

# Embeddings

# Outline

- Motivation
- Categorical Embedding from Scratch
- Examples of Popular Embeddings
  - Rossmann Cat Embedding
  - Word2Vec
  - BERT
- Summary

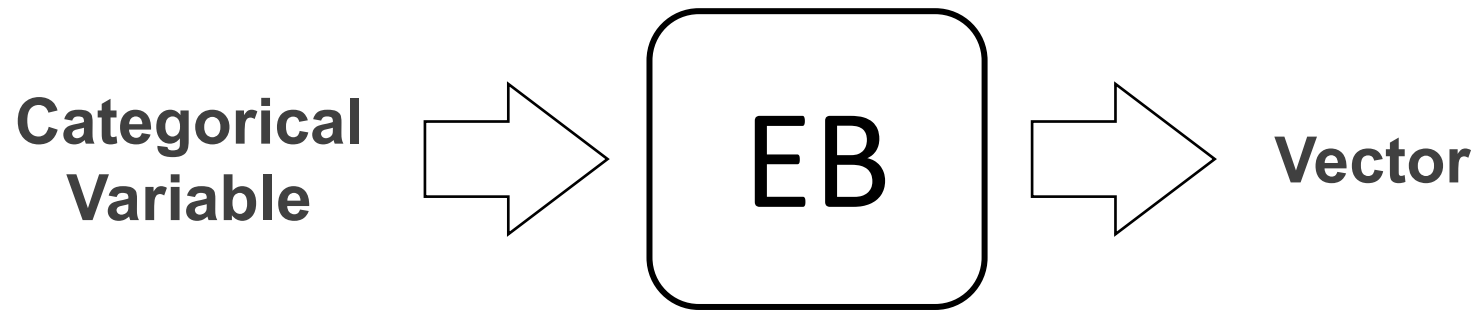
# Motivation

# Embeddings

- In short, embeddings maps categorical variables into vectors

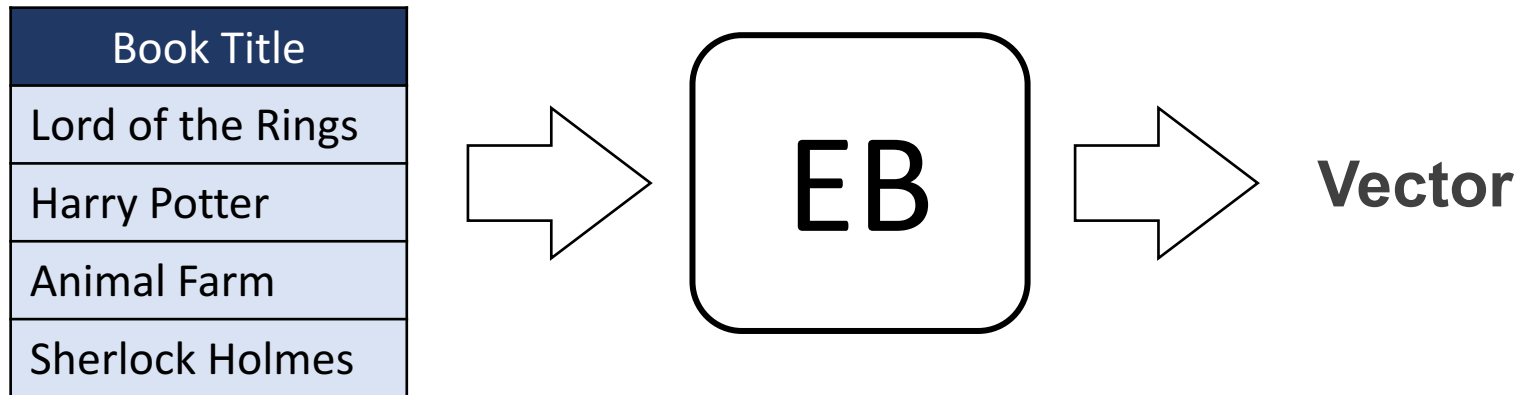
# Embeddings

- In short, embeddings maps categorical variables into vectors



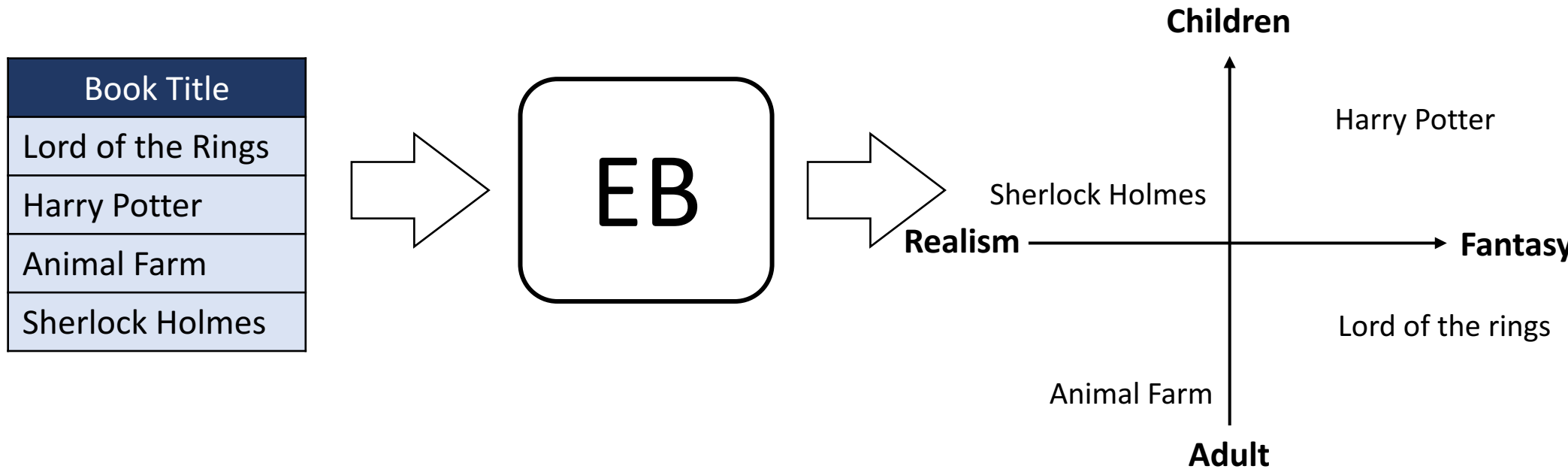
# Embeddings

- In short, embeddings maps categorical variables into vectors



