Last week we started looking at supervised learning problems

\[ f(\text{data}) \rightarrow \text{labels} \]
Last week...

We studied **linear regression**, in order to learn linear relationships between features and parameters to predict **real-valued** outputs.

$$X \theta = y$$

- **$X$** matrix of features (data)
- **$\theta$** unknowns (which features are relevant)
- **$y$** vector of outputs (labels)
Last week...

\[ f(\text{user features}, \text{movie features}) \rightarrow \text{star rating} \]
Four important ideas from last week:

1) Regression can be cast in terms of maximizing a likelihood

\[ p(y_i | x_i) \]

\[ y_i = x_i \cdot \theta + N(0, \sigma) \]
Four important ideas from last week:

2) Gradient descent for model optimization

1. Initialize $\theta$ at random
2. While (not converged) do
   \[ \theta := \theta - \alpha f'(\theta) \]
3) Regularization & Occam’s razor

**Regularization** is the process of penalizing model complexity during training.

$$\arg \min_\theta = \frac{1}{N} \| y - X \theta \|_2^2 + \lambda \| \theta \|_2^2$$

How much should we trade-off accuracy versus complexity?
Four important ideas from last week:

4) Regularization pipeline

1. Training set – select model parameters
2. Validation set – to choose amongst models (i.e., hyperparameters)
3. Test set – just for testing!
A few “theorems” about training, validation, and test sets

- The training error increases as lambda increases.
- The validation and test error are at least as large as the training error (assuming infinitely large random partitions).
- The validation/test error will usually have a “sweet spot” between under- and over-fitting.
How can we predict **binary** or **categorical** variables?

\[ f(\text{data}) \rightarrow \text{labels} \]

\{0,1\}, \{True, False\}

\{1, ..., N\}
Today...

Will I purchase this product? (yes)

Will I click on this ad? (no)

Pitch Black - Unrated Director's Cut

When their ship crash-lands on a remote planet, the marooned passengers soon learn that escaped convict Riddick (Vin Diesel) isn't the only thing they have to fear. Deadly creatures lurk in the shadows, waiting to attack in the dark, and the planet is rapidly plunging into the

Shop for engagement rings on Google

French-Set Halo Diamond... $1,990.00
Ritani

18K White Gold Delicate... $950.00
Brilliant Earth

18K White Gold Fancy D... $1,825.00
Brilliant Earth

Chamise Diamond Engagement... $975.00
Brilliant Earth

Vintage Cushion Halo... $4,140.00

Princess Cut Diamond Engagement... $1,965.82

18K White Gold Hudson... $975.00

18K White Gold Harmony... $1,675.00
What animal appears in this image?

(mandarin duck)
What are the **categories** of the item being described?
(book, fiction, philosophical fiction)

From **Booklist**

Houellebecq's deeply philosophical novel is about an alienated young man searching for happiness in the computer age. Bored with the world and too weary to try to adapt to the foibles of friends and coworkers, he retreats into himself, descending into depression while attempting to analyze the passions of the people around him. Houellebecq uses his nameless narrator as a vehicle for extended exploration into the meanings and manifestations of love and desire in human interactions. Ironically, as the narrator attempts to define love in increasingly abstract terms, he becomes less and less capable of experiencing that which he is so desperate to understand. Intelligent and well written, the short novel is a thought-provoking inspection of a generation's confusion about all things sexual. Houellebecq captures precisely the cynical disillusionment of disaffected youth. **Bonnie Johnston** —This text refers to an out of print or unavailable edition of this title.
Today...

We’ll attempt to build **classifiers** that make decisions according to rules of the form

\[
y_i = \begin{cases} 
1 & \text{if } X_i \cdot \theta > 0 \\
0 & \text{otherwise}
\end{cases}
\]
This week...

1. Naïve Bayes
Assumes an independence relationship between the features and the class label and “learns” a simple model by counting

2. Logistic regression
Adapts the regression approaches we saw last week to binary problems

3. Support Vector Machines
Learns to classify items by finding a hyperplane that separates them
This week...

**Ranking** results in order of how likely they are to be relevant

---

**Tea Station** 加州茶栈
(teastationusa.com)
12 Tea Station locations in California and Nevada making Tea Station the ... We'd like to take this moment to thank you all tea lovers for your continued support.
3.8 ★★★★★ 19 Google reviews - Write a review - Google+ page

7315 Clairemont Mesa Boulevard, San Diego, CA 92111
(858) 268-8198
Menu - About - Ten Ren Products - San Gabriel

**Tea Station - Kearny Mesa - San Diego, CA** | Yelp
www.yelp.com > Restaurants > Chinese - Yelp

---
This week...

