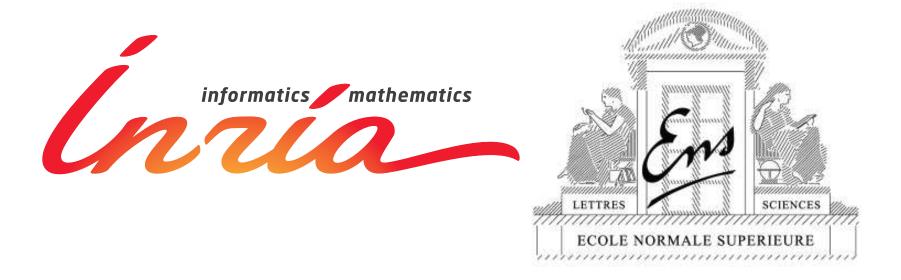
Structured sparsity through convex optimization

Francis Bach

INRIA - Ecole Normale Supérieure, Paris, France



Joint work with R. Jenatton, J. Mairal, G. Obozinski Journées INRIA - Apprentissage - December 2011

Outline

- SIERRA project-team
- Introduction: Sparse methods for machine learning
 - Need for structured sparsity: Going beyond the ℓ_1 -norm
- Classical approaches to structured sparsity
 - Linear combinations of ℓ_q -norms
- Structured sparsity through submodular functions
 - Relaxation of the penalization of supports
 - Unified algorithms and analysis

SIERRA - created January 1st, 2011 Composition of the INRIA/ENS/CNRS team







- 3 Researchers (Sylvain Arlot, Francis Bach, Guillaume Obozinski)
- 4 Post-docs (Simon Lacoste-Julien, Nicolas Le Roux, Ronny Luss, Mark Schmidt)
- 9 PhD students (Louise Benoit, Florent Couzinie-Devy, Edouard Grave, Toby Hocking, Armand Joulin, Augustin Lefèvre, Anil Nelakanti, Fabian Pedregosa, Matthieu Solnon)

Machine learning Computer science and applied mathematics

Modelisation, prediction and control from training examples

Theory

Analysis of statistical performance

Algorithms

- Numerical efficiency and stability

Applications

- Computer vision, bioinformatics, neuro-imaging, text, audio

- Machine learning does not exist in the void
- Specific domain knowledge must be exploited

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Scientific challenges

- Fully automated data processing
- Incorporating structure
- Large-scale learning

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Scientific objectives

- Supervised learning
- Parsimony
- Optimization
- Unsupervised learning

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Scientific challenges

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Scientific objectives

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- Optimization
- Unsupervised learning

Interdisciplinary collaborations

- Computer vision
- Bioinformatics
- Neuro-imaging
- Text, audio, natural language

Supervised learning

- ullet Data $(x_i,y_i)\in\mathcal{X} imes\mathcal{Y}$, $i=1,\ldots,n$
- Goal: predict $y \in \mathcal{Y}$ from $x \in \mathcal{X}$, i.e., find $f: \mathcal{X} \to \mathcal{Y}$
- Empirical risk minimization

$$\frac{1}{n} \sum_{i=1}^{n} \ell(y_i, f(x_i)) + \frac{\lambda}{2} ||f||^2$$
 Data-fitting + Regularization

• SIERRA Scientific objectives:

- Studying generalization error (S. Arlot, M. Solnon, F. Bach)
- Improving calibration (S. Arlot, M. Solnon, F. Bach)
- Two main types of norms: ℓ_2 vs. ℓ_1 (G. Obozinski, F. Bach)

Sparsity in supervised machine learning

- Observed data $(x_i, y_i) \in \mathbb{R}^p \times \mathbb{R}$, $i = 1, \ldots, n$
 - Response vector $y = (y_1, \dots, y_n)^{\top} \in \mathbb{R}^n$
 - Design matrix $X = (x_1, \dots, x_n)^{\top} \in \mathbb{R}^{n \times p}$
- Regularized empirical risk minimization:

$$\min_{w \in \mathbb{R}^p} \frac{1}{n} \sum_{i=1}^n \ell(y_i, w^\top x_i) + \lambda \Omega(w) = \left[\min_{w \in \mathbb{R}^p} L(y, Xw) + \lambda \Omega(w) \right]$$

- Norm Ω to promote sparsity
 - square loss + ℓ_1 -norm \Rightarrow basis pursuit in signal processing (Chen et al., 2001), Lasso in statistics/machine learning (Tibshirani, 1996)
 - Proxy for interpretability
 - Allow high-dimensional inference: $\log p = O(n)$

Sparsity in unsupervised machine learning

• Multiple responses/signals $y = (y^1, \dots, y^k) \in \mathbb{R}^{n \times k}$

$$\min_{w^1, \dots, w^k \in \mathbb{R}^p} \sum_{j=1}^k \left\{ L(y^j, Xw^j) + \lambda \Omega(w^j) \right\}$$

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- Only responses are observed ⇒ Dictionary learning
 - Learn $X=(x^1,\ldots,x^p)\in\mathbb{R}^{n\times p}$ such that $\forall j,\ \|x^j\|_2\leqslant 1$

$$\min_{X=(x^1,...,x^p)} \min_{w^1,...,w^k \in \mathbb{R}^p} \sum_{j=1}^k \left\{ L(y^j, Xw^j) + \lambda \Omega(w^j) \right\}$$

- Olshausen and Field (1997); Elad and Aharon (2006); Mairal et al.
 (2009a)
- sparse PCA: replace $||x^j||_2 \leqslant 1$ by $\Theta(x^j) \leqslant 1$

Sparsity in signal processing

• Multiple responses/signals $x = (x^1, \dots, x^k) \in \mathbb{R}^{n \times k}$

$$\min_{\alpha^1, \dots, \alpha^k \in \mathbb{R}^p} \sum_{j=1}^k \left\{ L(x^j, D\alpha^j) + \lambda \Omega(\alpha^j) \right\}$$

- Only responses are observed ⇒ Dictionary learning
 - Learn $D=(d^1,\ldots,d^p)\in\mathbb{R}^{n\times p}$ such that $\forall j,\ \|d^j\|_2\leqslant 1$

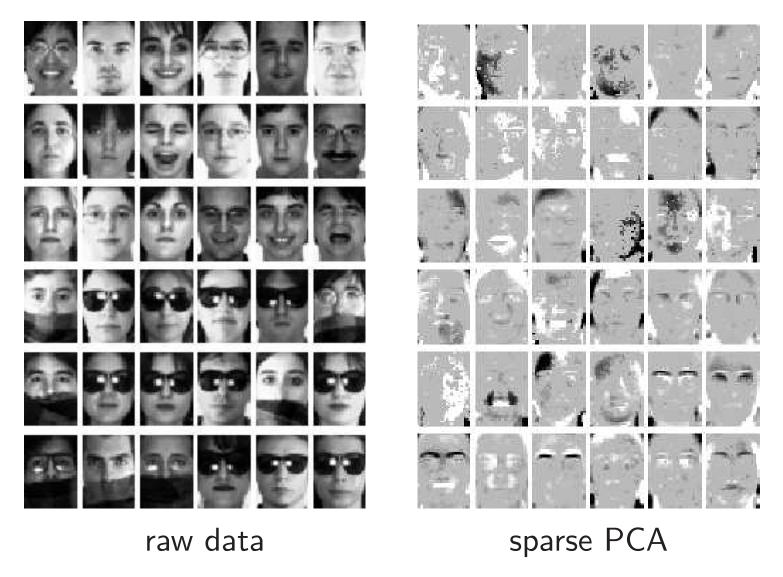
$$\min_{D=(d^1,\dots,d^p)} \min_{\alpha^1,\dots,\alpha^k \in \mathbb{R}^p} \sum_{j=1}^k \left\{ L(x^j, D\alpha^j) + \lambda \Omega(\alpha^j) \right\}$$

