

Sentiment Analysis in Social Networks



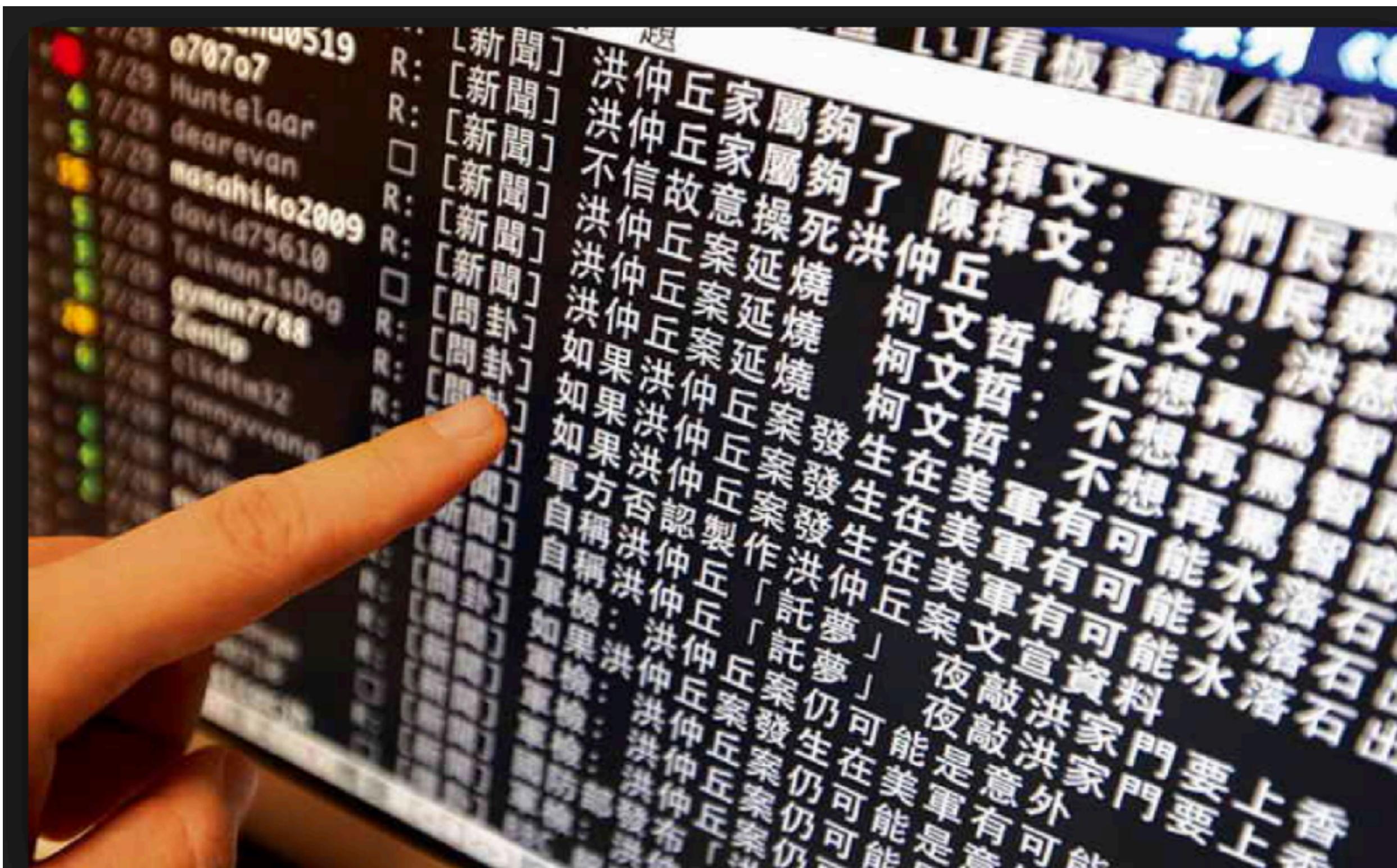
ubiquitous
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SENTIMENT ANALYSIS



Discovering people opinions, emotions and feelings about a product or service



Hillary Clinton ▾

Democratic Party



Mentions

Total	785
No. of positive	151
No. of negative	155
No. of neutral	479

Last
3
Days

Donald Trump ▾

Republican Party

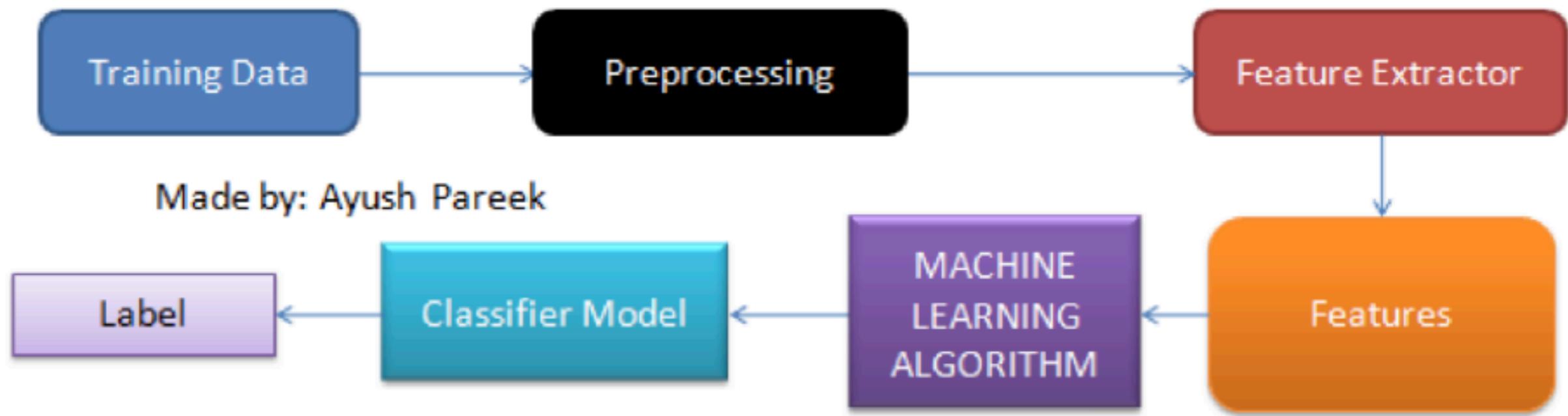


Mentions

Total	1,412
No. of positive	255
No. of negative	402
No. of neutral	755

Last
3
Days

Basic Framework for Sentiment Analysis



Big Idea

- Simple Linear Regression
- Measuring Error
- Error Surfaces
- Gradient Descent
- A Worked Example

Logistic Regression

- Logistic Function

Big Idea

Parameterized Prediction model

A **parameterized** prediction model is initialized with a set of random parameters and an error function is used to judge how well this initial model performs when making predictions for instances in a training dataset.

Based on the value of the error function the parameters are iteratively adjusted to create a more and more accurate model.

ID	SIZE	FLOOR	BROADBAND RATE	ENERGY RATING	RENTAL PRICE
1	500	4	8	C	320
2	550	7	50	A	380
3	620	9	7	A	400
4	630	5	24	B	390
5	665	8	100	C	385
6	700	4	8	B	410
7	770	10	7	B	480
8	880	12	50	A	600
9	920	14	8	C	570
10	1,000	9	24	B	620

ID	SIZE	FLOOR	BROADBAND RATE	ENERGY RATING	RENTAL PRICE
1	500	4	8	C	320
2	550	7	50	A	380
3	620	9	7	A	400
4	630	5	24	B	390
5	665	8	100	C	385
6	700	4	8	B	410
7	770	10	7	B	480
8	880	12	50	A	600
9	920	14	8	C	570
10	1,000	9	24	B	620

We can define a multivariate linear regression model as:

$$\begin{aligned}
 M_{\mathbf{w}}(\mathbf{d}) &= \mathbf{w}[0] + \mathbf{w}[1] \times \mathbf{d}[1] + \cdots + \mathbf{w}[m] \times \mathbf{d}[m] \\
 &= \mathbf{w}[0] + \sum_{j=1}^m \mathbf{w}[j] \times \mathbf{d}[j]
 \end{aligned}$$

Example

$$\begin{aligned}
 \text{RENTAL PRICE} &= \mathbf{w}[0] + \mathbf{w}[1] \times \text{SIZE} + \mathbf{w}[2] \times \text{FLOOR} \\
 &\quad + \mathbf{w}[3] \times \text{BROADBAND RATE}
 \end{aligned}$$

For example we set:

$\mathbf{w}[0] = -0.1513$, $\mathbf{w}[1] = 0.6270$, $\mathbf{w}[2] = -0.1781$, $\mathbf{w}[3] = 0.0714$.

$$\begin{aligned}\text{RENTAL PRICE} = & \mathbf{w}[0] + \mathbf{w}[1] \times \text{SIZE} + \mathbf{w}[2] \times \text{FLOOR} \\ & + \mathbf{w}[3] \times \text{BROADBAND RATE}\end{aligned}$$

This means that the model is rewritten as:

$$\begin{aligned}\text{RENTAL PRICE} = & -0.1513 + 0.6270 \times \text{SIZE} \\ & - 0.1781 \times \text{FLOOR} \\ & + 0.0714 \times \text{BROADBAND RATE}\end{aligned}$$

We can, for example, predict the expected rental price of a 690 square foot office on the **11th floor** of a building with a broadband rate of 50 Mb per second as:

$$\begin{aligned}\text{RENTAL PRICE} &= -0.1513 + 0.6270 \times 690 \\ &\quad -0.1781 \times 11 + 0.0714 \times 50 \\ &= 434.0896\end{aligned}$$

Cost Function: How Good a Set of Parameters is?

