





Figure 1. Construction of the soft-hinge by fitting a circle segment (here with radius  $R = 1$ ) at the discontinuity of the (hard) hinge function.

Here  $\eta$  is a approximation parameter, where for  $\eta \rightarrow \infty$  the soft-max converges to the (hard) max. The derivative of the soft-max is given as

$$\frac{\partial \text{smax}_{\zeta_1, \dots, \zeta_L}}{\partial \zeta_i} = \frac{\exp(\eta \zeta_i)}{\sum_{l=1}^L \exp(\eta \zeta_l)}. \quad (4)$$

The smooth version of the ML-BN-SVM is

$$\begin{aligned} \min_{\boldsymbol{\omega}} \quad & -\mathbf{n}^T \boldsymbol{\omega} + \quad (5) \\ & \lambda \sum_{m=1}^M h_R \left( \text{smax}_{c \neq c^m} [\gamma - (\phi_{c^m}(\mathbf{x}^m) - \phi_c(\mathbf{x}^m))^T \boldsymbol{\omega}] \right) \\ \text{s.t.} \quad & \log \sum_{j'} \exp(\omega_{j'|h}^i) \leq 0 \quad \forall 0 \leq i \leq N \\ & \forall \mathbf{h} \in \text{val}(\mathbf{Pa}_i) \end{aligned}$$

The objective

$$O(\boldsymbol{\omega}) = -\mathbf{n}^T \boldsymbol{\omega} + \quad (6) \\ \lambda \sum_{m=1}^M h_R \left( \text{smax}_{c \neq c^m} [\gamma - (\phi_{c^m}(\mathbf{x}^m) - \phi_c(\mathbf{x}^m))^T \boldsymbol{\omega}] \right)$$

is continuously differentiable, where the derivative is given as

$$\begin{aligned} \frac{\partial O(\boldsymbol{\omega})}{\partial \omega_{j|h}^i} = \quad & \quad (7) \\ & -n_{j|h}^i - \lambda \sum_m \frac{\partial h_R}{\partial \text{smax}} \cdot \sum_{c \neq c^m} \frac{\partial \text{smax}}{\partial \xi_c^m} \cdot (\nu_{j|h}^{i,m} - \nu_{j|h}^{i,m,c}), \end{aligned}$$

where  $\xi_c^m := \gamma - (\phi_{c^m}(\mathbf{x}^m) - \phi_c(\mathbf{x}^m))^T \boldsymbol{\omega}$  and  $\nu_{j|h}^{i,m,c}$  is defined as  $\nu_{j|h}^{i,m,c} := \mathbf{1}(x_i^{m,c} = j \wedge \mathbf{x}^{m,c}(\mathbf{Pa}_i) = \mathbf{h})$ , with  $\mathbf{x}^{m,c} = [c, \mathbf{x}(\mathbf{Z})]$ . The gradient is used in conjugate gradient descent, where  $\boldsymbol{\omega}$  is projected onto the set of sub-normalized vectors after each gradient step.

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**Algorithm 1** Projection onto subnormalized set

**Input:**  $\zeta^*, \zeta_0$  with  $\log \sum_l \exp(\zeta_{0,l}) = 0, \rho > 0$   
**Output:**  $\zeta = \arg \min_{\zeta} \|\zeta^* - \zeta\|$ , s.t.  $\log \sum_l \exp \zeta_l \leq 0$

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1: if  $\log \sum_i \exp(\zeta_i^*) \leq 0$  then
2:    $\zeta \leftarrow \zeta^*$ 
3:   return
4: end if
5:  $\zeta \leftarrow \zeta_0$ 
6:  $\mathbf{g} \leftarrow \exp(\zeta)$ 
7:  $\mathbf{g} \leftarrow \frac{\mathbf{g}}{\|\mathbf{g}\|_2}$ 
8:  $\mathbf{d} \leftarrow \zeta^* - \zeta$ 
9:  $\mathbf{d} \leftarrow \frac{\mathbf{d}}{\|\mathbf{d}\|_2}$ 
10: while  $\mathbf{g}^T \mathbf{d} < 1$  do
11:    $\boldsymbol{\mu} = \zeta - \rho \mathbf{g}$ 
12:    $\bar{\zeta} = \boldsymbol{\mu} + \rho \mathbf{d}$ 
13:   if  $\log \sum_l \exp(\bar{\zeta}_l) \leq 0$  then
14:     find  $\kappa$ :  $\log \sum_l \exp(\bar{\zeta}_l + \kappa(\zeta_l^* - \bar{\zeta}_l)) = 0$ 
15:      $\zeta \leftarrow \bar{\zeta} + \kappa(\zeta^* - \bar{\zeta})$ 
16:   else
17:     find  $\kappa$ :  $\log \sum_l \exp(\bar{\zeta}_l + \kappa(\zeta_l - \bar{\zeta}_l)) = 0$ 
18:      $\zeta \leftarrow \bar{\zeta} + \kappa(\zeta - \bar{\zeta})$ 
19:   end if
20:    $\mathbf{g} \leftarrow \exp(\zeta)$ 
21:    $\mathbf{g} \leftarrow \frac{\mathbf{g}}{\|\mathbf{g}\|_2}$ 
22:    $\mathbf{d} \leftarrow \zeta^* - \zeta$ 
23:    $\mathbf{d} \leftarrow \frac{\mathbf{d}}{\|\mathbf{d}\|_2}$ 
24: end while