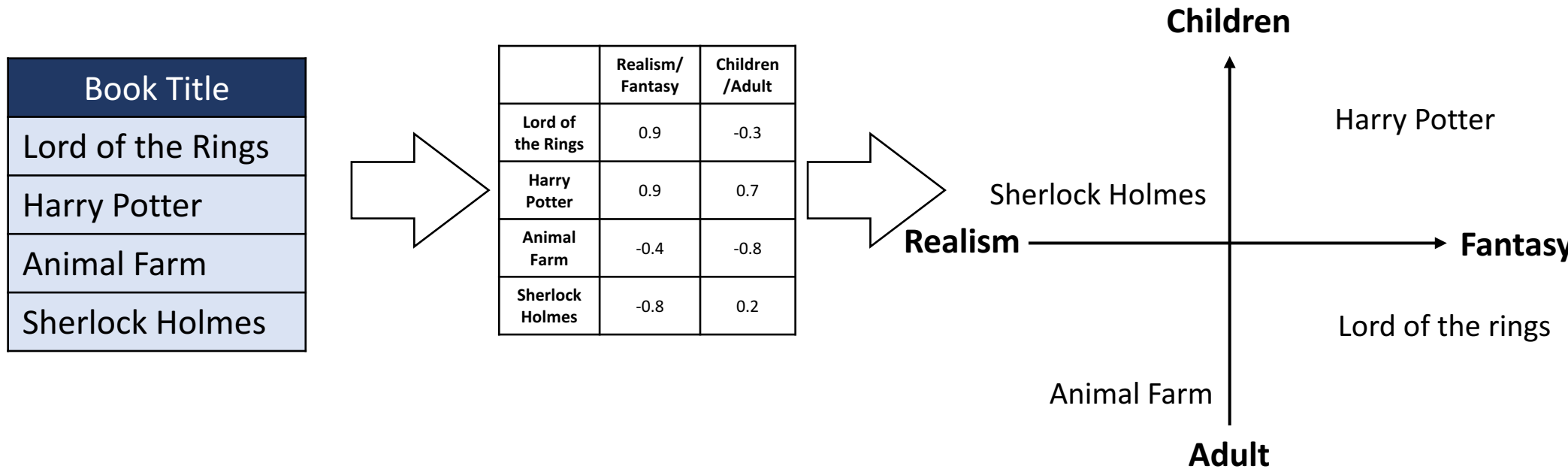
# Embeddings

- In short, embeddings maps categorical variables into vectors



# Embeddings

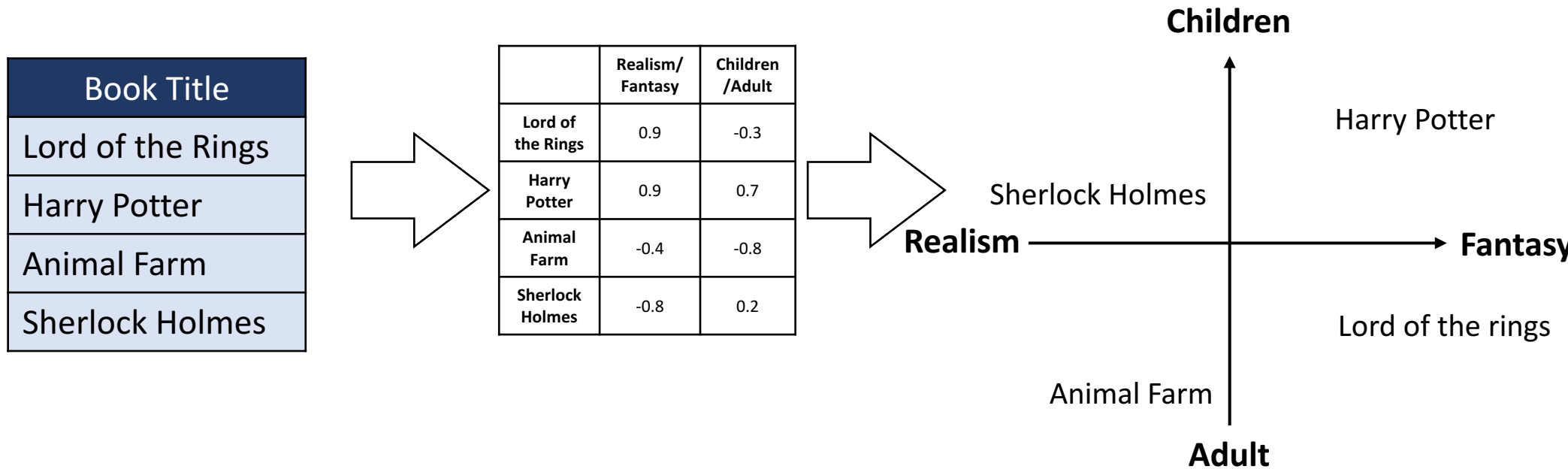
- In short, embeddings maps categorical variables into vectors





# Embeddings

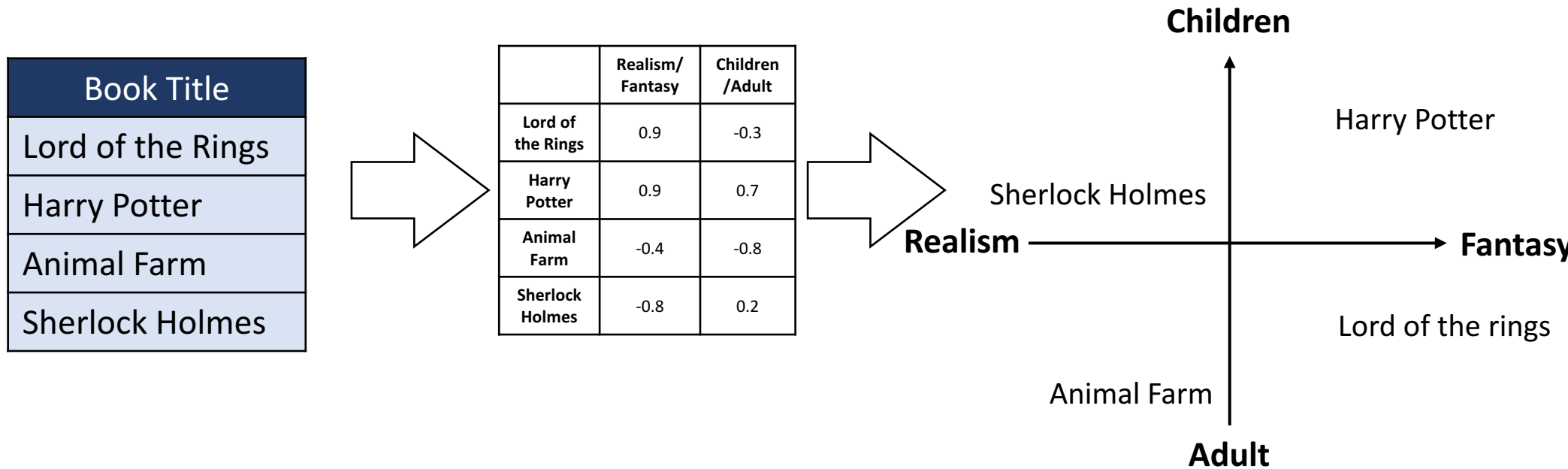
- In short, embeddings maps categorical variables into vectors



But how do we create such table?

# Embeddings

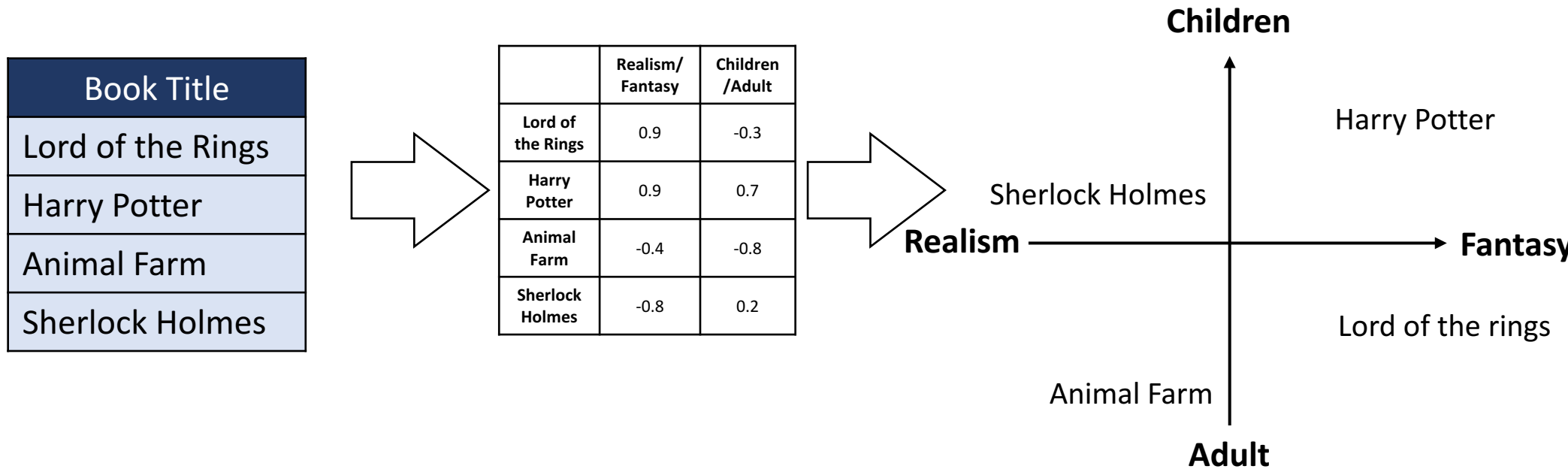
- In short, embeddings maps categorical variables into vectors



We need to set up a classification problem.

