Blessing of dimensionality at the edge

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Abstract

In this paper we present theory and algorithms enabling classes of Artificial Intelligence (AI) systems to continuously and incrementally improve with a-priori quantifiable guarantees – or more specifically remove classification errors – over time. This is distinct from state-of-the-art machine learning, AI, and software approaches. Another feature of this approach is that, in the supervised setting, the computational complexity of training is linear in the number of training samples. At the time of classification, the computational complexity is bounded by few inner product calculations. Moreover, the implementation is shown to be very scalable. This makes it viable for deployment in applications where computational power and memory are limited, such as embedded environments. It enables the possibility for fast on-line optimisation using improved training samples. The approach is based on the concentration of measure effects and stochastic separation theorems and is illustrated with an example on the identification faulty processes in Computer Numerical Control (CNC) milling and with a case study on adaptive removal of false positives in an industrial video surveillance and analytics system.

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1. Introduction

The past decade has seen extraordinary growth and advances in technologies for collecting and processing very large data streams and data sets. Central to these advances has been the field of Artificial Intelligence (AI), built on Machine Learning (ML) and Data Analytics theories. Exploitation of AI is becoming overwhelmingly ubiquitous. For instance, end users and consumers use mobile phone apps with AI capabilities, security systems may employ AI to identify unwanted intrusions and infringements, healthcare systems may use AI to assist clinical diagnosis or processes, and mechatronic systems may use AI to implement control including autonomous and semi-autonomous functionality. Examples of these in literature include those reported in [23], [32]. Whilst this increase in application areas is due in part to advances in AI and ML, it is also due to advances in hardware and supporting platforms. The emergence of devices such as Nvidia GPUs and Google TPUs have meant that power of server- or super-computer platforms are no longer necessarily required for deployment of deep learning systems.

Whilst state-of-the-art AI systems are capable of vastly outperforming both human and other data mining approaches in identifying minute patterns in very large data sets, their conclusions are vulnerable to data inconsistencies, poor data quality, and the uncertainty inherent to any data. This uncertainty, together with engineering constraints on implementation and systems integration, leads to inevitable and unavoidable errors.

Consequences of error resulting from AI range from minor inconveniences to safety-critical risks: incorrect cancer treatment options by IBM Watson and several Tesla and Uber crashes in 2018 are a few examples of the latter. However the solution to ameliorating or eliminating errors is non-trivial. The field of Software Engineering has provided numerous approaches for understanding the behaviours and misbehaviours of software based systems ranging from efficient scenario based testing techniques through to formal verification—see for instance [14]. However these software architectures typically do not contain the inherent uncertainties of data driven AI—although this is rapidly changing with the push towards higher levels of driver assist and autonomy. Recent examples that consider autonomous vehicle control
systems that incorporating AI include [22] and [24], although common to these approaches is to look at systems level behaviours rather than the correctness of the AI component.

Whilst structuring data, improving the quality of data, and removing uncertainty is known to improve quality, it is too resource intensive in the general case and thus unsustainable across sectors and industries. Moreover, whilst it may improve the quality of high-assurance or safety-critical systems, it does not provide a measure of understanding of quality and consistency of output. More fundamentally, constraints on implementations such as quantization errors and memory limits present challenges to AI performance in resource constrained embedded settings—referred to as “at the edge”.

1.1. Background and related work

Significant efforts have been applied to address errors in AI systems. Using ensembles [15], [16], [17], augmenting training data [20], [25], [27], enforcing continuity [38], and AI knowledge transfer [26], [3], [36] have been extensively discussed in the literature. These measures, however, do not warrant error-free behaviour as AIs based on empirical data are expected to make mistakes.

Recently in [7], [4], [34], [8], [9], [33] we have shown that spurious errors of AI systems operating in high-dimensional spaces (convolutional and deep learning neural networks being the canonical examples) can be efficiently removed by Fisher discriminants. The advantage of this approach over, for instance, Support Vector Machines (SVM) [35] is that the computational complexity for constructing Fisher discriminants is at most linear in the number of points in the training set whereas the worst-case complexity for SVM scales as a cubic function of the training set size [2].

This method is applicable to identified singular spurious errors as well as to moderate-sized clusters. The question then naturally arises as to what happens if the volume of errors produced is similar to the volume of correct responses? Moreover, if it is possible for a deployed AI to keep improving its performance with limited resources available for supervision and re-training? Both of these questions are fundamentally relevant across the spectrum of AI applications. Notably, given the computational complexity properties that they enjoy, they are particularly acute for embedded and resource-constrained systems often referred to as “at the edge”.

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1.2. Contribution and structure of this paper

In this paper we show that stochastic separation theorems, or the blessing of dimensionality \[5\], \[19\], stemming from the concentration of measure effects \[6\], \[18\], \[13\], can be adapted and applied to address these questions. We present and justify both mathematically and experimentally an algorithm capable of delivering the removal of errors at computational costs compatible with deployment at the edge. The algorithm has both supervised and unsupervised components which enables it to adapt to data without additional supervisory inputs. As compared to previously proposed stochastic separation-based algorithms \[34\], \[33\], current algorithm was shown to consistently learn from large volumes of errors making its deployment in applications with uncertainty and bias in training data particularly attractive.

The paper is organized as follows. Section 2 sets out the notation we use in this paper. Section 3 contains necessary theoretical preliminaries and formal statement of the problem. In Section 4 we present a new algorithm for improving AIs “at the edge”. Section 5 illustrates an application of the proposed algorithms in two industrial applications: product quality prediction in milling machines and automated edge-based object detection in large-scale surveillance systems; Section 6 concludes the paper.

