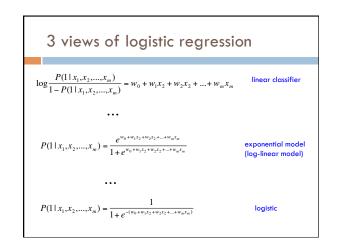


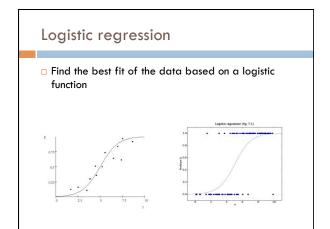
Logistic regression

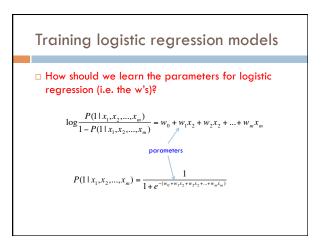
How would we classify examples once we had a trained model?

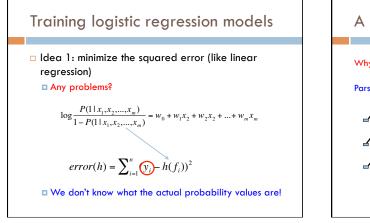
$$\log \frac{P(1 \mid x_1, x_2, \dots, x_m)}{1 - P(1 \mid x_1, x_2, \dots, x_m)} = w_0 + w_1 x_2 + w_2 x_2 + \dots + w_m x_m$$

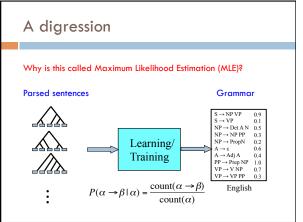
- \square If the sum > 0 then p(1)/p(0) > 1, so positive
- \square if the sum < 0 then p(1)/p(0) < 1, so negative
- □ Still a *linear* classifier (decision boundary is a line)

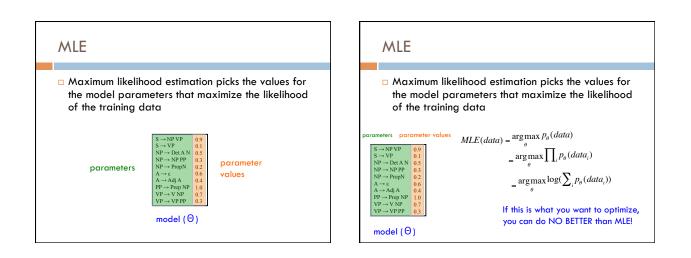












MLE example

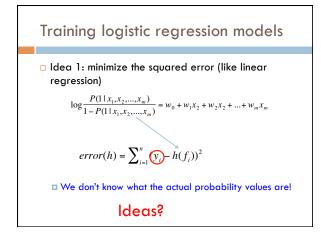
- □ You flip a coin 100 times. 60 times you get heads.
- What is the MLE for heads?
- p(head) = 0.60
- What is the likelihood of the data under this model (each coin flip is a data point)?

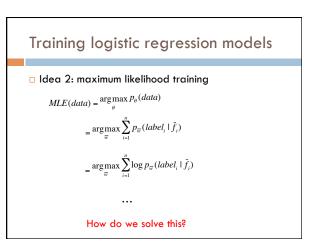
 $likelihood(data) = \prod_i p_{\theta}(data_i)$

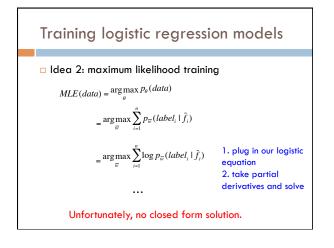
log(0.60⁶⁰ * 0.40⁴⁰) = -67.3

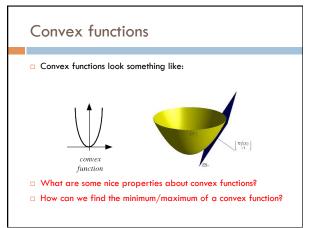
MLE Example

- □ Can we do any better? $likelihood(data) = \prod_i p_{\theta}(data_i)$
- p(heads) = 0.5
 log(0.50⁶⁰ * 0.50⁴⁰) =-69.3
- p(heads) = 0.7
 log(0.70⁶⁰ * 0.30⁴⁰)=-69.5









Finding the minimum

You're blindfolded, but you can see out of the bottom of the blindfold to the ground right by your feet. I drop you off somewhere and tell you that you're in a convex shaped valley and escape is at the bottom/minimum. How do you get out?

