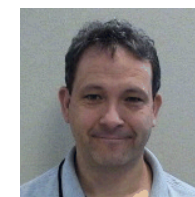


Studying Adaptive Learning through Game-Theoretic Modeling

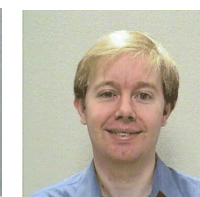
Craig M. Vineyard

1462—Data Driven and Neural Computing
Center for Computing Research
Sandia National Laboratories
Albuquerque, NM

Main Collaborators



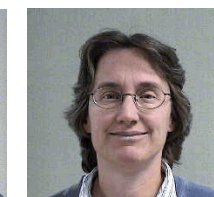
Steve Verzi



Brad Aimone



Ojas Parekh



Cindy Phillips

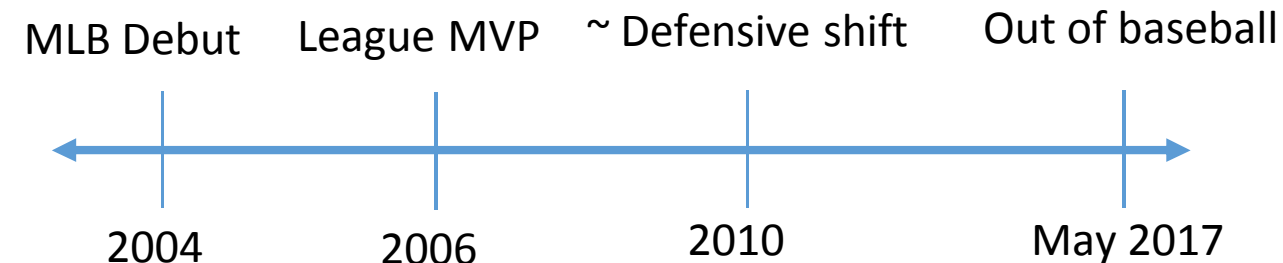
This work was supported by Sandia National Laboratories' Laboratory Directed Research and Development(LDRD) Program



A Tale of Two Sluggers

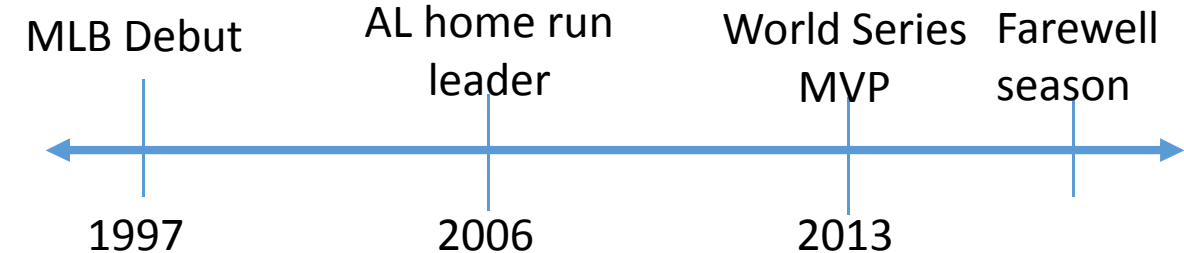
Ryan Howard

- Former Phillies great, fixture in MVP voting, atop league leaderboards
- Defensive Shift – Ended Howard's career