2. Notation

The following notational agreements are used throughout the text:

- \(\mathbb{R}^n\) stands for the \(n\)-dimensional linear real vector space, and \(\mathbb{R}_{\geq 0} = \{x \in \mathbb{R} \mid x \geq 0\}\);
- \(\mathbb{N}\) denotes the set of natural numbers;
- symbols \(\mathbf{x} = (x_1, \ldots, x_n)\) will denote elements of \(\mathbb{R}^n\);
- \((\mathbf{x}, \mathbf{y}) = \sum_k x_k y_k\) is the inner product of \(\mathbf{x}\) and \(\mathbf{y}\), and \(\|\mathbf{x}\| = \sqrt{(\mathbf{x}, \mathbf{x})}\) is the standard Euclidean norm in \(\mathbb{R}^n\);
- \(\mathbb{B}_n(r, \mathbf{y})\) stands for the ball in \(\mathbb{R}^n\) of radius \(r\) centered at \(\mathbf{y}\); \(\mathbb{B}_n(r, \mathbf{y}) = \{x \in \mathbb{R}^n \mid (x - \mathbf{y}, x - \mathbf{y}) \leq r^2\}\);
- \(\mathbb{B}_n\) denotes for the unit ball in \(\mathbb{R}^n\) centered at the origin; \(\mathbb{B}_n = \{x \in \mathbb{R}^n \mid (x, x) \leq 1\}\);
• $V_n$ is the $n$-dimensional Lebesgue measure, and $V_n(B_n)$ is the volume of unit ball;

• if $\mathcal{Y}$ is a finite set then the number of elements in $\mathcal{Y}$ (cardinality of $\mathcal{Y}$) is denoted by $|\mathcal{Y}|$. 

3. Problem Formulation and Mathematical Preliminaries

3.1. Problem formulation

Following [9], we consider a generic AI system that processes some input signals, produces internal representations of the input and returns some outputs. We assume that there is a sampling process whereby some relevant information about the input, internal signals, and outputs are combined into a common vector, $\mathbf{x}$, representing, but not necessarily defining, the state of the AI system.

Depending on the sampling process, the vector $\mathbf{x}$ may have various numbers of elements. But generally, the objects $\mathbf{x}$ are assumed to be elements of $\mathbb{R}^n$, with $n$ depending on the sampling process. Over a period of activity the AI system generates a set $\mathcal{X} = \{\mathbf{x}_1, \ldots, \mathbf{x}_M\}$ of representations $\mathbf{x}$. In agreement with standard assumptions in machine learning literature [35], we assume that the set $\mathcal{X}$ is a random sample drawn from some distribution. The distribution that generates vectors $\mathbf{x}$ is supposed to be unknown. We will, however, impose some mild technical assumption on the generating probability distribution.

The central question we would like to address here is how to create algorithms capable of producing a single or an example of linear functionals suitable for decision-making at-the-edge. The focus on linear functionals is motivated by computational efficiency of their implementation in embedded settings. We would like to avoid using the framework of Support Vector Machines due to the computational costs involved which may present an obstacle for embedded deployment.

Assumption 1. The probability density function, $p$, associated with the probability distribution of the random variable $\mathbf{x}$ exists, is defined on the unit ball $B_n$, and there exist $C > 0$ and $r \in (0, 2)$ such that

$$\int_{B_n(1/2, z)} p(\mathbf{x}) d\mathbf{x} \leq C \left( \frac{r}{2} \right)^n \text{ for all } z \in B_n, \|z\| = 1/2. \quad (1)$$
The assumption requires that the random variable $x$ is in $B_n$, which is consistent with the scope of our applications. The other part of the assumption, condition [1], is a version of the Smeared Absolute Continuity (SmAC) property introduced in [8], [10]. Awareness of the latter property will be important for the algorithms that follow. In addition to Assumption 1 it will be convenient to consider alternative specifications of the data probability distribution which are captured in Assumption 2 below.

**Assumption 2.** The probability density function, $p$, associated with the probability distribution of the random variable $x$ exists, is defined on the unit ball $B_n$, and there exist $C > 0$ and $r \in \mathbb{R}_{\geq 0}$ such that

$$p(x) < \frac{C r^n}{V_n(B_n)},$$

(2)

for all $x \in B_n$.

Note that if Assumption 2 holds with $r \in (0, 2)$ then it automatically implies that Assumption 1 holds true too. In case of Assumption 2 we do not wish yet to specify exact values of $C$ and $r$. We would, however, like to formalise a particularly useful form of its dependence on dimension $n$ and the volume of the unit ball $B_n$ captured by (2).

**Definition 1.** A point $x \in \mathbb{R}^n$ is linearly separable from a set $Y \subset \mathbb{R}^n$, if there exists a linear functional $l(\cdot)$ such that

$$l(x) > l(y)$$

for all $y \in Y$.

**Definition 2.** A set $X \subset \mathbb{R}^n$ is linearly separable from a set $Y \subset \mathbb{R}^n$, if there exists a linear functional $l(\cdot)$ such that

$$l(x) > l(y)$$

for all $y \in Y$ and $x \in X$.

In addition to these standard notions of linear separability, we adopt the notion of Fisher separability [8], [10]. Observe that the classical Fisher separability requires Maholonoib’s inner product or whitening.
Definition 3. A point $x \in \mathbb{R}^n$ is Fisher separable from a set $Y \subset \mathbb{R}^n$, if
\[ (x, x) > (x, y) \] (3)
for all $y \in Y$. The point is Fisher separable from the set $Y$ with a threshold $\kappa \in [0, 1)$ if
\[ (x, x) > \kappa (x, y) \] (4)

Having introduced all relevant assumptions and notions, we are now ready to proceed with results underpinning our algorithmic developments.

