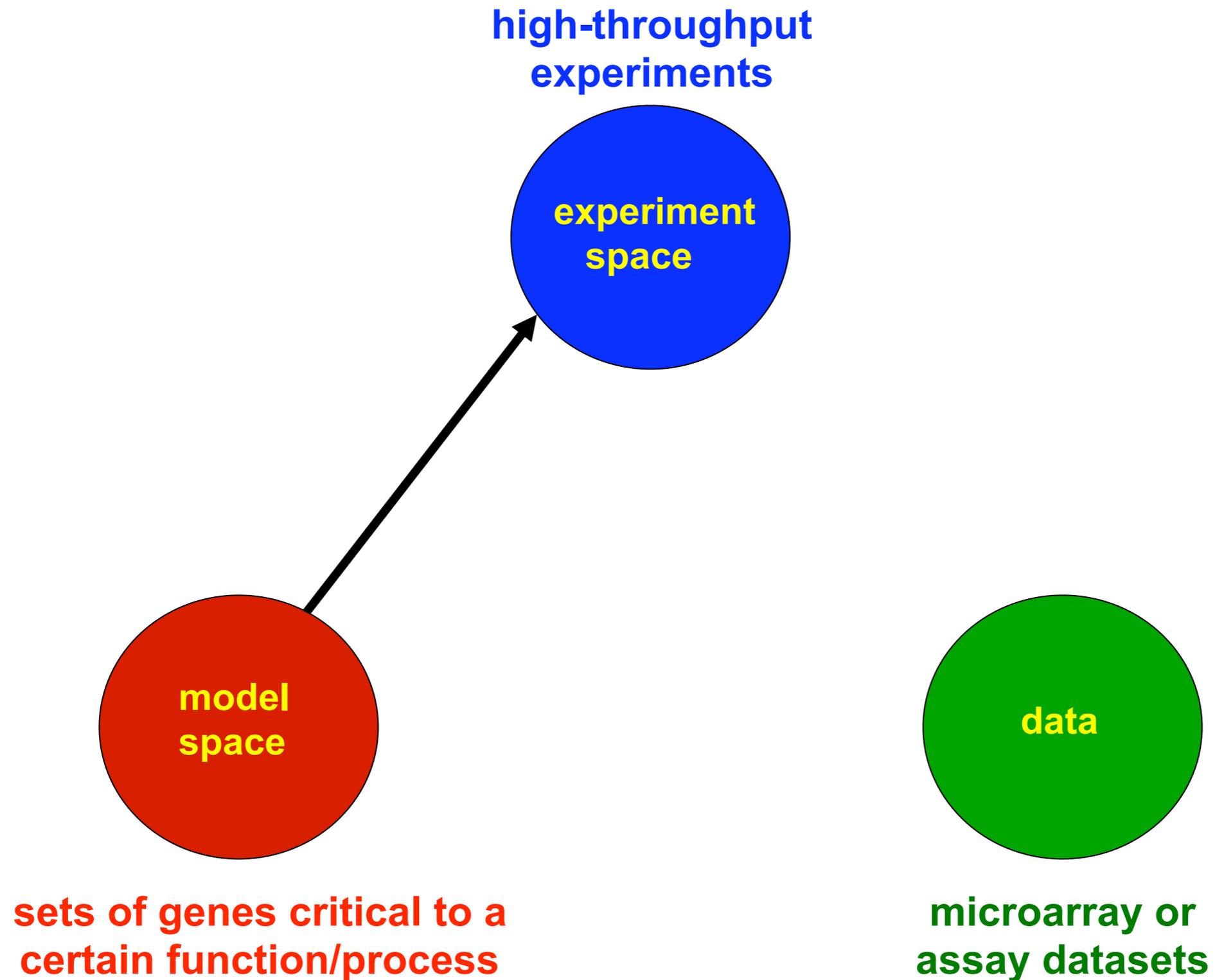


**sets of genes critical to a  
certain function/process**

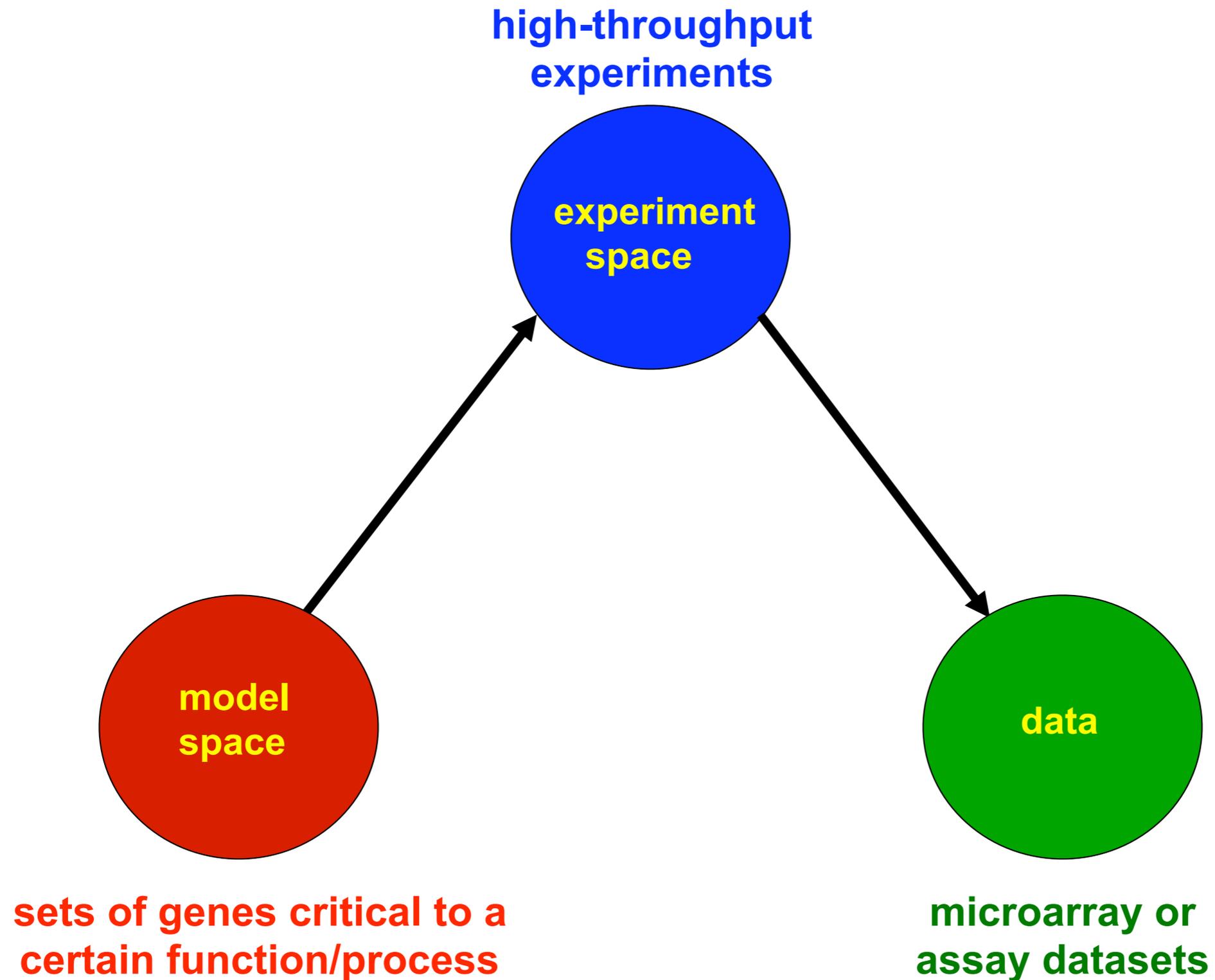


**microarray or  
assay datasets**

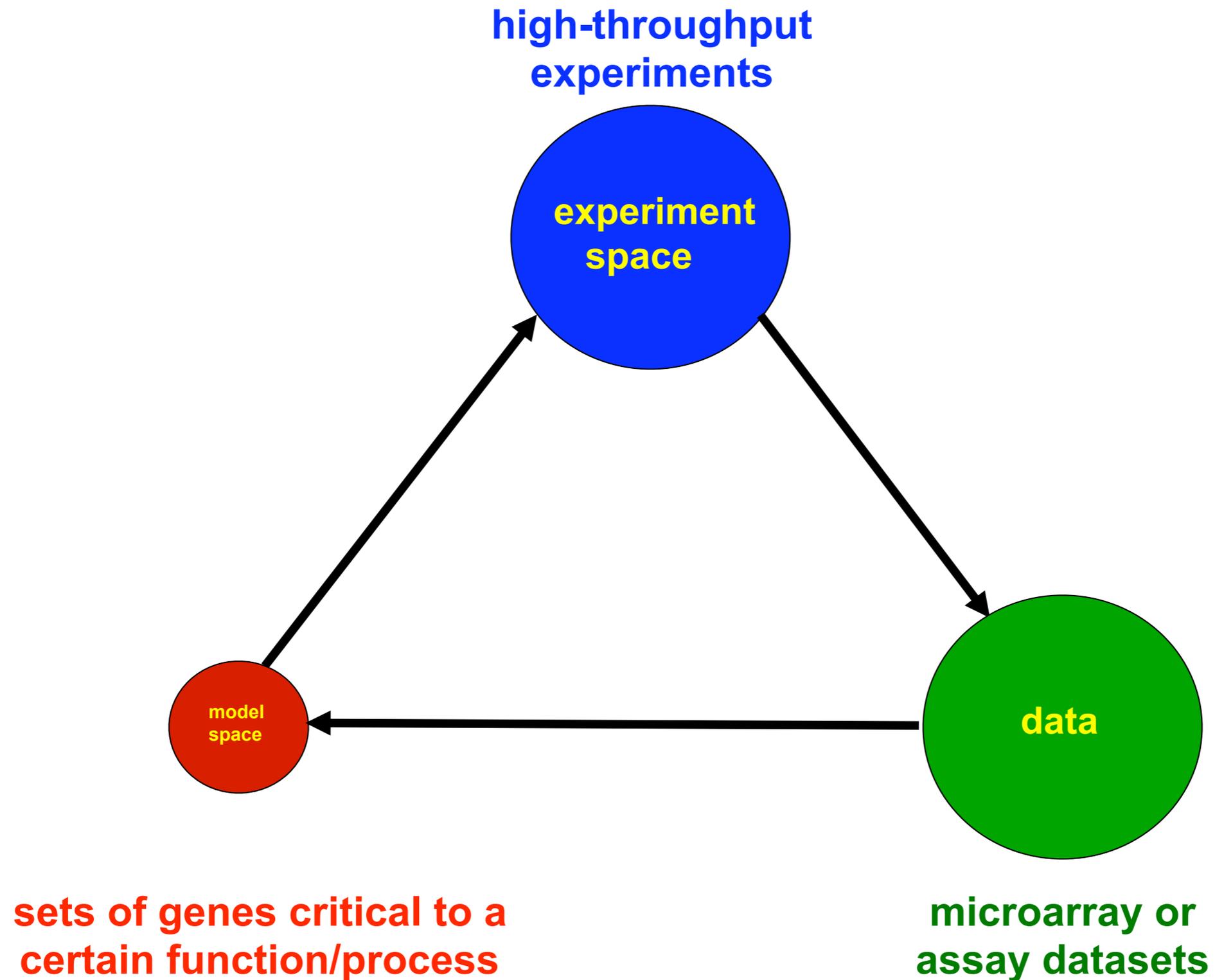
# Feedback from Data Analysis to Data Collection



# Feedback from Data Analysis to Data Collection



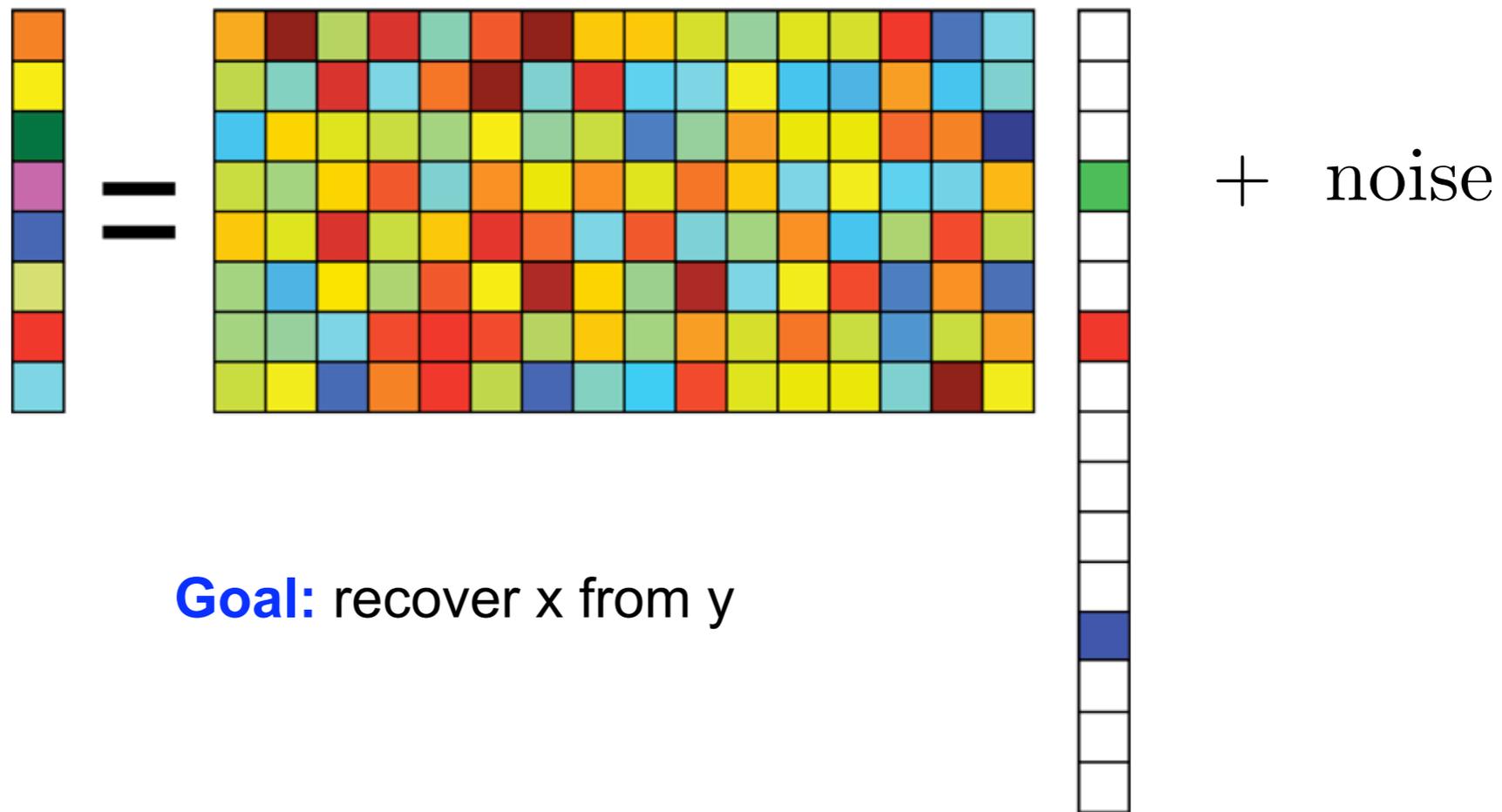
# Feedback from Data Analysis to Data Collection



# Adaptive Sensing for Sparse Recovery

(image reconstruction, compressed sensing, inverse problems)

$$y = Ax + w, \text{ with } A \in \mathbb{R}^{m \times n}, x \in \mathbb{R}^n \text{ (but sparse), } w \sim \mathcal{N}(0, I)$$

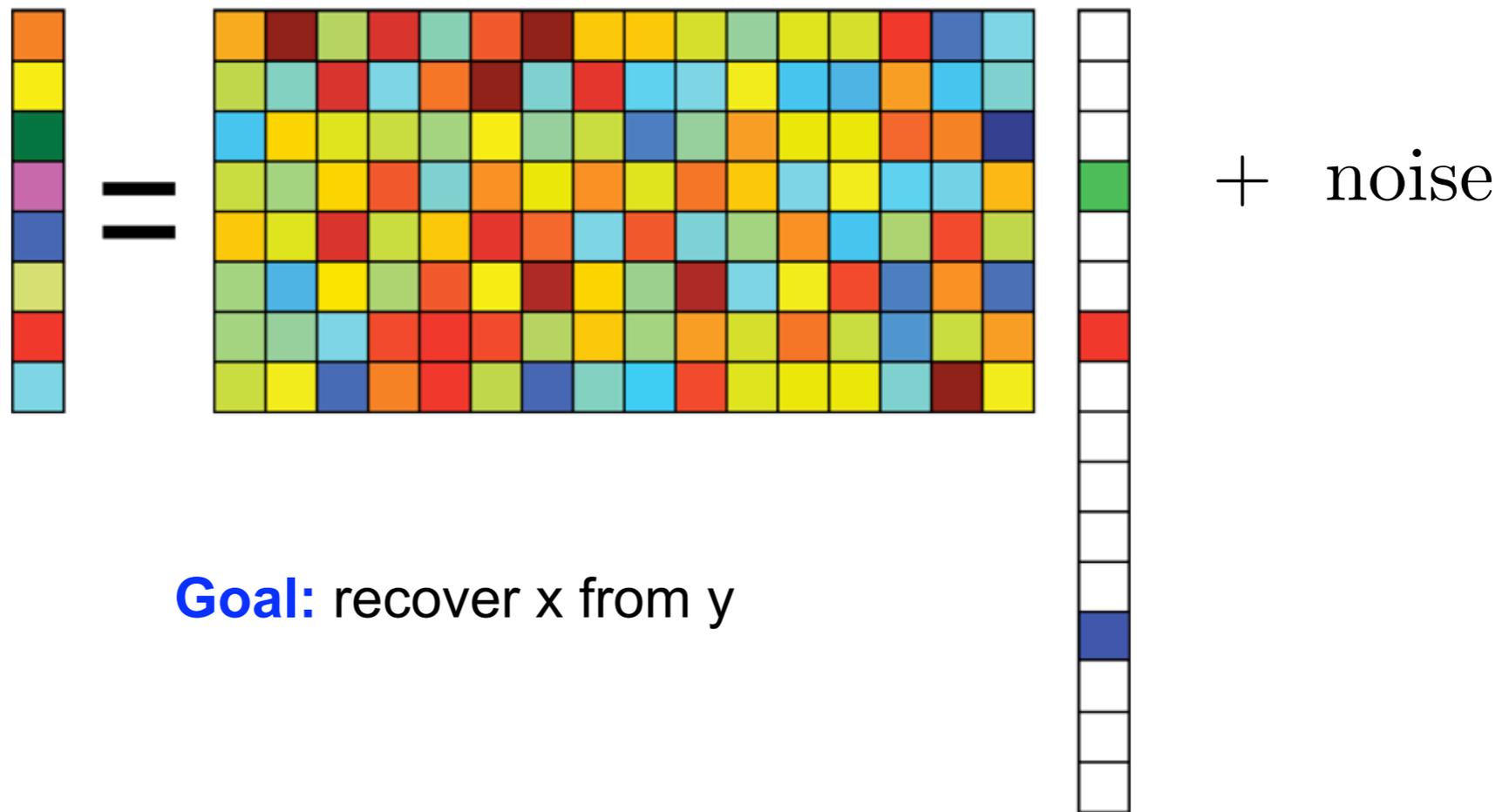


**Goal:** recover  $x$  from  $y$

# Adaptive Sensing for Sparse Recovery

(image reconstruction, compressed sensing, inverse problems)

$$y = Ax + w, \text{ with } A \in \mathbb{R}^{m \times n}, x \in \mathbb{R}^n \text{ (but sparse), } w \sim \mathcal{N}(0, I)$$



Is sequentially designing (rows of)  $A$  advantageous ?

