

A Review on Multi-Label Learning Algorithms

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Abstract

Multi-label learning studies the problem where each example is represented by a *single* instance while associated with *a set of* labels simultaneously. During the past decade, significant amount of progresses have been made towards this emerging machine learning paradigm. This paper aims to provide a timely review on this area with emphasis on state-of-the-art multi-label learning algorithms. Firstly, fundamentals on multi-label learning including formal definition and evaluation metrics are given. Secondly and primarily, eight representative multi-label learning algorithms are scrutinized under common notations with relevant analyses and discussions. Thirdly, several related learning settings are briefly summarized. As a conclusion, online resources and open research problems on multi-label learning are outlined for reference purposes.

Index Terms

Multi-label learning, label correlations, problem transformation, algorithm adaptation.

I. INTRODUCTION

Traditional supervised learning is one of the mostly-studied machine learning paradigms, where each real-world object (example) is represented by a single instance (feature vector) and associated with a single label. Formally, let \mathcal{X} denote the instance space and \mathcal{Y} denote the label space, the task of traditional supervised learning is to learn a function $f : \mathcal{X} \rightarrow \mathcal{Y}$ from the training set $\{(\mathbf{x}_i, y_i) \mid 1 \leq i \leq m\}$. Here, $\mathbf{x}_i \in \mathcal{X}$ is an instance characterizing the properties (features) of an object and $y_i \in \mathcal{Y}$ is the corresponding label characterizing its

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semantics. Therefore, one fundamental assumption adopted by traditional supervised learning is that each example belongs to only one concept, i.e. having *unique* semantic meaning.

Although traditional supervised learning is prevailing and successful, there are many learning tasks where the above simplifying assumption does not fit well, as real-world objects might be complicated and have multiple semantic meanings simultaneously. To name a few, in text categorization, a news document could cover several topics such as *sports*, *London Olympics*, *ticket sales* and *torch relay*; In music information retrieval, a piece of symphony could convey various messages such as *piano*, *classical music*, *Mozart* and *Austria*; In automatic video annotation, one video clip could be related to some scenarios, such as *urban* and *building*, and so on.

To account for the multiple semantic meanings that one real-world object might have, one direct solution is to assign *a set of* proper labels to the object to explicitly express its semantics. Following the above consideration, the paradigm of multi-label learning naturally emerges [95]. In contrast to traditional supervised learning, in multi-label learning each object is also represented by a single instance while associated with a set of labels instead of a single label. The task is to learn a function which can predict the proper label sets for unseen instances.¹

Early researches on multi-label learning mainly focus on the problem of multi-label text categorization [63], [75], [97]. During the past decade, multi-label learning has gradually attracted significant attentions from machine learning and related communities and has been widely applied to diverse problems from automatic annotation for multimedia contents including image [5], [67], [74], [85], [102] to bioinformatics [16], [27], [107], web mining [51], [82], rule mining [84], [99], information retrieval [35], [114], tag recommendation [50], [77], etc. Specifically, in recent six years (2007-2012), there are more than 60 papers with keyword *multi-label* (or *multilabel*) in the title appearing in major machine learning-related conferences (including ICML/ECML PKDD/IJCAI/AAAI/KDD/ICDM/NIPS).

¹In a broad sense, multi-label learning can be regarded as one possible instantiation of multi-target learning [95], where each object is associated with multiple target variables (multi-dimensional outputs) [3]. Different types of target variables would give rise to different instantiations of multi-target learning, such as multi-label learning (binary targets), multi-dimensional classification (categorical/multi-class targets), multi-output/multivariate regression (numerical targets), and even learning with combined types of target variables.

This paper serves as a timely review on the emerging area of multi-label learning, where its state-of-the-art is presented in three parts.² In the first part (Section II), fundamentals on multi-label learning including formal definition (learning framework, key challenge, threshold calibration) and evaluation metrics (example-based, label-based, theoretical results) are given. In the second and primary part (Section III), technical details of up to eight representative multi-label algorithms are scrutinized under common notations with necessary analyses and discussions. In the third part (Section IV), several related learning settings are briefly summarized. To conclude this review (Section V), online resources and possible lines of future researches on multi-label learning are discussed.

II. THE PARADIGM

A. Formal Definition

1) *Learning Framework*: Suppose $\mathcal{X} = \mathbb{R}^d$ (or \mathbb{Z}^d) denotes the d -dimensional instance space, and $\mathcal{Y} = \{y_1, y_2, \dots, y_q\}$ denotes the label space with q possible class labels. The task of multi-label learning is to learn a function $h : \mathcal{X} \rightarrow 2^{\mathcal{Y}}$ from the multi-label training set $\mathcal{D} = \{(\mathbf{x}_i, Y_i) \mid 1 \leq i \leq m\}$. For each multi-label example (\mathbf{x}_i, Y_i) , $\mathbf{x}_i \in \mathcal{X}$ is a d -dimensional feature vector $(x_{i1}, x_{i2}, \dots, x_{id})^\top$ and $Y_i \subseteq \mathcal{Y}$ is the set of labels associated with \mathbf{x}_i .³ For any unseen instance $\mathbf{x} \in \mathcal{X}$, the multi-label classifier $h(\cdot)$ predicts $h(\mathbf{x}) \subseteq \mathcal{Y}$ as the set of proper labels for \mathbf{x} .

To characterize the properties of any multi-label data set, several useful multi-label indicators can be utilized [72], [95]. The most natural way to measure the degree of multi-labeledness is *label cardinality*: $LCard(\mathcal{D}) = \frac{1}{m} \sum_{i=1}^m |Y_i|$, i.e. the average number of labels per example; Accordingly, *label density* normalizes label cardinality by the number of possible labels in the

²Note that there have been some nice reviews on multi-label learning techniques [17], [89], [91]. Compared to earlier attempts in this regard, we strive to provide an enriched version with the following enhancements: a) In-depth descriptions on more algorithms; b) Comprehensive introductions on latest progresses; c) Succinct summarizations on related learning settings.

³In this paper, the term ‘‘multi-label learning’’ is used in equivalent sense as ‘‘multi-label classification’’ since labels assigned to each instance are considered to be binary. Furthermore, there are alternative multi-label settings where other than a single instance each example is represented by a bag of instances [113] or graphs [54], or extra ontology knowledge might exist on the label space such as hierarchy structure [2], [100]. To keep the review comprehensive yet well-focused, examples are assumed to adopt *single-instance* representation and possess *flat* class labels.

TABLE I
SUMMARY OF MAJOR MATHEMATICAL NOTATIONS.

Notations	Mathematical Meanings
\mathcal{X}	d -dimensional instance space \mathbb{R}^d (or \mathbb{Z}^d)
\mathcal{Y}	label space with q possible class labels $\{y_1, y_2, \dots, y_q\}$
\mathbf{x}	d -dimensional feature vector $(x_1, x_2, \dots, x_d)^\top$ ($\mathbf{x} \in \mathcal{X}$)
Y	label set associated with \mathbf{x} ($Y \subseteq \mathcal{Y}$)
\bar{Y}	complementary set of Y in \mathcal{Y}
\mathcal{D}	multi-label training set $\{(\mathbf{x}_i, Y_i) \mid 1 \leq i \leq m\}$
\mathcal{S}	multi-label test set $\{(\mathbf{x}_i, Y_i) \mid 1 \leq i \leq p\}$
$h(\cdot)$	multi-label classifier $h : \mathcal{X} \rightarrow 2^{\mathcal{Y}}$, where $h(\mathbf{x})$ returns the set of proper labels for \mathbf{x}
$f(\cdot, \cdot)$	real-valued function $f : \mathcal{X} \times \mathcal{Y} \rightarrow \mathbb{R}$, where $f(\mathbf{x}, y)$ returns the confidence of being proper label of \mathbf{x}
$rank_f(\cdot, \cdot)$	$rank_f(\mathbf{x}, y)$ returns the rank of y in \mathcal{Y} based on the descending order induced from $f(\mathbf{x}, \cdot)$
$t(\cdot)$	thresholding function $t : \mathcal{X} \rightarrow \mathbb{R}$, where $h(\mathbf{x}) = \{y \mid f(\mathbf{x}, y) > t(\mathbf{x}), y \in \mathcal{Y}\}$
$ \cdot $	$ \mathcal{A} $ returns the cardinality of set \mathcal{A}
$\llbracket \cdot \rrbracket$	$\llbracket \pi \rrbracket$ returns 1 if predicate π holds, and 0 otherwise
$\phi(\cdot, \cdot)$	$\phi(Y, y)$ returns +1 if $y \in Y$, and -1 otherwise
\mathcal{D}_j	binary training set $\{(\mathbf{x}_i, \phi(Y_i, y_j)) \mid 1 \leq i \leq m\}$ derived from \mathcal{D} for the j -th class label y_j
$\psi(\cdot, \cdot, \cdot)$	$\psi(Y, y_j, y_k)$ returns +1 if $y_j \in Y$ and $y_k \notin Y$, and -1 if $y_j \notin Y$ and $y_k \in Y$
\mathcal{D}_{jk}	binary training set $\{(\mathbf{x}_i, \psi(Y_i, y_j, y_k)) \mid \phi(Y_i, y_j) \neq \phi(Y_i, y_k), 1 \leq i \leq m\}$ derived from \mathcal{D} for the label pair (y_j, y_k)
$\sigma_{\mathcal{Y}}(\cdot)$	injective function $\sigma_{\mathcal{Y}} : 2^{\mathcal{Y}} \rightarrow \mathbb{N}$ mapping from the power set of \mathcal{Y} to natural numbers ($\sigma_{\mathcal{Y}}^{-1}$ being the corresponding inverse function)
$\mathcal{D}_{\mathcal{Y}}^\dagger$	multi-class (single-label) training set $\{(\mathbf{x}_i, \sigma_{\mathcal{Y}}(Y_i)) \mid 1 \leq i \leq m\}$ derived from \mathcal{D}
\mathcal{B}	binary learning algorithm [complexity: $\mathcal{F}_{\mathcal{B}}(m, d)$ for training; $\mathcal{F}'_{\mathcal{B}}(d)$ for (per-instance) testing]
\mathcal{M}	multi-class learning algorithm [complexity: $\mathcal{F}_{\mathcal{M}}(m, d, q)$ for training; $\mathcal{F}'_{\mathcal{M}}(d, q)$ for (per-instance) testing]

label space: $LDen(\mathcal{D}) = \frac{1}{|\mathcal{Y}|} \cdot LCard(\mathcal{D})$. Another popular multi-labeledness measure is *label diversity*: $LDiv(\mathcal{D}) = |\{Y \mid \exists \mathbf{x} : (\mathbf{x}, Y) \in \mathcal{D}\}|$, i.e. the number of distinct label sets appeared in the data set; Similarly, label diversity can be normalized by the number of examples to indicate the proportion of distinct label sets: $PLDiv(\mathcal{D}) = \frac{1}{|\mathcal{D}|} \cdot LDiv(\mathcal{D})$.

In most cases, the model returned by a multi-label learning system corresponds to a real-valued function $f : \mathcal{X} \times \mathcal{Y} \rightarrow \mathbb{R}$, where $f(\mathbf{x}, y)$ can be regarded as the *confidence* of $y \in \mathcal{Y}$ being the proper label of \mathbf{x} . Specifically, given a multi-label example (\mathbf{x}, Y) , $f(\cdot, \cdot)$ should yield larger output on the *relevant* label $y' \in Y$ and smaller output on the *irrelevant* label $y'' \notin Y$, i.e.

$f(\mathbf{x}, y') > f(\mathbf{x}, y'')$. Note that the multi-label classifier $h(\cdot)$ can be derived from the real-valued function $f(\cdot, \cdot)$ via: $h(\mathbf{x}) = \{y \mid f(\mathbf{x}, y) > t(\mathbf{x}), y \in \mathcal{Y}\}$, where $t : \mathcal{X} \rightarrow \mathbb{R}$ acts as a *thresholding function* which dichotomizes the label space into relevant and irrelevant label sets.

For ease of reference, Table I lists major notations used throughout this review along with their mathematical meanings.

2) *Key Challenge*: It is evident that traditional supervised learning can be regarded as a degenerated version of multi-label learning if each example is confined to have only one single label. However, the generality of multi-label learning inevitably makes the corresponding learning task much more difficult to solve. Actually, the key challenge of learning from multi-label data lies in the overwhelming size of output space, i.e. the number of label sets grows *exponentially* as the number of class labels increases. For example, for a label space with 20 class labels ($q = 20$), the number of possible label sets would exceed one million (i.e. 2^{20}).

To cope with the challenge of exponential-sized output space, it is essential to facilitate the learning process by exploiting *correlations* (or dependency) among labels [95], [106]. For example, the probability of an image being labeled annotated with label *Brazil* would be high if we know it has labels *rainforest* and *soccer*; A document is unlikely to be labeled as *entertainment* if it is related to *politics*. Therefore, effective exploitation of the label correlations information is deemed to be crucial for the success of multi-label learning techniques. Existing strategies to label correlations exploitation could among others be roughly categorized into three families, based on the *order of correlations* that the learning techniques have considered [106]:

- *First-order strategy*: The task of multi-label learning is tackled in a *label-by-label* style and thus ignoring co-existence of the other labels, such as decomposing the multi-label learning problem into a number of independent binary classification problems (one per label) [5], [16], [108]. The prominent merit of first-order strategy lies in its conceptual simplicity and high efficiency. On the other hand, the effectiveness of the resulting approaches might be suboptimal due to the ignorance of label correlations.
- *Second-order strategy*: The task of multi-label learning is tackled by considering *pairwise* relations between labels, such as the ranking between relevant label and irrelevant label

[27], [30], [107], or interaction between any pair of labels [33], [67], [97], [114], etc. As label correlations are exploited to some extent by second-order strategy, the resulting approaches can achieve good generalization performance. However, there are certain real-world applications where label correlations go beyond the second-order assumption.