We can make the equation above look a little neater by inventing a dummy descriptive feature, $\mathbf{d}[0]$, that is always equal to 1:

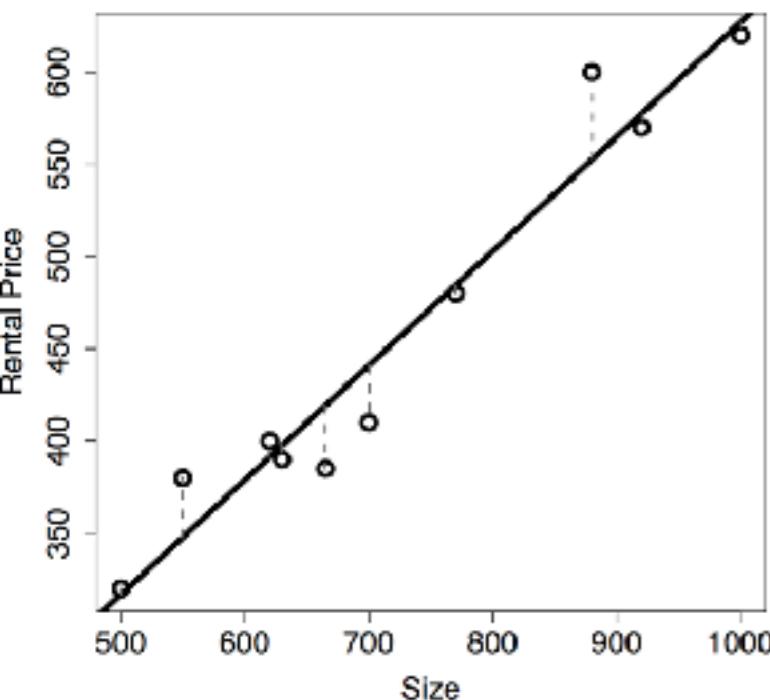
$$\begin{aligned}\mathbb{M}_{\mathbf{w}}(\mathbf{d}) &= \mathbf{w}[0] \times \mathbf{d}[0] + \mathbf{w}[1] \times \mathbf{d}[1] + \dots \\ &= \sum_{j=0}^m \mathbf{w}[j] \times \mathbf{d}[j] \\ &= \mathbf{w} \cdot \mathbf{d}\end{aligned}$$

The sum of squared errors loss function

$$\begin{aligned}L_2(\mathbb{M}_{\mathbf{w}}, \mathcal{D}) &= \sum_{i=1}^n (t_i - \mathbb{M}_{\mathbf{w}}(\mathbf{d}_i))^2 \\ &= \sum_{i=1}^n (t_i - (\mathbf{w} \cdot \mathbf{d}_i))^2\end{aligned}$$

Example: The Performance of A Set of Parameters

$$\begin{aligned} L_2(\mathbb{M}_{\mathbf{w}}, \mathcal{D}) &= \sum_{i=1}^n (t_i - \mathbb{M}_{\mathbf{w}}(\mathbf{d}_i[1]))^2 \\ &= \sum_{i=1}^n (t_i - (\mathbf{w}[0] + \mathbf{w}[1] \times \mathbf{d}_i[1]))^2 \end{aligned}$$



ID	RENTAL PRICE	Model Prediction	Error Error	Squared Error
1	320	316.79	3.21	10.32
2	380	347.82	32.18	1,035.62
3	400	391.26	8.74	76.32
4	390	397.47	-7.47	55.80
5	385	419.19	-34.19	1,169.13
6	410	440.91	-30.91	955.73
7	480	484.36	-4.36	19.01
8	600	552.63	47.37	2,243.90
9	570	577.46	-7.46	55.59
10	620	627.11	-7.11	50.51
		Sum	5,671.64	越小越好
			2,835.82	

with $\mathbf{w}[0] = 6.47$ and $\mathbf{w}[1] = 0.62$



How to find the best parameters ?

