6. Supervised Techniques III

DS-GA 1015, Text as Data Arthur Spirling

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Now want to cover powerful, commonly used techniques from machine learning that appear in social science research: SVM, KNN, CART etc.

These techniques involve some important decisions about the bias-variance tradeoff, and the use of (cross) validation in checking model performance and selecting the best model.

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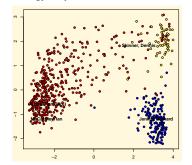
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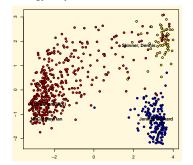
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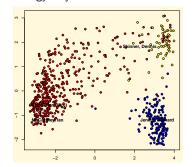
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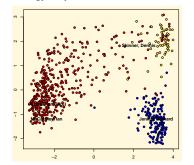
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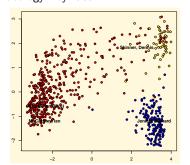


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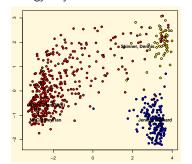


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Workflow of Supervised Learning: Bias/Variance Tradeoff

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- → results in general curse of dimensionality wherein feature matrix is large (e.g. 100k columns) and sparse and thus obtaining meaningful estimates is difficult.
- So techniques may require careful tuning of *regularization parameters* to obtain good performance.

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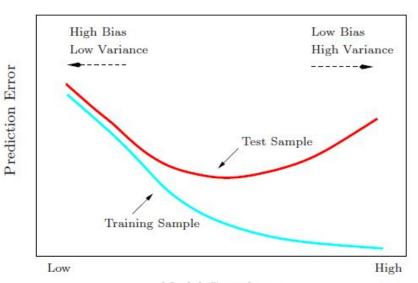
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March 4, 2021

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Model Complexity

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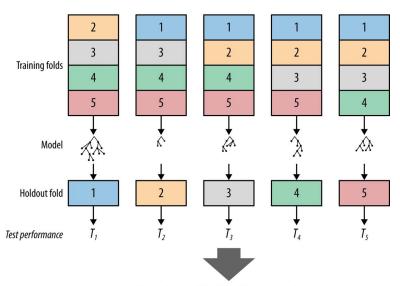
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Mean and standard deviation of test sample performance

Support Vector Machines







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Have the (stemmed, stopped, weighted etc) speech term matrix for each Senator as X.

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What method to use?

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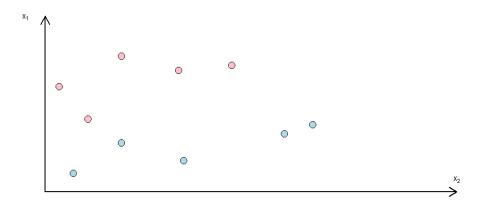
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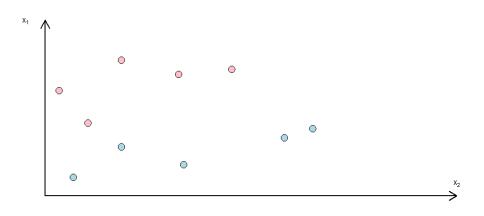
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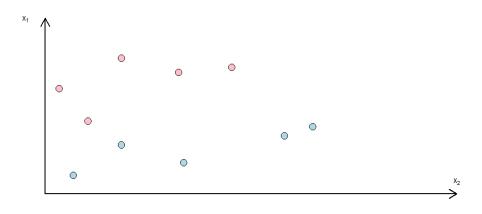
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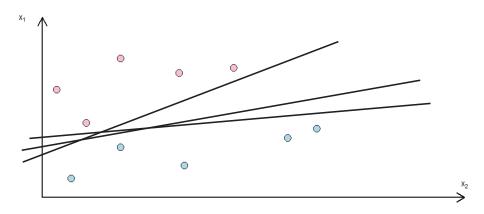


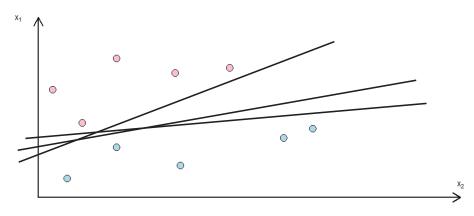


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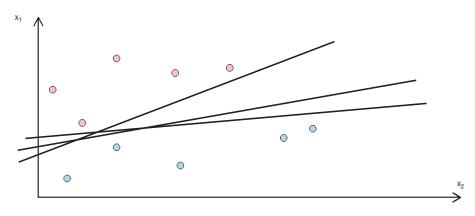


As the parties linearly separably? Where could you draw the line?





Which line should we prefer?



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What is the Optimal Hyperplane?

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- But we want to avoid ones that pass close to the points: such lines will tend to be sensitive to noise and make classification errors with future examples.
 - So pick line that gives largest minimum distance from the training cases. That is, the line that's as far as possible from the closest cases on both sides.
 - → That optimal line—the separating hyperplane—is the maximum margin hyperplane. It will maximize the margin of the training data.

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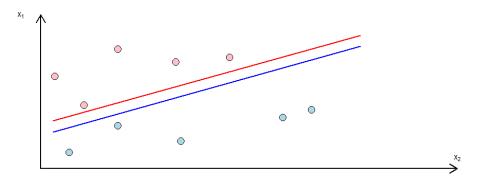
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NB The hyperplane cannot be anywhere other than equidistant because then it will break the rule about ensuring the largest minimum distance.