3.2. Mathematical Preliminaries

Our first result is provided in Theorem 1 (cf. [11], [8])

Theorem 1. Let $X = \{x_1, \ldots, x_M\}$ be given, $x_i \in \mathbb{B}_n$, and let $x$ be drawn from a distribution satisfying Assumption 1. Then $x$ is Fisher separable from the set $X$ with probability
\[ P \geq 1 - MC \left( \frac{r^2}{2} \right)^n, \quad r \in (0, 2). \] (5)

Proof of Theorem 1. Consider events
\[ A_i : \text{x is Fisher separable from } x_i. \]
According to Definition 3 this is equivalent to that $(x, x) - (x, x_i) > 0$. Therefore
\[ P(\text{not } A_i) = \int_{(x, x) - (x, x_i) \leq 0} p(x) dx. \]
According to the De Morgan’s law,
\[ \bigwedge_{i=1}^M A_i = \text{not} \left( \bigvee_{i=1}^M \text{not } A_i \right). \]
Hence
\[ P(A_1 \cap A_2 \cap \cdots \cap A_M) = 1 - P((\text{not } A_1) \cup (\text{not } A_2) \cup \cdots (\text{not } A_M)), \]
and consequently
\[ P(A_1 \cap A_2 \cap \cdots \cap A_M) \geq 1 - \sum_{i=1}^M P(\text{not } A_i). \] (6)
Consider the set
\[ \Omega_i = \{ x \in \mathbb{B}_n \mid (x, x) - (x, x_i) \leq 0 \} = \mathbb{B}_n(\|x_i\|/2, x_i/2). \]
Since \( x_i \in \mathbb{B}_n \), it follows that \( \Omega_i \subseteq \mathbb{B}_n(1/2, x_i/2) \). This and Assumption 1 imply that
\[ \int_{(x,x)-(x,x_i)\leq0} p(x)dx \leq \int_{\mathbb{B}_n(1/2,x_i/2)} p(x)dx \leq C \left( \frac{r}{2} \right)^n \tag{7} \]
Combining (7) and (6) we can conclude that the probability that \( x \) is separable from all \( x_i \) is bounded from below by the expression in (5). \( \Box \)

**Remark 1.** According to Theorem 1, a single-point set \( Y \) under some mild hypotheses can be separated from \( X \) by a simple Fisher discriminant with probability close to one. Denoting
\[ \delta = MC \left( \frac{r}{2} \right)^n \]
one can conclude that \( Y \) is Fisher separable from a given set \( X \subset \mathbb{B}_n \) with probability grater or equal to \( 1 - \delta \) if
\[ n \geq \frac{\log M + \log C - \log \delta}{\log 2 - \log r}. \]
For \( M = 10^4 \), \( C = 10^2 \), \( \delta = 10^{-3} \), and \( r = 1 \), the above inequality holds for all \( n \geq 30 \).

In practice, however, we may be interested in a situation when the set \( Y \) contains several elements which may or may not have some inherent clustering structure or concentrations. In what follows we derive a generalization of Theorem 1 enabling us to formally address the latter case too.

Consider two random sets \( X = \{ x_1, \ldots, x_M \} \) and \( Y = \{ y_1, \ldots, y_K \} \). Let there be a process (e.g. a learning algorithm) which, for the given \( X, Y \) or their subsets, produces a classifier
\[ f(\cdot) = \sum_{i=1}^{d} \alpha_i(z_i, \cdot), \quad \alpha_j \in \mathbb{R}. \]
The vectors $z_i$, $i = 1, \ldots, d$ are supposed to be known. Furthermore, we suppose that the function $f$ is such that

$$f(y_j) > \sum_{m,k=1}^{d} \alpha_m \alpha_k (z_m, z_k)$$

(8)

for all $y_j \in \mathcal{Y}$. In other words, if we denote $w = \sum_{i=1}^{d} \alpha_i z_i$, the following holds true:

$$(w, w) < (w, y_i) \text{ for all } i = 1, \ldots, K.$$ 

(9)

Note that since the $\mathcal{Y}, \mathcal{X}$ are random, it is natural to expect that the vector $\alpha = (\alpha_1, \ldots, \alpha_d)$ is also random. The following statement can now be formulated:

**Theorem 2.** Consider sets $\mathcal{X} = \{x_1, \ldots, x_M\}$ and $\mathcal{Y} = \{y_1, \ldots, y_K\}$. Let $p_\alpha(\alpha)$ be the probability density function associated with the random vector $\alpha$, and $\alpha$ satisfies condition (8) with probability 1. Then the set $\mathcal{X}$ is separable from the set $\mathcal{Y}$ with probability

$$P \geq 1 - \sum_{i=1}^{M} \int_{H(\alpha, x_i) \leq 0} p_\alpha(\alpha) d\alpha,$$

(10)

where

$$H(\alpha, x_i) = \sum_{k,m=1}^{d} \alpha_k \alpha_m (z_k, z_m) - \sum_{m=1}^{d} \alpha_m (z_m, x_i).$$

**Proof of Theorem 2** Consider events

$$A_i : (w, w) > (w, x_i).$$

Event $A_i$ is equivalent to that the inequality

$$H(\alpha, x_i) = \left( \sum_{k=1}^{d} \alpha_k z_k, \sum_{k=m}^{d} \alpha_m z_m \right) - \sum_{m=1}^{d} \alpha_m (z_m, x_i) > 0$$

holds true. According to (6), equation (10) is a lower bound for the probability that all these events hold. Recall that vectors $\alpha$ satisfy (9), and
hence
\[ \sum_{m=1}^{d} \alpha_m(z_m, x_i) = (w, x_i) \]
\[ < (w, y) = \sum_{m=1}^{d} \alpha_m(z_m, y_j) \]
for all \( x_i \in \mathcal{X} \) and \( y_j \in \mathcal{Y} \) with probability at least (10). The statement now follows immediately from Definition 2. \( \Box \)

**Remark 2.** Theorem 2 generalizes earlier \( k \)-tuple separation theorems [34] to a very general class of practically relevant distributions. No independence assumptions are imposed on the components of vectors \( x_i \) and \( y_i \). We do, however, require that some information about distribution of the classifier parameters, \( \alpha \), is available.

