

# Natural Language Processing for Law and Social Science

## 5. Deep Learning for NLP

# Course Topic Reorganization

- ▶ We have 13 lectures (rather than 12, like last year), so material will be spread out a little bit more.
  - ▶ syllabus will be updated by next Monday.
  - ▶ most importantly for now: the Week 7 required readings will now be on Week 8

# Outline

## Social Science Research with Text

Intro: Deep Learning  $\approx$  Representation Learning

### Neural Networks

- Intro

- Multi-Layer Perceptron

- Some Practicalities

- Autoencoders

Wrapping Up

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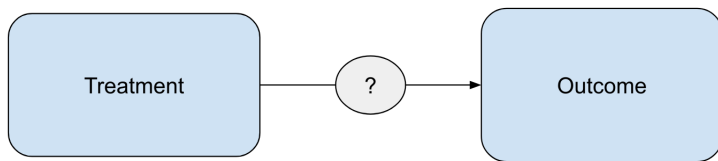
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- ▶ Can use a **natural experiment** to produce causal estimates:
  - ▶ e.g., variation in number of coronavirus cases before/after openings, using differences in the timing of openings (differences-in-differences).

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- ▶ Can use a **natural experiment** to produce causal estimates:
  - ▶ e.g., variation in number of coronavirus cases before/after openings, using differences in the timing of openings (differences-in-differences).
- ▶ Google/Facebook understand the importance of causal inference with A/B testing; social scientists want to use it to assist public policy.

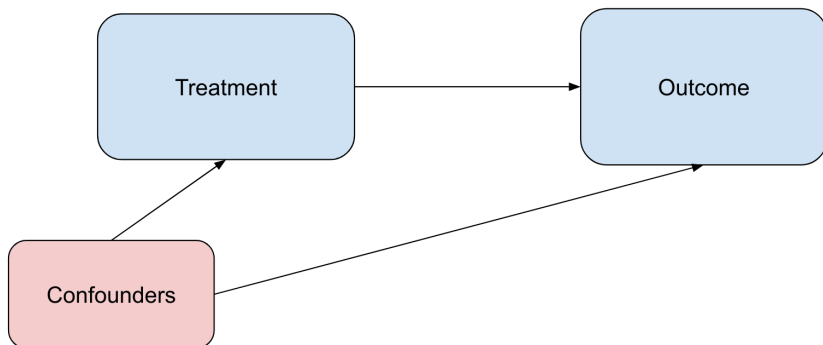
# Causal Graphs



- We are interested in estimating a causal effect (if any) of a “treatment” on an “outcome”.



- ▶ **Unobserved Confounders** are variables that affect both the treatment and the outcome, which we don't have in our dataset:



- ▶ **Observed confounders** are not a problem, because we can adjust (control) for them in causal inference analysis (that is, including them in a regression).

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- Joint causation:** there is bidirectional causation.



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- ▶ e.g., effect of tax collections on economic growth.
- ▶ Resulting estimates are biased (not causal), and cannot be fixed by adjusting for observed confounders.

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  - ▶ regression discontinuity: compare individuals just above or just below some discrete scoring threshold.
  - ▶ instrumental variables: use a third variable (“instrument”) that randomly shifts the probability of treatment.



## Fong and Grimmer (2016): Causal effect of political messaging

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- ▶ What biographical characteristics of politicians influence voter evaluations?
- ▶ Could run a survey experiment:
  - ▶ Document 1: He earned his Juris Doctor in 1997 from Yale Law School, where he operated free legal clinics for low-income residents of New Haven, Connecticut...
  - ▶ Document 2: He served in South Vietnam from 1970 to 1971 during the Vietnam War in the Army Rangers' 75th Ranger Regiment, attached to the 173rd Airborne Brigade. He participated in 24 helicopter assaults...
- ▶ But hard to generalize what features drive differences.

