## Online Meta-Learning

Chelsea Finn\*, Aravind Rajeswaran\*, Sham Kakade, Sergey Levine





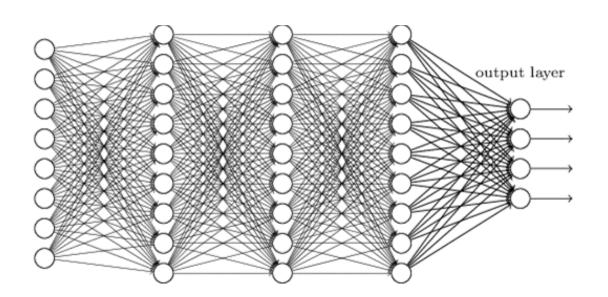


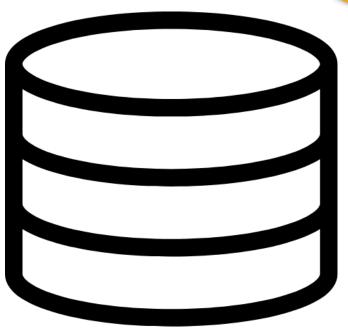




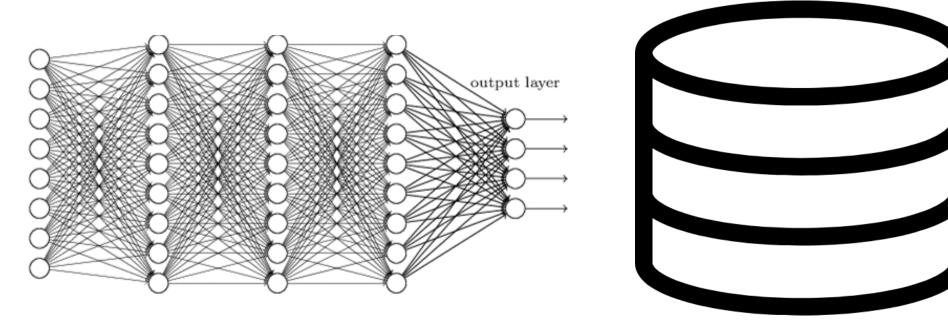


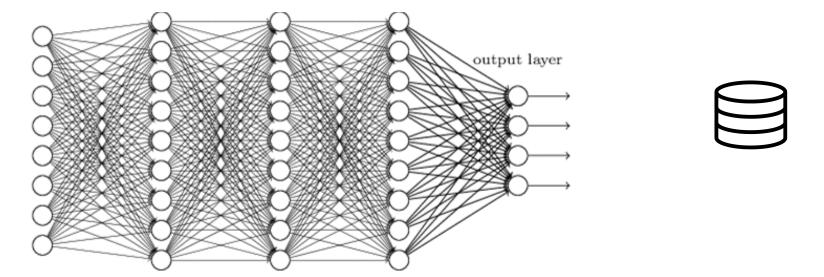


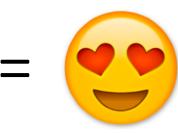


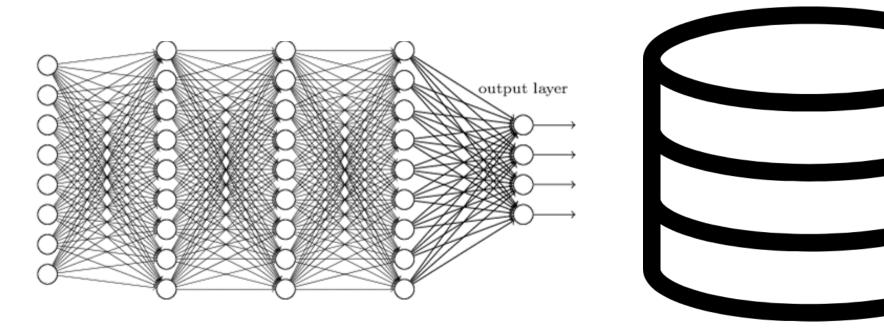








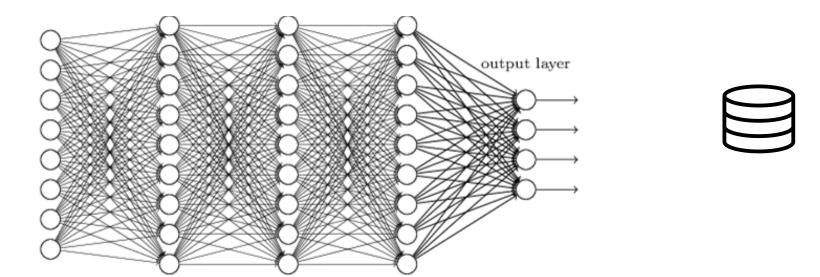




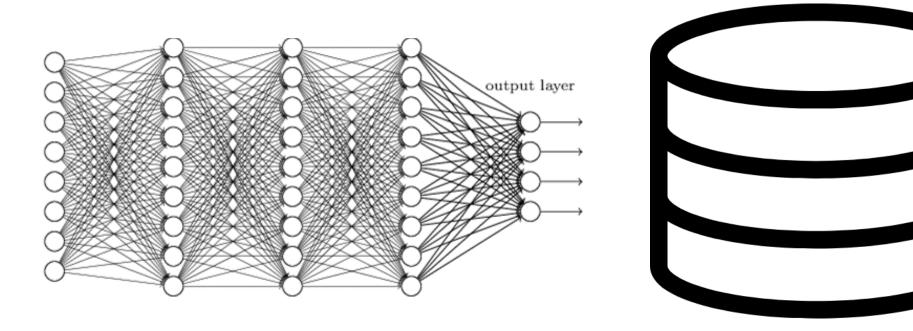
#### Meta-Learning

(Schmidhuber et al. '87, Bengio et al. '92)

Given i.i.d. task distribution, learn a new task efficiently



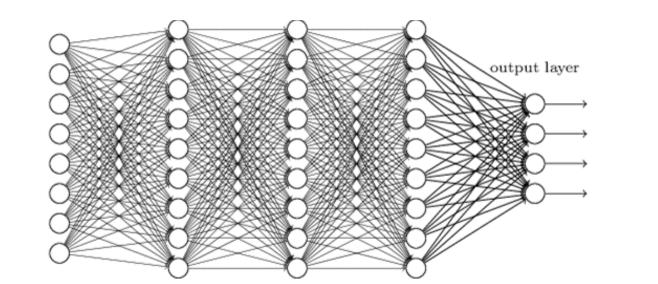




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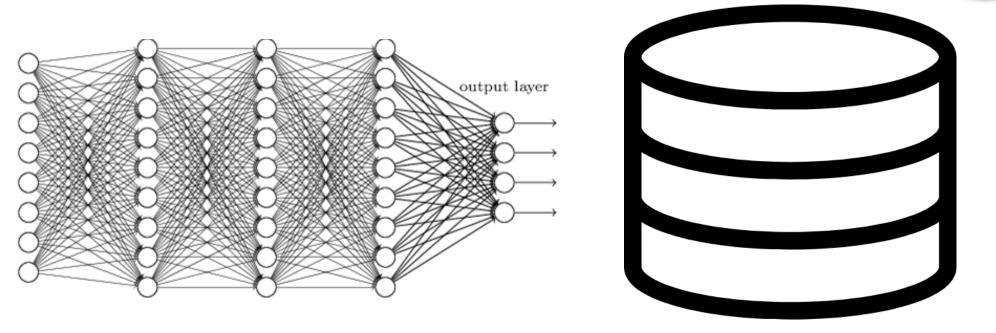
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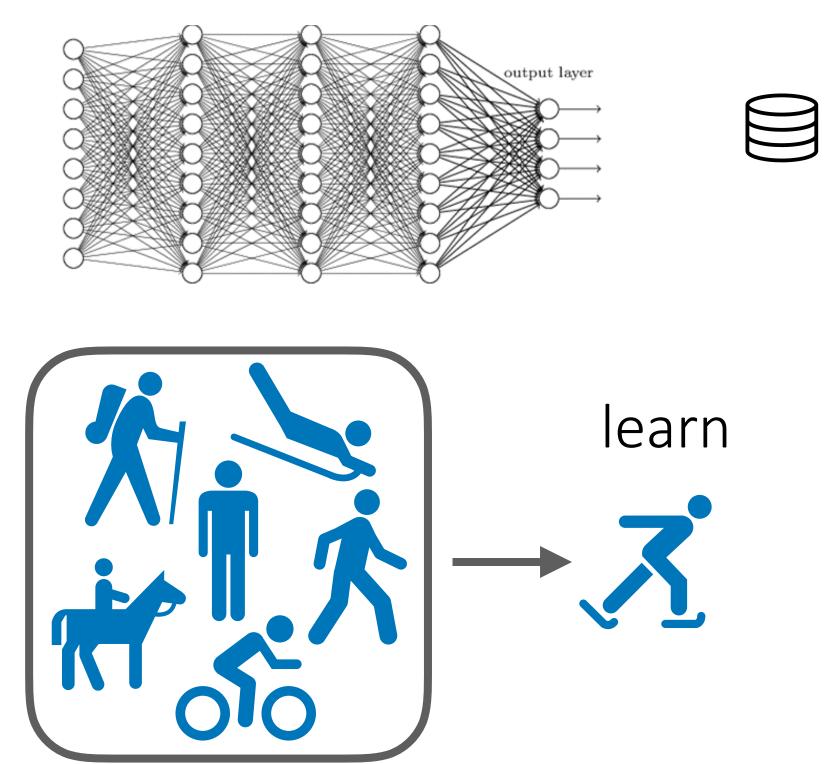