# Motivation: Randomized Experiments

$$\tilde{y} = \begin{matrix} k \times 1 \\ \text{randomized matrix} \end{matrix} \times \begin{matrix} \text{sparse} \\ \text{signal} \end{matrix} + \begin{matrix} \text{noise} \end{matrix}$$

The diagram illustrates the equation for indirect (randomized) measurement. On the left, a vector  $\tilde{y}$  is shown with the dimension  $k \times 1$  written below it. This is followed by an equals sign. To the right of the equals sign is a randomized matrix (a grid of black and white pixels) multiplied by a sparse signal vector (a vertical black bar with two white squares). This product is then added to a noise vector (a vertical bar with a grayscale gradient).

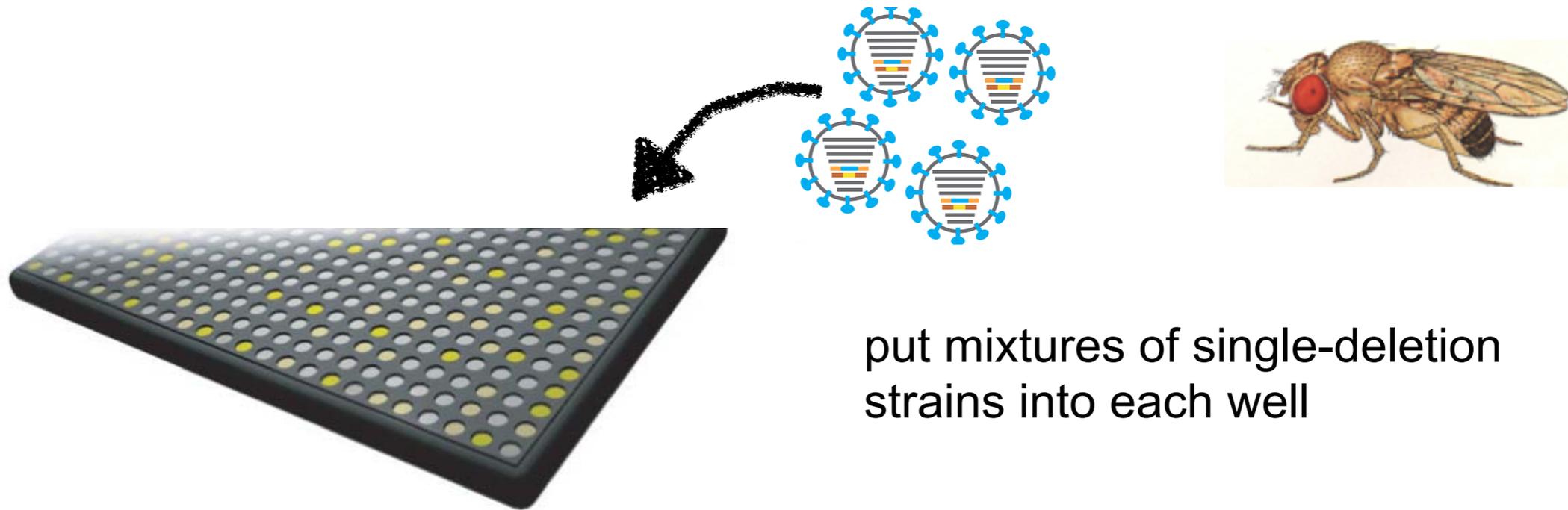
indirect (randomized) measurement

# Motivation: Randomized Experiments

$$\tilde{y}_{k \times 1} = \text{[Randomized Matrix]} \times \text{[Sparse Signal]} + \text{[Noise]}$$

sparse signal                  noise

indirect (randomized) measurement



# Signal Processing Gear [back to shop](#)



$y = \phi x$  (Dark T-Shirt)

\$18.99

Fit: [Standard](#)



Not too tight, not too loose.

Fabric Thickness:



1. Color:          (Charcoal)

2. Size:  [Size Chart](#)

3. Qty:

## ADD TO CART

AVAILABILITY: In Stock.  
Product Number: 030-469487567

[Like](#)

[Sign Up](#) to see what your friends like.

[Share](#) |

## Other items by [Signal Processing Gear](#):



[y = phi x \(Mug\)](#)



[y = phi x \(Large Mug\)](#)



[y = phi x \(Light T-Shirt\)](#)

A visual representation of the math behind compressive sensing

Look cool without breaking the bank. Our durable, high-quality, pre-shrunk 100% cotton t-shirt is what to wear when you want to go comfortably casual. Preshrunk, durable and guaranteed.

- 5.6 oz. 100% cotton
- Standard fit

# Sensing and Inference in Large Networked Systems

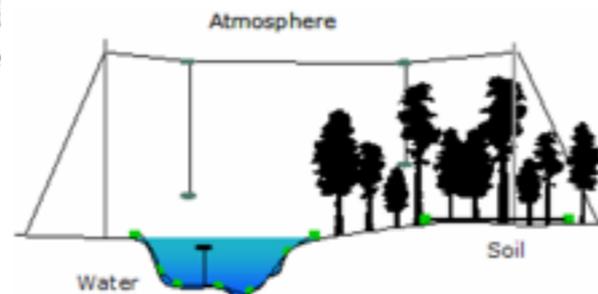
# Sensing and Inference in Large Networked Systems



## Technological Networks

(Internet Mapping Project, US power grid, UCLA CENS)

# Sensing and Inference in Large Networked Systems

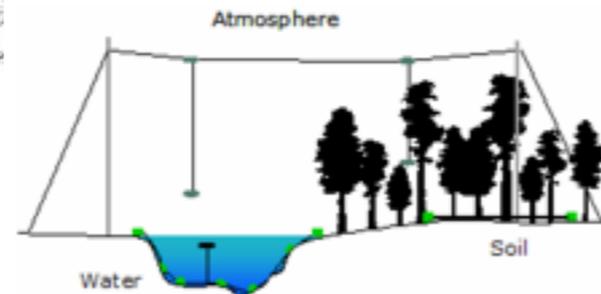


## Technological Networks

(Internet Mapping Project, US power grid, UCLA CENS)

## Social Networks

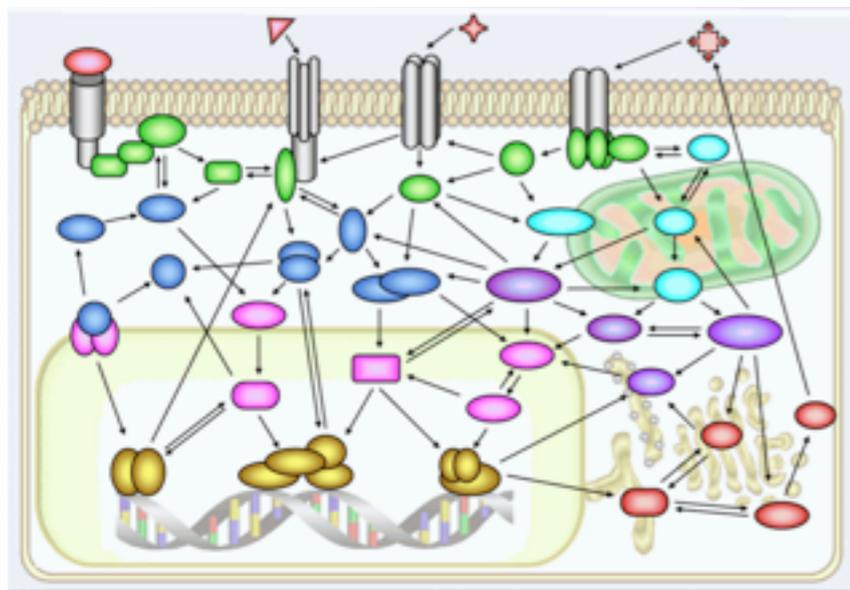
# Sensing and Inference in Large Networked Systems



## Technological Networks

(Internet Mapping Project, US power grid, UCLA CENS)

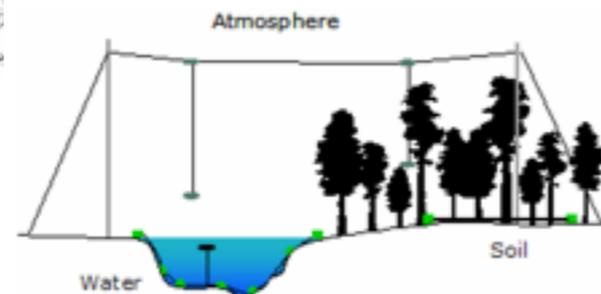
## Social Networks



## Biological Networks

(JMDBase)

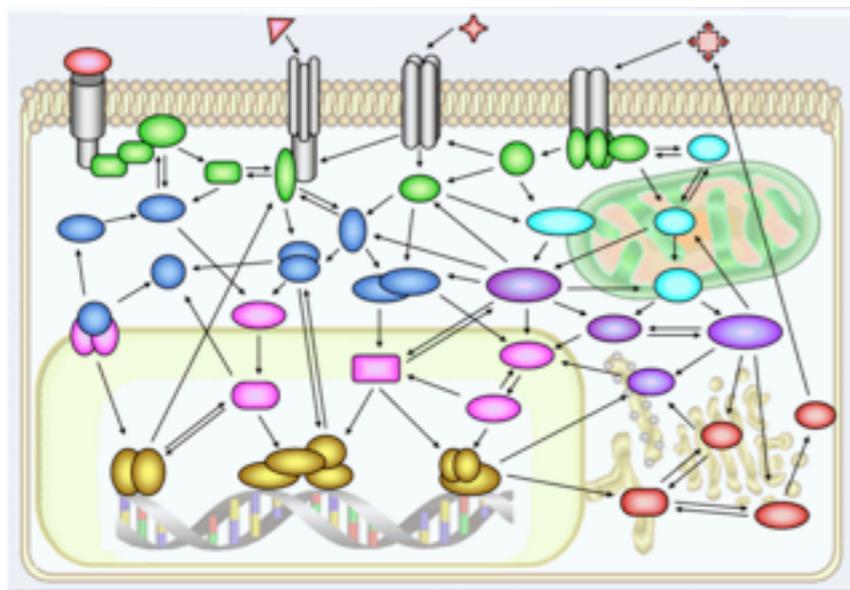
# Sensing and Inference in Large Networked Systems



## Technological Networks

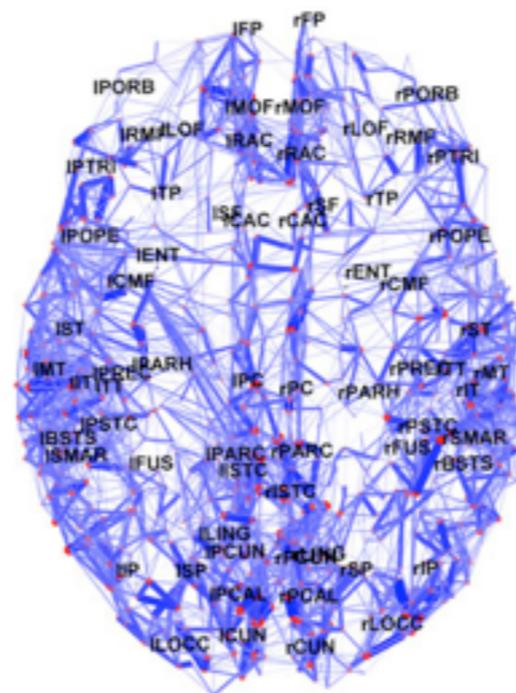
(Internet Mapping Project, US power grid, UCLA CENS)

## Social Networks



## Biological Networks

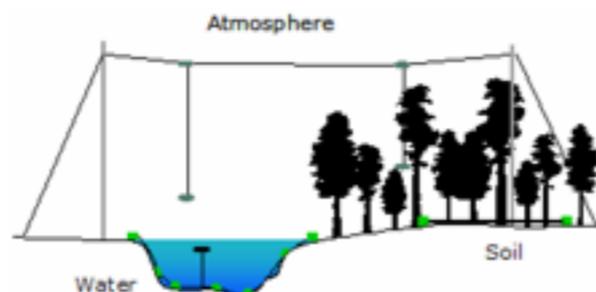
(JMDBase)



## Brain Networks

(Worsley et al, 2005)

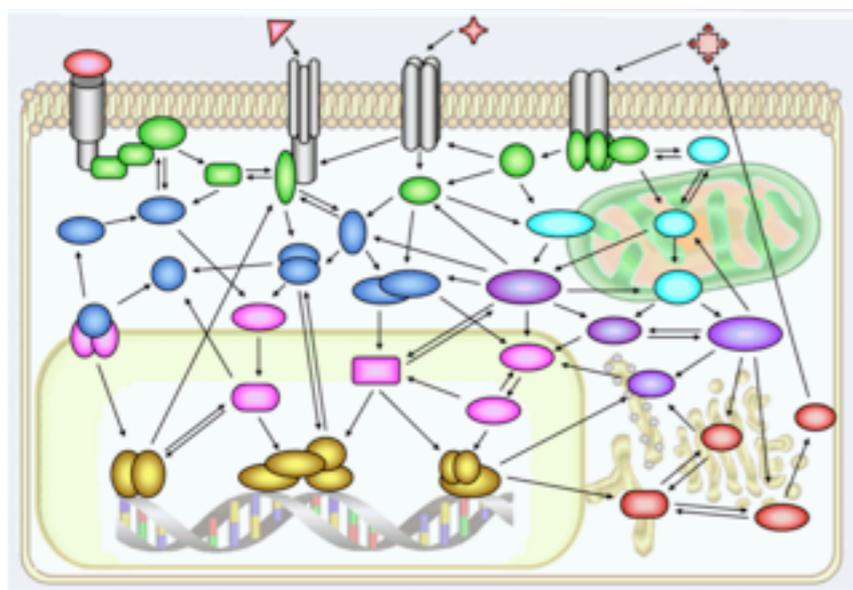
# Sensing and Inference in Large Networked Systems



## Technological Networks

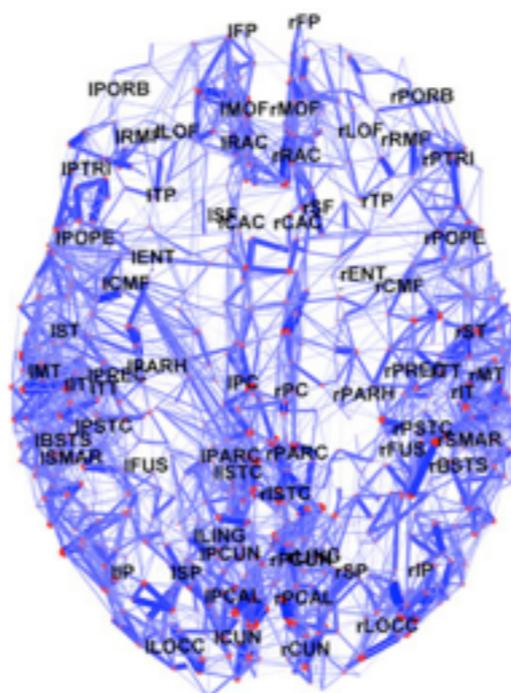
(Internet Mapping Project, US power grid, UCLA CENS)

## Social Networks



## Biological Networks

(JMDBase)



## Brain Networks

(Worsley et al, 2005)

## Challenges:

- Inferring structure & function of the system
- Optimized design & resource allocation
- Pattern analysis & anomaly detection

# Network Structure and Clustering

Complex systems are not defined by the independent functions of individual components, rather they depend on the orchestrated interactions of these elements.



Gautam  
Dasarathy

Brian  
Eriksson

# Network Structure and Clustering

Complex systems are not defined by the independent functions of individual components, rather they depend on the orchestrated interactions of these elements.

Network(s) of interactions can be revealed via **clustering** based on measured features



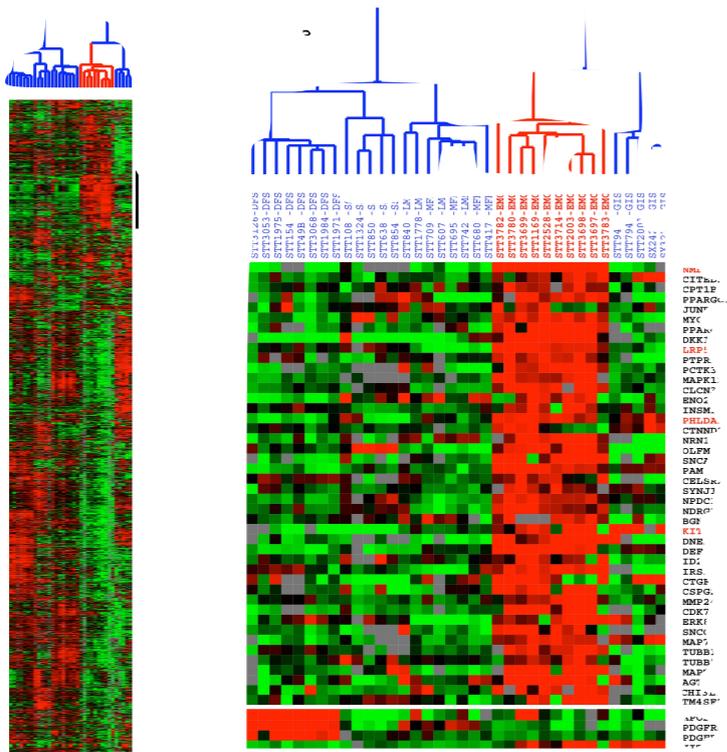
Gautam  
Dasarathy

Brian  
Eriksson

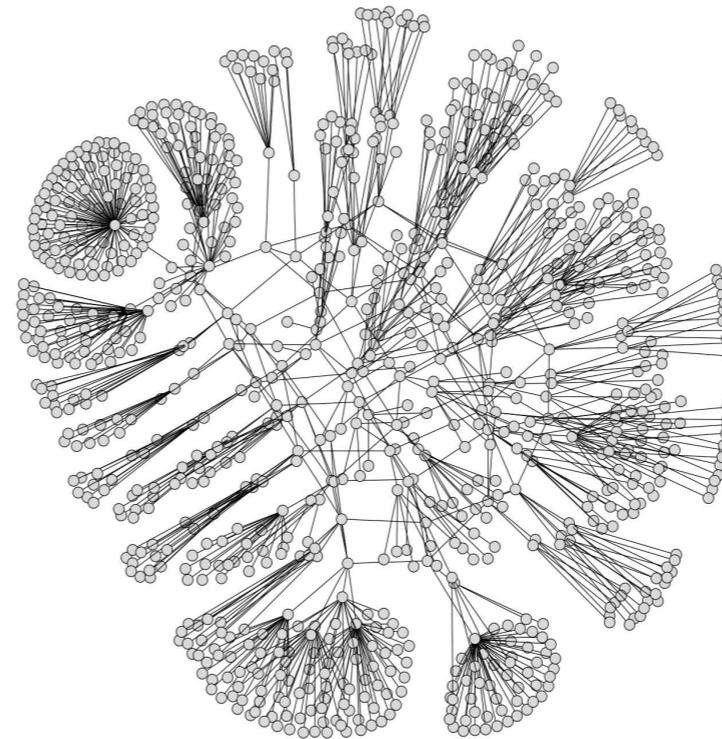
# Network Structure and Clustering

Complex systems are not defined by the independent functions of individual components, rather they depend on the orchestrated interactions of these elements.