## Fong and Grimmer (2016): Approach

- ▶ Lab experiment: 1,886 participants, 5,303 responses
- 1. Randomly assign texts,  $X_i$ , to respondents  $i$ 
  - ▶ Sees up to 3 texts from the corpus of  $> 2200$  Wikipedia biographies
- 2. Obtain responses  $Y_i$  for each respondent
  - ▶ Feeling thermometer rating: 0-100

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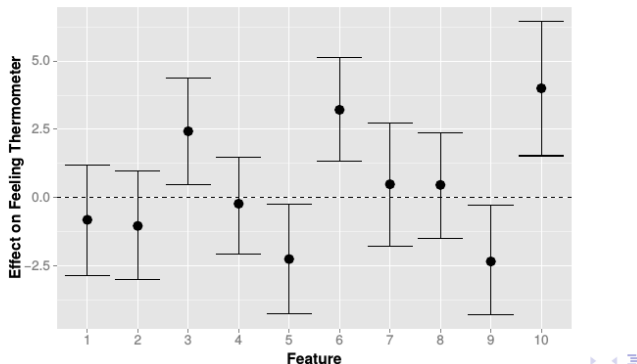
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- 4. Measure causal effects of these treatments on  $Y_i$

## Fong and Grimmer (2016): Results

Treatment	Keywords
3	director, university, received, president, phd, policy
5	elected, house, democratic, seat
6	united_states, military, combat, rank
9	law, school_law, law_school, juris_doctor, student
10	war, enlisted, united_states, assigned, army



# Text matching for causal inference: Application to online censorship in China

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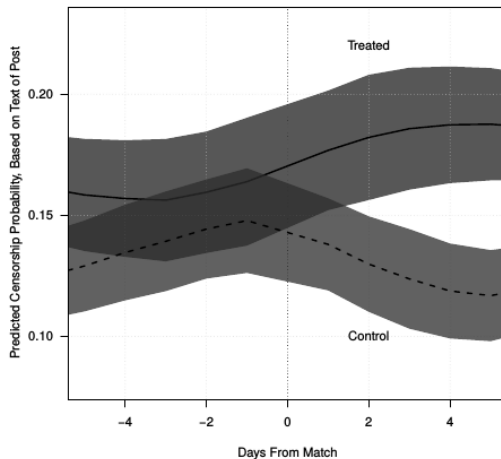
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- ▶ Outcome:
  - ▶ Using text of subsequent posts, measure how likely they are to be censored (how censorable)
  - ▶ Can see whether censorship has a deterrence or backlash effect.

# Censorship has a backlash effect

Roberts, Stewart, and Nielsen (2018)



- Bloggers who are censored respond with more censorable content.

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## What have we been doing? *Learning representations* of the data

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  - ▶ the vector of features,  $\mathbf{x}_i$ , is itself a compressed representation of the unprocessed document  $\mathcal{D}_i$ .
- ▶ Correspondingly: the learned parameters  $\hat{\theta}$  can also be understood as a **learned compressed representation of the whole dataset**:
  - ▶ it contains information about the training corpus, the text features, and the outcomes.

## Information in $\hat{\theta}$

Say we train a multinomial logistic regression on a bag-of-words representation of the documents:

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  - ▶ It contains  $n_y$  columns, which are  $n_x$ -vectors representing the outcome classes.

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- ▶ We could already use  $\theta$ ! e.g.:
  - ▶ cluster the column vectors  $\rightarrow$  which outcomes are similar/related.
  - ▶ cluster the row vectors  $\rightarrow$  which features are similar/related.

## Information in $\hat{\theta}$ : Preview of Word Embeddings

$\theta$  = matrix of parameters learned from logit, relating words to outcomes.

- ▶ If  $\mathbf{x}$  is a bag-of-words representation for a document consisting of a list of tokens  $\{w_1, \dots, w_t, \dots, w_n\}$ , we can write

$$\mathbf{x} = \frac{1}{n} \sum_{t=1}^n \mathbf{x}_t$$

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- ▶ We can construct a **document vector**

$$\vec{\mathbf{d}} = \frac{1}{n} \sum_{t=1}^{n_i} \theta_t$$

the sum of the  $n_y$ -dimensional word representations (the row vectors from above).