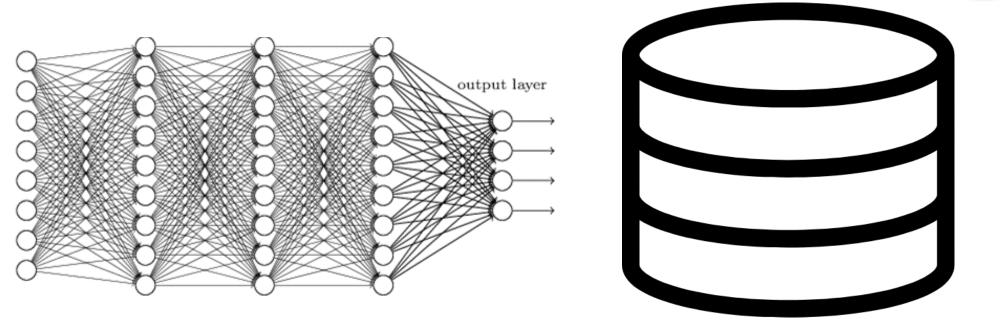
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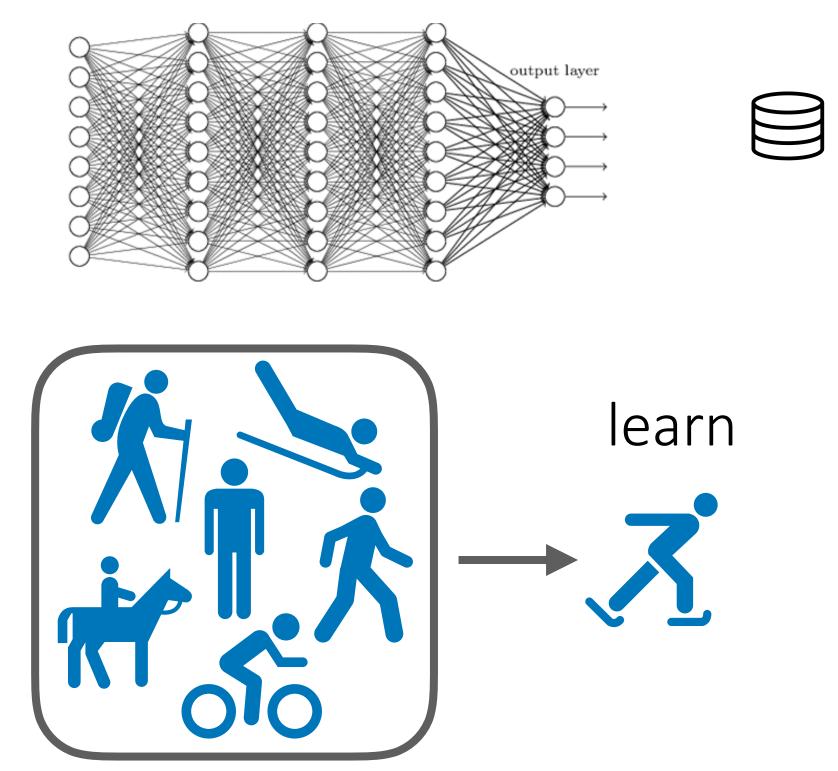


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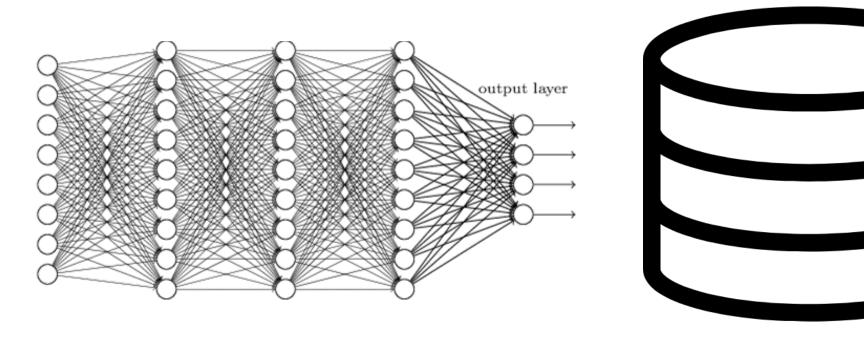
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More realistically:





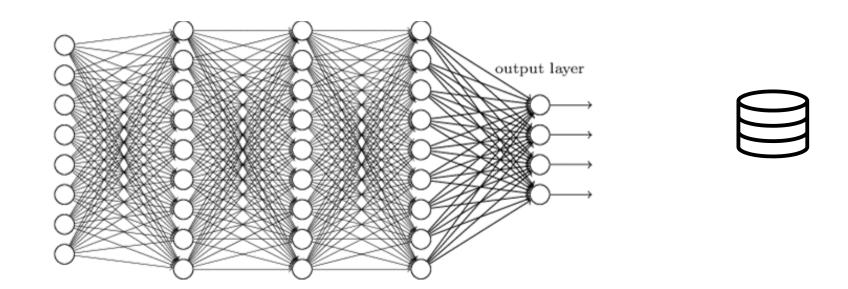


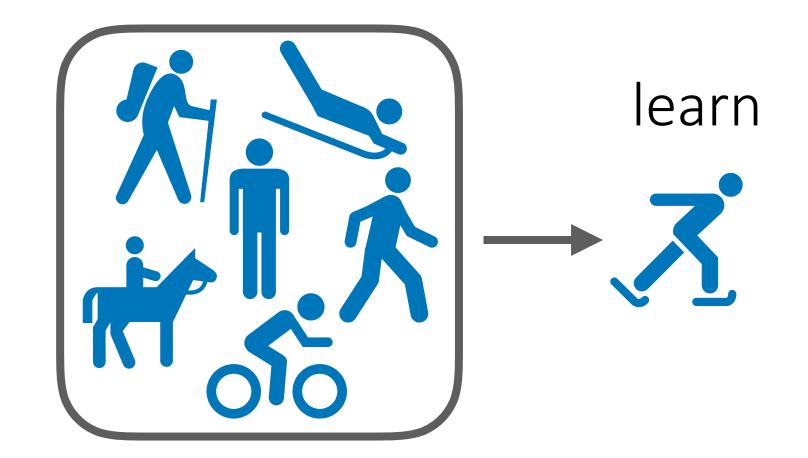
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(Schmidhuber et al. '87, Bengio et al. '92)

Given i.i.d. task distribution, learn a new task efficiently

#### In many practical situations: Learn new task with only a **few** datapoints



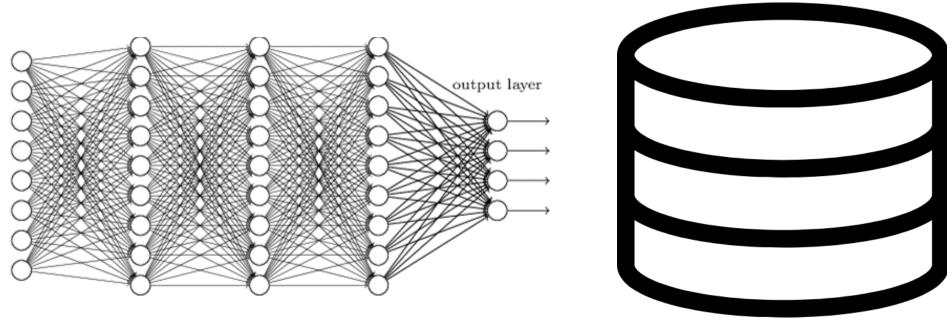


More realistically:



learn



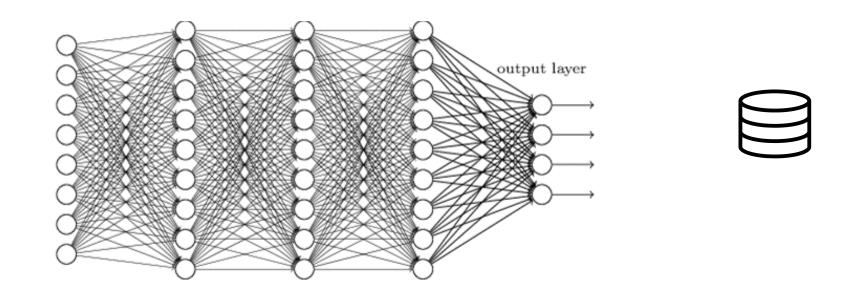


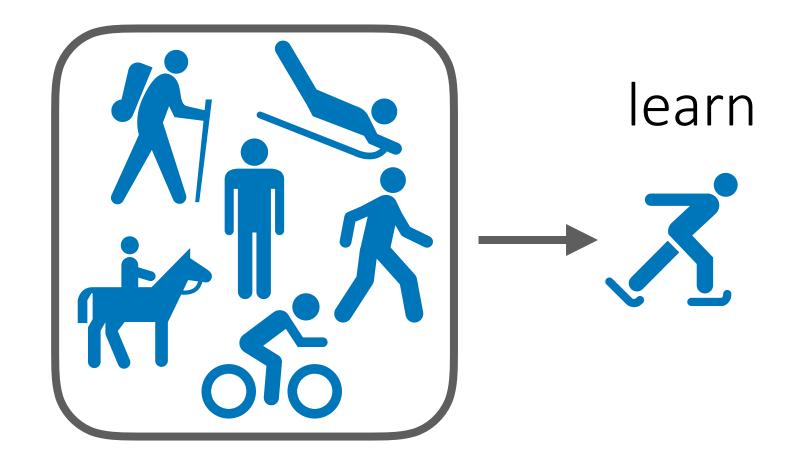
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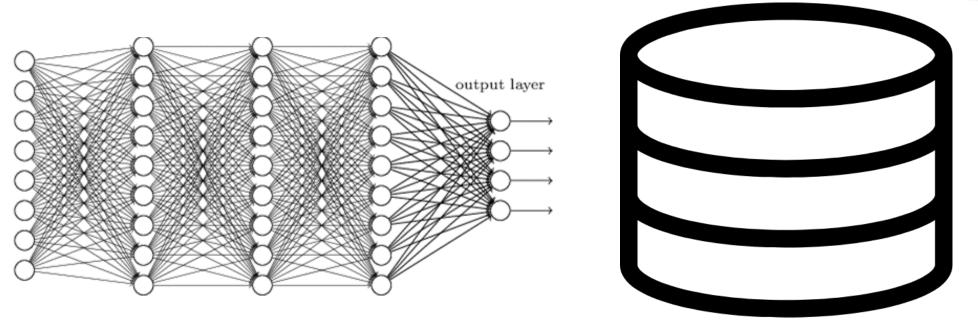