Observe, for example, that if there exist \( L > 0 \), \( \lambda \in (0, 1) \) and a function \( \beta : \mathbb{N} \times \mathbb{N} \rightarrow \mathbb{R} \) such that
\[ \int_{H(\alpha, y) \leq 0} p_\alpha(\alpha) d\alpha \leq L \lambda^{\beta(d,n)} \]
for any \( y \in \mathbb{R}^n \) then (10) becomes
\[ P \geq 1 - M L \lambda^{\beta(d,n)}. \]

If \( d = n \) and elements of the set \( \mathcal{Y} \) are sufficiently strongly correlated, then the above bound becomes similar to (5) from Theorem 1. The latter provides a good approximation of the separability probability bound for a simple separating function in which \( w \) is just a scaled centroid of the set \( \mathcal{Y} \).

Theorems 1 and 2 link dimensionality of the decision-making space with opportunities for quick and fast learning by mere Fisher discriminants. Before, however, moving on to the actual algorithms for either improving legacy data-driven AI systems or generating new edge-based classifiers or both, let us examine another useful property of data in high dimension. This property is summarised in Theorem 3.

**Theorem 3.** Let \( \mathcal{X} = \{x_1, \ldots, x_M\} \) be a finite sample of elements \( x_i \) drawn identically and independently from a distribution satisfying Assumption 2. Let \( y \) be an element of \( \mathbb{B}_n \).

Then
1) \( y \) is Fisher separable from the set \( X \) with probability 

\[
P \geq 1 - MC \left( (1 - \|y\|^2)^{\frac{1}{2} r} \right)^n
\]

2) every \( x \in X \) is Fisher separable from \( y \) with probability 

\[
P \geq 1 - MC \left( \|y\| r \right)^n.
\]

Proof of Theorem 3. Consider first statement 1) of the theorem. According to Definition 3, the point \( y \) is Fisher separable from \( X \) if 

\[
\|y\|^2 = (y, y) > (y, x) \quad \forall \ x \in X
\]

Given that \( X ∈ B_n \), this is equivalent to the fact that no element of \( X \) belongs to the spherical cap 

\[
C_n(y) = \left\{ z ∈ B_n \mid \left( \frac{y}{\|y\|}, z \right) - \|y\| ≥ 0 \right\}.
\]

The probability that an \( x \in X \) ends up in the cap is 

\[
\int_{C_n(y)} p(x) dx \leq \int_{B_n(\sqrt{1 - \|y\|^2}, 0)} p(x) dx \leq \left( (1 - \|y\|^2)^{\frac{1}{2} r} \right)^n.
\]

Combining this with (6) gives the required bound.

Statement 2) follows from the observation that all \( x \in X \) that are outside of the ball \( B_n(\|y\|, 0) \) are Fisher separable from \( y \): 

\[
\|x\| > \|y\| ⇒ (x, x) - (x, y) ≥ \|x\| \|y\| - (x, y) > 0.
\]

□

Theorem 3 enables us to formulate a simple corollary revealing an interesting dichotomy of datasets in high-dimensional spaces. More precisely

**Corollary 1.** Let \( X = \{x_1, \ldots, x_M\} \) be a finite sample of elements \( x_i \) drawn identically and independently from a distribution satisfying Assumption 2 with \( r < \sqrt{2} \). Let \( y \) be an element of \( B_n \). Then, with probability 

\[
P \geq 1 - MC \left( \frac{r}{\sqrt{2}} \right)^n,
\]

either
1) **y** is Fisher separable from **X**

or

2) every **x** ∈ **X** is Fisher separable from **y** and **y** is inside the ball \(\mathbb{B}_n(1/\sqrt{2}, 0)\).

*Proof of Corollary 1* Let **y** be an arbitrary element of \(\mathbb{B}_n\). Then either 

\[ 1 - ||y||^2 \leq ||y||^2 \] or \[ 1 - ||y||^2 > ||y||^2 \]. If the first alternative holds true then \(1 - ||y||^2 \leq 1/2\) and statement 1) follows from Theorem 3 alternative 1. If the opposite holds true then statement 2) follows from Theorem 3 alternative 2. □

Corollary 1 formalizes an interesting dichotomy of high-dimensional data: for sufficiently large dimension \(n\), a finite sample \(\mathcal{X}\) drawn from a class of distributions (Assumption 2 with \(r < \sqrt{2}\) and suitable \(C\)), with probability close to 1, a given point in \(\mathbb{B}_n\) (regardless of a distribution it has been drawn from) is either inside the ball \(\mathbb{B}_n(1/\sqrt{2}, 0)\) or it is Fisher-separable from the sample \(\mathcal{X}\).

We will exploit this and other relevant properties formulated in Theorems 1 - 3 in the next section.

4. Fast removal of AI errors

Consider two finite sets, the set \(\mathcal{X} \subset \mathbb{R}^n\), and \(\mathcal{Y} \subset \mathbb{R}^n\). The task is to efficiently construct a classifier separating the set \(\mathcal{X}\) from \(\mathcal{Y}\).