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This can be done for each CPT individually. For projecting, we use a variant of the algorithm described in (Lin, 2003), which projects an arbitrary vector onto the intersection of strictly convex sets. Here, we have the set  $\mathcal{M} = \{\zeta \mid \log \sum_l \exp(\zeta_l) \leq 0\}$ , which is only a *single* strictly convex set. The algorithm is depicted in Algorithm 1, where  $\zeta^*$  is some arbitrary input vector, i.e. some CPT which has to be projected onto  $\mathcal{M}$ . The solution vector  $\zeta$  is initialized with some arbitrary vector  $\zeta_0$ , with  $\log \sum_l \exp(\zeta_{0,l}) = 0$ . Vector  $\mathbf{g}$  is the normalized gradient vector of the  $\log \sum \exp(\cdot)$  function at the current solution vector  $\zeta$ , which is the normal vector of  $\mathcal{M}$ . Vector  $\mathbf{d}$  is the normalized residual vector. As easily shown via the KKT conditions,  $\zeta$  is optimal when  $\mathbf{g} \propto \mathbf{d}$ , as checked in step 10. Following (Lin, 2003), in each iteration,  $\mathcal{M}$  is locally approximated with a ball of radius  $\rho$  and center  $\mu$ , and the projection  $\bar{\zeta}$  onto this ball is calculated. In our experiments we used a radius  $\rho = 1$ . When  $\bar{\zeta}$  is feasible (steps 14-15), this solution is improved by finding the point closest to  $\zeta^*$  on the line segment  $[\bar{\zeta}, \zeta^*]$ . When  $\bar{\zeta}$  is infeasible (steps 17-18), a feasibility restoration is performed as depicted in (Lin, 2003). In both cases, the Newton-Raphson method is used to find scalar  $\kappa$ .

The projection algorithm interacts nicely with the projected gradient method, since we use the solution of the previous gradient step as initialization  $\zeta_0$ . Therefore, since in each iteration of Algorithm 1 the distance  $\|\zeta^* - \zeta\|$  is reduced (see (Lin, 2003)), we do not need to run the projection algorithm until convergence, but only for some few iterations (in fact, a single iteration is sufficient).

### 3. Detailed Classification Results

In the main paper we omitted results for the datasets “corral”, “iris”, “mofn-3-7-10”, “mushroom”, “glass2”, and combined results for all “TIMIT” datasets. Table 1 shows all results for TAN structures in detail. The results for NB structures are shown in Table 2. Furthermore, in Table 3, we provide pairwise comparisons of all methods conducted on the UCI datasets: Plain numbers denote the number of times where the algorithm in the row outperforms the algorithm in the column at a significance level of 68%. Bold face numbers denote a significance level of 95%. When using 5-fold cross-validation for testing, we used a one-sided t-test, otherwise we used a one-sided binomial test for testing significance. Tables 4 and 5 show the corresponding results, when 50% and 90% percent of features are missing in the test data, respectively. Similar as in the main paper, these results demonstrate the robustness against missing features of ML and ML-

BN-SVM parameters.

### 4. Effect of Early Stopping

In the main paper, we compared our method with state-of-the art maximum margin (MM) training for BNs (Pernkopf et al., 2012). In (Pernkopf et al., 2012), MM training was proposed with early stopping. This makes it hard to assess, to which part the classification performance stems from the problem formulation, and to which part from the early stopping heuristic. Therefore, in the main paper, we performed all experiments *without* early stopping. However, early stopping is easy to use, and an effective method to improve classification results. Here we show results for MM and ML-BN-SVM training when using early stopping; for both methods we performed gradient descent until convergence, but maximally for 10000 iterations, recording the performance on the validation set and storing maximizing parameter vectors. Finally, we used those parameters achieving the highest performance over all iterations and hyperparameters ( $\gamma$  and  $\lambda$  in our method,  $\lambda$  and  $\kappa$  for MM, see (Pernkopf et al., 2012)). Table 6 compares results with and without early stopping. We see that for NB, the ML-BN-SVM performs in 25 cases better than MM, while MM performs better in 9 cases. For TAN, the ML-BN-SVM performs in 22 cases better than MM, while MM performs better in 12 cases. We see that also in the case of early stopping the ML-BN-SVM performs favorable in comparison to MM. Furthermore, we see that early stopping tends to improve classification results significantly. In cases where methods with early stopping perform worse than the version without early stopping, the degradation is small.

### References

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Table 1. Detailed classification rates with 95% confidence intervals for BN parameters, using TAN structures. ML: maximum likelihood, MCL: maximum condition likelihood, MM: maximum margin BN parameters (Pernkopf et al., 2012), ML-BN-SVM: proposed method, Linear SVM: support vector machine without kernel, SVM: support vector machine with Gauss kernel.