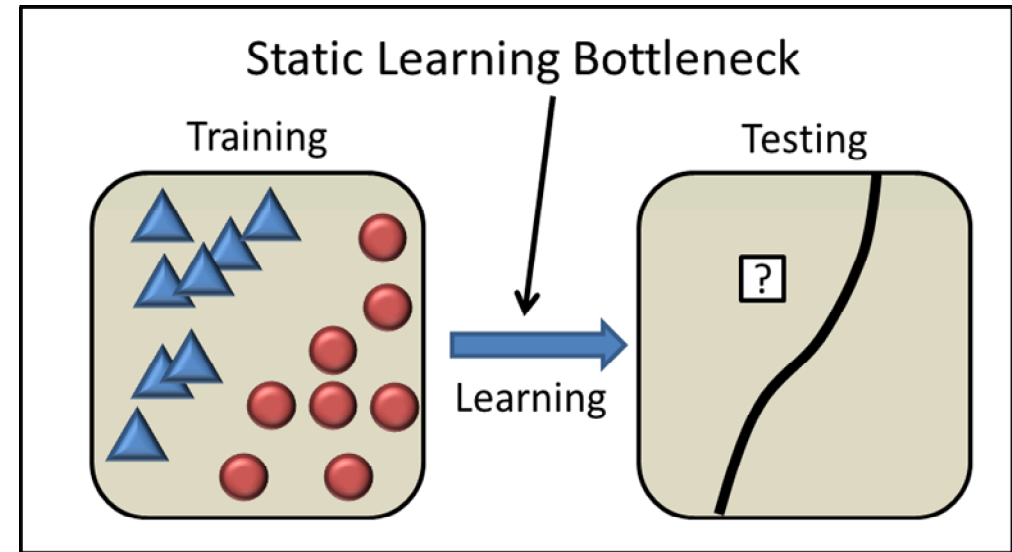
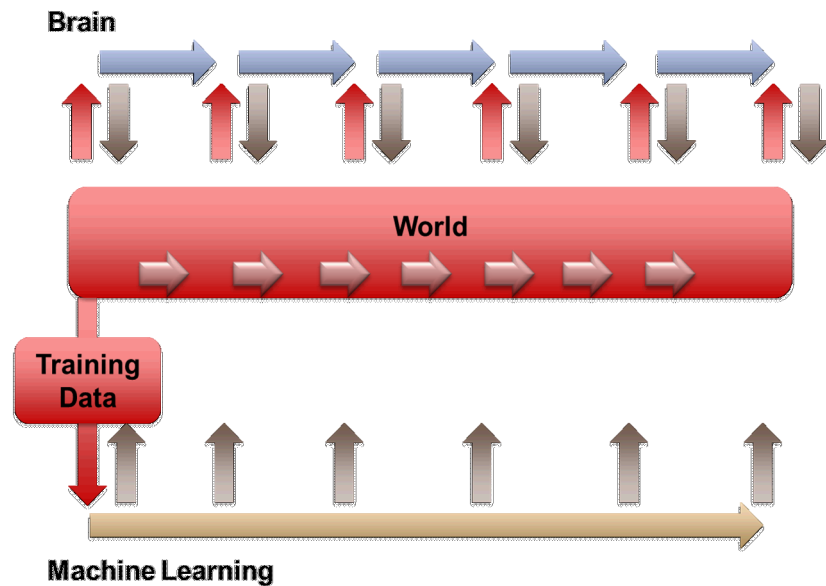
David Ortiz

- Former Red Sox great, All-Star, 2013 World Series MVP
- Adapted hitting strategy: hit to opposite field



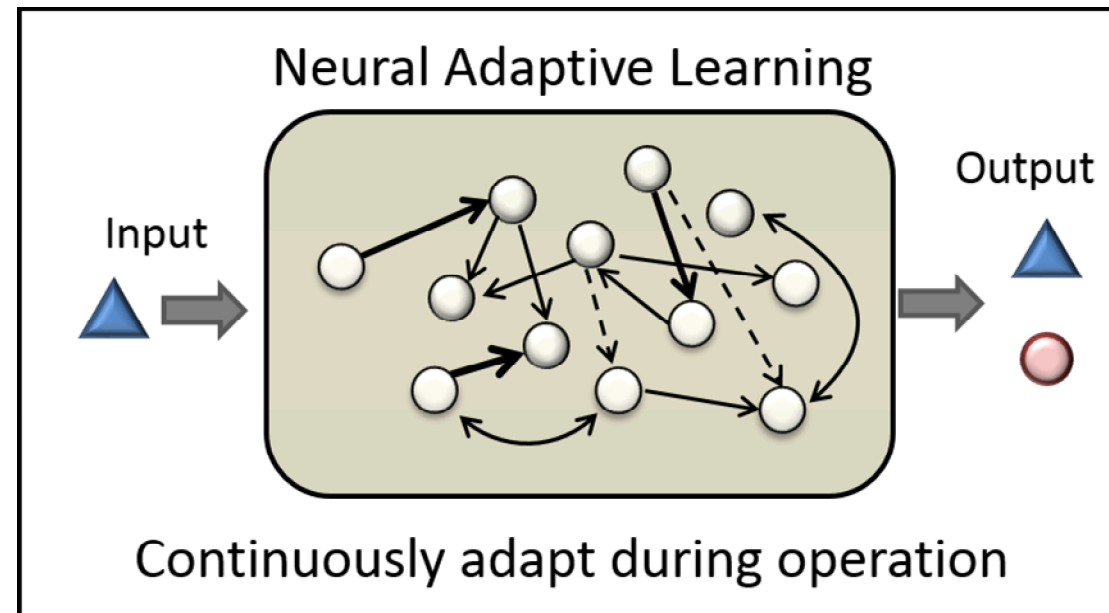
Adaptive Learning

- The learning phase of an algorithm addresses the mechanism by which adjustments are made in the learning process (such as weight tuning in a neural network)