According to theoretical constructions presented in the previous section, the following is an advantage for successful and efficient separation of random sets in high dimension: one of the sets (set \(\mathcal{Y}\)) should be sufficiently concentrated (spatially localized and have an exponentially smaller volume relative to the other [Theorems 1, 2]). If this is the case then, successful separability of this set of smaller volume depends on absence of unexpected concentrations in the probability distributions. Importantly, the probability of success approaches one exponentially fast, as a function of the data dimensionality.

In practice, however, the assumption that one of the sets is spatially localized in a small volume is too restrictive. To overcome this issue, we propose to partition/cluster the set \(\mathcal{Y}\) into a union of spatially localized subsets. Presence of local concentrations and separability issues have been linked and analyzed in [11], [8], [1]. The proposed clustering of the set \(\mathcal{Y}\) aims at addressing these issues too.
Below we present an algorithm for fast and efficient error correction of AI systems which is motivated by these observations and intuition stemming from our theoretical results.

**Algorithm 1.** \((1 - nn\ removal\ of\ AI\ errors.\ Training)\). Input: sets \(\mathcal{X}, \mathcal{Y}\), the number of clusters, \(k\), threshold, \(\theta\) (or thresholds \(\theta_1, \ldots, \theta_k\)).

1. Determining the centroid \(\overline{x}\) of the \(\mathcal{X}\). Generate two sets, \(\mathcal{X}_c\), the centralized set \(\mathcal{X}\), and \(\mathcal{Y}^*\), the set obtained from \(\mathcal{Y}\) by subtracting \(\overline{x}\) from each of its elements.
2. Construct Principal Components for the centralized set \(\mathcal{X}_c\).
3. Using Kaiser, broken stick, conditioning rule, or otherwise, select \(m \leq n\) Principal Components, \(h_1, \ldots, h_m\), corresponding to the first largest eigenvalues \(\lambda_1 \geq \cdots \geq \lambda_m > 0\) of the covariance matrix of the set \(\mathcal{X}_c\), and project the centralized set \(\mathcal{X}_c\) as well as \(\mathcal{Y}^*\) onto these vectors. The operation returns sets \(\mathcal{X}_r\) and \(\mathcal{Y}^*_r\), respectively:
   \[
   \mathcal{X}_r = \{x | x = Hz, \ z \in \mathcal{X}_c\}
   \]
   \[
   \mathcal{Y}^*_r = \{y | y = Hz, \ z \in \mathcal{Y}^*\}, \ H = \begin{pmatrix} h_1^T \\ \vdots \\ h_m^T \end{pmatrix}.
   \]
4. Construct matrix \(W\)
   \[
   W = \text{diag}\left(\frac{1}{\sqrt{\lambda_1}}, \ldots, \frac{1}{\sqrt{\lambda_m}}\right)
   \]
   corresponding to the whitening transformation for the set \(\mathcal{X}_r\). Apply the whitening transformation to sets \(\mathcal{X}_r\) and \(\mathcal{Y}^*_r\). This returns sets \(\mathcal{X}_w\) and \(\mathcal{Y}^*_w\):
   \[
   \mathcal{X}_w = \{x | x = Wz, \ z \in \mathcal{X}_r\}
   \]
   \[
   \mathcal{Y}^*_w = \{y | y = Wz, \ z \in \mathcal{Y}^*_r\}.
   \]
5. Cluster the set \(\mathcal{Y}^*_w\) into \(k\) clusters \(\mathcal{Y}^*_w, 1, \ldots, \mathcal{Y}^*_w, k\). Let \(\mathbf{y}_1, \ldots, \mathbf{y}_k\) be their corresponding centroids.
6. For each pair \((\mathcal{X}_w, \mathcal{Y}^*_w, i)\), \(i = 1, \ldots, k\), construct (normalized) Fisher discriminants \(w_1, \ldots, w_k\):
   \[
   w_i = -\frac{(\text{Cov} (\mathcal{X}_w) + \text{Cov} (\mathcal{Y}^*_w, i))^{-1} \mathbf{y}_i}{\|(\text{Cov} (\mathcal{X}_w) + \text{Cov} (\mathcal{Y}^*_w, i))^{-1} \mathbf{y}_i\|}.
   \]
An element \( z \) is associated with the set \( Y_{w,i}^\ast \) if \((w_i, z) < \theta\) and with the set \( X_w \) if \((w_r, z) \geq \theta\).

If multiple thresholds are given then an element \( z \) is associated with the set \( Y_{w,i}^\ast \) if \((w_i, z) < \theta_i\) and with the set \( X_w \) if \((w_r, z) \geq \theta_i\).

Output: vectors \( w_i, i = 1, \ldots, k \), matrices \( H \) and \( W \).

The deployment/application part of the algorithm is as follows:

**Algorithm 2.** \((1 - nn \text{ removal of AI errors. Deployment). Input: a data vector } x, \text{ the set’s } X \text{ centroid vector } \bar{x}, \text{ matrices } H, W, \text{ the number of clusters, } k, \text{ cluster centroids } \bar{y}_1, \ldots, \bar{y}_k, \text{ threshold, } \theta \) (or thresholds \( \theta_1, \ldots, \theta_k \)), discriminant vectors, \( w_i, i = 1, \ldots, k \).

1. Compute
   \[ x_w = WH(x - \bar{x}) \]
2. Determine
   \[ \ell = \arg \min_i \|x_w - \bar{y}_i\| \]
3. Associate the vector \( x \) with the set \( Y \) if \((w_\ell, x_w) < \theta\) and with the set \( X \) otherwise.
   If multiple thresholds are given then associate the vector \( x \) with the set \( Y \) if \((w_\ell, x_w) < \theta_\ell\) and with the set \( X \) otherwise.