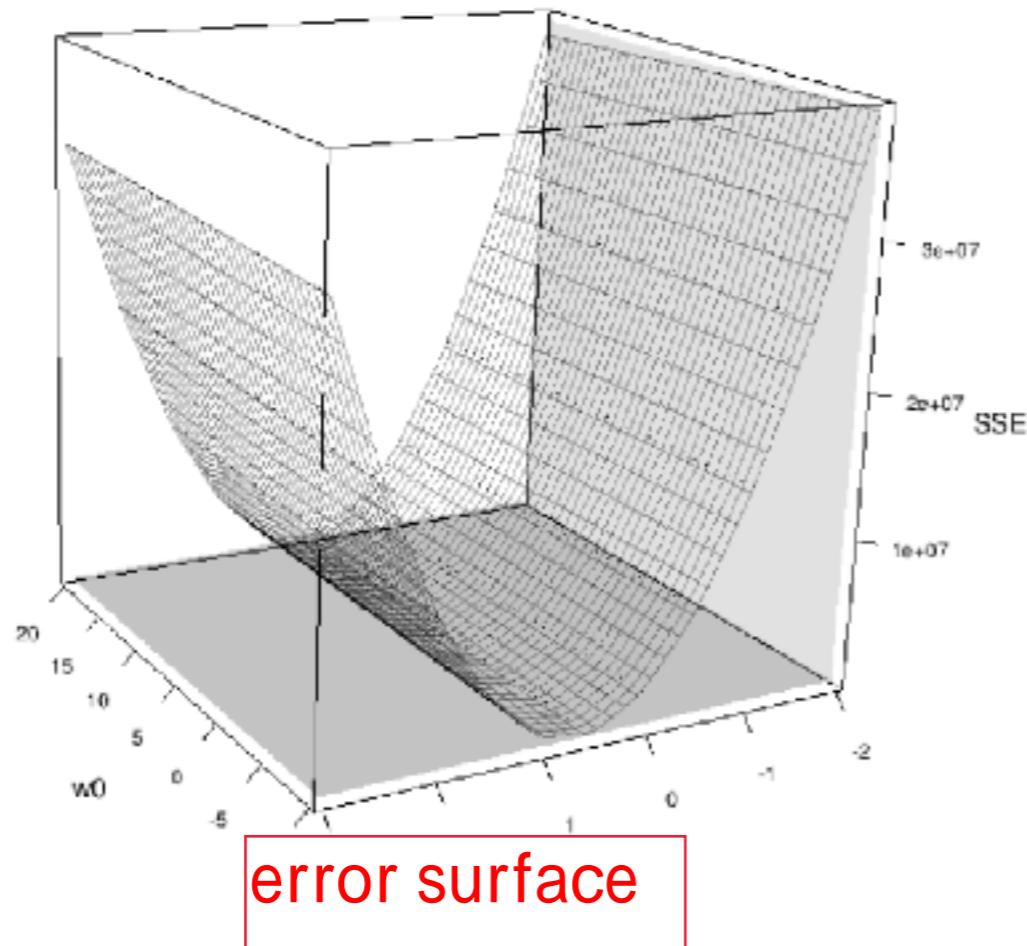
**Guide Search:
Gradient Descent**

梯度下降法

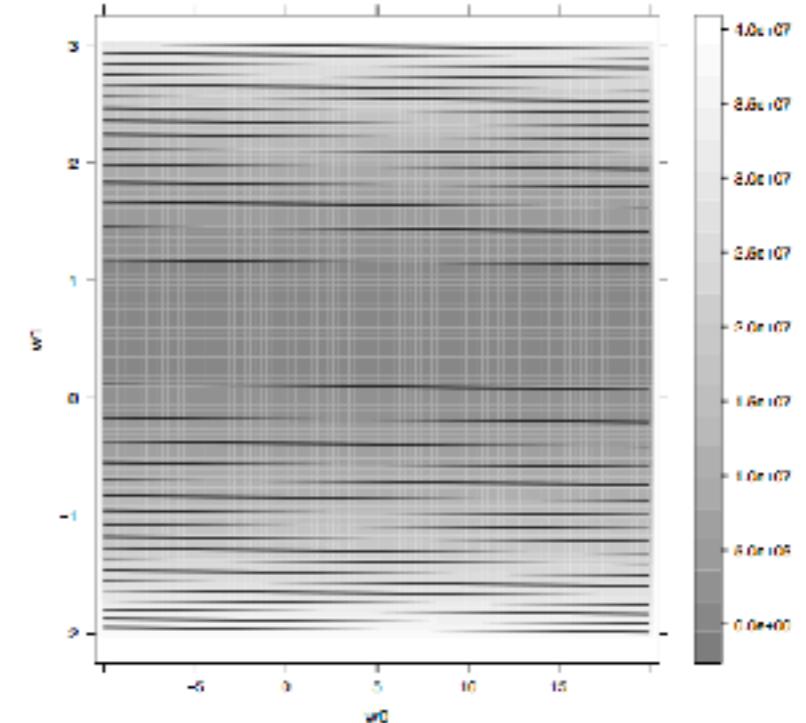


**WAYNE GRANTON
THE DISTURBED**

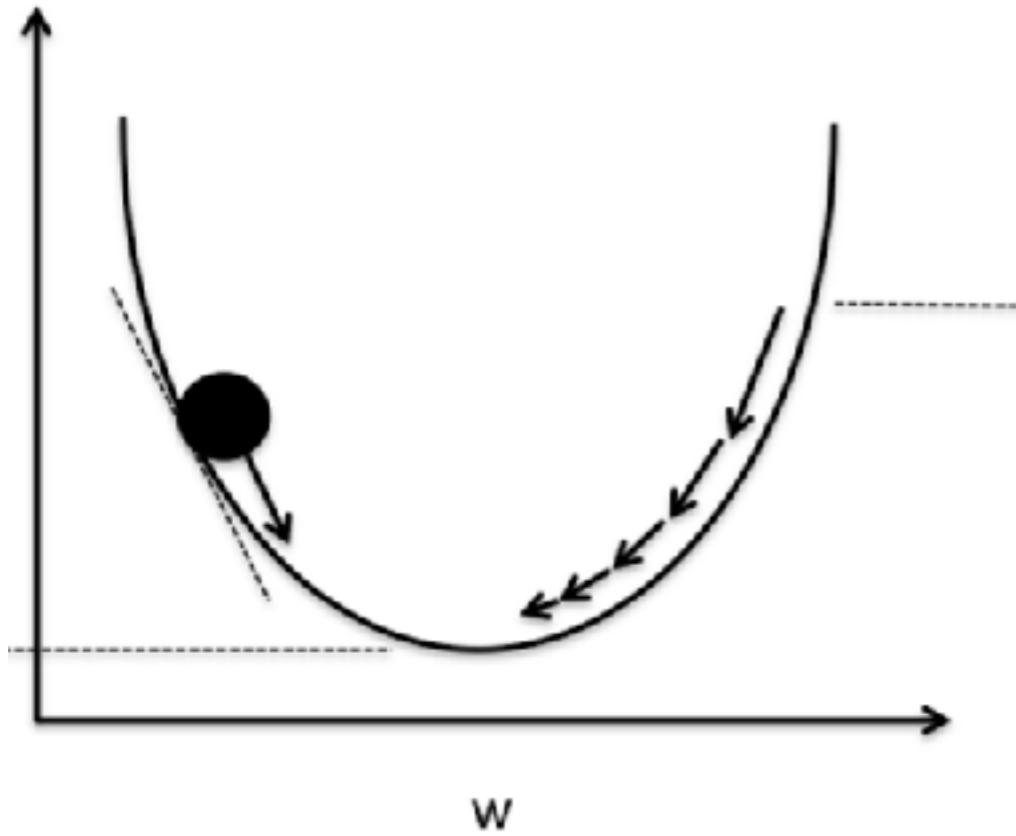
For every possible combination of weights, $\mathbf{w}[0]$ and $\mathbf{w}[1]$, there is a corresponding sum of squared errors value that can be joined together to make a surface.



(a)

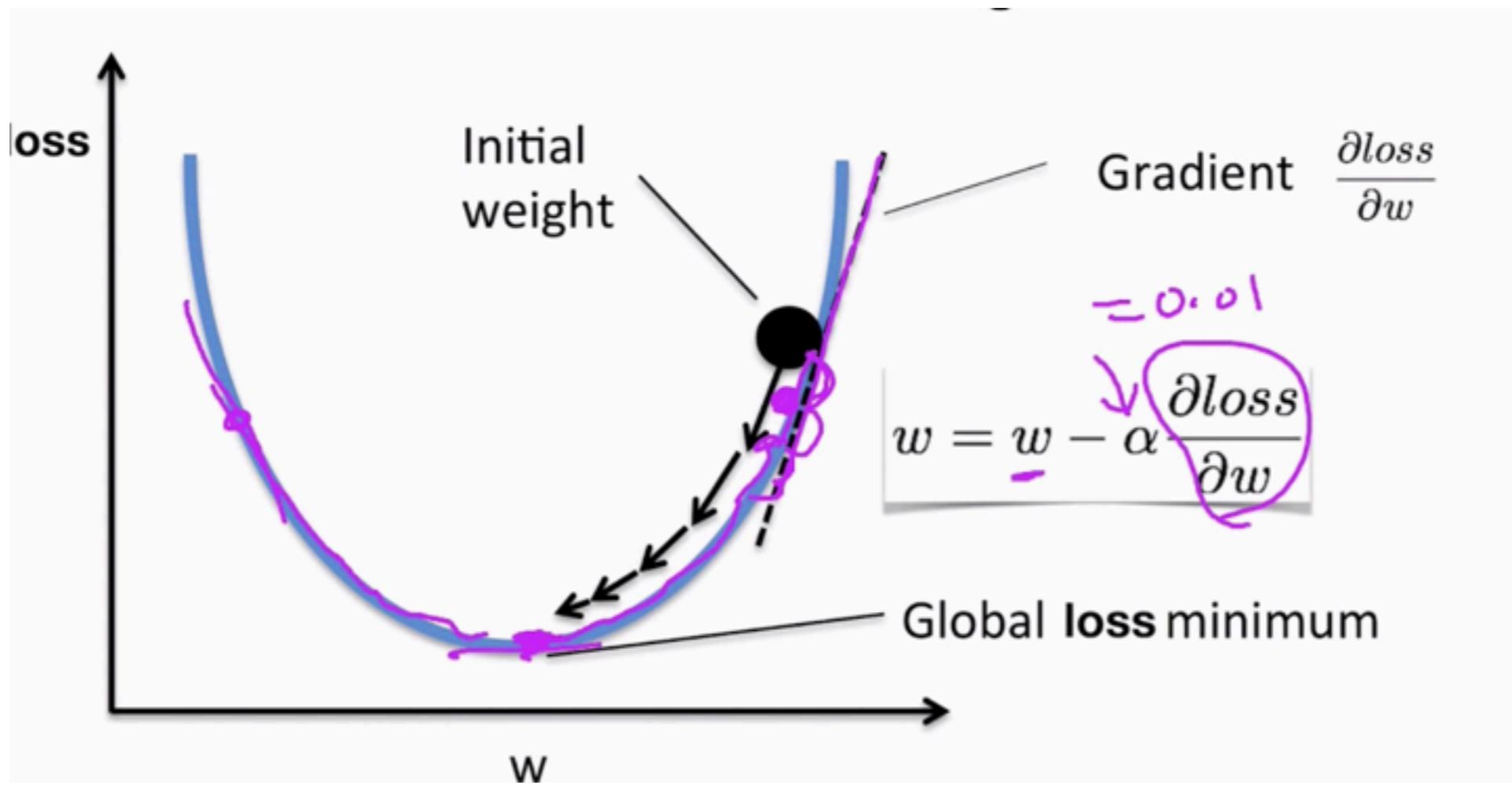


(b)



Toy Example

- (4,2)
- (2,1)
- (6,3)
- (8,4)
- (12,6)



Gradient Descent Algorithm

Require: set of training instances \mathcal{D}

Require: a learning rate α that controls how quickly the algorithm converges

Require: a function, **errorDelta**, that determines the direction in which to adjust a given weight, $\mathbf{w}[j]$, so as to move down the slope of an error surface determined by the dataset, \mathcal{D}

Require: a convergence criterion that indicates that the algorithm has completed

1: $\mathbf{w} \leftarrow$ random starting point in the weight space

2: **repeat**

3: **for** each $\mathbf{w}[j]$ in \mathbf{w} **do** update \mathbf{w}

4: $\mathbf{w}[j] \leftarrow \mathbf{w}[j] + \alpha \times \mathbf{errorDelta}(\mathcal{D}, \mathbf{w}[j])$ gradient

5: **end for**

6: **until** convergence occurs

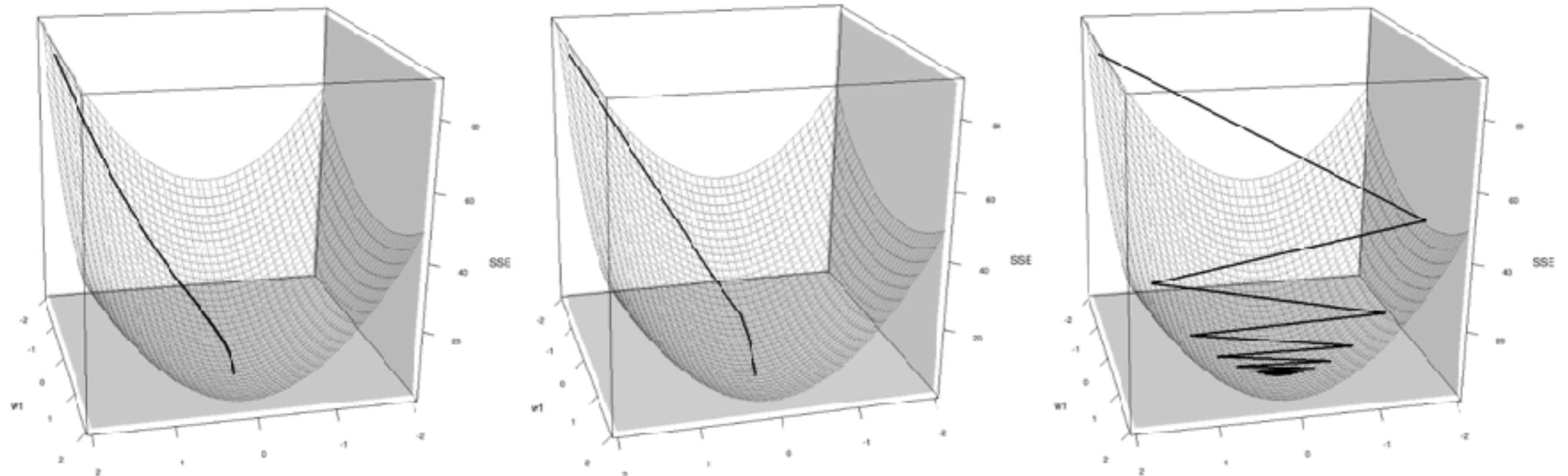
$$\mathbf{w}[j] \leftarrow \mathbf{w}[j] + \alpha \times \mathbf{errorDelta}(\mathcal{D}, \mathbf{w}[j])$$