Evaluating classifiers

- False positives are nuisances but false negatives are disastrous (or vice versa)
- Some classes are very rare
- When we only care about the “most confident” predictions

e.g. which of these bags contains a weapon?
Naïve Bayes

We want to associate a probability with a label and its negation:

\[ p(label|data) \]
\[ p(\neg label|data) \]

(classify according to whichever probability is greater than 0.5)

**Q:** How far can we get just by counting?
Naïve Bayes

e.g. $p(\text{movie is "action" | schwarzenegger in cast})$

Just count!

$\#\text{films with Arnold} = 45$

$\#\text{action films with Arnold} = 32$

$p(\text{movie is "action" | schwarzenegger in cast}) = 32/45$
What about:

\[ p(\text{movie is "action" } | \text{ schwarzenneger in cast and and release year = 2017 and mpaa rating = PG and budget < $1000000} ) \]

#(training) fims with Arnold, released in 2017, rated PG, with a budged below $1M = 0

#(training) action fims with Arnold, released in 2017, rated PG, with a budged below $1M = 0
Q: If we’ve never seen this combination of features before, what can we conclude about their probability?

A: We need some simplifying assumption in order to associate a probability with this feature combination.
Naïve Bayes assumes that features are conditionally independent given the label

\[(\text{feature}_i \perp \text{feature}_j \mid \text{label})\]
Naïve Bayes

\[(\text{feature}_i \perp \perp \text{feature}_j | \text{label})\]

\[
\begin{align*}
\text{independent:} & \quad p(a, b) = p(a)p(b) & \times \\
\text{cond. independent} & \quad p(a, b | c) = p(a | c)p(b | c) & \checkmark \\
\end{align*}
\]

- \(a = \text{I'm wearing a raincoat}\)
- \(b = \text{You're wearing a raincoat}\)
- \(c = \text{It's raincoat}\)
Conditional independence?

\[(a \perp b \mid c)\]

(a is conditionally independent of b, given c)

"if you know c, then knowing a provides no additional information about b"

(I remembered my umbrella \perp the streets are wet \mid it’s raining)
(featureᵢ ⊥ featureⱼ | label)

\[ p(\text{feature}_i, \text{feature}_j | \text{label}) = \prod p(\text{feature}_i | \text{label}) p(\text{feature}_j | \text{label}) \]
**Naïve Bayes**

\[ p(label|features) = \frac{p(label)p(features|label)}{p(features)} \]

\[ p(label) \cdot \frac{p(features|label)}{p(features)} \]

="Bayes Rule"

\[ p(label) \frac{p(features|label)}{p(features)} \]
The denominator doesn’t matter, because we really just care about

\[ p(label|features) \] vs. \[ p(\neg label|features) \]

both of which have the same denominator.
The denominator doesn’t matter, because we really just care about

\[ p(\text{label}|\text{features}) \text{  vs.  } p(\neg \text{label}|\text{features}) \]

both of which have the same denominator
Example 1

Amazon editorial descriptions:

Amazon.com Review

For most children, summer vacation is something to look forward to. But not for our 13-year-old uncle, and cousin who detest him. The third book in J.K. Rowling's *Harry Potter series* catapults Dursleys' dreadful visitor Aunt Marge to inflate like a monstrous balloon and drift up to the ceiling (and from officials at Hogwarts School of Witchcraft and Wizardry who strictly forbid students to out into the darkness with his heavy trunk and his owl Hedwig.

As it turns out, Harry isn’t punished at all for his errant wizardry. Instead he is mysteriously recovered from his trip to a triple-decker, violently purple bus to spend the remaining weeks of summer in a friendly inn called the Three Broomsticks. He explains why the officials let him off easily. It seems that Sirius Black was still at large. Not only that, but he’s after Harry Potter. But why? And why do the Dementors, the guards of Azkaban, remain unaffected? Once again, Rowling has created a mystery that will have children and adults alike. Fortunately, there are four more in the works. (Ages 9 and older) --Karin Snelson