One approach: gradient descent

Partial derivatives give us the slope in that dimension

Approach:

pick a starting point (w)

- repeat until likelihood can't increase in any dimension:
 pick a dimension
 - move a small amount in that dimension towards increasing likelihood (using the derivative)

Gradient descent

pick a starting point (w)

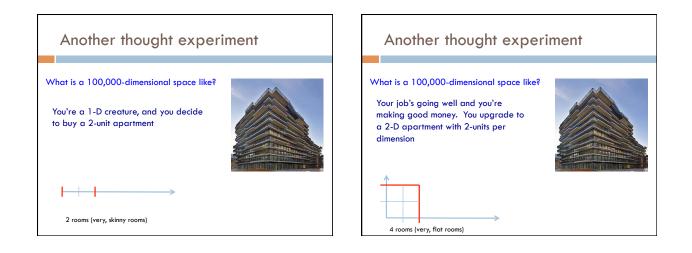
- repeat until loss doesn't decrease in all dimensions:
 pick a dimension
 - move a small amount in that dimension towards decreasing loss (using the derivative)

$$w_i = w_i - \alpha \frac{d}{dw_i} error(w)$$

learning rate (how much we want to move in the error direction)

Solving convex functions

- Gradient descent is just one approach
- □ A whole field called convex optimization
- <u>http://www.stanford.edu/~boyd/cvxbook/</u>
 Lots of well known methods
 - Conjugate gradient
 - Generalized Iterative Scaling (GIS)
 - Improved Iterative Scaling (IIS)
 - Limited-memory quasi-Newton (L-BFGS)
- The key: if we get an error function that is convex, we can minimize/maximize it (eventually)

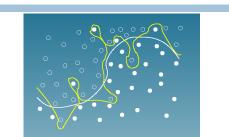


Another thought experiment Another thought experiment What is a 100,000-dimensional space like? What is a 100,000-dimensional space like? You get promoted again and start Larry Page steps down as CEO of having kids and decide to upgrade to google and they ask you if you'd like another dimension. the job. You decide to upgrade to a 100,000 dimensional apartment. How much room do you have? Can you have a big party? Each time you add a dimension, the amount of space you have to $2^{100,000}$ rooms (it's very quiet and lonely...) = $\sim 10^{30}$ rooms per work with goes up exponentially person if you invited everyone on the planet 8 rooms (very, normal rooms)

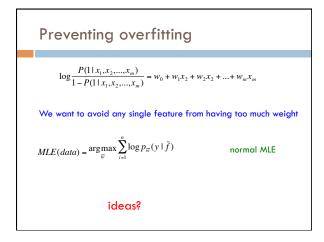


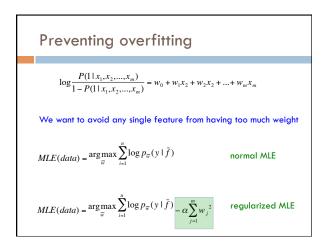
- Because logistic regression has fewer constraints (than, say NB) it has a lot more options
- We're trying to find 100,000 w values (or a point in a 100,000 dimensional space)
- It's easy for logistic regression to fit to nuances in the data: overfitting

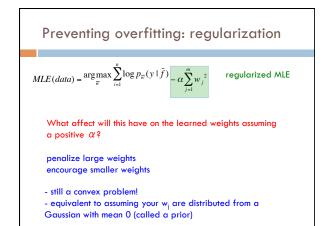




Given these points as **training** data, which is a better line to learn to separate the points?









- NB and logistic regression look very similar
 both are probabilistic models
 - both are linear

both learn parameters that maximize the log-likelihood of the training data

□ How are they different?

NB vs. Logistic regression

NB

 $f_1 \log(P(f_1 \mid l)) + \bar{f}_1 \log(1 - P(f_1 \mid l)) + \ldots + \log(P(l))$

Estimates the weights under the strict assumption that the features are independent

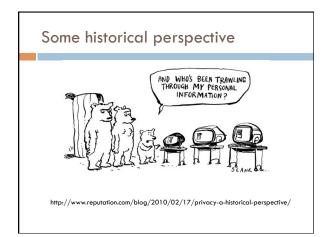
Naïve bayes is called a *generative* model; it models the joint distribution p(features, labels)

Logistic regression

 $\frac{e^{w_0+w_1x_2+w_2x_2+...+w_mx_m}}{1+e^{w_0+w_1x_2+w_2x_2+...+w_mx_m}}$

If NB assumption doesn't hold, we can adjust the weights to compensate for this

Logistic regression is called a discriminative model; it models the conditional distribution directly p(labels | features)



Estimating the best chess state



Write a function that takes as input a "state" representation of tic tac toe and scores how good it is for you if you're X. How would you do it?

(Called a state evaluation function)

Old school optimization Possible parses (or whatever) have scores Pick the one with the best score How do you define the score? Completely ad hoc! Throw anything you want into the mix Add a bonus for this, a penalty for that, etc.

State evaluation function for chess...