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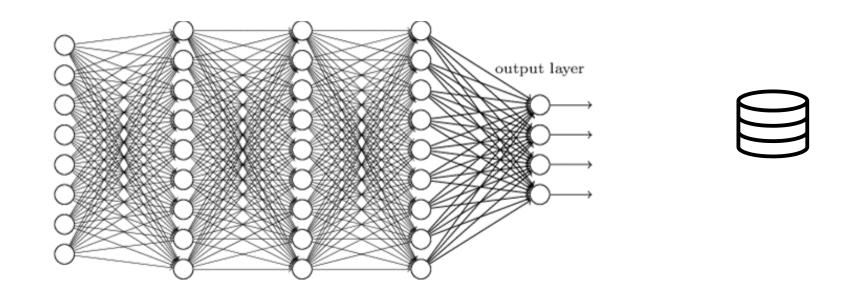


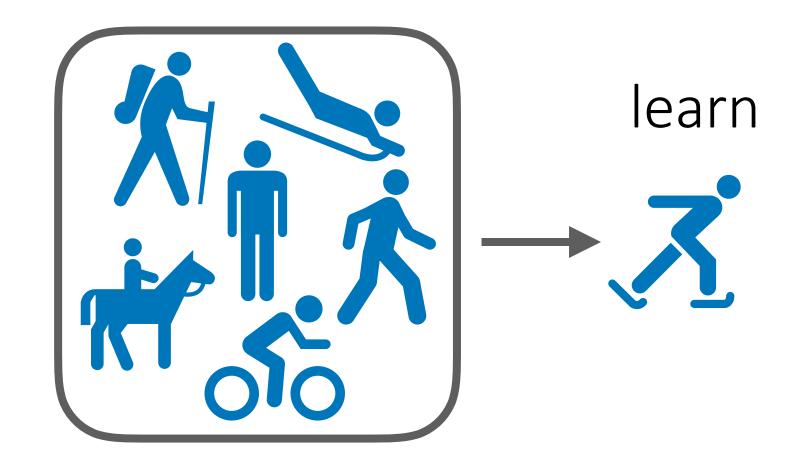
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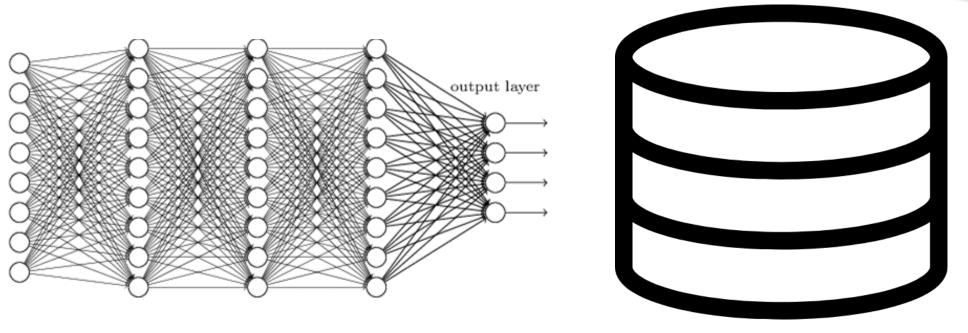


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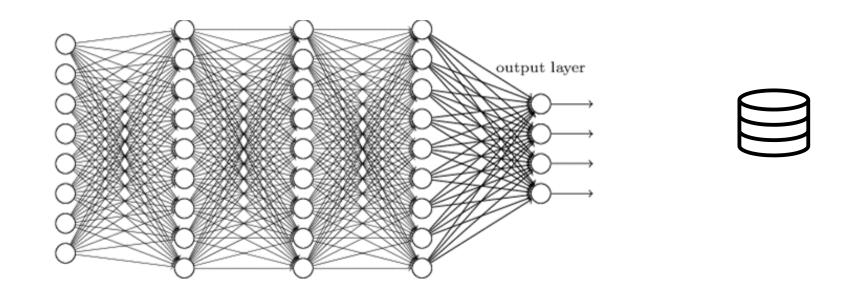


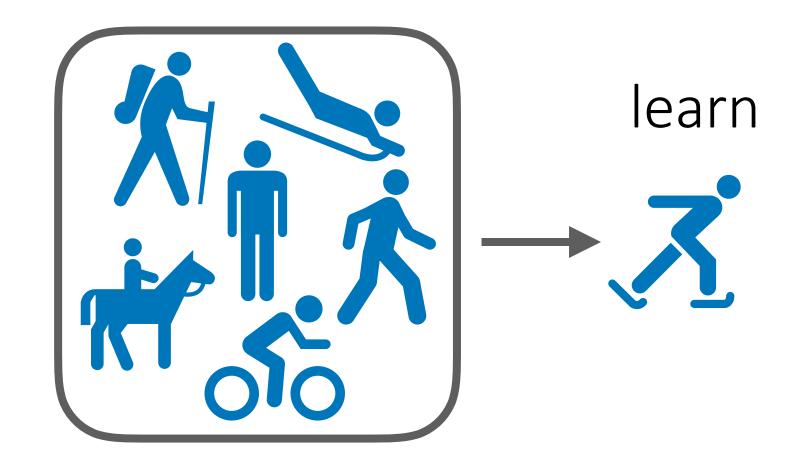
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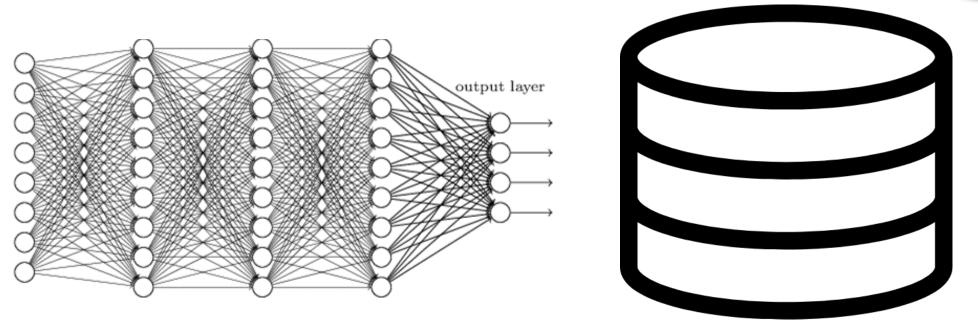


learn learn learn

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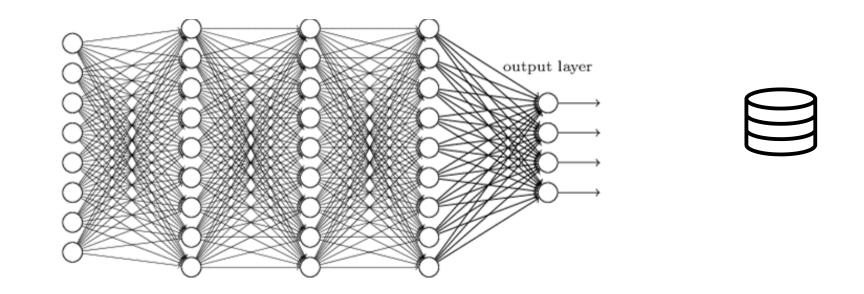