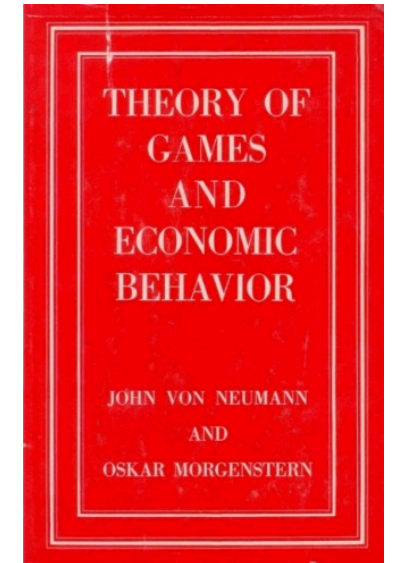
Continuous Neural Adaptation

- Synaptic plasticity
 - Dynamic alteration of the strength of the connections between neurons
- Structural plasticity
 - Addition and eliminations of neural network infrastructure



Game Theory

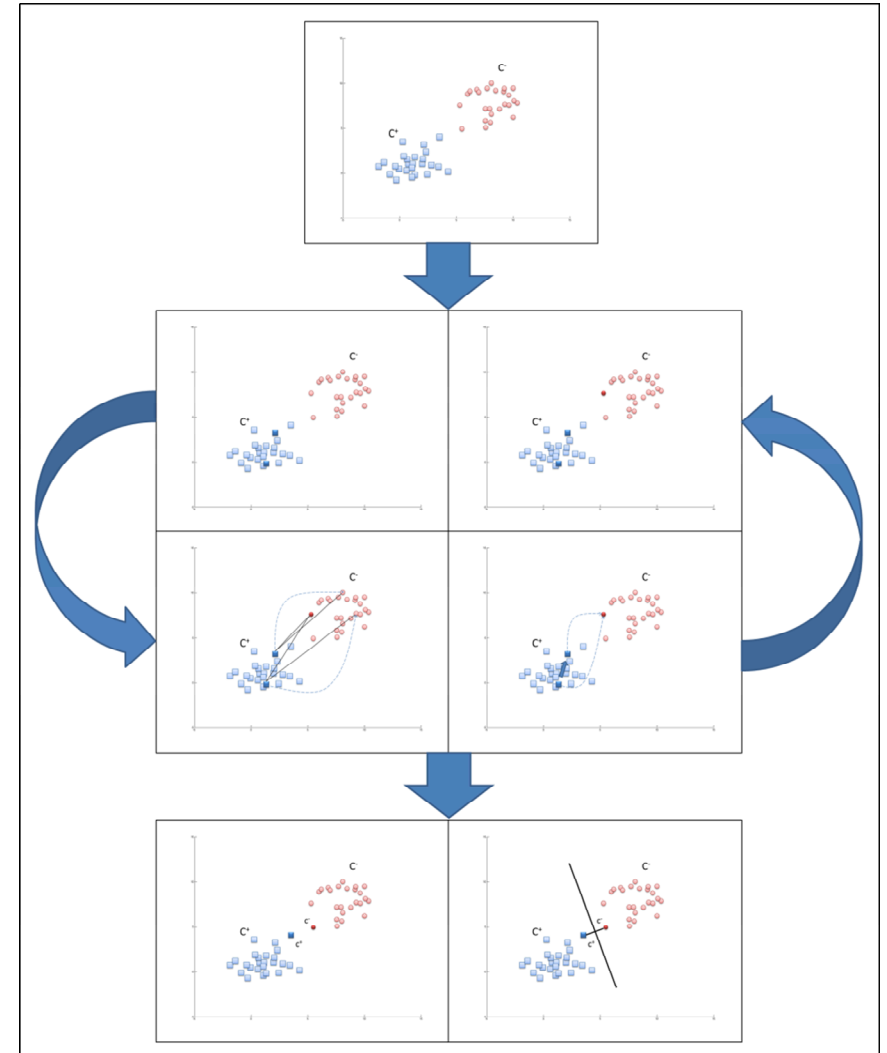
- Game theory is a branch of applied mathematics to formally analyze the strategic interaction between competing players
- When game theory was pioneered by John von Neumann in the early 1940s, the motivating reason was that problems in economics were inadequately formulated with standard methods from optimization theory.
 - Real world economic problems involving dynamic interactions were not adequately captured by single global objective functions and therefore needed a different approach
- An analogous statement can be said about machine learning
- Applying Game Theory to Learning
 - SVM Game
 - FLANEL