Output: a label attributed to the vector \( x \).

In contrast to previously proposed approaches using stochastic separation effects [34], Algorithm 2 mitigates the presence of clusters whose centroids are close to the origin. If such clusters do occur and the fraction of the set \( X \) located in their vicinity is not overwhelmingly large (which is ensured by Theorem 3 and Corollary 1) then, at the stage of deployment, the corresponding correcting discriminants will be triggered by elements from \( X \) infrequently.

**Remark 3.** According to Theorem 1 a single-point set \( Y \) under some mild hypotheses would be separated from \( X \) with probability close to one.

If the set \( Y \) consists of multiple correlated subsets then, as the number of clusters increases, one would expect that the algorithm’s performance in separating the sets \( X, Y \) improves.

At the same time, one may not necessarily require a near-perfect separability. For example, removal of 90% of all errors at the cost of a slight
performance degradation of the AI’s basic functionality may be an acceptable compromise in many applications. If the data dimensionality is sufficiently high then the desired separation might be achieved with just a single linear functional, provided that the centroid \( \bar{y} \) of the set \( \mathcal{Y} \) is separated away from the centroid \( \bar{x} \) of the set \( \mathcal{X} \).

The rationale behind this observation is as follows. Let \( \mathcal{X} \) be equidistributed in \( \mathbb{B}_n \) and \( \mathcal{Y} \) be drawn from another equidistribution in a unit \( n \)-ball but centered at a point whose Euclidean norm is \( 0 < \varepsilon \ll 1 \) (see Fig. 1). Let \( \mathbf{w} = (\bar{x} - \bar{y})/\|\bar{x} - \bar{y}\| = -\varepsilon^{-1} \bar{y} \). Let \( \kappa \in (0, 1) \), and let \( h(x) = (x, \mathbf{w}) + \kappa \varepsilon \) be the separating hyperplane so that if \( h(z) > 0 \) then the vector \( z \) is associated with \( \mathcal{X} \), and \( z \) is associated with the set \( \mathcal{Y} \) if \( h(z) \leq 0 \). Then the fraction of elements from \( \mathcal{X} \) “missed” (false negative response) by this rule is bounded from above by

\[
\rho_x = (1 - \kappa^2 \varepsilon^2)^{\frac{n}{2}},
\]

and the fraction of elements from \( \mathcal{Y} \) incorrectly attributed to \( \mathcal{X} \) (false positive response) is bounded from above by

\[
\rho_y = (1 - (1 - \kappa)^2 \varepsilon^2)^{\frac{n}{2}}.
\]

Hence, when \( n \) is sufficiently large, both \( \rho_x, \rho_y \) may be made acceptably small even if \( \varepsilon \) is small too (cf [12]).

**Remark 4.** Note that if the clustering step in Algorithm 1 is performed so that, for every \( i \)

\[
z \in \mathcal{Y}_{w,i}^* \Rightarrow \|z - \bar{y}_i\| < \|z - \bar{y}_j\|, \text{ for all } j \neq i
\]

then the proposed 1-nn integration logic, as in Algorithm 2, correctly assigns elements from \( \mathcal{Y} \) to their corresponding discriminants \( \mathbf{w}_i \). For each query point, only one of the linear discriminants is active. This is markedly different from the more aggressive “union” integration logic (OR rule) proposed in [33] in which, for a single query point, all discriminants are active simultaneously leading to higher chances of producing false negative errors. In this respect, the 1-nn rule is somewhat tighter than the OR rule.

**Remark 5.** It may sometimes be computationally advantageous to perform the clustering step in Algorithm 1 (step 5) prior to dimensionality reduction. This will result in that the deployment part of the algorithm, Algorithm 2 changes as follows
Algorithm 3. (1 − nn removal of AI errors. Deployment) Input: a data vector \( \mathbf{x} \), the set’s \( \mathcal{X} \) centroid vector \( \bar{\mathbf{x}} \), matrices \( H, W \), the number of clusters, \( k \), cluster centroids \( \bar{\mathbf{y}}_1, \ldots, \bar{\mathbf{y}}_k \), threshold, \( \theta \) (or thresholds \( \theta_1, \ldots, \theta_k \)), discriminant vectors, \( \mathbf{w}_i, i = 1, \ldots, k \).

Pre-compute vectors
\[
\mathbf{w}_i^* = H^T W \mathbf{w}_i.
\]

1. Determine
   \[
   \ell = \arg \min_i \| \mathbf{x} - \bar{\mathbf{x}} - \bar{\mathbf{y}}_i \|
   \]

2. Associate the vector \( \mathbf{x} \) with the set \( \mathcal{Y} \) if \( \langle \mathbf{w}_\ell^*, (\mathbf{x} - \bar{\mathbf{x}}) \rangle < \theta \) and with the set \( \mathcal{X} \) otherwise.
   If multiple thresholds are given then associate the vector \( \mathbf{x} \) with the set \( \mathcal{Y} \) if \( \langle \mathbf{w}_\ell^*, (\mathbf{x} - \bar{\mathbf{x}}) \rangle < \theta_\ell \) and with the set \( \mathcal{X} \) otherwise.

The difference between Algorithm 2 and 3 is that the data point \( \mathbf{x} \) no longer needs to be projected onto the principal components. This may be computationally advantageous when the number of components on which the data is projected is larger than the number of clusters \( k \).

Next section illustrates application of the algorithms with in two practical scenarios of edge-based AI deployment.
5. Examples

The choice of examples is motivated primarily by our intention to illustrate the application of the new algorithm with and without clustering. The first example illustrates how one can take advantage of high-dimensional data for constructing a single discriminant. The second example enables us to show advantages of clustering for a problem where the feature space is genuinely high-dimensional and where the number of errors made by edge-based systems necessitates automated and computationally efficient interventions to be deployed at the edge.