- ▶ this is called the “continuous bag of words (CBOW)” representation (Goldberg 2017).
- ▶ Note that  $\vec{\mathbf{d}} = \theta \cdot \mathbf{x}$ , and thus  $\theta$  is a **word embedding matrix**.

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- ▶ **why not use neural nets?**
  - ▶ usually worse than standard ML on standard problems, and harder to implement.
  - ▶ Computational constraints: Recent models like OpenAI's GPT-3 would take ETH Deep Learning Cluster 18 months to train.

# “Neural Networks” / “Deep Learning”

- ▶ **“Neural”:**

- ▶ NN's do not work like the brain – such metaphors are misleading.

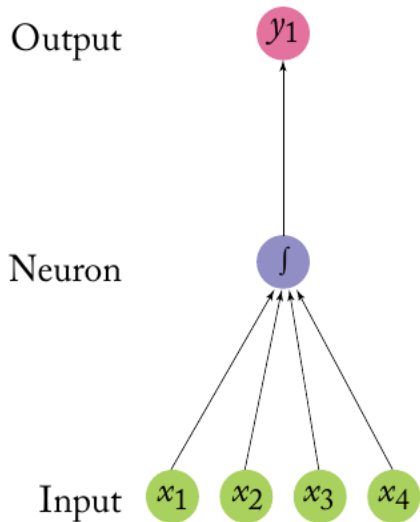
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- ▶ **“Networks”**:
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- ▶ **“Deep” Learning**:
  - ▶ does not speak to profundity or effectiveness.
  - ▶ an unfortunate source of hype.

## A “Neuron”

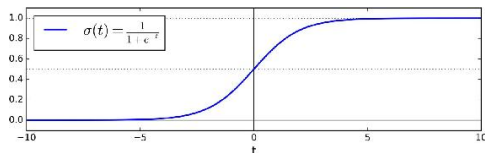


- ▶ applies dot product to vector of numerical inputs:
  - ▶ multiplies each input by a learned weight (parameter or coefficient)
  - ▶ sums these products
- ▶ applies a non-linear “activation function” to the sum
  - ▶ (e.g., the  $f$  shape indicates a sigmoid transformation)
- ▶ passes the output.



# “Neuron” = Logistic Regression

$$\hat{y} = \text{sigmoid}(\mathbf{x} \cdot \boldsymbol{\theta}) = \frac{1}{1 + \exp(-\mathbf{x} \cdot \boldsymbol{\theta})}$$



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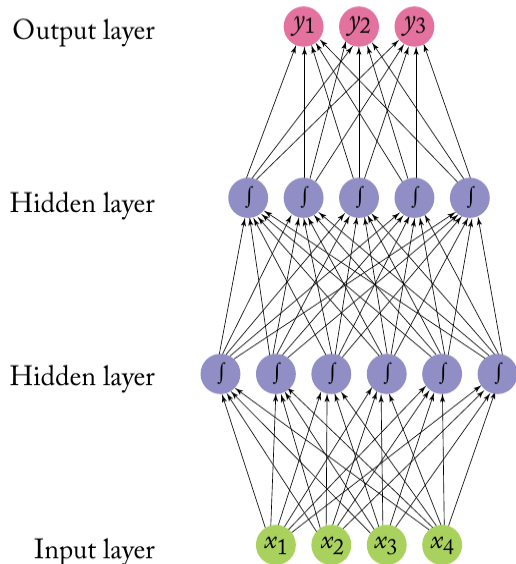
**Multi-Layer Perceptron**

