

Adaptive Labeling for Efficient Out-of-distribution Model Evaluation

NeurIPS 2024

Daksh Mittal

Yuanzhe Ma

Shalmali Joshi

Hongseok Namkoong

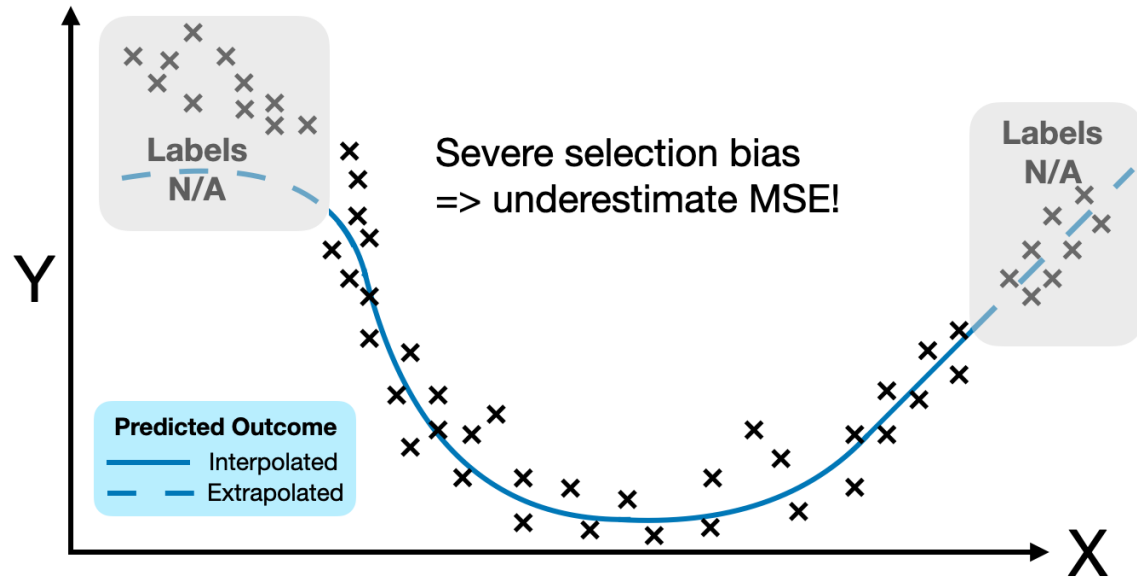
Columbia University



COLUMBIA
UNIVERSITY



Rigorous Empirical Evaluation Forms the Basis of Engineering Progress



- Initial available data $\mathcal{D}^0 = (x^0, y^0)$ – suffers selection bias
- AI Model $\psi(\cdot)$ trained and evaluated using dataset \mathcal{D}^0
- Distribution seen during deployment P_X
- Naïve evaluation using \mathcal{D}^0 fails to capture performance across P_X
- Ground truth labels are costly

Problem : Efficiently evaluate model $\psi(\cdot)$ on P_X while acquiring minimal number of labels

MDP for Adaptive Labeling

- $Y = f^*(X) + \text{Noise}$, f^* – Unknown
- **Bayesian framework** : Prior μ over f
- Sequentially acquire data in batches (and update the beliefs over f)

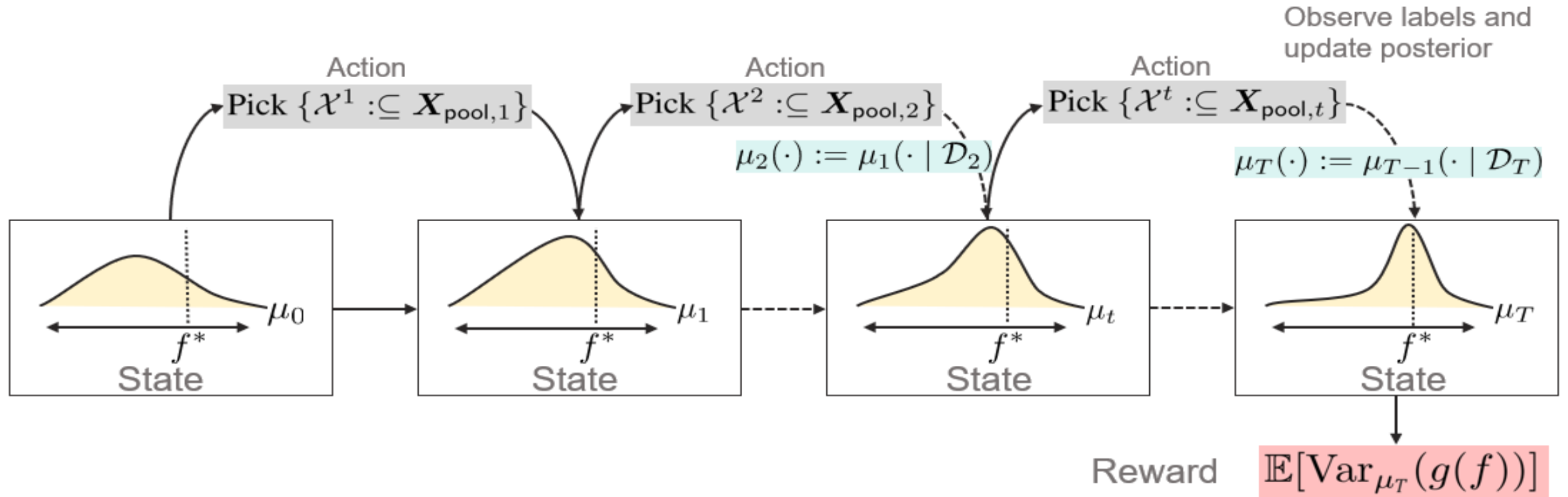
States – Posterior beliefs over f that is $\mu_t = \mu(\cdot | \mathcal{D}^{0:t})$