5.1. Real-time Tool Wear and Product Quality Prediction for Computer Numerical Controlled (CNC) Milling Machines

5.1.1. System overview and setup

Milling is a process of removing excess material by advancing a cutter into a work piece. It is one of the most commonly used processes for machining freeform surfaces and custom parts [21]. Quality of the final part depends on on many factors including tool path, tool orientation, tool geometry, tool wear and security of the part fixing. Here we focused on real-time prediction of part quality from the measurements characterizing electrical and mechanical state of the CNC machine.

To build a data-driven quality detector we used the CNC Milling Dataset from the University of Michigan Smart Lab [31]. The dataset contains a series of machining experiments run on 2” x 2” x 1.5” wax blocks. Machining data was collected from a CNC machine for variations of tool condition, feed rate, and clamping pressure. An example of a finished wax part with an ”S” shape - S for smart manufacturing - carved into the top face is shown in Fig. 2.

![Figure 2: An example of a part produced by the CNC milling machine [31].](image)
Time series data from the machine was collected from 18 experiments with a sampling rate of 100 ms, and each instantaneous measurement vector contained 48 attributes. The task was to predict the output quality of the part, as confirmed by visual inspection, from the instantaneous measurements.

5.1.2. Automated Part Quality Prediction

In this problem, we used Algorithms 1, 2 with a single cluster. We also used a slightly modified Step 3 in 1 in which we retained 21 Principal Components: from the 20th to the 40th. Note that we did not use the first 19 components as in this particular problem inclusion of these components did translate into noticeable changes of the model’s performance.

Training and validation datasets. To train the model we used 9 experiments (out of the total 18) in which 5 experiments corresponded to machining with unworn tool and which passed a visual inspection (experiments 1, 3, 4, 5, 11) and 4 experiments contained data corresponding to runs that either did not finish or where the part did not pass visual inspection (experiments 6, 7, 8, 9); 3 experiments were used for testing (experiments 2 and 17 corresponding to successful runs where parts passed visual inspection, and experiment 10 in which the part failed the inspection).

Experiments and results. Each measurement in both training and testing datasets have been labeled as “pass” or “fail” depending on whether the run from which this measurement was taken passed the visual inspection (and hence the point was labeled as a “pass”) or failed (resulting in the label “fail”). Training of the model took 0.16 to 0.2 seconds on a core i7 laptop, and a summary of the model performance is summarized in Fig. 3.

To better integrate the model’s decision and filter spurious errors we averaged the model’s binary output (computed with the threshold of −1.5) over a sliding window of 200 measurements. The resulting value for each window was recorded and shown as “Score” in Fig. 4. Outcomes of these experiments on the entire training and test sets, where the data from several runs was simply concatenated, are presented in Fig. 4.

As one can see from these figures, the model correctly identifies failed runs. Good generalization performance of this simple model can be explained by the concentration effects captured in Fig. 1: relatively small differences of class means are apparently sufficient to ensure reasonable class separation by a Fisher discriminant if the data dimension is sufficiently large.

In addition to this, we note that not every single dimension is equally important either. To illustrate this point, let $\mathbf{x}$ and $\mathbf{y}$ be empirical class
Figure 3: ROC curves for detecting a faulty run from a single measurement in a run.

means for the “pass” and “fail” classes. We calculated

$$\text{Relative relevance}_i = \left| \frac{\bar{x} - \bar{y}}{\|\bar{x} - \bar{y}\|} \cdot h_i \right|, \ i = 20, \ldots, 40,$$

where $h_i$ are the corresponding Principal Components (Algorithm [1]). The relative relevance indices for each $i$-th component and the contribution of
Figure 4: Averaged prediction “Score” for training (top panel) and testing runs (bottom panel). Green and black curves in the top panel show correct and failed machining for the training set, respectively. Blue and red curves correspond to correct and failed runs in the test set, respectively.

As we can see from Fig. 5, a large proportion of principal components only marginally project onto the vector $\bar{x} - \bar{y}$ which further contributes to separability.
5.2. Adaptive Removal of False Positives in Video Surveillance and Analytics Systems: A Case Study

5.2.1. System overview and setup

All UK airports are expected to ensure that the average passenger spends no longer than twelve minutes going through the security area.

The current boarding gates can measure the number of passengers coming through the security area via passenger boarding passes. However there is no way of determining whether an individual passenger has left the security area. The current solution involves a member of staff manually keeping track of a small sample of passengers passing from the boarding gates to the security scanners and logging the time taken.

Knowledge about the length of these queues, as well as the number of passengers getting through the airport, helps airports to manage their resources in an efficient way by enabling them to decide how many security stations should be open. It also provides passengers with valuable information on the amount of time they can expect to spend inside the queues thereby allowing them to manage their time inside the airport more efficiently. Thus, knowing the time taken for a passenger since entering boarding-pass gates until leaving security gates, in almost real time, would be very beneficial. However, the current practices aimed at addressing this specific problem are far from
To address the efficiency issue, various Queue Management System (QMS) are being developed. Here we provide a short description of a system which has been developed by the Visual Management Systems Ltd within the scope of the Innovate UK Knowledge Transfer Partnership project (KTP 10522).

The system consists of two major components: the hardware that is in charge of detecting faces, and the back-end server that processes the data streamed from the hardware unit and calculates the average, fastest and slowest security queue times. A front-end web-page is served by the back-end to display the aforementioned statistical data as well as producing historical reports. As mentioned before, security queue time is the time a passenger spends in queues for the Boarding Pass Gates (BPG) and Security Gates (SG).

