LECTURE 7

SPRING 2021
APPLIED MACHINE LEARNING
CIHANG XIE

SLIDE CREDIT:

NARGES NOROUZI

COMPSCI 188@UC BERKELEY

HOMEWORK

• The efficiency of code will not be considered

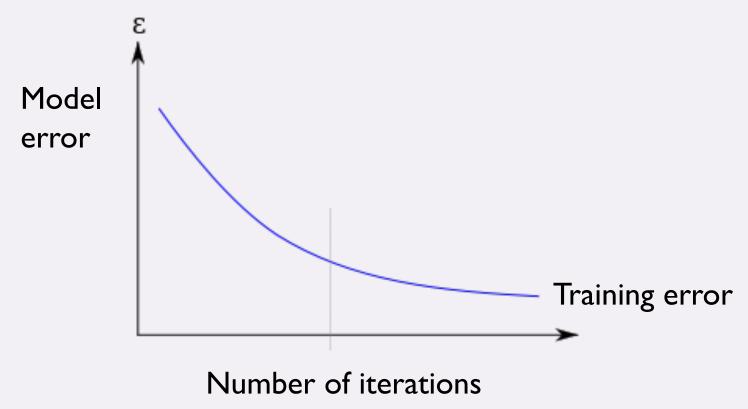
- The performance on test set will not be considered
- [minor] For QI, please do the "real" split on the training set; rather than just provide the index of splitted dataset

TODAY

- Review of Overfitting & Regularization
- Linear Classifiers
 - Binary vs. multi-class
 - Deterministic
 - Probabilistic

OVER-FITTING

Over-fitting during training



REGULARIZATION

• Linear regression objective function

$$Cost(\theta) = \left\{ \frac{1}{2 \times n} \sum_{i=1}^{n} \left(h_{\theta}(x^{(i)}) - y^{(i)} \right)^{2} \right\}$$

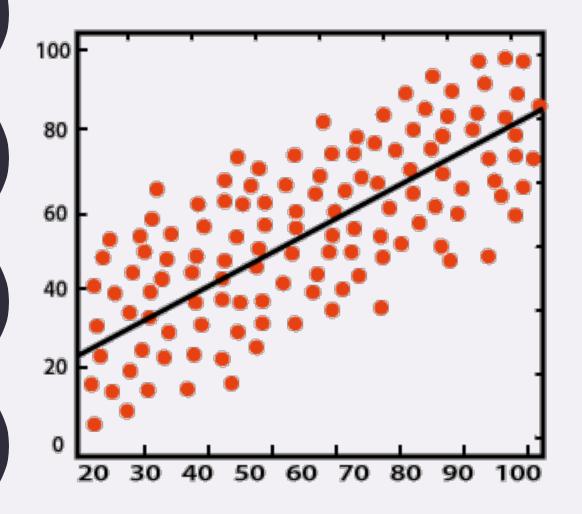
Model fit to data

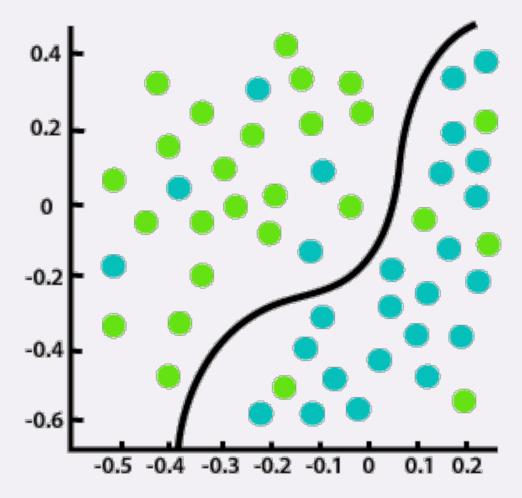
Regularization

- λ is the regularization parameter ($\lambda \geq 0$)
- No regularization on θ_0

