



Introduction to Machine Learning

Computational Linguistics: Jordan Boyd-Graber
University of Maryland

NAÏVE BAYES AND LOGISTIC REGRESSION

Slides adapted from Hinrich Schütze and Lauren Hannah

By the end of today ...

- You'll be able to frame many machine learning tasks as classification problems
- Apply logistic regression (given weights) to classify data
- Learn naïve bayes from data

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We learn a classifier γ that maps documents to class probabilities:

$$\gamma : (x, y) \rightarrow [0, 1]$$

such that $\sum_y \gamma(x, y) = 1$

Generative vs. Discriminative Models

Generative

Model joint probability $p(x, y)$ including the data x .

Naïve Bayes

- Uses Bayes rule to reverse conditioning $p(x|y) \rightarrow p(y|x)$
- Naïve because it ignores joint probabilities within the data distribution

Discriminative

Model only conditional probability $p(y|x)$, excluding the data x .

Logistic regression

- Logistic: A special mathematical function it uses
- Regression: Combines a weight vector with observations to create an answer
- General cookbook for building conditional probability distributions

A Classification Problem

- Suppose that I have two coins, C_1 and C_2
- Now suppose I pull a coin out of my pocket, flip it a bunch of times, record the coin and outcomes, and repeat many times:

C1: 0 1 1 1 1

C1: 1 1 0

C2: 1 0 0 0 0 0 0 1

C1: 0 1

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- Now suppose I am given a new sequence, 0 0 1; which coin is it from?

A Classification Problem

This problem has particular challenges:

- different numbers of covariates for each observation
- number of covariates can be large

However, there is some structure:

- Easy to get $P(C_1)$, $P(C_2)$
- Also easy to get $P(X_i = 1 | C_1)$ and $P(X_i = 1 | C_2)$
- By conditional independence,

$$P(X = 010 | C_1) = P(X_1 = 0 | C_1)P(X_2 = 1 | C_1)P(X_3 = 0 | C_1)$$

- Can we use these to get $P(C_1 | X = 001)$?

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- Also easy to get $P(X_i = 1 | C_1) = 12/16$ and $P(X_i = 1 | C_2) = 6/18$
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A Classification Problem

Summary: have $P(\text{data} | \text{class})$, want $P(\text{class} | \text{data})$

Solution: Bayes' rule!

$$\begin{aligned} P(\text{class} | \text{data}) &= \frac{P(\text{data} | \text{class})P(\text{class})}{P(\text{data})} \\ &= \frac{P(\text{data} | \text{class})P(\text{class})}{\sum_{\text{class}=1}^C P(\text{data} | \text{class})P(\text{class})} \end{aligned}$$

To compute, we need to estimate $P(\text{data} | \text{class})$, $P(\text{class})$ for all classes

Naive Bayes Classifier

This works because the coin flips are independent given the coin parameter. What about this case:

- want to identify the type of fruit given a set of features: color, shape and size
- color: red, green, yellow or orange (discrete)
- shape: round, oval or long+skinny (discrete)
- size: diameter in inches (continuous)



Naive Bayes Classifier

Conditioned on type of fruit, these features are not necessarily independent:



Given category “apple,” the color “green” has a higher probability given “size < 2”:

$$P(\text{green} \mid \text{size} < 2, \text{apple}) > P(\text{green} \mid \text{apple})$$

Naive Bayes Classifier

Using chain rule,

$$\begin{aligned} &P(\text{apple} | \text{green}, \text{round}, \text{size} = 2) \\ &= \frac{P(\text{green}, \text{round}, \text{size} = 2 | \text{apple})P(\text{apple})}{\sum_{\text{fruits}} P(\text{green}, \text{round}, \text{size} = 2 | \text{fruit } j)P(\text{fruit } j)} \\ &\propto P(\text{green} | \text{round}, \text{size} = 2, \text{apple})P(\text{round} | \text{size} = 2, \text{apple}) \\ &\quad \times P(\text{size} = 2 | \text{apple})P(\text{apple}) \end{aligned}$$

But computing conditional probabilities is hard! There are many combinations of (*color, shape, size*) for each fruit.