Network(s) of interactions can be revealed via **clustering** based on measured features



genes and expression/  
interaction profiles



network routers and  
traffic/distance profiles



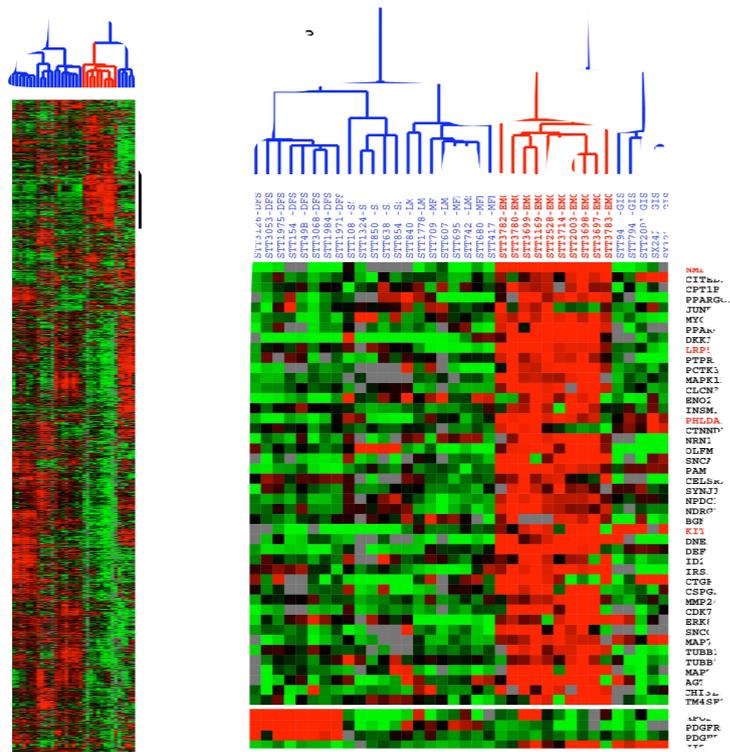
Gautam  
Dasarathy

Brian  
Eriksson

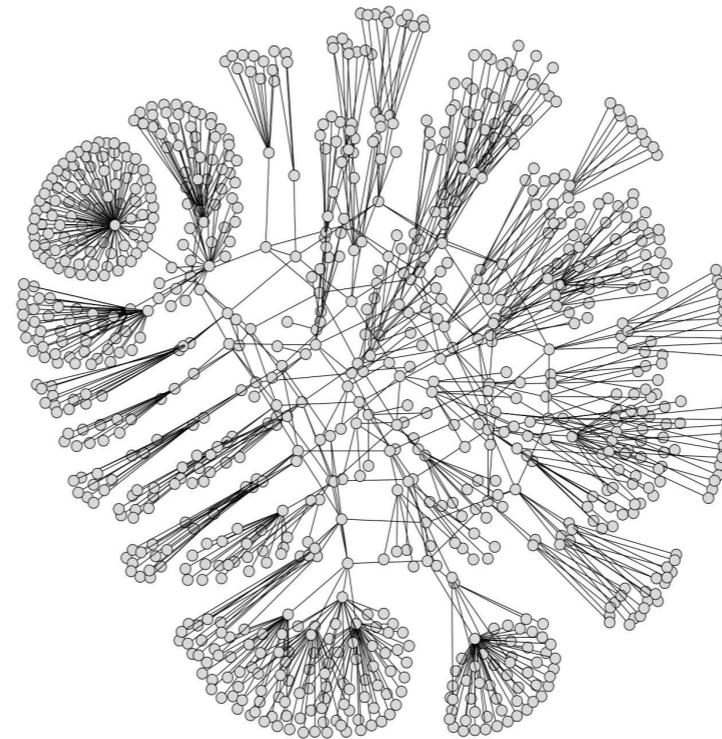
# Network Structure and Clustering

Complex systems are not defined by the independent functions of individual components, rather they depend on the orchestrated interactions of these elements.

Network(s) of interactions can be revealed via **clustering** based on measured features



genes and expression/  
interaction profiles



network routers and  
traffic/distance profiles



Gautam  
Dasarathy

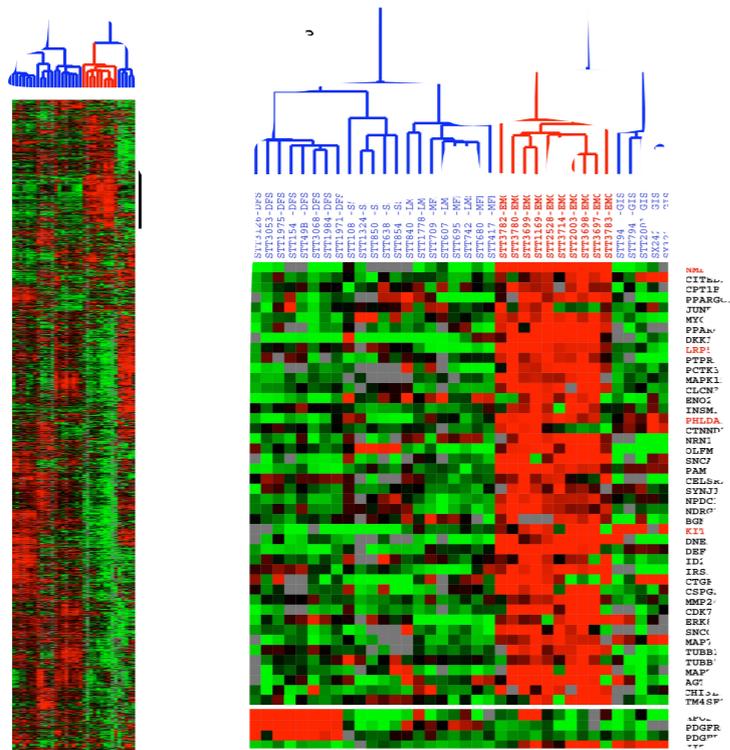
Brian  
Eriksson

**Similarity-Based Clustering:** Each component (gene/router) has an associated feature (measurement profile). Components can be clustered based on feature similarities.

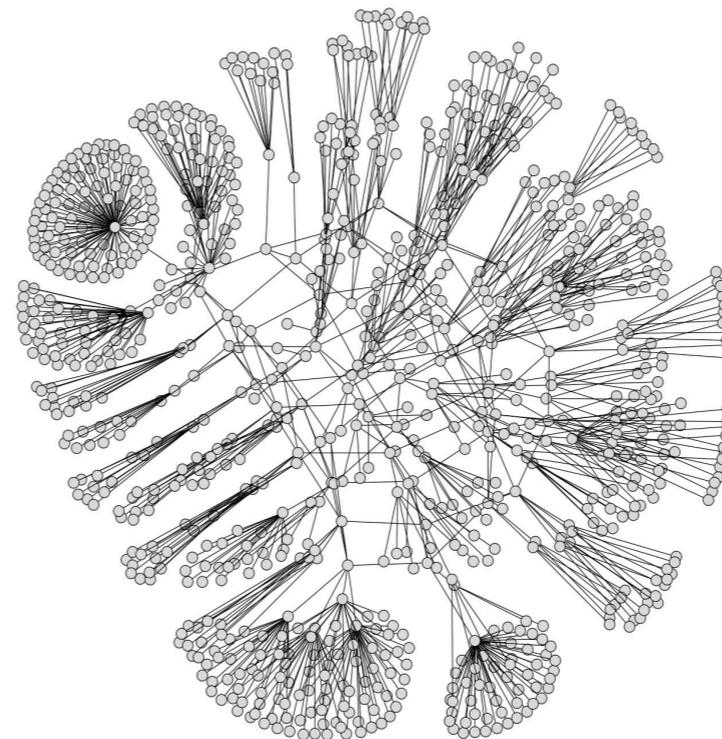
# Network Structure and Clustering

Complex systems are not defined by the independent functions of individual components, rather they depend on the orchestrated interactions of these elements.

Network(s) of interactions can be revealed via **clustering** based on measured features



genes and expression/  
interaction profiles



network routers and  
traffic/distance profiles



Gautam  
Dasarathy

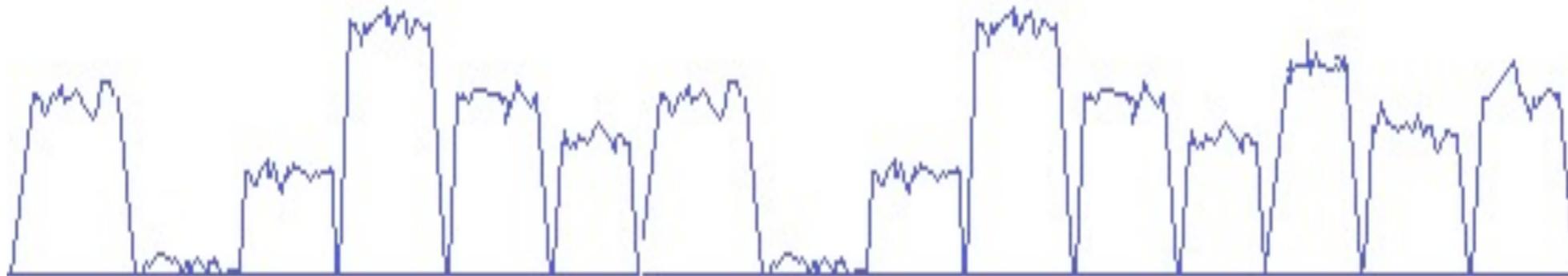
Brian  
Eriksson

**Similarity-Based Clustering:** Each component (gene/router) has an associated feature (measurement profile). Components can be clustered based on feature similarities.

**Recent Result:** A sequential method for selecting “informative” similarities that produces accurate clusters from as few as  $3N \log N$  similarities.

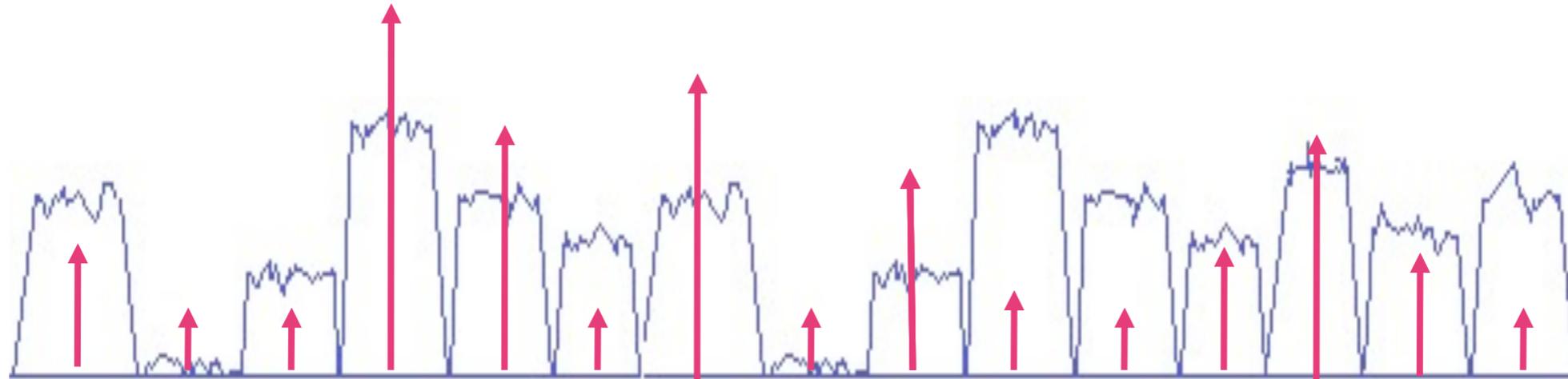
# Cognitive Radio Spectrum Sensing

“primary” users have preference over “secondary” users



# Cognitive Radio Spectrum Sensing

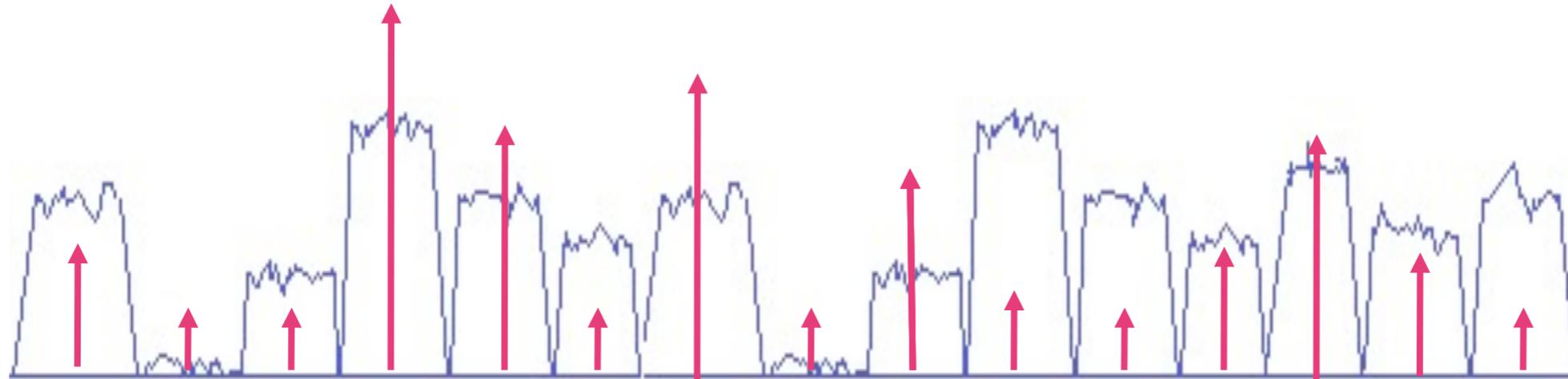
“primary” users have preference over “secondary” users



most channels occupied by primary users, but they come and go in unpredictable manner. Secondary users “sense” spectrum to find an unoccupied channel

# Cognitive Radio Spectrum Sensing

“primary” users have preference over “secondary” users



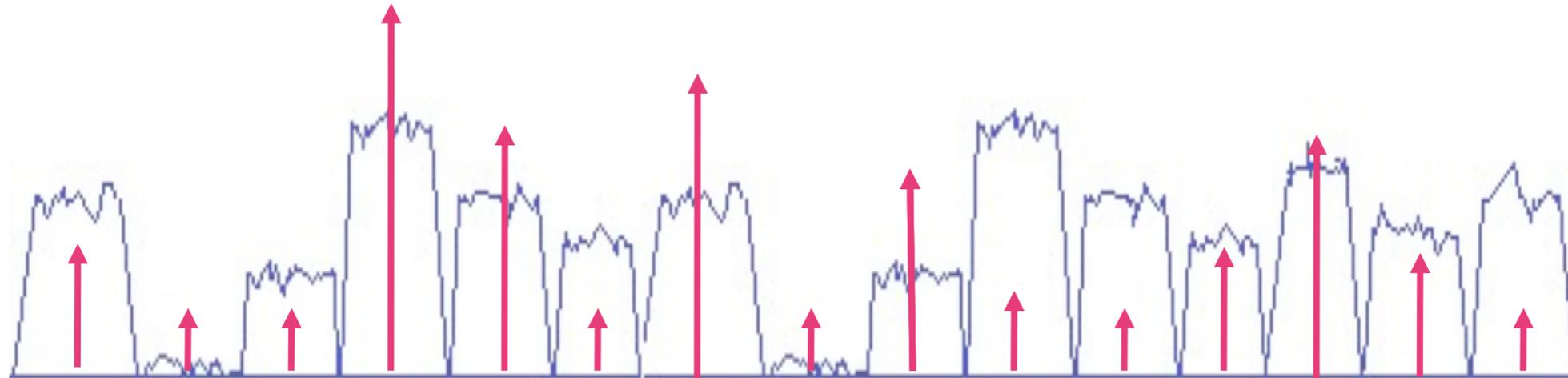
most channels occupied by primary users, but they come and go in unpredictable manner. Secondary users “sense” spectrum to find an unoccupied channel

**Goal:** Find open channel(s) as quickly as possible. Two approaches:

- 1) listen to each channel for a fixed amount of time and make decision
- 2) listen to each channel for a **data-adaptive** amount of time to make decisions as quickly as possible

# Cognitive Radio Spectrum Sensing

“primary” users have preference over “secondary” users



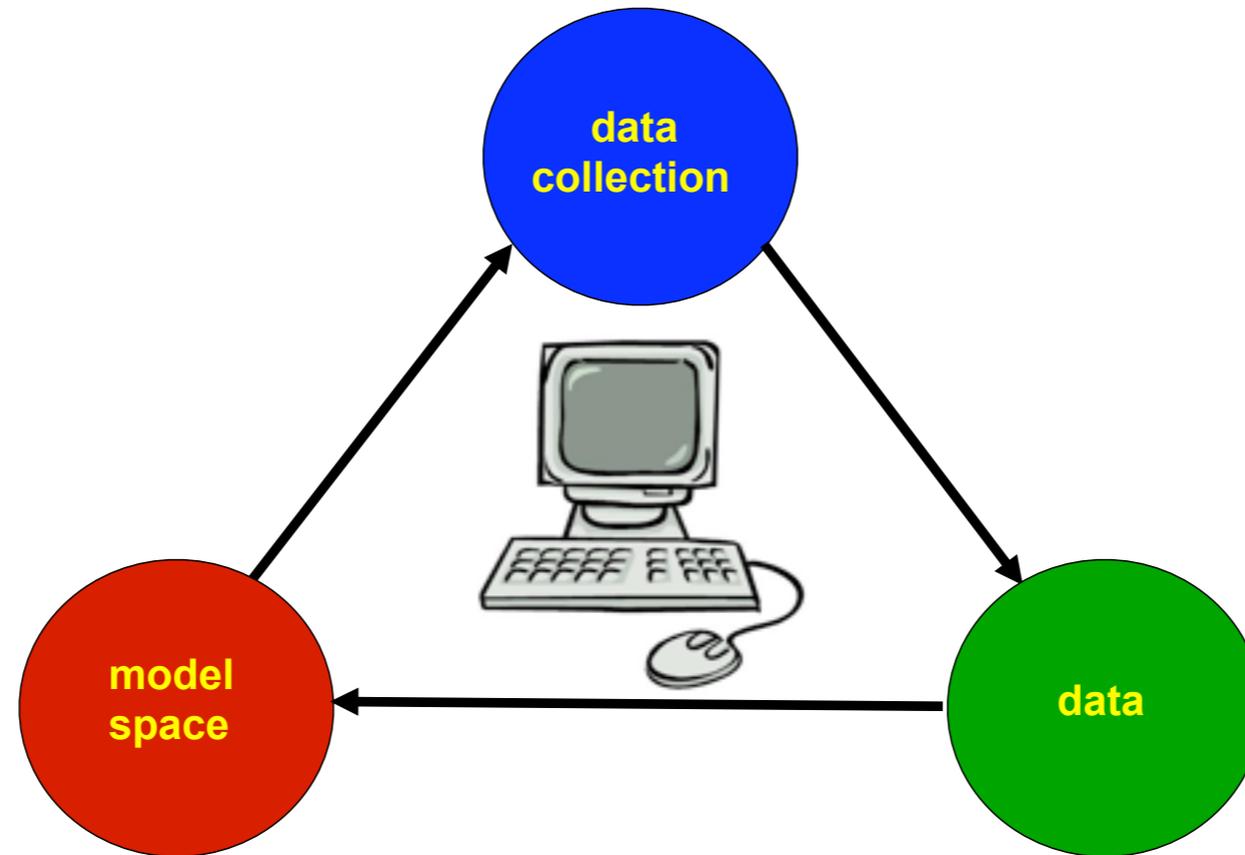
most channels occupied by primary users, but they come and go in unpredictable manner. Secondary users “sense” spectrum to find an unoccupied channel