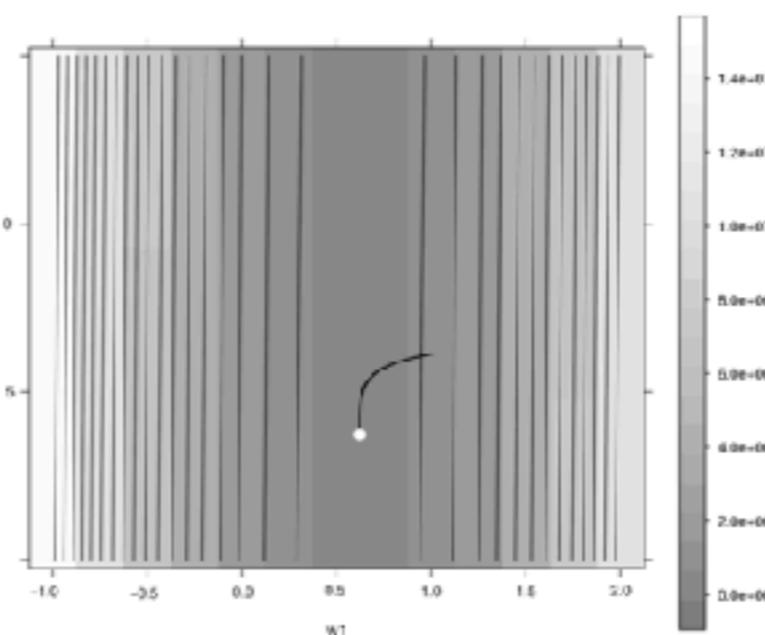
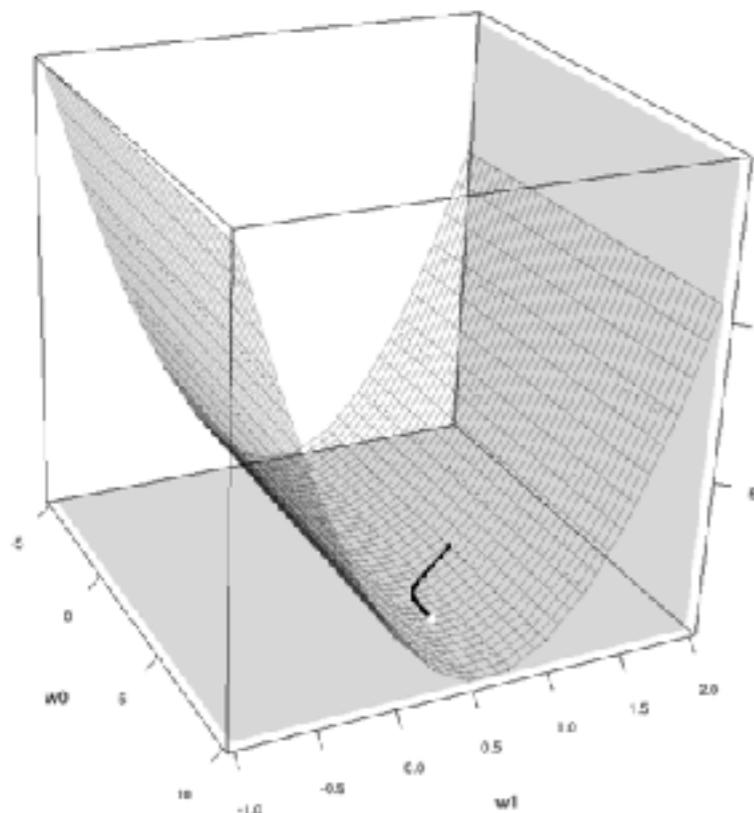
- Each weight is considered independently and for each one a small adjustment is made by adding a small **delta** value to the current weight, $\mathbf{w}[j]$.
- This adjustment should ensure that the change in the weight leads to a move *downwards* on the error surface.

實際值

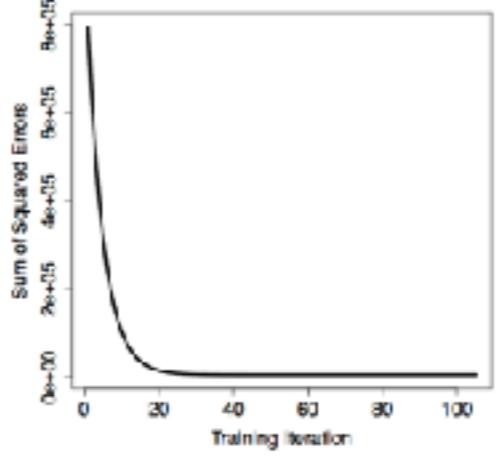
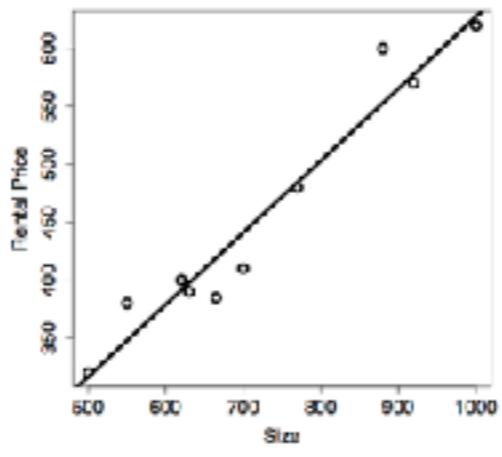
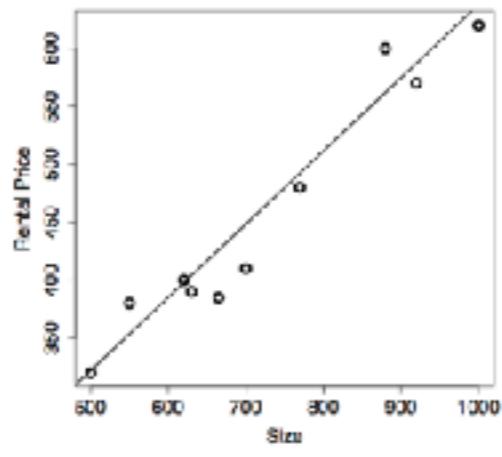
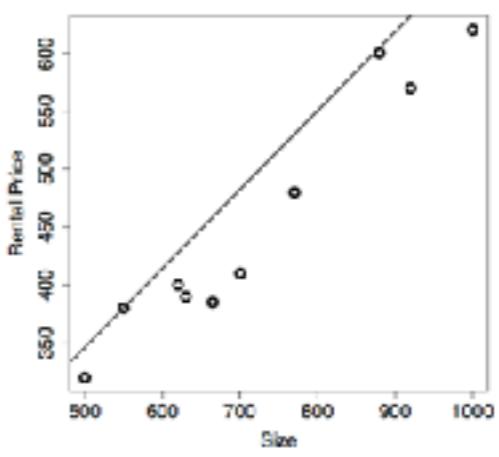
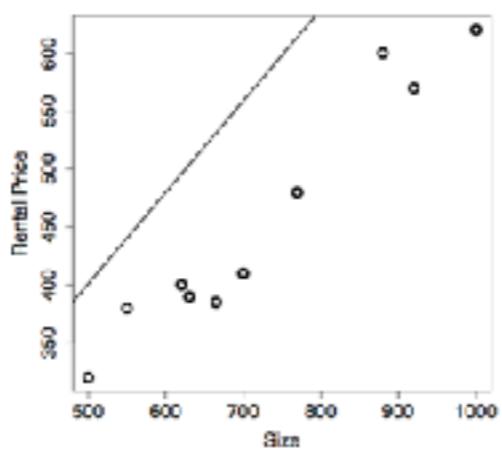
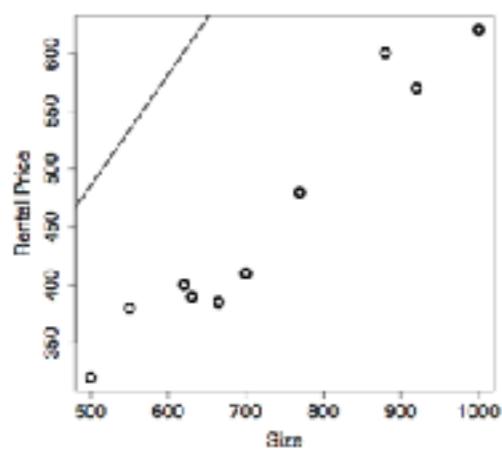
$$\mathbf{w}[j] \leftarrow \mathbf{w}[j] + \alpha \underbrace{\sum_{i=1}^n ((t_i - \mathbb{M}_{\mathbf{w}}(\mathbf{d}_i)) \times d_i[j])}_{errorDelta(\mathcal{D}, \mathbf{w}[j])}$$

The learning rate α determines the size of the adjustment made to each weight at each step in the process.





