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Semi-supervised logistic discrimination via graph-based regularization

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Abstract: We address the problem of constructing a nonlinear model based on both classified and unclassified data sets for classification. A semi-supervised logistic model with Gaussian basis expansions along with technique of graph-based regularization method is presented. Crucial issues in our modeling procedure are the choices of tuning parameters included in the nonlinear logistic models. In order to select these adjusted parameters, we derive model selection criteria from the viewpoints of information theory and Bayesian approach. Some numerical examples are conducted to show the effectiveness of our proposed semi-supervised modeling strategies.

Key Words and Phrases: Basis expansion, Logistic discrimination, Model selection, Regularization, Semi-supervised learning.

1 Introduction

The classification or discrimination method plays a key role in various fields of research, including engineering, artificial intelligence and life science (see, e.g., Bishop, 2006; Hastie *et al.*, 2009). In practical situations such as medical diagnosis, classifying data sets may

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require expensive tests or tasks that must be performed by a human operator. Therefore, only small classified data sets may be available, whereas unclassified data sets can be easily obtained. In addition, for the problem of predicting protein function, we have known the functions of certain proteins through several biological experiments, whereas the functions of other proteins remain unclear because the required experimental cost and effort are too great. Under these situations, a classification procedure that combines both classified and unclassified data, called semi-supervised learning, has received considerable attention in the contemporary statistics and machine learning literature (see, e.g., Chapelle *et al.*, 2006; Liang *et al.*, 2007).

A number of studies have challenged the semi-supervised learning procedures by using techniques from various fields of research, including statistics, machine learning and graph theory; e.g., a mixture model approach (Miller and Uyer, 1997; Dean *et al.*, 2006), a logistic discriminant model approach (Amini and Gallinari, 2002; Vittaut *et al.*, 2002), a graph-based approach (Kai *et al.*, 2004; Zhou *et al.*, 2004), a support vector machine approach (Bennett and Demiriz, 1998; Vapnik, 1998), a boosting approach (Bennett *et al.*, 2002; Chen and Wang, 2007) and so on. For overviews of semi-supervised learning methods, we refer to Chapelle *et al.* (2006) and references given therein.

Semi-supervised methods based on the graph-based approach presented by earlier researchers, including Kai *et al.* (2004) and Zhou *et al.* (2004), are well known as powerful tools for extracting useful information from both classified and unclassified data sets with the help of graph-based regularization. The semi-supervised methods include some tuning parameters which should be determined by any objectively methods. In many previous works of the semi-supervised methods, however, the values of the tuning parameters seems to be given subjectively, and hence it does not always lead to provide appropriate semi-supervised models. Crucial points, therefore, are the selection of the tuning parameters included in semi-supervised models.

In this article, we propose a nonlinear semi-supervised logistic model based on Gaussian basis expansions along with the technique of graph-based regularization method. In order to select the tuning parameters in the semi-supervised logistic models objectively, we

give model selection criteria from information theoretic and Bayesian viewpoints for evaluating models estimated by the method of graph-based regularization. Several numerical examples are conducted to examine the effectiveness of our modeling strategies.

The remainder of this article is organized as follows: Section 2 describes a nonlinear logistic model using Gaussian basis functions. We also provide an estimation procedure based on a graph-based regularization, which is constructed by both classified and unclassified samples, and discuss a relationship between our proposed modeling procedure and previously proposed semi-supervised methods based on graph-based approach. Section 3 introduces model selection criteria to select tuning parameters in the logistic models from information theoretic and Bayesian perspective. Numerical experiments are illustrated to assess the performances of our proposed semi-supervised logistic discrimination in Section 4. Section 5 presents some concluding remarks.

2 Logistic discrimination for semi-supervised classification

2.1 Nonlinear logistic model via Gaussian basis expansions

Suppose we have n_1 classified observations $\{(\mathbf{x}_\alpha, y_\alpha); \alpha = 1, \dots, n_1\}$ and $(n - n_1)$ unclassified observations $\{\mathbf{x}_\alpha; \alpha = n_1 + 1, \dots, n\}$, where \mathbf{x} denotes the p -dimensional explanatory observations and y indicates the group membership coded as 0 or 1. We first consider the problem of constructing nonlinear logistic models with Gaussian basis functions based on classified data sets, while unclassified data sets are used in estimating the parameters included in the nonlinear logistic models.