**Goal:** Find open channel(s) as quickly as possible. Two approaches:

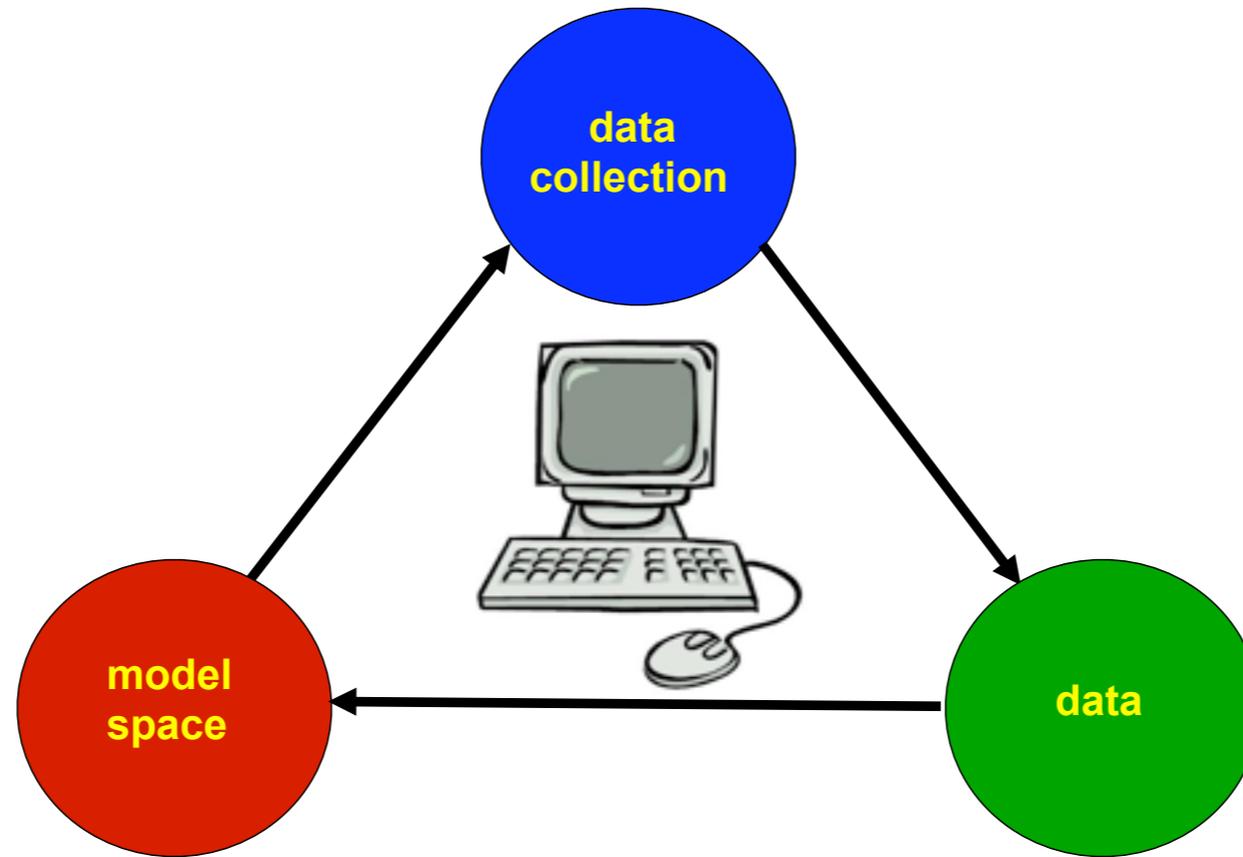
- 1) listen to each channel for a fixed amount of time and make decision
- 2) listen to each channel for a **data-adaptive** amount of time to make decisions as quickly as possible

adaptive spectrum sensing is significantly more time-efficient than fixed sensing

# Active Learning in Machines and Humans



# Active Learning in Machines and Humans

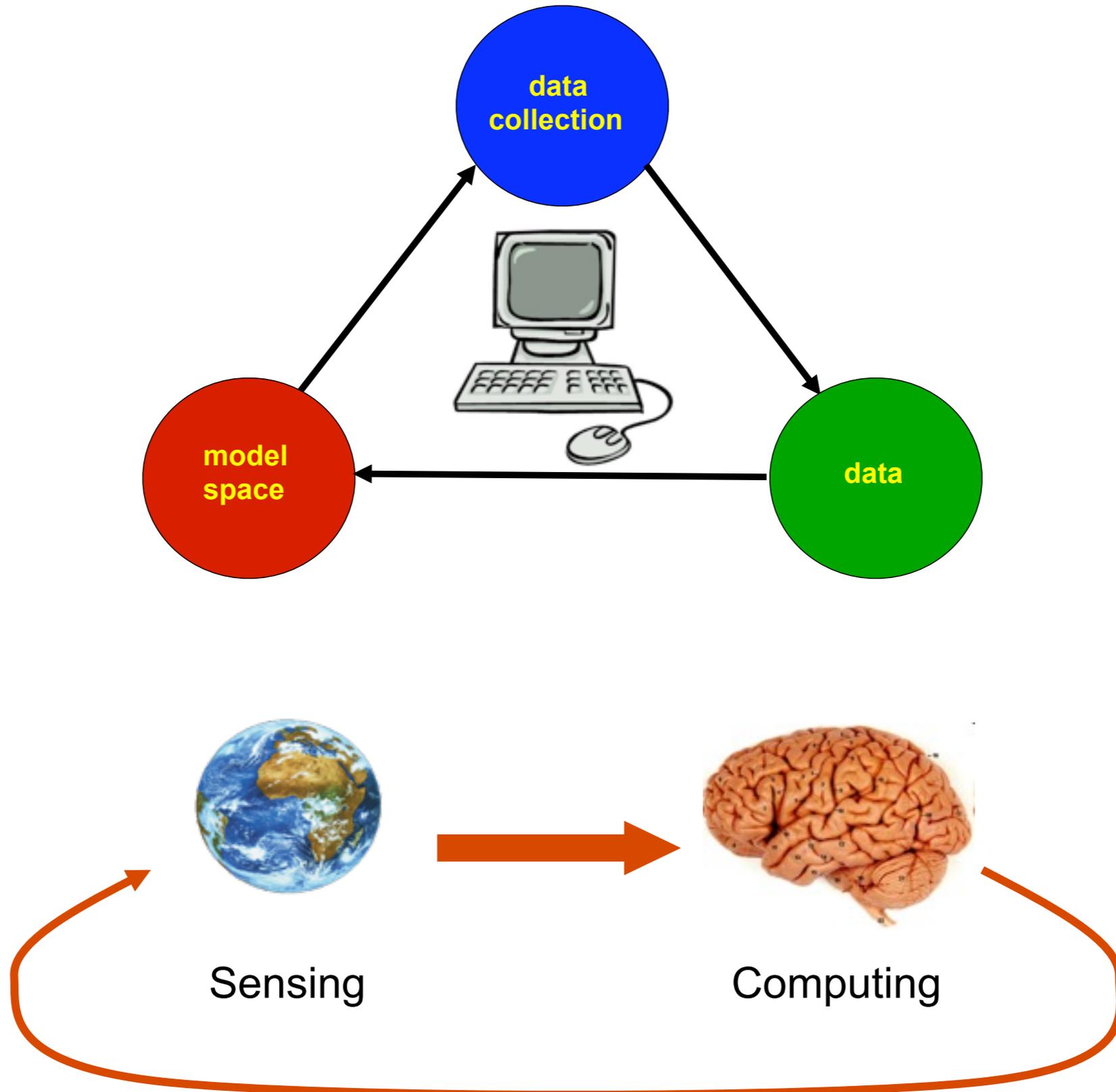


Sensing



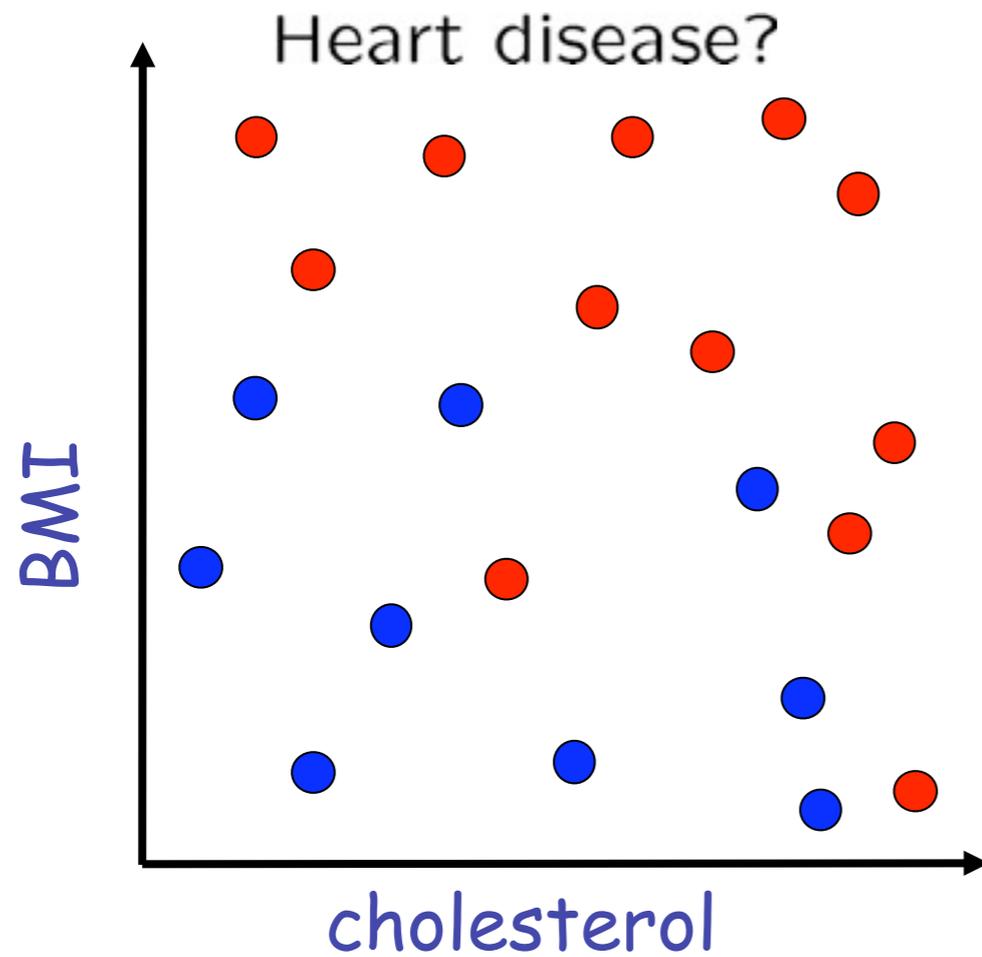
Computing

# Active Learning in Machines and Humans



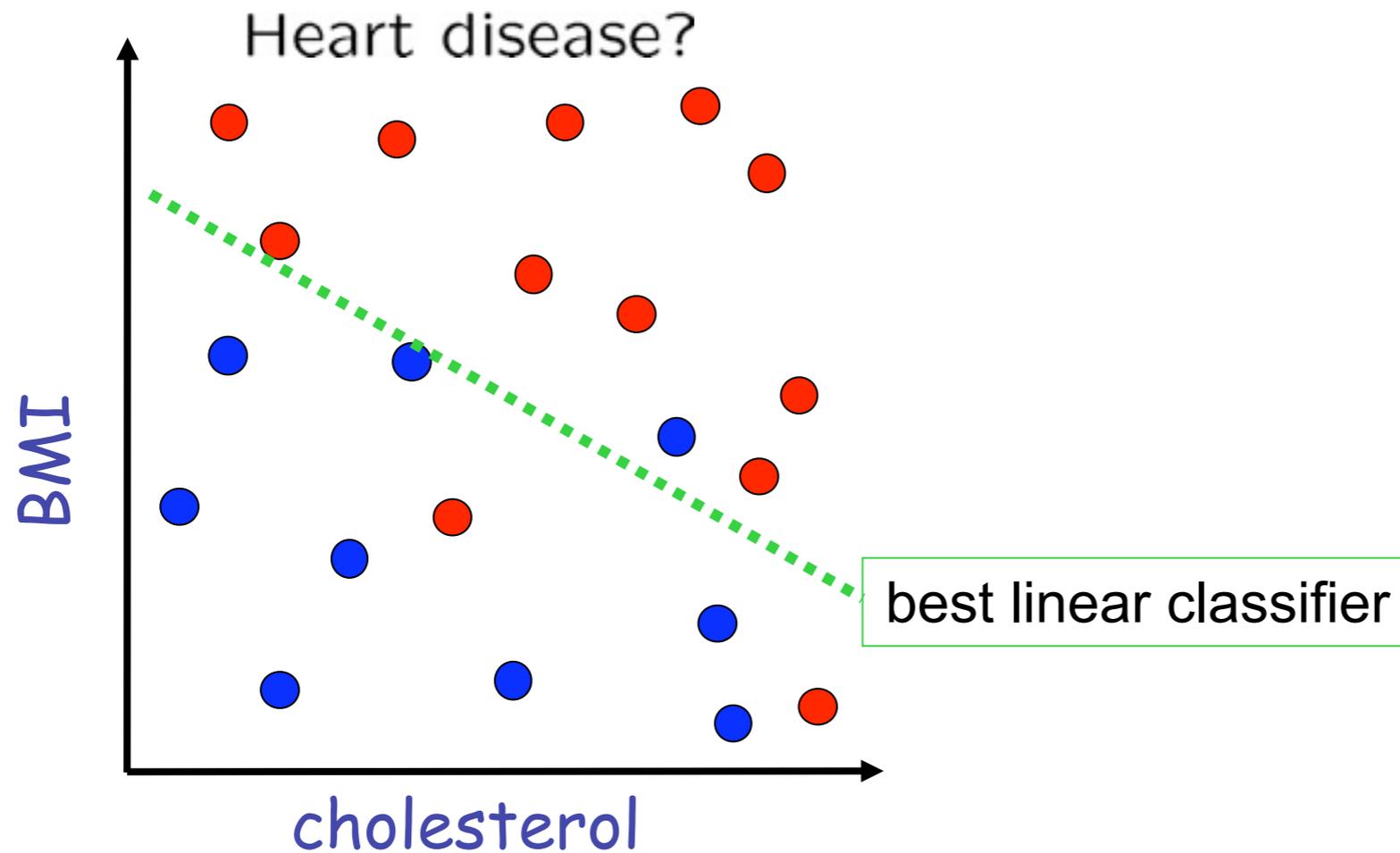
# Active Learning

Learn to predict labels  $y$  from features  $x$  based on training examples  $\{(x_i, y_i)\}_{i=1}^n$



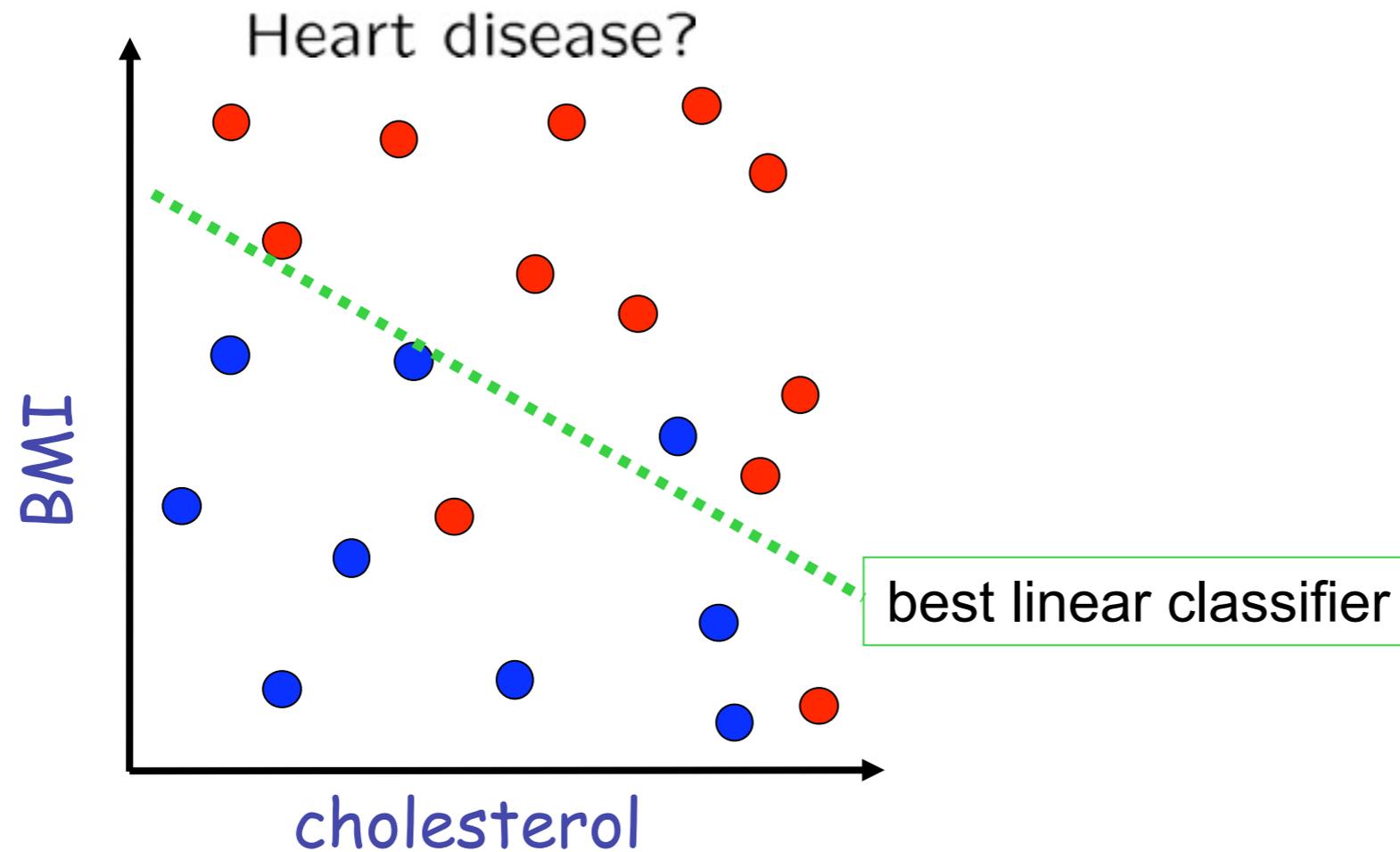
# Active Learning

Learn to predict labels  $y$  from features  $x$  based on training examples  $\{(x_i, y_i)\}_{i=1}^n$