Actions – Batch \mathcal{X}^t selected to be labeled in time period t

Reward/Cost – Minimize Variance of MSE of model at end of horizon T

} **MDP**

MDP for Adaptive Labeling – three critical components

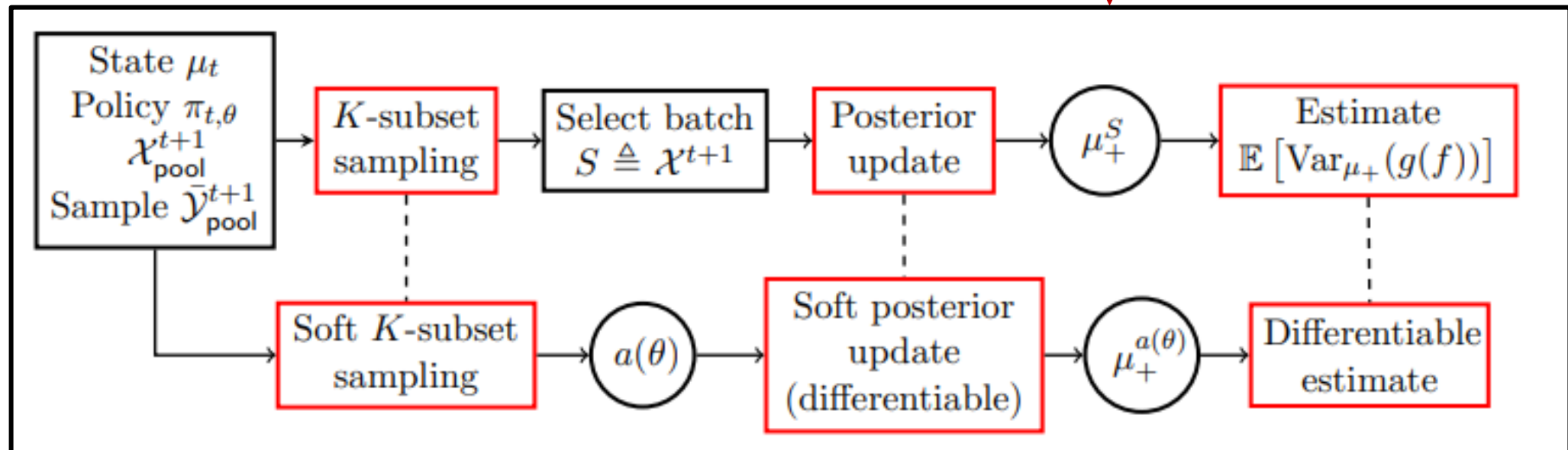
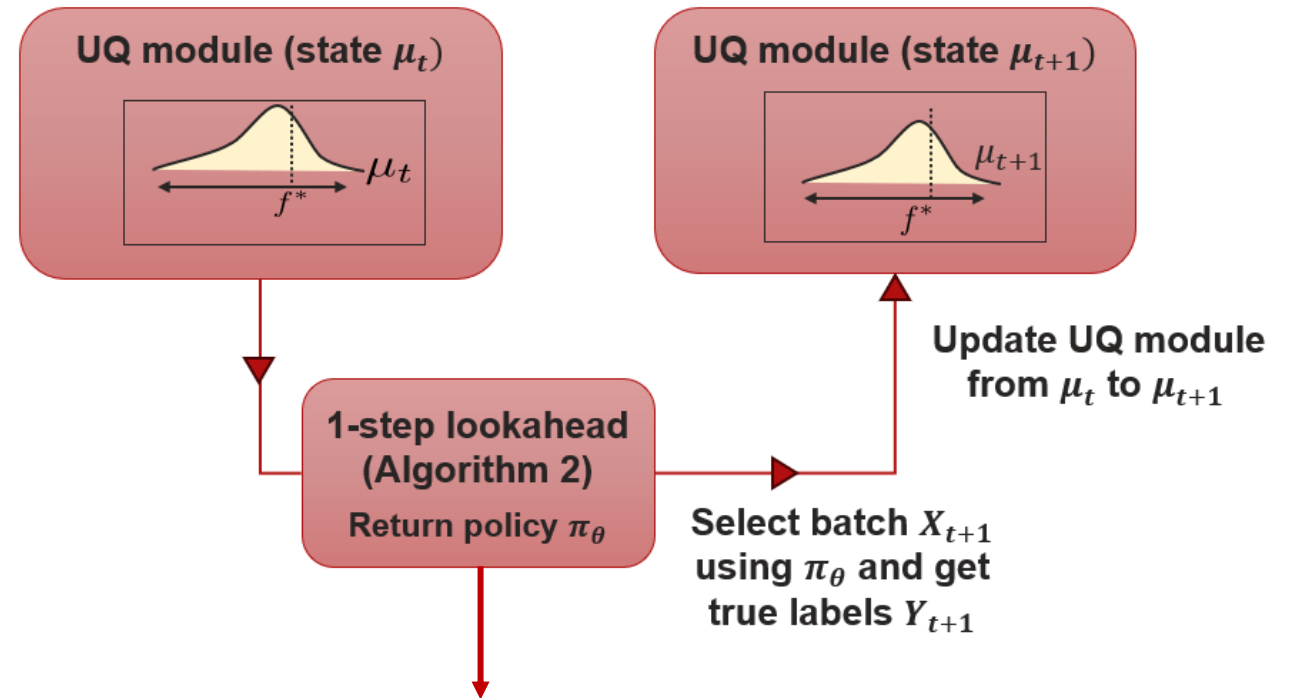