Naive Bayes Classifier

Idea: assume conditional independence for all features given class,

$$P(\text{green} \mid \text{round}, \text{size} = 2, \text{apple}) = P(\text{green} \mid \text{apple})$$

$$P(\text{round} \mid \text{green}, \text{size} = 2, \text{apple}) = P(\text{round} \mid \text{apple})$$

$$P(\text{size} = 2 \mid \text{green}, \text{round}, \text{apple}) = P(\text{size} = 2 \mid \text{apple})$$

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- Is this reasonable?

The problem with maximum likelihood estimates: Zeros (cont)

- If there were no occurrences of “bagel” in documents in class SPAM, we’d get a zero estimate:

$$\hat{P}(\text{“bagel”} | \text{SPAM}) = \frac{T_{\text{SPAM, “bagel”}}}{\sum_{w' \in V} T_{\text{SPAM, } w'}} = 0$$

- \rightarrow We will get $P(\text{SPAM} | d) = 0$ for any document that contains bagel!
- Zero probabilities cannot be conditioned away.

How do we estimate a probability?

- For many applications, we often have a prior notion of what our probability distributions are going to look like (for example, non-zero, sparse, uniform, etc.).
- This estimate of a probability distribution is called the maximum a posteriori (MAP) estimate:

$$\beta_{\text{MAP}} = \operatorname{argmax}_{\beta} f(x|\beta)g(\beta) \quad (2)$$

How do we estimate a probability?

- For a multinomial distribution (i.e. a discrete distribution, like over words):

$$\beta_i = \frac{n_i + \alpha_i}{\sum_k n_k + \alpha_k} \quad (3)$$

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- To geek out, the set $\{\alpha_1, \dots, \alpha_N\}$ parameterizes a Dirichlet distribution, which is itself a distribution over distributions and is the conjugate prior of the Multinomial (don't need to know this).

The Naïve Bayes classifier

- The Naïve Bayes classifier is a probabilistic classifier.
- We compute the probability of a document d being in a class c as follows:

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- n_d is the length of the document. (number of tokens)
- $P(w_i|c)$ is the conditional probability of term w_i occurring in a document of class c
- $P(w_i|c)$ as a measure of how much evidence w_i contributes that c is the correct class.
- $P(c)$ is the prior probability of c .
- If a document's terms do not provide clear evidence for one class vs. another, we choose the c with higher $P(c)$.

Maximum a posteriori class

- Our goal is to find the “best” class.
- The best class in Naïve Bayes classification is the most likely or maximum a posteriori (MAP) class c_{map} :

$$c_{\text{map}} = \arg \max_{c_j \in \mathbb{C}} \hat{P}(c_j|d) = \arg \max_{c_j \in \mathbb{C}} \hat{P}(c_j) \prod_{1 \leq i \leq n_d} \hat{P}(w_i|c_j)$$

- We write \hat{P} for P since these values are estimates from the training set.

Naïve Bayes conditional independence assumption

To reduce the number of parameters to a manageable size, recall the Naïve Bayes conditional independence assumption:

$$P(d|c_j) = P(\langle w_1, \dots, w_{n_d} \rangle | c_j) = \prod_{1 \leq i \leq n_d} P(X_i = w_i | c_j)$$

We assume that the probability of observing the conjunction of attributes is equal to the product of the individual probabilities $P(X_i = w_i | c_j)$.

Our estimates for these priors and conditional probabilities: $\hat{P}(c_j) = \frac{N_c + 1}{N + |C|}$

and $\hat{P}(w|c) = \frac{T_{cw} + 1}{(\sum_{w' \in V} T_{cw'}) + |V|}$

Implementation Detail: Taking the log

- Multiplying lots of small probabilities can result in floating point underflow.
- From last time \lg is logarithm base 2; \ln is logarithm base e .

$$\lg x = a \Leftrightarrow 2^a = x \quad \ln x = a \Leftrightarrow e^a = x \quad (4)$$

- Since $\lg(xy) = \lg(x) + \lg(y)$, we can sum log probabilities instead of multiplying probabilities.
- Since \lg is a monotonic function, the class with the highest score does not change.
- So what we usually compute in practice is:

$$c_{\text{map}} = \arg \max_{c_j \in \mathcal{C}} [\hat{P}(c_j) \prod_{1 \leq i \leq n_d} \hat{P}(w_i | c_j)]$$

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