# Active Learning

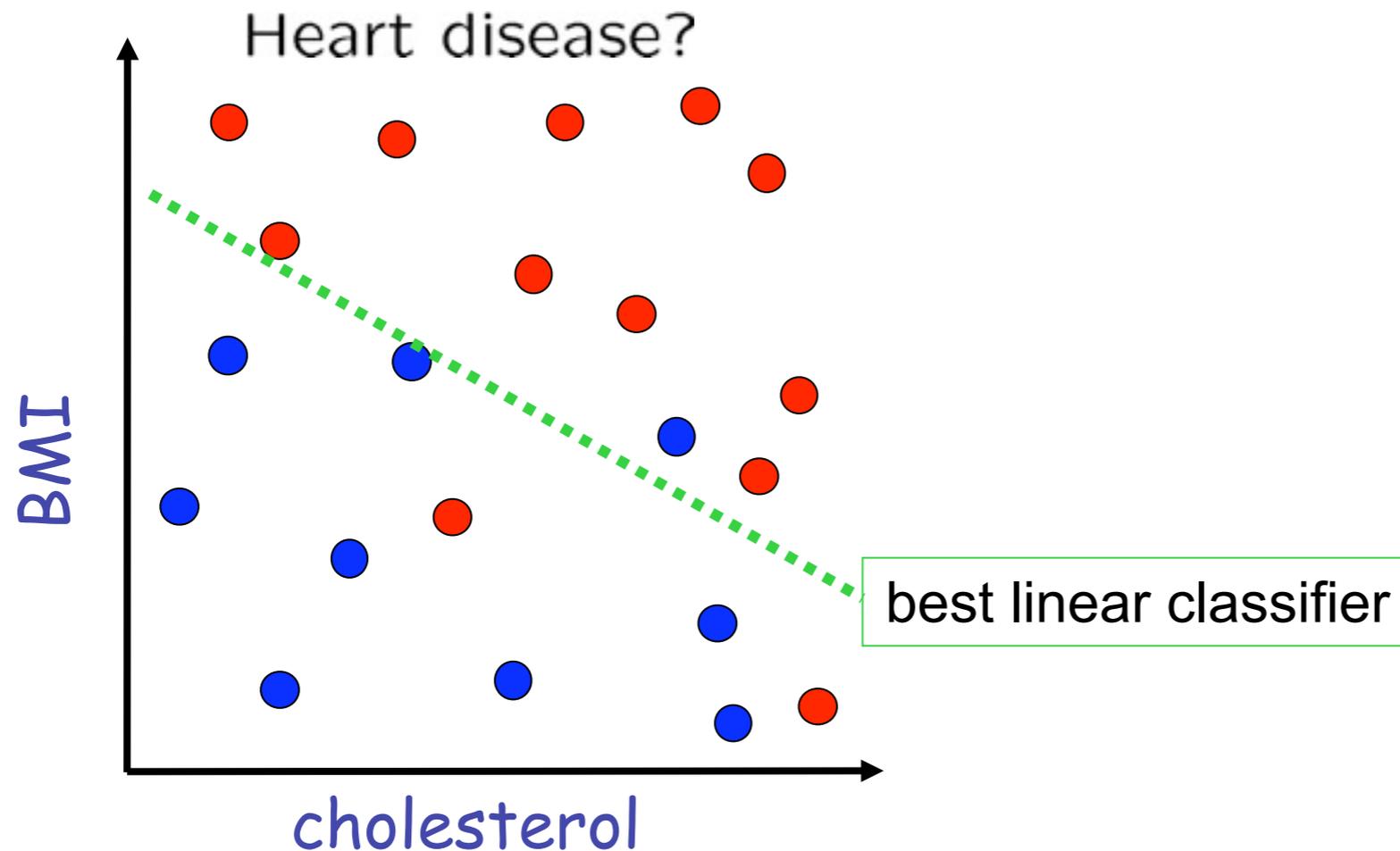
Learn to predict labels  $y$  from features  $x$  based on training examples  $\{(x_i, y_i)\}_{i=1}^n$



**Passive Learning:** training examples selected at random

# Active Learning

Learn to predict labels  $y$  from features  $x$  based on training examples  $\{(x_i, y_i)\}_{i=1}^n$

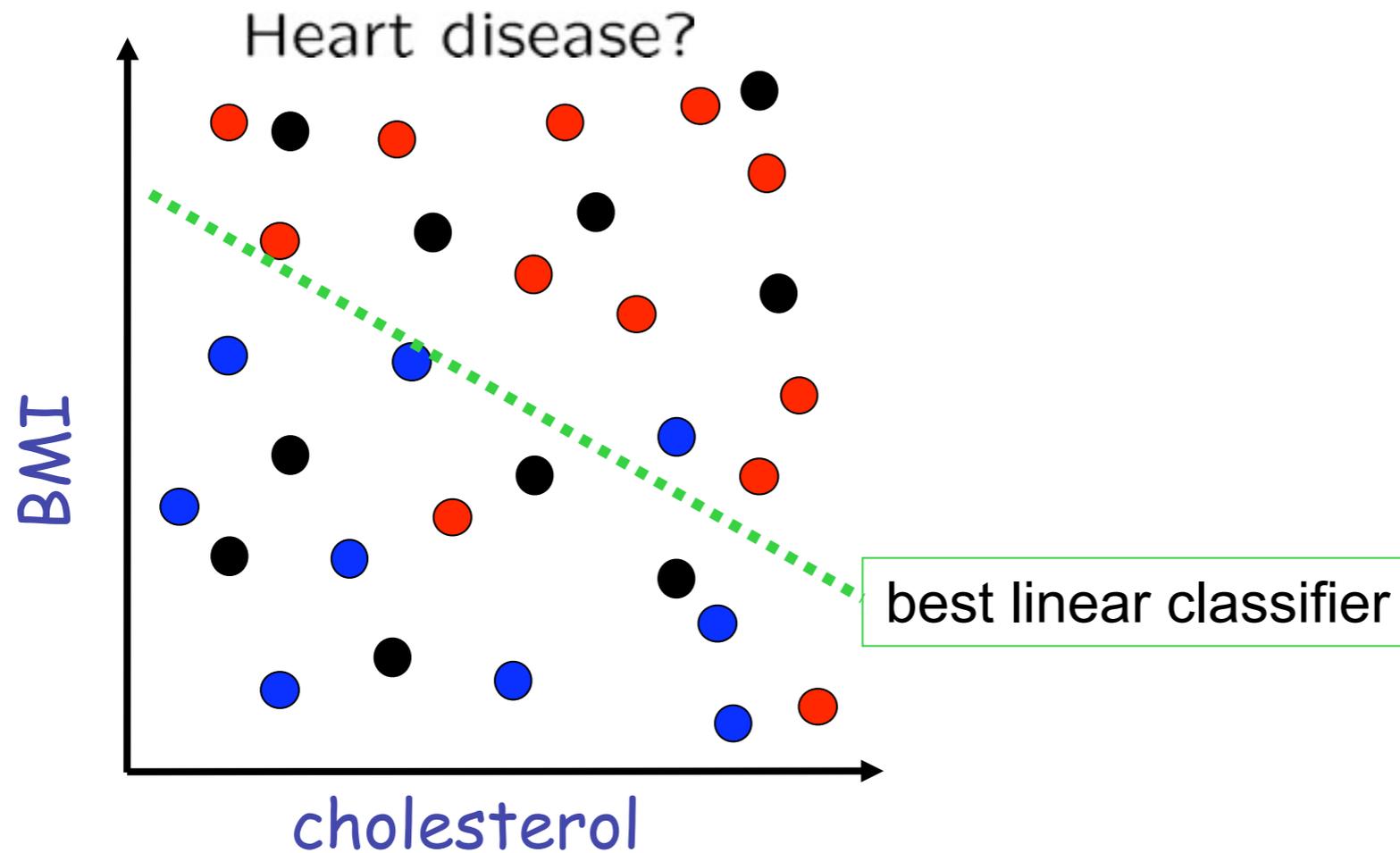


**Passive Learning:** training examples selected at random

**Active Learning:** especially informative examples are sequentially selected

# Active Learning

Learn to predict labels  $y$  from features  $x$  based on training examples  $\{(x_i, y_i)\}_{i=1}^n$

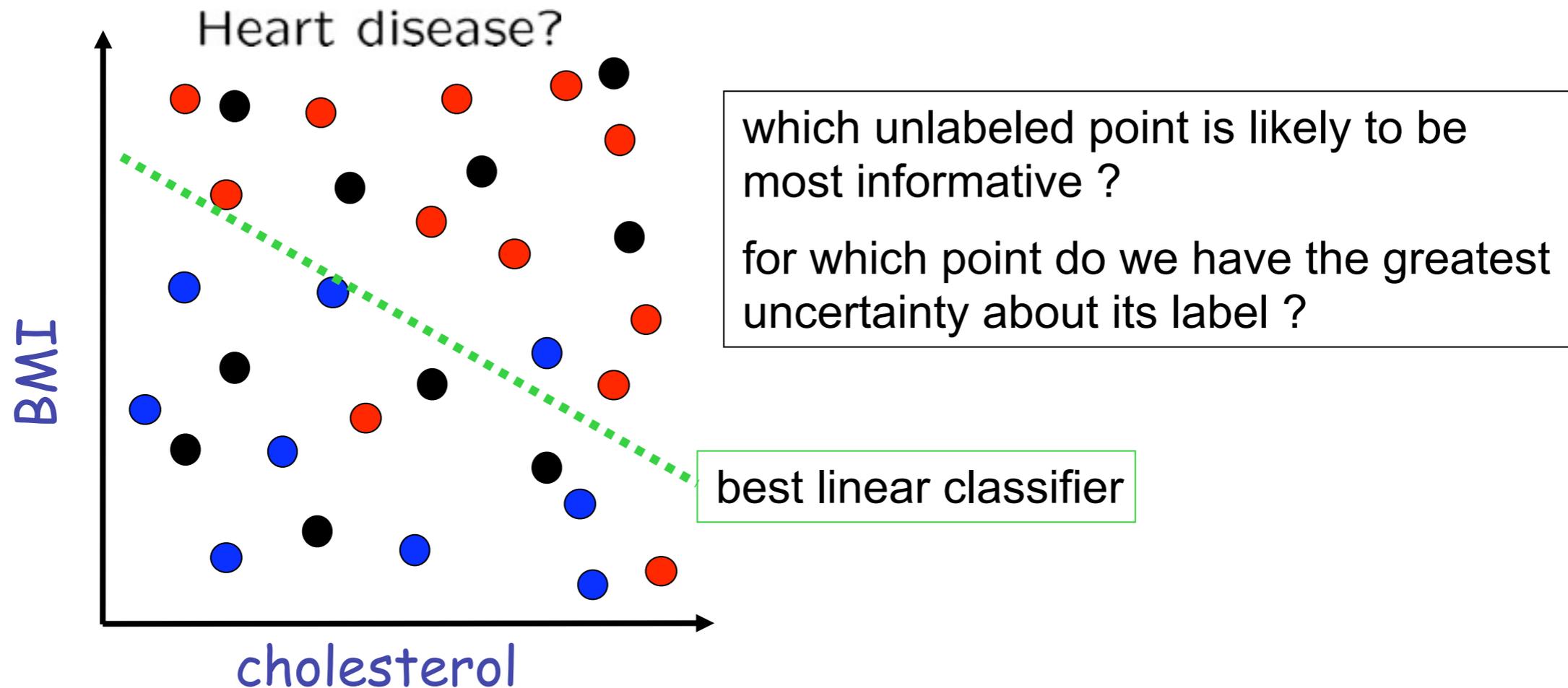


**Passive Learning:** training examples selected at random

**Active Learning:** especially informative examples are sequentially selected

# Active Learning

Learn to predict labels  $y$  from features  $x$  based on training examples  $\{(x_i, y_i)\}_{i=1}^n$

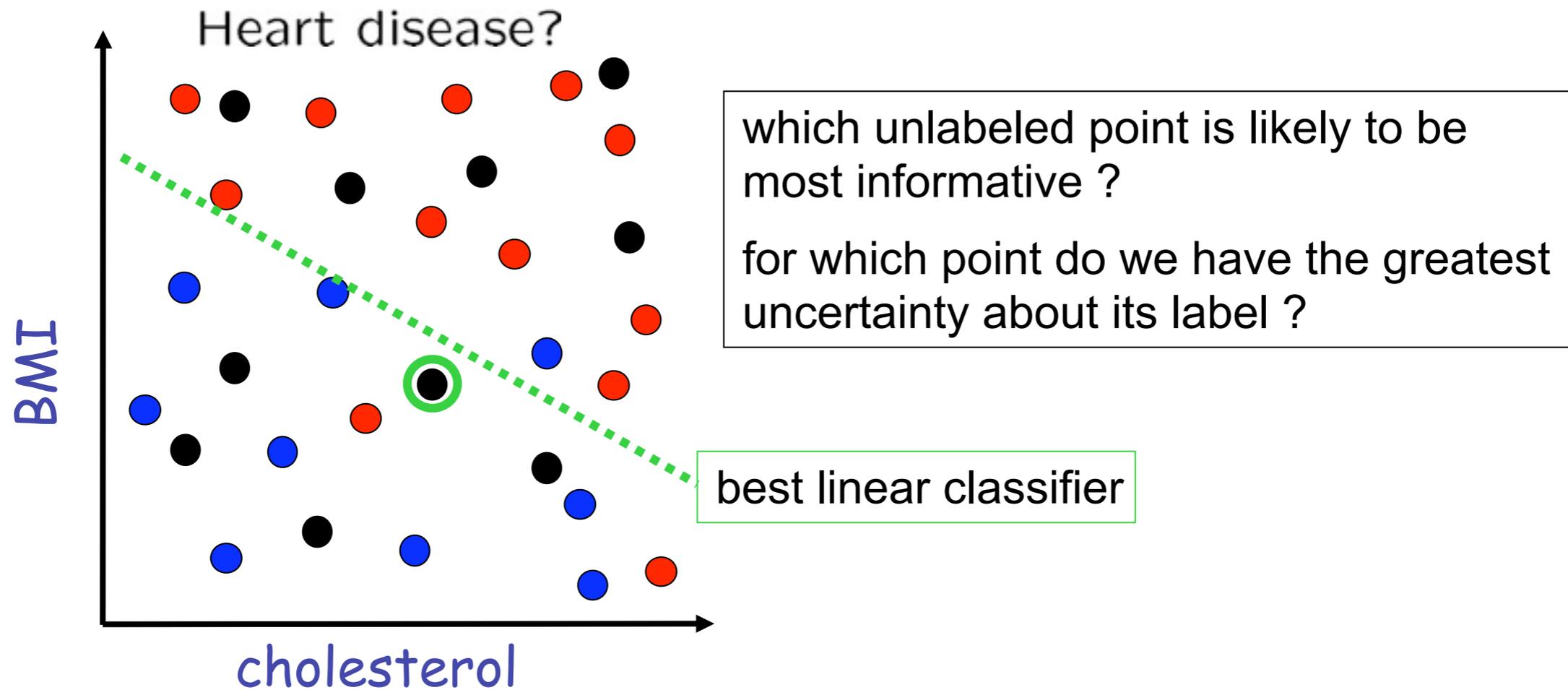


**Passive Learning:** training examples selected at random

**Active Learning:** especially informative examples are sequentially selected

# Active Learning

Learn to predict labels  $y$  from features  $x$  based on training examples  $\{(x_i, y_i)\}_{i=1}^n$

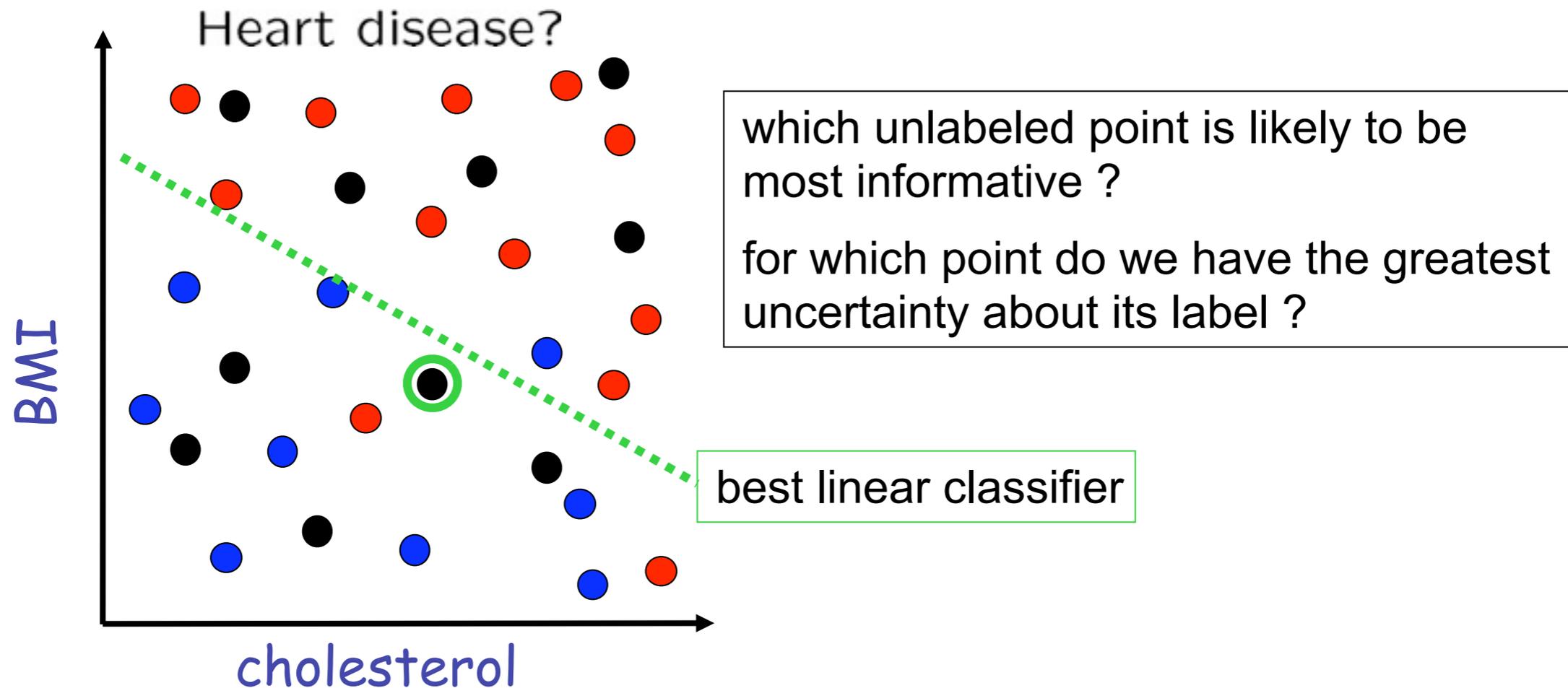


**Passive Learning:** training examples selected at random

**Active Learning:** especially informative examples are sequentially selected

# Active Learning

Learn to predict labels  $y$  from features  $x$  based on training examples  $\{(x_i, y_i)\}_{i=1}^n$