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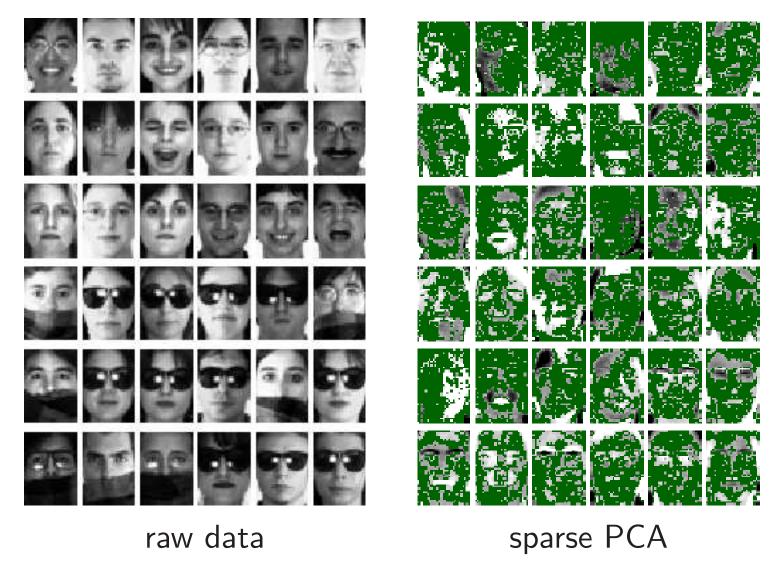
Why structured sparsity?

Interpretability

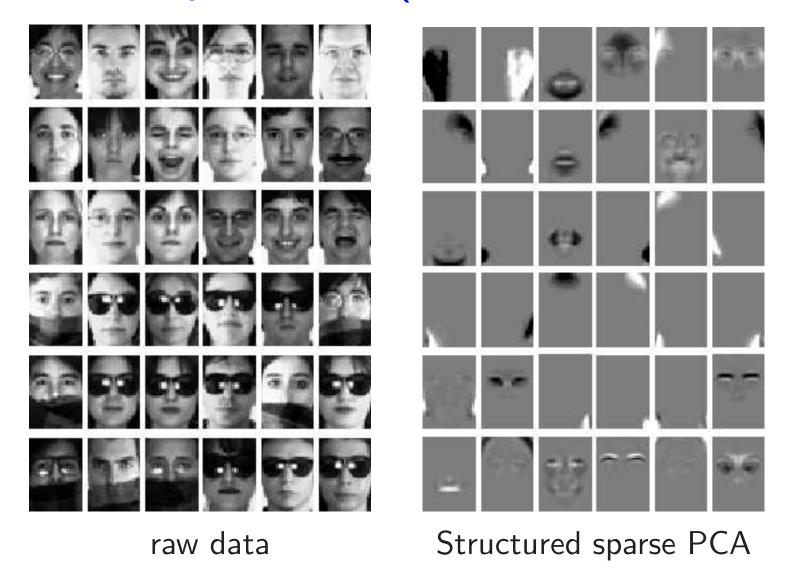
- Structured dictionary elements (Jenatton et al., 2009b)
- Dictionary elements "organized" in a tree or a grid (Kavukcuoglu et al., 2009; Jenatton et al., 2010; Mairal et al., 2010)



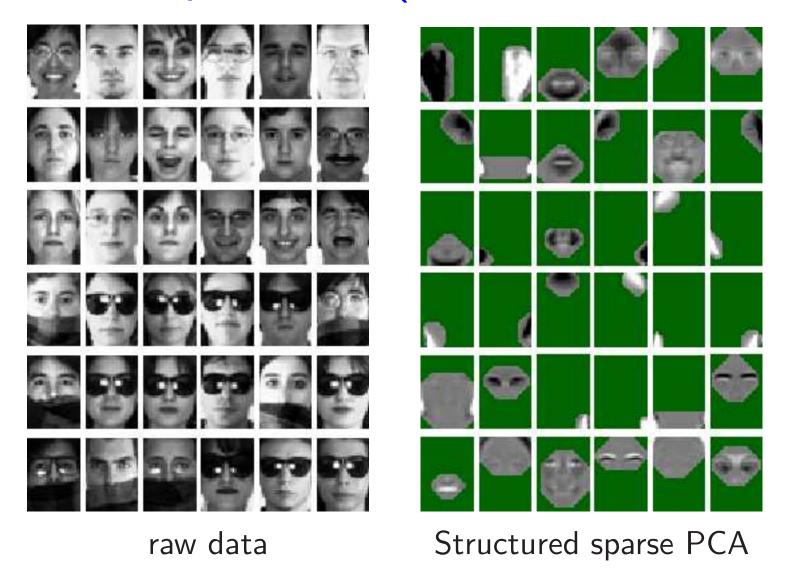
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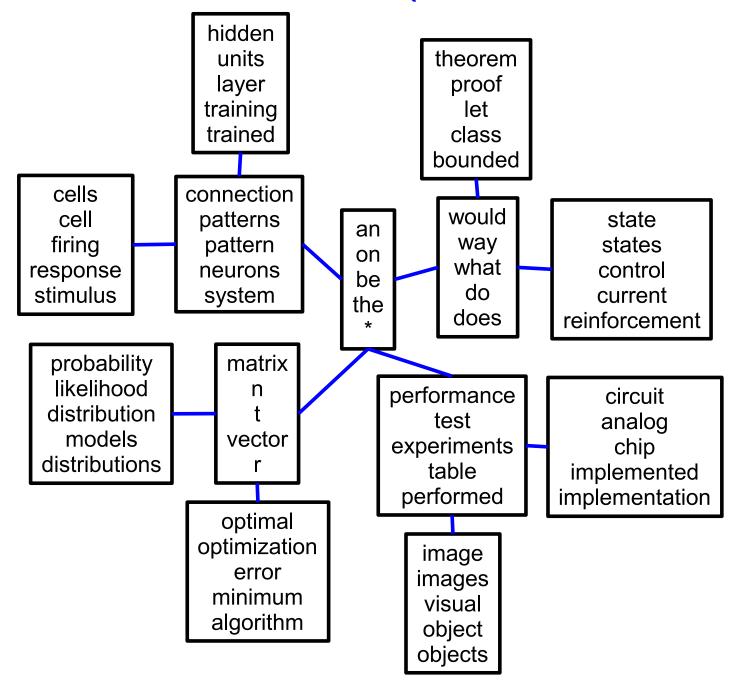
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Modelling of text corpora (Jenatton et al., 2010)



Why structured sparsity?