In the logistic model, we assume that

$$\Pr(Y_\alpha = 1|\mathbf{x}_\alpha) = \pi(\mathbf{x}_\alpha), \quad \Pr(Y_\alpha = 0|\mathbf{x}_\alpha) = 1 - \pi(\mathbf{x}_\alpha), \quad (1)$$

where Y_α is regarded as a random variable distributed according to the Bernoulli distribution in the form

$$f(y_\alpha|\mathbf{x}_\alpha; \boldsymbol{\omega}) = \pi(\mathbf{x}_\alpha)^{y_\alpha} \{1 - \pi(\mathbf{x}_\alpha)\}^{1-y_\alpha}. \quad (2)$$

The nonlinear logistic model further assumes that

$$\log \left\{ \frac{\pi(\mathbf{x}_\alpha)}{1 - \pi(\mathbf{x}_\alpha)} \right\} = w_0 + \sum_{j=1}^m w_j \phi_j(\mathbf{x}_\alpha) = \mathbf{w}^T \boldsymbol{\phi}(\mathbf{x}_\alpha), \quad (3)$$

where $\mathbf{w} = (w_0, w_1, \dots, w_m)^T$ is an unknown parameter vector, $\boldsymbol{\phi}(\mathbf{x}) = (1, \phi_1(\mathbf{x}), \dots, \phi_m(\mathbf{x}))^T$ is a vector of basis functions and m is the number of basis functions which is selected by model selection criteria. For basis functions $\phi_j(\mathbf{x})$, we use Gaussian basis functions with hyperparameter given by

$$\phi_j(\mathbf{x}; \boldsymbol{\mu}_j, h_j^2, \nu) = \exp \left(-\frac{\|\mathbf{x} - \boldsymbol{\mu}_j\|^2}{2\nu h_j^2} \right), \quad j = 1, \dots, m, \quad (4)$$

where $\boldsymbol{\mu}_j$ is a p -dimensional vector that determines the center of the basis function, h_j^2 is the width parameter of the basis function and $\nu (> 0)$ is hyperparameter. In classification problems, the hyperparameter ν plays a key role in adjusting the smoothness of the decision boundary (Konishi *et al.*, 2004; Ando and Konishi, 2009).

The centers $\boldsymbol{\mu}_j$ and width parameters h_j^2 included in Gaussian basis functions in Equation (4) are generally determined by using any clustering algorithm (Moody and Darken, 1989). In particular, we employ the k -means clustering algorithm (Hartigan and Wong, 1979). Using this algorithm, we assign a set of observations $\{\mathbf{x}_1, \dots, \mathbf{x}_n\}$ into m clusters $\{C_1, \dots, C_m\}$ corresponding to the number of basis functions. The centers $\boldsymbol{\mu}_j$ and the width parameters h_j^2 are, respectively, determined by

$$\hat{\boldsymbol{\mu}}_j = \frac{1}{n_j} \sum_{\mathbf{x}_\alpha \in C_j} \mathbf{x}_\alpha \quad \text{and} \quad \hat{h}_j^2 = \frac{1}{n_j} \sum_{\mathbf{x}_\alpha \in C_j} \|\mathbf{x}_\alpha - \hat{\boldsymbol{\mu}}_j\|^2, \quad (5)$$

where n_j is the number of observations that belongs to the j -th cluster C_j . Replacing $\boldsymbol{\mu}_j$ and h_j^2 with $\hat{\boldsymbol{\mu}}_j$ and \hat{h}_j^2 , respectively, we obtain a set of m basis functions given by

$$\phi_j(\mathbf{x}; \hat{\boldsymbol{\mu}}_j, \hat{h}_j^2, \nu) = \exp \left(-\frac{\|\mathbf{x} - \hat{\boldsymbol{\mu}}_j\|^2}{2\nu \hat{h}_j^2} \right), \quad j = 1, \dots, m. \quad (6)$$

The hyperparameter ν is determined by model selection criteria given in Section 3.

From the above assumptions, the log-likelihood function of nonlinear logistic models given in n_1 observations is

$$\begin{aligned} \ell(\mathbf{w}) &= \sum_{\alpha=1}^{n_1} [y_\alpha \log \pi(\mathbf{x}_\alpha) + (1 - y_\alpha) \log \{1 - \pi(\mathbf{x}_\alpha)\}] \\ &= \sum_{\alpha=1}^{n_1} \left[y_\alpha \mathbf{w}^T \boldsymbol{\phi}(\mathbf{x}_\alpha) - \log \{1 + \exp(\mathbf{w}^T \boldsymbol{\phi}(\mathbf{x}_\alpha))\} \right]. \end{aligned} \quad (7)$$

2.2 Estimation

The maximum likelihood estimator of an unknown parameter vector \mathbf{w} can be obtained by a maximization of the log-likelihood function (7). In this article, however, we aim to construct nonlinear logistic models by using both classified and unclassified data sets. In order to obtain the modeling procedure, we employ a graph-based regularization method in estimation procedure.