L2 REGULARIZATION PLAYGROUND

HTTPS://BIT.LY/32RSU2T

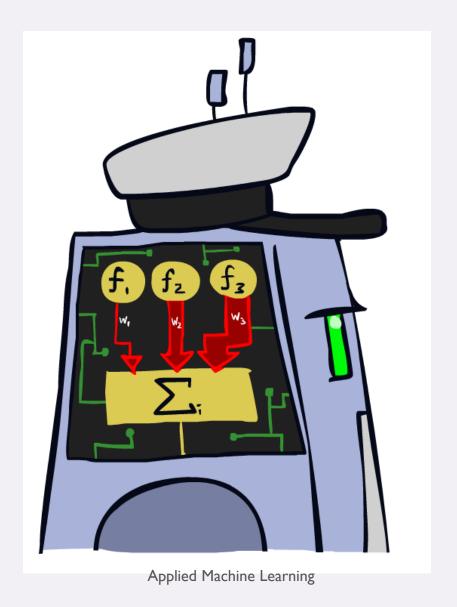




Regression

Classification

LINEAR CLASSIFIERS



FEATURE VECTORS

 \mathcal{X}

 $\phi(x)$

 \overline{y}

Hello,

Do you want free printr cartriges? Why pay more when you can get them ABSOLUTELY FREE! Just



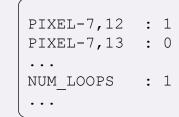
```
# free : 2
YOUR_NAME : 0
MISSPELLED : 2
FROM_FRIEND : 0
...
```



SPAM or NOT SPAM





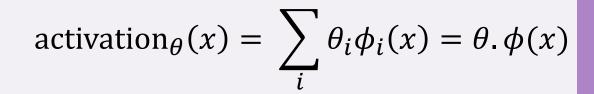


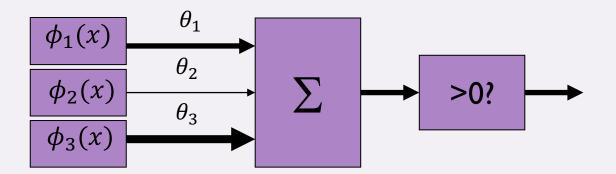


"2"

LINEAR CLASSIFIERS

- Inputs are feature values
- Each feature has a weight
- Weighted sum is the activation

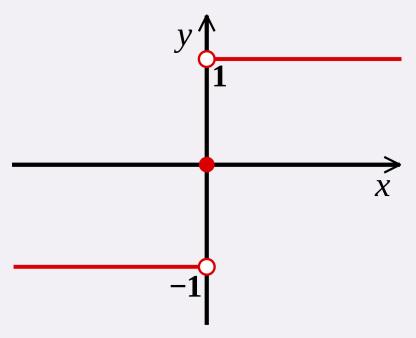




- If the activation is:
 - Positive, output + I
 - Negative, output I

SIGN FUNCTION

$$f_{\theta}(x) = sign(\theta, \phi(x)) = \begin{cases} +1, & \text{if } \theta, \phi(x) > 0 \\ -1, & \text{if } \theta, \phi(x) < 0 \\ 0 \text{ or undefined,} & \text{if } \theta, \phi(x) = 0 \end{cases}$$



WEIGHTS

- Binary case: compare features to a weight vector
- Learning: figure out the weight vector from examples

```
# free : 4
YOUR_NAME :-1
MISSPELLED : 1
FROM_FRIEND :-3
...

\phi(x_1)

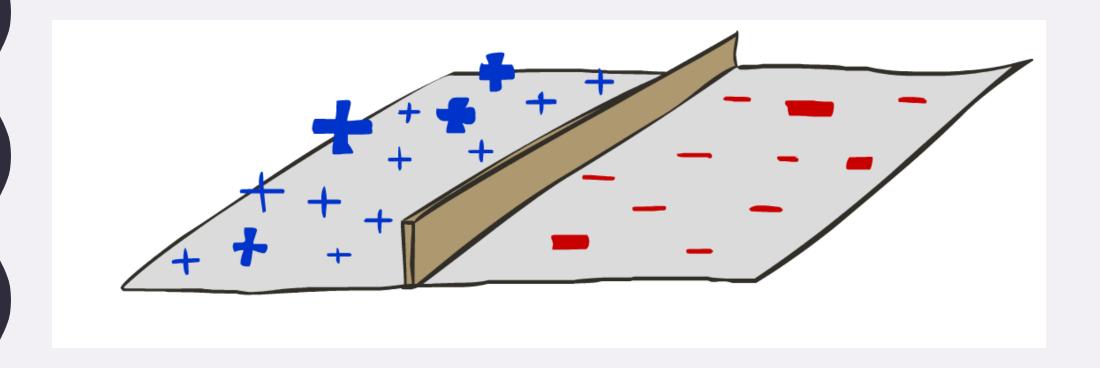
# free : 2
YOUR_NAME : 0
MISSPELLED : 2
FROM_FRIEND : 0
...
```