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Stability and identifiability

- Optimization problem $\min_{w \in \mathbb{R}^p} L(y, Xw) + \lambda ||w||_1$ is unstable
- "Codes" w^j often used in later processing (Mairal et al., 2009c)

Prediction or estimation performance

– When prior knowledge matches data (Haupt and Nowak, 2006; Baraniuk et al., 2008; Jenatton et al., 2009a; Huang et al., 2009)

Numerical efficiency

- Non-linear variable selection with 2^p subsets (Bach, 2008)

Classical approaches to structured sparsity

Many application domains

- Computer vision (Cevher et al., 2008; Mairal et al., 2009b)
- Neuro-imaging (Gramfort and Kowalski, 2009; Jenatton et al., 2011)
- Bio-informatics (Rapaport et al., 2008; Kim and Xing, 2010)

Non-convex approaches

Haupt and Nowak (2006); Baraniuk et al. (2008); Huang et al. (2009)

Convex approaches

Design of sparsity-inducing norms

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Sparsity-inducing norms

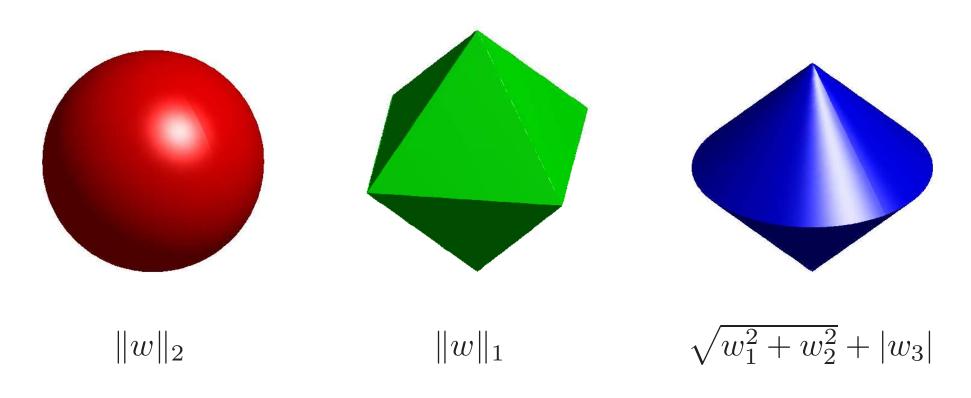
- Popular choice for Ω
 - The ℓ_1 - ℓ_2 norm,

$$\sum_{G \in \mathbf{H}} ||w_G||_2 = \sum_{G \in \mathbf{H}} \left(\sum_{j \in G} w_j^2\right)^{1/2}$$

- with \mathbf{H} a partition of $\{1,\ldots,p\}$
- The ℓ_1 - ℓ_2 norm sets to zero groups of non-overlapping variables (as opposed to single variables for the ℓ_1 -norm)
- For the square loss, group Lasso (Yuan and Lin, 2006)



Unit norm balls Geometric interpretation



Sparsity-inducing norms

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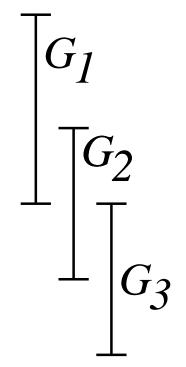
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- The ℓ_1 - ℓ_2 norm sets to zero groups of non-overlapping variables (as opposed to single variables for the ℓ_1 -norm)
- For the square loss, group Lasso (Yuan and Lin, 2006)
- However, the ℓ_1 - ℓ_2 norm encodes **fixed/static prior information**, requires to know in advance how to group the variables
- What happens if the set of groups H is not a partition anymore?

Structured sparsity with overlapping groups (Jenatton, Audibert, and Bach, 2009a)

• When penalizing by the ℓ_1 - ℓ_2 norm,

$$\sum_{G \in \mathbf{H}} ||w_G||_2 = \sum_{G \in \mathbf{H}} \left(\sum_{j \in G} w_j^2\right)^{1/2}$$

- The ℓ_1 norm induces sparsity at the group level:
 - * Some w_G 's are set to zero
- Inside the groups, the ℓ_2 norm does not promote sparsity



Structured sparsity with overlapping groups (Jenatton, Audibert, and Bach, 2009a)

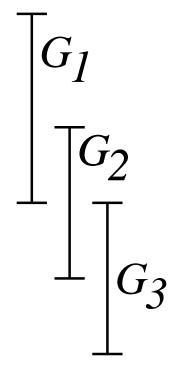
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- The ℓ_1 norm induces sparsity at the group level:
 - * Some w_G 's are set to zero
- Inside the groups, the ℓ_2 norm does not promote sparsity
- ullet The zero pattern of w is given by

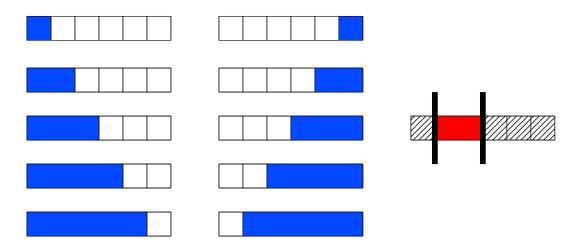
$$\{j, \ w_j = 0\} = \bigcup_{G \in \mathbf{H}'} G$$
 for some $\mathbf{H}' \subseteq \mathbf{H}$

Zero patterns are unions of groups



Examples of set of groups H

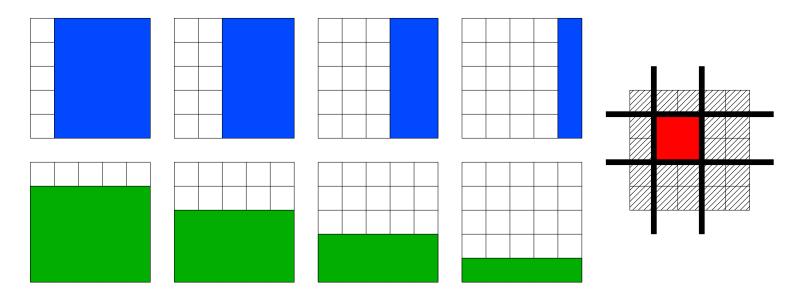
ullet Selection of contiguous patterns on a sequence, p=6



- H is the set of blue groups
- Any union of blue groups set to zero leads to the selection of a contiguous pattern

Examples of set of groups H

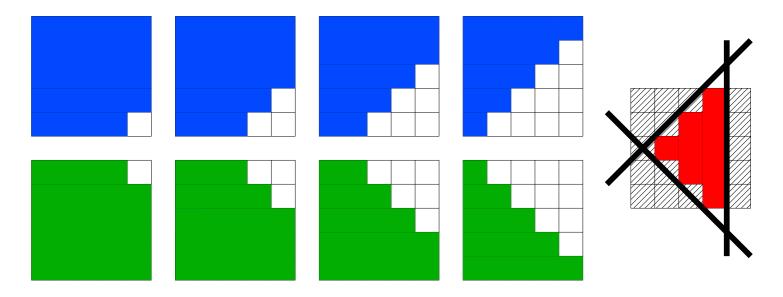
ullet Selection of rectangles on a 2-D grids, p=25



