

Will you like it?

Training a classifier with only one class

Subset of restaurants I have visited in Boston:

Panda Express, Gyu-kaku, Pikaichi, Brown Sugar Cafe

Can you predict which I have also visited and which I am not interested in?

- Chipotle, Uberger, Nud Pob Thai Cusine, McDonald's, Raising Cane's

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Can you predict which I have also visited and which I am not interested in?

- Chipotle, Uberger, Nud Pob Thai Cuisine, McDonald's, Raising Cane's
- On average, it's a 50/50 guess

- How to predict whether I will try a new restaurant based on my favorites?
 - Similarity between restaurants
 - **↗** How close is close?
 - **尽** Where's the boundary?

- How to predict whether I will try a new restaurant based on my favorites?
 - Similarity between restaurants
 - How close is close?
 - Where's the boundary?
 - How to train such a predictor?
 - Basic classifiers don't work with single class

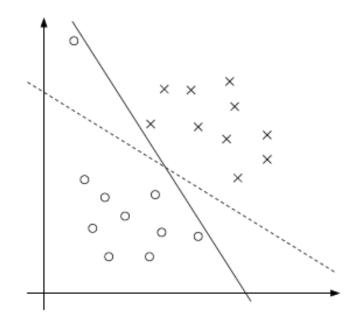
SVM revisit

Support Vector Machine – a regularized large margin classifier implemented with kernel trick.

$$\min_{w,b,\xi_i} \frac{1}{2} \|w\|^2 + C \sum_{i=1}^m \xi_i$$
regularization

$$y^{(i)}(w^T\phi(x^{(i)}) + b) \ge 1 - \xi_i, i = 1, ..., m$$

$$\xi_i \ge 0, i = 1, ..., m$$



C: hyperparameter, cost of misclassification. Determined by cross-validation.

One-class SVM, an outlier detector

When finding negative class is costly, but finding positive class is cheap

$$\min_{w,\xi_{i},\rho} \frac{1}{2} \|w\|^{2} + \underbrace{\frac{1}{vn} \sum_{i=1}^{m} \xi_{i} - \rho}_{regularization}$$

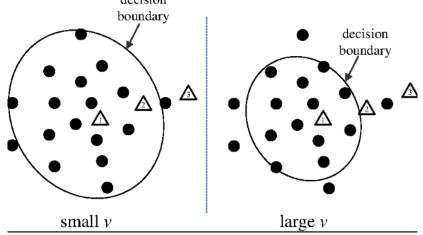
$$y^{(i)}(w^{T} \phi(x^{(i)}) + b) \ge \rho - \xi_{i}, i = 1, ..., m$$

$$\xi_{i} \ge 0, i = 1, ..., m$$

$$\frac{\text{decision boundary}}{\text{boundary}}$$

$$\sum_{i=1}^{m} \xi_{i} - \rho$$

$$\sum_{i=$$



v: hyperparameter, (0,1], similar to "C", controls the radius of the circle. Determined by cross-validation.

One-class SVM with "pure" positive data

- Training data: x_{train} , $y_{train} = 1$
- Testing data: X_{train} , $y_{train} = 1$
- Best One-class SVM solution:
 - Set $v \rightarrow 0$, i.e. make a huge circle, assign $X_{train} = 1$
 - 100% accuracy on testing set!

One-class SVM with "pure" positive data

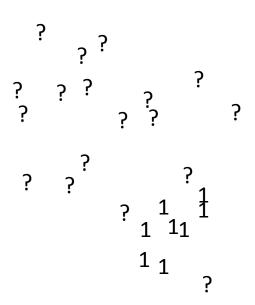
- Training data: x_{train} , $y_{train} = 1$
- **Testing data:** X_{train} , $y_{train} = 1$
- Best One-class SVM solution:
 - Set $v \rightarrow 0$, i.e. make a huge circle, assign $X_{train} = 1$
 - **7** 100% accuracy on testing set. Meaningless!!!