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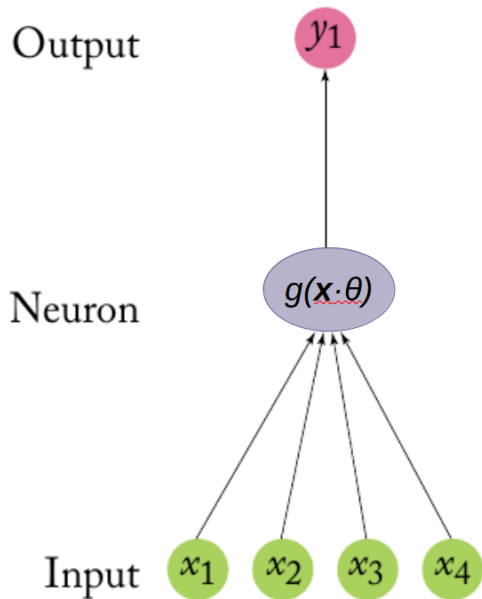
# Multi-Layer Perceptron (MLP)



- ▶ A multilayer perceptron (also called a feed-forward network or sequential model) stacks neurons horizontally and vertically.
- ▶ alternatively, think of it as a stacked ensemble of logistic regression models.
- ▶ this vertical stacking is the “deep” in “deep learning”!

- ▶ MLP's are composed of “**Dense**” layers, meaning all neurons are connected.
- ▶ The tragic result in mathematics of neural nets (Hornik et al 1989, Cybenko 1989):
  - ▶ MLP with a single hidden layer, with sigmoid activation, can approximate any continuous function on a closed and bounded subset of  $\mathbb{R}^n$ , and any mapping from one finite discrete space to another finite discrete space .
- ▶ Telgarsky (2016): NN would have to be exponentially large in many cases.

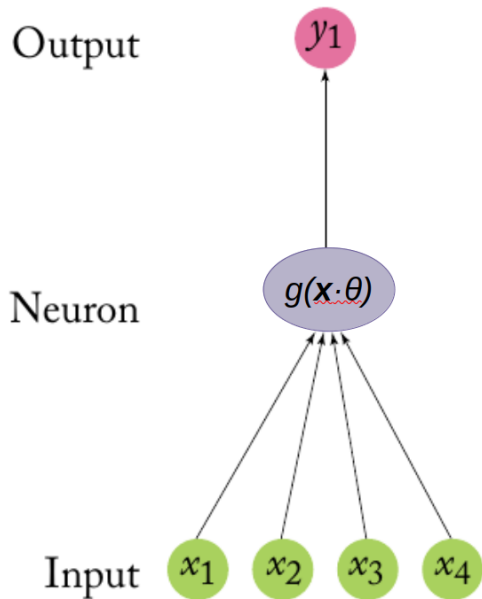
## Activation functions $g(\mathbf{x} \cdot \theta)$



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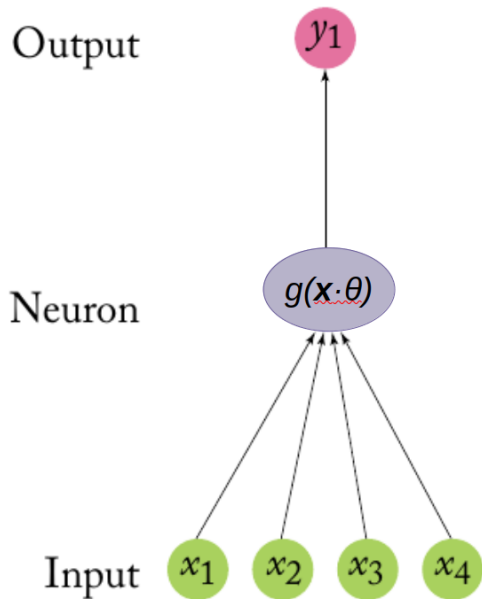