- *High-order strategy*: The task of multi-label learning is tackled by considering high-order relations among labels such as imposing all other labels' influences on each label [13], [34], [47], [103], or addressing connections among random subsets of labels [71], [72], [94], etc. Apparently high-order strategy has stronger correlation-modeling capabilities than first-order and second-order strategies, while on the other hand is computationally more demanding and less scalable.

In Section III, a number of multi-label learning algorithms adopting different strategies will be described in detail to better demonstrate the respective pros and cons of each strategy.

3) *Threshold Calibration*: As mentioned in Subsection II-A1, a common practice in multi-label learning is to return some real-valued function $f(\cdot, \cdot)$ as the learned model [95]. In this case, in order to decide the proper label set for unseen instance \mathbf{x} (i.e. $h(\mathbf{x})$), the real-valued output $f(\mathbf{x}, y)$ on each label should be calibrated against the thresholding function output $t(\mathbf{x})$.

Generally, threshold calibration can be accomplished with two strategies, i.e. setting $t(\cdot)$ as constant function or inducing $t(\cdot)$ from the training examples [44]. For the first strategy, as $f(\mathbf{x}, y)$ takes value in \mathbb{R} , one straightforward choice is to use zero as the calibration constant [5]. Another popular choice for calibration constant is 0.5 when $f(\mathbf{x}, y)$ represents the posterior probability of y being a proper label of \mathbf{x} [16]. Furthermore, when all the unseen instances in the test set are available, the calibration constant can be set to minimize the difference on certain multi-label indicator between the training set and test set, notably the label cardinality [72].

For the second strategy, a *stacking*-style procedure would be used to determine the thresholding function [27], [69], [107]. One popular choice is to assume a linear model for $t(\cdot)$, i.e. $t(\mathbf{x}) = \langle \mathbf{w}^*, \mathbf{f}^*(\mathbf{x}) \rangle + b^*$ where $\mathbf{f}^*(\mathbf{x}) = (f(\mathbf{x}, y_1), \dots, f(\mathbf{x}, y_q))^T \in \mathbb{R}^q$ is a q -dimensional stacking vector storing the learning system's real-valued outputs on each label. Specifically, to work out the q -dimensional weight vector \mathbf{w}^* and bias b^* , the following *linear least squares* problem is

solved based on the training set \mathcal{D} :

$$\min_{\{\mathbf{w}^*, b^*\}} \sum_{i=1}^m (\langle \mathbf{w}^*, \mathbf{f}^*(\mathbf{x}_i) \rangle + b^* - s(\mathbf{x}_i))^2 \quad (1)$$

Here, $s(\mathbf{x}_i) = \arg \min_{a \in \mathbb{R}} (|\{y_j \mid y_j \in Y_i, f(\mathbf{x}_i, y_j) \leq a\}| + |\{y_k \mid y_k \in \bar{Y}_i, f(\mathbf{x}_i, y_k) \geq a\}|)$ represents the *target output* of the stacking model which bipartitions \mathcal{Y} into relevant and irrelevant labels for each training example with minimum misclassifications.

All the above threshold calibration strategies are *general-purpose* techniques which could be used as a post-processing step to any multi-label learning algorithm returning real-valued function $f(\cdot, \cdot)$. Accordingly, there also exist some *ad hoc* threshold calibration techniques which are specific to the learning algorithms [30], [94] and will be introduced as their inherent component in Section III. Instead of utilizing the thresholding function $t(\cdot)$, an equivalent mechanism to induce $h(\cdot)$ from $f(\cdot, \cdot)$ is to specify the number of relevant labels for each example with $t' : \mathcal{X} \rightarrow \{1, 2, \dots, q\}$ such that $h(\mathbf{x}) = \{y \mid \text{rank}_f(\mathbf{x}, y) \leq t'(\mathbf{x})\}$ [44], [82]. Here, $\text{rank}_f(\mathbf{x}, y)$ returns the rank of y when all class labels in \mathcal{Y} are sorted in descending order based on $f(\mathbf{x}, \cdot)$.

B. Evaluation Metrics

1) *Brief Taxonomy*: In traditional supervised learning, generalization performance of the learning system is evaluated with conventional metrics such as accuracy, F-measure, area under the ROC curve (AUC), etc. However, performance evaluation in multi-label learning is much complicated than traditional single-label setting, as each example can be associated with multiple labels simultaneously. Therefore, a number of evaluation metrics specific to multi-label learning are proposed, which can be generally categorized into two groups, i.e. *example-based* metrics [33], [34], [75] and *label-based* metrics [94].

Following the notations in Table I, let $\mathcal{S} = \{(\mathbf{x}_i, Y_i) \mid 1 \leq i \leq p\}$ be the test set and $h(\cdot)$ be the learned multi-label classifier. Example-based metrics work by evaluating the learning system's performance on each test example separately, and then returning the *mean value* across the test set. Different to the above example-based metrics, label-based metrics work by evaluating the learning system's performance on each class label separately, and then returning the *macro/micro-averaged value* across all class labels.

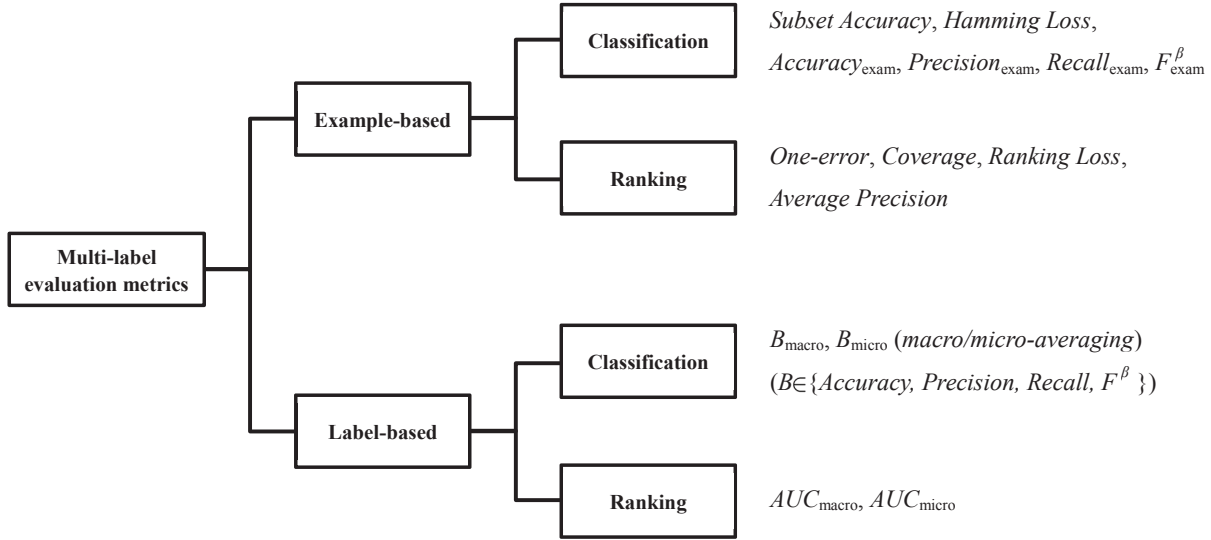


Fig. 1. Summary of major multi-label evaluation metrics.

Note that with respect to $h(\cdot)$, the learning system's generalization performance is measured from *classification* perspective. However, for either example-based or label-based metrics, with respect to the real-valued function $f(\cdot, \cdot)$ which is returned by most multi-label learning systems as a common practice, the generalization performance can also be measured from *ranking* perspective. Fig. 1 summarizes the major multi-label evaluation metrics to be introduced next.

2) *Example-based Metrics*: Following the notations in Table I, six example-based classification metrics can be defined based on the multi-label classifier $h(\cdot)$ [33], [34], [75]:

- *Subset Accuracy*:

$$subsetacc(h) = \frac{1}{p} \sum_{i=1}^p \mathbb{1}[h(\mathbf{x}_i) = Y_i]$$

The subset accuracy evaluates the fraction of correctly classified examples, i.e. the predicted label set is identical to the ground-truth label set. Intuitively, subset accuracy can be regarded as a multi-label counterpart of the traditional accuracy metric, and tends to be overly strict especially when the size of label space (i.e. q) is large.

- *Hamming Loss*:

$$hloss(h) = \frac{1}{p} \sum_{i=1}^p |h(\mathbf{x}_i) \Delta Y_i|$$

Here, Δ stands for the symmetric difference between two sets. The hamming loss evaluates the fraction of misclassified instance-label pairs, i.e. a relevant label is missed or an irrelevant is predicted. Note that when each example in \mathcal{S} is associated with only one label, $\text{hloss}_{\mathcal{S}}(h)$ will be $2/q$ times of the traditional misclassification rate.

- $Accuracy_{\text{exam}}, Precision_{\text{exam}}, Recall_{\text{exam}}, F_{\text{exam}}^{\beta}$:

$$Accuracy_{\text{exam}}(h) = \frac{1}{p} \sum_{i=1}^p \frac{|Y_i \cap h(\mathbf{x}_i)|}{|Y_i \cup h(\mathbf{x}_i)|}; \quad Precision_{\text{exam}}(h) = \frac{1}{p} \sum_{i=1}^p \frac{|Y_i \cap h(\mathbf{x}_i)|}{|h(\mathbf{x}_i)|}$$

$$Recall_{\text{exam}}(h) = \frac{1}{p} \sum_{i=1}^p \frac{|Y_i \cap h(\mathbf{x}_i)|}{|Y_i|}; \quad F_{\text{exam}}^{\beta}(h) = \frac{(1 + \beta^2) \cdot Precision_{\text{exam}}(h) \cdot Recall_{\text{exam}}(h)}{\beta^2 \cdot Precision_{\text{exam}}(h) + Recall_{\text{exam}}(h)}$$

Furthermore, F_{exam}^{β} is an integrated version of $Precision_{\text{exam}}(h)$ and $Recall_{\text{exam}}(h)$ with balancing factor $\beta > 0$. The most common choice is $\beta = 1$ which leads to the *harmonic mean* of precision and recall.

When the intermediate real-valued function $f(\cdot, \cdot)$ is available, four example-based ranking metrics can be defined as well [75]:

- *One-error*:

$$one-error(f) = \frac{1}{p} \sum_{i=1}^p \mathbb{1}[\arg \max_{y \in \mathcal{Y}} f(\mathbf{x}_i, y) \notin Y_i]$$

The one-error evaluates the fraction of examples whose top-ranked label is not in the relevant label set.

- *Coverage*:

$$coverage(f) = \frac{1}{p} \sum_{i=1}^p \max_{y \in Y_i} rank_f(\mathbf{x}_i, y) - 1$$

The coverage evaluates how many steps are needed, on average, to move down the ranked label list so as to cover all the relevant labels of the example.

- *Ranking Loss*:

$$rloss(f) = \frac{1}{p} \sum_{i=1}^p \frac{1}{|Y_i| |\bar{Y}_i|} |\{(y', y'') \mid f(\mathbf{x}_i, y') \leq f(\mathbf{x}_i, y''), (y', y'') \in Y_i \times \bar{Y}_i\}|$$

The ranking loss evaluates the fraction of reversely ordered label pairs, i.e. an irrelevant label is ranked higher than a relevant label.

- *Average Precision:*

$$avgprec(f) = \frac{1}{p} \sum_{i=1}^p \frac{1}{|Y_i|} \sum_{y \in Y_i} \frac{|\{y' \mid rank_f(\mathbf{x}, y') \leq rank_f(\mathbf{x}_i, y), y' \in Y_i\}|}{rank_f(\mathbf{x}_i, y)}$$

The average precision evaluates the average fraction of relevant labels ranked higher than a particular label $y \in Y_i$.

For *one-error*, *coverage* and *ranking loss*, the smaller the metric value the better the system's performance, with optimal value of $\frac{1}{p} \sum_{i=1}^p |Y_i| - 1$ for *coverage* and 0 for *one-error* and *ranking loss*. For the other example-based multi-label metrics, the larger the metric value the better the system's performance, with optimal value of 1.

3) *Label-based Metrics:* For the j -th class label y_j , four basic quantities characterizing the binary classification performance on this label can be defined based on $h(\cdot)$:

$$TP_j = |\{\mathbf{x}_i \mid y_j \in Y_i \wedge y_j \in h(\mathbf{x}_i), 1 \leq i \leq p\}|; \quad FP_j = |\{\mathbf{x}_i \mid y_j \notin Y_i \wedge y_j \in h(\mathbf{x}_i), 1 \leq i \leq p\}|$$

$$TN_j = |\{\mathbf{x}_i \mid y_j \notin Y_i \wedge y_j \notin h(\mathbf{x}_i), 1 \leq i \leq p\}|; \quad FN_j = |\{\mathbf{x}_i \mid y_j \in Y_i \wedge y_j \notin h(\mathbf{x}_i), 1 \leq i \leq p\}|$$

In other words, TP_j , FP_j , TN_j and FN_j represent the number of *true positive*, *false positive*, *true negative*, and *false negative* test examples with respect to y_j . According to the above definitions, $TP_j + FP_j + TN_j + FN_j = p$ naturally holds.