| dataset       | ML            | MCL           | MM            | ML-BN-SVM     | Linear SVM    | SVM           |
|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| abalone       | 57.70 ± 1.58  | 57.92 ± 1.65  | 57.78 ± 0.96  | 58.69 ± 1.86  | 58.42 ± 1.77  | 59.29 ± 1.40  |
| adult         | 85.70 ± 0.66  | 86.65 ± 0.64  | 86.54 ± 0.65  | 86.76 ± 0.64  | 86.86 ± 0.64  | 86.87 ± 0.64  |
| australian    | 81.67 ± 2.66  | 81.97 ± 3.70  | 85.49 ± 3.40  | 84.76 ± 3.78  | 85.78 ± 1.69  | 86.80 ± 2.34  |
| breast        | 95.56 ± 2.06  | 95.56 ± 1.45  | 96.59 ± 0.50  | 96.00 ± 2.31  | 96.15 ± 1.51  | 97.19 ± 0.41  |
| car           | 94.24 ± 1.50  | 98.08 ± 0.75  | 97.79 ± 0.79  | 98.08 ± 1.07  | 93.84 ± 0.65  | 99.65 ± 0.30  |
| chess         | 92.19 ± 1.62  | 97.65 ± 0.81  | 97.43 ± 0.79  | 97.99 ± 0.92  | 97.02 ± 0.82  | 99.50 ± 0.25  |
| cleve         | 79.43 ± 6.34  | 77.74 ± 7.53  | 79.09 ± 7.56  | 80.79 ± 7.58  | 83.57 ± 5.29  | 82.19 ± 6.37  |
| corral        | 97.53 ± 4.61  | 100.00 ± 0.00 | 100.00 ± 0.00 | 100.00 ± 0.00 | 93.36 ± 4.55  | 100.00 ± 0.00 |
| crx           | 84.04 ± 4.64  | 80.32 ± 5.20  | 83.89 ± 5.89  | 84.20 ± 4.56  | 85.75 ± 3.20  | 85.75 ± 2.65  |
| diabetes      | 74.35 ± 4.23  | 74.22 ± 5.50  | 73.31 ± 5.71  | 74.35 ± 5.42  | 73.96 ± 4.46  | 74.48 ± 4.65  |
| flare         | 81.57 ± 1.27  | 81.48 ± 1.91  | 84.45 ± 0.28  | 83.30 ± 1.06  | 84.45 ± 0.28  | 84.45 ± 0.28  |
| german        | 71.90 ± 1.83  | 69.50 ± 3.54  | 73.20 ± 4.01  | 72.60 ± 2.89  | 76.10 ± 1.11  | 75.80 ± 2.80  |
| glass         | 72.68 ± 5.29  | 68.55 ± 4.03  | 71.71 ± 10.88 | 72.61 ± 6.35  | 71.61 ± 5.50  | 73.24 ± 5.33  |
| glass2        | 81.38 ± 9.20  | 82.00 ± 8.05  | 80.75 ± 10.51 | 80.75 ± 10.51 | 79.38 ± 4.27  | 79.96 ± 8.90  |
| heart         | 80.74 ± 10.36 | 77.04 ± 10.61 | 77.41 ± 9.81  | 81.48 ± 9.34  | 84.81 ± 4.11  | 81.85 ± 9.40  |
| hepatitis     | 86.17 ± 10.00 | 86.08 ± 11.48 | 86.08 ± 3.38  | 86.17 ± 6.31  | 87.42 ± 10.89 | 88.67 ± 6.37  |
| iris          | 94.00 ± 1.85  | 94.00 ± 1.85  | 92.67 ± 4.53  | 94.00 ± 1.85  | 93.33 ± 2.93  | 93.33 ± 2.93  |
| letter        | 86.21 ± 0.84  | 87.65 ± 0.80  | 89.58 ± 0.74  | 88.57 ± 0.77  | 90.07 ± 0.73  | 94.07 ± 0.58  |
| lymphography  | 80.77 ± 7.36  | 75.38 ± 10.86 | 80.66 ± 11.11 | 76.92 ± 10.54 | 83.57 ± 10.44 | 86.48 ± 9.99  |
| mofn-3-7-10   | 92.62 ± 1.37  | 100.00 ± 0.00 | 100.00 ± 0.00 | 100.00 ± 0.00 | 100.00 ± 0.00 | 100.00 ± 0.00 |
| mushroom      | 100.00 ± 0.07 | 100.00 ± 0.07 | 100.00 ± 0.07 | 100.00 ± 0.07 | 100.00 ± 0.07 | 99.82 ± 0.19  |
| nursery       | 92.96 ± 0.77  | 98.31 ± 0.40  | 98.84 ± 0.33  | 98.68 ± 0.35  | 93.31 ± 0.76  | 100.00 ± 0.04 |
| satimage      | 85.79 ± 1.92  | 81.52 ± 0.95  | 86.82 ± 2.66  | 86.98 ± 1.30  | 88.36 ± 1.58  | 90.59 ± 1.59  |
| segment       | 94.89 ± 1.02  | 94.37 ± 1.57  | 96.02 ± 1.21  | 95.76 ± 0.62  | 96.19 ± 0.73  | 96.84 ± 1.17  |
| shuttle       | 99.88 ± 0.05  | 99.84 ± 0.06  | 99.91 ± 0.05  | 99.92 ± 0.04  | 99.96 ± 0.03  | 99.96 ± 0.03  |
| soybean-large | 91.88 ± 1.28  | 82.66 ± 4.59  | 90.77 ± 2.16  | 91.87 ± 2.26  | 91.15 ± 3.72  | 93.54 ± 1.19  |
| spambase      | 92.97 ± 0.85  | 92.99 ± 1.10  | 93.62 ± 0.80  | 94.03 ± 0.84  | 94.27 ± 0.72  | 95.04 ± 0.37  |
| TIMIT4CF      | 90.70 ± 0.42  | 87.25 ± 0.48  | 91.70 ± 0.40  | 91.59 ± 0.40  | 92.05 ± 0.39  | 92.38 ± 0.39  |
| TIMIT4CM      | 90.47 ± 0.43  | 88.57 ± 0.46  | 85.62 ± 0.51  | 92.58 ± 0.38  | 92.88 ± 0.38  | 93.16 ± 0.37  |
| TIMIT6CF      | 83.18 ± 0.52  | 80.92 ± 0.54  | 84.27 ± 0.50  | 84.89 ± 0.49  | 85.57 ± 0.48  | 85.74 ± 0.48  |
| TIMIT6CM      | 83.05 ± 0.52  | 80.98 ± 0.54  | 85.45 ± 0.49  | 85.91 ± 0.48  | 86.66 ± 0.47  | 86.56 ± 0.47  |
| USPS          | 91.20 ± 0.93  | 90.46 ± 0.97  | 95.98 ± 0.65  | 95.98 ± 0.65  | 95.82 ± 0.66  | 91.80 ± 0.90  |
| vehicle       | 70.60 ± 2.00  | 69.64 ± 3.69  | 69.04 ± 4.30  | 69.88 ± 2.41  | 70.12 ± 1.26  | 69.76 ± 2.43  |
| vote          | 94.37 ± 2.62  | 94.15 ± 2.04  | 96.01 ± 2.45  | 95.31 ± 2.74  | 94.85 ± 2.20  | 95.54 ± 3.18  |
| waveform-21   | 82.36 ± 0.71  | 80.55 ± 1.00  | 82.86 ± 0.51  | 83.48 ± 0.56  | 84.78 ± 1.77  | 85.16 ± 1.29  |