The lines indicate the path that the gradient decent algorithm would take across this error surface from different starting positions to the global minimum



A Running Example for Gradient Decent Algorithm

ID	SIZE	FLOOR	BROADBAND RATE	ENERGY RATING	RENTAL PRICE
1	500	4	8	C	320
2	550	7	50	A	380
3	620	9	7	A	400
4	630	5	24	B	390
5	665	8	100	C	385
6	700	4	8	B	410
7	770	10	7	B	480
8	880	12	50	A	600
9	920	14	8	C	570
10	1,000	9	24	B	620

For this example let's assume that:

- $\alpha = 0.00000002$

Initial Weights

$w[0]: -0.146 \quad w[1]: 0.185 \quad w[2]: -0.044 \quad w[3]: 0.119$

ID	SIZE	FLOOR	BROADBAND RATE	ENERGY RATING	RENTAL PRICE
1	500	4	8	C	320
2	550	7	50	A	380
3	620	9	7	A	400
4	630	5	24	B	390
5	665	8	100	C	385
6	700	4	8	B	410
7	770	10	7	B	480
8	880	12	50	A	600
9	920	14	8	C	570
10	1,000	9	24	B	620

$d[0] = 1$

Iteration 1

ID	PRICE	RENTAL		Squared Error	errorDelta($\mathcal{D}, w[i]$)			
		Pred.	Error		$w[0]$	$w[1]$	$w[2]$	$w[3]$
1	320	93.26	226.74	51411.08	226.74	113370.05	906.96	1813.92
2	380	107.41	272.59	74307.70	272.59	149926.92	1908.16	13629.72
3	400	115.15	284.85	81138.96	284.85	176606.39	2563.64	1993.94
4	390	119.21	270.79	73327.67	270.79	170598.22	1353.95	6498.98
5	385	134.64	250.36	62682.22	250.36	166492.17	2002.91	25036.42
6	410	130.31	279.69	78226.32	279.69	195782.78	1118.76	2237.52
7	480	142.89	337.11	113639.88	337.11	259570.96	3371.05	2359.74
8	600	168.32	431.68	186348.45	431.68	379879.24	5180.17	21584.05
9	570	170.63	399.37	159499.37	399.37	367423.83	5591.23	3194.99
10	620	187.58	432.42	186989.95	432.42	432423.35	3891.81	10378.16
		Sum	1067571.59	3185.61	2412073.90	27888.65	88727.43	
Sum of squared errors (Sum/2)		533785.80						

第 j 維

$$w[j] \leftarrow w[j] + \alpha \underbrace{\sum_{i=1}^n ((t_i - M_w(d_i)) \times d_i[j])}_{errorDelta(\mathcal{D}, w[j])}$$

226.74 * 500

$$\mathbf{w}[j] \leftarrow \mathbf{w}[j] + \alpha \underbrace{\sum_{i=1}^n ((t_i - \mathbb{M}_{\mathbf{w}}(\mathbf{d}_i)) \times d_i[j])}_{errorDelta(\mathcal{D}, \mathbf{w}[j])}$$

Initial Weights

$\mathbf{w}[0]:$	-0.146	$\mathbf{w}[1]:$	0.185	$\mathbf{w}[2]:$	-0.044	$\mathbf{w}[3]:$	0.119
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↓

$$\mathbf{w}[1] = 0.185 + 0.0000002 \times 2,412,074 = 0.23324148$$

New Weights (Iteration 1)

$\mathbf{w}[0]:$		$\mathbf{w}[1]:$	0.233	$\mathbf{w}[2]:$		$\mathbf{w}[3]:$	
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$$\mathbf{w}[0] = -0.146 + 0.0000002 \times 3185.61 \sim -0.146$$

$$\mathbf{w}[2] = -0.044 + 0.0000002 \times 27888.65 \sim -0.043$$

$$\mathbf{w}[3] = 0.119 + 0.0000002 \times 88727.43 \sim 0.121$$

Iteration 1

RENTAL					errorDelta($\mathcal{D}, \mathbf{w}[i]$)			
ID	PRICE	Pred.	Error	Squared Error	$\mathbf{w}[0]$	$\mathbf{w}[1]$	$\mathbf{w}[2]$	$\mathbf{w}[3]$
1	320	93.26	226.74	51411.08	226.74	113370.05	906.96	1813.92
2	380	107.41	272.59	74307.70	272.59	149926.92	1908.16	13629.72
3	400	115.15	284.85	81138.96	284.85	176606.39	2563.64	1993.94
4	390	119.21	270.79	73327.67	270.79	170598.22	1353.95	6498.98
5	385	134.64	250.36	62682.22	250.36	166492.17	2002.91	25036.42
6	410	130.31	279.69	78226.32	279.69	195782.78	1118.76	2237.52
7	480	142.89	337.11	113639.88	337.11	259570.96	3371.05	2359.74
8	600	168.32	431.68	186348.45	431.68	379879.24	5180.17	21584.05
9	570	170.63	399.37	159499.37	399.37	367423.83	5591.23	3194.99
10	620	187.58	432.42	186989.95	432.42	432423.35	3891.81	10378.16
Sum				1067571.59	3185.61	2412073.90	27888.65	88727.43
Sum of squared errors (Sum/2)				533785.80				

Iteration 2

RENTAL					errorDelta($\mathcal{D}, \mathbf{w}[i]$)			
ID	PRICE	Pred.	Error	Squared Error	$\mathbf{w}[0]$	$\mathbf{w}[1]$	$\mathbf{w}[2]$	$\mathbf{w}[3]$
1	320	117.40	202.60	41047.92	202.60	101301.44	810.41	1620.82
2	380	134.03	245.97	60500.69	245.97	135282.89	1721.78	12298.44
3	400	145.08	254.92	64985.12	254.92	158051.51	2294.30	1784.45
4	390	149.65	240.35	57769.68	240.35	151422.55	1201.77	5768.48
5	385	166.90	218.10	47568.31	218.10	145037.57	1744.81	21810.16
6	410	164.10	245.90	60468.86	245.90	172132.91	983.62	1967.23
7	480	180.06	299.94	89964.69	299.94	230954.68	2999.41	2099.59
8	600	210.87	389.13	151424.47	389.13	342437.01	4669.60	19456.65
9	570	215.03	354.97	126003.34	354.97	326571.94	4969.57	2839.76
10	620	187.58	432.42	186989.95	432.42	432423.35	3891.81	10378.16
Sum				886723.04	2884.32	2195615.84	25287.08	80023.74
Sum of squared errors (Sum/2)				443361.52				

New Weights (Iteration 2)

$\mathbf{w}[0]: -0.145$ $\mathbf{w}[1]: 0.277$ $\mathbf{w}[2]: -0.043$ $\mathbf{w}[3]: 0.123$

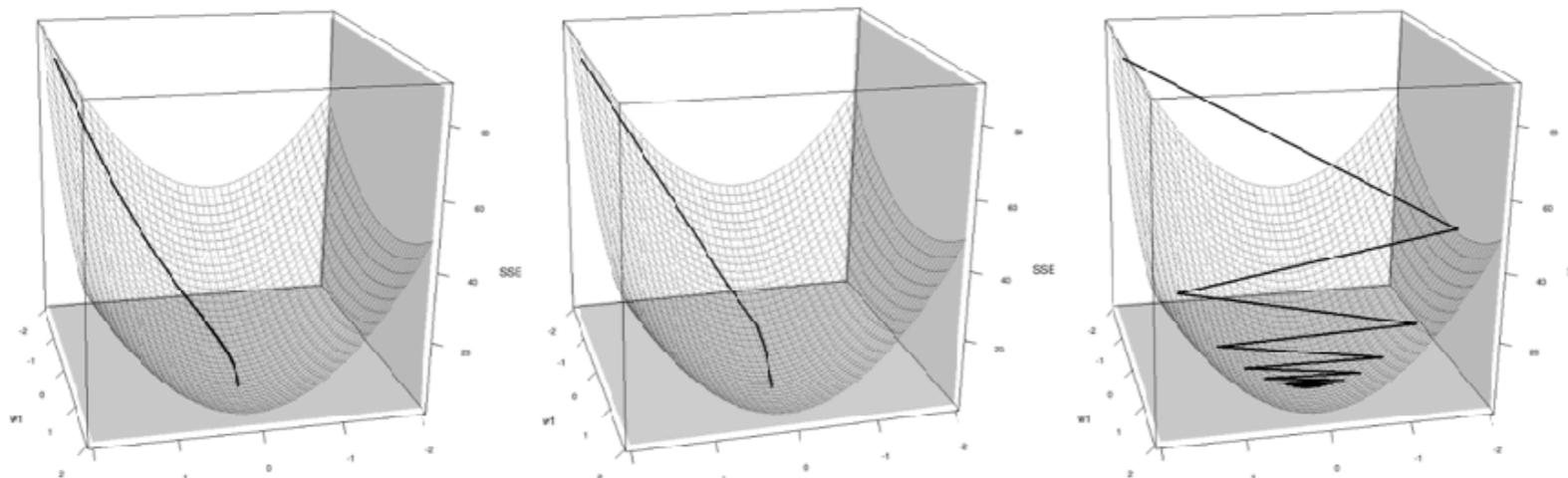
Final Result

The algorithm then keeps iteratively applying the weight update rule until it converges on a stable set of weights beyond which little improvement in model accuracy is possible.