# Embeddings

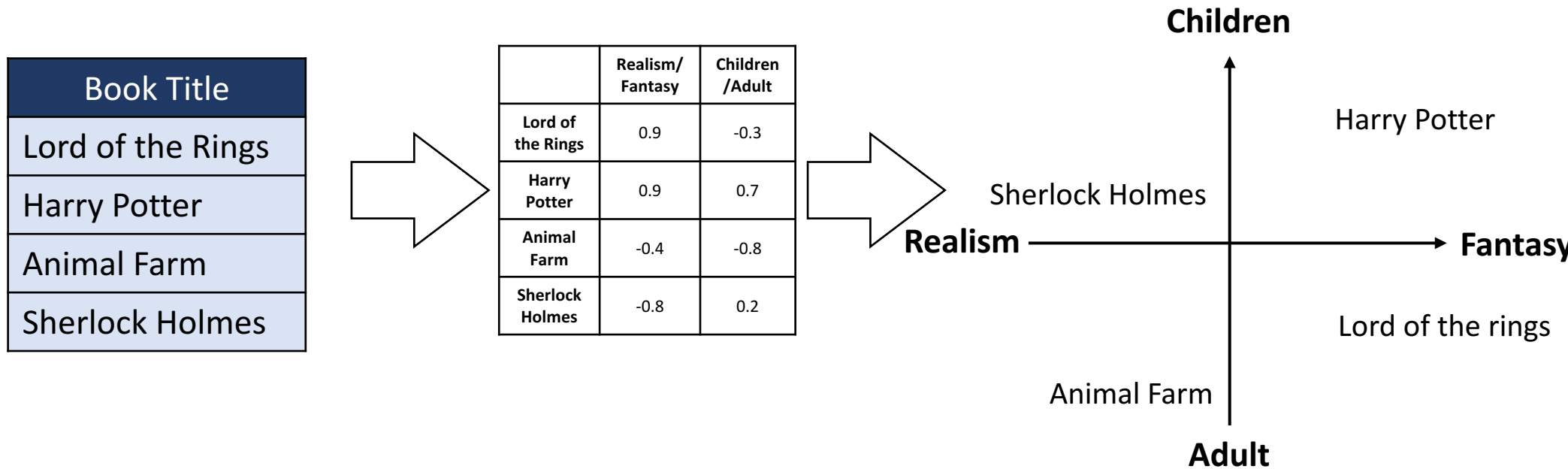
- In short, embeddings maps categorical variables into vectors



We need to set up a classification problem. Always!

# Embeddings

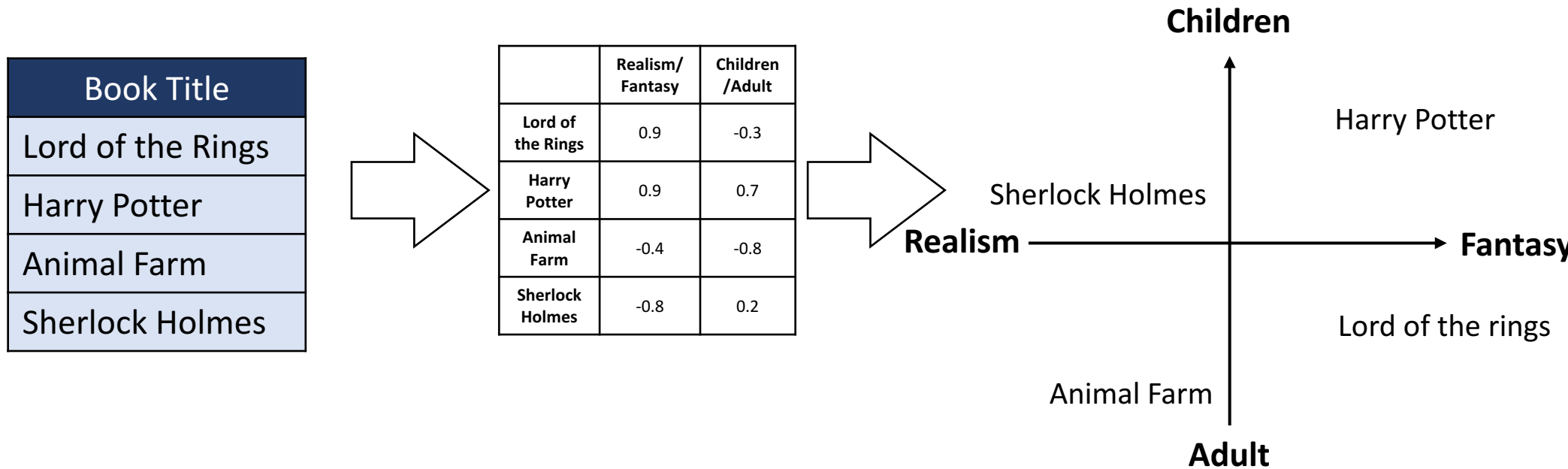
- In short, embeddings maps categorical variables into vectors



Embeddings are created using a supervised env

# Embeddings

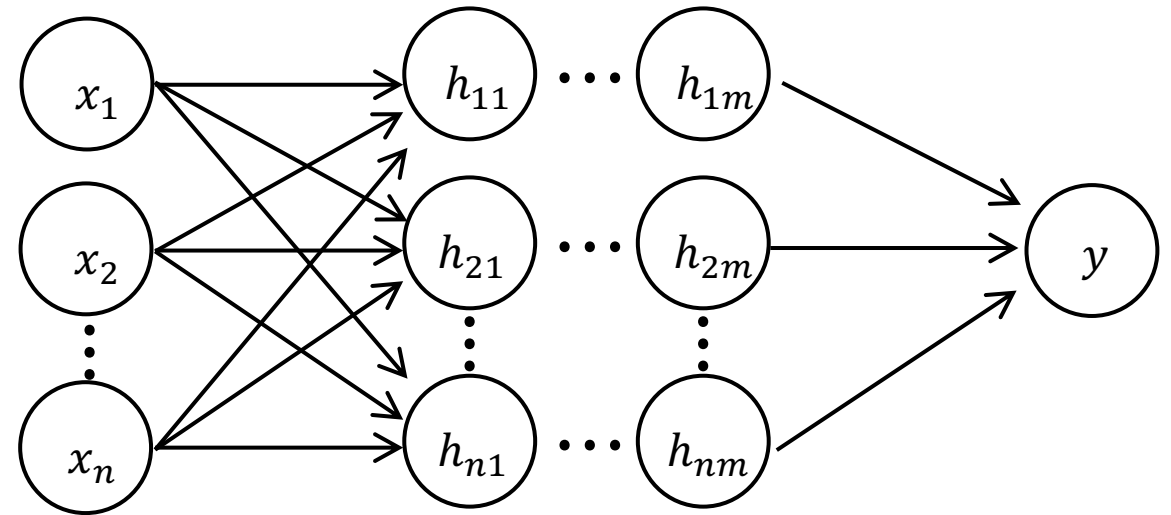
- In short, embeddings maps categorical variables into vectors



But can be used for unsupervised problems!