Based on the above four quantities, most of the binary classification metrics can be derived accordingly. Let $B(TP_j, FP_j, TN_j, FN_j)$ represent some specific binary classification metric ($B \in \{Accuracy, Precision, Recall, F^\beta\}$ ⁴), the label-based classification metrics can be obtained in either of the following modes [94]:

- *Macro-averaging:*

$$B_{\text{macro}}(h) = \frac{1}{q} \sum_{j=1}^q B(TP_j, FP_j, TN_j, FN_j)$$

- *Micro-averaging:*

$$B_{\text{micro}}(h) = B \left(\sum_{j=1}^q TP_j, \sum_{j=1}^q FP_j, \sum_{j=1}^q TN_j, \sum_{j=1}^q FN_j \right)$$

⁴For example, $Accuracy(TP_j, FP_j, TN_j, FN_j) = \frac{TP_j + TN_j}{TP_j + FP_j + TN_j + FN_j}$, $Precision(TP_j, FP_j, TN_j, FN_j) = \frac{TP_j}{TP_j + FP_j}$, $Recall(TP_j, FP_j, TN_j, FN_j) = \frac{TP_j}{TP_j + FN_j}$, and $F^\beta(TP_j, FP_j, TN_j, FN_j) = \frac{(1+\beta^2) \cdot TP_j}{(1+\beta^2) \cdot TP_j + \beta^2 \cdot FN_j + FP_j}$.

Conceptually speaking, macro-averaging and micro-averaging assume “equal weights” for labels and examples respectively. It is not difficult to show that both $Accuracy_{\text{macro}}(h) = Accuracy_{\text{micro}}(h)$ and $Accuracy_{\text{micro}}(h) + h\text{loss}(h) = 1$ hold. Note that the macro/micro-averaged version ($B_{\text{macro}}/B_{\text{micro}}$) is different to the example-based version in Subsection II-B2.

When the intermediate real-valued function $f(\cdot, \cdot)$ is available, one label-based ranking metric, i.e. macro-averaged AUC, can be derived as:

$$AUC_{\text{macro}} = \frac{1}{q} \sum_{j=1}^q AUC_j = \frac{1}{q} \sum_{j=1}^q \frac{|\{(\mathbf{x}', \mathbf{x}'') \mid f(\mathbf{x}', y_j) \geq f(\mathbf{x}'', y_j), (\mathbf{x}', \mathbf{x}'') \in \mathcal{Z}_j \times \bar{\mathcal{Z}}_j\}|}{|\mathcal{Z}_j| |\bar{\mathcal{Z}}_j|} \quad (2)$$

Here, $\mathcal{Z}_j = \{\mathbf{x}_i \mid y_j \in Y_i, 1 \leq i \leq p\}$ ($\bar{\mathcal{Z}}_j = \{\mathbf{x}_i \mid y_j \notin Y_i, 1 \leq i \leq p\}$) corresponds to the set of test instances with (without) label y_j . The second line of Eq.(2) follows from the close relation between AUC and the Wilcoxon-Mann-Whitney statistic [39]. Correspondingly, the micro-averaged AUC can also be derived as:

$$AUC_{\text{micro}} = \frac{|\{(\mathbf{x}', \mathbf{x}'', y', y'') \mid f(\mathbf{x}', y') \geq f(\mathbf{x}'', y''), (\mathbf{x}', y') \in \mathcal{S}^+, (\mathbf{x}'', y'') \in \mathcal{S}^-\}|}{|\mathcal{S}^+| |\mathcal{S}^-|}$$

Here, $\mathcal{S}^+ = \{(\mathbf{x}_i, y) \mid y \in Y_i, 1 \leq i \leq p\}$ ($\mathcal{S}^- = \{(\mathbf{x}_i, y) \mid y \notin Y_i, 1 \leq i \leq p\}$) corresponds to the set of relevant (irrelevant) instance-label pairs.

For the above label-based multi-label metrics, the larger the metric value the better the system’s performance, with optimal value of 1.

4) *Theoretical Results:* Based on the metric definitions, it is obvious that existing multi-label metrics consider the performance from diverse aspects and are thus of different natures. As shown in Section III, most multi-label learning algorithms actually learn from training examples by explicitly or implicitly optimizing one specific metric. In light of fair and honest evaluation, performance of the multi-label learning algorithm should therefore be tested on a broad range of metrics instead of only on the one being optimized. Specifically, recent theoretical studies show that classifiers aim at maximizing the *subset accuracy* would perform rather poor if evaluated in terms of *hamming loss*, and vice versa [22], [23].

As multi-label metrics are usually non-convex and discontinuous, in practice most learning algorithms resort to optimizing (convex) *surrogate* multi-label metrics [65], [66]. Recently, the *consistency* of multi-label learning [32] has been studied, i.e. whether the expected loss of a

learned classifier converges to the Bayes loss as the training set size increases. Specifically, a necessary and sufficient condition for consistency of multi-label learning based on surrogate loss functions is given, which is intuitive and can be informally stated as that for a fixed distribution over $\mathcal{X} \times 2^{\mathcal{Y}}$, the set of classifiers yielding optimal surrogate loss must fall in the set of classifiers yielding optimal original multi-label loss.

By focusing on *ranking loss*, it is disclosed that none pairwise convex surrogate loss defined on label pairs is consistent with the ranking loss and some recent multi-label approach [40] is inconsistent even for *deterministic* multi-label learning [32].⁵ Interestingly, in contrast to this negative result, a complementary positive result on consistent multi-label learning is reported for ranking loss minimization [21]. By using a reduction to the bipartite ranking problem [55], simple univariate convex surrogate loss (exponential or logistic) defined on single labels is shown to be consistent with the ranking loss with explicit regret bounds and convergence rates.

III. LEARNING ALGORITHMS

A. Simple Categorization

Algorithm development always stands as the core issue of machine learning researches, with multi-label learning being no exception. During the past decade, significant amount of algorithms have been proposed to learning from multi-label data. Considering that it is infeasible to go through all existing algorithms within limited space, in this review we opt for scrutinizing a total of eight representative multi-label learning algorithms. Here, the *representativeness* of those selected algorithms are maintained with respect to the following criteria: a) Broad spectrum: each algorithm has unique characteristics covering a variety of algorithmic design strategies; b) Primitive impact: most algorithms lead to a number of follow-up or related methods along its line of research; and c) Favorable influence: each algorithm is among the highly-cited works in the multi-label learning field.⁶

⁵Here, deterministic multi-label learning corresponds to the easier learning case where for any instance $\mathbf{x} \in \mathcal{X}$, there exists a label subset $Y \subseteq \mathcal{Y}$ such that the posteriori probability of observing Y given \mathbf{x} is greater than 0.5, i.e. $\mathbb{P}(Y | \mathbf{x}) > 0.5$.

⁶According to Google Scholar statistics (by January 2013), each paper for the eight algorithms has received at least 90 citations, with more than 200 citations on average.

As we try to keep the selection less biased with the above criteria, one should notice that the eight algorithms to be detailed by no means exclude the importance of other methods. Furthermore, for the sake of notational consistency and mathematical rigor, we have chosen to rephrase and present each algorithm under common notations. In this paper, a simple categorization of multi-label learning algorithms is adopted [95]:

Problem transformation methods: This category of algorithms tackle multi-label learning problem by transforming it into other well-established learning scenarios. Representative algorithms include first-order approaches Binary Relevance [5] and high-order approach Classifier Chains [72] which transform the task of multi-label learning into the task of binary classification, second-order approach Calibrated Label Ranking [30] which transforms the task of multi-label learning into the task of label ranking, and high-order approach Random k -labelsets [94] which transforms the task of multi-label learning into the task of multi-class classification.

Algorithm adaptation methods: This category of algorithms tackle multi-label learning problem by adapting popular learning techniques to deal with multi-label data directly. Representative algorithms include first-order approach ML- k NN [108] adapting lazy learning techniques, first-order approach ML-DT [16] adapting decision tree techniques, second-order approach Rank-SVM [27] adapting kernel techniques, and second-order approach CML [33] adapting information-theoretic techniques.

Briefly, the key philosophy of problem transformation methods is to *fit data to algorithm*, while the key philosophy of algorithm adaptation methods is to *fit algorithm to data*. Fig. 2 summarizes the above-mentioned algorithms to be detailed in the rest of this section.

B. Problem Transformation Methods

1) *Binary Relevance:* The basic idea of this algorithm is to decompose the multi-label learning problem into q *independent* binary classification problems, where each binary classification problem corresponds to a possible label in the label space [5].

Following the notations in Table I, for the j -th class label y_j , Binary Relevance firstly constructs

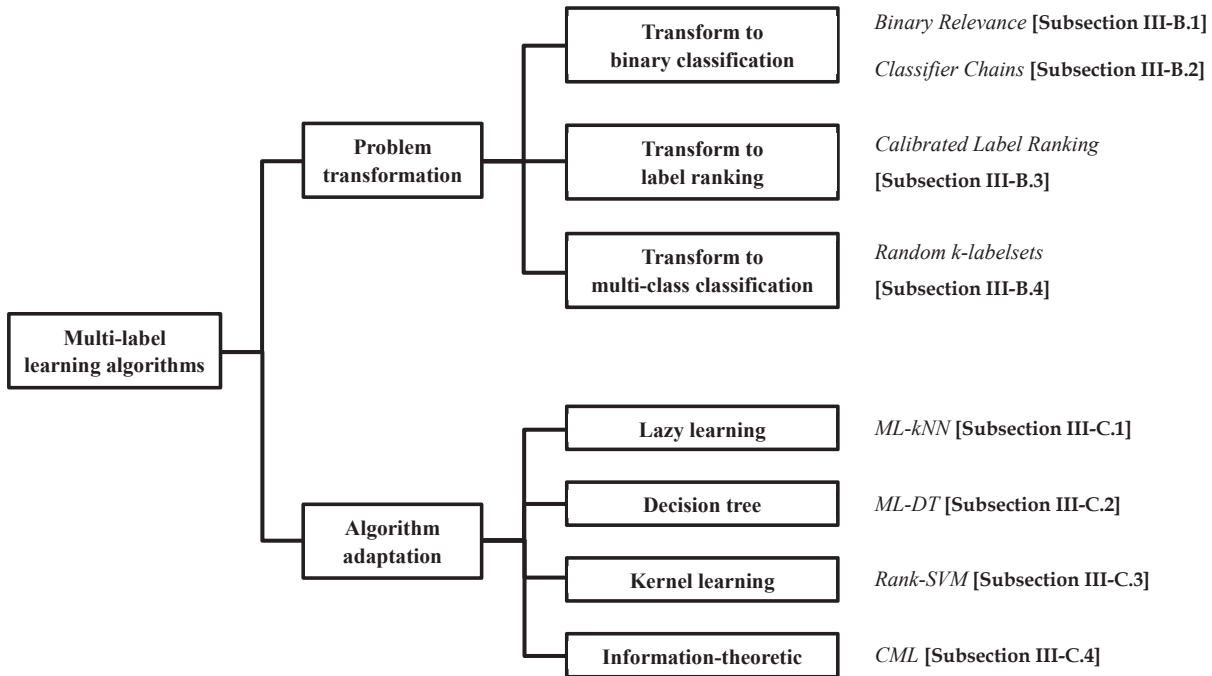


Fig. 2. Categorization of representative multi-label learning algorithms being reviewed.

a corresponding *binary* training set by considering the relevance of each training example to y_j :

$$\mathcal{D}_j = \{(\mathbf{x}_i, \phi(Y_i, y_j)) \mid 1 \leq i \leq m\} \quad (3)$$

$$\text{where } \phi(Y_i, y_j) = \begin{cases} +1, & \text{if } y_j \in Y_i \\ -1, & \text{otherwise} \end{cases}$$

After that, some binary learning algorithm \mathcal{B} is utilized to induce a binary classifier $g_j : \mathcal{X} \rightarrow \mathbb{R}$, i.e. $g_j \leftarrow \mathcal{B}(\mathcal{D}_j)$. Therefore, for any multi-label training example (\mathbf{x}_i, Y_i) , instance \mathbf{x}_i will be involved in the learning process of q binary classifiers. For relevant label $y_j \in Y_i$, \mathbf{x}_i is regarded as one *positive* instance in inducing $g_j(\cdot)$; On the other hand, for irrelevant label $y_k \in \bar{Y}_i$, \mathbf{x}_i is regarded as one *negative* instance. The above training strategy is termed as *cross-training* in [5].