2.2.1 Graph Laplacian

One of the most important techniques in graph-based regularization methods is the use of a graph Laplacian in the regularization term. The graph Laplacian is based on a weighted adjacency matrix and a degree matrix. A weighted matrix W is an $n \times n$ matrix in the following:

$$W_{ij} = \exp\left(-\frac{\|\mathbf{x}_i - \mathbf{x}_j\|^2}{2\sigma^2}\right), \quad i, j = 1, \dots, n, \quad (8)$$

where σ^2 is a width parameter. In our study, we utilize the weighted adjacency matrix with the parameter $\sigma = \bar{h} = \sum_{i=1}^m \hat{h}_i / m$, where \hat{h}_i is the estimated width parameter included in Gaussian basis functions in Section 2.1. We also define the degree matrix D , which is the diagonal matrix with (i, i) -th element being $D_{ii} := \sum_{j=1}^n W_{ij}$.

Under these notations and terms, we define the unnormalized graph Laplacian \mathcal{L} as follows:

$$\mathcal{L} = D - W. \quad (9)$$

The normalized graph Laplacian L is obtained by

$$L = D^{-1/2} \mathcal{L} D^{-1/2} = I_n - D^{-1/2} W D^{-1/2}, \quad (10)$$

where I_n is an $n \times n$ identity matrix. In our proposed modeling methodologies, we use the normalized graph Laplacian. The graph Laplacian has various mathematical and statistical properties; e.g., a Laplacian operator on discrete data. For more details and theories of graph Laplacian, we refer to Chung (1997), Chapelle *et al.* (2006, Chapter 13) and von Luxburg *et al.* (2008). Henceforth, we describe the normalized graph Laplacian as the graph Laplacian for simplicity.

2.2.2 Estimation via graph Laplacian

By using the graph Laplacian L introduced by Section 2.2.1, we propose to maximize a following regularized log-likelihood function

$$\ell_\lambda(\mathbf{w}) = \ell(\mathbf{w}) - \frac{\lambda}{2n_1} \mathbf{w}^T \Phi^T L \Phi \mathbf{w}, \quad (11)$$

where $\Phi = (\phi(\mathbf{x}_1), \dots, \phi(\mathbf{x}_n))^T$ and $\lambda (> 0)$ is a regularization parameter. It is observed that the first term of the Equation (11) includes only classified data, while the second term consists of both classified and unclassified data sets.

The first derivative of the regularized log-likelihood function in the Equation (11) is given by

$$\frac{\partial \ell_\lambda(\mathbf{w})}{\partial \mathbf{w}} = \sum_{\alpha=1}^{n_1} \{y_\alpha - \pi(\mathbf{x}_\alpha)\} \phi(\mathbf{x}_\alpha) - \frac{\lambda}{n_1} \Phi^T L \Phi \mathbf{w}. \quad (12)$$

However, since the likelihood equation $\partial \ell_\lambda(\mathbf{w}) / \partial \mathbf{w} = \mathbf{0}$ is nonlinear with respect to the parameter vector \mathbf{w} , any iterative algorithms are used to estimate the parameter vector \mathbf{w} . In our modeling strategies, we employ Newton-Raphson method (see, Green and Silverman, 1994); that is, starting from an initial value, we numerically obtain a solution in the following update quantities:

$$\mathbf{w}^{new} = \mathbf{w}^{old} - \left\{ \frac{\partial^2 \ell_\lambda(\mathbf{w}^{old})}{\partial \mathbf{w} \partial \mathbf{w}^T} \right\}^{-1} \frac{\partial \ell_\lambda(\mathbf{w}^{old})}{\partial \mathbf{w}}, \quad (13)$$

where the required second derivative of the regularized log-likelihood function $\partial^2 \ell_\lambda(\mathbf{w}) / \partial \mathbf{w} \partial \mathbf{w}^T$ is given by

$$\frac{\partial^2 \ell_\lambda(\mathbf{w})}{\partial \mathbf{w} \partial \mathbf{w}^T} = - \sum_{\alpha=1}^{n_1} \pi(\mathbf{x}_\alpha) \{1 - \pi(\mathbf{x}_\alpha)\} \phi(\mathbf{x}_\alpha) \phi^T(\mathbf{x}_\alpha) - \frac{\lambda}{n_1} \Phi^T L \Phi. \quad (14)$$

The $(r+1)^{th}$ estimator, $\hat{\mathbf{w}}^{(r+1)}$, is then updated by

$$\hat{\mathbf{w}}^{(r+1)} = \left\{ \Phi^T \Pi^{(r)} (I_{n_1} - \Pi^{(r)}) \Phi + \frac{\lambda}{n_1} \Phi^T L \Phi \right\}^{-1} \Phi^T \Pi^{(r)} (I_{n_1} - \Pi^{(r)}) \boldsymbol{\xi}^{(r)}, \quad (15)$$

where $\boldsymbol{\xi}^{(r)} = \Phi \mathbf{w}^{(r)} + \{\Pi^{(r)} (I_{n_1} - \Pi^{(r)})\}^{-1} (\mathbf{y} - \Pi^{(r)} \mathbf{1}_{n_1})$ and $\Pi^{(r)}$ is an $n_1 \times n_1$ diagonal matrix with $\pi(\mathbf{x}_\alpha)$ for the r^{th} estimator $\hat{\mathbf{w}}^{(r)}$ in the α^{th} diagonal element. Here, $\mathbf{y} = (y_1, \dots, y_{n_1})^T$ and $\mathbf{1}_{n_1}$ is an n_1 -dimensional vector, the elements of which are all 1.