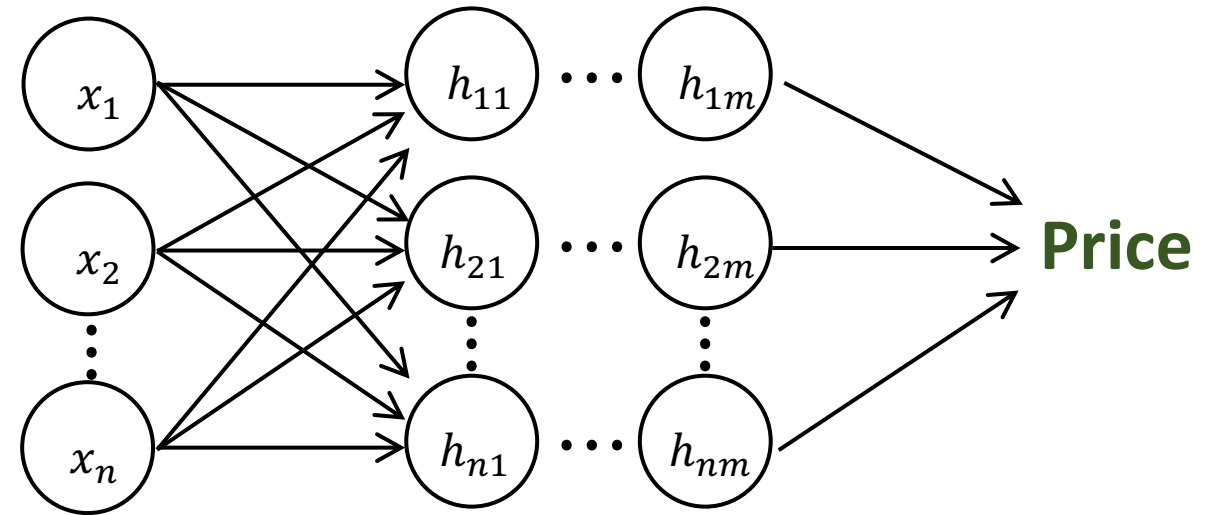
# Embedding for Categorical Encoding from Scratch

# Embeddings



# Embeddings

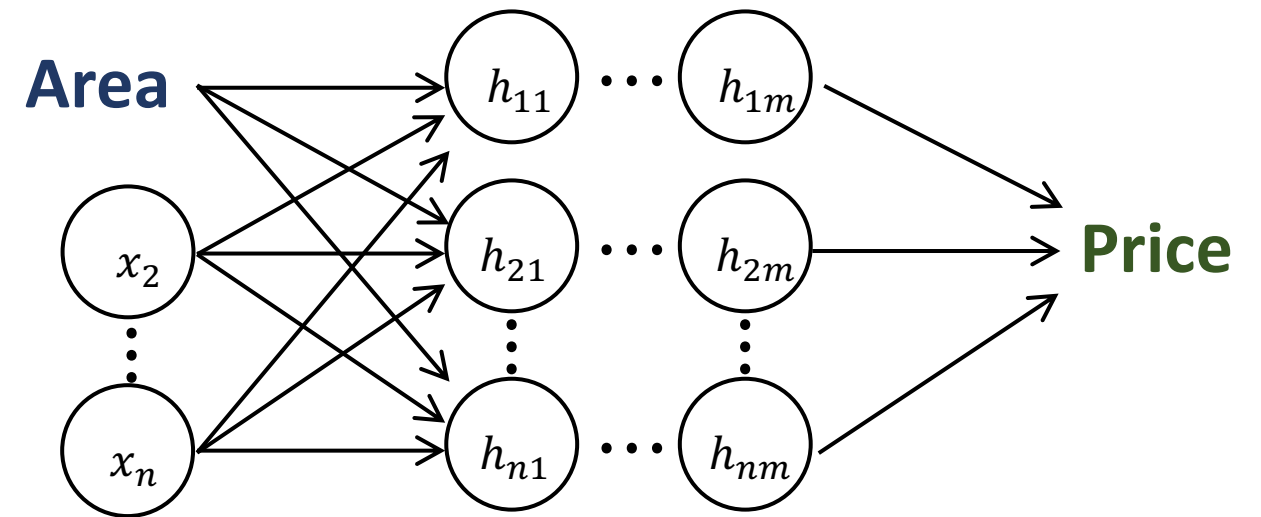
			Price
			500k
			600k
			900k
			1200k
			...





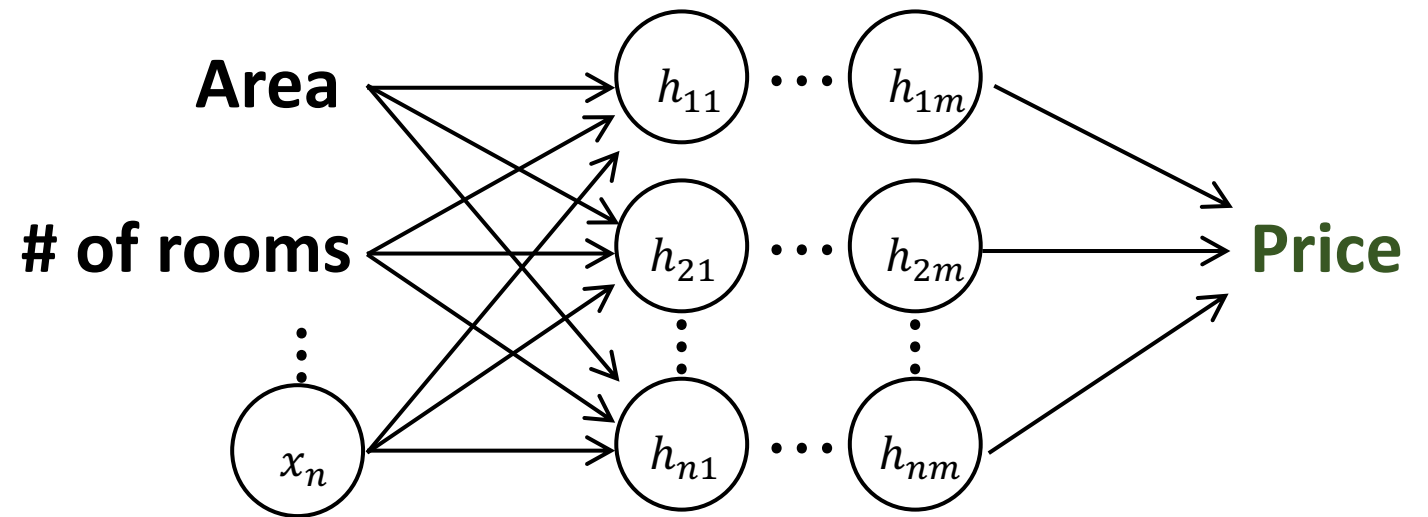
# Embeddings

		Area(m2)	Price
		61	500k
		72	600k
		83	900k
		91	1200k
		...	...