- Posteriors through **Uncertainty Quantification** – GPs, Deep Learning based methods (Ensemble)
- Actions sampled using policy π_θ – parametrized through **K-subset sampling**
- **Reward evaluation** – $E[\text{Var}_{f \sim \mu_T}(g(f))]$ where $g(f) = \text{MSE of model } \psi(\cdot) \text{ under } f \text{ and } P_X$

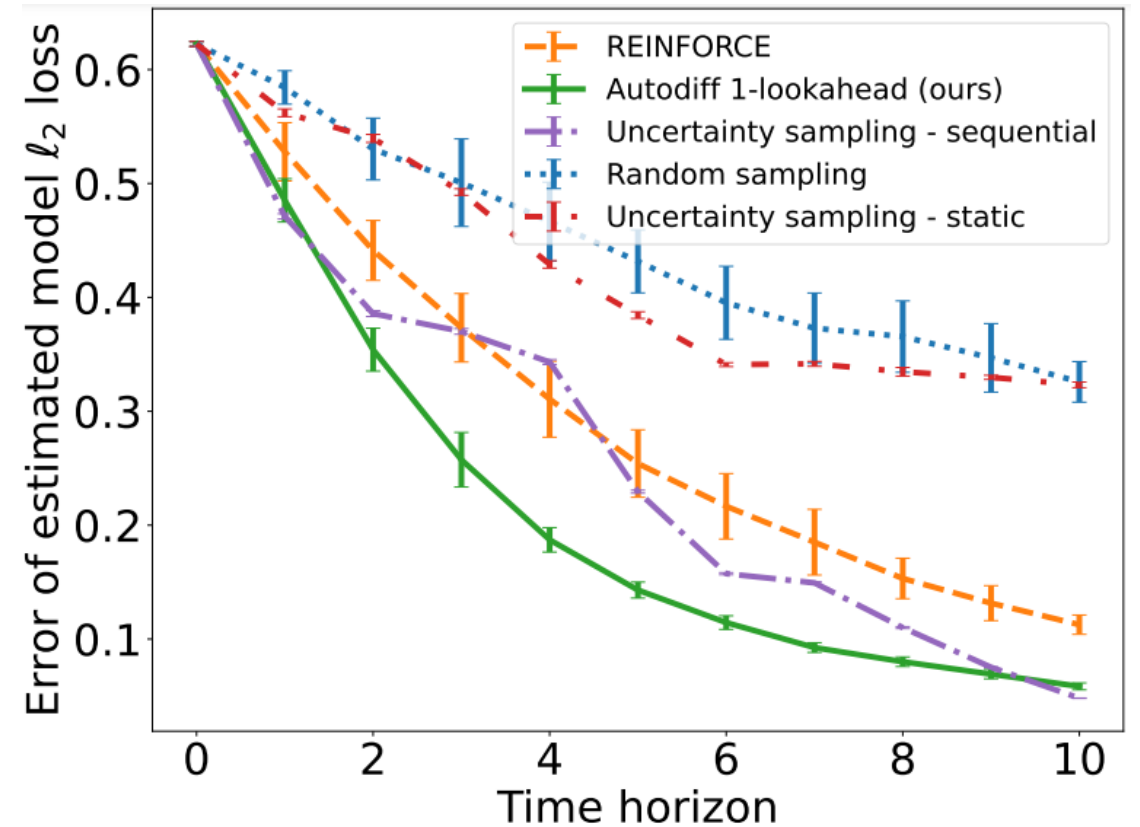
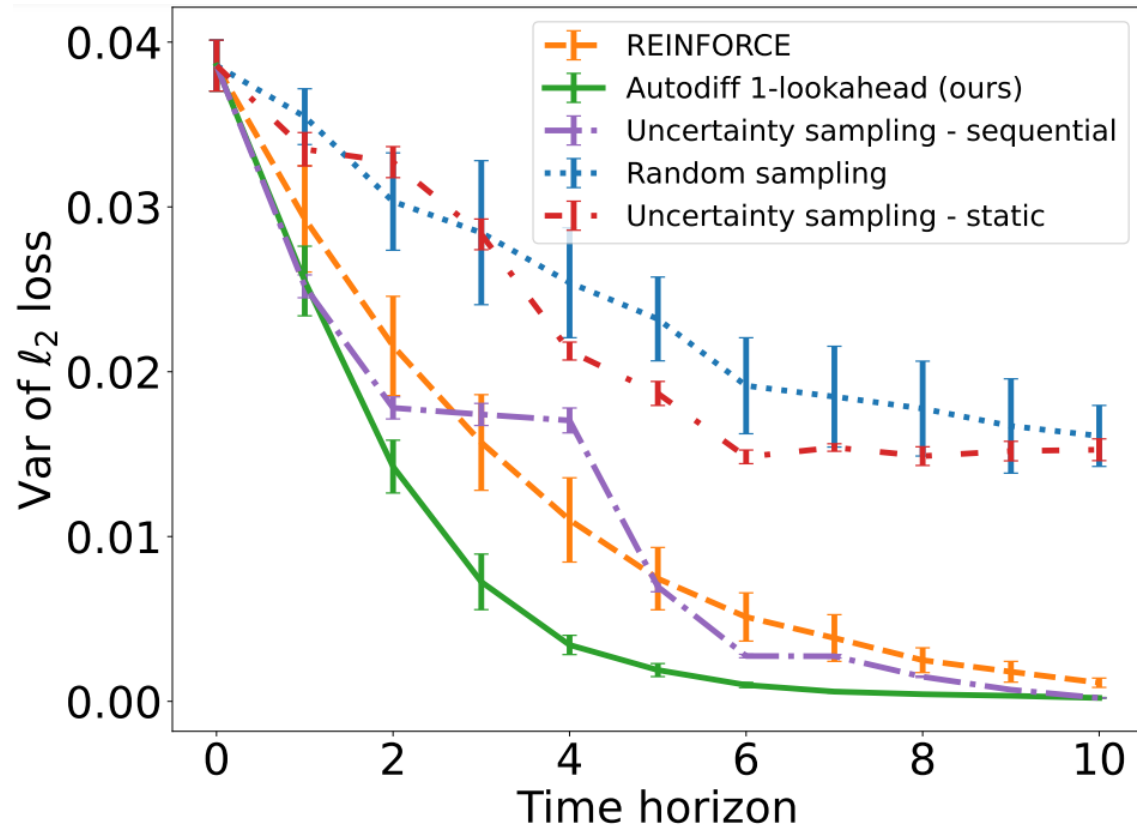
At time step t (Overall repeat T times)

Solving the MDP

- Employ **one-step lookaheads**
- Policy gradients through PATHWISE gradients rather than high-variance REINFORCE
- Smoothed pipeline to enable PATHWISE gradients



Our algorithm outperforms other baselines



- Similar results for real datasets and deep learning based uncertainty quantification methodologies