SVM Game

- Two player iterated game
 - Data patterns are the players
- Each iteration of the game:
 - Randomly select two players from the same class and one data pattern from the opposing class
 - Each player has two possible actions, to pass (transferring some of its α to the other player), or to hold (keeping its own α)
 - A player must pass when it is further than its opponent from the other class data pattern

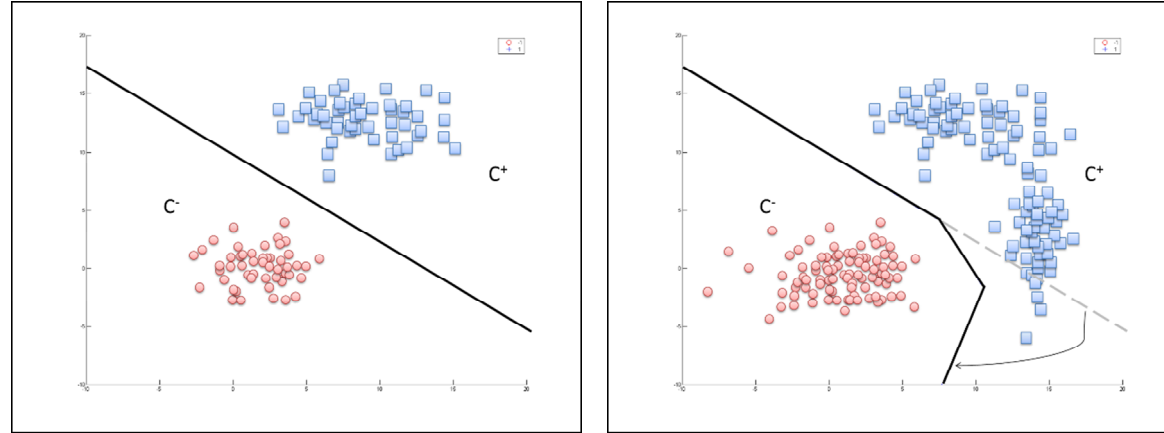
SVM Game Algorithm Illustrated



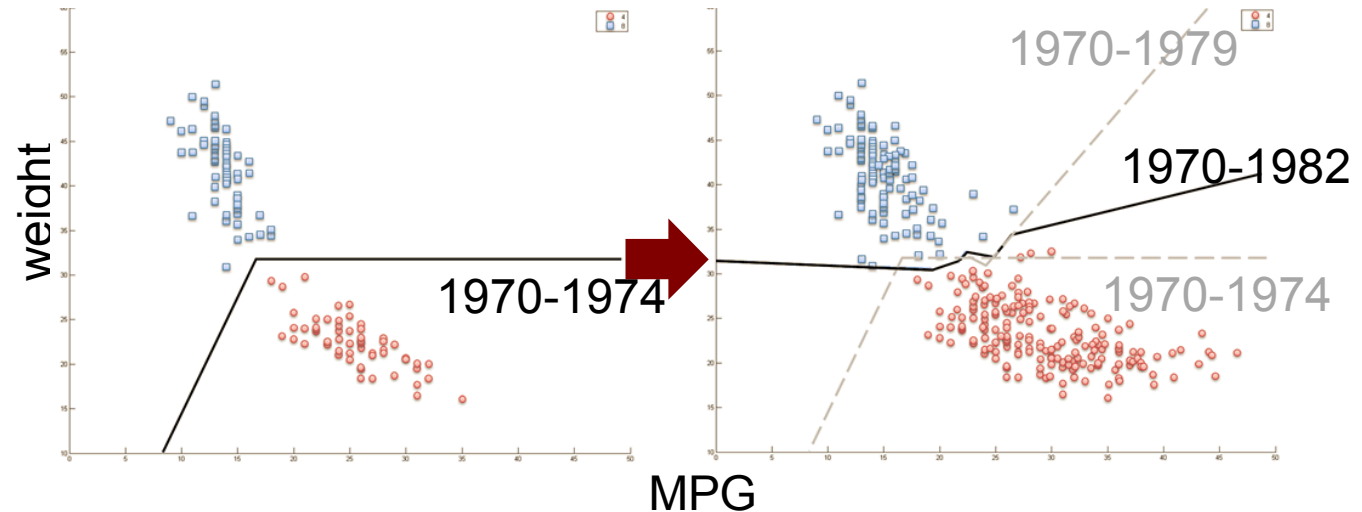