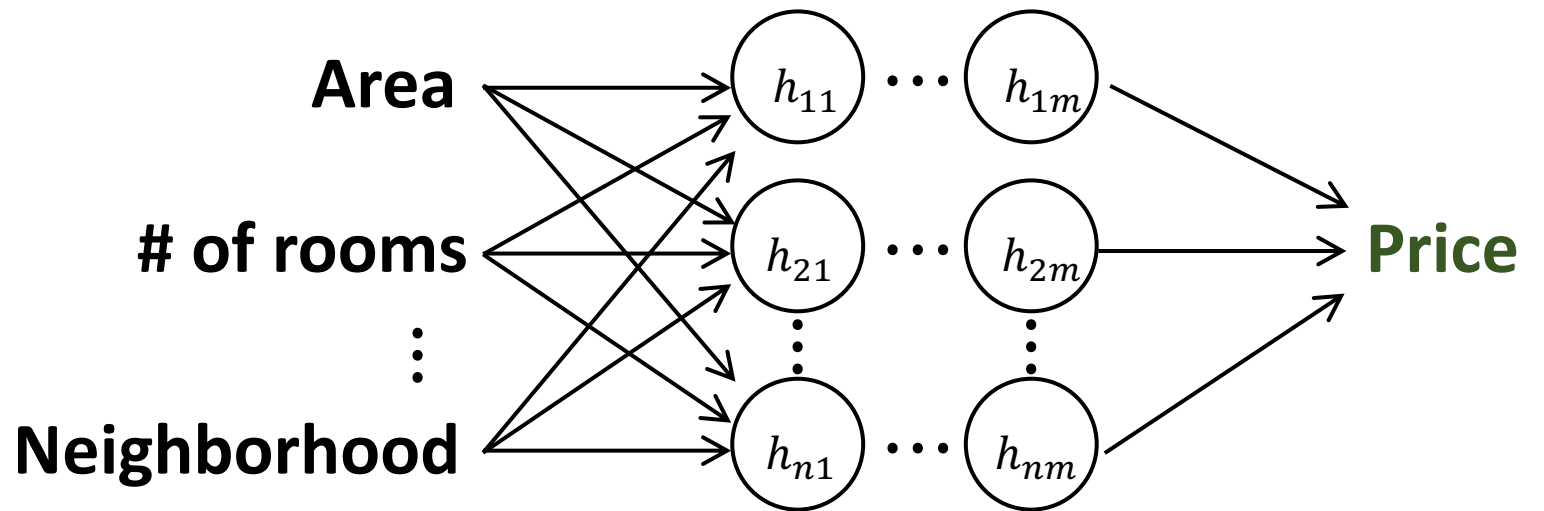
# Embeddings

	rooms	Area(m2)	Price
	4	61	500k
	5	72	600k
	6	83	900k
	7	91	1200k
	...	...	...



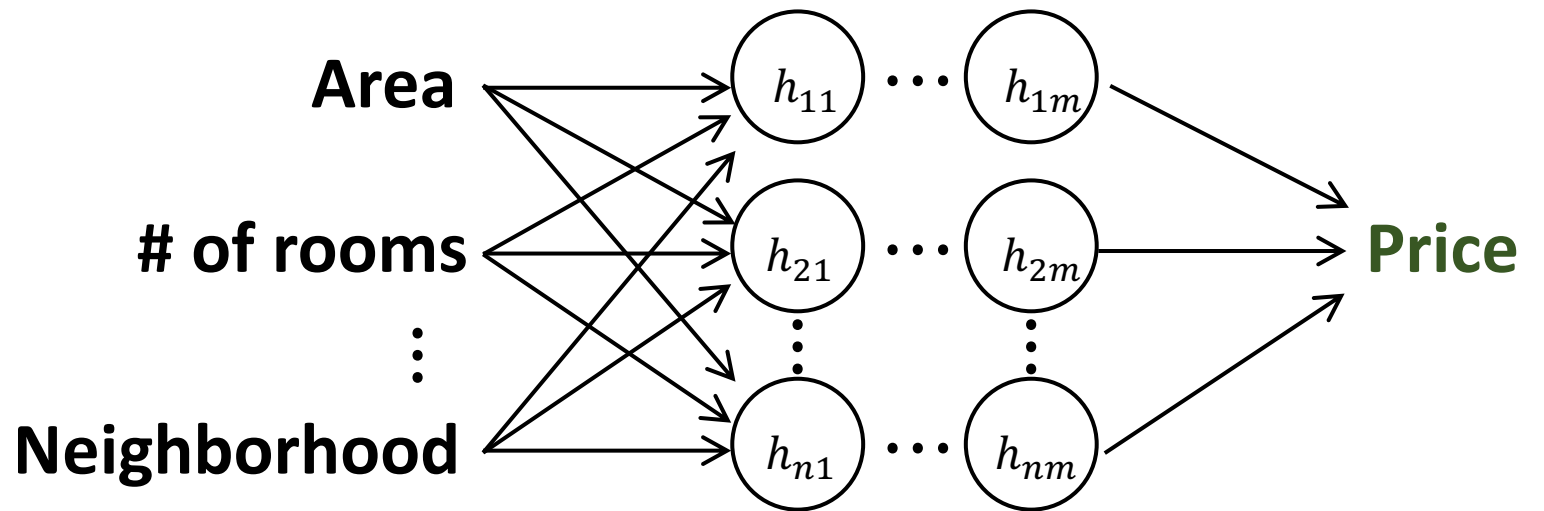
# Embeddings

Nbhd	rooms	Area(m2)	Price
Tender	4	61	500k
Civic	5	72	600k
FinDistr	6	83	900k
Soma	7	91	1200k
...	...	...	...



# Embeddings

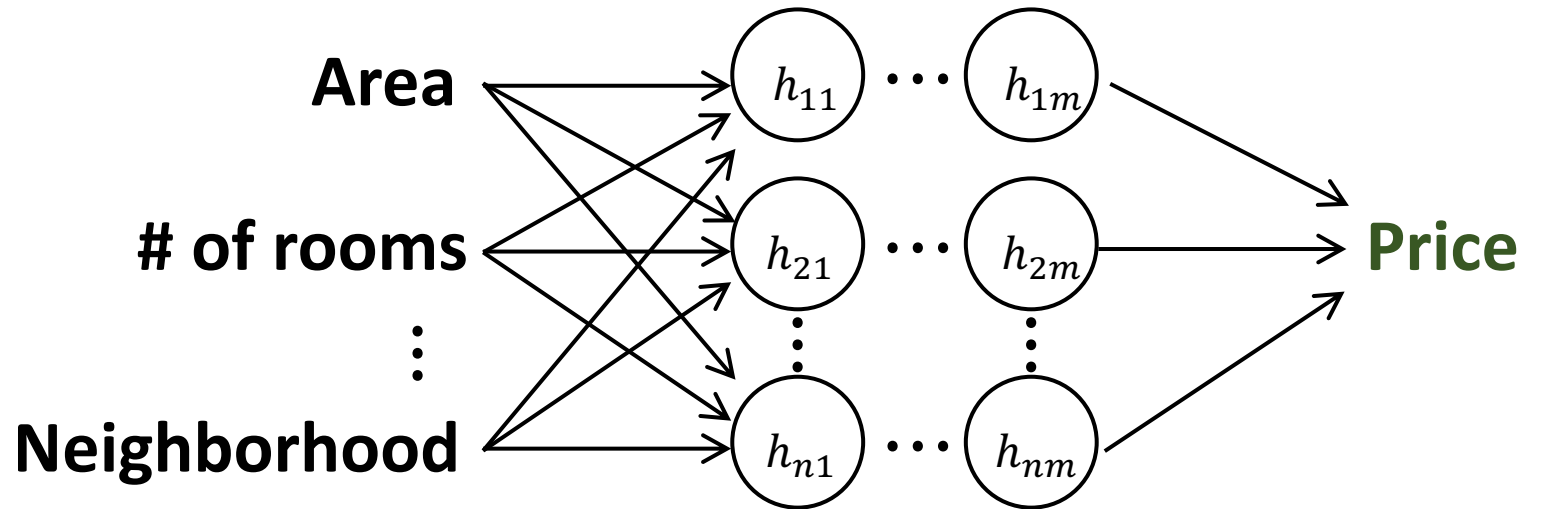
Nbhd	rooms	Area(m2)	Price
Tender	4	61	500k
Civic	5	72	600k
FinDistr	6	83	900k
Soma	7	91	1200k
...	...	...	...