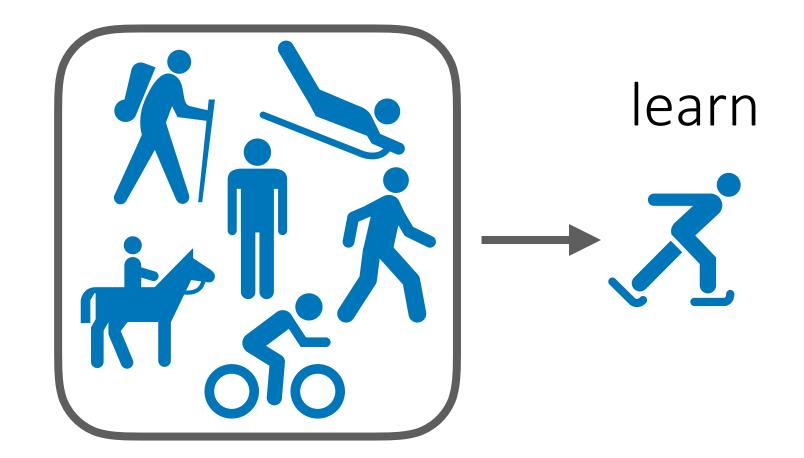
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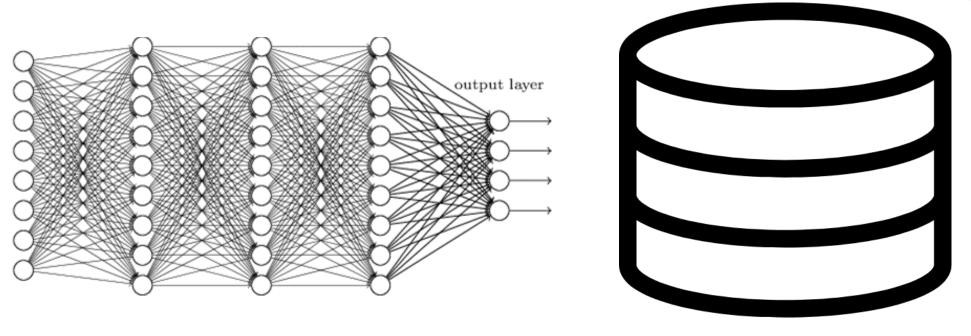


learn learn learn learn

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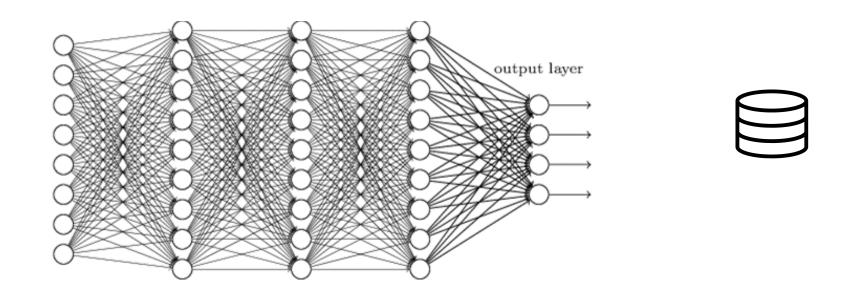


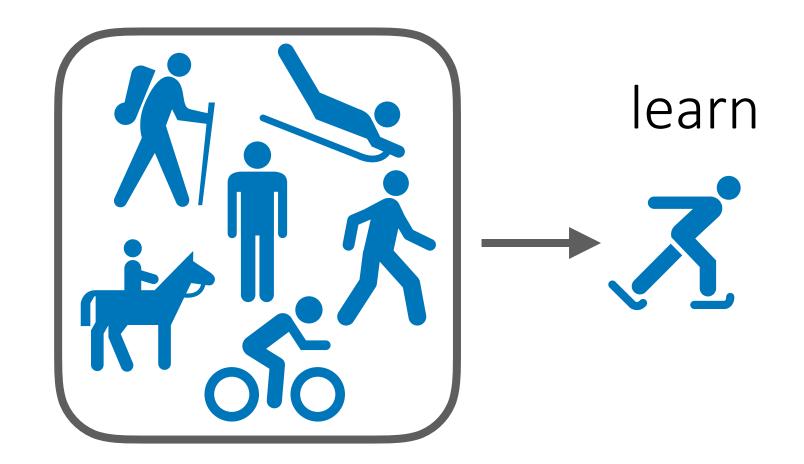
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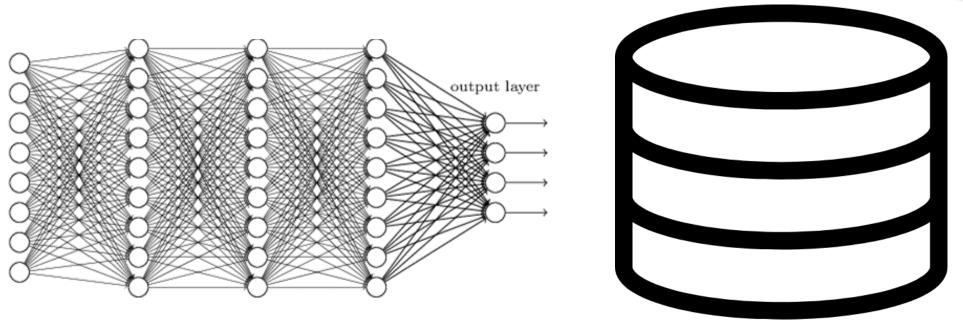




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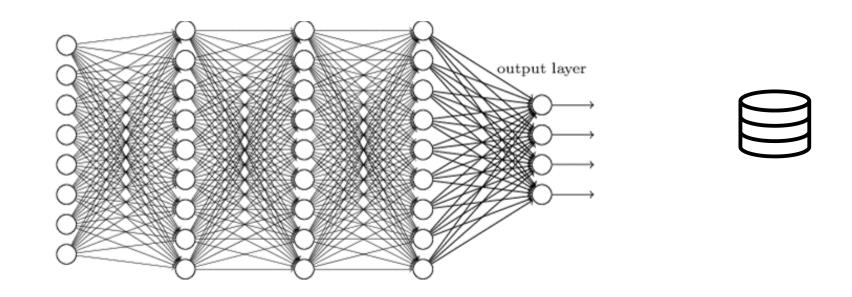


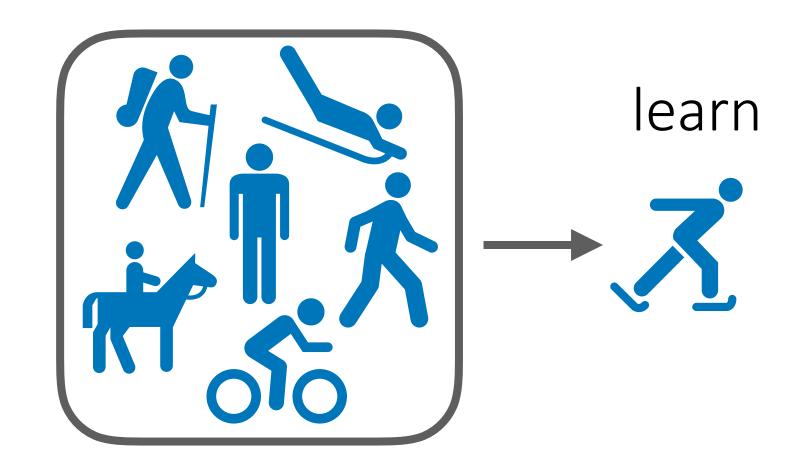
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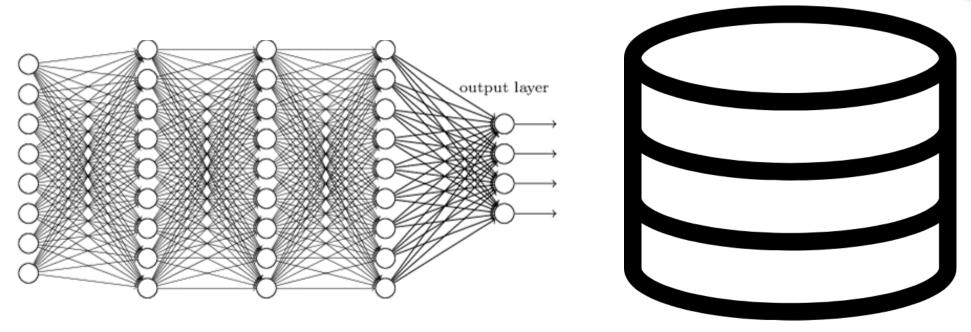