- H is the set of blue/green groups (with their not displayed complements)
- Any union of blue/green groups set to zero leads to the selection of a rectangle

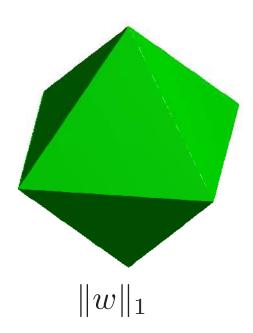
Examples of set of groups H

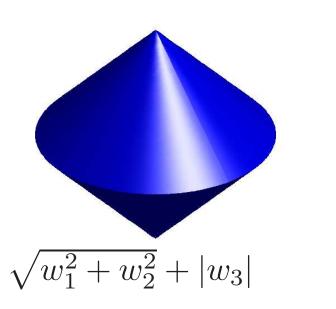
ullet Selection of diamond-shaped patterns on a 2-D grids, p=25.

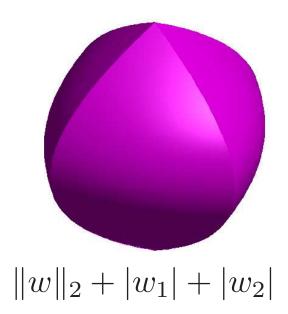


 It is possible to extend such settings to 3-D space, or more complex topologies

Unit norm balls Geometric interpretation







Optimization for sparsity-inducing norms (see Bach, Jenatton, Mairal, and Obozinski, 2011)

Gradient descent as a proximal method (differentiable functions)

$$- w_{t+1} = \arg\min_{w \in \mathbb{R}^p} L(w_t) + (w - w_t)^{\top} \nabla L(w_t) + \frac{B}{2} ||w - w_t||_2^2$$
$$- w_{t+1} = w_t - \frac{1}{B} \nabla L(w_t)$$

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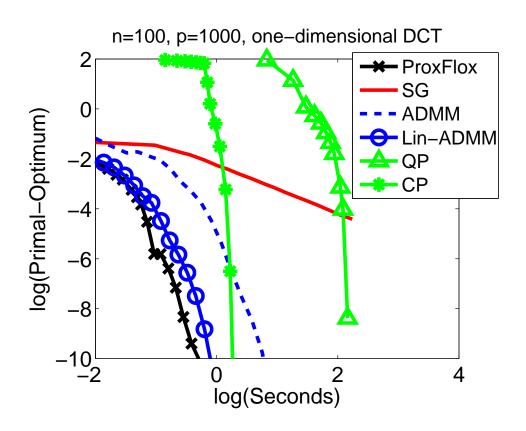
$$ullet$$
 Problems of the form: $\min_{w\in\mathbb{R}^p}L(w)+\lambda\Omega(w)$

$$- w_{t+1} = \arg\min_{w \in \mathbb{R}^p} L(w_t) + (w - w_t)^{\top} \nabla L(w_t) + \lambda \Omega(w) + \frac{B}{2} ||w - w_t||_2^2$$

- $-\Omega(w) = ||w||_1 \Rightarrow$ Thresholded gradient descent
- Similar convergence rates than smooth optimization
 - Acceleration methods (Nesterov, 2007; Beck and Teboulle, 2009)

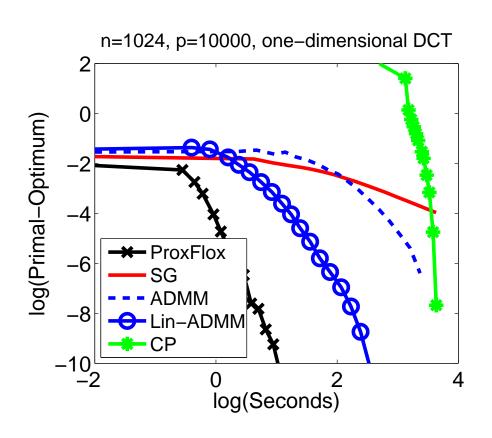
Comparison of optimization algorithms (Mairal, Jenatton, Obozinski, and Bach, 2010) Small scale

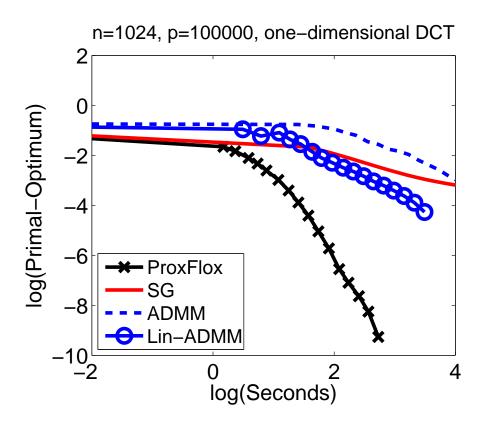
• Specific norms which can be implemented through network flows



Comparison of optimization algorithms (Mairal, Jenatton, Obozinski, and Bach, 2010) Large scale

Specific norms which can be implemented through network flows





Approximate proximal methods (Schmidt, Le Roux, and Bach, 2011)

- \bullet Exact computation of proximal operator $\arg\min_{w\in\mathbb{R}^p}\frac{1}{2}\|w-z\|_2^2 + \lambda\Omega(w)$
 - Closed form for ℓ_1 -norm
 - Efficient for overlapping group norms (Jenatton et al., 2010; Mairal et al., 2010)
- Convergence rate: O(1/t) and $O(1/t^2)$ (with acceleration)
- Gradient or proximal operator may be only approximate
 - Preserved convergence rate with appropriate control
 - Approximate gradient with non-random errors
 - Complex regularizers

Stochastic approximation (Bach and Moulines, 2011)

- Loss = generalization error $L(w) = \mathbb{E}_{(x,y)} \ell(y, w^{\top} x)$
- Stochastic approximation: optimizing L(w) given an sequence of samples (x_t,y_t)
- Context: large-scale learning
- Main algorithm: Stochastic gradient descent (a.k.a. Robbins-Monro)
 - Iteration: $w_t = w_{t-1} \gamma_t \frac{\partial}{\partial w} \ell(y_t, w^\top x_t) \big|_{w=w_{t-1}}$
 - Classical choice in machine learning: $\gamma_t = C/T \Rightarrow$ Wrong choice
- Good choice: Use averaging of iterates with $\gamma_t = C/t^{1/2}$
 - Robustness to difficulty of the problem and to the setting of ${\cal C}$

Application to background subtraction (Mairal, Jenatton, Obozinski, and Bach, 2010)