The Most Generative Maximum Margin Bayesian Networks

Table 2. Detailed classification rates with 95% confidence intervals for BN parameters, using NB structures. ML: maximum likelihood, MCL: maximum condition likelihood, MM: maximum margin BN parameters (Pernkopf et al., 2012), ML-BN-SVM: proposed method, Linear SVM: support vector machine without kernel, SVM: support vector machine with Gauss kernel.

| dataset       | ML            | MCL           | MM            | ML-BN-SVM     | Linear SVM    | SVM           |
|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| abalone       | 53.64 ± 1.45  | 59.12 ± 1.71  | 56.62 ± 0.88  | 59.12 ± 1.69  | 58.42 ± 1.77  | 59.29 ± 1.40  |
| adult         | 83.37 ± 0.71  | 86.90 ± 0.64  | 86.92 ± 0.64  | 86.94 ± 0.64  | 86.86 ± 0.64  | 86.87 ± 0.64  |
| australian    | 85.92 ± 2.92  | 84.02 ± 2.76  | 85.34 ± 2.64  | 87.24 ± 2.86  | 85.78 ± 1.69  | 86.80 ± 2.34  |
| breast        | 97.63 ± 1.01  | 95.56 ± 1.45  | 95.85 ± 2.22  | 97.04 ± 1.45  | 96.15 ± 1.51  | 97.19 ± 0.41  |
| car           | 85.64 ± 1.59  | 93.43 ± 1.76  | 93.78 ± 1.63  | 92.73 ± 1.14  | 93.84 ± 0.65  | 99.65 ± 0.30  |
| chess         | 87.45 ± 2.57  | 97.11 ± 1.02  | 97.58 ± 0.86  | 97.68 ± 1.21  | 97.02 ± 0.82  | 99.50 ± 0.25  |
| cleve         | 82.87 ± 6.79  | 82.52 ± 6.36  | 82.17 ± 6.94  | 82.53 ± 7.64  | 83.57 ± 5.29  | 82.19 ± 6.37  |
| corral        | 89.16 ± 8.67  | 93.36 ± 4.55  | 93.36 ± 4.55  | 93.36 ± 4.55  | 93.36 ± 4.55  | 100.00 ± 0.00 |
| crx           | 86.84 ± 3.29  | 85.13 ± 4.10  | 84.82 ± 3.71  | 86.06 ± 3.54  | 85.75 ± 3.20  | 85.75 ± 2.65  |
| diabetes      | 73.96 ± 4.17  | 75.40 ± 5.41  | 74.61 ± 4.94  | 74.87 ± 3.47  | 73.96 ± 4.46  | 74.48 ± 4.65  |
| flare         | 76.58 ± 1.04  | 83.40 ± 1.02  | 82.63 ± 1.79  | 83.11 ± 0.82  | 84.45 ± 0.28  | 84.45 ± 0.28  |
| german        | 74.20 ± 3.58  | 75.10 ± 1.42  | 76.50 ± 1.52  | 75.30 ± 3.12  | 76.10 ± 1.11  | 75.80 ± 2.80  |
| glass         | 71.66 ± 3.58  | 68.05 ± 0.63  | 68.03 ± 1.91  | 70.61 ± 3.63  | 71.61 ± 5.50  | 73.24 ± 5.33  |
| glass2        | 81.29 ± 10.50 | 82.63 ± 8.12  | 80.09 ± 9.96  | 82.63 ± 8.12  | 79.38 ± 4.27  | 79.96 ± 8.90  |
| heart         | 81.85 ± 9.40  | 82.59 ± 5.77  | 81.85 ± 5.73  | 83.33 ± 5.14  | 84.81 ± 4.11  | 81.85 ± 9.40  |
| hepatitis     | 88.58 ± 6.57  | 86.08 ± 3.38  | 84.92 ± 8.69  | 92.33 ± 6.75  | 87.42 ± 10.89 | 88.67 ± 6.37  |
