

Natural Language Processing

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Quick Guide to Probability Theory

Log Probability

Basics of Information Theory

Assign a probability to an input sequence

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choose spain	-8.35
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:	:

The Goal

Find a good **scoring function** for input sequences.

Scoring Hypotheses

Acoustically Scored Hypotheses

Hypothesis	Score
the station signs are in deep in english	-14732
the stations signs are in deep in english	-14735
the station signs are in deep into english	-14739
the station 's signs are in deep in english	-14740
the station signs are in deep in the english	-14741
the station signs are indeed in english	-14757
the station 's signs are indeed in english	-14760
the station signs are indians in english	-14790
the station signs are indian in english	-14799
the stations signs are indians in english	-14807
the stations signs are indians and english	-14815

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- **Learn** the parameters of the model from data.
- ▶ Use the model to **predict** the probability of new sequences.

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Quick guide to probability theory

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 - $P(Y = spain \mid X = choose) = 3.15 * 10^{-6}$

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- If e and f are not independent then we can write $P(e, f) = P(e) \times P(f \mid e)$ $P(e, f) = P(f) \times ?$

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- ▶ $P(X) + P(Y) = P(X \cup Y)$ provided that $X \cap Y = \emptyset$
 - P(Kiki is a girl) + P(Kiki is fictional) = P(Kiki is a fictional girl), provided there are no real girls called Kiki or persons/objects that are fictional Kiki's.

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▶ Computing P(f) from axioms:

$$P(f) = \sum_{e} P(e) \times P(f \mid e)$$

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- ► $P(a, b, c, d | e) = P(d | e) \cdot P(c | d, e) \cdot P(b | c, d, e) \cdot P(a | b, c, d, e)$

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Use chain rule and simplify:

$$P(a,b,c,d \mid e) = P(d \mid e) \cdot P(c \mid d,e) \cdot P(b \mid c,e) \cdot P(a \mid b,e)$$



$$P(e_1, e_2, \dots, e_n) = P(e_1) \times P(e_2 \mid e_1) \times P(e_3 \mid e_1, e_2) \dots$$

$$P(e_1, e_2, \dots, e_n) = \prod_{i=1}^{n} P(e_i \mid e_{i-1}, e_{i-2}, \dots, e_1)$$

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- y is an element of some implicit **event space**: \mathcal{E}

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► Finding the value that maximizes the probability value:

$$\hat{x} = \frac{\text{arg max}}{x \in \mathcal{E}} P(x)$$

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- ▶ One solution is to use log probabilities:

$$\log(P(e)) = \log(p_1 \times p_2 \times \ldots \times p_n)$$

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Also more efficient: addition instead of multiplication

р	$\log(p)$
0.0	$-\infty$
0.1	-3.32
0.2	-2.32
0.3	-1.74
0.4	-1.32
0.5	-1.00
0.6	-0.74
0.7	-0.51
0.8	-0.32
0.9	-0.15
1.0	0.00

So: $(0.5 \times 0.5 \times \dots 0.5) = (0.5)^n$ might get too small but (-1-1-1-1) = -n is manageable

- So: $(0.5 \times 0.5 \times \dots 0.5) = (0.5)^n$ might get too small but (-1-1-1-1) = -n is manageable
- ► Another useful fact when writing code (log₂ is *log to the base 2*):

$$\log_2(x) = \frac{\log_{10}(x)}{\log_{10}(2)}$$

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```
function logadd(x, y): # returns log(exp(x) + exp(y))
if (y - x) > log(big) return y
elsif (x - y) > log(big) return x
else return
min(x, y) + log(exp(x - min(x, y)) + exp(y - min(x, y)))
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► There is a more efficient way of computing log(exp(x - min(x, y)) + exp(y - min(x, y)))

```
function logadd(x, y):
   if (y-x) > \log(big) return y
   elsif (x - y) > \log(big) return x
   elsif (x \ge y) return x + \log(1 + \exp(y - x))
       # note that max(x, y) = x and y - x < 0
   else return y + \log(\exp(x - y) + 1)
       # note that max(x, y) = y and x - y < 0
   endif
Also, in ANSI C, log1p efficiently computes log(1+x)
http://www.ling.ohio-state.edu/~jansche/src/logadd.c
In Python, numpy.logaddexp2(x1,x2) for base 2
```

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- Consider the task of efficiently sending a message. Sender Alice wants to send several messages to Receiver Bob. Alice wants to do this as efficiently as possible.
- ▶ Let's say that Alice is sending a message where the entire message is just one character a, e.g. aaaa.... In this case we can save space by simply sending the length of the message and the single character.