Vineyard et al, IJCNN 2015

SVM Game Examples

- Repeated SVM Game

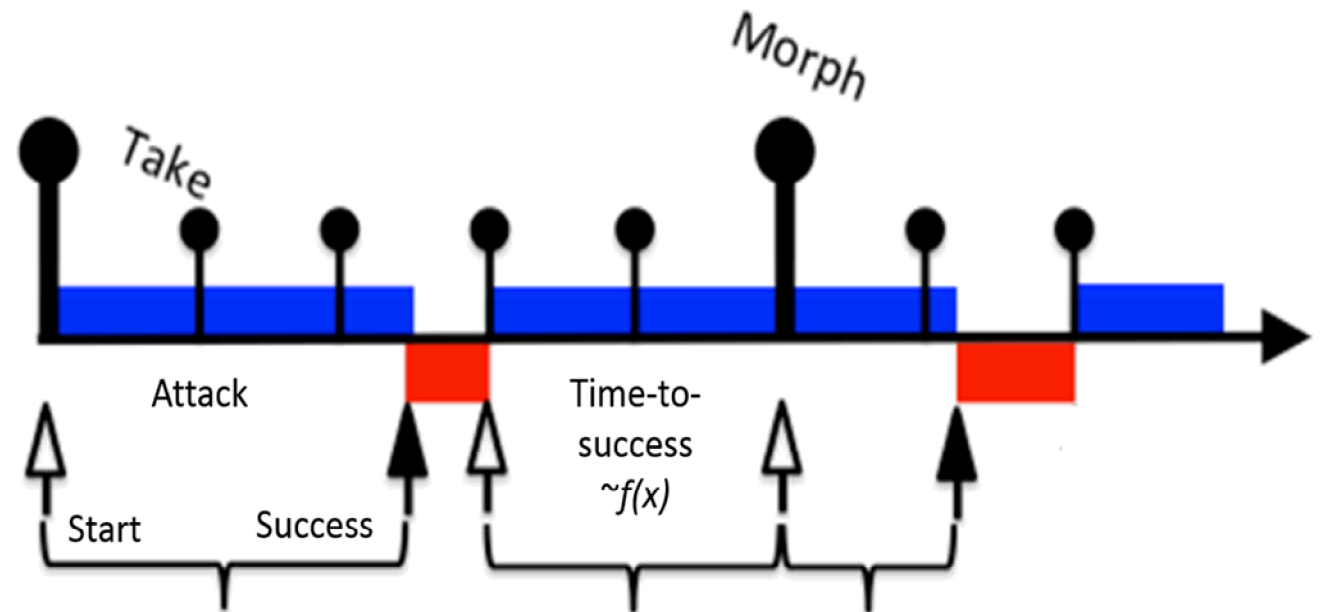


- Automotive Example



PLADD

- Probabilistic Learning Attacker Dynamic Defender (PLADD)
 - Extension of Flipt attacker and defender model
- Two players & one contested resource
- A player can move at a cost
 - The “take” move - seizes control of the resource immediately
 - The “morph” move - resets the game
- Neither player ever knows who owns the resource
- Strategy: when to move?