We assign a future observation \mathbf{z} into class k ($k = 1, 2$) that has the maximum posterior probability

$$\Pr(y = 1|\mathbf{z}) = \hat{\pi}(\mathbf{z}) = \frac{\exp\{\hat{\mathbf{w}}^T \boldsymbol{\phi}(\mathbf{z})\}}{1 + \exp\{\hat{\mathbf{w}}^T \boldsymbol{\phi}(\mathbf{z})\}}, \quad (16)$$

$$\Pr(y = 0|\mathbf{z}) = 1 - \hat{\pi}(\mathbf{z}) = \frac{1}{1 + \exp\{\hat{\mathbf{w}}^T \boldsymbol{\phi}(\mathbf{z})\}},$$

where $\hat{\pi}(\mathbf{z})$ is the estimated conditional probability and $\hat{\mathbf{w}}$ is a regularized maximum likelihood estimator of \mathbf{w} .

Thus, we obtain the statistical model

$$f(y_\alpha|\mathbf{x}_\alpha; \hat{\mathbf{w}}) = \hat{\pi}(\mathbf{x}_\alpha)^{y_\alpha} \{1 - \hat{\pi}(\mathbf{x}_\alpha)\}^{1-y_\alpha}. \quad (17)$$

Note that the statistical model is constructed based on the classified and unclassified observations. The statistical model estimated by maximizing the regularized log-likelihood function depends on the number of basis functions m and the values of regularization parameter λ and hyperparameter ν involved in Gaussian basis functions. It is crucial to choose the tuning parameters in our model building strategies. In order to select the values of the tuning parameters objectively, we introduce model selection criteria in Section 3 according to information-theoretic and Bayesian viewpoints.

2.3 Relationships to previous studies

Here we observe the relationships between our proposed semi-supervised method and previously proposed semi-supervised method with graph-based regularization.

One of the most useful semi-supervised procedure using graph-based approach is the learning with local and consistency method proposed by Zhou *et al.* (2004). This methodology is given as follows. For n_1 classified observations $\{(\mathbf{x}_\alpha, y_\alpha); \alpha = 1, \dots, n_1\}$ and $(n - n_1)$ unclassified observations $\{\mathbf{x}_\alpha; \alpha = n_1 + 1, \dots, n\}$, we redefine a class indicator vector \mathbf{y} given in

$$y_\alpha = \begin{cases} 1 & \text{if } \mathbf{x}_\alpha \text{ belongs to class 1,} \\ -1 & \text{if } \mathbf{x}_\alpha \text{ belongs to class 2,} \\ 0 & \text{otherwise.} \end{cases} \quad \alpha = 1, \dots, n, \quad (18)$$

Under these notations, Zhou *et al.* (2004) proposed to minimize the following quantity with respect to the target function f ;

$$\begin{aligned} Q(\mathbf{f}) &= \sum_{\alpha=1}^n (f_{\alpha} - y_{\alpha})^2 + \gamma \sum_{i,j=1}^n W_{ij} \left(\frac{1}{\sqrt{D_{ii}}} f_i - \frac{1}{\sqrt{D_{jj}}} f_j \right)^2 \\ &= (\mathbf{f} - \mathbf{y})^T (\mathbf{f} - \mathbf{y}) + \gamma \mathbf{f}^T (I_n - D^{-\frac{1}{2}} W D^{-\frac{1}{2}}) \mathbf{f}, \end{aligned} \quad (19)$$

where $\mathbf{f} = (f_1, \dots, f_n)^T$ and $\gamma (> 0)$ is a regularization parameter. Minimizing the function in the Equation (19), we obtain the solution

$$\mathbf{f}^* = (I_n - t D^{-\frac{1}{2}} W D^{-\frac{1}{2}})^{-1} \mathbf{y}, \quad (20)$$

where $t = \gamma/(1 + \gamma)$. Based on the solution $\mathbf{f}^* = (f_1^*, \dots, f_n^*)^T$, the classification rule is given by

$$y_{\alpha} = \begin{cases} 1 & \text{if } \text{sign}(f_{\alpha}^*) \geq 0, \\ -1 & \text{if } \text{sign}(f_{\alpha}^*) < 0 \end{cases} \quad (21)$$

for $\alpha = 1, \dots, n$.

Unfortunately, the semi-supervised method proposed by Zhou *et al.* (2004) predicts only the class labels of the unclassified data; i.e., the procedure cannot construct a discriminant function which classifies a future observation into one of the groups. For the problem, we have constructed the classification rule in the Equation (17) to predict a future data using logistic discrimination.