# Embeddings

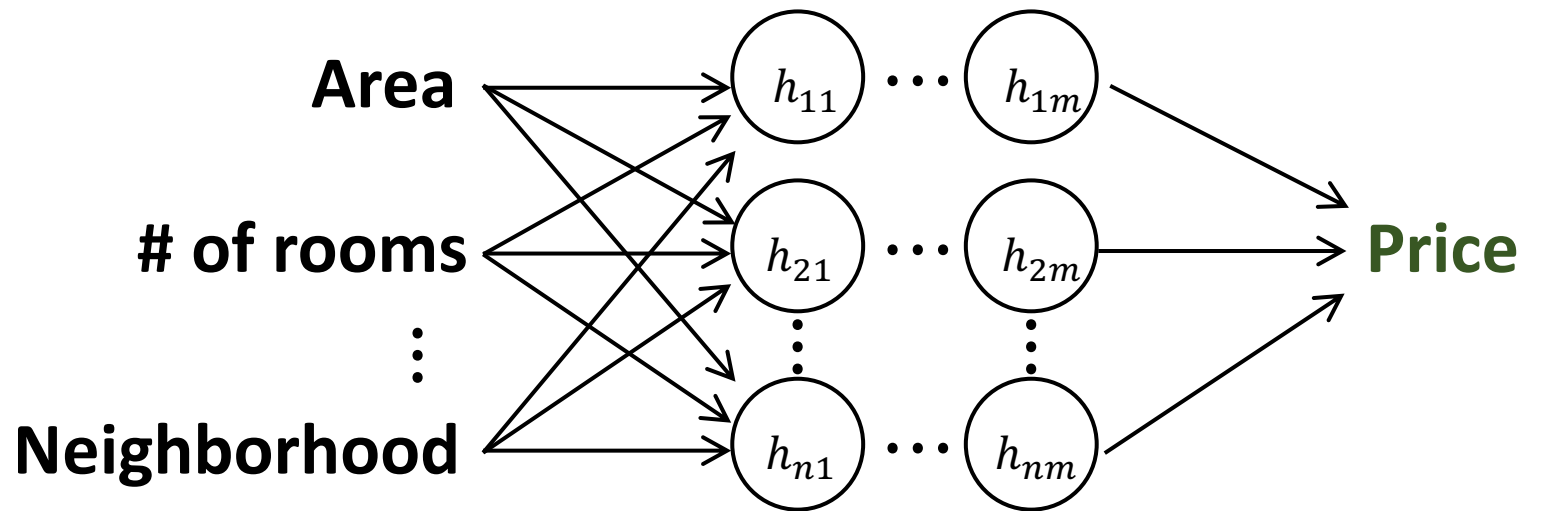
Nbhd	rooms	Area(m2)	Price
Tender	4	61	500k
Civic	5	72	600k
FinDistr	6	83	900k
Soma	7	91	1200k
...	...	...	...

Inputs need  
to be numeric



# Embeddings

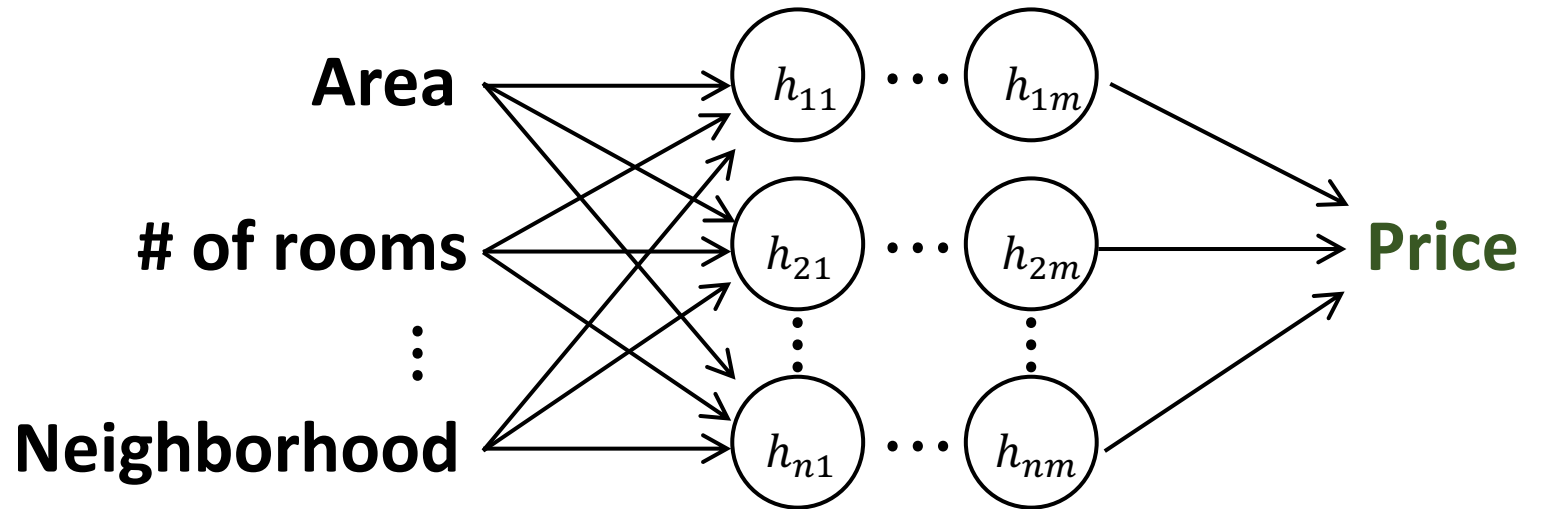
Nbhd	rooms	Area(m2)	Price
0	4	61	500k
1	5	72	600k
2	6	83	900k
3	7	91	1200k
...	...	...	...



# Embeddings

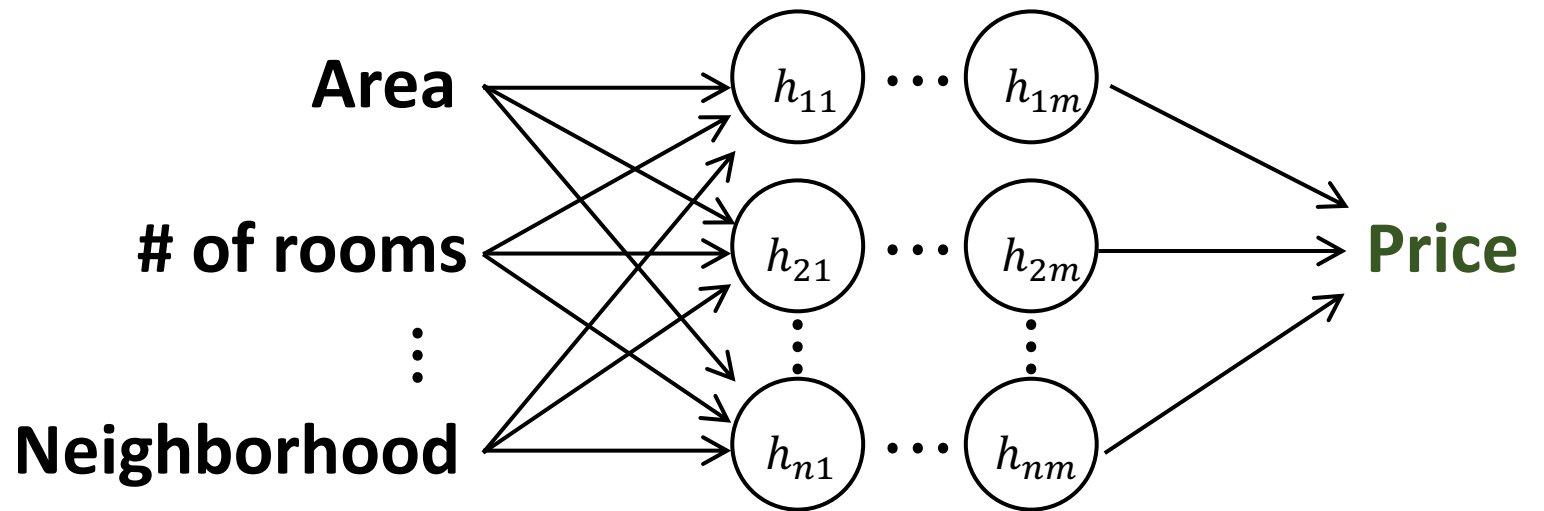
- However, there's no proximity relationship

Nbhd	rooms	Area(m2)	Price
0	4	61	500k
1	5	72	600k
2	6	83	900k
3	7	91	1200k
...	...	...	...