For unseen instance \mathbf{x} , Binary Relevance predicts its associated label set Y by querying labeling relevance on each individual binary classifier and then combing relevant labels:

$$Y = \{y_j \mid g_j(\mathbf{x}) > 0, 1 \leq j \leq q\} \quad (4)$$

Note that when all the binary classifiers yield negative outputs, the predicted label set Y would

```

Y=BinaryRelevance( $\mathcal{D}$ ,  $\mathcal{B}$ ,  $\mathbf{x}$ )
1. for  $j = 1$  to  $q$  do
2.   Construct the binary training set  $\mathcal{D}_j$  according to Eq.(3);
3.    $g_j \leftarrow \mathcal{B}(\mathcal{D}_j)$ ;
4. endfor
5. Return  $Y$  according to Eq.(5);

```

Fig. 3. Pseudo-code of Binary Relevance.

be empty. To avoid producing empty prediction, the following *T-Criterion* rule can be applied:

$$Y = \{y_j \mid g_j(\mathbf{x}) > 0, 1 \leq j \leq q\} \cup \{y_{j^*} \mid j^* = \arg \max_{1 \leq j \leq q} g_j(\mathbf{x})\} \quad (5)$$

Briefly, when none of the binary classifiers yield positive predictions, T-Criterion rule complements Eq.(4) by including the class label with *greatest* (least negative) output. In addition to T-Criterion, some other rules toward label set prediction based on the outputs of each binary classifier can be found in [5].

Remarks: The pseudo-code of Binary Relevance is summarized in Fig. 3. It is a *first-order* approach which builds classifiers for each label separately and offers the natural opportunity for parallel implementation. The most prominent advantage of Binary Relevance lies in its extremely straightforward way of handling multi-label data (Steps 1-4), which has been employed as the building block of many state-of-the-art multi-label learning techniques [20], [34], [72], [106]. On the other hand, Binary Relevance completely ignores potential correlations among labels, and the binary classifier for each label may suffer from the issue of class-imbalance when q is large and label density (i.e. $LDen(\mathcal{D})$) is low. As shown in Fig. 3, Binary Relevance has computational complexity of $\mathcal{O}(q \cdot \mathcal{F}_{\mathcal{B}}(m, d))$ for training and $\mathcal{O}(q \cdot \mathcal{F}'_{\mathcal{B}}(d))$ for testing.⁷

2) *Classifier Chains*: The basic idea of this algorithm is to transform the multi-label learning problem into a *chain* of binary classification problems, where subsequent binary classifiers in the chain is built upon the predictions of preceding ones [72], [73].

⁷In this paper, computational complexity is mainly examined with respect to three factors which are common for all learning algorithms, i.e.: m (number of training examples), d (dimensionality) and q (number of possible class labels). Furthermore, for binary (multi-class) learning algorithm $\mathcal{B}(\mathcal{M})$ embedded in problem transformation methods, we denote its training complexity as $\mathcal{F}_{\mathcal{B}}(m, d)$ ($\mathcal{F}_{\mathcal{M}}(m, d, q)$) and its (per-instance) testing complexity as $\mathcal{F}'_{\mathcal{B}}(d)$ ($\mathcal{F}'_{\mathcal{M}}(d, q)$). All computational complexity results reported in this paper are the worst-case bounds.

For q possible class labels $\{y_1, y_2, \dots, y_q\}$, let $\tau : \{1, \dots, q\} \rightarrow \{1, \dots, q\}$ be a permutation function which is used to specify an *ordering* over them, i.e. $y_{\tau(1)} \succ y_{\tau(2)} \succ \dots \succ y_{\tau(q)}$. For the j -th label $y_{\tau(j)}$ ($1 \leq j \leq q$) in the ordered list, a corresponding binary training set is constructed by appending each instance with its relevance to those labels preceding $y_{\tau(j)}$:

$$\mathcal{D}_{\tau(j)} = \{([\mathbf{x}_i, \mathbf{pre}_{\tau(j)}^i], \phi(Y_i, y_{\tau(j)})) \mid 1 \leq i \leq m\} \quad (6)$$

$$\text{where } \mathbf{pre}_{\tau(j)}^i = (\phi(Y_i, y_{\tau(1)}), \dots, \phi(Y_i, y_{\tau(j-1)}))^\top$$

Here, $[\mathbf{x}_i, \mathbf{pre}_{\tau(j)}^i]$ concatenates vectors \mathbf{x}_i and $\mathbf{pre}_{\tau(j)}^i$, and $\mathbf{pre}_{\tau(j)}^i$ represents the binary assignment of those labels preceding $y_{\tau(j)}$ on \mathbf{x}_i (specifically, $\mathbf{pre}_{\tau(1)}^i = \emptyset$).⁸ After that, some binary learning algorithm \mathcal{B} is utilized to induce a binary classifier $g_{\tau(j)} : \mathcal{X} \times \{-1, +1\}^{j-1} \rightarrow \mathbb{R}$, i.e. $g_{\tau(j)} \leftarrow \mathcal{B}(\mathcal{D}_{\tau(j)})$. In other words, $g_{\tau(j)}(\cdot)$ determines whether $y_{\tau(j)}$ is a relevant label or not.

For unseen instance \mathbf{x} , its associated label set Y is predicted by traversing the classifier chain iteratively. Let $\lambda_{\tau(j)}^{\mathbf{x}} \in \{-1, +1\}$ represent the predicted binary assignment of $y_{\tau(j)}$ on \mathbf{x} , which are recursively derived as follows:

$$\lambda_{\tau(1)}^{\mathbf{x}} = \text{sign} [g_{\tau(1)}(\mathbf{x})] \quad (7)$$

$$\lambda_{\tau(j)}^{\mathbf{x}} = \text{sign} [g_{\tau(j)}([\mathbf{x}, \lambda_{\tau(1)}^{\mathbf{x}}, \dots, \lambda_{\tau(j-1)}^{\mathbf{x}}])] \quad (2 \leq j \leq q)$$

Here, $\text{sign}[\cdot]$ is the signed function. Accordingly, the predicted label set corresponds to:

$$Y = \{y_{\tau(j)} \mid \lambda_{\tau(j)}^{\mathbf{x}} = +1, 1 \leq j \leq q\} \quad (8)$$

It is obvious that for the classifier chain obtained as above, its effectiveness is largely affected by the ordering specified by τ . To account for the effect of ordering, an *Ensemble of Classifier Chains* can be built with n random permutations over the label space, i.e. $\tau^{(1)}, \tau^{(2)}, \dots, \tau^{(n)}$. For each permutation $\tau^{(r)}$ ($1 \leq r \leq n$), instead of inducing one classifier chain by applying $\tau^{(r)}$ directly on the original training set \mathcal{D} , a modified training set $\mathcal{D}^{(r)}$ is used by sampling \mathcal{D} *without* replacement ($|\mathcal{D}^{(r)}| = 0.67 \cdot |\mathcal{D}|$) [72] or *with* replacement ($|\mathcal{D}^{(r)}| = |\mathcal{D}|$) [73].

⁸In Classifier Chains [72], [73], binary assignment is represented by 0 and 1. Without loss of generality, binary assignment is represented by -1 and +1 in this paper for notational consistency.

```

Y=ClassifierChains( $\mathcal{D}$ ,  $\mathcal{B}$ ,  $\tau$ ,  $\mathbf{x}$ )
1. for  $j = 1$  to  $q$  do
2.   Construct the chaining binary training set  $\mathcal{D}_{\tau(j)}$  according to Eq.(6);
3.    $g_{\tau(j)} \leftarrow \mathcal{B}(\mathcal{D}_{\tau(j)})$ ;
4. endfor
5. Return  $Y$  according to Eq.(8) (in conjunction with Eq.(7));

```

Fig. 4. Pseudo-code of Classifier Chains.

Remarks : The pseudo-code of Classifier Chains is summarized in Fig. 4. It is a *high-order* approach which considers correlations among labels in a random manner. Compared to Binary Relevance [5], Classifier Chains has the advantage of exploiting label correlations while loses the opportunity of parallel implementation due to its chaining property. During the training phase, Classifier Chains augments instance space with extra features from ground-truth labeling (i.e. $\text{pre}_{\tau(j)}^i$ in Eq.(6)). Instead of keeping extra features binary-valued, another possibility is to set them to the classifier’s probabilistic outputs when the model returned by \mathcal{B} (e.g. Naive Bayes) is capable of yielding posteriori probability [20], [105]. As shown in Fig. 4, Classifier Chains has computational complexity of $\mathcal{O}(q \cdot \mathcal{F}_{\mathcal{B}}(m, d + q))$ for training and $\mathcal{O}(q \cdot \mathcal{F}'_{\mathcal{B}}(d + q))$ for testing.

3) *Calibrated Label Ranking*: The basic idea of this algorithm is to transform the multi-label learning problem into the *label ranking* problem, where ranking among labels is fulfilled by techniques of pairwise comparison [30].

For q possible class labels $\{y_1, y_2, \dots, y_q\}$, a total of $q(q - 1)/2$ binary classifiers can be generated by pairwise comparison, one for each label pair (y_j, y_k) ($1 \leq j < k \leq q$). Concretely, for each label pair (y_j, y_k) , pairwise comparison firstly constructs a corresponding binary training set by considering the *relative* relevance of each training example to y_j and y_k :

$$\mathcal{D}_{jk} = \{(\mathbf{x}_i, \psi(Y_i, y_j, y_k)) \mid \phi(Y_i, y_j) \neq \phi(Y_i, y_k), 1 \leq i \leq m\} \quad (9)$$

$$\text{where } \psi(Y_i, y_j, y_k) = \begin{cases} +1, & \text{if } \phi(Y_i, y_j) = +1 \text{ and } \phi(Y_i, y_k) = -1 \\ -1, & \text{if } \phi(Y_i, y_j) = -1 \text{ and } \phi(Y_i, y_k) = +1 \end{cases}$$

In other words, only instances with distinct relevance to y_j and y_k will be included in \mathcal{D}_{jk} . After that, some binary learning algorithm \mathcal{B} is utilized to induce a binary classifier $g_{jk} : \mathcal{X} \rightarrow \mathbb{R}$, i.e. $g_{jk} \leftarrow \mathcal{B}(\mathcal{D}_{jk})$. Therefore, for any multi-label training example (\mathbf{x}_i, Y_i) , instance \mathbf{x}_i will be involved in the learning process of $|Y_i| |\bar{Y}_i|$ binary classifiers. For any instance $\mathbf{x} \in \mathcal{X}$, the

learning system votes for y_j if $g_{jk}(\mathbf{x}) > 0$ and y_k otherwise.

For unseen instance \mathbf{x} , Calibrated Label Ranking firstly feeds it to the $q(q-1)/2$ trained binary classifiers to obtain the overall votes on each possible class label:

$$\zeta(\mathbf{x}, y_j) = \sum_{k=1}^{j-1} \llbracket g_{kj}(\mathbf{x}) \leq 0 \rrbracket + \sum_{k=j+1}^q \llbracket g_{jk}(\mathbf{x}) > 0 \rrbracket \quad (1 \leq j \leq q) \quad (10)$$

Based on the above definition, it is not difficult to verify that $\sum_{j=1}^q \zeta(\mathbf{x}, y_j) = q(q-1)/2$. Here, labels in \mathcal{Y} can be ranked according to their respective votes (ties are broken arbitrarily).

Thereafter, some thresholding function should be further specified to bipartition the list of ranked labels into relevant and irrelevant label set. To achieve this within the pairwise comparison framework, Calibrated Label Ranking incorporates a *virtual label* y_V into each multi-label training example (\mathbf{x}_i, Y_i) . Conceptually speaking, the virtual label serves as an *artificial splitting point* between \mathbf{x}_i 's relevant and irrelevant labels [6]. In other words, y_V is considered to be ranked lower than $y_j \in Y_i$ while ranked higher than $y_k \in \bar{Y}_i$.

In addition to the original $q(q-1)/2$ binary classifiers, q auxiliary binary classifiers will be induced, one for each new label pair (y_j, y_V) ($1 \leq j \leq q$). Similar to Eq.(9), a binary training set corresponding to (y_j, y_V) can be constructed as follows:

$$\mathcal{D}_{jV} = \{(\mathbf{x}_i, \varphi(Y_i, y_j, y_V)) \mid 1 \leq i \leq m\} \quad (11)$$

$$\text{where } \varphi(Y_i, y_j, y_V) = \begin{cases} +1, & \text{if } y_j \in Y_i \\ -1, & \text{otherwise} \end{cases}$$

Based on this, the binary learning algorithm \mathcal{B} is utilized to induce a binary classifier corresponding to the virtual label $g_{jV} : \mathcal{X} \rightarrow \mathbb{R}$, i.e. $g_{jV} \leftarrow \mathcal{B}(\mathcal{D}_{jV})$. After that, the overall votes specified in Eq.(10) will be updated with the newly induced classifiers:

$$\zeta^*(\mathbf{x}, y_j) = \zeta(\mathbf{x}, y_j) + \llbracket g_{jV}(\mathbf{x}) > 0 \rrbracket \quad (1 \leq j \leq q) \quad (12)$$

Furthermore, the overall votes on virtual label can be computed as:

$$\zeta^*(\mathbf{x}, y_V) = \sum_{j=1}^q \llbracket g_{jV}(\mathbf{x}) \leq 0 \rrbracket \quad (13)$$

Therefore, the predicted label set for unseen instance \mathbf{x} corresponds to:

$$Y = \{y_j \mid \zeta^*(\mathbf{x}, y_j) > \zeta^*(\mathbf{x}, y_V), 1 \leq j \leq q\} \quad (14)$$

```

Y=CalibratedLabelRanking( $\mathcal{D}$ ,  $\mathcal{B}$ ,  $\mathbf{x}$ )
1. for  $j = 1$  to  $q - 1$  do
2.   for  $k = j + 1$  to  $q$  do
3.     Construct the binary training set  $\mathcal{D}_{jk}$  according to Eq.(9);
4.      $g_{jk} \leftarrow \mathcal{B}(\mathcal{D}_{jk})$ ;
5.   endfor
6. endfor
7. for  $j = 1$  to  $q$  do
8.   Construct the binary training set  $\mathcal{D}_{jV}$  according to Eq.(11);
9.    $g_{jV} \leftarrow \mathcal{B}(\mathcal{D}_{jV})$ ;
10. endfor
11. Return  $Y$  according to Eq.(14) (in conjunction with Eqs.(10)-(13));

```

Fig. 5. Pseudo-code of Calibrated Label Ranking.