**Passive Learning:** training examples selected at random

**Active Learning:** especially informative examples are sequentially selected

**Active learning can very effectively “narrow down” the location of the optimal decision boundary**

# The Theory of the Organism-Environment System: III. Role of Efferent Influences on Receptors in the Formation of Knowledge\*

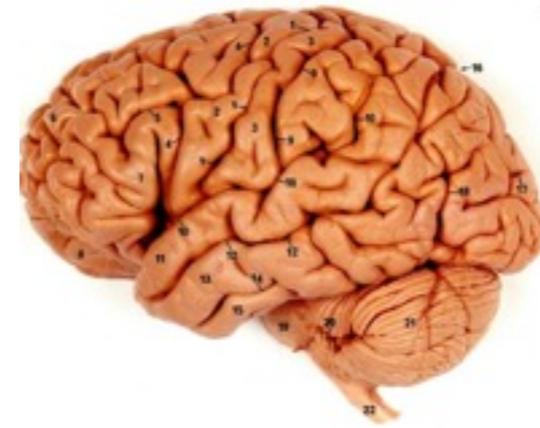
TIMO JARVILEHTO

*Department of Behavioral Sciences, University of Oulu, Finland*

**Abstract**—The present article is an attempt to give—in the frame of the theory of the organism-environment system (Jarvilehto, 1998a)—a new interpretation to the role of efferent influences on receptor activity and to the functions of senses in the formation of knowledge. It is argued, on the basis of experimental evidence and theoretical considerations, that the senses are not transmitters of environmental information, but create a direct connection between the organism and the environment, which makes the development of a dynamic living system, the organism-environment system, possible. In this connection process, the efferent influences on receptor activity are of particular significance because, with their help, the receptors may be adjusted in relation to the parts of the environment that are most important in achieving behavioral results. Perception is the process of joining of new parts of the environment to the organism-environment system; thus, the formation of knowledge by perception is based on reorganization (widening and differentiation) of the organism-environment system, and not on transmission of information from the environment. With the help of the efferent influences on receptors, each organism creates its own peculiar world that is simultaneously subjective and objective. The present considerations have far-reaching influences as well on experimental work in neurophysiology and psychology of perception as on philosophical considerations of knowledge formation.

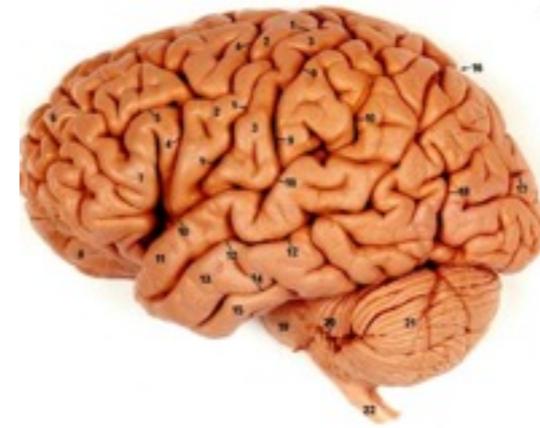


Sensing



Computing

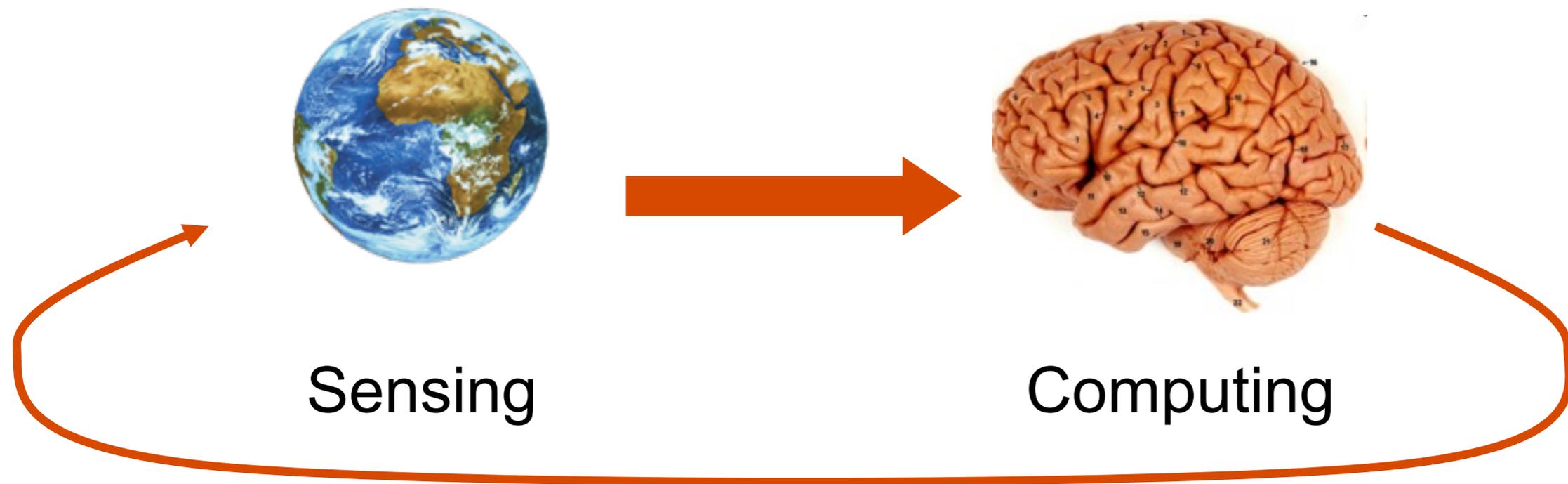
**Abstract**—The present article is an attempt to give—in the frame of the theory of the organism-environment system (Jarvilehto, 1998a)—a new interpretation to the role of efferent influences on receptor activity and to the functions of senses in the formation of knowledge. It is argued, on the basis of experimental evidence and theoretical considerations, that the senses are not transmitters of environmental information, but create a direct connection between the organism and the environment, which makes the development of a dynamic living system, the organism-environment system, possible. In this connection process, the efferent influences on receptor activity are of particular significance because, with their help, the receptors may be adjusted in relation to the parts of the environment that are most important in achieving behavioral results. Perception is the process of joining of new parts of the environment to the organism-environment system; thus, the formation of knowledge by perception is based on reorganization (widening and differentiation) of the organism-environment system, and not on transmission of information from the environment. With the help of the efferent influences on receptors, each organism creates its own peculiar world that is simultaneously subjective and objective. The present considerations have far-reaching influences as well on experimental work in neurophysiology and psychology of perception as on philosophical considerations of knowledge formation.



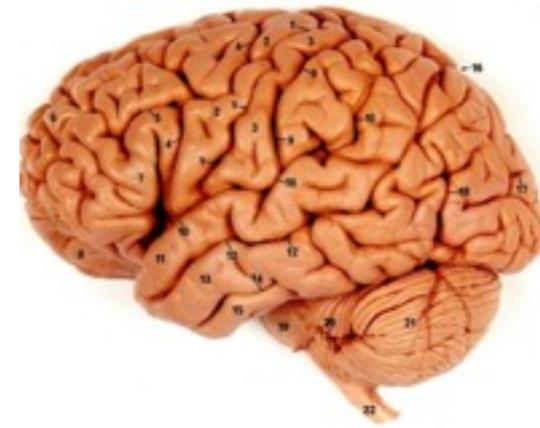
Sensing

Computing

**Abstract**—The present article is an attempt to give—in the frame of the theory of the organism-environment system (Jarvilehto, 1998a)—a new interpretation to the role of efferent influences on receptor activity and to the functions of senses in the formation of knowledge. It is argued, on the basis of experimental evidence and theoretical considerations, that the senses are not transmitters of environmental information, but create a direct connection between the organism and the environment, which makes the development of a dynamic living system, the organism-environment system, possible. In this connection process, the efferent influences on receptor activity are of particular significance because, with their help, the receptors may be adjusted in relation to the parts of the environment that are most important in achieving behavioral results. Perception is the process of joining of new parts of the environment to the organism-environment system; thus, the formation of knowledge by perception is based on reorganization (widening and differentiation) of the organism-environment system, and not on transmission of information from the environment. With the help of the efferent influences on receptors, each organism creates its own peculiar world that is simultaneously subjective and objective. The present considerations have far-reaching influences as well on experimental work in neurophysiology and psychology of perception as on philosophical considerations of knowledge formation.



**Abstract**—The present article is an attempt to give—in the frame of the theory of the organism-environment system (Jarvilehto, 1998a)—a new interpretation to the role of efferent influences on receptor activity and to the functions of senses in the formation of knowledge. It is argued, on the basis of experimental evidence and theoretical considerations, that the senses are not transmitters of environmental information, but create a direct connection between the organism and the environment, that makes the development of process, the efferent influences on receptor activity are of particular significance because, with their help, the receptors may be adjusted in relation to the parts of the environment that are most important in achieving behavioral results. Perception is the process of joining of new parts of the environment to the organism-environment system; thus, the formation of knowledge by perception is based on reorganization (widening and differentiation) of the organism-environment system, and not on transmission of information from the environment. With the help of the efferent influences on receptors, each organism creates its own peculiar world that is simultaneously subjective and objective. The present considerations have far-reaching influences as well on experimental work in neurophysiology and psychology of perception as on philosophical considerations of knowledge formation.



Sensing

Computing

**Abstract**—The present article is an attempt to give—in the frame of the theory of the organism-environment system (Jarvilehto, 1998a)—a new interpretation to the role of efferent influences on receptor activity and to the functions of senses in the formation of knowledge. It is argued, on the basis of experimental evidence and theoretical considerations, that the senses are not transmitters of environmental information, but create a direct connection between the organism and the environment, that makes the development of process, the efferent influences on receptor activity are of particular significance because, the receptors may be adjusted in relation to the parts of the environment that are most important in achieving behavioral results. Perception is the process of joining of new parts of the environment to the organism-environment system; thus, the formation of knowledge by perception is based on reorganization (widening and differentiation) of the organism-environment system, and not on transmission of information from the environment. With the help of the efferent influences on receptors, each organism creates its own peculiar world that is simultaneously subjective and objective. The present considerations have far-reaching influences as well on experimental work in neurophysiology and psychology of perception as on philosophical considerations of knowledge formation.

# Visual Perception

Attentional mechanisms probably limit our capacity to about 44 bits per-glimpse (Verghese and Pelli (1992))

So how do we perceive 'reality' from so few bits of information?



# Visual Perception

Attentional mechanisms probably limit our capacity to about 44 bits per-glimpse (Verghese and Pelli (1992))

So how do we perceive 'reality' from so few bits of information?

Churchland, Ramachandran, & Sejnowski '94: “**Interactive vision** is exploratory and predictive. Visual learning allows an animal to predict what will happen in the future; behavior, such as eye movements, aids in updating and upgrading the predictive representations.”

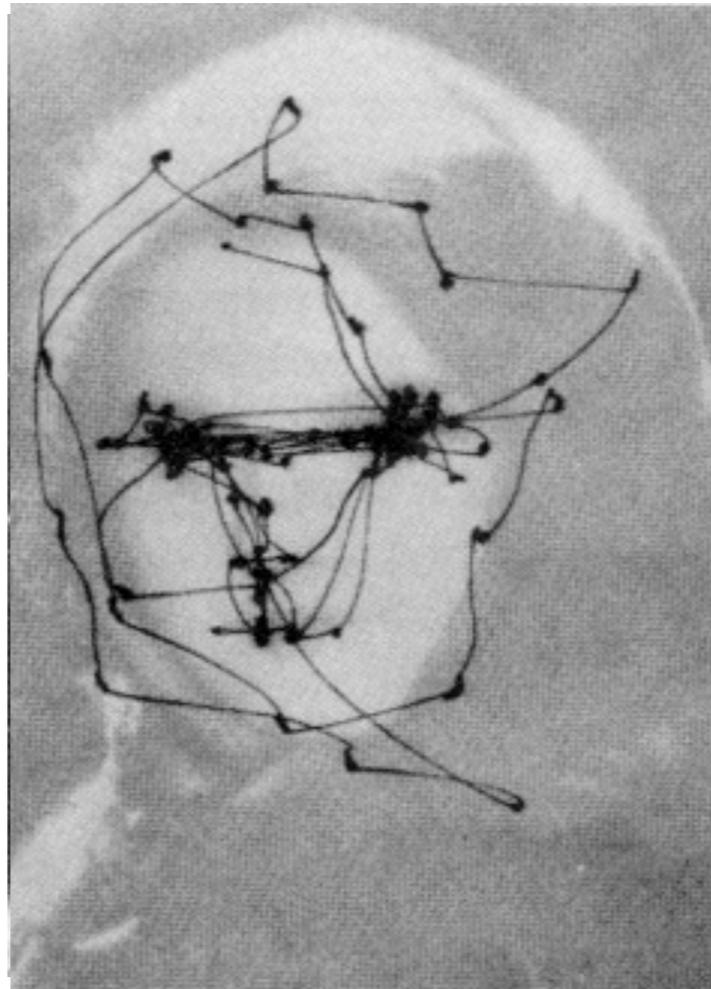


# Visual Perception

Attentional mechanisms probably limit our capacity to about 44 bits per-glimpse (Verghese and Pelli (1992))

So how do we perceive 'reality' from so few bits of information?

Churchland, Ramachandran, & Sejnowski '94: “**Interactive vision** is exploratory and predictive. Visual learning allows an animal to predict what will happen in the future; behavior, such as eye movements, aids in updating and upgrading the predictive representations.”

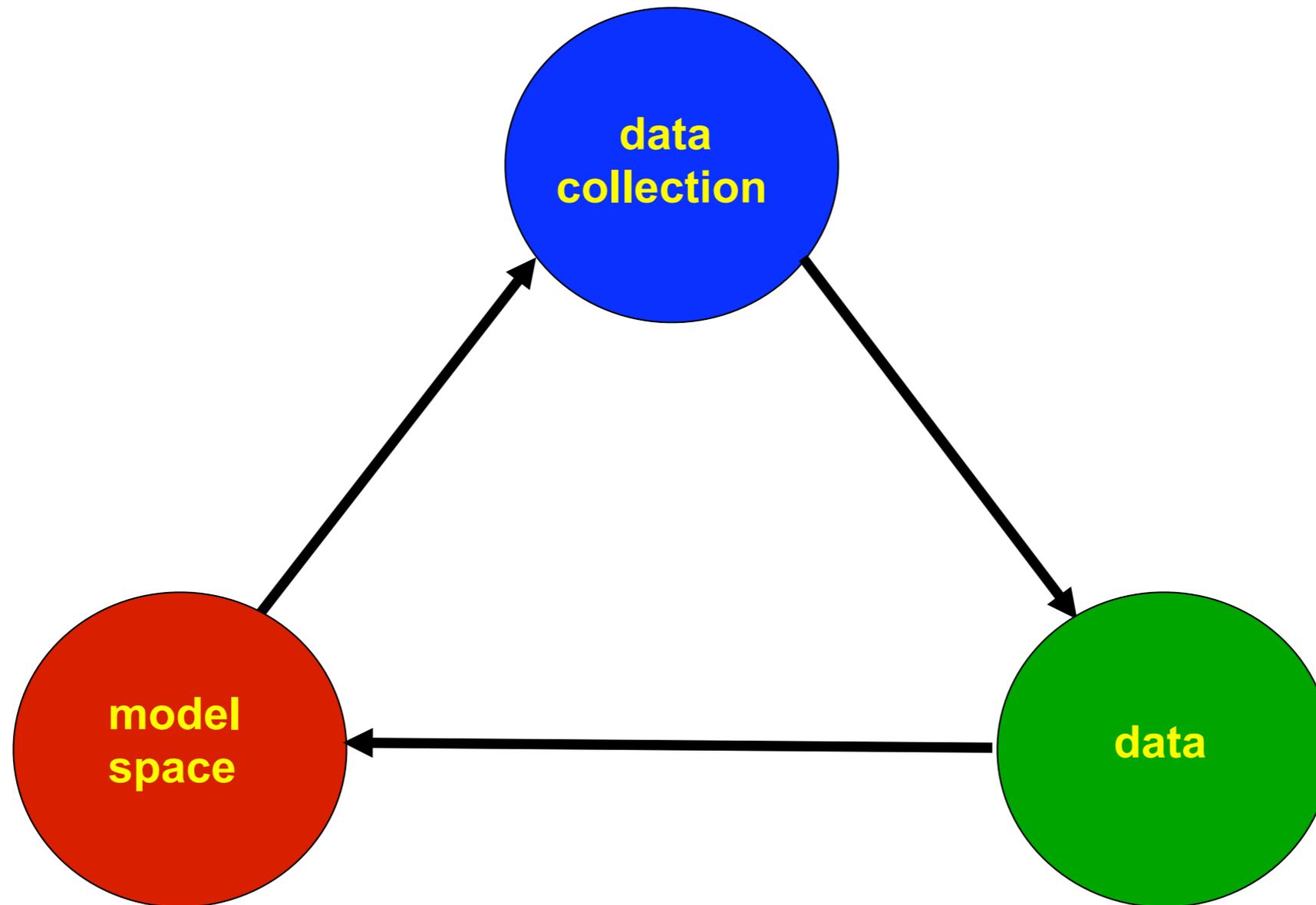






# Mathematical Theory of Active Sensing and Learning

$\mathcal{Y}$ : possible measurements/experiments



$\mathcal{X}$ : models/hypotheses  
under consideration

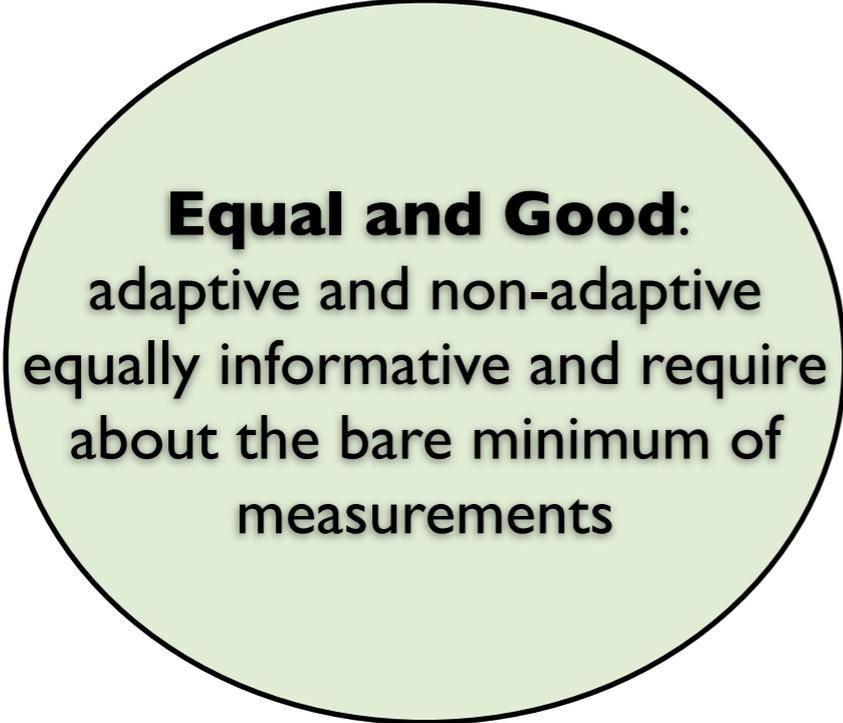
$y_1(x), y_2(x), \dots$ : information/data

# Adaptive vs. Non-Adaptive: Three Situations

The “bare minimum” number of measurements depends on intrinsic complexity of  $\mathcal{X}$ . In practice, the minimum number depends jointly on  $\mathcal{X}$  and  $\mathcal{Y}$ .