For the hardware, shown in Figure 6 we utilise two (or more) high-definition cameras streaming in H.264, one for BPG and one for SG, connected to two Processing Modules™ (PM) via two mini PC’s.

The function of the PMs is to detect and track faces from the video feeds.
and output relevant metadata (face coordinates, time stamp, bitmap/image of the face etc) to the processing server. The metadata are then received by the back-end server for processing. The back-end includes four different sections; parsing, image pre-processing, feature extraction and the data base. In the parsing section, the encoded face bimap is extracted together with all other metadata. This is followed by the pre-processing unit in which each thumbnail is encoded to JPG format and saved to the local hard disk before passing through the Dlib library to generate a face score. Then, the thumbnail will pass through a Convolutional Neural Network, e.g. VGG-16 [30], for feature extraction. Finally, features of the thumbnail together with all related metadata will be stored in the database.

The system has been trialled over a period of 3 months in a major UK airport. The trials revealed that, depending on operational conditions, PMs based on proprietry algorithms, occasionally return false positive detects. These false positive detects if left untreated, have a capacity to slow down the entire processing pipeline. As the system scales up, dealing with these false positive detects on the side of the server becomes computationally prohibitive. Moreover, the false positive detects, are camera and place-specific, in general. Thus there is a need and a rationale to address these false positive detects at their source.

5.2.2. Adaptive Removal of False Positives

In order to address the problem of false positives, we implemented and tested the proposed algorithms in this setup. For the purposes of avoiding issues with reproducibility as well as due to the data protection, in what follows we present a detailed account of this implementation in which the PM was an OpenCV implementation of the Haar face detector. The detector has been applied to a publicly accessible video footage capturing traffic and pedestrians walking on the streets of Montreal. For the purposes of testing and validation, we used the MTCNN face detector as a vehicle to generate ground truth data. All the data as well as the code generating true positive and false positive images can be provided by request.

For this particular dataset, the total number of true positives was 21896, and the total number of false positives was 9372. All the detects have been resized to $64 \times 64$ crops (in RGB encoding). Each crop produces a 12288-dimensional vector. From this dataset, we generated a training set containing 50 percent of positive and false positives, and passed this training set to Algorithm 1. In the algorithm, true positives have been associated with the
set $X$, and false positives were associated with the set $Y$. The number of Principal Components was limited to 200. We tried the algorithm for the following numbers of clusters: 1, 5, 10, and 100. At the deployment stage, we used Algorithm 2. Training took, on average, about 180 seconds on a Core i7 laptop, and the outcomes of the process as well as performance on the testing set are summarized in Fig. 7 where curves corresponding to different numbers of clusters (1, 5, 10, and 100) are annotated by arrows with numbers 1, 5, 10, and 100, respectively.

As we can see from this figure, even a single-cluster implementation of Algorithm 1 allows one to filter 90 percent of all errors at the cost of missing circa 5 percent of true positives. This is consistent with expectations discussed in Remark 3. Implementation of the single-cluster correcting functional on an ARM Cortex-A53 processor took less than 1 millisecond per each 12288-dimensional vector implying significant capacity of the approach for embedded near-edge applications.

A notable classification performance gain is observed for a 100-cluster version of the algorithm. This, however, comes at additional computational costs at the stage of deployment. Having said this, the deployment part of the algorithm is extremely scalable leading to significant expected reductions of computation times in the case of parallel execution of the code and is hence amenable to massively parallel implementations.

It is also worthwhile to mention that the concentration effects, as formulated in Theorems 1, 2, and which are at the backbone of Algorithms 1 – 3, may negatively effect the overall system’s performance if the dimensionality is excessively high and the cardinality of the set $Y$ is comparable to that of the set $X$. To illustrate this point, we used Algorithms 1, 2 with the 6000 Principal Components. Results are shown in Fig. 8.

As we can see from this figure, if the retained dimensionality of the decision-making space is too large, the algorithms tend to overfit and hence special consideration needs to be given to the choice of the numbers of projections used and the volume of training data.

6. Conclusion

In this work we presented a novel approach for equipping edge-based or near-edge devices with capabilities to quickly learn on-the-job and continuously improve over time in presence of spurious as well as a rather overwhelming number of errors. The approach is based on stochastic separation
Figure 7: ROC curves after the application of the AI error correcting algorithm with 200 Principal Components
Figure 8: ROC curves after the application of the AI error correcting algorithm with 6000 Principal Components. Blue curves correspond to the baseline case with a single cluster. Red and green curves show behavior of the system for 100 clusters.
theorems [4], [7], [9], [34], [8], [33] and the concentration of measure phenomena.

Our results demonstrate that the new capability can be delivered to the edge and deployed in a fully automated way, whereby a more sophisticated AI system monitors performance of a less powerful counterpart. The approach, for the first time uses $1 - nn$ integration rule for error correction, as opposed to mere disjunctions. The $1 - nn$ rule is justified by the dichotomy of high-dimensional datasets captured in Theorem 3 and Corollary 1. Experimentally, we investigated the sensitivity of the algorithm to change of its meta-parameters like the number of clusters and projections used. The results directly respond to the fundamental challenge of removing AI errors in industrial applications at minimal computational costs, and some elements of the theory already underpin two US patents [29], [28].

Theoretical results are illustrated with two industrial applications: performance monitoring of the CNC milling processes and edge-based object detection. An application field of the approach could be the class of randomized computational architectures such as stochastic configuration networks [37], and in particular the employment of the measure concentration effects for estimating their approximation convergence rates. This will be the subject of our future work.

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