By comparing Eq.(11) to Eq.(3), it is obvious that the training set \mathcal{D}_{jV} employed by Calibrated Label Ranking is identical the training set \mathcal{D}_j employed by Binary Relevance [5]. Therefore, Calibrated Label Ranking can be regarded as an enriched version of pairwise comparison, where the routine $q(q - 1)/2$ binary classifiers are enlarged with the q binary classifiers of Binary Relevance to facilitate learning [30].

Remarks: The pseudo-code of Calibrated Label Ranking is summarized in Fig. 5. It is a *second-order* approach which builds classifiers for any pair of class labels. Compared to previously introduced algorithms [5], [72] which construct binary classifiers in a *one-vs-rest* manner, Calibrated Label Ranking constructs binary classifiers (except those for virtual label) in a *one-vs-one* manner and thus has the advantage of mitigating the negative influence of the class-imbalance issue. On the other hand, the number of binary classifiers constructed by Calibrated Label Ranking grows from linear scale to *quadratic scale* in terms of the number class labels (i.e. q). Improvements on Calibrated Label Ranking mostly focus on reducing the quadratic number of classifiers to be queried in testing phase by exact pruning [59] or approximate pruning [60], [61]. By exploiting idiosyncrasy of the underlying binary learning algorithm \mathcal{B} , such as dual representation for Perceptron [58], the quadratic number of classifiers can be induced more efficiently in training phase [57]. As shown in Fig. 5, Calibrated Label Ranking has computational complexity of $\mathcal{O}(q^2 \cdot \mathcal{F}_{\mathcal{B}}(m, d))$ for training and $\mathcal{O}(q^2 \cdot \mathcal{F}'_{\mathcal{B}}(d))$ for testing.

4) *Random k -Labelsets:* The basic idea of this algorithm is to transform the multi-label learning problem into an ensemble of *multi-class classification* problems, where each component

learner in the ensemble targets a random subset of \mathcal{Y} upon which a multi-class classifier is induced by the Label Powerset (LP) techniques [92], [94].

LP is a straightforward approach to transforming multi-label learning problem into multi-class (single-label) classification problem. Let $\sigma_{\mathcal{Y}} : 2^{\mathcal{Y}} \rightarrow \mathbb{N}$ be some *injective* function mapping from the power set of \mathcal{Y} to natural numbers, and $\sigma_{\mathcal{Y}}^{-1}$ be the corresponding *inverse* function. In the training phase, LP firstly converts the original multi-label training set \mathcal{D} into the following multi-class training set by treating every distinct label set appearing in \mathcal{D} as a *new class*:

$$\mathcal{D}_{\mathcal{Y}}^{\dagger} = \{(\mathbf{x}_i, \sigma_{\mathcal{Y}}(Y_i)) \mid 1 \leq i \leq m\} \quad (15)$$

where the set of new classes covered by $\mathcal{D}_{\mathcal{Y}}^{\dagger}$ corresponds to:

$$\Gamma(\mathcal{D}_{\mathcal{Y}}^{\dagger}) = \{\sigma_{\mathcal{Y}}(Y_i) \mid 1 \leq i \leq m\} \quad (16)$$

Obviously, $|\Gamma(\mathcal{D}_{\mathcal{Y}}^{\dagger})| \leq \min(m, 2^{|\mathcal{Y}|})$ holds here. After that, some multi-class learning algorithm \mathcal{M} is utilized to induce a multi-class classifier $g_{\mathcal{Y}}^{\dagger} : \mathcal{X} \rightarrow \Gamma(\mathcal{D}_{\mathcal{Y}}^{\dagger})$, i.e. $g_{\mathcal{Y}}^{\dagger} \leftarrow \mathcal{M}(\mathcal{D}_{\mathcal{Y}}^{\dagger})$. Therefore, for any multi-label training example (\mathbf{x}_i, Y_i) , instance \mathbf{x}_i will be re-assigned with the newly mapped single-label $\sigma_{\mathcal{Y}}(Y_i)$ and then participates in multi-class classifier induction.

For unseen instance \mathbf{x} , LP predicts its associated label set Y by firstly querying the prediction of multi-class classifier and then mapping it back to the power set of \mathcal{Y} :

$$Y = \sigma_{\mathcal{Y}}^{-1}(g_{\mathcal{Y}}^{\dagger}(\mathbf{x})) \quad (17)$$

Unfortunately, LP has two major limitations in terms of practical feasibility: a) Incompleteness: as shown in Eqs.(16) and (17), LP is confined to predict label sets appearing in the training set, i.e. unable to generalize to those outside $\{Y_i \mid 1 \leq i \leq m\}$; b) Inefficiency: when \mathcal{Y} is large, there might be too many newly mapped classes in $\Gamma(\mathcal{D}_{\mathcal{Y}}^{\dagger})$, leading to overly high complexity in training $g_{\mathcal{Y}}^{\dagger}(\cdot)$ and extremely few training examples for some newly mapped classes.

To keep LP's simplicity while overcoming its two major drawbacks, Random k -Labelsets chooses to combine ensemble learning [24], [112] with LP to learn from multi-label data. The key strategy is to invoke LP only on random k -labelsets (size- k subset in \mathcal{Y}) to guarantee computational efficiency, and then ensemble a number of LP classifiers to achieve predictive completeness.

Let \mathcal{Y}^k represent the collection of all possible k -labelsets in \mathcal{Y} , where the l -th k -labelset is denoted as $\mathcal{Y}^k(l)$, i.e. $\mathcal{Y}^k(l) \subseteq \mathcal{Y}$, $|\mathcal{Y}^k(l)| = k$, $1 \leq l \leq \binom{q}{k}$. Similar to Eq.(15), a multi-class training set can be constructed as well by shrinking the original label space \mathcal{Y} into $\mathcal{Y}^k(l)$:

$$\mathcal{D}_{\mathcal{Y}^k(l)}^\dagger = \{(\mathbf{x}_i, \sigma_{\mathcal{Y}^k(l)}(Y_i \cap \mathcal{Y}^k(l))) \mid 1 \leq i \leq m\} \quad (18)$$

where the set of new classes covered by $\mathcal{D}_{\mathcal{Y}^k(l)}^\dagger$ corresponds to:

$$\Gamma(\mathcal{D}_{\mathcal{Y}^k(l)}^\dagger) = \{\sigma_{\mathcal{Y}^k(l)}(Y_i \cap \mathcal{Y}^k(l)) \mid 1 \leq i \leq m\}$$

After that, the multi-class learning algorithm \mathcal{M} is utilized to induce a multi-class classifier $g_{\mathcal{Y}^k(l)}^\dagger : \mathcal{X} \rightarrow \Gamma(\mathcal{D}_{\mathcal{Y}^k(l)}^\dagger)$, i.e. $g_{\mathcal{Y}^k(l)}^\dagger \leftarrow \mathcal{M}(\mathcal{D}_{\mathcal{Y}^k(l)}^\dagger)$.

To create an ensemble with n component classifiers, Random k -Labelsets invokes LP on n random k -labelsets $\mathcal{Y}^k(l_r)$ ($1 \leq r \leq n$) each leading to a multi-class classifier $g_{\mathcal{Y}^k(l_r)}^\dagger(\cdot)$. For unseen instance \mathbf{x} , the following two quantities are calculated for each class label:

$$\begin{aligned} \tau(\mathbf{x}, y_j) &= \sum_{r=1}^n \mathbb{1}[y_j \in \mathcal{Y}^k(l_r)] \quad (1 \leq j \leq q) \\ \mu(\mathbf{x}, y_j) &= \sum_{r=1}^n \mathbb{1}\left[y_j \in \sigma_{\mathcal{Y}^k(l_r)}^{-1}\left(g_{\mathcal{Y}^k(l_r)}^\dagger(\mathbf{x})\right)\right] \quad (1 \leq j \leq q) \end{aligned} \quad (19)$$

Here, $\tau(\mathbf{x}, y_j)$ counts the *maximum* number of votes that y_j can be received from the ensemble, while $\mu(\mathbf{x}, y_j)$ counts the *actual* number of votes that y_j receives from the ensemble. Accordingly, the predicted label set corresponds to:

$$Y = \{y_j \mid \mu(\mathbf{x}, y_j)/\tau(\mathbf{x}, y_j) > 0.5, 1 \leq j \leq q\} \quad (20)$$

In other words, when the actual number of votes exceeds *half* of the maximum number of votes, y_j is regarded to be relevant. For an ensemble created by n k -labelsets, the maximum number of votes on each label is nk/q on average. A rule-of-thumb setting for Random k -Labelsets is $k = 3$ and $n = 2q$ [92], [94].

Remarks: The pseudo-code of Random k -Labelsets is summarized in Fig. 6. It is a *high-order* approach where the degree of label correlations is controlled by the size of k -labelsets. In addition to use k -labelset, another way to improve LP is to prune distinct label set in \mathcal{D} appearing less than a pre-specified counting threshold [71]. Although Random k -Labelsets embeds ensemble learning as its *inherent* part to amend LP's major drawbacks, ensemble learning

```

Y=Randomk-Labelsets( $\mathcal{D}$ ,  $\mathcal{M}$ ,  $k$ ,  $n$ ,  $\mathbf{x}$ )
1. for  $r = 1$  to  $n$  do
2.   Randomly choose a  $k$ -labelset  $\mathcal{Y}^k(l_r) \subseteq \mathcal{Y}$  with  $|\mathcal{Y}^k(l_r)| = k$ ;
3.   Construct the multi-class training set  $\mathcal{D}_{\mathcal{Y}^k(l_r)}^\dagger$  according to Eq.(18);
4.    $g_{\mathcal{Y}^k(l_r)}^\dagger \leftarrow \mathcal{M}(\mathcal{D}_{\mathcal{Y}^k(l_r)}^\dagger)$ ;
5. endfor
6. Return  $Y$  according to Eq.(20) (in conjunction with Eq.(19));

```

Fig. 6. Pseudo-code of Random k -Labelsets.

could be employed as a *meta-level* strategy to facilitate multi-label learning by encompassing homogeneous [72], [76] or heterogeneous [74], [83] component multi-label learners. As shown in Fig. 6, Random k -Labelsets has computational complexity of $\mathcal{O}(n \cdot \mathcal{F}_{\mathcal{M}}(m, d, 2^k))$ for training and $\mathcal{O}(n \cdot \mathcal{F}'_{\mathcal{M}}(d, 2^k))$ for testing.

C. Algorithm Adaptation Methods

1) *Multi-Label k -Nearest Neighbor (ML- k NN)*: The basic idea of this algorithm is to adapt *k-nearest neighbor* techniques to deal with multi-label data, where maximum a posteriori (MAP) rule is utilized to make prediction by reasoning with the labeling information embodied in the neighbors [108].

For unseen instance \mathbf{x} , let $\mathcal{N}(\mathbf{x})$ represent the set of its k nearest neighbors identified in \mathcal{D} . Generally, similarity between instances is measured with the Euclidean distance. For the j -th class label, ML- k NN chooses to calculate the following statistics:

$$C_j = \sum_{(\mathbf{x}^*, Y^*) \in \mathcal{N}(\mathbf{x})} \mathbb{I}[y_j \in Y^*] \quad (21)$$

Namely, C_j records the number of \mathbf{x} 's neighbors with label y_j .

Let H_j be the event that \mathbf{x} has label y_j , and $\mathbb{P}(H_j | C_j)$ represents the *posterior probability* that H_j holds under the condition that \mathbf{x} has exactly C_j neighbors with label y_j . Correspondingly, $\mathbb{P}(\neg H_j | C_j)$ represents the posterior probability that H_j doesn't hold under the same condition. According to the MAP rule, the predicted label set is determined by deciding whether $\mathbb{P}(H_j | C_j)$ is greater than $\mathbb{P}(\neg H_j | C_j)$ or not:

$$Y = \{y_j \mid \mathbb{P}(H_j | C_j) / \mathbb{P}(\neg H_j | C_j) > 1, 1 \leq j \leq q\} \quad (22)$$

Based on Bayes theorem, we have:

$$\frac{\mathbb{P}(H_j | C_j)}{\mathbb{P}(\neg H_j | C_j)} = \frac{\mathbb{P}(H_j) \cdot \mathbb{P}(C_j | H_j)}{\mathbb{P}(\neg H_j) \cdot \mathbb{P}(C_j | \neg H_j)} \quad (23)$$

Here, $\mathbb{P}(H_j)$ ($\mathbb{P}(\neg H_j)$) represents the *prior probability* that H_j holds (doesn't hold). Furthermore, $\mathbb{P}(C_j | H_j)$ ($\mathbb{P}(C_j | \neg H_j)$) represents the *likelihood* that \mathbf{x} has exactly C_j neighbors with label y_j when H_j holds (doesn't hold). As shown in Eqs.(22) and (23), it suffices to estimate the prior probabilities as well as likelihoods for making predictions.