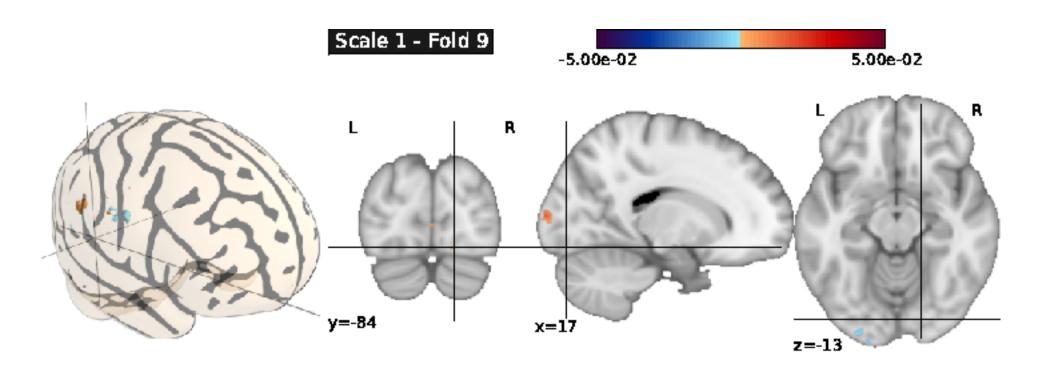
Input ℓ_1 -norm Structured norm

Application to background subtraction (Mairal, Jenatton, Obozinski, and Bach, 2010)

Background ℓ_1 -norm Structured norm

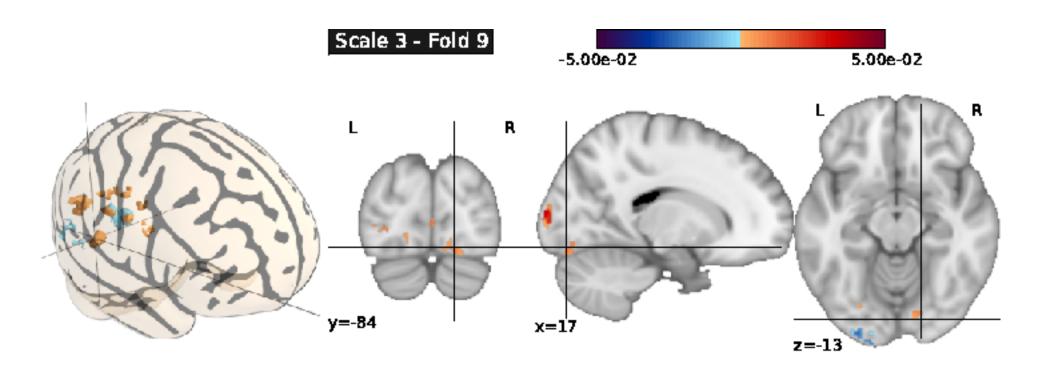
Application to neuro-imaging Structured sparsity for fMRI (Jenatton et al., 2011)

- "Brain reading": prediction of (seen) object size
- Multi-scale activity levels through hierarchical penalization



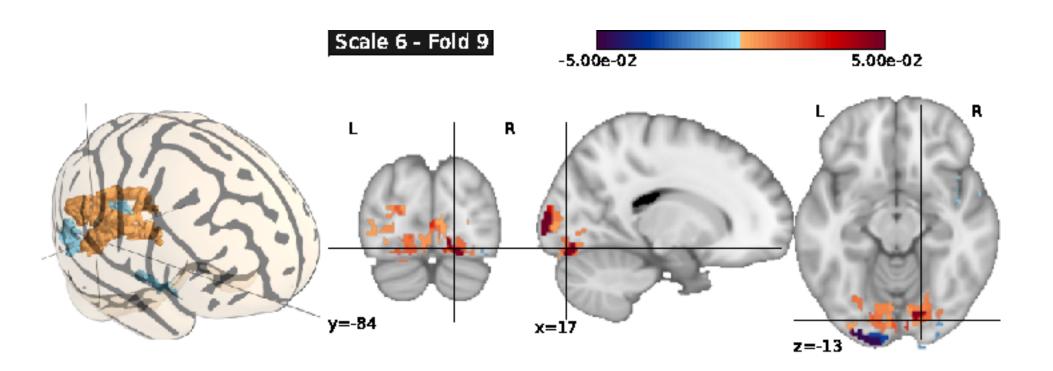
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Sparse Structured PCA (Jenatton, Obozinski, and Bach, 2009b)

• Learning sparse and structured dictionary elements:

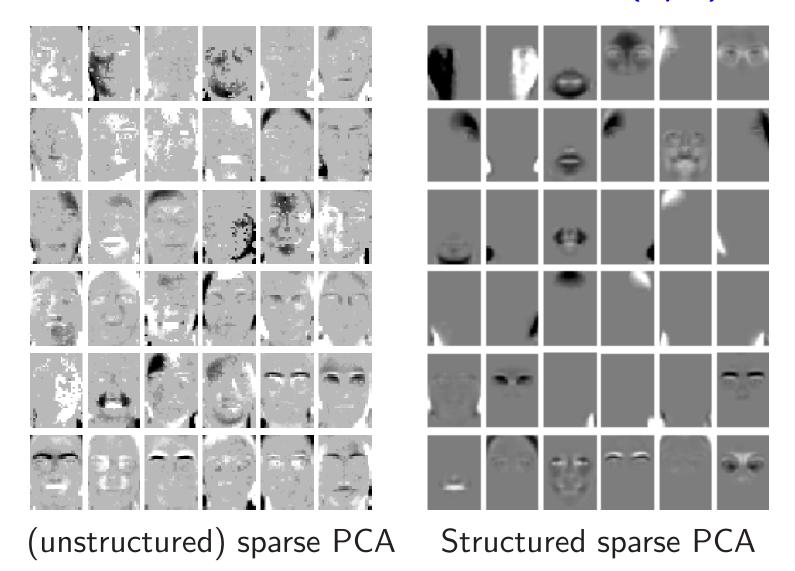
$$\min_{W \in \mathbb{R}^{k \times n}, X \in \mathbb{R}^{p \times k}} \frac{1}{n} \sum_{i=1}^{n} \|y^i - Xw^i\|_2^2 + \lambda \sum_{j=1}^{p} \Omega(x^j) \text{ s.t. } \forall i, \ \|w^i\|_2 \leq 1$$

Application to face databases (1/3)



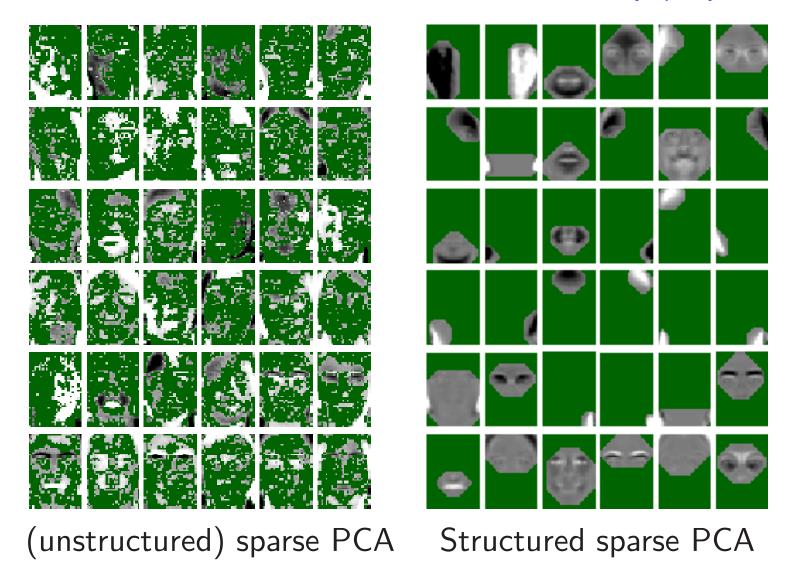
NMF obtains partially local features

Application to face databases (2/3)



ullet Enforce selection of convex nonzero patterns \Rightarrow robustness to occlusion

