In this problem, we will build a structured support vector machine (SSVM) model for part-of-speech tagging in text data. The data can be found in the data subdirectory of the zip file, with one file per sentence; the data and feature preprocessing are thanks to David Sontag of NYU. Each line of the file contains seven comma-separated values:

$$t_i^{(s)}$$
, $y_i^{(s)}$, $x_{i:0}^{(s)}$, ..., $x_{i:4}^{(s)}$

where $t_i^{(s)}$ is the actual observed text for word i in sentence s (a string), $y_i^{(s)}$ is the POS tag for word i, and $x_{i;k}^{(s)}$ are four processed features of $t_i^{(s)}$ that we will use in the model:

 $\begin{aligned} x_{i;0}^{(s)} &= 1 &: & \text{bias term; always 1} \\ x_{i;1}^{(s)} &\in \{0,1\} &: & t_i^{(s)} \text{ begins with a capital letter} \\ x_{i;2}^{(s)} &\in \{0,1\} &: & t_i^{(s)} \text{ is all captial letters} \\ x_{i;3}^{(s)} &\in \{1,\dots,201\} &: & \text{prefix token} \\ x_{i;4}^{(s)} &\in \{1,\dots,201\} &: & \text{suffix token} \end{aligned}$

The prefix and suffix tokens $x_{i;3}$ and $x_{i;4}$ take one of 201 values corresponding to the most likely two-character prefixes and suffixes. The tag labels, $y_i \in \{1, ... 10\}$, correspond to the tags {verb, noun, adjective, adverb, preposition, pronoun, determiner, number, punctuation, other}.

To load a data point in Python, you can do e.g.,

```
datapath = 'data/';
files = os.listdir(datapath)

s = 50;  # to load file number 50:

fh = open(datapath+files[s],'r');
rawlines = fh.readlines();
lines = [line.strip('\n').split(',') for line in rawlines];
fh.close();
ys = [int(l[1])-1 for l in lines];
xs = [[int(l[2])-1,int(l[3]),int(l[4]),int(l[5])-1,int(l[6])-1] for l in lines];
```

We will build a structured support vector machine as described in class, using a regularized hinge loss. Specifically, we will use a structured linear predictor:

$$\hat{y}^{(s)} = \arg\max_{y} \theta \cdot u(y, x^{(s)}) = \arg\max_{y} \sum_{i=1}^{n_s} \sum_{f} \theta_f(y_i, x_{i;f}^{(s)}) + \sum_{i=1}^{n_s-1} \theta_{pair}(y_i, y_{i+1})$$

To be explicit, this model contains 10 + (10*2) + (10*2) + (10*201) + (10*201) + (10*10) parameters (for the five θ_f and θ_{pair} respectively).

We will train the model to optimize the hinge loss using stochastic gradient descent; the loss on one data point s is:

$$J(\theta) = \max_{y} \Delta(y, y^{(s)}) + \theta \cdot u(y, x^{(s)}) - \theta \cdot u(y^{(s)}, x^{(s)}) + \lambda \|\theta\|^{2}$$
 (1)

where $\Delta(y, y^{(s)}) = \sum_{i} \mathbb{1}[y_i \neq y_i^{(s)}]$ is the Hamming loss of the prediction.

Perform stochastic gradient descent on the hinge loss, e.g., modify & fill in the key parts of the code:

```
import pyGM as gm
feature\_sizes = [1,2,2,201,201]
ThetaF = [.001*np.random.rand(10,feature_sizes[f]) for f in range(len(feature_sizes))];
ThetaP = .001*np.random.rand(10,10);
Loss = 1.0 - np.eye(10); # hamming loss
# step size, etc.
for iter in range(num_iter):
  for s in np.random.permutation(len(files)):
    # Load data ys,xs
    ns = len(ys)
    # Define random variables for the inference process:
    Y = [gm.Var(i,10) for i in range(n)];
    # Build "prediction model" using your parameters
    factors = [ ...
    # don't forget pyGM expects models to be products of factors,
    # so exponentiate the factors before making a model...
    model_pred = gm.GraphModel(factors);
    # Copy factors and add extra Hamming factors for loss-augmented model
    factors_aug = [ f for f in factors ]
    factors_aug.extend( [gm.Factor([Y[i]], Loss[:,ys[i]]).exp() for i in range(n)] );
    model_aug = gm.GraphModel(factors_aug);
    order = range(n); # eliminate in sequence (Markov chain on y)
                       # for max elimination in JTree implementation
    wt = 1e-4;
    # Now, the most likely configuration of the prediction model (for prediction) is:
    yhat_pred = gm.wmb.JTree(model_pred,order,wt).argmax();
    # and the maximizing argument of the loss (for computing the gradient) is
    yhat_aug = gm.wmb.JTree(model_aug,order,wt).argmax();
    # use yhat_pred & ys to keep a running estimate of your prediction accuracy & print it
          # how often etc is up to you
    # use yhat_aug & ys to update your parameters theta in the negative gradient direction
```

Verify that your code is decreasing the loss (stochastically) and getting better at prediction. You may want to test using only a few data points to verify your gradient updates, and may need to experiment a bit with step sizes.

Try training your model with regularization parameters $\lambda=0.01$, and give its performance in terms of the average per-symbol Hamming error and average per-symbol regularized hinge loss (e.g., divide (1) by the sequence length). Show both losses (hinge and Hamming) as a function of time or iteration.