Another approach to construct a discriminant function to predict a future observation is the semi-supervised method presented by Kai *et al.* (2004). Kai *et al.* (2004) considered the minimization of the quantity in the form

$$Q'(\mathbf{f}) = \sum_{\alpha=1}^{n_1} (f_{\alpha} - y_{\alpha})^2 + \xi \sum_{i,j=1}^n W_{ij} \left(\frac{1}{\sqrt{D_{ii}}} f_i - \frac{1}{\sqrt{D_{jj}}} f_j \right)^2, \quad (22)$$

where $\xi (> 0)$ is a regularization parameter. Note that the first term of the right-hand side in the Equation (22) sums up only classified data, while the first term in the Equation (19) does both classified and unclassified data. Kai *et al.* (2004) assumed that the function f_{α} ($\alpha = 1, \dots, n_1$) is expanded by basis functions as follows:

$$f_{\alpha} = w_0 + \sum_{j=1}^m w_j \phi_j(\mathbf{x}_{\alpha}) = \mathbf{w}^T \boldsymbol{\phi}(\mathbf{x}_{\alpha}), \quad (23)$$

where $\boldsymbol{\phi}(\mathbf{x}_\alpha) = (1, \phi_1(\mathbf{x}_\alpha), \dots, \phi_m(\mathbf{x}_\alpha))^T$ is an $(m + 1)$ -dimensional vector of basis functions and $\mathbf{w} = (w_0, w_1, \dots, w_m)^T$ is an $(m + 1)$ -dimensional unknown parameter. As basis functions, Kai *et al.* (2004) utilized Gaussian basis functions.

Based on the basis expansion, we can replace the function f_α in the Equation (22) into the form

$$\begin{aligned} Q'(\mathbf{w}) &= \sum_{\alpha=1}^{n_1} (y_\alpha - \mathbf{w}^T \boldsymbol{\phi}(\mathbf{x}_\alpha))^2 + \xi \mathbf{w}^T \Phi^T (I_n - D^{-\frac{1}{2}} W D^{-\frac{1}{2}}) \Phi \mathbf{w} \\ &= (\mathbf{y} - \Phi_{n_1} \mathbf{w})^T (\mathbf{y} - \Phi_{n_1} \mathbf{w}) + \xi \mathbf{w}^T \Phi^T (I_n - D^{-\frac{1}{2}} W D^{-\frac{1}{2}}) \Phi \mathbf{w}, \end{aligned} \quad (24)$$

where $\Phi_{n_1} = (\boldsymbol{\phi}(\mathbf{x}_1), \dots, \boldsymbol{\phi}(\mathbf{x}_{n_1}))^T$. The estimator of the parameter \mathbf{w} can be easily obtained by setting the derivative of the function $Q'(\mathbf{w})$ with respect to the parameter vector \mathbf{w} to be zero.

While the semi-supervised method proposed by Kai *et al.* (2004) is a powerful tool for classification problems, this method has some disadvantages. First, Kai *et al.* (2004) employ a squared loss function in the right-hand side of Equation (22) or Equation (24). However, the squared loss function is not feasible in classification problems, since the response variable Y for classification is assumed to be discrete variables; e.g., binary or multinomial. Second, the regularization parameter included in the semi-supervised method in Kai *et al.* (2004) is subjectively given. Meanwhile, our proposed semi-supervised model has used a logistic loss function which is optimal for classification problem compared to squared loss function. We also select the values of tuning parameters including the regularization parameter objectively by using model selection criteria given in the next section.

3 Model selection criteria

This section introduces two types of model selection criteria from information-theoretic and Bayesian viewpoints. The model selection criteria derived in this paper can be regarded as tailor-made versions of model selection criteria proposed by Konishi and Kitagawa (1996) and Konishi *et al.* (2004). For details of the model selection criteria presented by these authors, we refer to Konishi and Kitagawa (2008).

3.1 Generalized information criterion

The generalized information criterion, proposed by Konishi and Kitagawa (1996), is derived for evaluating a statistical model estimated by various methods including the regularization method. According to the result of Konishi and Kitagawa (1996, p. 876), we obtain a model selection criterion for evaluating the model estimated by the maximum regularized likelihood method with graph Laplacian given by

$$\text{GIC} = -2 \sum_{\alpha=1}^{n_1} \log f(y_\alpha | \mathbf{x}_\alpha; \hat{\mathbf{w}}) + 2 \text{tr} \left\{ Q(\hat{\mathbf{w}}) R^{-1}(\hat{\mathbf{w}}) \right\}. \quad (25)$$