50k descriptions:

http://jmcauley.ucsd.edu/cse258/data/amazon/book_descriptions_50000.json
Example 1

\[ P(\text{book is a children's book | } \text{"wizard" is mentioned in the description and } \text{"witch" is mentioned in the description}) \]

Code available on:
http://jmcauley.ucsd.edu/cse258/code/week2.py
Conditional independence assumption:

“if you know a book is for children, then knowing that wizards are mentioned provides no additional information about whether witches are mentioned”

obviously ridiculous
Q: What would happen if we trained two regressors, and attempted to “naively” combine their parameters?
Double-counting

\[
\text{length} = 100 + 1000 [\text{mention wizards}] \\
= 100 + 1000 [\text{mention witches}] \\
\text{length} = 100 + 1000 [\text{wizards}] + 0 [\text{witches}]
\]
A: Since both features encode essentially the same information, we’ll end up double-counting their effect.
Logistic Regression also aims to model

\[ p(label|data) \]

By training a classifier of the form

\[ y_i = \begin{cases} 
1 & \text{if } X_i \cdot \theta > 0 \\
0 & \text{otherwise}
\end{cases} \]
Logistic regression

Last week: regression

\[ y_i = X_i \cdot \theta \]

This week: logistic regression

\[ y_i = \begin{cases} 
1 & \text{if } X_i \cdot \theta > 0 \\
0 & \text{otherwise}
\end{cases} \]
Q: How to convert a real-valued expression ($X_i \cdot \theta \in \mathbb{R}$) into a probability ($p_\theta(y_i|X_i) \in [0, 1]$)
A: sigmoid function: $\sigma(t) = \frac{1}{1 + e^{-t}}$
Logistic regression

Training:

$$X_i \cdot \theta$$ should be maximized when $$y_i$$ is positive and minimized when $$y_i$$ is negative

$$\arg \max_{\theta} \prod p(y_i | x_i) \prod (1 - p(y_i | x_i))$$

$$y_i = 1 \quad y_i = 0$$

$$\prod \sigma(x_i \cdot \theta) \prod (1 - \sigma(x_i \cdot \theta))$$

$$y_i = 0 \quad y_i = 0$$
Logistic regression

How to optimize?

\[ L_\theta(y|X) = \prod_{y_i=1} p_\theta(y_i|X_i) \prod_{y_i=0} (1 - p_\theta(y_i|X_i)) \]

- Take logarithm
- Subtract regularizer
- Compute gradient
- Solve using gradient ascent
  (solve on blackboard)
Logistic regression

\[ L_\theta(y|X) = \prod_{y_i=1}^{\sum \text{log } \sigma(x_i; \theta)} \prod_{y_i=0}^{\sum \text{log } (1 - \sigma(x_i; \theta))} p_\theta(y_i|X_i) \prod_{y_i=0}^{\sum \text{log } (1 - p_\theta(y_i|X_i))} \]

\[ \sum \text{log } \frac{1}{1 + e^{-x_i; \theta}} \]

all instances
Logistic regression

\[ l_\theta(y|X) = \sum_i y_i - \log(1 + e^{-X_i \cdot \theta}) + \sum_{y_i=0} -X_i \cdot \theta - \lambda \| \theta \|^2 \]

\[
\frac{\partial l}{\partial \theta_k} = \sum_i \frac{x_{ik} e^{-X_i \cdot \theta}}{1 + e^{-X_i \cdot \theta}} + \sum_{y_i=0} -x_{ik} - \lambda \theta_k
\]

\[
\sum_i x_{ik} (1 - \sigma(x_{i} \cdot \theta)) + \sum_{y_i=0} -x_{ik} - \lambda \theta_k
\]
Multiclass classification

The most common way to generalize \textit{binary} classification (output in \{0,1\}) to \textit{multiclass} classification (output in \{1 \ldots N\}) is simply to train a binary predictor for each class

e.g. based on the description of this book:

- Is it a Children’s book? \{yes, no\}
- Is it a Romance? \{yes, no\}
- Is it Science Fiction? \{yes, no\}
- ...