Dot product θ . ϕ positive means the positive class

```
# free : 0
YOUR_NAME : 1
MISSPELLED : 1
FROM_FRIEND : 1
...
```

 $\phi(x_2)$

DECISION RULES

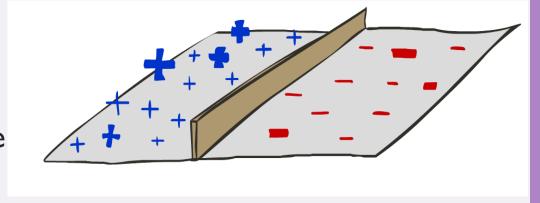


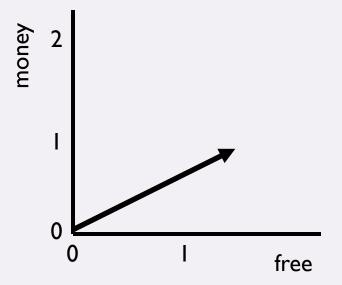
BINARY DECISION RULE

- In the space of feature vectors
 - Examples are points
 - Any weight correspond to a hyperplane
 - One side corresponds to Y=+I
 - Other corresponds to Y=-I

 θ

BIAS	:	-4
free	:	4
money	:	2



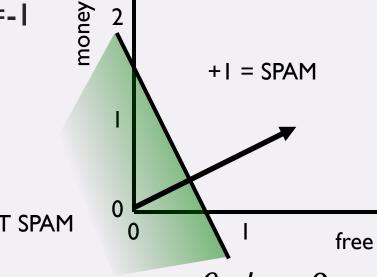


BINARY DECISION RULE

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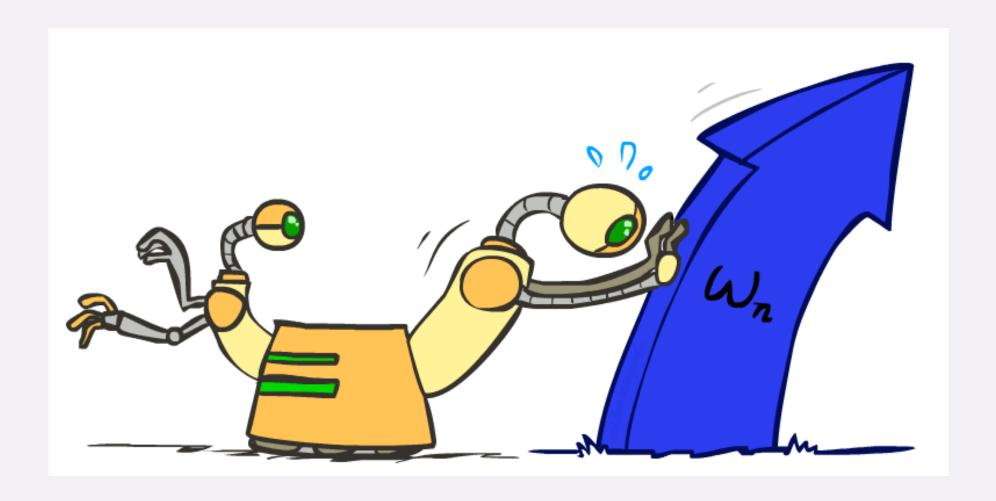
 θ

BIAS free money:



-I = NOT SPAM

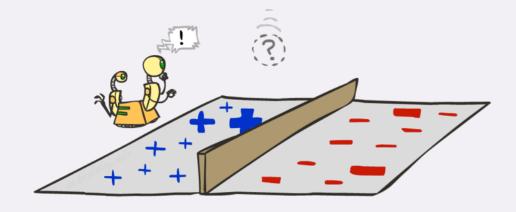
WEIGHT UPDATES

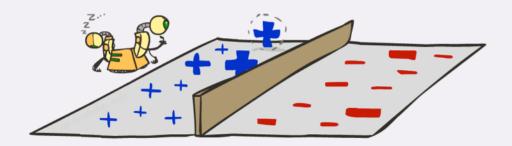


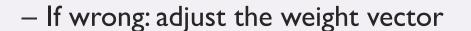
LEARNING: BINARY CLASSIFIER

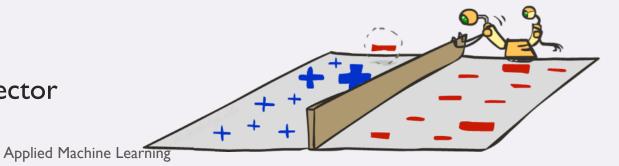
- Start with weights = 0
- For each training instance:
 - Classify with current weights