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Optimization Problem

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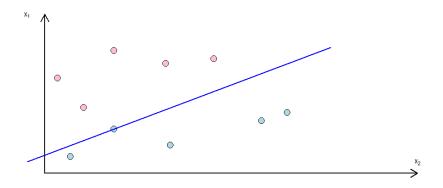
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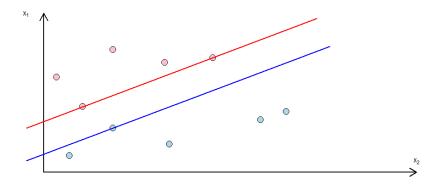
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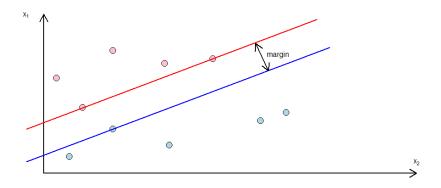
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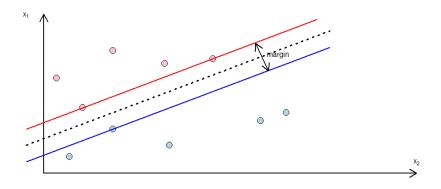
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Turns out that the minimization of $||\mathbf{w}||$ is amenable to quadratic programming methods.









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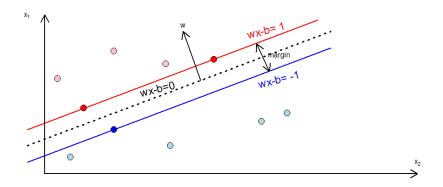
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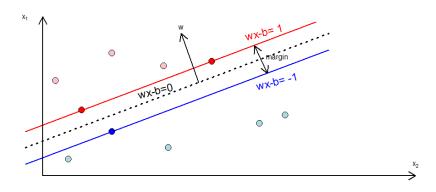
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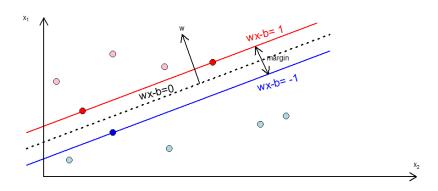
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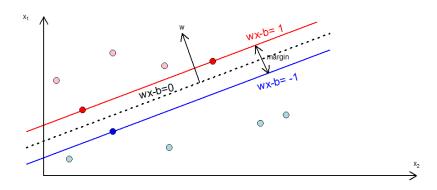


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Back to Diermeier et al, 2011

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Liberal		Conservative	
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Souter: -121.40 PTSD: -119.87	NRA: -105.20 Trident: -104.15	IRS: 114.91 unborn: 111.88	Haiti: 97.28 PAC: 92.85
Gun: -119.52	RNC: -103.46	Taiwan: 111.13	taxing: 90.39

Beyond basic (hard margin) SVM

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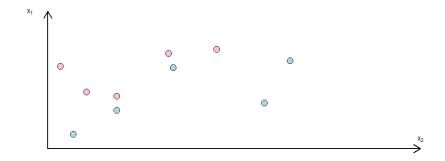
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But if you want to know the decision boundary then SVM might be a better choice.

- \rightarrow RLR will optimize probabilities of class membership, rather than just trying to learn the boundary (simpler, more direct task).
- BTW RLR can cope well with noise, and (hard margin) SVM will struggle if there is no linear seperability...

Graphically...



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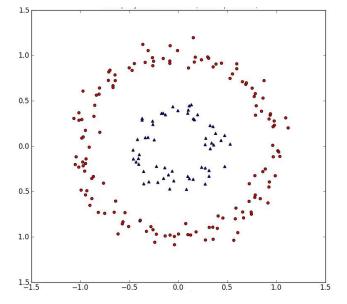
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Hyperplane(s) will be drawn in way that is more sensitive to 'bigger' mistakes in classification.

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from www.eric-kim.net

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What if...

The situation was considerably 'worse', such that neither a 'hard margin' nor 'soft margin' linear approach would work?

May be a way to transform the data, using a transformation ϕ , such that it *can* now be separated using a linear classifier.

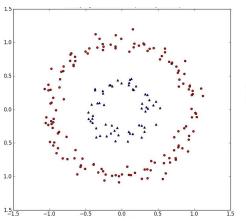
When the data is in a two dimensional feature space, we can lift it into a three dimensional feature space using

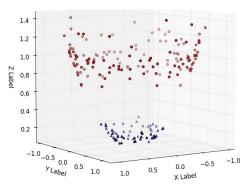
$$\phi(x_1,x_2)=(x_1,x_2,x_1^2+x_2^2).$$

Then use a linear SVM on the transformed data set, and then map back to the original 2D space.

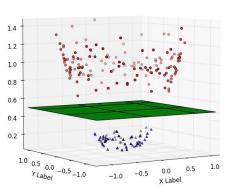
 \rightarrow Results in a non-linear hyperplane once back in 2 dimensions.

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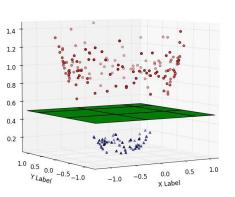


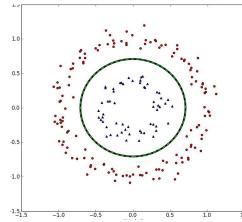


from www.eric-kim.net



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For text analysis, string kernels use a function K(a, b) to implicity calculate the distance between strings of characters via the number of subsequences they have in common.