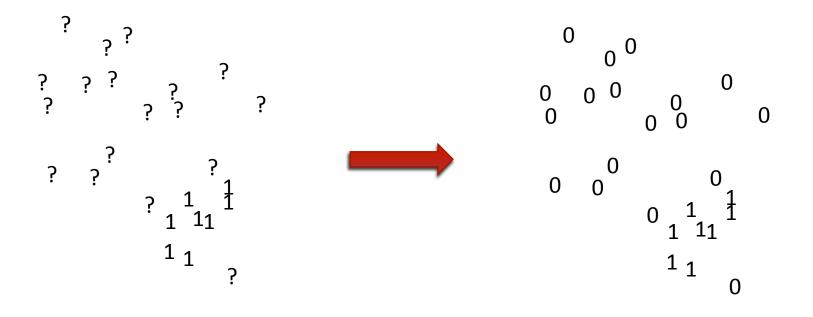
One-class SVM with "pure" positive data

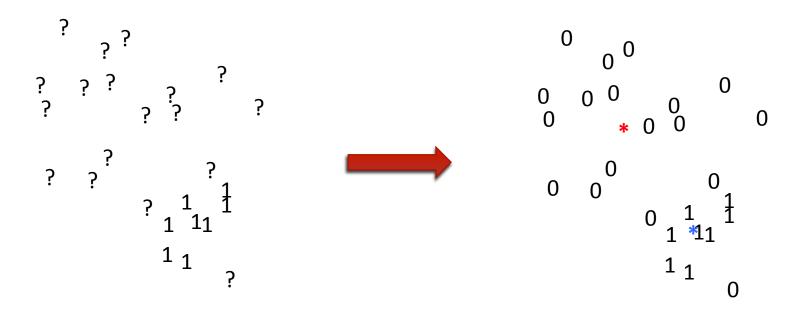
- Training data: x_{train} , $y_{train} = 1$
- Testing data: X_{train}, y_{train} = 1
- Best One-class SVM solution:
 - Set v = 1, i.e. make a huge circle, assign $X_{train} = 1$
 - **▶** 100% accuracy on testing set. Meaningless!!!
 - Make v bigger? How big?
 - We don't know because cross-validation only works with at 1 negative class.

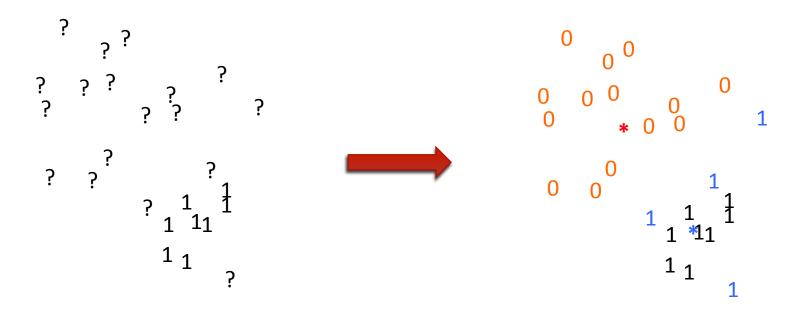
Circumvention

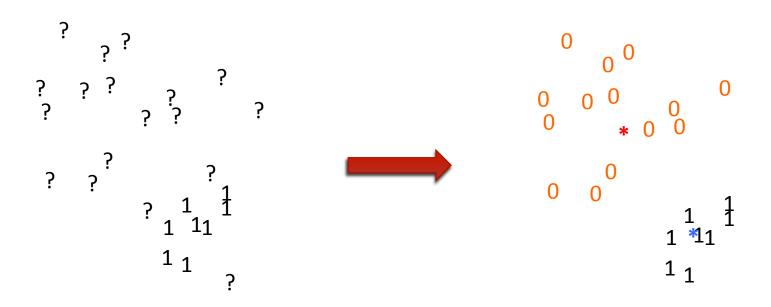
- Nearest Centroid − SVM combination
 - Assumption
 - Outliers exists
 - Outliers should be far away from positive class, i.e. somehow separable in a high dimension feature space
- Nearest Centroid
 - Belongs to nearest neighbor family
 - It finds the centroid(mean) of every class in training data, and assign a new point to class i if it's closest to centroid c_i

