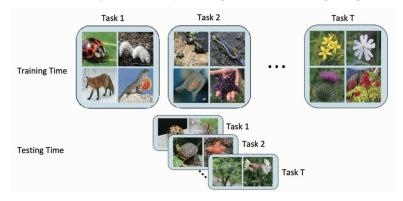
Uncertainty-guided Continual Learning with Bayesian Neural Networks

Sayna Ebrahimi, Mohamed Elhoseiny, Trevor Darrell, Marcus Rohrbach ICLR 2020

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Introduction

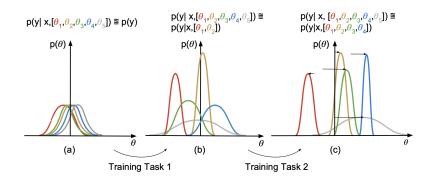
Continual learning: Sequentially learning tasks without forgetting



- What not to forget? Important parameters.
- **How not to forget?** Minimize the change in important parameters.

Importance vs. Uncertainty

How do we define importance?



The more uncertain a parameter is, the more learnable it can be.

Uncertainty-quided Continual Learning with Bayesian NNs (UCB)

Each parameter is modeled by mean μ and variance ρ .

Learning rate regularization:

UCB

$$\alpha_{\mu} \leftarrow \alpha_{\mu}/\Omega_{\mu}, \tag{1}$$

$$\alpha_{\rho} \leftarrow \alpha_{\rho}/\Omega_{\rho}, \tag{2}$$

$$\alpha_{\rho} \leftarrow \alpha_{\rho}/\Omega_{\rho},$$
 (2)

where Ω represents the importance.

$$\Omega_{\mu} = 1/\sigma,\tag{3}$$

$$\Omega_{\rho} = 1,$$
 (4)

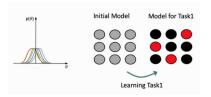
are the best settings empirically found. Here σ is the standard deviation.

UCB using weight pruning (UCB-P)

 Use the signal-to-noise ratio (SNR) as the importance for each parameter:

$$\Omega = SNR = |\mu|/\sigma \tag{5}$$

- After training on a task, we
 - Freeze the important parameters.
 - Prune the unimportant parameters.



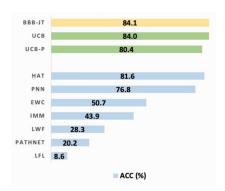
- Pros: Recovering pre-pruning performance.
- Cons: Saving masks per task; Require task information at test time.

Results: Sequence of 8 datasets

Datasets: FaceScrub, MNIST, CIFAR100, NotMNIST, SVHN, CIFAR10, TrafficSigns, and FashionMNIST .

Average Accuracy:

$$ACC = \frac{1}{n} \sum_{i=1}^{n} R_{i,n}$$
 (6)



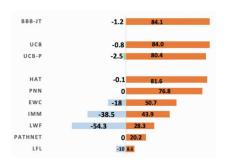
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Backward Transfer (BWT):

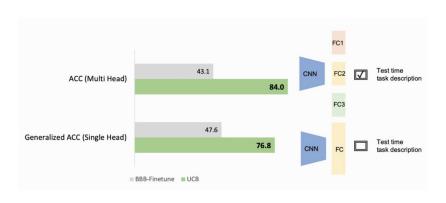
BWT =
$$\frac{1}{n} \sum_{i=1}^{n} R_{i,n} - R_{i,i}$$
. (7)

It indicates how much learning new tasks has influenced the performance on previous tasks.



Results: Task-free

UCB can be used even if the task information is not given at test time.



Conclusion

- UCB regularizes the learning rate with the uncertainty measured by Bayesian NNs.
- The more uncertain the parameter is, the higher the learning rate should be.
- UCB can be task free.
- State-of-the-art results on image classification benchmarks.