ML- k NN fulfills the above task via the *frequency counting* strategy. Firstly, the prior probabilities are estimated by counting the number training examples associated with each label:

$$\mathbb{P}(H_j) = \frac{s + \sum_{i=1}^m \mathbb{I}[y_j \in Y_i]}{s \times 2 + m}; \quad \mathbb{P}(\neg H_j) = 1 - \mathbb{P}(H_j) \quad (1 \leq j \leq q) \quad (24)$$

Here, s is a smoothing parameter controlling the effect of *uniform prior* on the estimation. Generally, s takes the value of 1 resulting in Laplace smoothing.

Secondly, the estimation process for likelihoods is somewhat involved. For the j -th class label y_j , ML- k NN maintains two *frequency arrays* κ_j and $\tilde{\kappa}_j$ each containing $k+1$ elements:

$$\begin{aligned} \kappa_j[r] &= \sum_{i=1}^m \mathbb{I}[y_j \in Y_i] \cdot \mathbb{I}[\delta_j(\mathbf{x}_i) = r] \quad (0 \leq r \leq k) \\ \tilde{\kappa}_j[r] &= \sum_{i=1}^m \mathbb{I}[y_j \notin Y_i] \cdot \mathbb{I}[\delta_j(\mathbf{x}_i) = r] \quad (0 \leq r \leq k) \\ &\text{where } \delta_j(\mathbf{x}_i) = \sum_{(\mathbf{x}^*, Y^*) \in \mathcal{N}(\mathbf{x}_i)} \mathbb{I}[y_j \in Y^*] \end{aligned} \quad (25)$$

Here, $\delta_j(\mathbf{x}_i)$ records the number of \mathbf{x}_i 's neighbors with label y_j . Therefore, $\kappa_j[r]$ counts the number of training examples which have label y_j and have exactly r neighbors with label y_j , while $\tilde{\kappa}_j[r]$ counts the number of training examples which don't have label y_j and have exactly r neighbors with label y_j . Afterwards, the likelihoods can be estimated based on κ_j and $\tilde{\kappa}_j$:

$$\begin{aligned} \mathbb{P}(C_j | H_j) &= \frac{s + \kappa_j[C_j]}{s \times (k + 1) + \sum_{r=0}^k \kappa_j[r]} \quad (1 \leq j \leq q, 0 \leq C_j \leq k) \\ \mathbb{P}(C_j | \neg H_j) &= \frac{s + \tilde{\kappa}_j[C_j]}{s \times (k + 1) + \sum_{r=0}^k \tilde{\kappa}_j[r]} \quad (1 \leq j \leq q, 0 \leq C_j \leq k) \end{aligned} \quad (26)$$

Thereafter, by substituting Eq.(24) (prior probabilities) and Eq.(26) (likelihoods) into Eq.(23), the predicted label set in Eq.(22) naturally follows.

```

Y=ML-kNN( $\mathcal{D}$ ,  $k$ ,  $\mathbf{x}$ )
1. for  $i = 1$  to  $m$  do
2.   Identify  $k$  nearest neighbors  $\mathcal{N}(\mathbf{x}_i)$  for  $\mathbf{x}_i$ ;
3. endfor
4. for  $j = 1$  to  $q$  do
5.   Estimate the prior probabilities  $\mathbb{P}(H_j)$  and  $\mathbb{P}(\neg H_j)$  according to Eq.(24);
6.   Maintain frequency arrays  $\kappa_j$  and  $\tilde{\kappa}_j$  according to Eq.(25);
7. endfor
8. Identify  $k$  nearest neighbors  $\mathcal{N}(\mathbf{x})$  for  $\mathbf{x}$ ;
9. for  $j = 1$  to  $q$  do
10.  Calculate statistic  $C_j$  according to Eq.(21);
11. endfor
12. Return  $Y$  according to Eq.(22) (in conjunction with Eqs.(23), (24) and (26));

```

Fig. 7. Pseudo-code of ML- k NN.

Remarks : The pseudo-code of ML- k NN is summarized in Fig. 7. It is a *first-order* approach which reasons the relevance of each label separately. ML- k NN has the advantage of inheriting merits of both lazy learning and Bayesian reasoning: a) decision boundary can be adaptively adjusted due to the *varying neighbors* identified for each unseen instance; b) the class-imbalance issue can be largely mitigated due to the *prior probabilities* estimated for each class label. There are other ways to make use of lazy learning for handling multi-label data, such as combining k NN with ranking aggregation [7], [15], identifying k NN in a label-specific style [41], [101], expanding k NN to cover the whole training set [14], [49]. Considering that ML- k NN is ignorant of exploiting label correlations, several extensions have been proposed to provide patches to ML- k NN along this direction [13], [104]. As shown in Fig. 7, ML- k NN has computational complexity of $\mathcal{O}(m^2d + qmk)$ for training and $\mathcal{O}(md + qk)$ for testing.

2) *Multi-Label Decision Tree (ML-DT)*: The basic idea of this algorithm is to adopt *decision tree* techniques to deal with multi-label data, where an information gain criterion based on multi-label entropy is utilized to build the decision tree recursively [16].

Given any multi-label data set $\mathcal{T} = \{(\mathbf{x}_i, Y_i) \mid 1 \leq i \leq n\}$ with n examples, the information gain achieved by dividing \mathcal{T} along the l -th feature at splitting value ϑ is:

$$\text{IG}(\mathcal{T}, l, \vartheta) = \text{MLEnt}(\mathcal{T}) - \sum_{\rho \in \{-, +\}} \frac{|\mathcal{T}^\rho|}{|\mathcal{T}|} \cdot \text{MLEnt}(\mathcal{T}^\rho) \quad (27)$$

where $\mathcal{T}^- = \{(\mathbf{x}_i, Y_i) \mid x_{il} \leq \vartheta, 1 \leq i \leq n\}$, $\mathcal{T}^+ = \{(\mathbf{x}_i, Y_i) \mid x_{il} > \vartheta, 1 \leq i \leq n\}$

Namely, \mathcal{T}^- (\mathcal{T}^+) consists of examples with values on the l -th feature less (greater) than ϑ .⁹

Starting from the root node (i.e. $\mathcal{T} = \mathcal{D}$), ML-DT identifies the feature and the corresponding splitting value which maximizes the information gain in Eq.(27), and then generates two child nodes with respect to \mathcal{T}^- and \mathcal{T}^+ . The above process is invoked recursively by treating either \mathcal{T}^- or \mathcal{T}^+ as the new root node, and terminates until some stopping criterion \mathcal{C} is met (e.g. size of the child node is less than the pre-specified threshold).

To instantiate ML-DT, the mechanism for computing multi-label entropy, i.e. $\text{MLEnt}(\cdot)$ in Eq.(27), needs to be specified. A straightforward solution is to treat each subset $Y \subseteq \mathcal{Y}$ as a *new class* and then resort to the conventional single-label entropy:

$$\widehat{\text{MLEnt}}(\mathcal{T}) = - \sum_{Y \subseteq \mathcal{Y}} \mathbb{P}(Y) \cdot \log_2(\mathbb{P}(Y)) \quad (28)$$

$$\text{where } \mathbb{P}(Y) = \frac{\sum_{i=1}^n \mathbb{I}[Y_i = Y]}{n}$$

However, as the number of new classes grows exponentially with respect to $|\mathcal{Y}|$, many of them might not even appear in \mathcal{T} and thus only have trivial estimated probability (i.e. $\mathbb{P}(Y) = 0$). To circumvent this issue, ML-DT assumes *independence* among labels and computes the multi-label entropy in a decomposable way:

$$\text{MLEnt}(\mathcal{T}) = \sum_{j=1}^q -p_j \log_2 p_j - (1 - p_j) \log_2(1 - p_j) \quad (29)$$

$$\text{where } p_j = \frac{\sum_{i=1}^n \mathbb{I}[y_j \in Y_i]}{n}$$

Here, p_j represents the fraction of examples in \mathcal{T} with label y_j . Note that Eq.(29) can be regarded as a simplified version of Eq.(28) under the label independence assumption, and it holds that $\text{MLEnt}(\mathcal{T}) \geq \widehat{\text{MLEnt}}(\mathcal{T})$.

For unseen instance \mathbf{x} , it is fed to the learned decision tree by traversing along the paths until reaching a leaf node affiliated with a number of training examples $\mathcal{T} \subseteq \mathcal{D}$. Then, the predicted label set corresponds to:

$$Y = \{y_j \mid p_j > 0.5, 1 \leq j \leq q\} \quad (30)$$

⁹Without loss of generality, here we assume that features are real-valued and the data set is bi-partitioned by setting splitting point along each feature. Similar to Eq.(27), information gain with respect to discrete-valued features can be defined as well.

```

Y=ML-DT( $\mathcal{D}$ ,  $\mathcal{C}$ ,  $\mathbf{x}$ )
1. Create a decision tree with root node  $\mathcal{N}$  affiliated with the whole training set ( $\mathcal{T} = \mathcal{D}$ );
2. if stopping criterion  $\mathcal{C}$  is met then
3.   break and go to step 9;
4. else
5.   Identify the feature-value pair  $(l, \vartheta)$  which maximizes Eq.(27);
6.   Set  $\mathcal{T}^-$  and  $\mathcal{T}^+$  according to Eq.(27);
7.   Set  $\mathcal{N}.lsubtree$  and  $\mathcal{N}.rsubtree$  to the decision trees recursively constructed with  $\mathcal{T}^-$  and  $\mathcal{T}^+$  respectively;
8. endif
9. Traverse  $\mathbf{x}$  along the decision tree from the root node until a leaf node is reached;
10. Return  $Y$  according to Eq.(30);

```

Fig. 8. Pseudo-code of ML-DT.

In other words, if for one leaf node the majority of training examples falling into it have label y_j , any test instance allocated within the same leaf node will regard y_j as its relevant label.

Remarks: The pseudo-code of ML-DT is summarized in Fig. 8. It is a *first-order* approach which assumes label independence in calculating multi-label entropy. One prominent advantage of ML-DT lies in its high efficiency in inducing the decision tree model from multi-label data. Possible improvements on multi-label decision trees include employing pruning strategy [16] or ensemble learning techniques [52], [110]. As shown in Fig. 8, ML-DT has computational complexity of $\mathcal{O}(mdq)$ for training and $\mathcal{O}(mq)$ for testing.

3) *Ranking Support Vector Machine (Rank-SVM)*: The basic idea of this algorithm is to adapt *maximum margin* strategy to deal with multi-label data, where a set of linear classifiers are optimized to minimize the empirical ranking loss and enabled to handle nonlinear cases with kernel tricks [27].

Let the learning system be composed of q linear classifiers $\mathcal{W} = \{(\mathbf{w}_j, b_j) \mid 1 \leq j \leq q\}$, where $\mathbf{w}_j \in \mathbb{R}^d$ and $b_j \in \mathbb{R}$ are the *weight vector* and *bias* for the j -th class label y_j . Correspondingly, Rank-SVM defines the learning system's *margin* on (\mathbf{x}_i, Y_i) by considering its ranking ability on the example's relevant and irrelevant labels:

$$\min_{(y_j, y_k) \in Y_i \times \bar{Y}_i} \frac{\langle \mathbf{w}_j - \mathbf{w}_k, \mathbf{x}_i \rangle + b_j - b_k}{\|\mathbf{w}_j - \mathbf{w}_k\|} \quad (31)$$

Here, $\langle \mathbf{u}, \mathbf{v} \rangle$ returns the inner product $\mathbf{u}^\top \mathbf{v}$. Geometrically speaking, for each relevant-irrelevant label pair $(y_j, y_k) \in Y_i \times \bar{Y}_i$, their discrimination boundary corresponds to the hyperplane $\langle \mathbf{w}_j - \mathbf{w}_k, \mathbf{x} \rangle + b_j - b_k = 0$. Therefore, Eq.(31) considers the *signed* L_2 -distance of \mathbf{x}_i to hyperplanes

of every relevant-irrelevant label pair, and then returns the minimum as the margin on (\mathbf{x}_i, Y_i) . Therefore, the learning system's margin on the whole training set \mathcal{D} naturally follows:

$$\min_{(\mathbf{x}_i, Y_i) \in \mathcal{D}} \min_{(y_j, y_k) \in Y_i \times \bar{Y}_i} \frac{\langle \mathbf{w}_j - \mathbf{w}_k, \mathbf{x}_i \rangle + b_j - b_k}{\|\mathbf{w}_j - \mathbf{w}_k\|} \quad (32)$$