After 100 iterations the final values for the weights are:

- $w[0] = -0.1513$,
- $w[1] = 0.6270$,
- $w[2] = -0.1781$
- $w[3] = 0.0714$

which results in a sum of squared errors value of 2,913.5



Handling Categorical Features

Handling Categorical Features

The basic structure of the multivariable linear regression model allows for only continuous descriptive features, so we need a way to handle categorical descriptive features.

The most common approach to handling categorical features uses a transformation that converts a single categorical descriptive feature into a number of continuous descriptive feature values that can encode the levels of the categorical feature.

For example, the ENERGY RATING descriptive feature would be converted into three new continuous descriptive features, as it has 3 distinct levels: 'A', 'B', or 'C'.

ID	SIZE	FLOOR	BROADBAND RATE	ENERGY RATING A	ENERGY RATING B	ENERGY RATING C	RENTAL PRICE
1	500	4	8	0	0	1	320
2	550	7	50	1	0	0	380
3	620	9	7	1	0	0	400
4	630	5	24	0	1	0	390
5	665	8	100	0	0	1	385
6	700	4	8	0	1	0	410
7	770	10	7	0	1	0	480
8	880	12	50	1	0	0	600
9	920	14	8	0	0	1	570
10	1 000	9	24	0	1	0	620

Returning to our example, the regression equation for this RENTAL PRICE model would change to

$$\begin{aligned}
 \text{RENTAL PRICE} = & \mathbf{w}[0] + \mathbf{w}[1] \times \text{SIZE} + \mathbf{w}[2] \times \text{FLOOR} \\
 & + \mathbf{w}[3] \times \text{BROADBAND RATE} \\
 & + \mathbf{w}[4] \times \text{ENERGY RATING A} \\
 & + \mathbf{w}[5] \times \text{ENERGY RATING B} \\
 & + \mathbf{w}[6] \times \text{ENERGY RATING C}
 \end{aligned}$$

where the newly added categorical features allow the original ENERGY RATING feature to be included.

Logistic Regression

-Handling Categorical Target Features

Table: A dataset listing features for a number of generators.

ID	RPM	VIBRATION	STATUS	ID	RPM	VIBRATION	STATUS
1	568	585	good	29	562	309	faulty
2	586	565	good	30	578	346	faulty
3	609	536	good	31	593	357	faulty
4	616	492	good	32	626	341	faulty
5	632	465	good	33	635	252	faulty
6	652	528	good	34	658	235	faulty
7	655	496	good	35	663	299	faulty
8	660	471	good	36	677	223	faulty
9	688	408	good	37	685	303	faulty
10	696	399	good	38	698	197	faulty
11	708	387	good	39	699	311	faulty
12	701	434	good	40	712	257	faulty
13	715	506	good	41	722	193	faulty
14	732	485	good	42	735	259	faulty
15	731	395	good	43	738	314	faulty
16	749	398	good	44	753	113	faulty
17	759	512	good	45	767	286	faulty
18	773	431	good	46	771	264	faulty
19	782	456	good	47	780	137	faulty
20	797	476	good	48	784	131	faulty
21	794	421	good	49	798	132	faulty
22	824	452	good	50	820	152	faulty
23	835	441	good	51	834	157	faulty
24	862	372	good	52	858	163	faulty
25	879	340	good	53	888	91	faulty
26	892	370	good	54	891	156	faulty
27	913	373	good	55	911	79	faulty
28	933	330	good	56	939	99	faulty

Categorical Target Features v.s. Numerical Target Feature

ID	RPM	VIBRATION	STATUS	ID	RPM	VIBRATION	STATUS
1	568	585	good	29	562	309	faulty
2	586	565	good	30	578	346	faulty
3	609	536	good	31	593	357	faulty
4	616	492	good	32	626	341	faulty
5	632	465	good	33	635	252	faulty
6	652	528	good	34	658	235	faulty
7	655	496	good	35	663	299	faulty
8	660	471	good	36	677	223	faulty
9	688	408	good	37	685	303	faulty
10	696	399	good	38	698	197	faulty
11	708	387	good	39	699	311	faulty
12	701	434	good	40	712	257	faulty
13	715	506	good	41	722	193	faulty
14	732	485	good	42	735	259	faulty

ID	SIZE	FLOOR	BROADBAND	ENERGY	RENTAL
			RATE	RATING	PRICE
1	500	4	8	C	320
2	550	7	50	A	380
3	620	9	7	A	400
4	630	5	24	B	390
5	665	8	100	C	385
6	700	4	8	B	410
7	770	10	7	B	480
8	880	12	50	A	600
9	920	14	8	C	570
10	1,000	9	24	B	620

Simple Regression

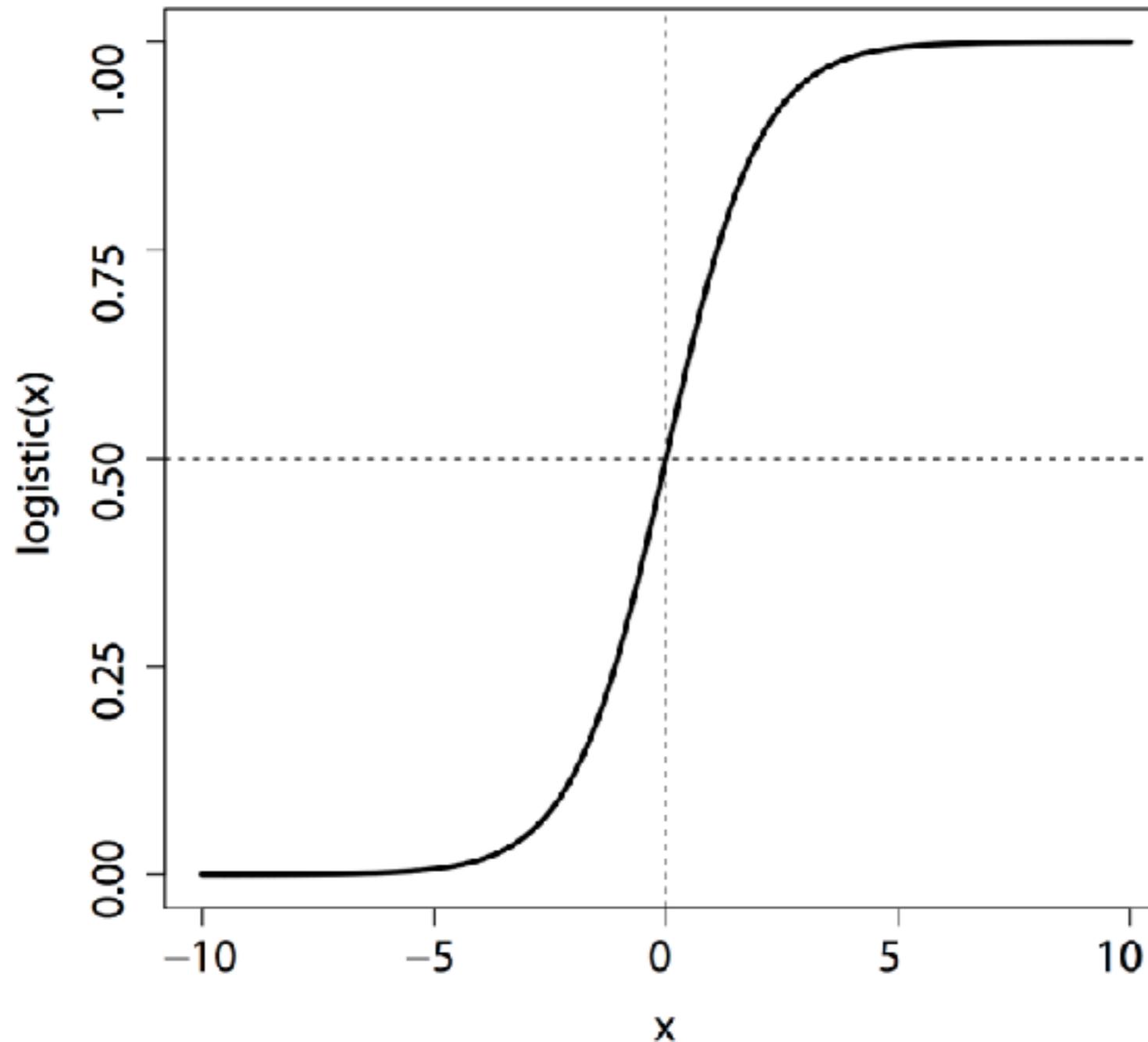
$$\begin{aligned}\mathbb{M}_{\mathbf{w}}(\mathbf{d}) &= \mathbf{w}[0] \times \mathbf{d}[0] + \mathbf{w}[1] \times \mathbf{d}[1] + \dots \\ &= \sum_{j=0}^m \mathbf{w}[j] \times \mathbf{d}[j] \\ &= \mathbf{w} \cdot \mathbf{d}\end{aligned}$$