Here $Q(\hat{\mathbf{w}})$ and $R(\hat{\mathbf{w}})$ are, respectively, an $(m+1) \times (m+1)$ matrix in the form

$$Q(\hat{\mathbf{w}}) = \frac{1}{n_1} \left\{ \Phi^T \hat{\Lambda}^2 \Phi - \frac{\lambda}{n_1} \Phi^T L \Phi \hat{\mathbf{w}} \mathbf{1}_{n_1}^T \hat{\Lambda} \Phi \right\}, \quad (26)$$

$$R(\hat{\mathbf{w}}) = \frac{1}{n_1} \Phi^T \hat{\Pi} (I_{n_1} - \hat{\Pi}) \Phi + \frac{\lambda}{n_1^2} \Phi^T L \Phi, \quad (27)$$

where $\hat{\Lambda}$ and $\hat{\Pi}$ are given by

$$\hat{\Lambda} = \text{diag}[y_1 - \hat{\pi}(\mathbf{x}_1), \dots, y_{n_1} - \hat{\pi}(\mathbf{x}_{n_1})], \quad (28)$$

$$\hat{\Pi} = \text{diag}[\hat{\pi}(\mathbf{x}_1), \dots, \hat{\pi}(\mathbf{x}_{n_1})]. \quad (29)$$

3.2 Generalized Bayesian information criterion

Consider the prior distribution for the parameter vector \mathbf{w} given by

$$\pi(\mathbf{w} | \lambda) = (2\pi)^{-\{(m+1)-k\}/2} \left(\frac{\lambda}{n_1} \right)^{\{(m+1)-k\}/2} |\Phi^T L \Phi|_+^{\frac{1}{2}} \exp \left(-\frac{\lambda}{2n_1} \mathbf{w}^T \Phi^T L \Phi \mathbf{w} \right), \quad (30)$$

where $|\Phi^T L \Phi|_+$ is the product of the positive eigenvalues of $\Phi^T L \Phi$ with rank k . A mode of posterior distribution based on this prior distribution is equivalent to the maximization of the regularized likelihood function in the Equation (11).

We then derive a following model selection criterion using the result of Konishi *et al.* (2004, p. 30), which extended Schwarz's BIC (Schwarz, 1978) for evaluating the model estimated by the regularization method.

$$\begin{aligned} \text{GBIC} = & -2 \sum_{\alpha=1}^{n_1} \log f(y_\alpha | \mathbf{x}_\alpha; \hat{\mathbf{w}}) + \frac{\lambda}{n_1} \mathbf{w}^T \Phi^T L \Phi \mathbf{w} + \log |R(\hat{\mathbf{w}})| \\ & - \log |\Phi^T L \Phi|_+ - k \log \lambda - (m+1-k) \log(2\pi) + (m+1+k) \log n_1, \end{aligned} \quad (31)$$

where $R(\hat{\boldsymbol{w}})$ is an $(m + 1) \times (m + 1)$ matrix given in the Equation (27). We choose adjusted parameters including the number of basis functions m and values of regularization parameter λ and hyperparameter ν from the minimizer of the model selection criteria.

4 Numerical examples

In this section, our proposed semi-supervised logistic models with graph-based regularization are applied to several benchmark data sets.

4.1 Toy example

We confirm that models constructed by our semi-supervised procedure contains information from both classified and unclassified data by the use of a toy example. We utilized a two moon data set shown in Figure 1, where the data set $\{(x_\alpha, y_\alpha); \alpha = 1, \dots, 110\}$ was generated from

$$\begin{aligned} u_\alpha &\sim U(0, 2\pi), \quad \varepsilon_{1\alpha}, \varepsilon_{2\alpha} \sim U(-0.1, 0.1), \\ y_\alpha = 1 : z_\alpha &= \cos(u_\alpha) + \varepsilon_{2\alpha}, \quad y_\alpha = z_\alpha \mathbf{1}_{[z_\alpha \leq 0.2]} - z_\alpha \mathbf{1}_{[z_\alpha > 0.2]}, \quad x_\alpha = \sin(u_\alpha) + 0.7 + \varepsilon_{1\alpha}, \\ y_\alpha = 0 : z_\alpha &= \cos(u_\alpha) + \varepsilon_{2\alpha}, \quad y_\alpha = z_\alpha \mathbf{1}_{[z_\alpha \geq -0.2]} - z_\alpha \mathbf{1}_{[z_\alpha < -0.2]}, \quad x_\alpha = \sin(u_\alpha) + \varepsilon_{1\alpha}, \end{aligned} \quad (32)$$

where $\mathbf{1}_{[x \geq 0]}$ denotes a indicator function. In order to perform semi-supervised inference, we considered the situation such that the data set consists of 110 examples with only 1 classified data for each class (triangle and quadrangle). For details of the data set, we refer to Zhou *et al.* (2004).