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- ► The expected number of bits it takes to transmit some infinite set of messages is what is called entropy.
- This formulation of entropy by Claude Shannon was adapted from thermodynamics, converting information into a quantity that can be measured.
- Information theory is built around this notion of message compression as a way to evaluate the amount of information.

Expectation

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- For a probability distribution p
- **Expectation** with respect to *p* is a weighted average:

$$E_{p}[x] = \frac{x_{1} \cdot p_{1} + x_{2} \cdot p_{2} + \ldots + x_{n}p_{n}}{p_{1} + p_{2} + \ldots + p_{n}}$$

$$= x_{1} \cdot p_{1} + x_{2} \cdot p_{2} + \ldots + x_{n}p_{n}$$

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Example: for a six-sided die the expectation is:

$$E_p[x] = 1 \cdot \frac{1}{6} + 2 \cdot \frac{1}{6} + \dots + 6 \cdot \frac{1}{6} = 3.5$$

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▶ Entropy answers the question: What is the expected number of bits needed to transmit messages from event space \mathcal{E} , where p(x) defines the probability of observing x?

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- Can we do better?

$\frac{1}{2}$	Horse 5	$\frac{1}{64}$
$\frac{1}{4}$	Horse 6	$\frac{1}{64}$
$\frac{1}{8}$	Horse 7	$\frac{1}{64}$
$\frac{1}{16}$	Horse 8	$\frac{1}{64}$
	1 1 4 1 8 1 16	$\frac{1}{4}$ Horse 6 $\frac{1}{8}$ Horse 7

▶ If we know how likely we are to bet on each horse, say based on the horse's probability of winning, then we can do better.

Horse 1	$\frac{1}{2}$	Horse 5	$\frac{1}{64}$
Horse 2	$\frac{1}{4}$	Horse 6	$\frac{1}{64}$
Horse 3	$\frac{1}{8}$	Horse 7	$\frac{1}{64}$
Horse 4	$\frac{1}{16}$	Horse 8	$\frac{1}{64}$

- ▶ If we know how likely we are to bet on each horse, say based on the horse's probability of winning, then we can do better.
- Let p be the probability distribution given in the table above. The entropy of p is H(p)

What is the entropy when the horses are equally likely to win?

$$H(uniform\ distribution) = -8(\frac{1}{8} \times -3) = 3\ bits$$



e.g., most likely horse gets code 0, next most likely gets 10, and then 110, 1110,... many possible coding schemes, this is a simple code to illustrate number of bits needed for a large number of messages ...

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- ▶ Total number of bits for all messages: 160*len(0) + 80*len(10) + 40*len(110) + 20*len(1110) + 5*len(11110)

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- ▶ Total number of bits for all messages: 160*len(0) + 80*len(10) + 40*len(110) + 20*len(1110) + 5*len(11110)
- Number of bits: 160*1 + 80*2 + 40*3 + 20*4 + 5*5 = 545

- e.g., most likely horse gets code 0, next most likely gets 10, and then 110, 1110,... many possible coding schemes, this is a simple code to illustrate number of bits needed for a large number of messages ...
- Assume there are 320 messages (one for each race): code 0 occurs 160 times, code 10 occurs 80 times, code 110 occurs 40 times, code 1110 occurs 20 times, code 11110 occurs 5 times.
- ▶ Total number of bits for all messages: 160*len(0) + 80*len(10) + 40*len(110) + 20*len(1110) + 5*len(11110)
- Number of bits: 160*1 + 80*2 + 40*3 + 20*4 + 5*5 = 545
- ► Total number of bits per message (per race): $\frac{545}{320} \approx 1.7$ bits (always less than 2 bits)

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- ► Choosing between the biased horses from before (H=2) is $2^2 = 4$.

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► The relative entropy is also called the *Kullback-Leibler divergence*.

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▶ The term $H_q(p)$ is called the **cross entropy**.

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 - ▶ It does not obey the triangle inequality: $D(p||r) \nleq D(p||q) + D(q||r)$

Conditional Entropy and Mutual Information

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► Mutual Information between two random variables X and Y:

$$I(X; Y) = D(p(x, y) || p(x)p(y)) = \sum_{x} \sum_{y} p(x, y) \log_2 \frac{p(x, y)}{p(x)p(y)}$$

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