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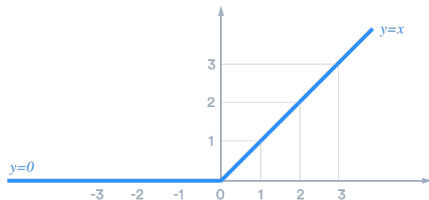
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**ReLU (rectified linear unit) function:**

$$g(\mathbf{x} \cdot \theta) = \text{ReLU}(\mathbf{x} \cdot \theta) = \max\{0, \mathbf{x} \cdot \theta\}$$



## Equation Notation: Multi-Layer Perceptron

- ▶ An multi-layer perceptron (MLP) with two hidden layers is

$$\mathbf{y} = \mathbf{g}_2(\mathbf{g}_1(\mathbf{x} \cdot \boldsymbol{\omega}_1) \cdot \boldsymbol{\omega}_2) \cdot \boldsymbol{\omega}_y$$

$$\mathbf{y} \in \{0,1\}^{n_y}, \mathbf{x} \in \mathbb{R}^{n_x}, \boldsymbol{\omega}_1 \in \mathbb{R}^{n_x \times n_1}, \boldsymbol{\omega}_2 \in \mathbb{R}^{n_1 \times n_2}, \boldsymbol{\omega}_y \in \mathbb{R}^{n_2 \times n_y}$$

- ▶  $n_1, n_2$  = dimensionality in first and second hidden layer.
- ▶  $\boldsymbol{\omega}_1, \boldsymbol{\omega}_2, \boldsymbol{\omega}_y$  = set of learnable weights for the first hidden, second hidden, and output layer
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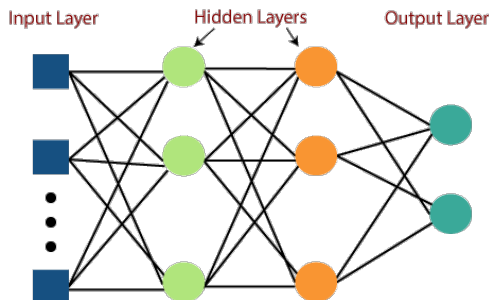
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  - ▶  $\mathbf{g}_1(\cdot), \mathbf{g}_2(\cdot)$  = element-wise non-linear functions for first and second layer.
- ▶ Can also be written in decomposed notation:

$$\mathbf{h}_1 = \mathbf{g}_1(\mathbf{x} \cdot \boldsymbol{\omega}_1)$$

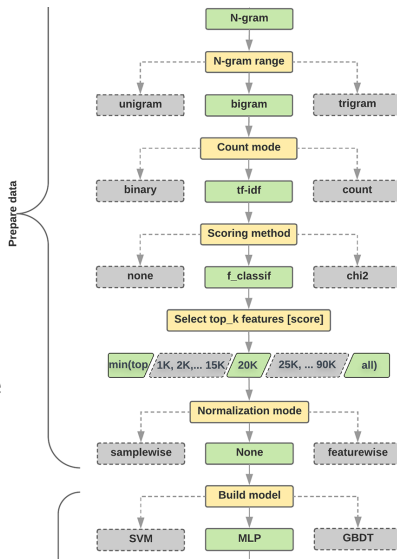
$$\mathbf{h}_2 = \mathbf{g}_2(\mathbf{h}_1 \cdot \boldsymbol{\omega}_2)$$

$$\mathbf{y} = \mathbf{h}_2 \cdot \boldsymbol{\omega}_y$$

where  $\mathbf{h}_l$  indicate hidden layers.



- ▶ The Google Developers Guide recommends an MLP for text classification with relatively few but longer documents.:
  - ▶  $x = \text{tf-idf-weighted bigrams}$  as a baseline specification for text classification tasks.
    - ▶ select 20,000 features using supervised feature selection in training set.
  - ▶  $f(\cdot) = \text{MLP}$  with two hidden layers.
- ▶ A simple MLP is one of the models tried by the U.K. parliament paper (Peterson and Spirling 2018).