learn learn learn learn learn learn

#### More realistically:





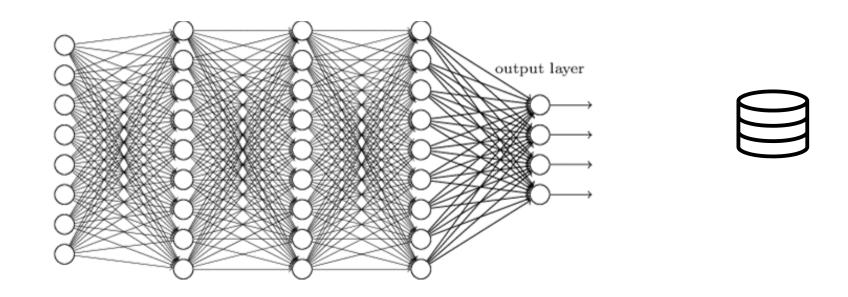


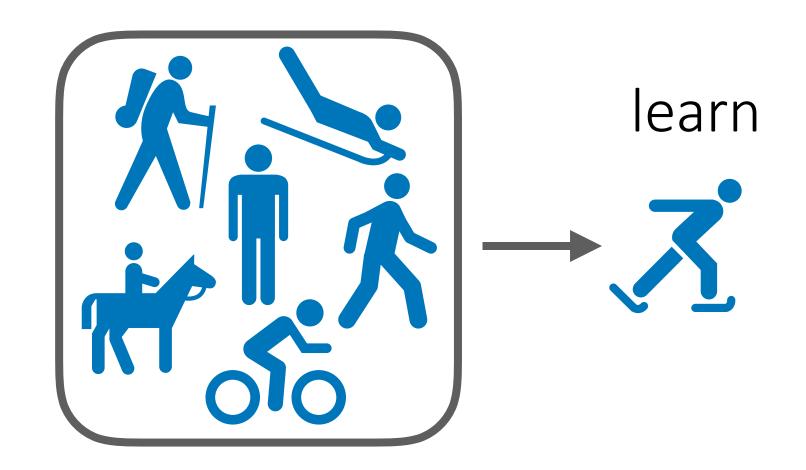
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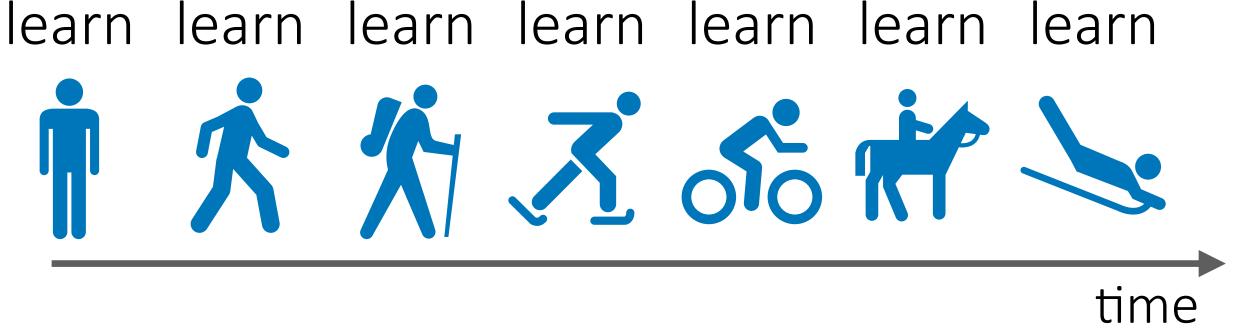
Given i.i.d. task distribution, learn a new task efficiently

#### In many practical situations: Learn new task with only a **few** datapoints





More realistically:



slow learning —

rapid learning

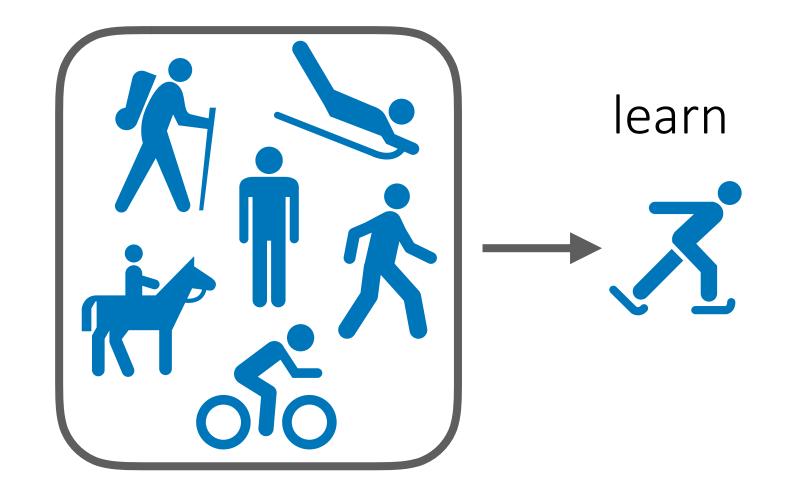
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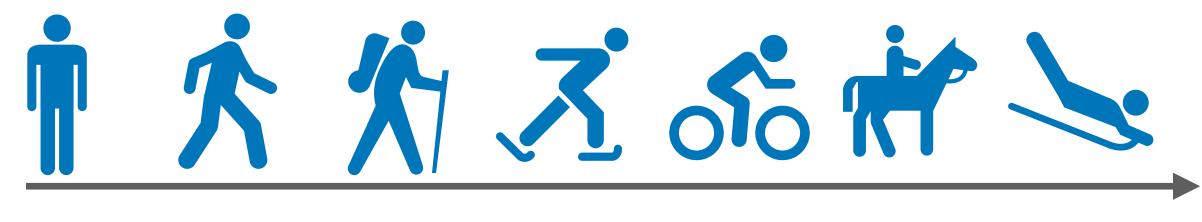
#### Online Learning

(Hannan '57, Zinkevich '03)

Perform sequence of tasks while minimizing static regret.



perform perform perform perform perform perform



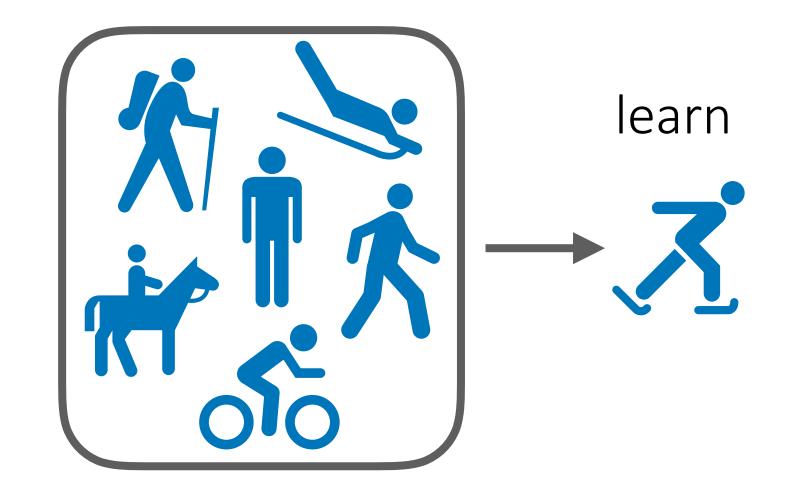
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perform perform perform perform perform perform perform zero-shot perform perf

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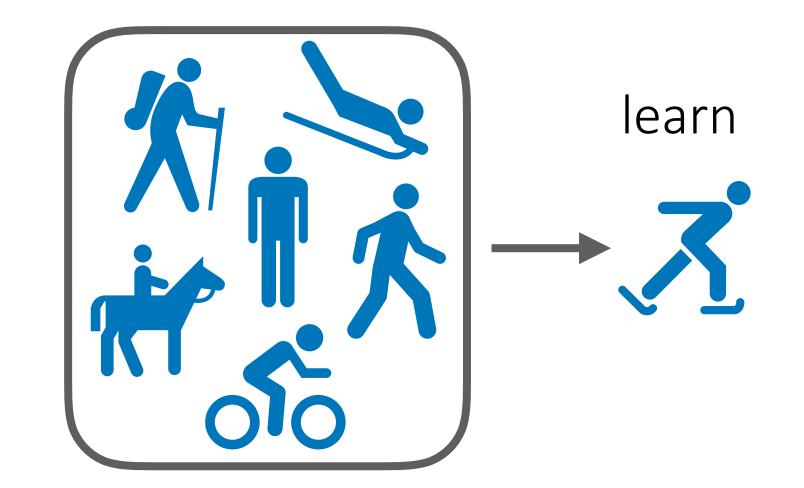


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# Online Meta-Learning (this work)

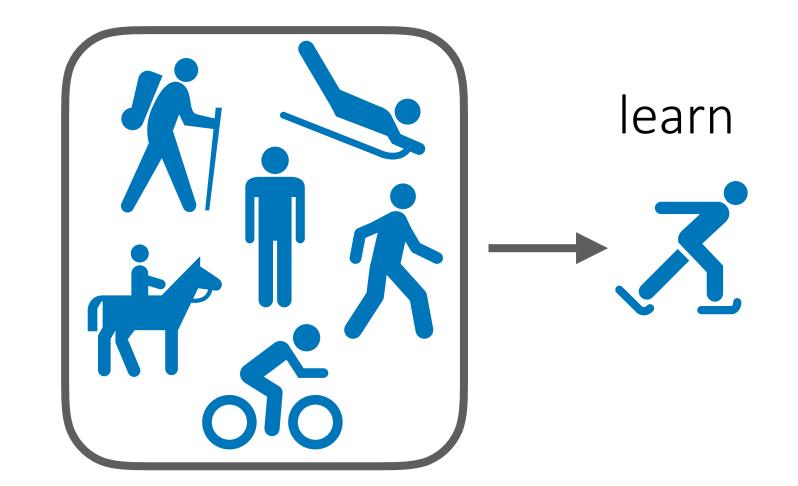
Efficiently learn a sequence of tasks from a non-stationary distribution.