# Embeddings

Nbhd	rooms	Area(m2)	Price
Tender	4	61	500k
Civic	5	72	600k
FinDistr	6	83	900k
Soma	7	91	1200k
...	...	...	...





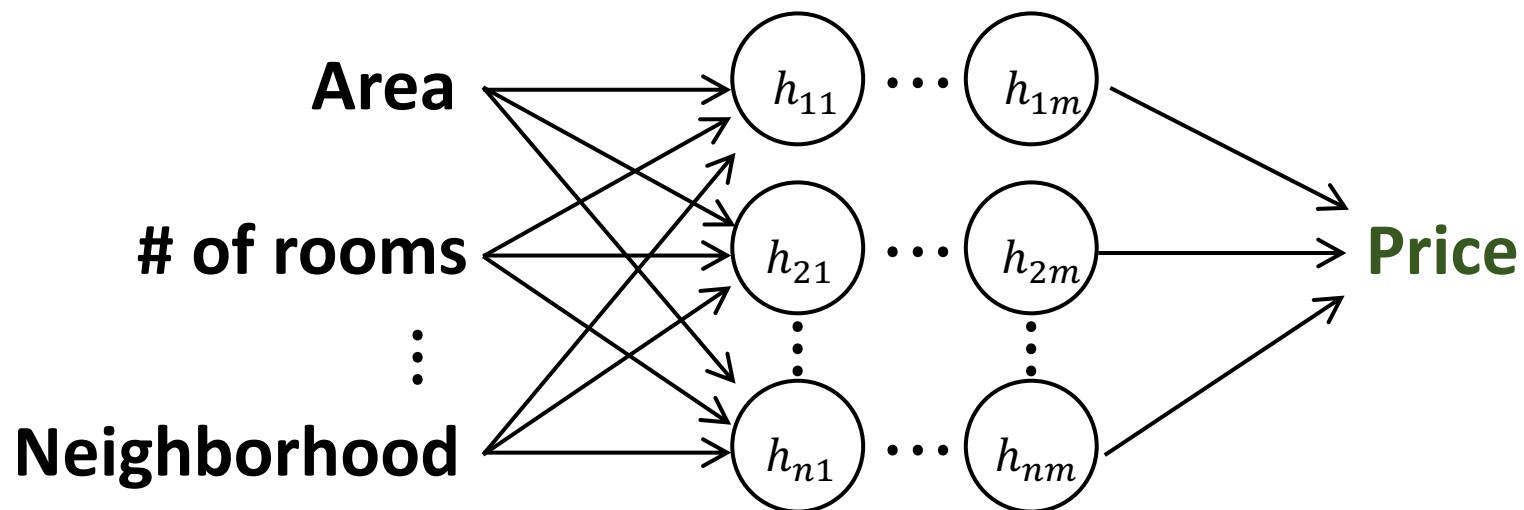
# Embeddings

- Another solution – One-Hot Encoding

Nbhd	rooms	Area(m2)	Price
Tender	4	61	500k
Civic	5	72	600k
FinDistr	6	83	900k
Soma	7	91	1200k
...	...	...	...

One-Hot Encoding

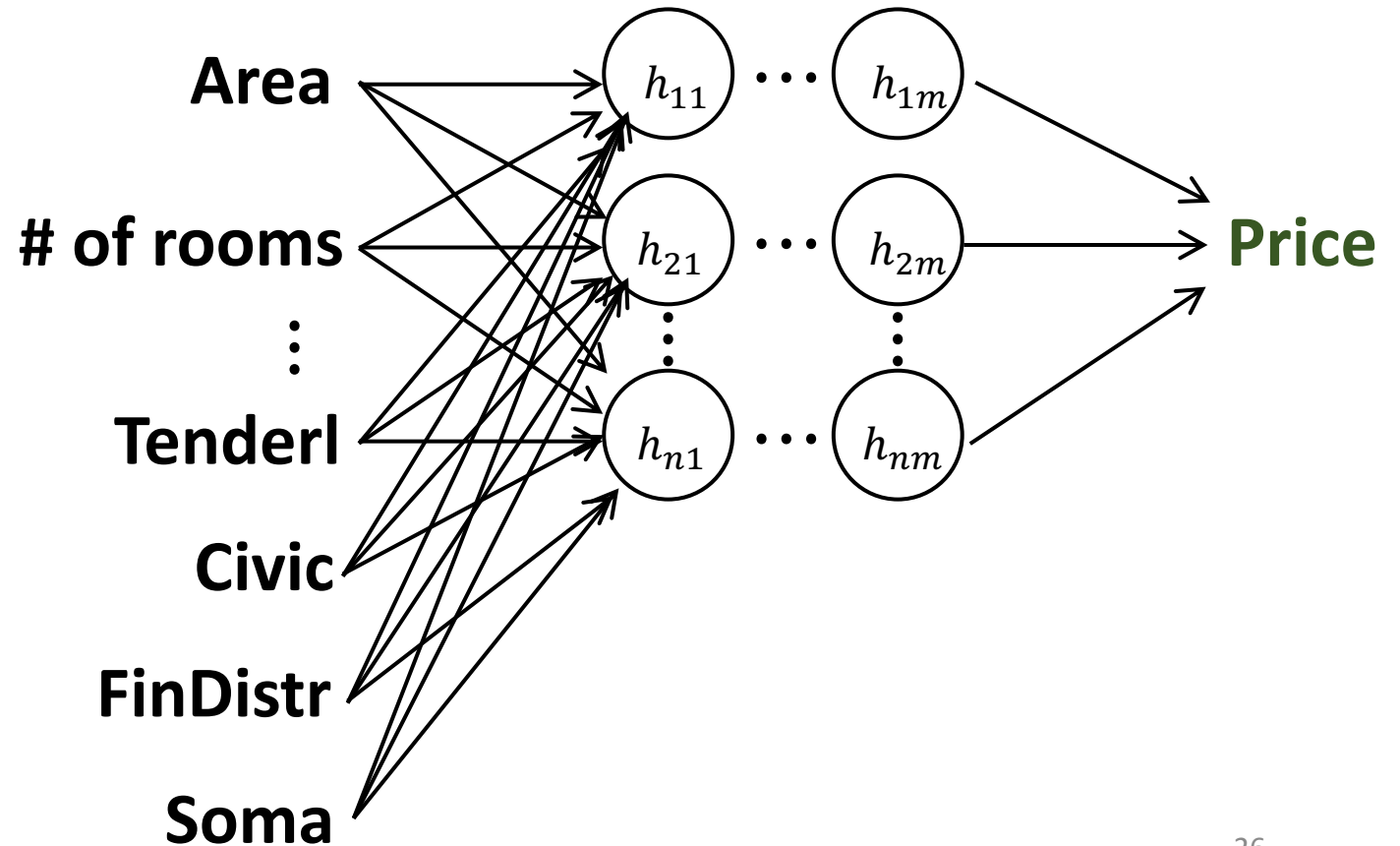
Tender	Civic	FinDistr	Soma
1	0	0	0
0	1	0	0
0	0	1	0
0	0	0	1