In the event that predictions are inconsistent, choose the one with the highest confidence.
Further reading:
• On Discriminative vs. Generative classifiers: A comparison of logistic regression and naïve Bayes (Ng & Jordan ‘01)
• Boyd-Fletcher-Goldfarb-Shanno algorithm (BFGS)
CSE 258 – Lecture 3
Web Mining and Recommender Systems

Supervised learning – SVMs
Q: Where would a logistic regressor place the decision boundary for these features?
Q: Where would a logistic regressor place the decision boundary for these features?
Logistic regression

- Logistic regressors don’t optimize the number of “mistakes”
- No special attention is paid to the “difficult” instances – every instance influences the model
- But “easy” instances can affect the model (and in a bad way!)
- How can we develop a classifier that optimizes the number of mislabeled examples?
Support Vector Machines

This is essentially the intuition behind Support Vector Machines (SVMs) – train a classifier that focuses on the “difficult” examples by minimizing the misclassification error.

We still want a classifier of the form:

\[ y_i = \begin{cases} 1 & \text{if } X_i \cdot \theta - \alpha > 0 \\ -1 & \text{otherwise} \end{cases} \]

But we want to minimize the number of misclassifications:

\[ \arg \min_{\theta} \sum_i \delta(y_i(X_i \cdot \theta - \alpha) \leq 0) \]
Support Vector Machines

\[
\arg \min_{\theta} \sum_{i} \delta(y_i (X_i \cdot \theta - \alpha) \leq 0)
\]
Support Vector Machines

Simple (seperable) case: there exists a perfect classifier
The classifier is defined by the hyperplane $\theta x - \alpha = 0$. 

Support Vector Machines
Q: Is one of these classifiers preferable over the others?
Support Vector Machines

A: Choose the classifier that maximizes the distance to the nearest point
Distance from a point to a line?

\[ ax + by + c = 0 \]

\[ d \left( \text{line}, \text{pt} \right) = \frac{|ax_0 + by_0 + c|}{\sqrt{a^2 + b^2}} \]

\[ \Theta x - \alpha = 0 \]

\[ \Theta > x_0 - \alpha \]

\[ \frac{|\Theta - x_0|}{||\Theta||_2} \]
Support Vector Machines

\[ \theta x - \alpha = 1 \]
\[ \theta x - \alpha = 0 \]
\[ \theta x - \alpha = -1 \]

\[ \arg \min_{\theta, \alpha} \frac{1}{2} \| \theta \|_2^2 \]

such that
\[ \forall_i y_i (\theta \cdot X_i - \alpha) \geq 1 \]
Support Vector Machines

This is known as a “quadratic program” (QP) and can be solved using “standard” techniques.

\[
\begin{align*}
\arg \min_{\theta, \alpha} & \quad \frac{1}{2} \| \theta \|_2^2 \\
\text{such that} & \\
\forall i y_i (\theta \cdot X_i - \alpha) & \geq 1
\end{align*}
\]

See e.g. Nocedal & Wright ("Numerical Optimization"), 2006
But: is finding such a separating hyperplane even possible?
Support Vector Machines

Or: is it actually a good idea?
Support Vector Machines

Want the margin to be as wide as possible

While penalizing points on the wrong side of it
Support Vector Machines

Soft-margin formulation:

\[
\begin{align*}
\arg \min_{\theta, \alpha} & \frac{1}{2} \| \theta \|^2 + C \sum_{i} \xi_i \\
\text{such that} & \forall i \: y_i (\theta \cdot X_i - \alpha) \geq 1 - \xi_i
\end{align*}
\]
Judging a book by its cover

4096-dimensional image features

Images features are available for each book on
http://jmcauley.ucsd.edu/cse258/data/amazon/book_images_5000.json

http://caffe.berkeleyvision.org/
Judging a book by its cover

Example: train an SVM to predict whether a book is a children’s book from its cover art

(code available on)
http://jmcauley.ucsd.edu/cse258/code/week2.py
The number of errors we made was extremely low, yet our classifier doesn’t seem to be very good – why? (stay tuned next lecture!)
The classifiers we’ve seen today all attempt to make decisions by associating weights (theta) with features (x) and classifying according to

$$y_i = \begin{cases} 1 & \text{if } X_i \cdot \theta > 0 \\ 0 & \text{otherwise} \end{cases}$$
Summary

• **Naïve Bayes**
  • Probabilistic model (fits $p(label|data)$)
  • Makes a conditional independence assumption of the form $(feature_i \perp feature_j|label)$ allowing us to define the model by computing $p(feature_i|label)$ for each feature
  • Simple to compute just by counting

• **Logistic Regression**
  • Fixes the “double counting” problem present in naïve Bayes

• **SVMs**
  • Non-probabilistic: optimizes the classification error rather than the likelihood
Questions?