A classification boundary in the right-hand panel of Figure 1 is generated from a supervised method presented by Ando and Konishi (2009). The decision boundary fails to find the underlying data sampling structure, since the supervised logistic model is estimated by using only two classified data; that is, the supervised logistic model cannot use unclassified data sets in constructing the models. Meanwhile, the left-hand panel of Figure 1 shows the decision boundary of our proposed logistic model estimated by semi-supervised inference, where some tuning parameters included in our models are fixed as $m = 15$, $\lambda = 10^{0.3}$ and $\nu = 10$. As shown in this panel, our semi-supervised modeling

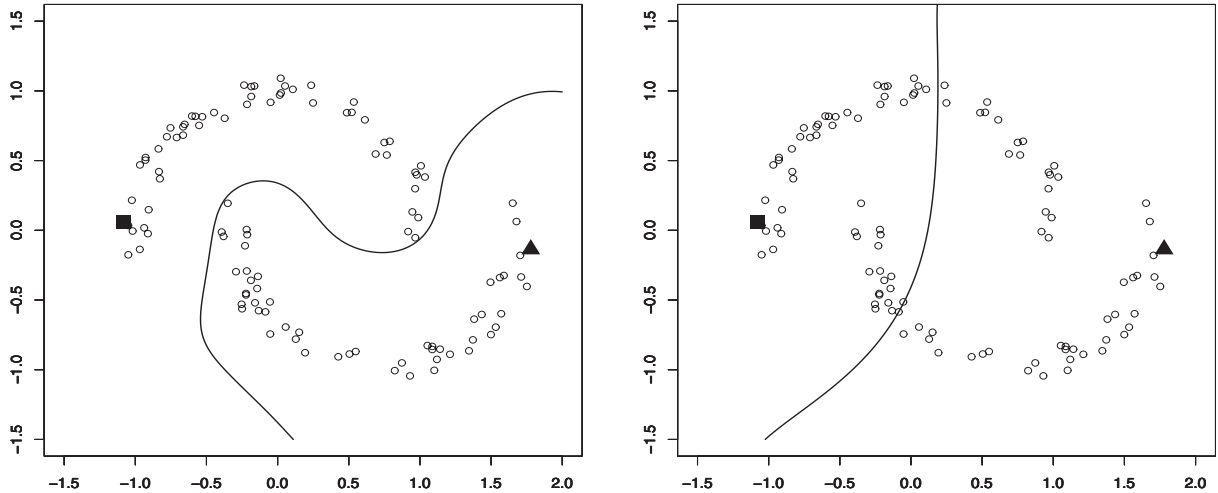


Figure 1: Two moon data set. 110 examples with only 1 labeled data for each class (triangle and quadrangle). The left panel shows the decision boundary for our proposed semi-supervised procedure with graph-based regularization. The right panel indicates the decision boundary generated from supervised logistic discrimination by Ando and Konishi (2009).

procedure correctly captures the underlying data structure thanks to the regularization term with the graph Laplacian which is based on both classified and unclassified data.

4.2 Benchmark data analysis

We examine the performances of our modeling procedure using g10 data (Chapelle and Zien, 2005) and spam data (Hastie *et al.*, 2009). The g10 data set consists of two classes with 10 predictors, and we prepared 250 sets of training data for each class and 300 sets of test data. The spam data set, which consists of 500 sets of training data and 500 sets of test data, represents the binary classification with 53 predictors. In order to implement a semi-supervised learning, the training data sets were randomly divided into two halves with classified data sets and unclassified data sets, where classified data sets were assigned as 5%, 10%, 20%, 30%, 40% and 50% of training data sets, respectively.

Our nonlinear semi-supervised logistic models estimated by graph-based regularization (SSLDA: Semi-Supervised Logistic Discriminant Analysis) were fitted to the data sets. We chose the number of basis functions m , the values of regularization parameter λ and hyperparameter ν that minimize either the GIC or the GBIC given in Section 3. The

Table 1: Comparisons of prediction error rates with different percentages of classified data sets for g10 data set. SSLDA (GBIC) or SLDA (GBIC) denotes the SSLDA or the SLDA evaluated by the GBIC, while SSLDA (GIC) or SLDA (GIC) denotes that evaluated by the GIC. Figures in parentheses for LLGC and ILLGC indicate the values of tuning parameters.