When the learning system is capable of properly ranking every relevant-irrelevant label pair for each training example, Eq.(32) will return *positive* margin. In this ideal case, we can rescale the linear classifiers to ensure: a) $\forall 1 \leq i \leq m$ and $(y_j, y_k) \in Y_i \times \bar{Y}_i$, $\langle \mathbf{w}_j - \mathbf{w}_k, \mathbf{x}_i \rangle + b_j - b_k > 1$; b) $\exists i^* \in \{1, \dots, m\}$ and $(y_{j^*}, y_{k^*}) \in Y_{i^*} \times \bar{Y}_{i^*}$, $\langle \mathbf{w}_{j^*} - \mathbf{w}_{k^*}, \mathbf{x}_{i^*} \rangle + b_{j^*} - b_{k^*} = 1$. Thereafter, the problem of maximizing the margin in Eq.(32) can be expressed as:

$$\max_{\mathcal{W}} \min_{(\mathbf{x}_i, Y_i) \in \mathcal{D}} \min_{(y_j, y_k) \in Y_i \times \bar{Y}_i} \frac{1}{\|\mathbf{w}_j - \mathbf{w}_k\|^2} \quad (33)$$

$$\text{subject to: } \langle \mathbf{w}_j - \mathbf{w}_k, \mathbf{x}_i \rangle + b_j - b_k \geq 1 \quad (1 \leq i \leq m, (y_j, y_k) \in Y_i \times \bar{Y}_i)$$

Suppose we have sufficient training examples such that for each label pair (y_j, y_k) ($j \neq k$), there exists $(\mathbf{x}, Y) \in \mathcal{D}$ satisfying $(y_j, y_k) \in Y \times \bar{Y}$. Thus, the objective in Eq.(33) becomes equivalent to $\max_{\mathcal{W}} \min_{1 \leq j < k \leq q} \frac{1}{\|\mathbf{w}_j - \mathbf{w}_k\|^2}$ and the optimization problem can be re-written as:

$$\min_{\mathcal{W}} \max_{1 \leq j < k \leq q} \|\mathbf{w}_j - \mathbf{w}_k\|^2 \quad (34)$$

$$\text{subject to: } \langle \mathbf{w}_j - \mathbf{w}_k, \mathbf{x}_i \rangle + b_j - b_k \geq 1 \quad (1 \leq i \leq m, (y_j, y_k) \in Y_i \times \bar{Y}_i)$$

To overcome the difficulty brought by the max operator, Rank-SVM chooses to simplify Eq.(34) by approximating the max operator with the sum operator:

$$\min_{\mathcal{W}} \sum_{j=1}^q \|\mathbf{w}_j\|^2 \quad (35)$$

$$\text{subject to: } \langle \mathbf{w}_j - \mathbf{w}_k, \mathbf{x}_i \rangle + b_j - b_k \geq 1 \quad (1 \leq i \leq m, (y_j, y_k) \in Y_i \times \bar{Y}_i)$$

To accommodate real-world scenarios where constraints in Eq.(35) can not be fully satisfied, *slack variables* can be incorporated into Eq.(35):

$$\min_{\{\mathcal{W}, \Xi\}} \sum_{j=1}^q \|\mathbf{w}_j\|^2 + C \sum_{i=1}^m \frac{1}{|Y_i| |\bar{Y}_i|} \sum_{(y_j, y_k) \in Y_i \times \bar{Y}_i} \xi_{ijk} \quad (36)$$

$$\text{subject to: } \langle \mathbf{w}_j - \mathbf{w}_k, \mathbf{x}_i \rangle + b_j - b_k \geq 1 - \xi_{ijk}$$

$$\xi_{ijk} \geq 0 \quad (1 \leq i \leq m, (y_j, y_k) \in Y_i \times \bar{Y}_i)$$

$Y = \text{Rank-SVM}(\mathcal{D}, C, \mathbf{x})$
1. Induce the classification system $\mathcal{W} = \{(\mathbf{w}_j, b_j) \mid 1 \leq j \leq q\}$ by solving the QP problem in Eq.(36);
2. Induce (\mathbf{w}^*, b^*) for the thresholding function by solving the linear least square problem in Eq.(1);
3. Return Y according to Eq.(37);

Fig. 9. Pseudo-code of Rank-SVM.

Here, $\Xi = \{\xi_{ijk} \mid 1 \leq i \leq m, (y_j, y_k) \in Y_i \times \bar{Y}_i\}$ is the set of slack variables. The objective in Eq.(36) consists of two parts balanced by the trade-off parameter C . Specifically, the first part corresponds to the *margin* of the learning system, while the second part corresponds to the surrogate *ranking loss* of the learning system implemented in hinge form. Note that surrogate ranking loss can be implemented in other ways such as the exponential form for neural network's global error function [107].

Note that Eq.(36) is a standard *quadratic programming* (QP) problem with convex objective and linear constraints, which can be tackled with any off-the-shelf QP solver. Furthermore, to endow Rank-SVM with nonlinear classification ability, one popular way is to solve Eq.(36) in its dual form via *kernel trick*. More details on the dual formulation can be found in [26].

As discussed in Subsection II-A3, Rank-SVM employs the stacking-style procedure to set the thresholding function $t(\cdot)$, i.e. $t(\mathbf{x}) = \langle \mathbf{w}^*, \mathbf{f}^*(\mathbf{x}) \rangle + b^*$ with $\mathbf{f}^*(\mathbf{x}) = (f(\mathbf{x}, y_1), \dots, f(\mathbf{x}, y_q))^T$ and $f(\mathbf{x}, y_j) = \langle \mathbf{w}_j, \mathbf{x} \rangle + b_j$. For unseen instance \mathbf{x} , the predicted label set corresponds to:

$$Y = \{y_j \mid \langle \mathbf{w}_j, \mathbf{x} \rangle + b_j > \langle \mathbf{w}^*, \mathbf{f}^*(\mathbf{x}) \rangle + b^*, 1 \leq j \leq q\} \quad (37)$$

Remarks: The pseudo-code of Rank-SVM is summarized in Fig. 9. It is a *second-order* approach which defines the margin over hyperplanes for relevant-irrelevant label pairs. Rank-SVM benefits from kernels to handle nonlinear classification problems, and further variants can be achieved. Firstly, as shown in [37], the empirical ranking loss considered in Eq.(40) can be replaced with other loss structures such as hamming loss, which can be cast as a general form of *structured output* classification [86], [87]. Secondly, the thresholding strategy can be accomplished with techniques other than stacking-style procedure [48]. Thirdly, to avoid the problem of kernel selection, multiple kernel learning techniques can be employed to learn from multi-label data [8], [46], [81]. As shown in Fig. 9, let $\mathcal{F}_{\text{QP}}(a, b)$ represent the time complexity for a QP solver to solve Eq.(36) with a variables and b constraints, Rank-SVM has computational

complexity of $\mathcal{O}(\mathcal{F}_{QP}(dq + mq^2, mq^2) + q^2(q + m))$ for training and $\mathcal{O}(dq)$ for testing.

4) *Collective Multi-Label Classifier (CML)*: The basic idea of this algorithm is to adapt *maximum entropy* principle to deal with multi-label data, where correlations among labels are encoded as constraints that the resulting distribution must satisfy [33].

For any multi-label example (\mathbf{x}, Y) , let (\mathbf{x}, \mathbf{y}) be the corresponding *random variables* representation using binary label vector $\mathbf{y} = (y_1, y_2, \dots, y_q)^\top \in \{-1, +1\}^q$, whose j -th component indicates whether Y contains the j -th label ($y_j = +1$) or not ($y_j = -1$). Statistically speaking, the task of multi-label learning is equivalent to learn a joint probability distribution $p(\mathbf{x}, \mathbf{y})$.

Let $\mathcal{H}_p(\mathbf{x}, \mathbf{y})$ represent the *information entropy* of (\mathbf{x}, \mathbf{y}) given their distribution $p(\cdot, \cdot)$. The *principle of maximum entropy* [45] assumes that the distribution best modeling the current state of knowledge is the one maximizing $\mathcal{H}_p(\mathbf{x}, \mathbf{y})$ subject to a collection \mathcal{K} of given facts:

$$\begin{aligned} \max_p \quad & \mathcal{H}_p(\mathbf{x}, \mathbf{y}) \\ \text{subject to:} \quad & \mathbb{E}_p[f_k(\mathbf{x}, \mathbf{y})] = F_k \quad (k \in \mathcal{K}) \end{aligned} \quad (38)$$

Generally, the fact is expressed as constraint on the *expectation* of some function over (\mathbf{x}, \mathbf{y}) , i.e. by imposing $\mathbb{E}_p[f_k(\mathbf{x}, \mathbf{y})] = F_k$. Here, $\mathbb{E}_p[\cdot]$ is the expectation operator with respect to $p(\cdot, \cdot)$, while F_k corresponds to the expected value estimated from training set, e.g. $\frac{1}{m} \sum_{(\mathbf{x}, \mathbf{y}) \in \mathcal{D}} f_k(\mathbf{x}, \mathbf{y})$.

Together with the normalization constraint on $p(\cdot, \cdot)$ (i.e. $\mathbb{E}_p[1] = 1$), the constrained optimization problem of Eq.(38) can be carried out with standard *Lagrange Multiplier* techniques. Accordingly, the optimal solution is shown to fall within the *Gibbs* distribution family [1]:

$$p(\mathbf{y} | \mathbf{x}) = \frac{1}{Z_\Lambda(\mathbf{x})} \exp \left(\sum_{k \in \mathcal{K}} \lambda_k \cdot f_k(\mathbf{x}, \mathbf{y}) \right) \quad (39)$$

Here, $\Lambda = \{\lambda_k | k \in \mathcal{K}\}$ is the set of parameters to be determined, and $Z_\Lambda(\mathbf{x})$ is the *partition function* serving as the normalization factor, i.e. $Z_\Lambda(\mathbf{x}) = \sum_{\mathbf{y}} \exp \left(\sum_{k \in \mathcal{K}} \lambda_k \cdot f_k(\mathbf{x}, \mathbf{y}) \right)$.

By assuming Gaussian prior (i.e. $\lambda_k \sim \mathcal{N}(0, \varepsilon^2)$), parameters in Λ can be found by maximizing the following *log-posterior* probability function:

$$\begin{aligned} l(\Lambda | \mathcal{D}) &= \log \left(\prod_{(\mathbf{x}, \mathbf{y}) \in \mathcal{D}} p(\mathbf{y} | \mathbf{x}) \right) - \sum_{k \in \mathcal{K}} \frac{\lambda_k^2}{2\varepsilon^2} \\ &= \sum_{(\mathbf{x}, \mathbf{y}) \in \mathcal{D}} \left(\sum_{k \in \mathcal{K}} \lambda_k \cdot f_k(\mathbf{x}, \mathbf{y}) - \log Z_\Lambda(\mathbf{x}) \right) - \sum_{k \in \mathcal{K}} \frac{\lambda_k^2}{2\varepsilon^2} \end{aligned} \quad (40)$$

```

Y=CML( $\mathcal{D}$ ,  $\varepsilon^2$ ,  $\mathbf{x}$ )
1. for  $l = 1$  to  $d$  do
2.   for  $j = 1$  to  $q$  do
3.     Set constraint  $f_k(\mathbf{x}, \mathbf{y}) = x_l \cdot \llbracket y_j = 1 \rrbracket$  ( $k = (l, j) \in \mathcal{K}_1$ );
4.   endfor
5. endfor
6. for  $j_1 = 1$  to  $q - 1$  do
7.   for  $j_2 = j_1 + 1$  to  $q$  do
8.     Set constraint  $f_k(\mathbf{x}, \mathbf{y}) = \llbracket y_{j_1} = b_1 \rrbracket \cdot \llbracket y_{j_2} = b_2 \rrbracket$  ( $b_1, b_2 \in \{-1, +1\}$ ,  $k = (j_1, j_2, b_1, b_2) \in \mathcal{K}_2$ );
9.   endfor
10. endfor
11. Determine parameters  $\Lambda = \{\lambda_k \mid k \in \mathcal{K}_1 \cup \mathcal{K}_2\}$  by maximizing Eq.(40) (in conjunction with Eq.(41));
12. Return  $Y$  according to Eq.(42);

```

Fig. 10. Pseudo-code of CML.

Note that Eq.(40) is a convex function over Λ , whose global maximum (though not in closed-form) can be found by any off-the-shelf unconstrained optimization method such as BFGS [9]. Generally, gradients of $l(\Lambda \mid \mathcal{D})$ are needed by most numerical methods:

$$\frac{\partial l(\Lambda \mid \mathcal{D})}{\partial \lambda_k} = \sum_{(\mathbf{x}, \mathbf{y}) \in \mathcal{D}} \left(f_k(\mathbf{x}, \mathbf{y}) - \sum_{\mathbf{y}} f_k(\mathbf{x}, \mathbf{y}) p(\mathbf{y} \mid \mathbf{x}) \right) - \frac{\lambda_k}{\varepsilon^2} \quad (k \in \mathcal{K}) \quad (41)$$

For CML, the set of constraints consists of two parts $\mathcal{K} = \mathcal{K}_1 \cup \mathcal{K}_2$. Concretely, $\mathcal{K}_1 = \{(l, j) \mid 1 \leq l \leq d, 1 \leq j \leq q\}$ specifies a total of $d \cdot q$ constraints with $f_k(\mathbf{x}, \mathbf{y}) = x_l \cdot \llbracket y_j = 1 \rrbracket$ ($k = (l, j) \in \mathcal{K}_1$). In addition, $\mathcal{K}_2 = \{(j_1, j_2, b_1, b_2) \mid 1 \leq j_1 < j_2 \leq q, b_1, b_2 \in \{-1, +1\}\}$ specifies a total of $4 \cdot \binom{q}{2}$ constraints with $f_k(\mathbf{x}, \mathbf{y}) = \llbracket y_{j_1} = b_1 \rrbracket \cdot \llbracket y_{j_2} = b_2 \rrbracket$ ($k = (j_1, j_2, b_1, b_2) \in \mathcal{K}_2$). Actually, constraints in \mathcal{K} can be specified in other ways yielding variants of CML [33], [114].