Old school optimization

"Learning"

- adjust bonuses and penalties by hand to improve performance. ⁽ⁱⁱⁱ⁾
- Total kludge, but totally flexible too ...
 Can throw in any intuitions you might have
- □ But we're purists... we only use probabilities!

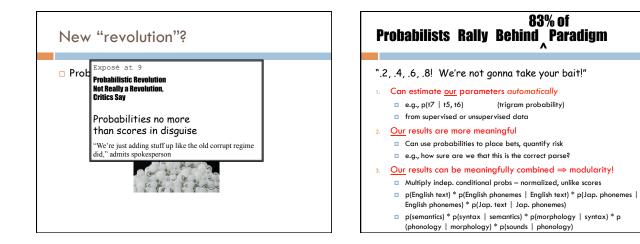


New "revolution"?

Probabilities!



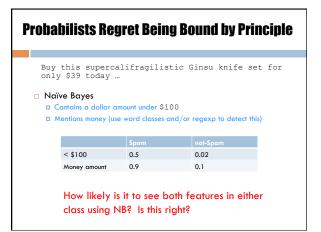
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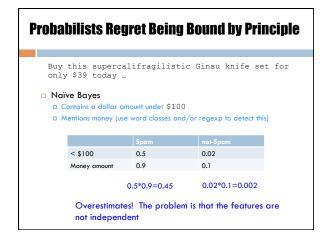


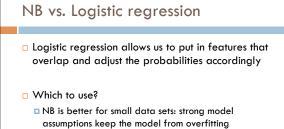
Probabilists Regret Being Bound by Principle

- Ad-hoc approach does have one advantage
- Consider e.g. Naïve Bayes for spam categorization:
 - Buy this supercalifragilistic Ginsu knife set for only \$39 today ...
- Some useful features:
 - Contains Buy
 - Contains supercalifragilistic
 - Contains a dollar amount under \$100
 - Contains an imperative sentence
 - Reading level = 8th grade
 - Mentions money (use word classes and/or regexp to detect this)

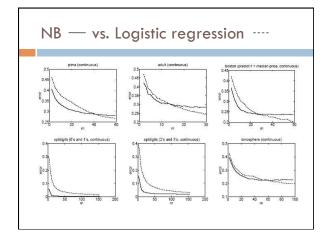
Any problem with these features for NB?

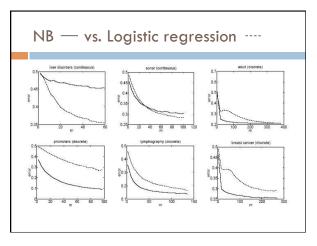






Logistic regression is better for larger data sets: can exploit the fact that NB assumption is rarely true







- Logistic regression only works on two classes
- Idea: something like logistic regression, but with more classes
- Like NB, one model per each class
- The model is a weight vector

 $P(class_1 \mid x_1, x_2, ..., x_m) = e^{w_{1,0} + w_{1,1}x_2 + w_{1,2}x_2 + ... + w_{1,m}x_m}$

 $P(class_2 \mid x_1, x_2, ..., x_m) = e^{w_{2,0} + w_{2,1}x_2 + w_{2,2}x_2 + ... + w_{2,m}x_m}$

 $P(class_3 \mid x_1, x_2, \dots, x_m) = e^{w_{3,0} + w_{3,1}x_2 + w_{3,2}x_2 + \dots + w_{3,m}x_m}$

... anything wrong with this?



 $P(class_1 \mid x_1, x_2, ..., x_m) = e^{w_{1,0} + w_{1,1}x_2 + w_{1,2}x_2 + ... + w_{1,m}x_m}$

 $P(class_2 \mid x_1, x_2, ..., x_m) = e^{w_{2,0} + w_{2,1}x_2 + w_{2,2}x_2 + ... + w_{2,m}x_m}$

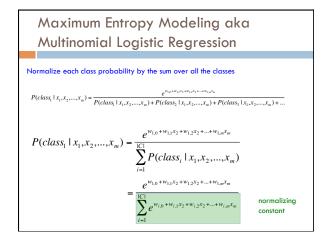
 $P(class_3 \mid x_1, x_2, \dots, x_m) = e^{w_{3,0} + w_{3,1}x_2 + w_{3,2}x_2 + \dots + w_{3,m}x_m}$

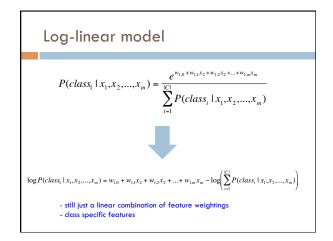
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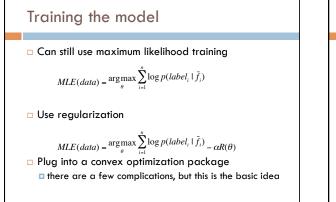
These are supposed to be probabilities!