Logistic Regression

$$\begin{aligned}\mathbb{M}_{\mathbf{w}}(\mathbf{d}) &= \text{Logistic}(\mathbf{w} \cdot \mathbf{d}) \\ &= \frac{1}{1 + e^{-\mathbf{w} \cdot \mathbf{d}}}\end{aligned}$$

To employ a sophisticated threshold function that is continuous, and therefore differentiable, and that allows for the subtlety desired: the **logistic function**

$$\text{Logistic}(x) = \frac{1}{1 + e^{-x}}$$



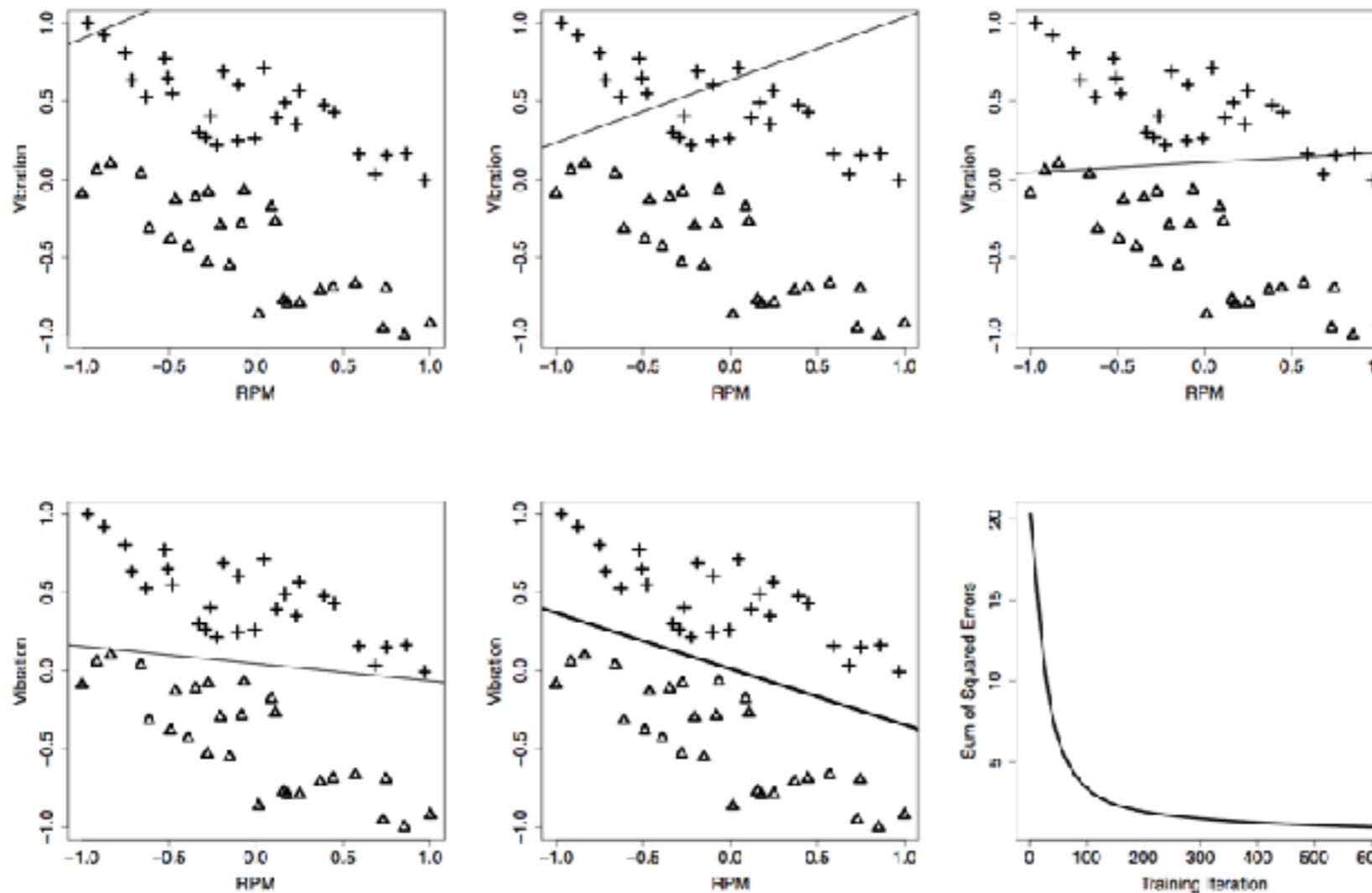
To build a logistic regression model, we simply pass the output of the basic linear regression model through the logistic function

$$\begin{aligned} M_{\mathbf{w}}(\mathbf{d}) &= \text{Logistic}(\mathbf{w} \cdot \mathbf{d}) \\ &= \frac{1}{1 + e^{-\mathbf{w} \cdot \mathbf{d}}} \end{aligned}$$

$$\begin{aligned} M_{\mathbf{w}}(\langle \text{RPM}, \text{VIBRATION} \rangle) &= \frac{1}{1 + e^{-(0.4077 + 4.1697 \times \text{RPM} + 6.0460 \times \text{VIBRATION})}} \end{aligned}$$

The error of the model on each instance is then the difference between the target feature (0 or 1) and the value of the prediction [0, 1]

e.g., $\{(0, 0.01), (1, 0.99), \dots\}$



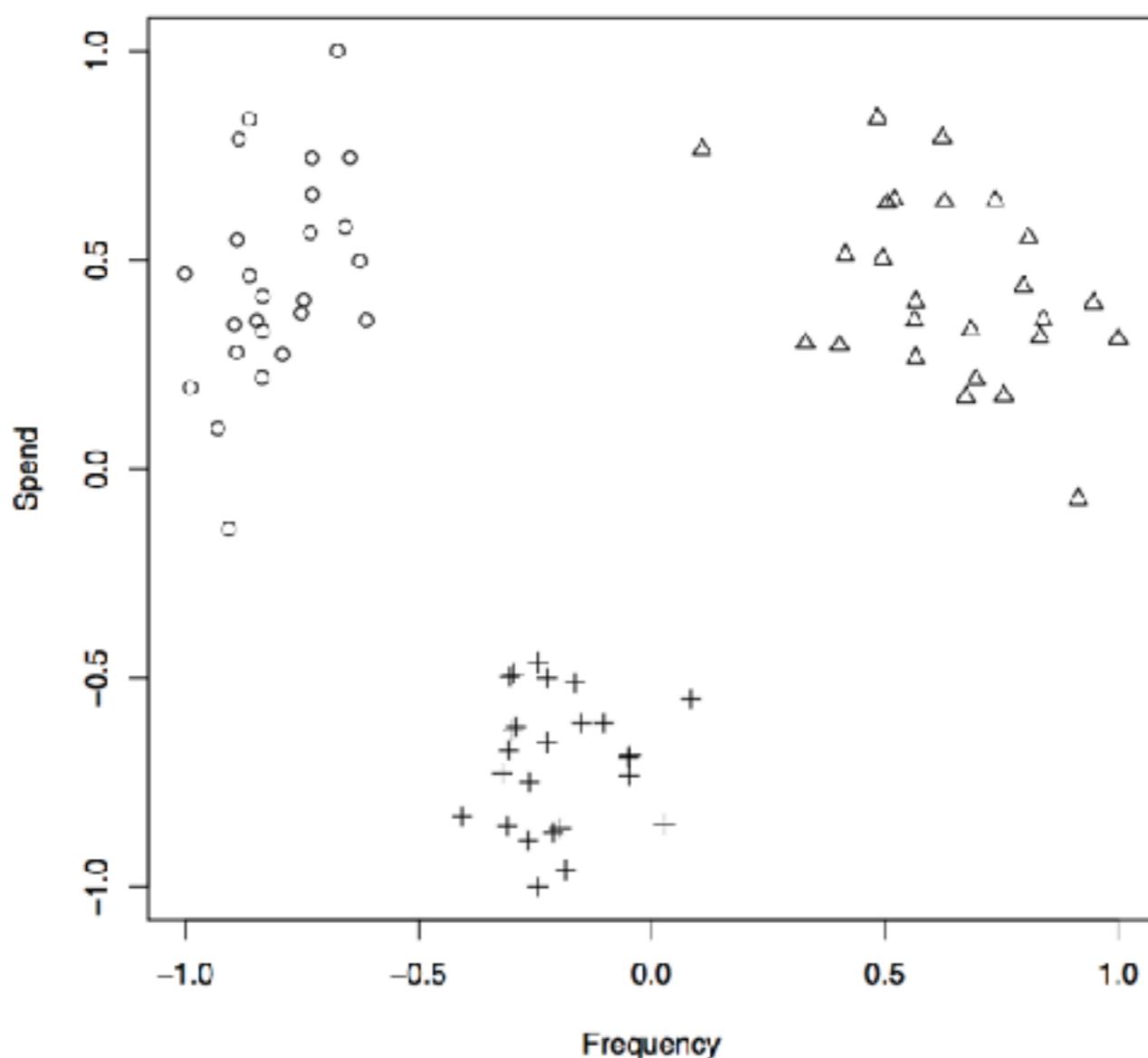
$M_w(\langle RPM, VIBRATION \rangle)$

1

$$= \frac{1}{1 + e^{(-0.4077 + 4.1697 \times RPM + 6.0460 \times VIBRATION)}}$$

Multinomial Logistic Regression

ID	SPEND	FREQ	TYPE	ID	SPEND	FREQ	TYPE
1	21.6	5.4	single	28	122.6	6.0	business
2	25.7	7.1	single	29	107.7	5.7	business
3	18.9	5.6	single				:
4	25.7	6.8	single				:
				47	53.2	2.6	family
				48	52.4	2.0	family
26	107.9	5.8	business	49	46.1	1.4	family
27	92.9	5.5	business	50	65.3	2.2	family