| iris          | 93.33 ± 2.93  | 92.67 ± 3.46  | 93.33 ± 2.93  | 93.33 ± 2.93  | 93.33 ± 2.93  | 93.33 ± 2.93  |
| letter        | 74.95 ± 1.05  | 85.97 ± 0.84  | 82.53 ± 0.92  | 85.79 ± 0.85  | 90.07 ± 0.73  | 94.07 ± 0.58  |
| lymphography  | 84.23 ± 5.60  | 84.23 ± 4.47  | 82.80 ± 5.54  | 82.80 ± 4.39  | 83.57 ± 10.44 | 86.48 ± 9.99  |
| mofn-3-7-10   | 87.31 ± 1.94  | 100.00 ± 0.00 | 100.00 ± 0.00 | 100.00 ± 0.00 | 100.00 ± 0.00 | 100.00 ± 0.00 |
| mushroom      | 98.04 ± 0.54  | 100.00 ± 0.07 | 100.00 ± 0.07 | 99.78 ± 0.20  | 100.00 ± 0.07 | 99.82 ± 0.19  |
| nursery       | 89.97 ± 0.91  | 92.38 ± 0.80  | 92.98 ± 0.77  | 93.03 ± 0.77  | 93.31 ± 0.76  | 100.00 ± 0.04 |
| satimage      | 81.56 ± 1.80  | 87.29 ± 1.11  | 88.82 ± 1.26  | 88.41 ± 1.33  | 88.36 ± 1.58  | 90.59 ± 1.59  |
| segment       | 92.68 ± 1.78  | 94.29 ± 0.77  | 94.98 ± 1.66  | 95.37 ± 0.86  | 96.19 ± 0.73  | 96.84 ± 1.17  |
| shuttle       | 99.62 ± 0.09  | 99.91 ± 0.05  | 99.94 ± 0.04  | 99.95 ± 0.04  | 99.96 ± 0.03  | 99.96 ± 0.03  |
| soybean-large | 93.35 ± 1.91  | 92.98 ± 3.88  | 92.79 ± 1.59  | 91.50 ± 3.81  | 91.15 ± 3.72  | 93.54 ± 1.19  |
| spambase      | 90.03 ± 1.11  | 93.73 ± 0.95  | 94.01 ± 0.97  | 94.08 ± 0.75  | 94.27 ± 0.72  | 95.04 ± 0.37  |
| TIMIT4CF      | 87.88 ± 0.47  | 92.04 ± 0.39  | 91.90 ± 0.40  | 91.95 ± 0.39  | 92.05 ± 0.39  | 92.38 ± 0.39  |
| TIMIT4CM      | 88.86 ± 0.46  | 93.04 ± 0.37  | 92.88 ± 0.38  | 92.71 ± 0.38  | 92.88 ± 0.38  | 93.16 ± 0.37  |
| TIMIT6CF      | 82.20 ± 0.53  | 85.50 ± 0.49  | 85.20 ± 0.49  | 85.49 ± 0.49  | 85.57 ± 0.48  | 85.74 ± 0.48  |
| TIMIT6CM      | 82.43 ± 0.53  | 86.24 ± 0.48  | 86.04 ± 0.48  | 86.50 ± 0.47  | 86.66 ± 0.47  | 86.56 ± 0.47  |
| USPS          | 86.89 ± 1.11  | 94.37 ± 0.76  | 95.44 ± 0.69  | 95.08 ± 0.71  | 95.82 ± 0.66  | 91.80 ± 0.90  |
| vehicle       | 61.57 ± 1.44  | 68.67 ± 3.03  | 69.76 ± 2.56  | 67.95 ± 6.00  | 70.12 ± 1.26  | 69.76 ± 2.43  |
| vote          | 90.16 ± 4.70  | 94.61 ± 2.21  | 95.78 ± 2.21  | 94.61 ± 3.19  | 94.85 ± 2.20  | 95.54 ± 3.18  |
| waveform-21   | 81.14 ± 1.05  | 85.10 ± 1.53  | 85.43 ± 1.34  | 85.14 ± 1.52  | 84.78 ± 1.77  | 85.16 ± 1.29  |

Table 3. Number of times classifier in row outperforms classifier in column with significance 68 % (plain) and 95 % (bold), when no features are missing.