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- ▶ See the Geron book and sample notebooks for Keras examples.
  - ▶ “Dense” layer is the DNN baseline – means that all neurons are connected.
  - ▶ performance improvements of making the model deeper than 2 layers are minimal (Reimers & Gurevych, 2017)

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  - ▶ this is a major practical downside of using neural nets rather than sklearn or xgboost for most tasks.
  - ▶ cross-validating these architectural choices is usually too computationally expensive.
  - ▶ instead, make a big model (too many layers, too many neurons) and regularize with dropout and early stopping.

# Dropout

An elegant regularization technique:

- ▶ at every training step, every neuron has some probability (typically  $p = 0.5$ ) of being temporarily dropped out, so that it will be ignored at this step.
- ▶ at test time, neurons don't get dropped anymore but coefficients are down-weighted by  $p$ .

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Why it works:

- ▶ Approximates an ensemble of  $N$  models (where  $N$  is the number of neurons).
- ▶ Neurons cannot co-adapt with neighbors; they must be independently useful.
- ▶ Layers cannot rely excessively on just a few inputs.



# Early Stopping

- ▶ A second elegant regularization technique, used in both xgboost and in neural nets:
  - ▶ gradually train the model gradients while checking fit in a held-out validation set.
  - ▶ when model starts overfitting, stop training.

# Early Stopping

- ▶ A second elegant regularization technique, used in both xgboost and in neural nets:
  - ▶ gradually train the model gradients while checking fit in a held-out validation set.
  - ▶ when model starts overfitting, stop training.
- ▶ Requires user to specify two additional parameters:
  - ▶ validation set: a third sample of the data, separate from training set and test set
  - ▶ early stopping rounds: stop training if we have done this many epochs without improving validation set performance.

# Outline

Social Science Research with Text

Intro: Deep Learning  $\approx$  Representation Learning

## Neural Networks

Intro

Multi-Layer Perceptron

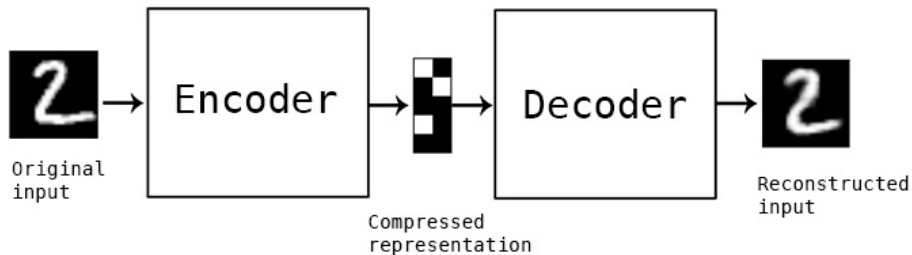
Some Practicalities

**Autoencoders**

Wrapping Up

# Autoencoders: Optimal Compression Algorithms

- ▶ Autoencoders = neural nets that perform domain-specific lossy compression:



- ▶ Learned encodings can be decoded back to a *reconstruction* – a (minimally) lossy representation of the original data.
- ▶ AE's can memorize complex, unstructured data.

# Autoencoder Architecture

- ▶ Stacked layers gradually decrease in dimensionality to create the compressed representation
- ▶ then gradually increase in dimensionality to try to reconstruct the input.

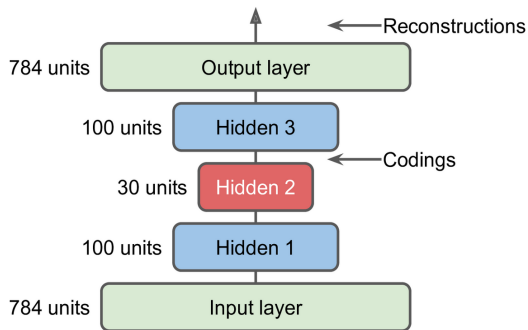


Figure 17-3. Stacked autoencoder

## Reconstruction from encoded vector



*Figure 17-4. Original images (top) and their reconstructions (bottom)*

## True/False Quiz (4 minutes)

1. Neural nets tend to out-perform xgboost on classifying long documents.
2. “Deep” neural nets have at least ten hidden layers.
3. Rectified linear unit (ReLU) should be used as the activation function in MLPs.
4. Number of hidden layers, and number of neurons per layer, are hyperparameters that can be learned by cross-validation in the training set.
5. Early stopping means splitting into three sets (train, validation, test), and training the model until performance starts decreasing in the validation set.
6. The middle layer vector of an autoencoder is a compressed embedding representing the original input.