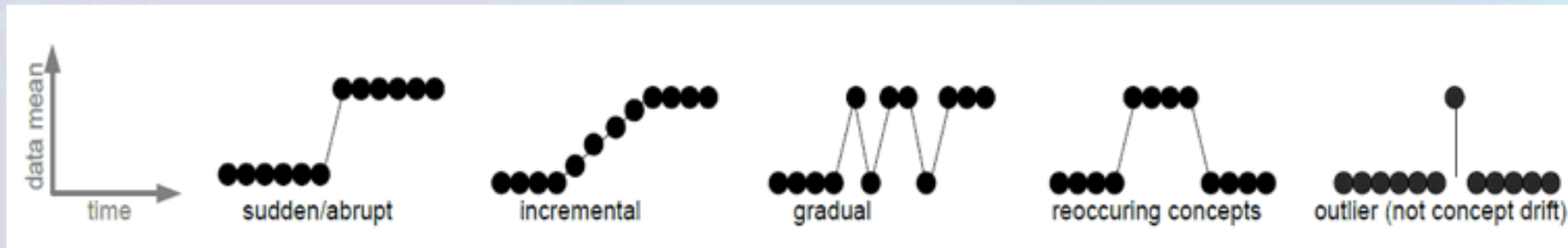


PLADD for Learning = FLANEL

- Fundamental Learning Algorithm aNalysis and Exploration of Limits (FLANEL)
 - Modest extension that adds considerable complexity

Lots of Way the World Can Change

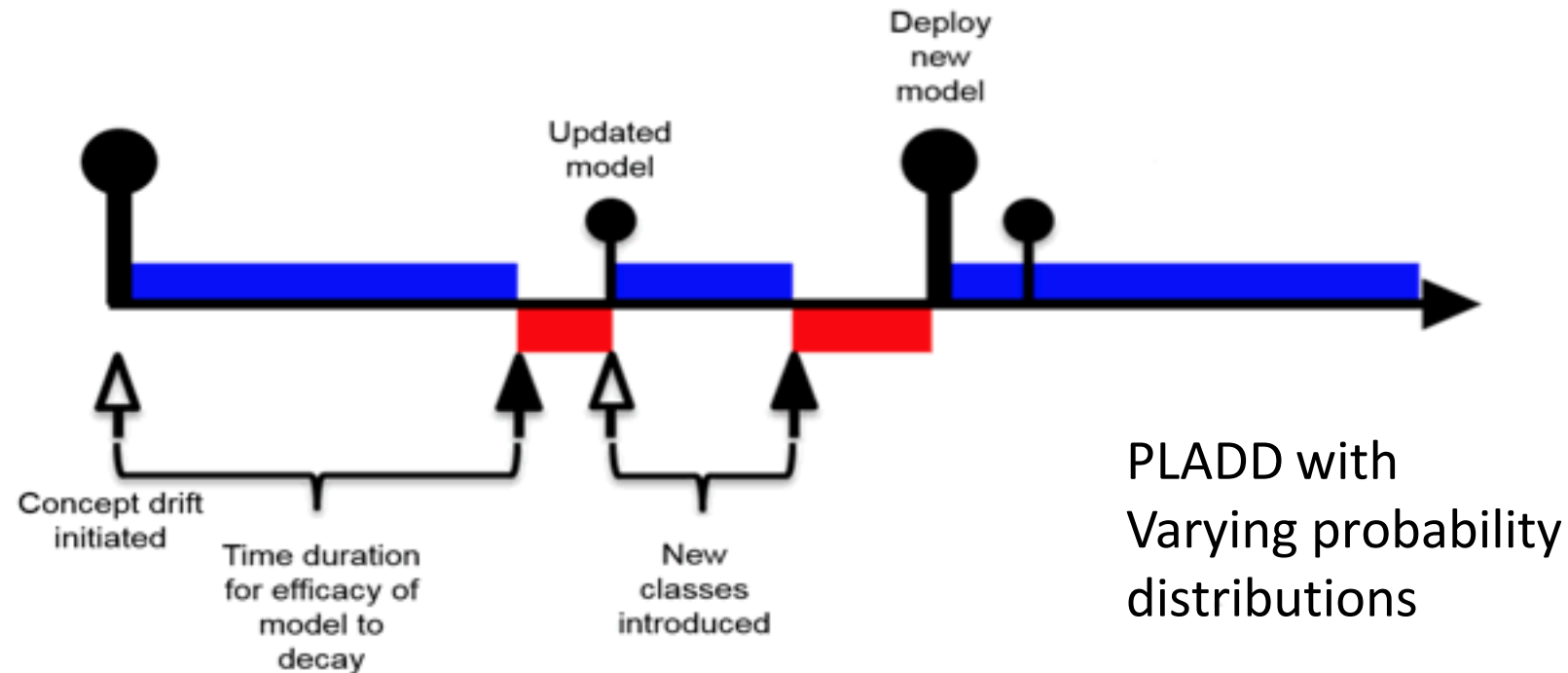
➤ Sample data change patterns over time



Gama, João, et al. "A survey on concept drift adaptation." *ACM Computing Surveys (CSUR)* 46.4 (2014): 44.