perform perform perform perform perform perform perform zero-shot perform perf

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# perform perfor

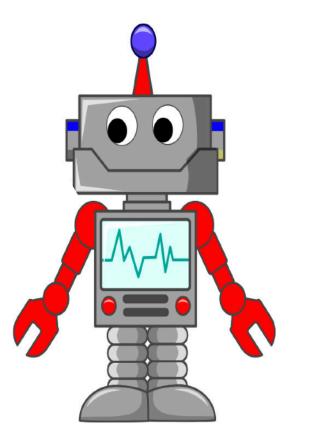
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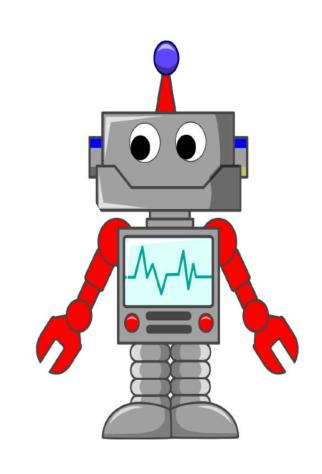
learn learn learn learn learn learn



time performance after seeing a small amount of data



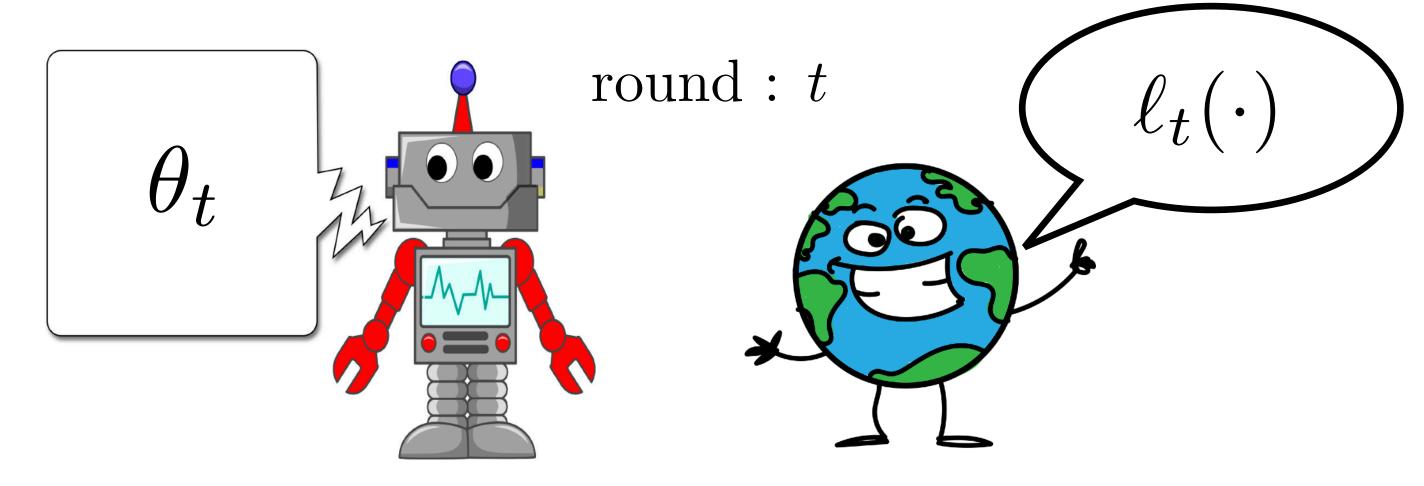






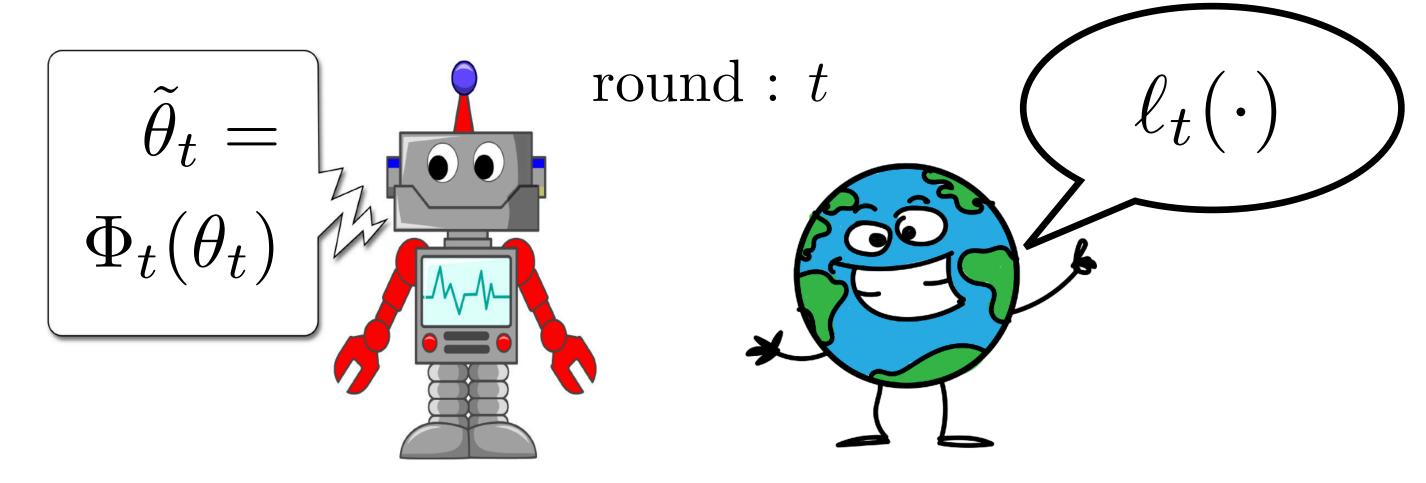
Space of parameters  $\theta \in \Theta \subseteq \mathbb{R}^d$  and loss functions  $\ell : \Theta \to \mathbb{R}$ 

For round  $t \in \{1, 2, \dots \infty\}$ :



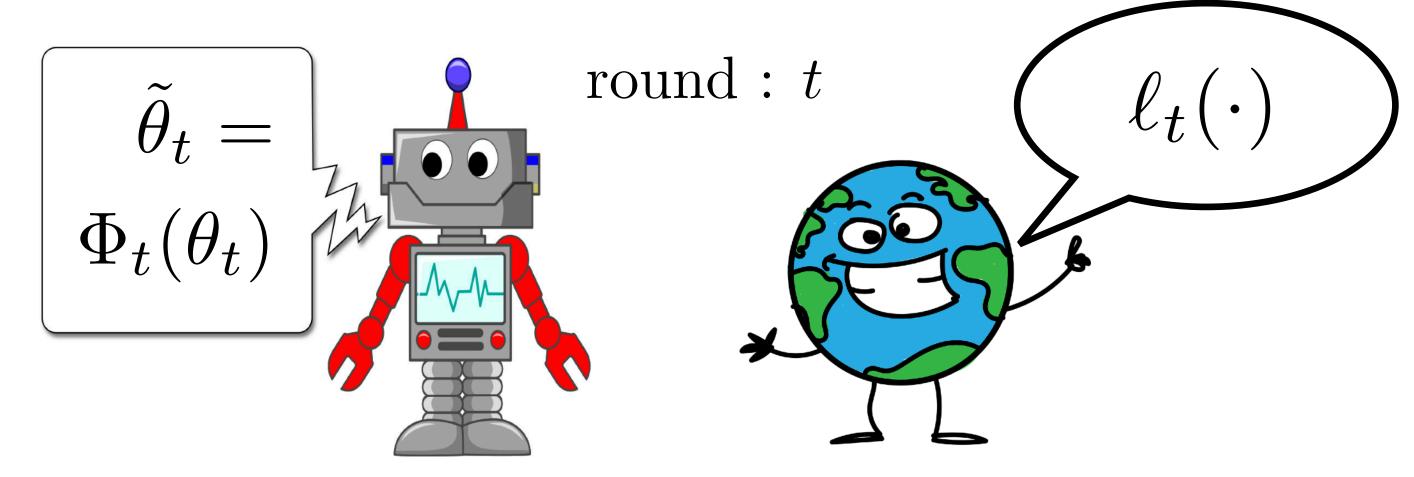
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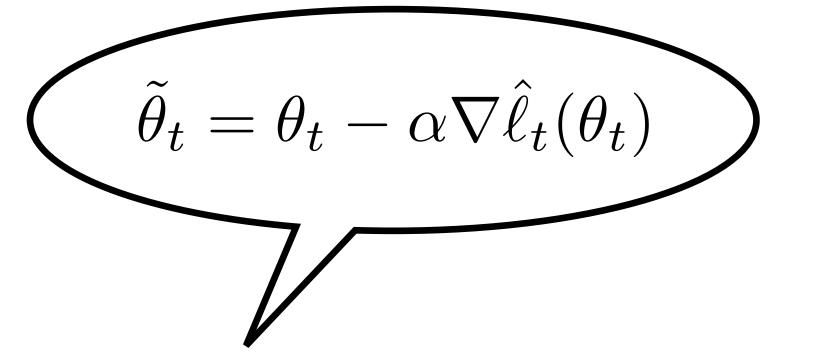
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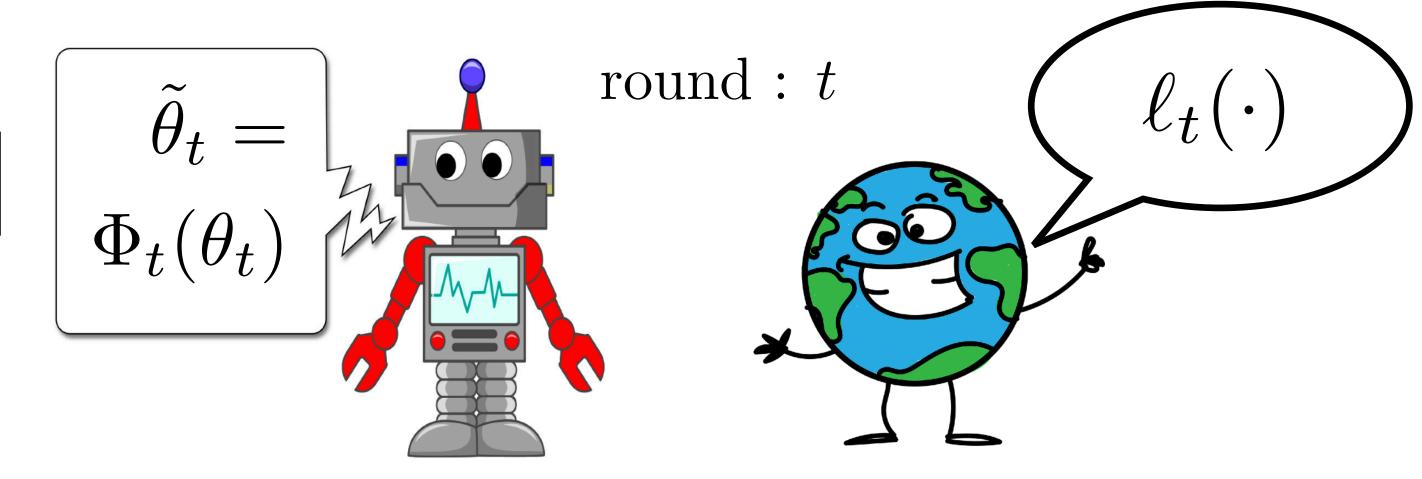