# Adaptive vs. Non-Adaptive: Three Situations

The “bare minimum” number of measurements depends on intrinsic complexity of  $\mathcal{X}$ . In practice, the minimum number depends on jointly on  $\mathcal{X}$  and  $\mathcal{Y}$ .



**Equal and Good:**  
adaptive and non-adaptive  
equally informative and require  
about the bare minimum of  
measurements

# Adaptive vs. Non-Adaptive: Three Situations

The “bare minimum” number of measurements depends on intrinsic complexity of  $\mathcal{X}$ . In practice, the minimum number depends on jointly on  $\mathcal{X}$  and  $\mathcal{Y}$ .

**Equal and Good:**  
adaptive and non-adaptive  
equally informative and require  
about the bare minimum of  
measurements

**Equal and Bad:**  
adaptive and non-adaptive  
equally (non)-informative and  
require many more  
measurements than the  
bare minimum

# Adaptive vs. Non-Adaptive: Three Situations

The “bare minimum” number of measurements depends on intrinsic complexity of  $\mathcal{X}$ . In practice, the minimum number depends on jointly on  $\mathcal{X}$  and  $\mathcal{Y}$ .

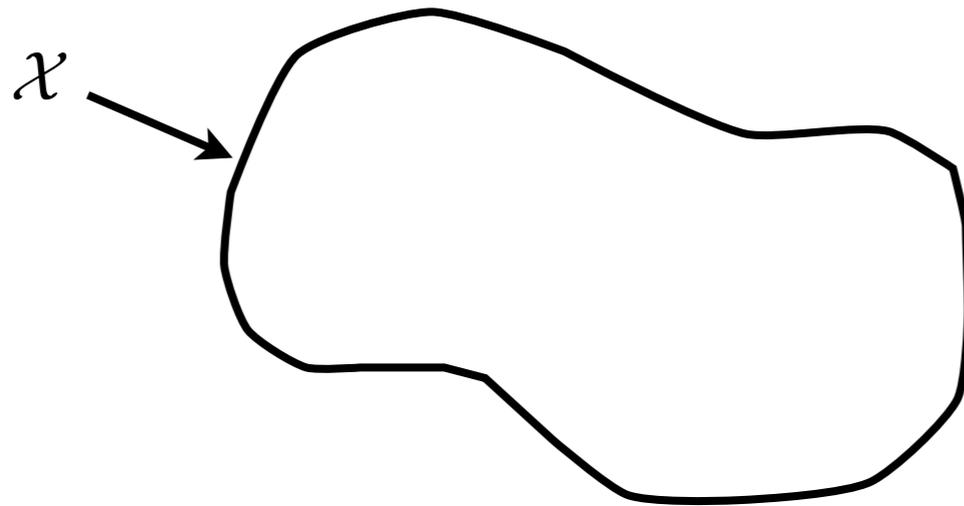
**Equal and Good:**  
adaptive and non-adaptive  
equally informative and require  
about the bare minimum of  
measurements

**Equal and Bad:**  
adaptive and non-adaptive  
equally (non)-informative and  
require many more  
measurements than the  
bare minimum

**Good and Bad:**  
adaptive requires bare  
minimum number of  
measurements, non-adaptive  
requires many more

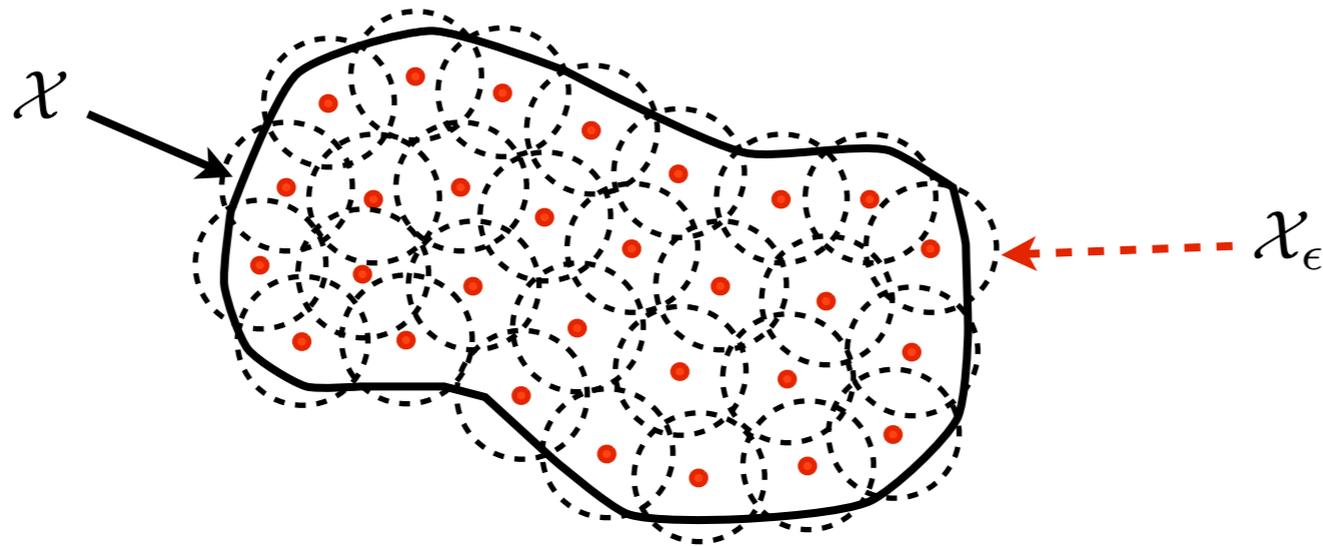
# The Bare Minimum

Assume  $\mathcal{X}$  is equipped with metric  $d$  and is compact.



# The Bare Minimum

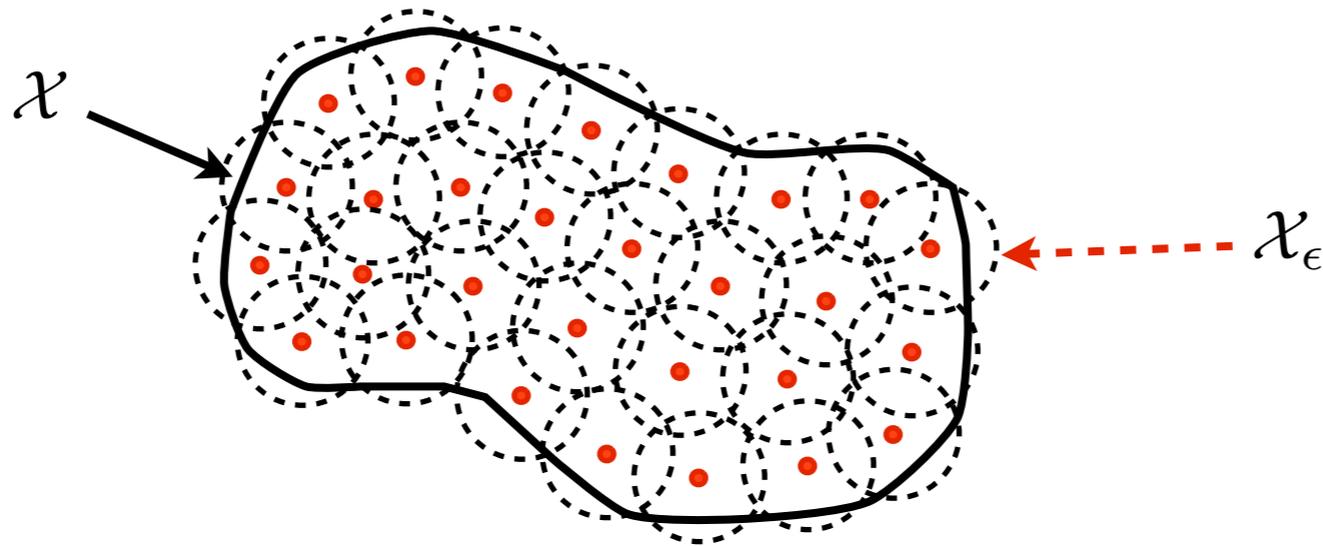
Assume  $\mathcal{X}$  is equipped with metric  $d$  and is compact.



Let  $\mathcal{X}_\epsilon \subset \mathcal{X}$  be a finite subset of size  $N_\epsilon$  having the property that any element of  $\mathcal{X}$  is within distance  $\epsilon$  of an element in  $\mathcal{X}_\epsilon$

# The Bare Minimum

Assume  $\mathcal{X}$  is equipped with metric  $d$  and is compact.

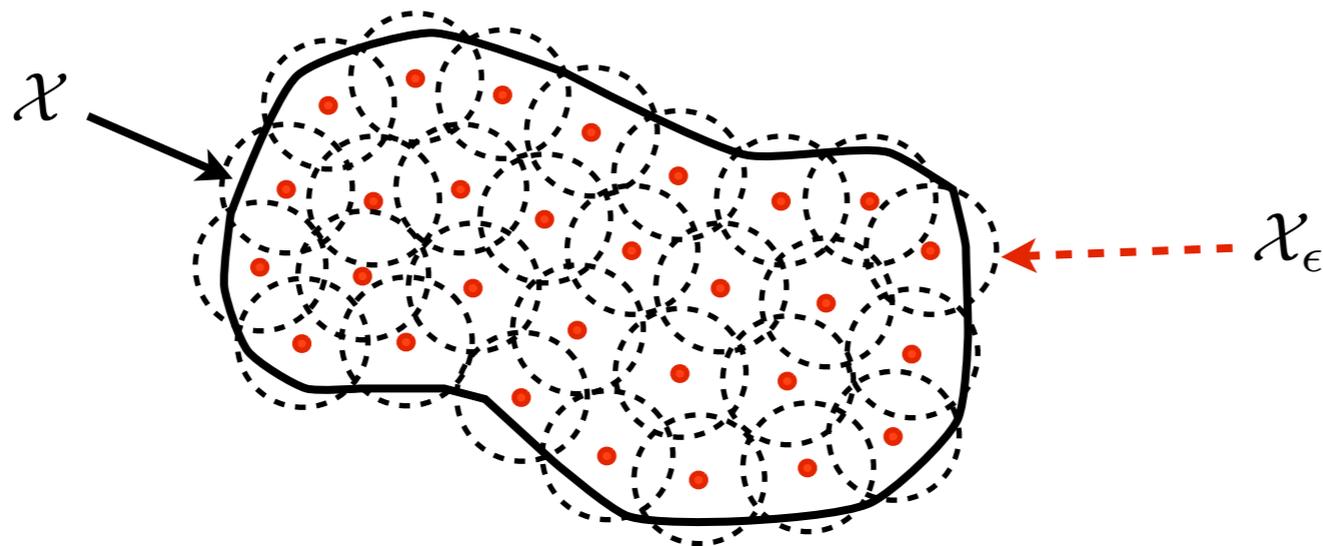


Let  $\mathcal{X}_\epsilon \subset \mathcal{X}$  be a finite subset of size  $N_\epsilon$  having the property that any element of  $\mathcal{X}$  is within distance  $\epsilon$  of an element in  $\mathcal{X}_\epsilon$

**Metric Entropy:** Need at least  $\log N_\epsilon$  bits of information to approximately determine any  $x \in \mathcal{X}$

# The Bare Minimum

Assume  $\mathcal{X}$  is equipped with metric  $d$  and is compact.



Let  $\mathcal{X}_\epsilon \subset \mathcal{X}$  be a finite subset of size  $N_\epsilon$  having the property that any element of  $\mathcal{X}$  is within distance  $\epsilon$  of an element in  $\mathcal{X}_\epsilon$

**Metric Entropy:** Need at least  $\log N_\epsilon$  bits of information to approximately determine any  $x \in \mathcal{X}$

Ex. suppose  $\mathcal{X} = [0, 1]^d$ . we can take a uniform grid of points spaced  $\epsilon$  apart as our cover. Then  $N_\epsilon = (\frac{1}{\epsilon})^d$  and  $\log N_\epsilon = d \log(1/\epsilon)$ .

# Binary Search

$\mathcal{X}$  = { subsets  $[0, \frac{1}{N}]$ ,  $[0, \frac{2}{N}]$ , ...,  $[0, 1]$  }

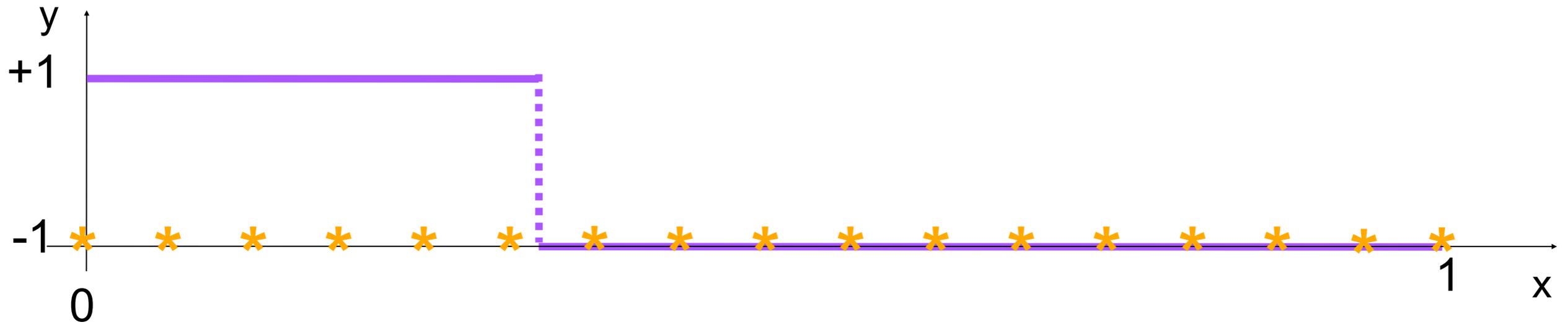
$\mathcal{Y}$  = “membership queries”



# Binary Search

$\mathcal{X}$  = { subsets  $[0, \frac{1}{N}]$ ,  $[0, \frac{2}{N}]$ ,  $\dots$ ,  $[0, 1]$  }

$\mathcal{Y}$  = “membership queries”

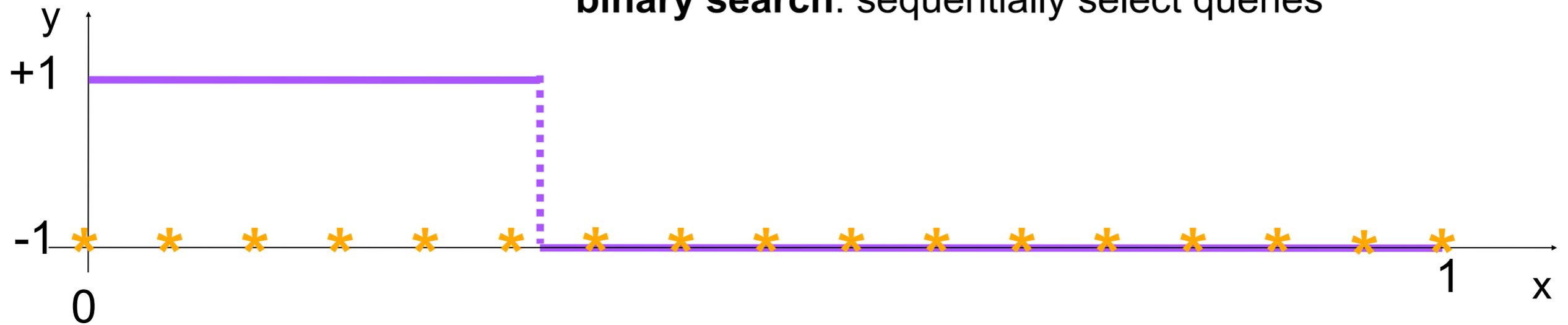


# Binary Search

$\mathcal{X}$  = { subsets  $[0, \frac{1}{N}]$ ,  $[0, \frac{2}{N}]$ , ...,  $[0, 1]$  }

$\mathcal{Y}$  = “membership queries”

**binary search:** sequentially select queries

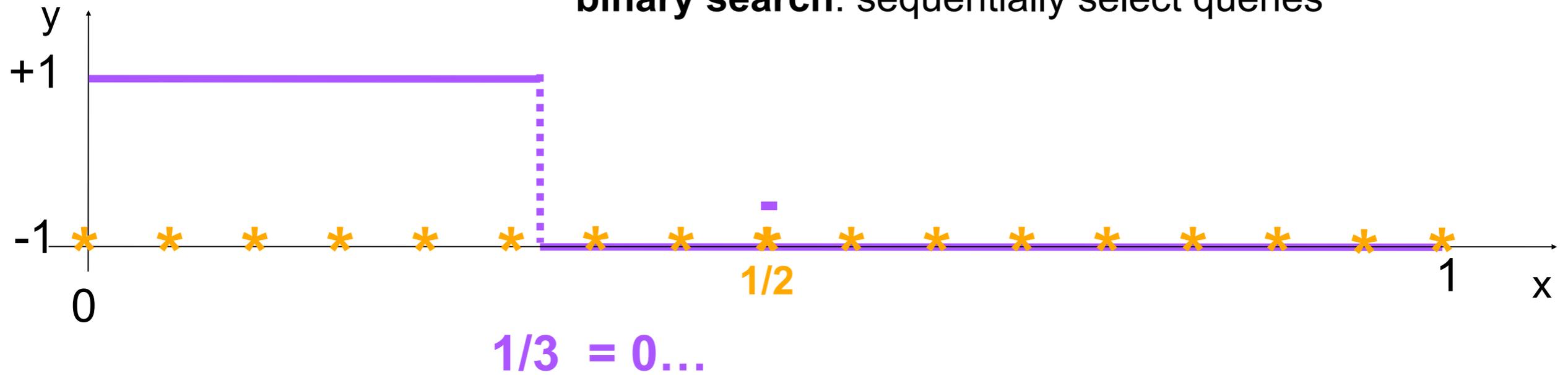


# Binary Search

$\mathcal{X}$  = { subsets  $[0, \frac{1}{N}]$ ,  $[0, \frac{2}{N}]$ , ...,  $[0, 1]$  }