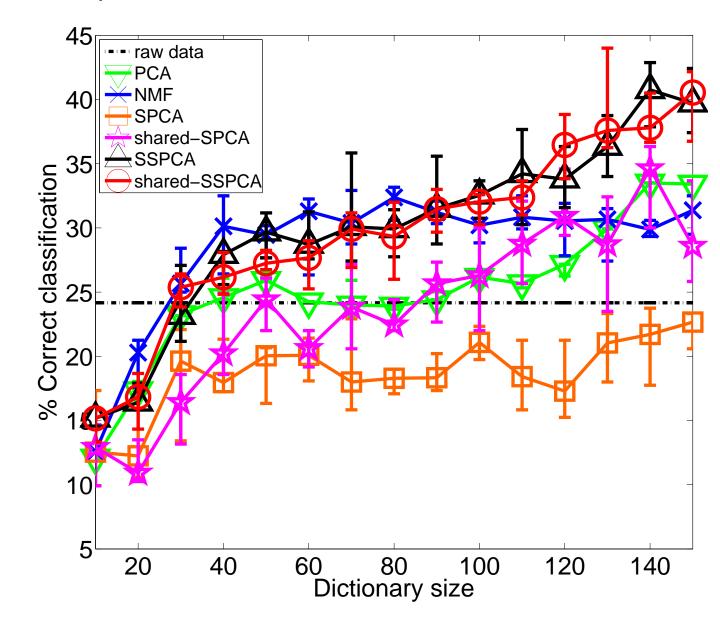
Application to face databases (2/3)



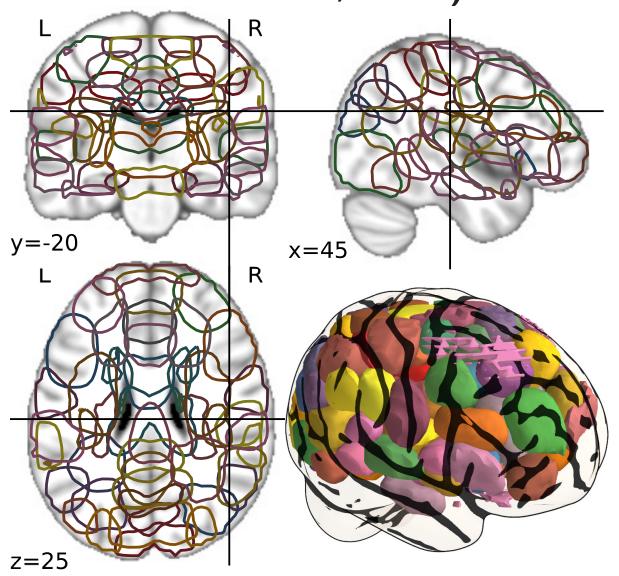
ullet Enforce selection of convex nonzero patterns \Rightarrow robustness to occlusion

Application to face databases (3/3)

• Quantitative performance evaluation on classification task



Structured sparse PCA on resting state activity (Varoquaux, Jenatton, Gramfort, Obozinski, Thirion, and Bach, 2010)



Dictionary learning vs. sparse structured PCA Exchange roles of X and w

• Sparse structured PCA (structured dictionary elements):

$$\min_{W \in \mathbb{R}^{k \times n}, X \in \mathbb{R}^{p \times k}} \frac{1}{n} \sum_{i=1}^{n} \|y^i - Xw^i\|_2^2 + \lambda \sum_{j=1}^{k} \Omega(x^j) \text{ s.t. } \forall i, \ \|w^i\|_2 \leq 1.$$

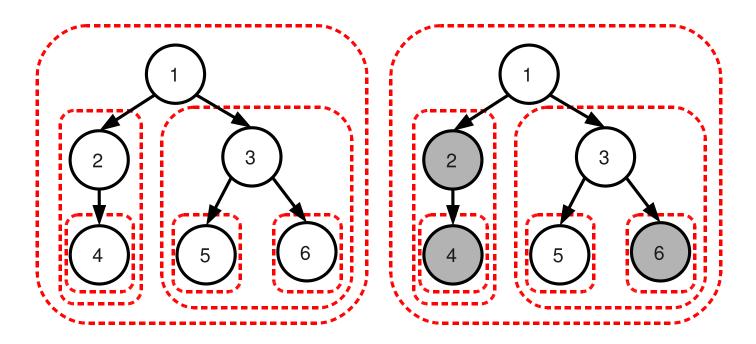
ullet Dictionary learning with **structured sparsity for codes** w:

$$\min_{W \in \mathbb{R}^{k \times n}, X \in \mathbb{R}^{p \times k}} \frac{1}{n} \sum_{i=1}^{n} \|y^i - Xw^i\|_2^2 + \lambda \Omega(w^i) \text{ s.t. } \forall j, \ \|x^j\|_2 \leq 1.$$

- Optimization:
 - Alternating optimization
 - Modularity of implementation if proximal step is efficient (Jenatton et al., 2010; Mairal et al., 2010)

Hierarchical dictionary learning (Jenatton, Mairal, Obozinski, and Bach, 2010)

- Structure on codes w (not on dictionary X)
- Hierarchical penalization: $\Omega(w) = \sum_{G \in \mathbf{H}} \|w_G\|_2$ where groups G in \mathbf{H} are equal to set of descendants of some nodes in a tree

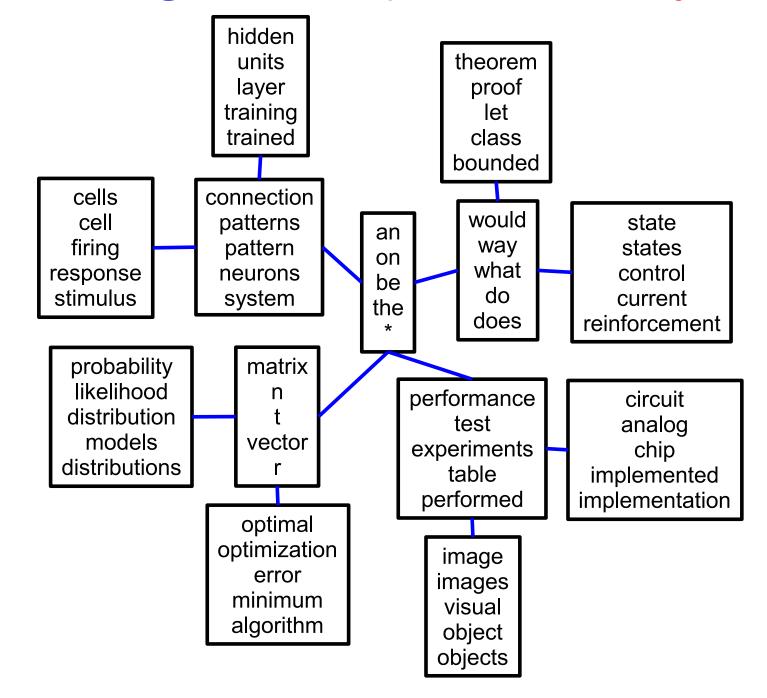


Variable selected after its ancestors (Zhao et al., 2009; Bach, 2008)