One-versus-all Model for Multinomial Regression

For r target feature levels, we build r separate logistic regression models M_{w_1} to M_{w_r} :

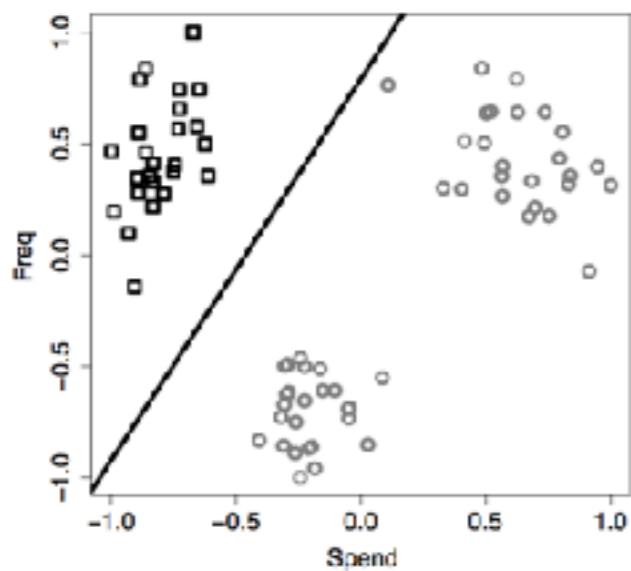
$$M_{w_1}(\mathbf{d}) = \text{logistic}(\mathbf{w}_1 \cdot \mathbf{d})$$

$$M_{w_2}(\mathbf{d}) = \text{logistic}(\mathbf{w}_2 \cdot \mathbf{d})$$

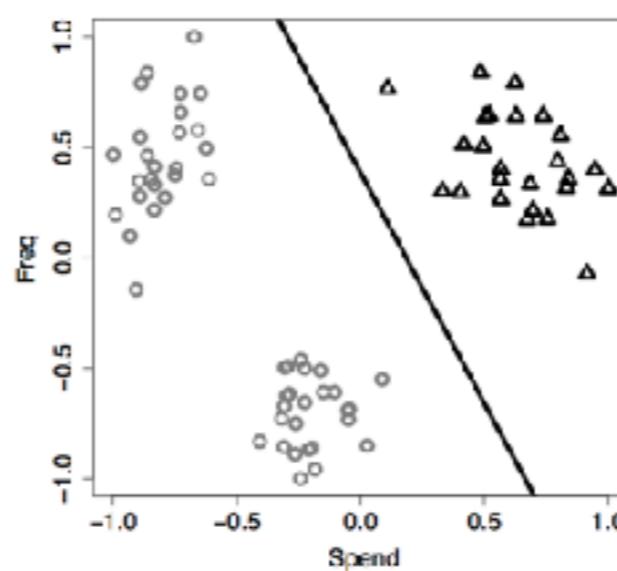
⋮

$$M_{w_r}(\mathbf{d}) = \text{logistic}(\mathbf{w}_r \cdot \mathbf{d})$$

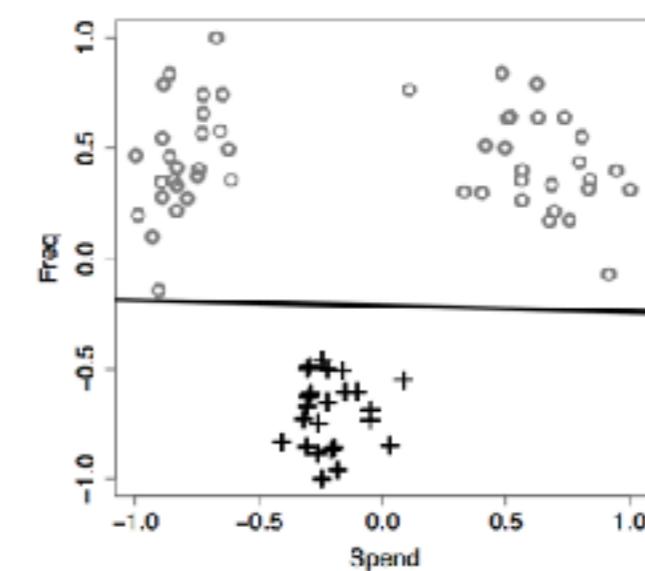
where M_{w_1} to M_{w_r} are r different one-versus-all logistic regression models, and \mathbf{w}_1 to \mathbf{w}_r are r different sets of weights.



(a)



(b)



(c)

$$\mathbb{M}_{\mathbf{w}_1}(\mathbf{d}) = \text{logistic}(\mathbf{w}_1 \cdot \mathbf{d})$$

$$\mathbb{M}_{\mathbf{w}_2}(\mathbf{d}) = \text{logistic}(\mathbf{w}_2 \cdot \mathbf{d})$$

:

$$\mathbb{M}_{\mathbf{w}_r}(\mathbf{d}) = \text{logistic}(\mathbf{w}_r \cdot \mathbf{d})$$

$$\mathbb{M}'_{\mathbf{w}_k}(\mathbf{d}) = \frac{\mathbb{M}_{\mathbf{w}_k}(\mathbf{d})}{\sum_{l \in \text{levels}(t)} \mathbb{M}_{\mathbf{w}_l}(\mathbf{d})}$$

A revised, normalized prediction for the one-versus-all model for the target level k

e.g.,

$$\mathbb{M}_{\mathbf{w}_{\text{single}}}(\mathbf{q}) = \text{Logistic}(0.7993 - 15.9030 \times \text{SPEND} + 9.5974 \times \text{FREQ})$$

$$\mathbb{M}_{\mathbf{w}_{\text{family}}}(\mathbf{q}) = \text{Logistic}(3.6526 + -0.5809 \times \text{SPEND} - 17.5886 \times \text{FREQ})$$

$$\mathbb{M}_{\mathbf{w}_{\text{business}}}(\mathbf{q}) = \text{Logistic}(4.6419 + 14.9401 \times \text{SPEND} - 6.9457 \times \text{FREQ})$$

e.g.,

$$\mathbb{M}'_{\mathbf{w}_{\text{single}}}(\mathbf{q}) = \frac{0.9999}{0.9999 + 0.01278 + 0.0518} = 0.9393$$

$$\mathbb{M}'_{\mathbf{w}_{\text{family}}}(\mathbf{q}) = \frac{0.01278}{0.9999 + 0.01278 + 0.0518} = 0.0120$$

$$\mathbb{M}'_{\mathbf{w}_{\text{business}}}(\mathbf{q}) = \frac{0.0518}{0.9999 + 0.01278 + 0.0518} = 0.0487$$

For a query instance with $\text{SPEND} = 25.67$ and $\text{FREQ} = 6.12$, which are normalized to $\text{SPEND} = -0.7279$ and $\text{FREQ} = 0.4789$, the predictions of the individual models would be

$$\mathbb{M}_{\mathbf{w}^{\text{single}}}(\mathbf{q}) = \text{Logistic}(0.7993 - 15.9030 \times (-0.7279) + 9.5974 \times 0.4789) \\ = 0.9999$$

$$\mathbb{M}_{\mathbf{w}^{\text{family}}}(\mathbf{q}) = \text{Logistic}(3.6526 + -0.5809 \times (-0.7279) - 17.5886 \times 0.4789) \\ = 0.01278$$

$$\mathbb{M}_{\mathbf{w}^{\text{business}}}(\mathbf{q}) = \\ =$$

$$\mathbb{M}(\mathbf{q}) = \underset{l \in \text{levels}(t)}{\text{argmax}} \mathbb{M}'_{\mathbf{w}_l}(\mathbf{q})$$

$$\mathbb{M}'_{\mathbf{w}^{\text{single}}}(\mathbf{q}) = \frac{0.9999}{0.9999 + 0.01278 + 0.0518} = 0.9393$$

$$\mathbb{M}'_{\mathbf{w}^{\text{family}}}(\mathbf{q}) = \frac{0.01278}{0.9999 + 0.01278 + 0.0518} = 0.0120$$

$$\mathbb{M}'_{\mathbf{w}^{\text{business}}}(\mathbf{q}) = \frac{0.0518}{0.9999 + 0.01278 + 0.0518} = 0.0487$$