# Objectives of a (Deep) Machine Learning Project

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  - ▶ Produce descriptive visuals and statistics on the text and metadata

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  - ▶ Fine-tune hyperparameters for out-of-sample fit.
  - ▶ Interpret predictions using model explanation methods.
4. Empirical analysis
  - ▶ Produce statistics or predictions with the trained model.
  - ▶ **Answer the question / solve the problem.**

# Outline

Social Science Research with Text

Intro: Deep Learning  $\approx$  Representation Learning

Neural Networks

- Intro

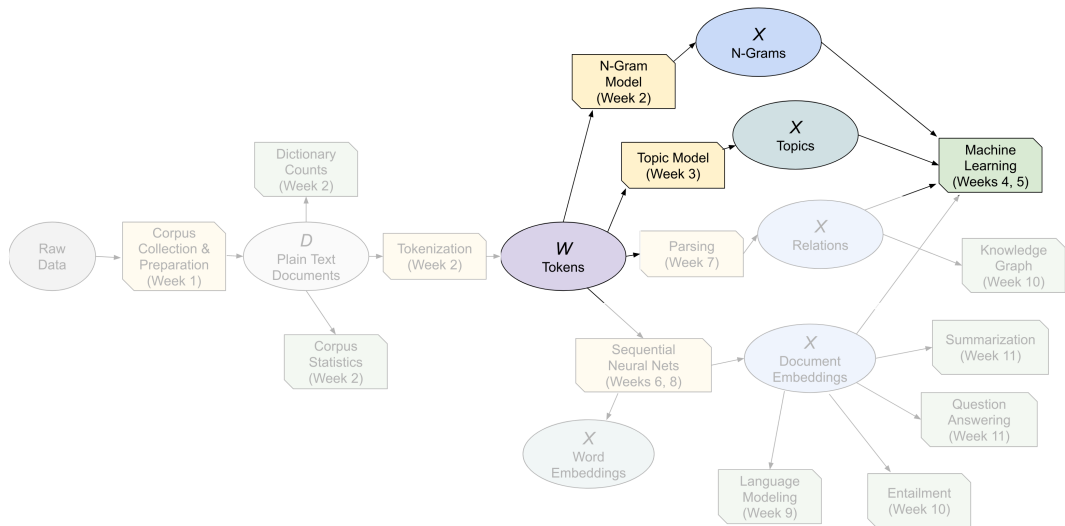
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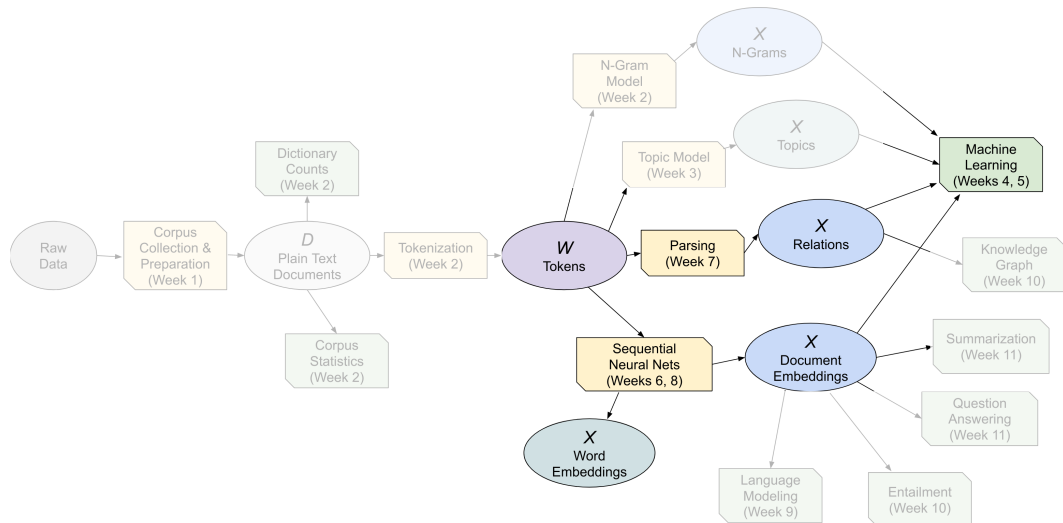
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Wrapping Up