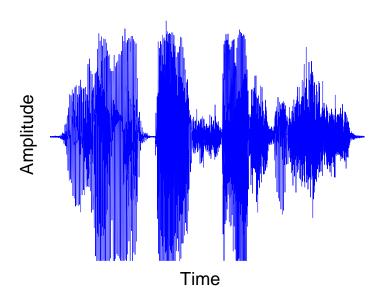
Hierarchical dictionary learning Modelling of text corpora

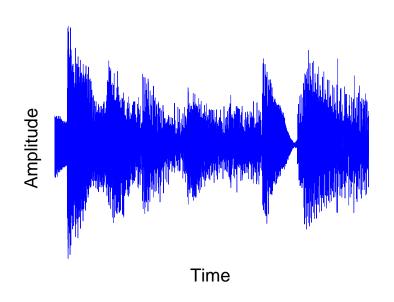
- Each document is modelled through word counts
- Low-rank matrix factorization of word-document matrix
- Probabilistic topic models (Blei et al., 2003)
 - Similar structures based on non parametric Bayesian methods (Blei et al., 2004)
 - Can we achieve similar performance with simple matrix factorization formulation?

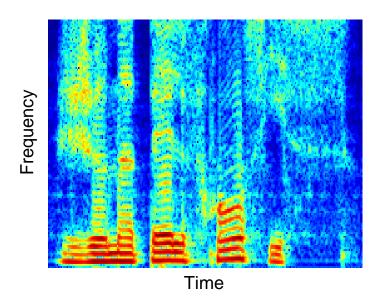
Modelling of text corpora - Dictionary tree

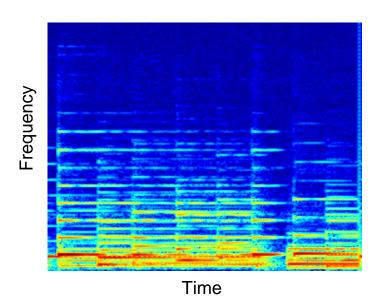


Structured sparsity - Audio processing Source separation (Lefèvre et al., 2011)







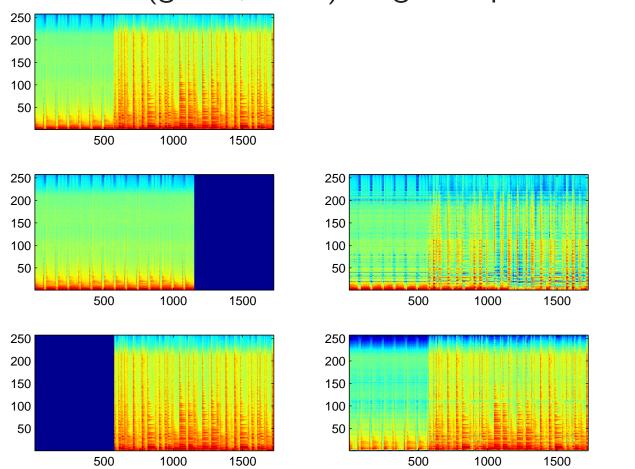


Structured sparsity - Audio processing Musical instrument separation (Lefèvre et al., 2011)

Unsupervised source separation with group-sparsity prior

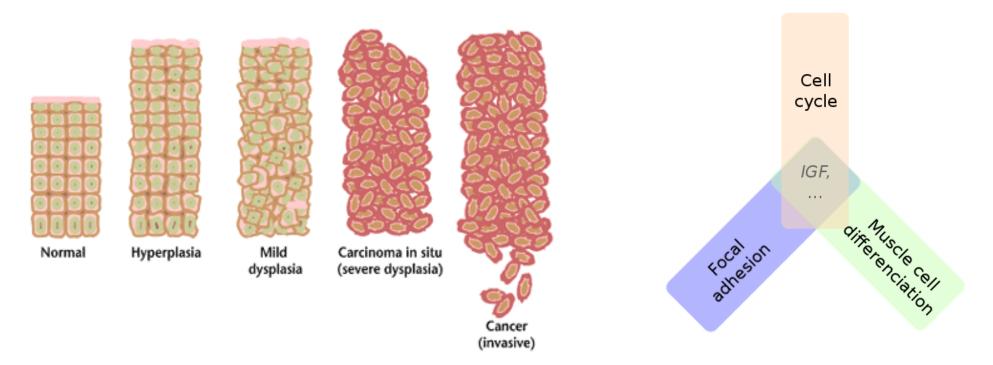
- Top: mixture

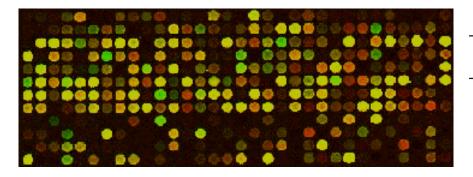
Left: source tracks (guitar, voice). Right: separated tracks.



Structured sparsity - Bioinformatics

- Collaboration with J.-P. Vert, Institut Curie (T. Hocking, G. Obozinski, F. Bach)
- Metastasis prediction from microarray data (G. Obozinski)





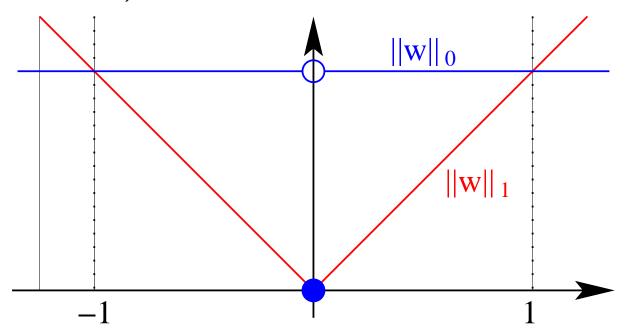
- Biological pathways
- Dedicated sparsity-inducing norm for better interpretability and prediction

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 - Need for structured sparsity: Going beyond the ℓ_1 -norm
- Classical approaches to structured sparsity
 - Linear combinations of ℓ_q -norms
- Structured sparsity through submodular functions
 - Relaxation of the penalization of supports
 - Unified algorithms and analysis