|               | ML    |       | MCL   |       | MM    |       | ML-BN-SVM |       | SVM    |       |
|---------------|-------|-------|-------|-------|-------|-------|-----------|-------|--------|-------|
|               | NB    | TAN   | NB    | TAN   | NB    | TAN   | NB        | TAN   | Linear | Gauss |
| ML NB         | -     | 9/5   | 8/4   | 11/7  | 9/4   | 11/4  | 7/2       | 9/5   | 5/1    | 5/0   |
| ML TAN        | 20/18 | -     | 8/3   | 14/8  | 8/3   | 8/1   | 7/3       | 4/1   | 6/1    | 4/1   |
| MCL NB        | 21/18 | 20/10 | -     | 19/11 | 10/2  | 13/6  | 8/1       | 13/2  | 5/1    | 5/2   |
| MCL TAN       | 17/14 | 8/6   | 7/5   | -     | 7/4   | 8/0   | 7/5       | 1/0   | 6/4    | 3/1   |
| MM NB         | 20/18 | 15/11 | 14/8  | 17/11 | -     | 15/8  | 9/3       | 12/4  | 8/2    | 4/2   |
| MM TAN        | 18/18 | 18/12 | 12/7  | 19/12 | 10/6  | -     | 10/8      | 8/3   | 8/4    | 3/2   |
| ML-BN-SVM NB  | 24/19 | 21/11 | 15/9  | 21/14 | 14/7  | 20/8  | -         | 15/4  | 9/3    | 7/1   |
| ML-BN-SVM TAN | 19/18 | 21/15 | 13/8  | 21/16 | 12/8  | 15/3  | 12/6      | -     | 10/4   | 3/2   |
| LinSVM        | 21/18 | 22/14 | 19/7  | 21/14 | 16/6  | 15/7  | 15/7      | 15/8  | -      | 6/2   |
| SVM           | 23/18 | 26/18 | 20/14 | 25/18 | 18/12 | 25/13 | 17/10     | 21/11 | 17/9   | -     |

Table 4. Number of times classifier in row outperforms classifier in column with significance 68 % (plain) and 95 % (bold), with 50% missing features.

|               | ML    |      | MCL   |       | MM    |       | ML-BN-SVM |      | SVM    |       |
|---------------|-------|------|-------|-------|-------|-------|-----------|------|--------|-------|
|               | NB    | TAN  | NB    | TAN   | NB    | TAN   | NB        | TAN  | Linear | Gauss |
| ML NB         | -     | 8/2  | 23/19 | 20/13 | 25/18 | 25/15 | 14/7      | 8/5  | 11/5   | 12/3  |
| ML TAN        | 20/13 | -    | 24/20 | 25/16 | 26/21 | 28/17 | 18/13     | 9/3  | 13/4   | 13/3  |
| MCL NB        | 6/2   | 2/0  | -     | 13/5  | 11/7  | 16/9  | 2/0       | 2/2  | 4/3    | 4/2   |
| MCL TAN       | 10/7  | 4/1  | 15/9  | -     | 15/13 | 19/8  | 9/6       | 5/2  | 5/3    | 5/2   |
| MM NB         | 5/3   | 5/2  | 14/11 | 12/7  | -     | 16/10 | 4/4       | 3/1  | 2/1    | 3/2   |
| MM TAN        | 5/4   | 2/1  | 11/9  | 11/6  | 10/6  | -     | 6/4       | 4/2  | 1/0    | 1/0   |
| ML-BN-SVM NB  | 12/6  | 7/1  | 25/19 | 18/12 | 23/15 | 22/13 | -         | 7/2  | 11/4   | 11/6  |
| ML-BN-SVM TAN | 18/11 | 13/3 | 25/19 | 24/20 | 26/22 | 27/17 | 18/11     | -    | 10/4   | 10/6  |
| LinSVM        | 17/11 | 12/6 | 26/22 | 25/18 | 26/23 | 27/17 | 18/11     | 14/7 | -      | 10/3  |
| SVM           | 16/12 | 13/9 | 25/22 | 24/19 | 26/20 | 25/17 | 17/12     | 14/9 | 15/7   | -     |

The Most Generative Maximum Margin Bayesian Networks

Table 5. Number of times classifier in row outperforms classifier in column with significance 68 % (plain) and 95 % (bold), with 90% missing features.

|               | ML  |     | MCL          |              | MM           |              | ML-BN-SVM    |             | SVM          |              |
|---------------|-----|-----|--------------|--------------|--------------|--------------|--------------|-------------|--------------|--------------|
|               | NB  | TAN | NB           | TAN          | NB           | TAN          | NB           | TAN         | Linear       | Gauss        |
| ML NB         | –   | 3/0 | <b>22/16</b> | <b>20/15</b> | <b>26/18</b> | <b>24/17</b> | <b>18/10</b> | <b>16/4</b> | <b>23/12</b> | <b>24/13</b> |
| ML TAN        | 8/4 | –   | <b>22/16</b> | <b>20/14</b> | <b>26/18</b> | <b>24/17</b> | <b>19/11</b> | <b>18/4</b> | <b>24/13</b> | <b>25/14</b> |
| MCL NB        | 0/0 | 0/0 | –            | 8/4          | 14/7         | 13/7         | 6/2          | 5/1         | 7/4          | 8/4          |
| MCL TAN       | 3/1 | 2/1 | 15/10        | –            | 13/8         | 15/8         | 7/5          | 2/1         | 13/5         | 11/6         |
| MM NB         | 0/0 | 0/0 | 11/8         | 10/5         | –            | 15/8         | 7/3          | 6/2         | 7/5          | 8/4          |
| MM TAN        | 0/0 | 0/0 | 9/5          | 8/6          | 9/3          | –            | 4/3          | 3/1         | 9/6          | 10/6         |
| ML-BN-SVM NB  | 1/0 | 2/0 | 18/11        | 14/7         | 19/9         | 20/13        | –            | 6/2         | 16/6         | 14/7         |
| ML-BN-SVM TAN | 5/3 | 3/1 | 19/14        | 20/11        | 22/14        | 20/14        | 17/10        | –           | 23/11        | 23/11        |
| LinSVM        | 2/2 | 1/1 | 17/10        | 13/8         | 17/10        | 19/9         | 7/3          | 5/1         | –            | 7/4          |
| SVM           | 3/2 | 2/1 | 15/11        | 14/7         | 17/9         | 19/9         | 8/3          | 6/1         | 11/4         | –            |