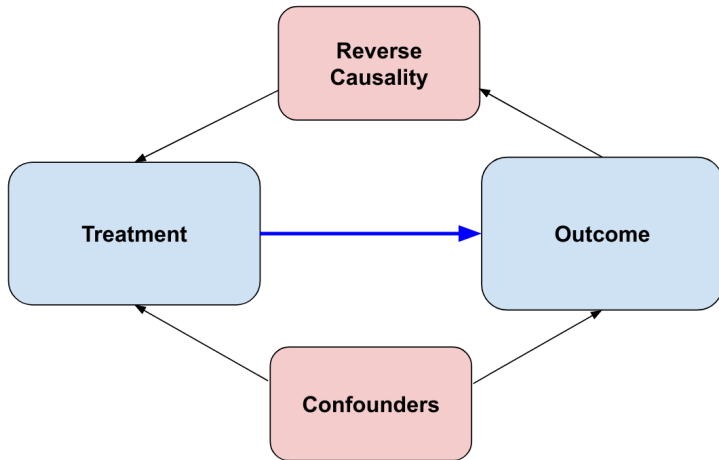
# Course Progress (Weeks 2-5)



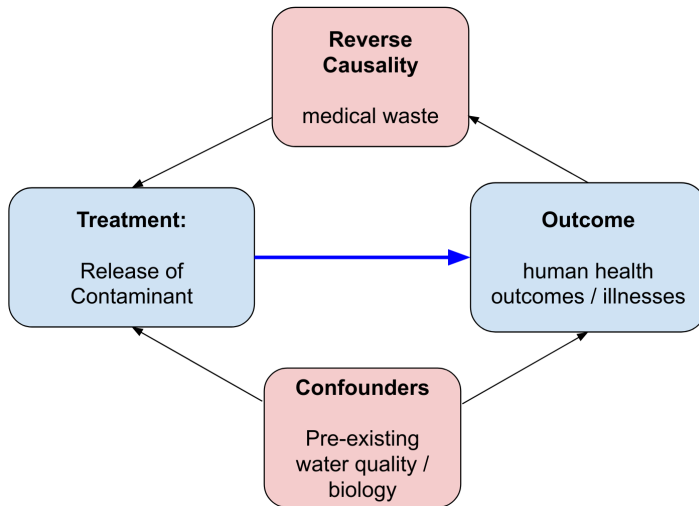
# Course Progress (Weeks 5-8)



# Causal Graphs



## Causal Graph Example: Pollution of a River





## Activity: Practice with Causal Graphs

- ▶ Think of two example causal inference questions:
  1. where you have **language as an outcome**
  2. where you have **language as a treatment**
- ▶ Try to personalize it:
  - ▶ a research question from your field
  - ▶ a policy you are interested in
  - ▶ a mystery you are fascinated by

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  - ▶ a research question from your field
  - ▶ a policy you are interested in
  - ▶ a mystery you are fascinated by
- ▶ Link to causal graph template posted in zoom chat:
  - ▶ make a copy, fill it in
  - ▶ make your doc viewable and paste link into padlet (also in zoom chat).
  - ▶ will review these at beginning of next lecture.