For unseen instance \mathbf{x} , the predicted label set corresponds to:

$$Y = \arg \max_{\mathbf{y}} p(\mathbf{y} \mid \mathbf{x}) \quad (42)$$

Note that exact inference with $\arg \max$ is only tractable for small label space. Otherwise, pruning strategies need to be applied to significantly reduce the search space of $\arg \max$, e.g. only considering label sets appearing in the training set [33].

Remarks : The pseudo-code of CML is summarized in Fig. 10. It is a *second-order* approach where correlations between every label pair are considered via constraints in \mathcal{K}_2 . The second-order correlation studied by CML is more general than that of Rank-SVM [27] as the latter only considers relevant-irrelevant label pairs. As a conditional random field (CRF) model, CML is

TABLE II
SUMMARY OF REPRESENTATIVE MULTI-LABEL LEARNING ALGORITHMS BEING REVIEWED.

Algorithm	Basic Idea	Order of Correlations	Complexity [Train/Test]	Tested Domains	Optimized Metric
Binary	Fit multi-label data to		$\mathcal{O}(q \cdot \mathcal{F}_{\mathcal{B}}(m, d)) /$		classification
Relevance [5]	q binary classifiers	first-order	$\mathcal{O}(q \cdot \mathcal{F}'_{\mathcal{B}}(d))$	image	(hamming loss)
Classifier	Fit multi-label data to a		$\mathcal{O}(q \cdot \mathcal{F}_{\mathcal{B}}(m, d + q)) /$	image, video	classification
Chains [72]	chain of binary classifiers	high-order	$\mathcal{O}(q \cdot \mathcal{F}'_{\mathcal{B}}(d + q))$	text, biology	(hamming loss)
Calibrated Label	Fit multi-label data to		$\mathcal{O}(q^2 \cdot \mathcal{F}_{\mathcal{B}}(m, d)) /$	image, text	Ranking
Ranking [30]	$\frac{q(q+1)}{2}$ binary classifiers	second-order	$\mathcal{O}(q^2 \cdot \mathcal{F}'_{\mathcal{B}}(d))$	biology	(ranking loss)
Random	Fit multi-label data to		$\mathcal{O}(n \cdot \mathcal{F}_{\mathcal{M}}(m, d, 2^k)) /$	image, text	classification
k -Labelsets [94]	n multi-class classifiers	high-order	$\mathcal{O}(n \cdot \mathcal{F}'_{\mathcal{M}}(d, 2^k))$	biology	(subset accuracy)
	Fit k -nearest neighbor		$\mathcal{O}(m^2 d + qmk) /$	image, text	classification
ML- k NN [108]	to multi-label data	first-order	$\mathcal{O}(md + qk)$	biology	(hamming loss)
	Fit decision tree				classification
ML-DT [16]	to multi-label data	first-order	$\mathcal{O}(mdq) / \mathcal{O}(mq)$	biology	(hamming loss)
	Fit kernel learning		$\mathcal{O}(\mathcal{F}_{\text{QP}}(dq + mq^2, mq^2))$		Ranking
Rank-SVM [27]	to multi-label data	second-order	$+q^2(q + m) / \mathcal{O}(dq)$	biology	(ranking loss)
	Fit conditional random		$\mathcal{O}(\mathcal{F}_{\text{UNC}}(dq + q^2, m)) /$		classification
CML [33]	field to multi-label data	second-order	$\mathcal{O}((dq + q^2) \cdot 2^q)$	text	(subset accuracy)

interested in using the *conditional* probability distribution $p(\mathbf{y} \mid \mathbf{x})$ in Eq.(39) for classification. Interestingly, $p(\mathbf{y} \mid \mathbf{x})$ can be factored in various ways such as $p(\mathbf{y} \mid \mathbf{x}) = \prod_{j=1}^q p(y_j \mid \mathbf{x}, y_1, \dots, y_{j-1})$ where each term in the product can be modeled by one classifier in the classifier chain [20], [72], or $p(\mathbf{y} \mid \mathbf{x}) = \prod_{j=1}^q p(y_j \mid \mathbf{x}, \mathbf{pa}_j)$ where each term in the product can be modeled by node y_j and its parents \mathbf{pa}_j in a directed graph [36], [105], [106], and efficient algorithms exist when the directed graph corresponds to multi-dimensional Bayesian network with restricted topology [4], [18], [98]. Directed graphs are also found to be useful for modeling *multiple fault diagnosis* where y_j indicates the good/failing condition of one of the device's components [3], [19]. On the other hand, there have been some multi-label generative models which aim to model the *joint* probability distribution $p(\mathbf{x}, \mathbf{y})$ [63], [80], [97]. As shown in Fig. 10, let $\mathcal{F}_{\text{UNC}}(a, m)$ represent the time complexity for an unconstrained optimization method to solve Eq.(40) with a variables, CML has computational complexity of $\mathcal{O}(\mathcal{F}_{\text{UNC}}(dq + q^2, m))$ for training and $\mathcal{O}((dq + q^2) \cdot 2^q)$ for testing.

D. Summary

Table II summarizes properties of the eight multi-label learning algorithms investigated in Subsections III-B and III-C, including their basic idea, label correlations, computational complexity, tested domains, and optimized (surrogate) metric. As shown in Table II, (surrogate) *hamming loss* and *ranking loss* are among the most popular metrics to be optimized and theoretical analyses on them [21]–[23], [32] have been discussed in Subsection II-B4. Furthermore, note that the *subset accuracy* optimized by Random k -Labelsets is only measured with respect to the k -labelset instead of the whole label space.

Domains reported in Table II correspond to data types on which the corresponding algorithm is shown to work well in the *original* literature. However, all those representative multi-label learning algorithms are *general-purpose* and can be applied to various data types. Nevertheless, the computational complexity of each learning algorithm does play a key factor on its suitability for different scales of data. Here, the data *scalability* can be studied in terms of three main aspects including the number of training examples (i.e. m), the dimensionality (i.e. d), and the number of possible class labels (i.e. q). Furthermore, algorithms which append class labels as extra features to instance space [20], [72], [106] might not benefit too much from this strategy when instance dimensionality is much larger than the number of class labels (i.e. $d \gg q$).

As arguably the mostly-studied supervised learning framework, several algorithms in Table II employ *binary classification* as the intermediate step to learn from multi-label data [5], [30], [72]. An initial and general attempt towards binary classification transformation comes from the famous AdaBoost.MH algorithm [75], where each multi-label training example (\mathbf{x}_i, Y_i) is converted into q binary examples $\{([\mathbf{x}_i, y_j], \phi(Y_i, y_j)) \mid 1 \leq j \leq q\}$. It can be regarded as a *high-order* approach where labels in \mathcal{Y} are treated as appending feature to \mathcal{X} and would be related to each other via the shared instance \mathbf{x} , as far as the binary learning algorithm \mathcal{B} is capable of capturing dependencies among features. Other ways towards binary classification transformation can be fulfilled with techniques such as stacked aggregation [34], [64], [88] or Error-Correcting Output Codes (ECOC) [28], [111].

In addition, first-order algorithm adaptation methods can not be simply regarded as Binary

Relevance [5] combined with specific binary learners. For example, ML- k NN [108] is more than Binary Relevance combined with k NN as Bayesian inference is employed to reason with neighboring information, and ML-DT [16] is more than Binary Relevance combined with decision tree as a single decision tree instead of q decision trees is built to accommodate all class labels (based on multi-label entropy).

IV. RELATED LEARNING SETTINGS

There are several learning settings related to multi-label learning which are worth some discussion, such as multi-instance learning [25], ordinal classification [29], multi-task learning [10], and data streams classification [31].

Multi-instance learning [25] studies the problem where each example is described by a bag of instances while associated with a single (binary) label. A bag is regarded to be positive iff at least one of its constituent instances is positive. In contrast to multi-label learning which models the object’s ambiguities (complicated semantics) in output (label) space, multi-instance learning can be viewed as modeling the object’s ambiguities in input (instance) space [113]. There are some initial attempt towards exploiting multi-instance representation for learning from multi-label data [109].

Ordinal classification [29] studies the problem where a natural ordering exists among all the class labels. In multi-label learning, we can accordingly assume an ordering of relevance on each class label to generalize the crisp membership ($y_j \in \{-1, +1\}$) into the graded membership ($y_j \in \{m_1, m_2, \dots, m_k\}$ where $m_1 < m_2 < \dots < m_k$). Therefore, graded multi-label learning accommodates the case where we can only provide vague (ordinal) instead of definite judgement on the label relevance. Existing work shows that graded multi-label learning can be solved by transforming it into a set of ordinal classification problems (one for each class label), or a set of standard multi-label learning problems (one for each membership level) [12].

Multi-task learning [10] studies the problem where multiple tasks are trained in parallel such that training information of related tasks are used as an inductive bias to help improve the generalization performance of other tasks. Nonetheless, there are some essential differences between multi-task learning and multi-label learning to be noticed. Firstly, in multi-label learning

all the examples share the same feature space, while in multi-task learning the tasks can be in the same feature space or different feature spaces. Secondly, in multi-label learning the goal is to predict the label subset associated with an object, while the purpose of multi-task learning is to have multiple tasks to be learned well simultaneously, and it does not concern on which task subset should be associated with an object (if we take a label as a task) since it generally assumes that every object is involved by all tasks. Thirdly, in multi-label learning it is not rare (yet demanding) to deal with large label space [90], while in multi-task learning it is not reasonable to consider a large number of tasks. Nevertheless, techniques for multi-task learning might be used to benefit multi-label learning [56].

Data streams classification [31] studies the problem where real-world objects are generated online and processed in a real-time manner. Nowadays, streaming data with multi-label nature widely exist in real-world scenarios such as instant news, emails, microblogs, etc [70]. As a usual challenge for streaming data analysis, the key factor for effectively classifying multi-label data streams is how to deal with the concept drift problem. Existing works model concept drift by updating the classifiers significantly whenever a new batch of examples arrive [68], taking the fading assumption that the influence of past data gradually declines as time evolves [53], [78], or maintaining a change detector alerting whenever a concept drift is detected [70].

V. CONCLUSION

In this paper, the state-of-the-art of multi-label learning is reviewed in terms of paradigm formalization, learning algorithms and related learning settings. In particular, instead of trying to go through all the learning techniques within confined space, which would lead to only abridged introductions, we choose to elaborate the algorithmic details of eight representative multi-label learning algorithms with references to other related works. Some online resources for multi-label learning are summarized in Table III, including academic activities (tutorial, workshops, special issue), publicly-available software and data sets.

As discussed in Section II-A2, although the idea of exploiting label correlations have been employed by various multi-label learning techniques, there has not been any formal characterization on the underlying concept or any principled mechanism on the appropriate usage of label

TABLE III
ONLINE RESOURCES FOR MULTI-LABEL LEARNING.

Resource Type	Resource URL and Descriptions
Tutorial	http://www.ecmlpkdd2009.net/program/tutorials/learning-from-multi-label-data/ (In conjunction with ECML PKDD 2009)
	http://cig.fi.upm.es/index.php/presentations?download=4 (In conjunction with TAMIDA 2010)
Workshops	http://lpis.csd.auth.gr/workshops/mld09/ (MLD'09 : in conjunction with ECML PKDD 2009)
	http://cse.seu.edu.cn/conf/MLD10/ (MLD'10 : in conjunction with ICML/COLT 2010)
	http://cse.seu.edu.cn/conf/LAWS12/ (LAWS'12 : in conjunction with ACML 2012)
Special Issue	http://mlkd.csd.auth.gr/events/ml2010si.html (Machine Learning Journal Special Issue on Learning from Multi-Label Data [96])
Software	http://mulan.sourceforge.net/index.html (The MULAN [93] open-source Java library)
	http://meqa.sourceforge.net/ (The MEKA project based on WEKA [38])
	http://cse.seu.edu.cn/people/zhangml/Resources.htm#codes_mll (Matlab codes multi-label learning)
Data Sets	http://mulan.sourceforge.net/datasets.html (Data sets from MULAN)
	http://meqa.sourceforge.net/#datasets (Data sets from MEKA)
	http://www.csie.ntu.edu.tw/~cjlin/libsvmtools/datasets/multilabel.html (Data sets from LIBSVM [11])

correlations. Recent researches indicate that correlations among labels might be *asymmetric*, i.e. the influence of one label to the other one is not necessarily be the same in the inverse direction [42], or *local*, i.e. different instances share different label correlations with few correlations being globally applicable [43]. Nevertheless, full understanding on label correlations, especially for scenarios with large output space, would remain as the holy grail for multi-label learning.

As reviewed in Section III, multi-label learning algorithms are introduced by focusing on their algorithmic properties. One natural complement to this review would be conducting thorough experimental studies to get insights on the pros and cons of different multi-label learning algorithms. A recent attempt towards extensive experimental comparison can be found in [62] where 12 multi-label learning algorithms are compared with respect to 16 evaluation metrics. Interestingly while not surprisingly, the best-performing algorithm for both classification and ranking metrics turns out to be the one based on *ensemble learning* techniques (i.e. random forest of predictive decision trees [52]). Nevertheless, empirical comparison across a broad range or within a focused type (e.g. [79]) are worthwhile topic to be further explored.

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