$\mathcal{Y}$  = “membership queries”

**binary search:** sequentially select queries

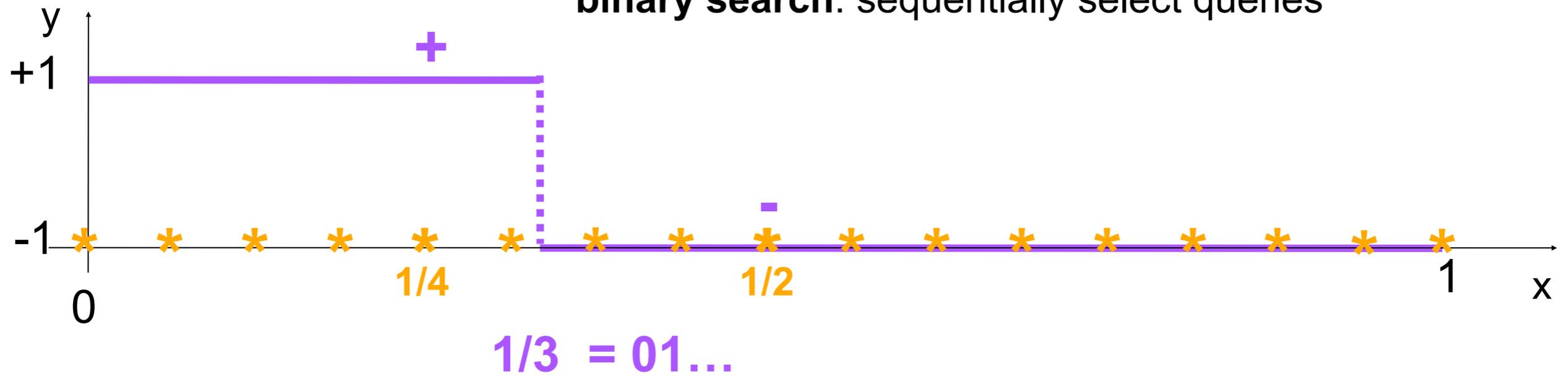


# Binary Search

$\mathcal{X}$  = { subsets  $[0, \frac{1}{N}]$ ,  $[0, \frac{2}{N}]$ , ...,  $[0, 1]$  }

$\mathcal{Y}$  = “membership queries”

**binary search:** sequentially select queries

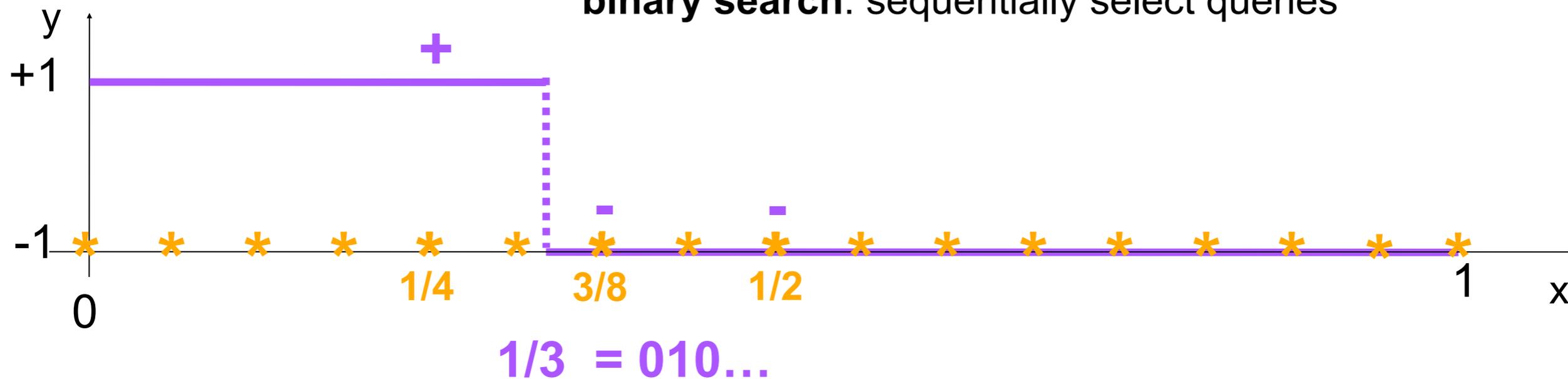


# Binary Search

$\mathcal{X}$  = { subsets  $[0, \frac{1}{N}]$ ,  $[0, \frac{2}{N}]$ , ...,  $[0, 1]$  }

$\mathcal{Y}$  = “membership queries”

**binary search:** sequentially select queries

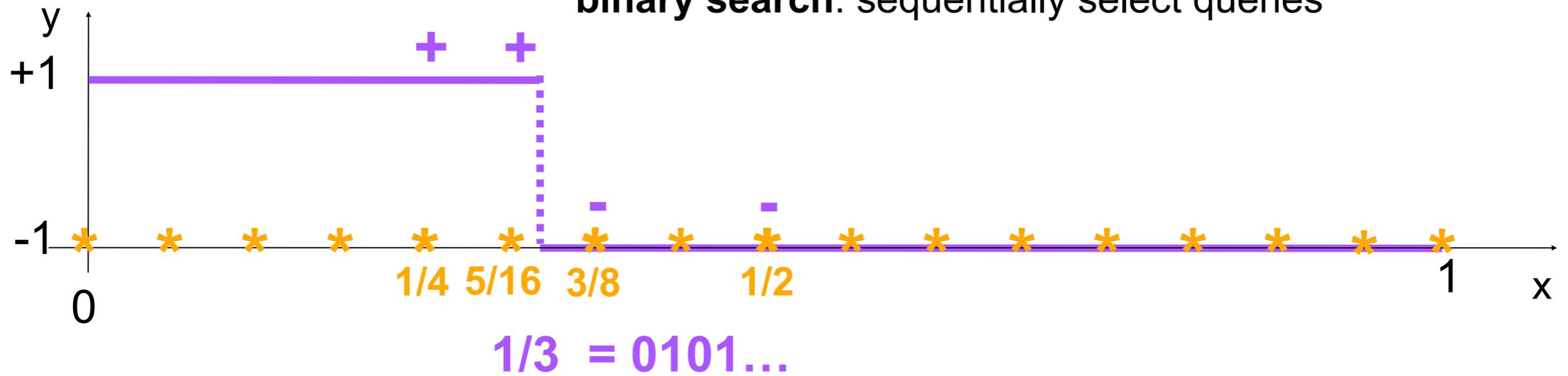


# Binary Search

$\mathcal{X}$  = { subsets  $[0, \frac{1}{N}]$ ,  $[0, \frac{2}{N}]$ , ...,  $[0, 1]$  }

$\mathcal{Y}$  = “membership queries”

binary search: sequentially select queries

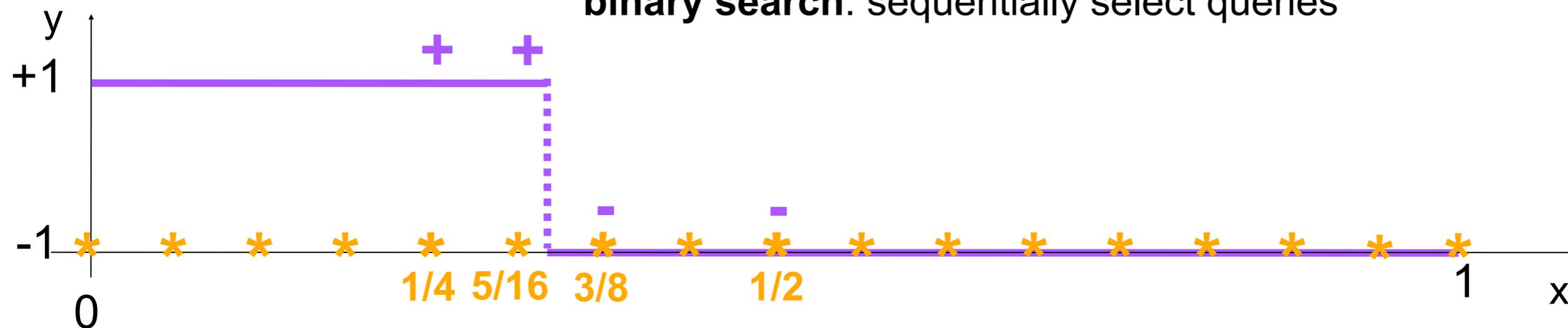


# Binary Search

$\mathcal{X}$  = { subsets  $[0, \frac{1}{N}]$ ,  $[0, \frac{2}{N}]$ , ...,  $[0, 1]$  }

$\mathcal{Y}$  = “membership queries”

binary search: sequentially select queries



$1/3 = 0101\dots$

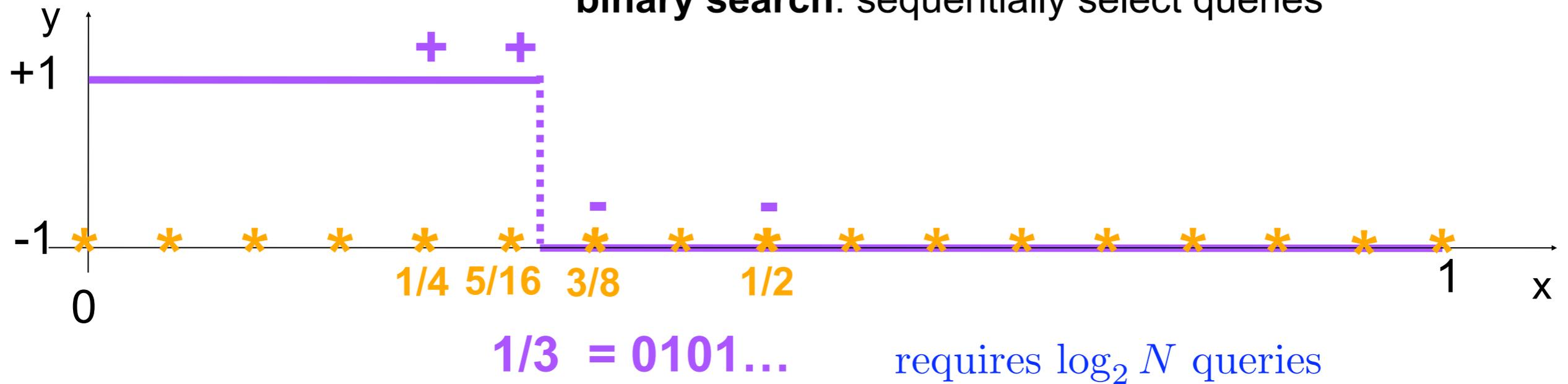
requires  $\log_2 N$  queries

# Binary Search

$\mathcal{X} = \{ \text{subsets } [0, \frac{1}{N}], [0, \frac{2}{N}], \dots, [0, 1] \}$

$\mathcal{Y} = \text{“membership queries”}$

**binary search:** sequentially select queries



**linear search:** query points uniformly (possibly random)

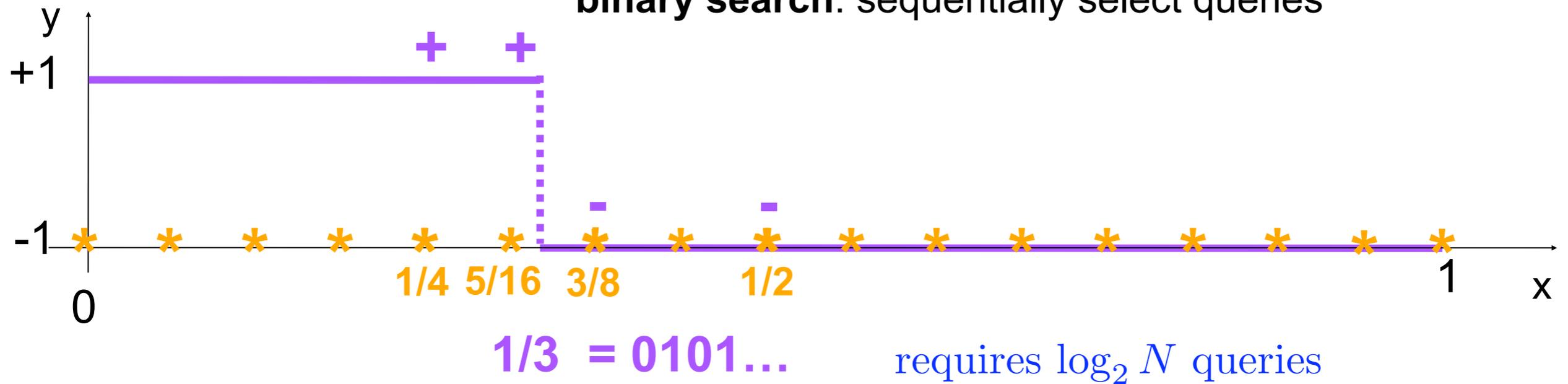


# Binary Search

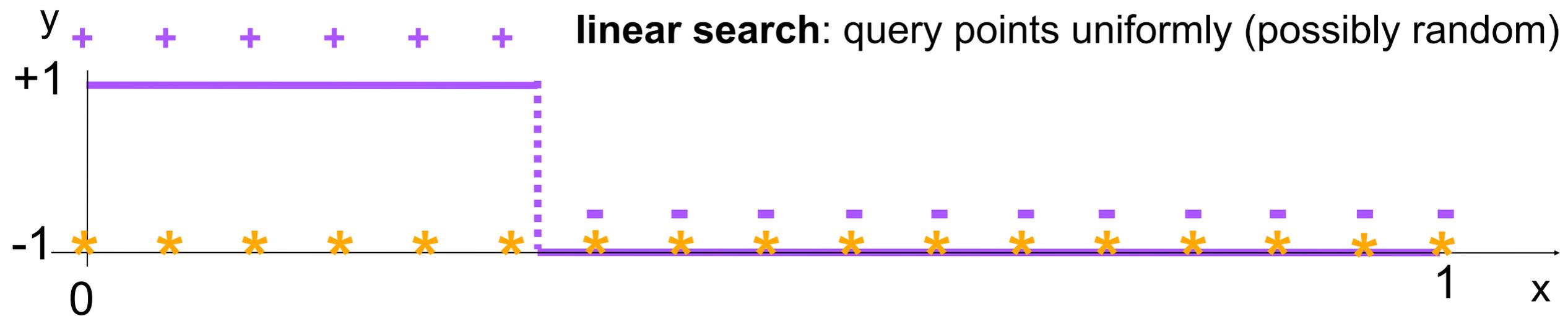
$\mathcal{X}$  = { subsets  $[0, \frac{1}{N}]$ ,  $[0, \frac{2}{N}]$ , ...,  $[0, 1]$  }

$\mathcal{Y}$  = “membership queries”

**binary search:** sequentially select queries



**linear search:** query points uniformly (possibly random)

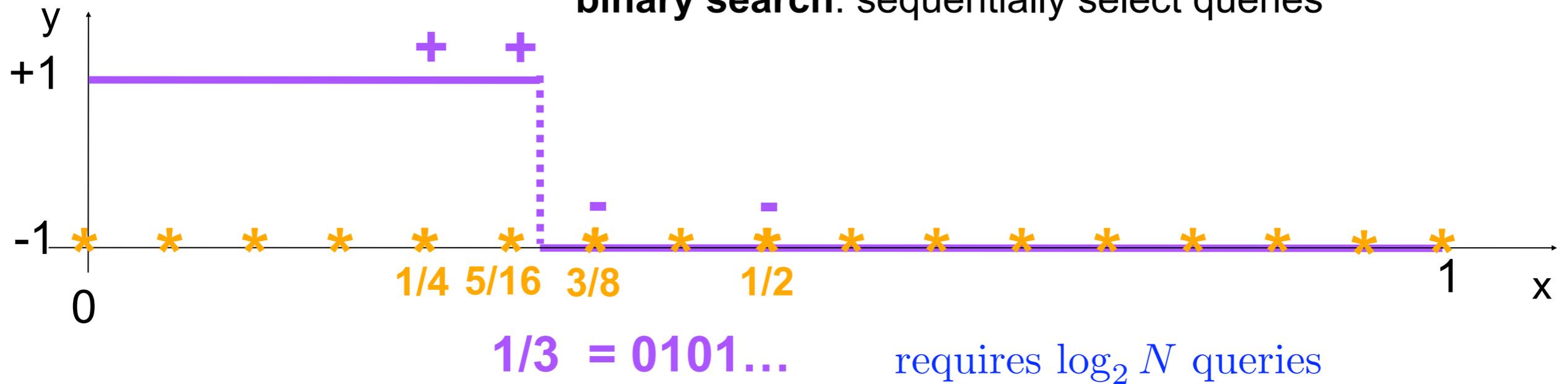


# Binary Search

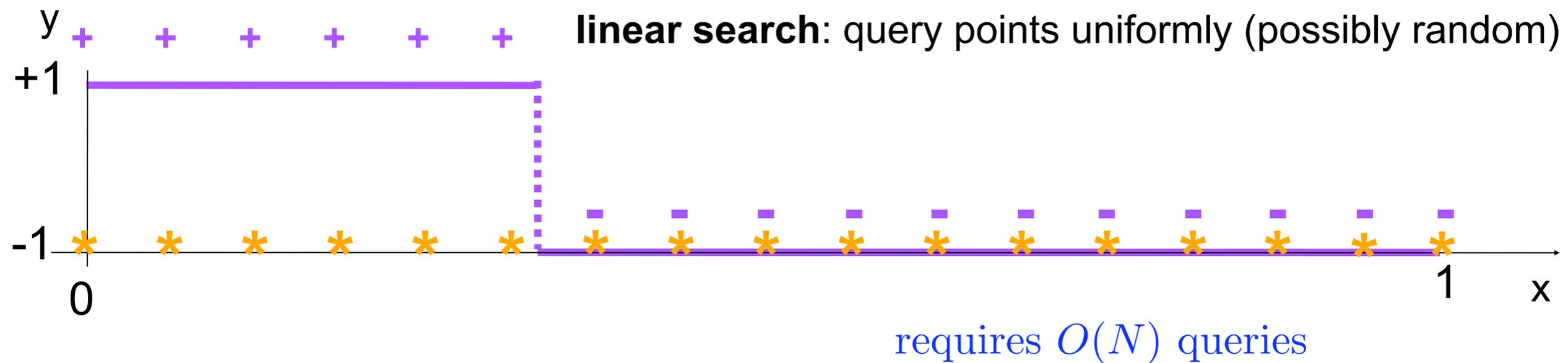
$\mathcal{X}$  = { subsets  $[0, \frac{1}{N}]$ ,  $[0, \frac{2}{N}]$ , ...,  $[0, 1]$  }

$\mathcal{Y}$  = “membership queries”

**binary search:** sequentially select queries



**linear search:** query points uniformly (possibly random)



# Outline of Tutorial

Part 1: Introduction (Rob), 9:00-9:30

Part 2: Active Sensing (Jarvis), 9:30-10:30

Break, 10:30-10:45

Part 3: Active Learning (Rob), 10:45-11:45

Part 4: Conclusions and Future Directions, 11:45-12