Table 6. Classification results for MM (Pernkopf et al., 2012) and ML-BN-SVM (this paper), with and without early stopping.

| dataset       | without early stopping |               |               |               | with early stopping |               |               |               |
|---------------|------------------------|---------------|---------------|---------------|---------------------|---------------|---------------|---------------|
|               | MM                     |               | ML-BN-SVM     |               | MM                  |               | ML-BN-SVM     |               |
|               | NB                     | TAN           | NB            | TAN           | NB                  | TAN           | NB            | TAN           |
| abalone       | 56.62 ± 0.88           | 57.78 ± 0.96  | 59.12 ± 1.69  | 58.69 ± 1.86  | 58.16 ± 0.96        | 58.11 ± 1.65  | 58.88 ± 1.71  | 58.90 ± 1.49  |
| adult         | 86.92 ± 0.64           | 86.54 ± 0.65  | 86.94 ± 0.64  | 86.76 ± 0.64  | 86.89 ± 0.64        | 86.38 ± 0.65  | 86.96 ± 0.64  | 86.47 ± 0.65  |
| australian    | 85.34 ± 2.64           | 85.49 ± 3.40  | 87.24 ± 2.86  | 84.76 ± 3.78  | 85.48 ± 3.57        | 85.04 ± 2.33  | 86.80 ± 2.75  | 85.93 ± 1.95  |
| breast        | 95.85 ± 2.22           | 96.59 ± 0.50  | 97.04 ± 1.45  | 96.00 ± 2.31  | 97.04 ± 0.65        | 96.59 ± 1.05  | 97.04 ± 0.92  | 96.74 ± 1.67  |
| car           | 93.78 ± 1.63           | 97.79 ± 0.79  | 92.73 ± 1.14  | 98.08 ± 1.07  | 93.84 ± 1.68        | 98.26 ± 0.92  | 92.97 ± 1.43  | 97.85 ± 0.83  |
| chess         | 97.58 ± 0.86           | 97.43 ± 0.79  | 97.68 ± 1.21  | 97.99 ± 0.92  | 97.21 ± 0.94        | 97.40 ± 0.62  | 97.62 ± 1.33  | 97.93 ± 0.84  |
| cleve         | 82.17 ± 6.94           | 79.09 ± 7.56  | 82.53 ± 7.64  | 80.79 ± 7.58  | 81.51 ± 7.16        | 83.90 ± 4.95  | 82.53 ± 7.49  | 83.55 ± 7.08  |
| corral        | 93.36 ± 4.55           | 100.00 ± 0.00 | 93.36 ± 4.55  | 100.00 ± 0.00 | 87.73 ± 10.44       | 100.00 ± 0.00 | 93.36 ± 4.55  | 100.00 ± 0.00 |
| crx           | 84.82 ± 3.71           | 83.89 ± 5.89  | 86.06 ± 3.54  | 84.20 ± 4.56  | 86.21 ± 3.96        | 84.81 ± 5.20  | 86.37 ± 3.26  | 84.97 ± 3.64  |
| diabetes      | 74.61 ± 4.94           | 73.31 ± 5.71  | 74.87 ± 3.47  | 74.35 ± 5.42  | 74.22 ± 4.01        | 73.96 ± 4.14  | 73.44 ± 4.14  | 74.61 ± 5.09  |
| flare         | 82.63 ± 1.79           | 84.45 ± 0.28  | 83.11 ± 0.82  | 83.30 ± 1.06  | 81.09 ± 2.92        | 84.26 ± 0.73  | 83.88 ± 0.34  | 84.17 ± 0.57  |
| german        | 76.50 ± 1.52           | 73.20 ± 4.01  | 75.30 ± 3.12  | 72.60 ± 2.89  | 74.10 ± 1.42        | 72.00 ± 2.15  | 74.60 ± 2.46  | 74.70 ± 4.09  |
| glass         | 68.03 ± 1.91           | 71.71 ± 10.88 | 70.61 ± 3.63  | 72.61 ± 6.35  | 71.61 ± 6.96        | 71.13 ± 5.18  | 72.16 ± 4.60  | 72.13 ± 6.23  |
| glass2        | 80.09 ± 9.96           | 80.75 ± 10.51 | 82.63 ± 8.12  | 80.75 ± 10.51 | 83.98 ± 6.92        | 83.34 ± 6.52  | 81.29 ± 10.50 | 84.00 ± 7.38  |
| heart         | 81.85 ± 5.73           | 77.41 ± 9.81  | 83.33 ± 5.14  | 81.48 ± 9.34  | 82.96 ± 6.97        | 80.74 ± 9.97  | 81.48 ± 8.13  | 82.22 ± 10.61 |