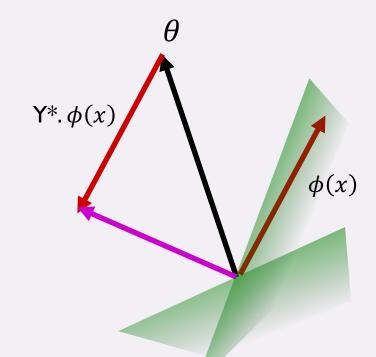






LEARNING: BINARY CLASSIFIER

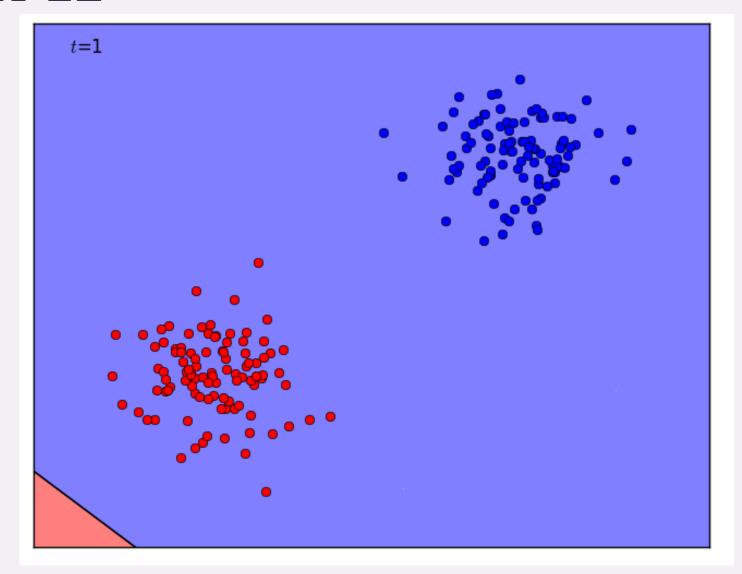
- Start with weights = 0
- For each training instance:
 - Classify with current weights



- If correct (i.e., Y=Y*), no change!
- If wrong: adjust the weight vector by adding or subtracting the feature vector.

$$\theta = \theta + Y^*.\phi(x)$$

EXAMPLE



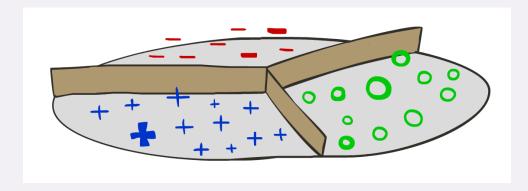
MULTICLASS DECISION RULE

- If we have multiple classes:
 - A weight vector for each class:

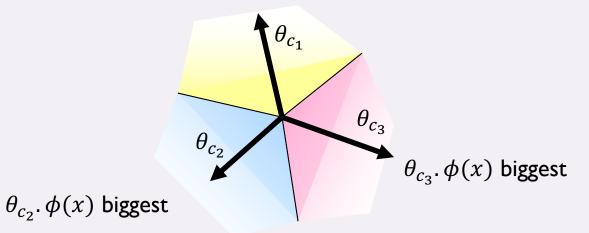
$$\theta_c$$

– Score (activation) of a class c: $\theta_c \cdot \phi(x)$

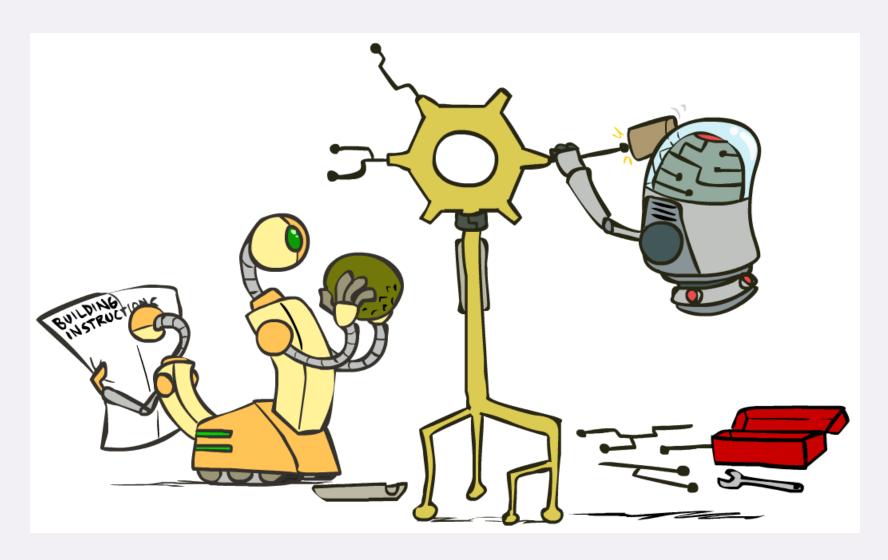
- Prediction highest score wins $y = \operatorname{argmax} \theta_c \cdot \phi(x)$



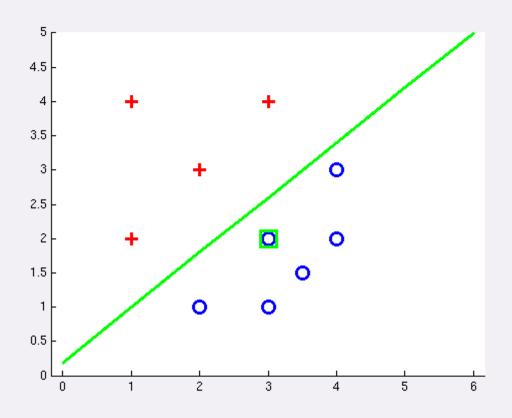
$$\theta_{c_1}.\phi(x)$$
 biggest



IMPROVING THE CLASSIFIER



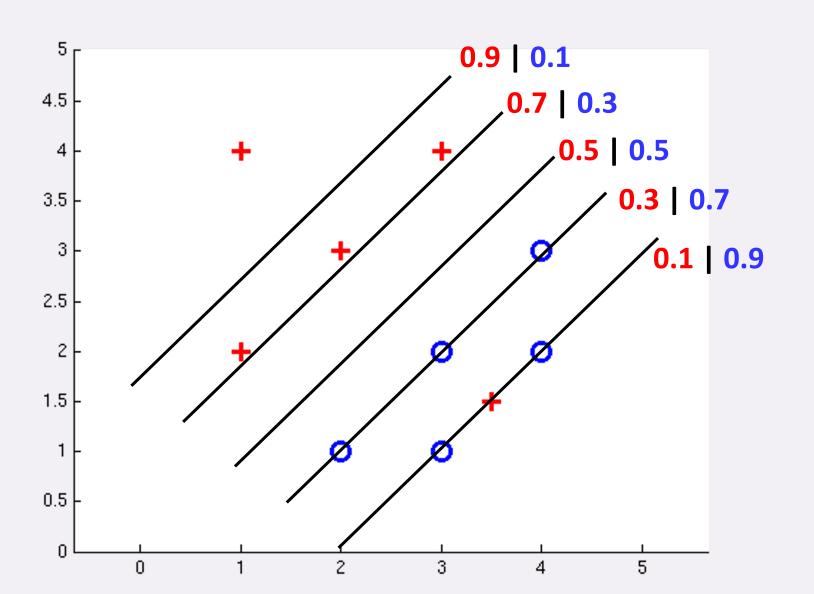
SEPARABLE CASE: DETERMINISTIC DECISION



NON-SEPARABLE CASE: DETERMINISTIC DECISION

Even the best linear boundary makes at least one mistake 4.5 3.5 2.5 0 1.5 0.5 2 3 5

PROBABILISTIC DECISION



HW1 (DUE TONIGHT)



HW 1

Due Apr 20 at 11:59pm | 60 pts



QUIZ 1 (DUE THURSDAY)



Quiz 2

Not available until Apr 22 at 3:00pm | Due Apr 22 at 11:59pm | 7 pts | 7 Questions



QUESTIONSP