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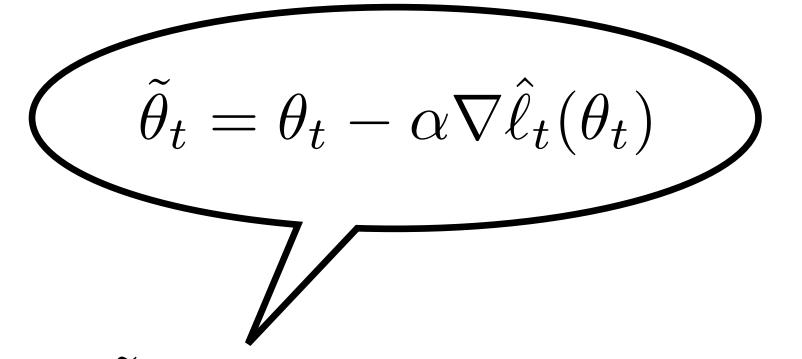


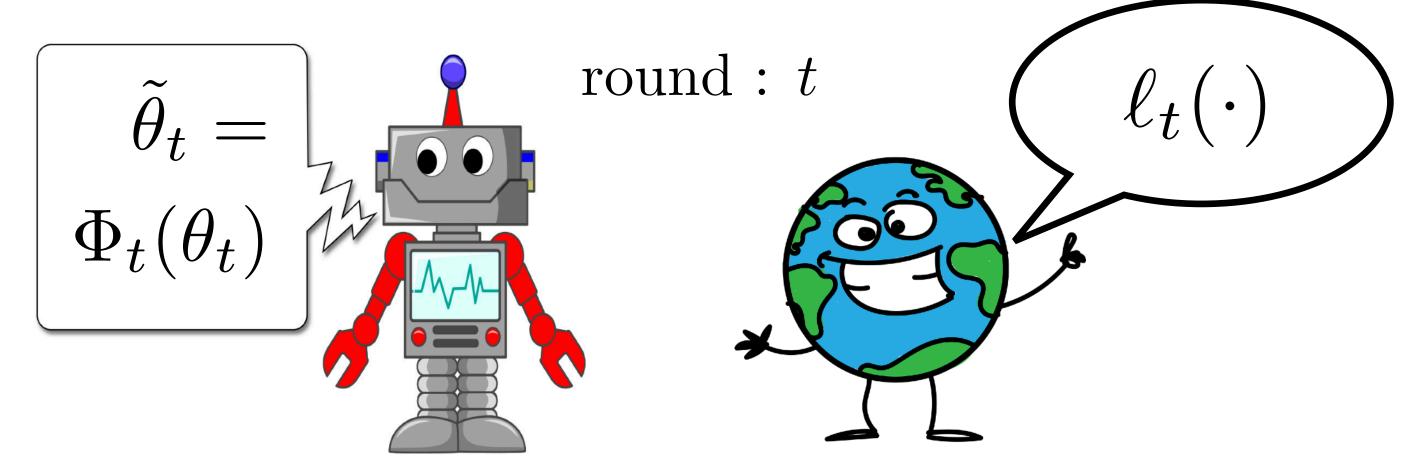


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- 4. Agent suffers  $\ell_t(\tilde{\theta}_t)$  for the round

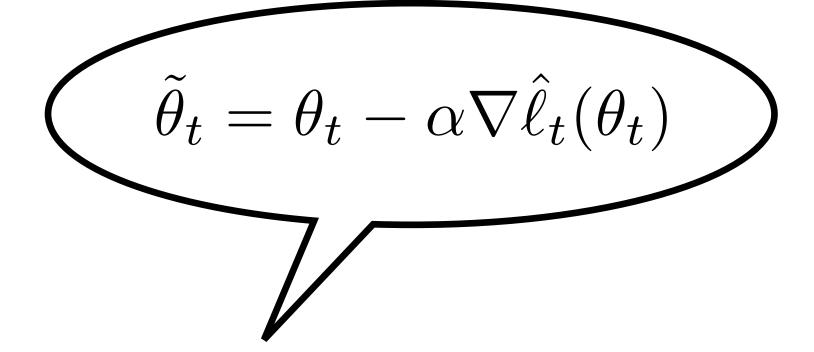




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Loss of algorithm

Loss of best algorithm in hindsight

Goal: Learning algorithm with sub-linear 
$$\operatorname{Regret}_T := \sum_{t=1}^I \ell_t(\Phi_t(\theta_t)) - \min_{\theta \in \Theta} \sum_{t=1}^I \ell_t(\Phi_t(\theta))$$

$$\lim_{\Theta} \sum_{t=1}^{-} \ell_t(\Phi_t(\theta))$$

Follow the Meta-Leader (FTML): 
$$\theta_{t+1} = \arg\min_{\theta} \sum_{t=1}^{\infty} \ell_t(\Phi_t(\theta))$$

Can be implemented with MAML

# Follow the Meta-Leader (FTML) : $heta_{t+1} = \arg\min_{ heta} \sum_{t=1}^{r} \ell_t(\Phi_t( heta))$

Can be implemented with MAML

**Theorem** (Informal): If  $\{\ell_t(\cdot), \hat{\ell}_t(\cdot)\}\ \forall t \text{ are } C^2\text{-smooth and strongly convex,}$  the sequence of models  $\{\theta_1, \theta_2, \dots, \theta_T\}$  returned by FTML has the property:

$$\operatorname{Regret}_{T} := \sum_{t=1}^{T} \ell_{t}(\Phi_{t}(\theta_{t})) - \min_{\theta \in \Theta} \sum_{t=1}^{T} \ell_{t}(\Phi_{t}(\theta)) = O(\log T)$$

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$$\implies \text{Avg. Regret} = \frac{\text{Regret}_T}{T} \to 0 \text{ as } T \to \infty$$

Learning in a sequential non-stationary setting, but still competitive with best meta-learner in hindsight!

Experiment with sequences of tasks:

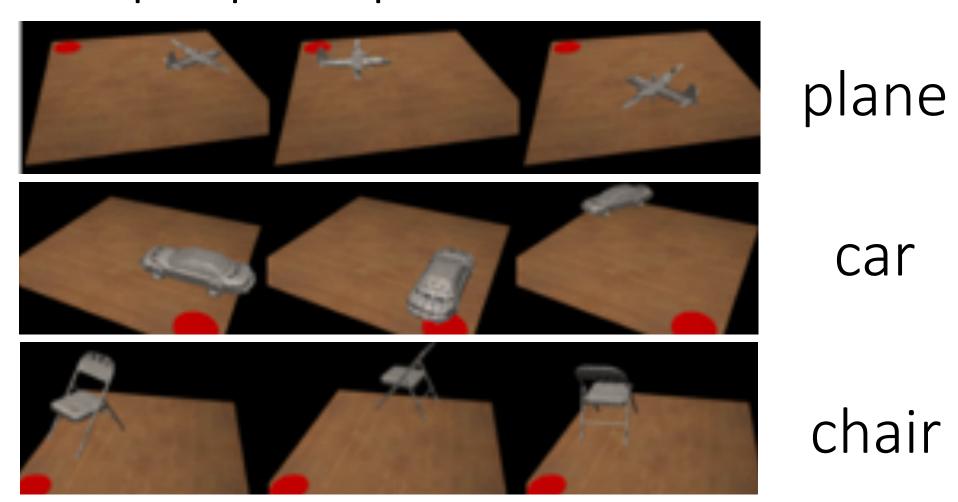
#### Experiment with sequences of tasks:

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- Colored, rotated, scaled MNIST
- 3D object pose prediction

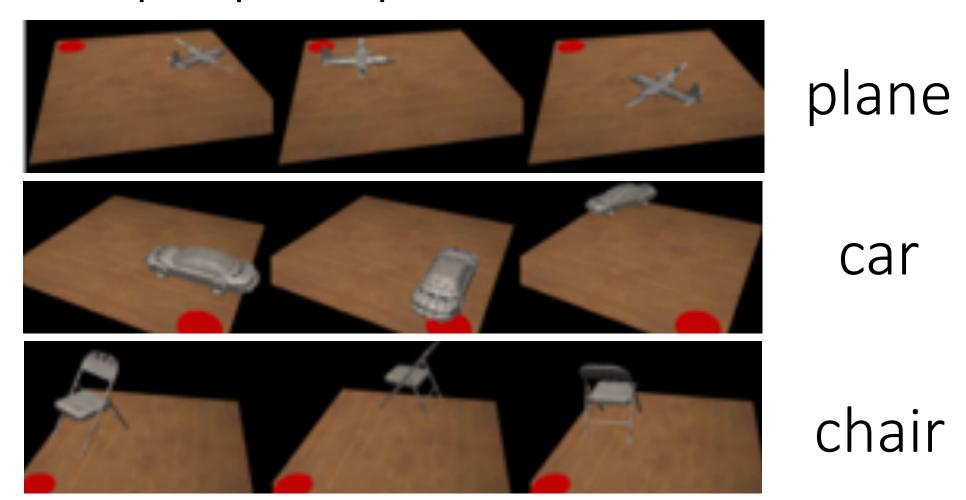
#### Example pose prediction tasks



#### Experiment with sequences of tasks:

- Colored, rotated, scaled MNIST
- 3D object pose prediction
- CIFAR-100 classification