ℓ_1 -norm = convex envelope of cardinality of support

- Let $w \in \mathbb{R}^p$. Let $V = \{1, \dots, p\}$ and $\mathrm{Supp}(w) = \{j \in V, \ w_j \neq 0\}$
- Cardinality of support: $||w||_0 = \operatorname{Card}(\operatorname{Supp}(w))$
- Convex envelope = largest convex lower bound (see, e.g., Boyd and Vandenberghe, 2004)



• ℓ_1 -norm = convex envelope of ℓ_0 -quasi-norm on the ℓ_∞ -ball $[-1,1]^p$

Convex envelopes of general functions of the support (Bach, 2010)

- Let $F: 2^V \to \mathbb{R}$ be a **set-function**
 - Assume F is **non-decreasing** (i.e., $A \subset B \Rightarrow F(A) \leqslant F(B)$)
 - Explicit prior knowledge on supports (Haupt and Nowak, 2006;
 Baraniuk et al., 2008; Huang et al., 2009)
- Define $\Theta(w) = F(\operatorname{Supp}(w))$: How to get its convex envelope?
 - 1. Possible if F is also **submodular**
 - 2. Allows unified theory and algorithm
 - 3. Provides **new** regularizers

• $F: 2^V \to \mathbb{R}$ is **submodular** if and only if

$$\forall A,B\subset V,\quad F(A)+F(B)\geqslant F(A\cap B)+F(A\cup B)$$

$$\Leftrightarrow \ \forall k\in V,\quad A\mapsto F(A\cup\{k\})-F(A) \text{ is non-increasing}$$

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 - Example: $F: A \mapsto g(\operatorname{Card}(A))$ is submodular if g is concave

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- Intuition 2: behave like convex functions
 - Polynomial-time minimization, conjugacy theory
- Used in several areas of signal processing and machine learning
 - Total variation/graph cuts (Chambolle, 2005; Boykov et al., 2001)
 - Optimal design (Krause and Guestrin, 2005)

Submodular functions - Examples

- Concave functions of the cardinality: g(|A|)
- Cuts
- Entropies
 - $H((X_k)_{k\in A})$ from p random variables X_1,\ldots,X_p
- Network flows
 - Efficient representation for set covers
- Rank functions of matroids

Submodular functions - Lovász extension

- ullet Subsets may be identified with elements of $\{0,1\}^p$
- Given any set-function F and w such that $w_{j_1} \geqslant \cdots \geqslant w_{j_p}$, define:

$$f(w) = \sum_{k=1}^{p} w_{j_k} [F(\{j_1, \dots, j_k\}) - F(\{j_1, \dots, j_{k-1}\})]$$

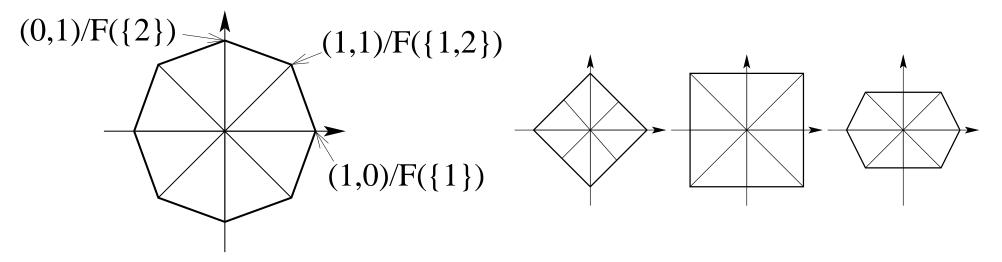
- If $w=1_A$, $f(w)=F(A)\Rightarrow$ extension from $\{0,1\}^p$ to \mathbb{R}^p
- -f is piecewise affine and positively homogeneous
- F is submodular if and only if f is convex (Lovász, 1982)
 - Minimizing f(w) on $w \in [0,1]^p$ equivalent to minimizing F on 2^V

Submodular functions and structured sparsity

- ullet Let $F:2^V o \mathbb{R}$ be a non-decreasing submodular set-function
- Proposition: the convex envelope of $\Theta: w \mapsto F(\operatorname{Supp}(w))$ on the ℓ_{∞} -ball is $\Omega: w \mapsto f(|w|)$ where f is the Lovász extension of F

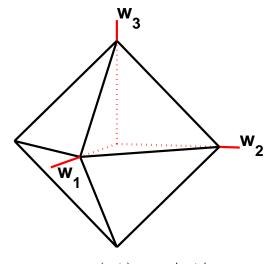
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- ullet Sparsity-inducing properties: Ω is a polyhedral norm



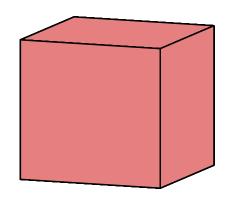
- A if stable if for all $B \supset A$, $B \neq A \Rightarrow F(B) > F(A)$
- With probability one, stable sets are the only allowed active sets

Polyhedral unit balls

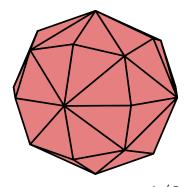


$$F(A) = |A|$$

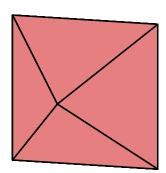
$$\Omega(w) = ||w||_1$$



 $F(A) = \min\{|A|, 1\}$ $\Omega(w) = ||w||_{\infty}$

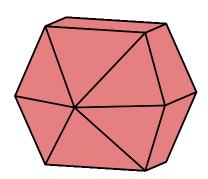


 $F(A) = |A|^{1/2}$ all possible extreme points



$$F(A) = 1_{\{A \cap \{1\} \neq \emptyset\}} + 1_{\{A \cap \{2,3\} \neq \emptyset\}}$$

$$\Omega(w) = |w_1| + ||w_{\{2,3\}}||_{\infty}$$



$$F(A) = 1_{\{A \cap \{1,2,3\} \neq \emptyset\}}$$

$$+1_{\{A \cap \{2,3\} \neq \emptyset\}} + 1_{\{A \cap \{3\} \neq \emptyset\}}$$

$$\Omega(w) = ||w||_{\infty} + ||w_{\{2,3\}}||_{\infty} + |w_{3}|$$

Submodular functions and structured sparsity

Unified theory and algorithms

- Generic computation of proximal operator
- Unified oracle inequalities

Extensions

- Shaping level sets through symmetric submodular function (Bach, 2010a)
- ℓ_q -relaxations of combinatorial penalties (Obozinski and Bach, 2011)

Conclusion

Structured sparsity for machine learning and statistics

- Many applications (image, audio, text, etc.)
- May be achieved through structured sparsity-inducing norms
- Link with submodular functions: unified analysis and algorithms

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On-going/related work on structured sparsity

- Norm design beyond submodular functions
- Complementary approach of Jacob, Obozinski, and Vert (2009)
- Theoretical analysis of dictionary learning (Jenatton, Bach and Gribonval, 2011)
- Achieving $\log p = O(n)$ algorithmically (Bach, 2008)

INRIA and machine learning

- Machine learning is a relatively recent field
 - Between applied mathematics and computer science
 - INRIA is a key actor (core ML + interactions)
- What INRIA can do for machine learning
 - Junior researcher positions (CR)
 - Invited professors

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