| hepatitis     | 84.92 ± 8.69           | 86.08 ± 3.38  | 92.33 ± 6.75  | 86.17 ± 6.31  | 89.83 ± 8.95        | 89.92 ± 6.86  | 96.17 ± 4.35  | 87.42 ± 7.63  |
| iris          | 93.33 ± 2.93           | 92.67 ± 4.53  | 93.33 ± 2.93  | 94.00 ± 1.85  | 93.33 ± 2.93        | 94.00 ± 1.85  | 93.33 ± 2.93  | 94.67 ± 2.27  |
| letter        | 82.53 ± 0.92           | 89.58 ± 0.74  | 85.79 ± 0.85  | 88.57 ± 0.77  | 82.40 ± 0.92        | 89.55 ± 0.74  | 86.06 ± 0.84  | 90.25 ± 0.72  |
| lymphography  | 82.80 ± 5.54           | 80.66 ± 11.11 | 82.80 ± 4.39  | 76.92 ± 10.54 | 83.52 ± 11.07       | 82.91 ± 10.65 | 86.54 ± 10.49 | 82.14 ± 5.76  |
| mofn-3-7-10   | 100.00 ± 0.00          | 100.00 ± 0.00 | 100.00 ± 0.00 | 100.00 ± 0.00 | 100.00 ± 0.00       | 99.90 ± 0.27  | 100.00 ± 0.00 | 100.00 ± 0.00 |
| mushroom      | 100.00 ± 0.07          | 100.00 ± 0.07 | 99.78 ± 0.20  | 100.00 ± 0.07 | 99.56 ± 0.27        | 100.00 ± 0.07 | 99.67 ± 0.24  | 100.00 ± 0.07 |
| nursery       | 92.98 ± 0.77           | 98.84 ± 0.33  | 93.03 ± 0.77  | 98.68 ± 0.35  | 92.66 ± 0.79        | 98.80 ± 0.34  | 92.92 ± 0.78  | 98.38 ± 0.39  |
| satimage      | 88.82 ± 1.26           | 86.82 ± 2.66  | 88.41 ± 1.33  | 86.98 ± 1.30  | 89.17 ± 1.39        | 88.33 ± 1.60  | 88.61 ± 1.42  | 87.68 ± 1.47  |
| segment       | 94.98 ± 1.66           | 96.02 ± 1.21  | 95.37 ± 0.86  | 95.76 ± 0.62  | 94.94 ± 1.21        | 95.80 ± 1.15  | 95.15 ± 0.62  | 95.54 ± 0.94  |
| shuttle       | 99.94 ± 0.04           | 99.91 ± 0.05  | 99.95 ± 0.04  | 99.92 ± 0.04  | 99.94 ± 0.04        | 99.91 ± 0.05  | 99.96 ± 0.03  | 99.91 ± 0.05  |
| soybean-large | 92.79 ± 1.59           | 90.77 ± 2.16  | 91.50 ± 3.81  | 91.87 ± 2.26  | 92.62 ± 1.61        | 91.32 ± 3.30  | 92.24 ± 1.80  | 92.79 ± 1.95  |
| spambase      | 94.01 ± 0.97           | 93.62 ± 0.80  | 94.08 ± 0.75  | 94.03 ± 0.84  | 93.99 ± 0.66        | 94.27 ± 0.59  | 93.97 ± 0.80  | 94.06 ± 0.39  |
| TIMIT4CF      | 91.90 ± 0.40           | 91.70 ± 0.40  | 91.95 ± 0.39  | 91.59 ± 0.40  | 91.82 ± 0.40        | 87.46 ± 0.48  | 91.95 ± 0.39  | 91.78 ± 0.40  |
| TIMIT4CM      | 92.88 ± 0.38           | 85.62 ± 0.51  | 92.71 ± 0.38  | 92.58 ± 0.38  | 92.89 ± 0.38        | 85.84 ± 0.51  | 92.88 ± 0.38  | 92.62 ± 0.38  |
| TIMIT6CF      | 85.20 ± 0.49           | 84.27 ± 0.50  | 85.49 ± 0.49  | 84.89 ± 0.49  | 85.20 ± 0.49        | 83.86 ± 0.51  | 85.21 ± 0.49  | 84.99 ± 0.49  |
| TIMIT6CM      | 86.04 ± 0.48           | 85.45 ± 0.49  | 86.50 ± 0.47  | 85.91 ± 0.48  | 85.98 ± 0.48        | 85.68 ± 0.49  | 86.47 ± 0.47  | 86.04 ± 0.48  |
| USPS          | 95.44 ± 0.69           | 95.98 ± 0.65  | 95.08 ± 0.71  | 95.98 ± 0.65  | 94.89 ± 0.73        | 95.77 ± 0.67  | 95.68 ± 0.67  | 95.44 ± 0.69  |
| vehicle       | 69.76 ± 2.56           | 69.04 ± 4.30  | 67.95 ± 6.00  | 69.88 ± 2.41  | 66.99 ± 3.10        | 70.60 ± 1.93  | 68.80 ± 4.41  | 70.72 ± 1.70  |
| vote          | 95.78 ± 2.21           | 96.01 ± 2.45  | 94.61 ± 3.19  | 95.31 ± 2.74  | 96.01 ± 3.50        | 95.32 ± 2.72  | 95.31 ± 3.86  | 94.37 ± 2.40  |
| waveform-21   | 85.43 ± 1.34           | 82.86 ± 0.51  | 85.14 ± 1.52  | 83.48 ± 0.56  | 85.29 ± 1.26        | 84.18 ± 0.59  | 85.55 ± 0.98  | 84.00 ± 0.90  |