 $P(class_1 \mid x_1, x_2, ..., x_m) + P(class_2 \mid x_1, x_2, ..., x_m) + P(class_3 \mid x_1, x_2, ..., x_m) + ... \neq 1$

Ideas?







Maximum Entropy

- Suppose there are 10 classes, A through J.
- I don't give you any other information.
- □ Question: Given a new example m: what is your guess for p(C | m)?
- □ Suppose I tell you that 55% of all examples are in class A.
- **Question:** Now what is your guess for p(C | m)?
- \square Suppose I also tell you that 10% of all examples contain ${\tt Buy}$ and 80% of these are in class A or C.
- Question: Now what is your guess for p(C | m), if m contains Buy?

1.	axi	imui	n Er	ntro	ру					
	A	В	С	D	E	F	G	Н	I	J
prob	0.1	0.1	0.1	0.1	0.1	0.1	0.1	0.1	0.1	0.1
	imum abiliti	entrop es as '	y princ 'equall			e const "	traints,	pick tl	ne	
Max	imum	, entrop	y: give entrop		onstra	ints, pio	k the	probal	oilities	so as

Entropy(model) = $\sum p(c) \log p(c)$

Maximum Entropy											
	А	В	С	D	E	F	G	Н	I	J	
prob	0.55	0.05	0.05	0.05	0.05	0.05	0.05	0.05	0.05	0.05	
	<mark>ativel</mark> imum e abilitie	, entropy		-			aints, I	oick th	e		
Quant	itative	ely									
	imum e aximize		•	the co	onstrair	nts, picl	k the p	robab	ilities s	io as	

 $Entropy(model) = \sum_{c} p(c) \log p(c)$

11/3/11

М	axiı	mun	n En	trop	ру					
	Α	В	С	D	Е	F	G	Н	I	J
Buy	.051	.0025	.029	.0025	.0025	.0025	.0025	.0025	.0025	.0025
Other	.499	.0446	.0446	.0446	.0446	.0446	.0446	.0446	.0446	.0446
🗆 Colu	mn A s	ums to	0.55	("55%	of all m	lessages	are in	class A")		

	A	В	С	D	E	F	G	Н	Ι	J
Buy	.051	.0025	.029	.0025	.0025	.0025	.0025	.0025	.0025	.0025
Other	.499	.0446	.0446	.0446	.0446	.0446	.0446	.0446	.0446	.0446

Maximum Entropy											
	A	В	С	D	E	F	G	Н	Ι	J	
Buy	.051	.0025	.029	.0025	.0025	.0025	.0025	.0025	.0025	.0025	
Other	.499	.0446	.0446	.0446	.0446	.0446	.0446	.0446	.0446	.0446	
		ums to									

Row Buy sums to 0.1

Buy, A) and (Buy, C) cells sum to 0.08 ("80% of the 10%")

Given these constraints, fill in cells "as equally as possible": maximize the entropy (related to cross-entropy, perplexity) Entropy = -.051 log .051 - .0025 log .0025 - .029 log .029 - ... Largest if probabilities are evenly distributed

Maximum Entropy

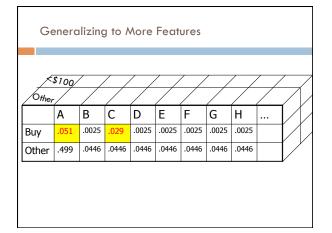
_										
Buy	А	В	С	D	Е	F	G	Н	I	J
		.0025								
Other	.499	.0446	.0446	.0446	.0446	.0446	.0446	.0446	.0446	.0446

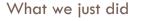
Column A sums to 0.55

Row Buy sums to 0.1

(Buy, A) and (Buy, C) cells sum to 0.08 ("80% of the 10%")

- Given these constraints, fill in cells "as equally as possible": maximize the entropy
- Now p(Buy, C) = .029 and p(C | Buy) = .29
- . We got a compromise: p(C | Buy) < p(A | Buy) < .55





- □ For each feature ("contains Buy"), see what fraction of training data has it
- □ Many distributions p(c,m) would predict these fractions
- □ Of these, pick distribution that has max entropy
- □ Amazing Theorem: The maximum entropy model is the same as the maximum likelihood model!
 - If we calculate the maximum likelihood parameters, we're also calculating the maximum entropy model

What to take home...

- Many learning approaches
- Bayesian approaches (of which NB is just one)
- Linear regression
- Logistic regression
- Maximum Entropy (multinomial logistic regression)
- SVMs
- Decision trees • ...
- Different models have different strengths/weaknesses/uses Understand what the model is doing
 - Understand what assumptions the model is making

 - Pick the model that makes the most sense for your problem/data
- Feature selection is important

Articles discussion

□ <u>http://gigaom.com/mobile/wilson-siri-call-911/</u>