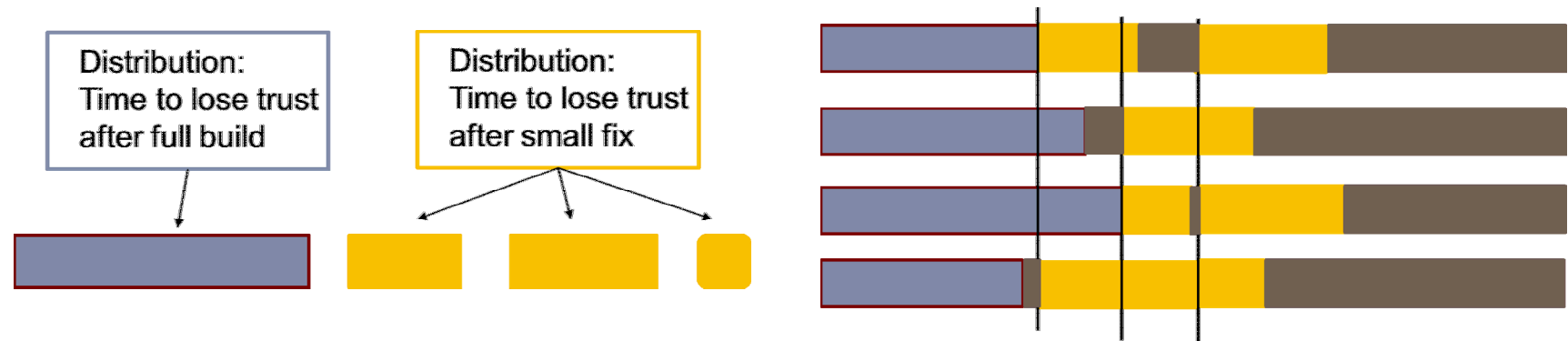
FLANEL

- Morph = Rebuild the system (e.g. classifier)
- Take = Short-term improvement



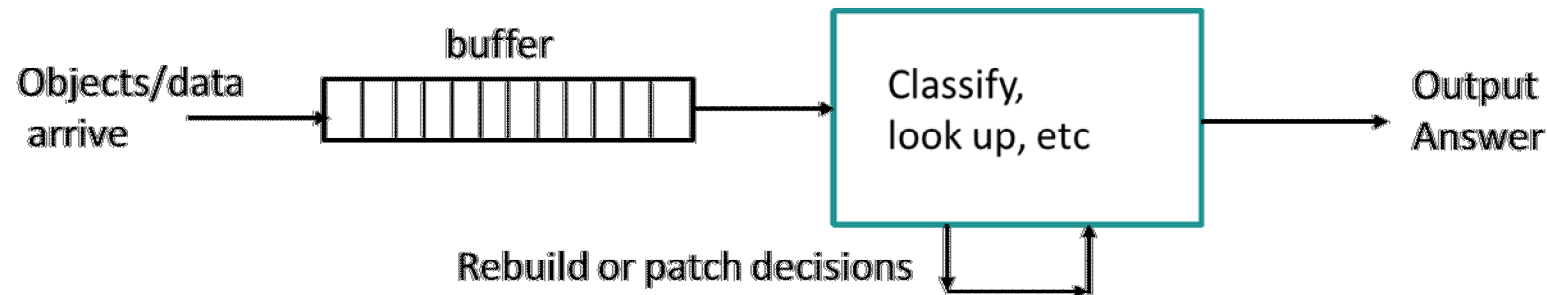
Method 1: Stochastic Programming

- Key idea: approximate uncertainty by sampling outcomes
- Optimize to determine the defender's single best strategy against ALL scenarios



Method 2: Study Simpler Settings

- Algorithm decides when to rebuild or patch based on performance and budget



Conclusion

- Static Learning Bottleneck – need for adaptive learning
- Working on a theoretical understanding of the problem
 - Need a holistic view not just Band-Aid solutions for individual problems
 - Mathematics of game theory are advantageous
 - SVM Game as an adaptive game-theoretic adaptive algorithm
- Presented FLANEL as an adaptive learning analysis framework
 - Intended to provide a foundation for quantitatively evaluating adaptation in learning systems
 - Potential to impact how ML algorithms are implemented and deployed
 - Such insights can be impactful for: V&V, Autonomy, Neuromorphic hardware/architectures

Thank you