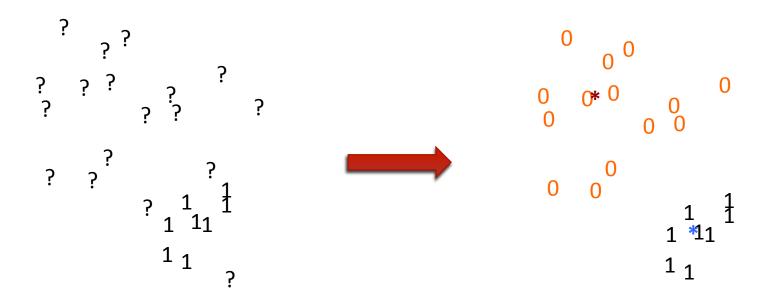


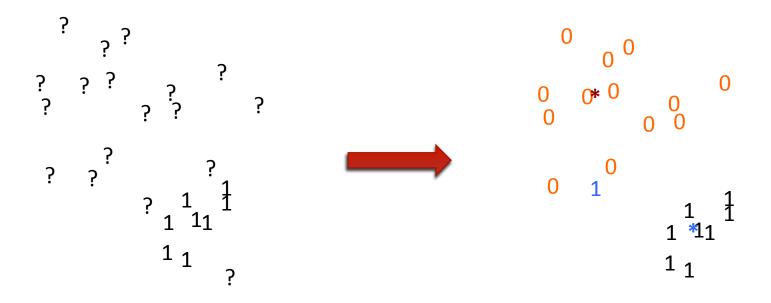


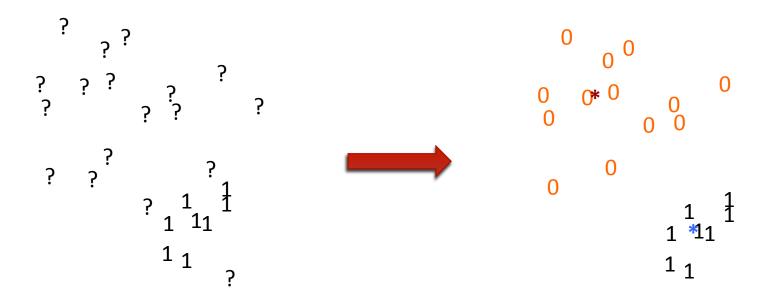


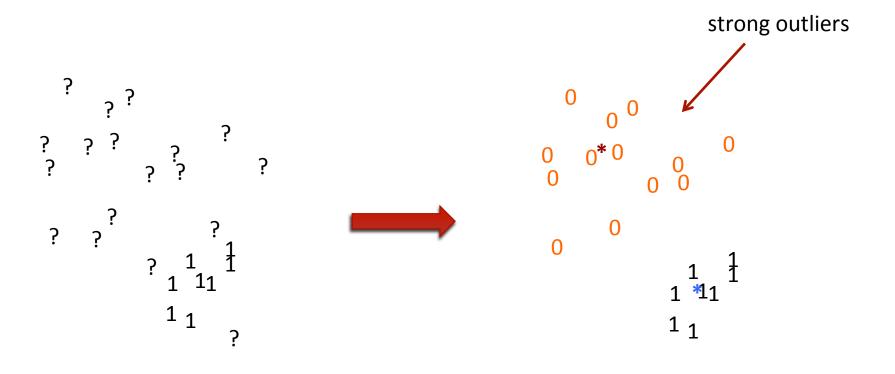


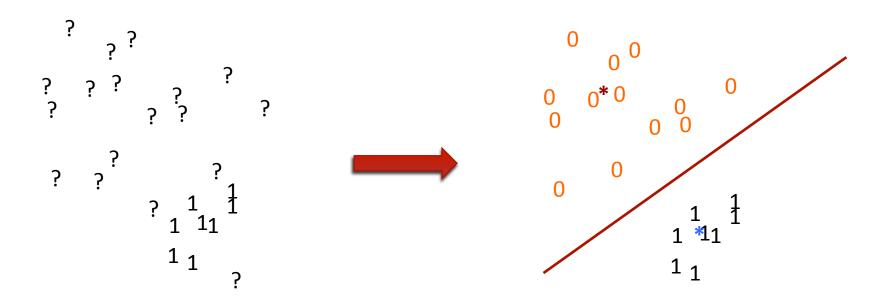












Experiment

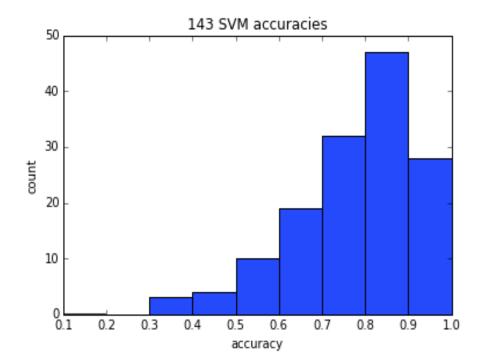
- Data set
 - ▼ Yelp dataset (JSON) from Yelp Dataset Challenge
 - Business info.
 - Reviews
 - Users info.
- Task
 - Predict whether a particular user will visit a particular restaurant
 - Check-in history not given / leaving a review implies a visit
 - We can only observe restaurants this user has chosen to visit

Experiment

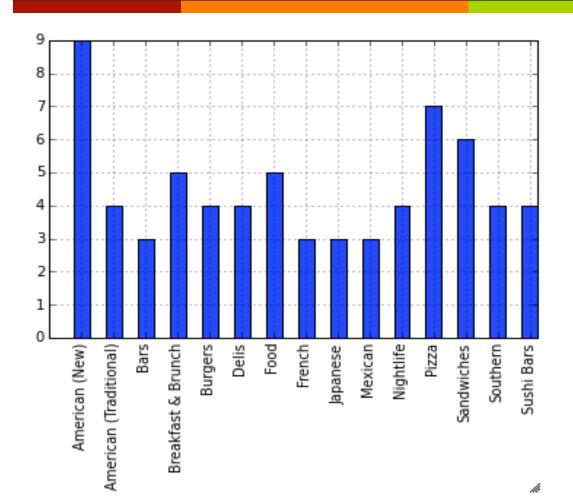
- Preprocessing
 - Restaurants from Charlotte, NC area
 - Customers who has left at least 50 reviews (active users), 142 in total
 - Binarize categorical data, standardize continuous data
 - **x**: restaurant info: {food types, location, stars, # of reviews, etc.}