Method \ %	5	10	20	30	40	50
SSLDA (GBIC)	34.2	24.4	12.8	11.4	8.40	5.83
SSLDA (GIC)	27.3	25.7	13.8	13.0	9.30	7.03
LLGC (0.99)	50.0	48.1	50.8	50.6	51.1	49.1
LLGC (0.7)	47.2	41.3	38.7	41.0	33.0	25.8
LLGC (0.5)	45.1	39.6	33.9	34.2	27.6	19.2
LLGC (0.3)	43.0	37.7	30.0	28.6	24.9	16.6
LLGC (0.1)	40.8	36.0	27.2	25.6	23.1	14.8
ILLGC (100)	50.0	50.0	50.8	50.6	50.7	47.1
ILLGC (10)	50.0	45.7	45.4	45.2	35.1	25.6
ILLGC (1)	45.8	36.9	22.6	16.9	15.8	10.3
ILLGC (0.1)	30.0	26.2	14.1	11.5	11.2	8.00
ILLGC (0.01)	26.7	25.1	14.2	12.2	11.3	7.90
SVM	38.9	25.2	15.2	13.2	13.3	12.5
K-NN	35.5	31.9	27.8	25.1	23.3	23.2
SLDA (GBIC)	43.0	36.4	13.7	9.93	9.50	7.20
SLDA (GIC)	42.7	35.0	15.8	11.9	10.3	7.46

Table 2: Comparisons of prediction error rates with different percentages of classified data sets for spam data set. SSLDA (GBIC) or SLDA (GBIC) denotes the SSLDA or the SLDA evaluated by the GBIC, while SSLDA (GIC) or SLDA (GIC) denotes that evaluated by the GIC. Figures in parentheses for LLGC and ILLGC indicate the values of tuning parameters.

Method \ %	5	10	20	30	40	50
SSLDA (GBIC)	36.6	36.3	33.3	31.1	31.6	29.7
SSLDA (GIC)	35.6	33.3	32.8	30.6	31.2	29.3
LLGC (0.99)	36.5	36.1	37.4	36.6	37.2	37.2
LLGC (0.7)	35.6	33.4	35.1	34.5	34.4	34.3
LLGC (0.5)	35.5	33.5	34.8	33.9	34.2	34.0
LLGC (0.3)	35.0	33.6	34.4	33.4	33.8	33.5
LLGC (0.1)	34.6	33.6	34.0	33.1	33.7	33.5
ILLGC (100)	37.9	37.6	38.3	37.0	37.3	38.3
ILLGC (10)	37.0	36.2	36.9	35.7	35.8	35.8
ILLGC (1)	35.8	34.4	34.2	32.1	33.2	31.3
ILLGC (0.1)	34.5	32.3	32.4	30.4	31.6	29.5
ILLGC (0.01)	34.9	32.8	33.3	30.4	31.5	29.5
SVM	41.6	39.6	39.6	37.4	37.5	36.4
K-NN	36.8	34.3	32.3	32.0	32.7	29.2
SLDA (GBIC)	37.9	36.1	33.3	31.5	32.1	30.0
SLDA (GIC)	37.2	35.6	33.4	32.3	32.0	29.6

results for proposed modeling procedures are denoted as SSLDA(GBIC) and SSLDA(GIC) in Table 1 and Table 2.

We compared the performances of our proposed method with graph-based regularization with those of various procedures. As for other types of semi-supervised learning, semi-supervised methods proposed by Kai *et al.* (2004) (ILLGC: Inductive Learning with Local and Global Consistency) and Zhou *et al.* (2004) (LLGC: Learning with Local and Global Consistency) given in Section 2.3 were used. Since the LLGC and the ILLGC, respectively, include a tuning parameter, we set the values of the parameter into $t = 0.99, 0.7, 0.5, 0.3, 0.1$ for the LLGC and $\xi = 100, 10, 1, 0.1, 0.01$ for the ILLGC, respectively. Here t and ξ are defined by the Equation (20) and the Equation (22), respectively. We also employed a nonlinear logistic discrimination (SLDA: Supervised Logistic Discriminant Analysis), which is introduced by Ando and Konishi (2009), support vector machine (SVM) and k -nearest neighborhood method (K-NN). The tuning parameters in the SVM were optimized by the 5-fold cross validation, while the parameters in the K-NN were optimized by the leave one out cross validation. Note that these supervised methods are estimated by using only classified data sets. We repeated 10 times for random splits of data sets.

A summary of the prediction error rates for the g10 data set is show in Table 1, while Table 2 shows that for the spam data set. We observe that our modeling procedures using the GBIC or the GIC give relatively lower prediction errors than other semi-supervised methods and supervised methods.

5 Concluding remarks

We presented a nonlinear semi-supervised logistic model based on Gaussian basis functions along with the technique of graph-based regularization. In order to select the values of some tuning parameters, we introduced model selection criteria from information-theoretic and Bayesian approaches. Our proposed methodologies estimated by graph Laplacian are easily applied to analyze complex or high-dimensional data which include both classified and unclassified data sets. Some numerical examples illustrated that our modeling

strategies yield lower prediction error rates than previously developed methods.

In practical situations, a multi-class classification problem has attracted a great deal of attention in the various fields including statistics and machine learning (see, e.g., Lee *et al.*, 2004; Zhu *et al.*, 2009). It is easy to extend the logistic discrimination for two class classification into the discriminant model for multi-class classification. The further research remains to be done in constructing a multi-class semi-supervised discrimination with Gaussian bases with the help of graph-based regularization.

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