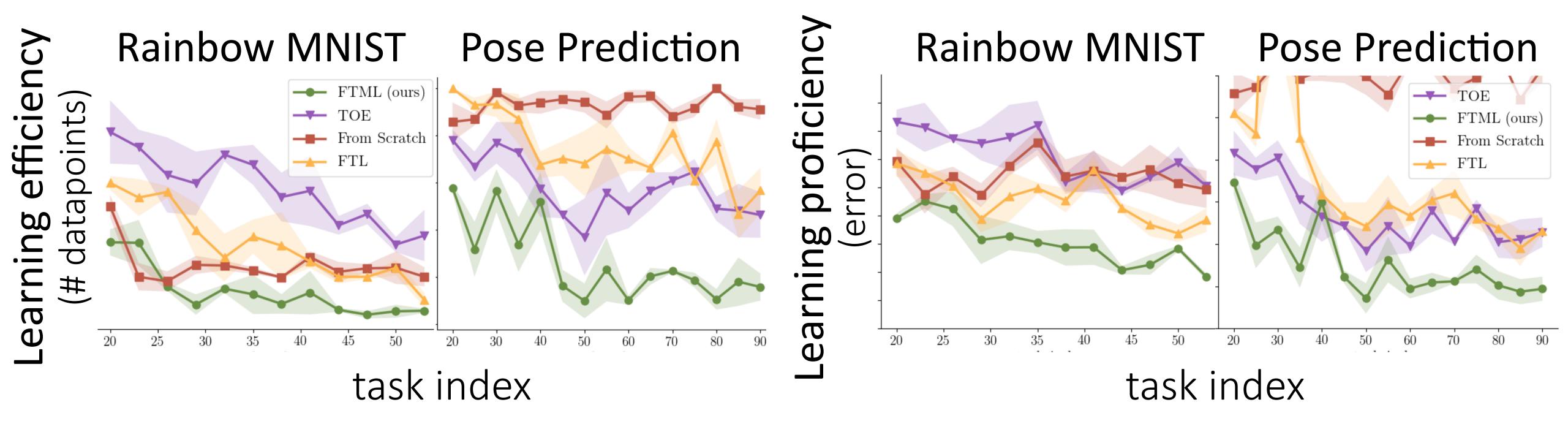
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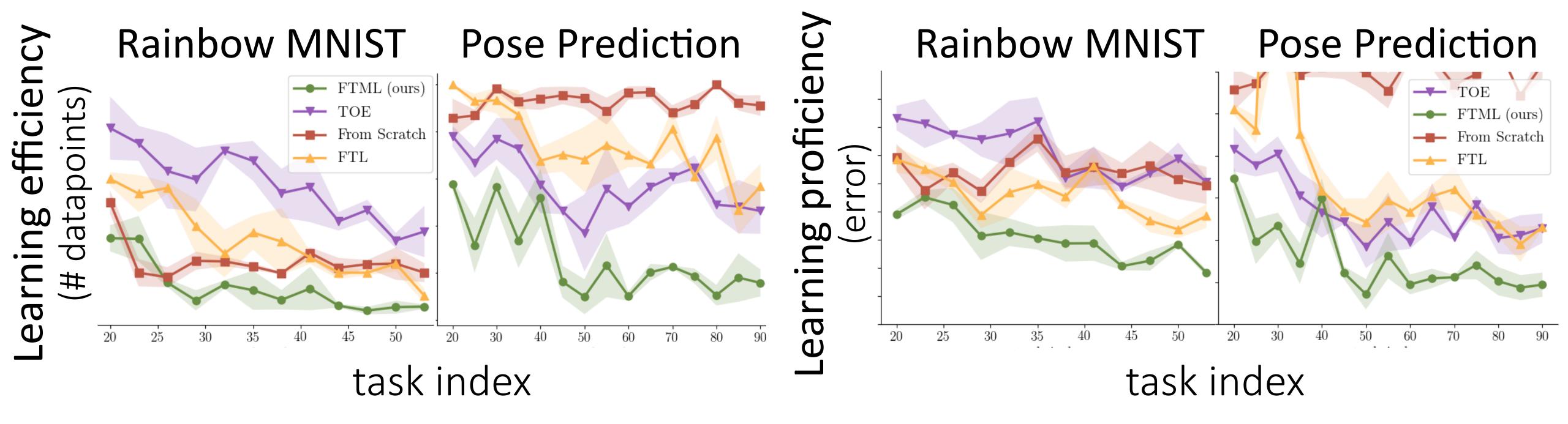
Learning proficiency (error)

task index

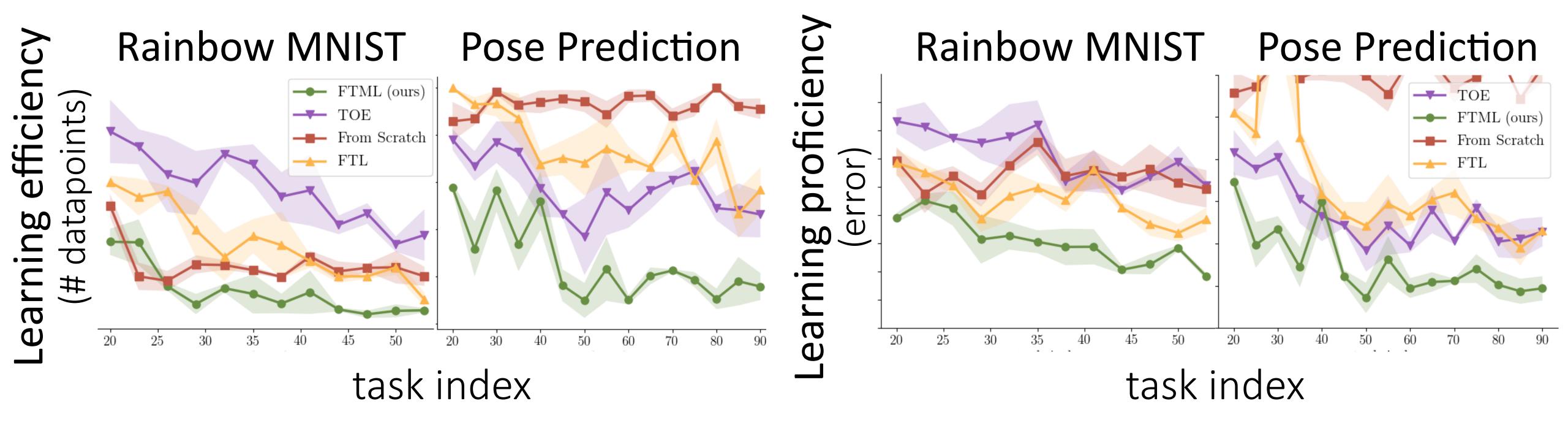
task index



FTML (ours)



FTML (ours)
learns each new task faster & with greater proficiency,



FTML (ours)

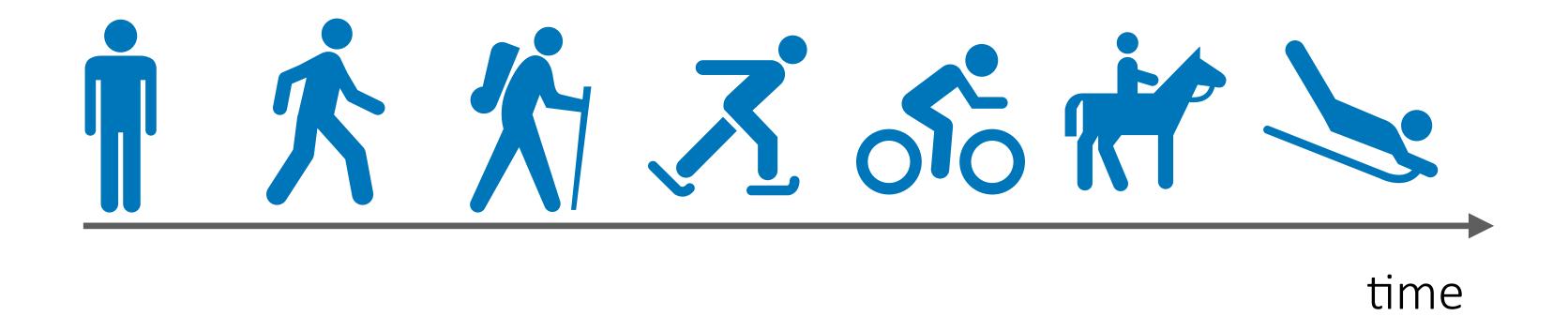
learns each new task faster & with greater proficiency, approaches few-shot learning regime

### Takeaways

Introduced online meta-learning problem formulation

Meta-learning is effective in non-stationary settings

Similar guarantees to online learning, but better empirical performance



For more, come see us at poster #5!