- Model
 - 7 For each user i
 - Extract restaurants i has left a review
 - Perform Nearest Centroid until convergence
 - Cross validate γ and C using sklearn.grid_search.GridSearch
 - Train SVM with best γ and C
 - Test on an independent testing set

Results

- Baseline
 - **₹** 50% (random guess)
- **₹** 90%+ of SVM better than baseline
- 22.5% test errors on average



A Closer Look



American(new): 9

American(traditional): 4

Bars: 3

Breakfast & brunch: 5

Burgers: 4

Delis: 4

French: 3

Japanese: 3 Nightlife: 4

Pizza: 7

Sandwiches: 6

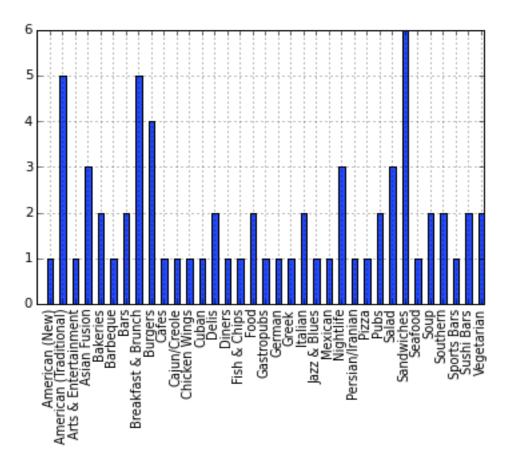
Southern: 4

Sushi Bars: 4

Frequency < 2: omitted

A Closer Look

True Positive



False Negative

American (traditional): 1

Bars: 1

Delis: 1

Greek: 1

Italian: 1

Latin American: 1

Mexican: 1

Nightlife: 1

Pizza: 1

Seafood: 1

Steakhouses: 1

Wine Bars: 1