# Embeddings

- Another solution – One-Hot Encoding

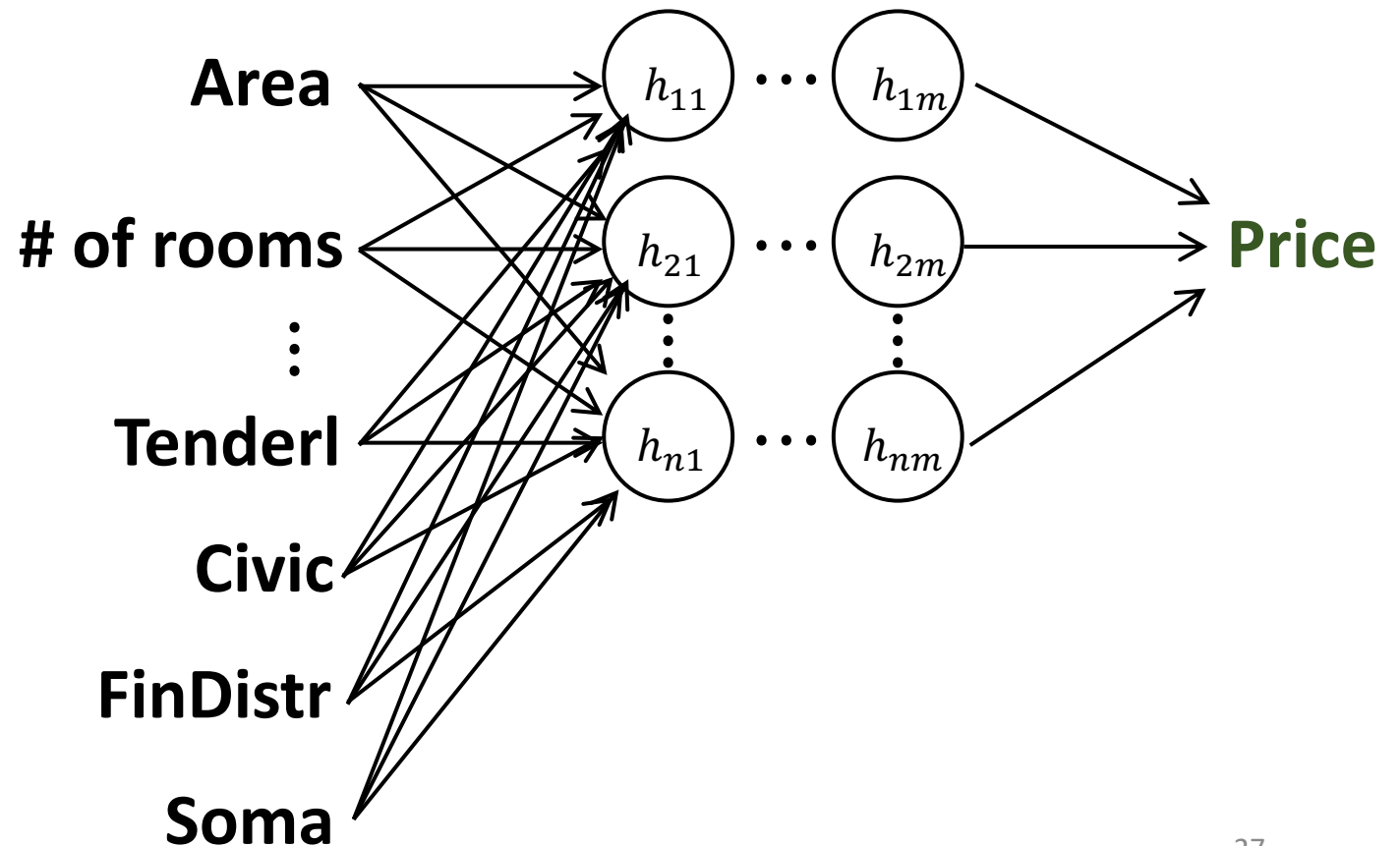
Tenderl	Civic	FinDistr	Soma	rooms	Area)	Price
1	0	0	0	4	61	500k
0	1	0	0	5	72	600k
0	0	1	0	6	83	900k
0	0	0	1	7	91	1200k
...	...	...	...	...	...	...



# Embeddings

- However, it creates very sparse matrices
  - Unable to correlate similar categories

Tenderl	Civic	FinDistr	Soma	rooms	Area)	Price
1	0	0	0	4	61	500k
0	1	0	0	5	72	600k
0	0	1	0	6	83	900k
0	0	0	1	7	91	1200k
...	...	...	...	...	...	...

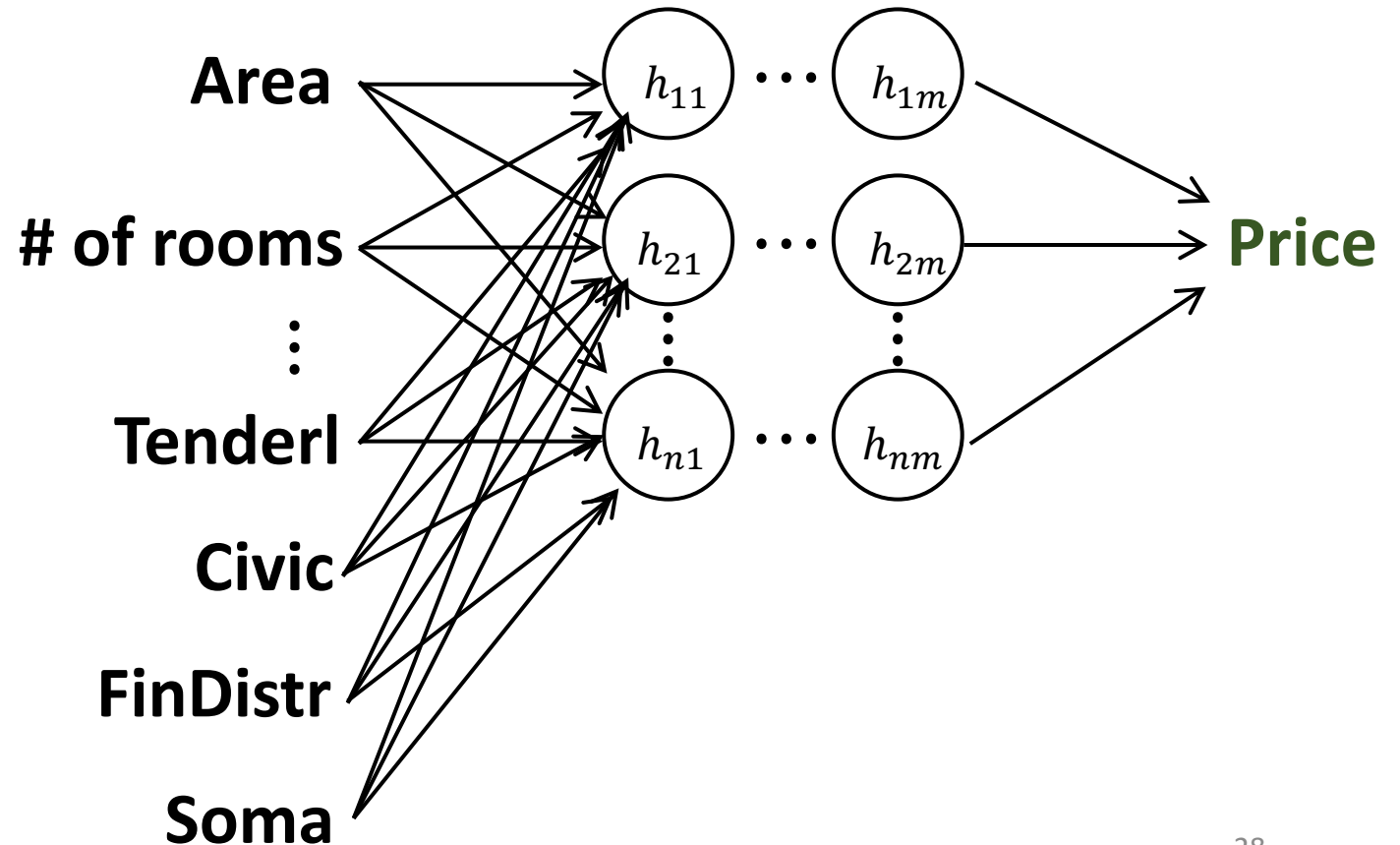


# Embeddings

- However, it creates very sparse matrices
  - Unable to correlate similar categories

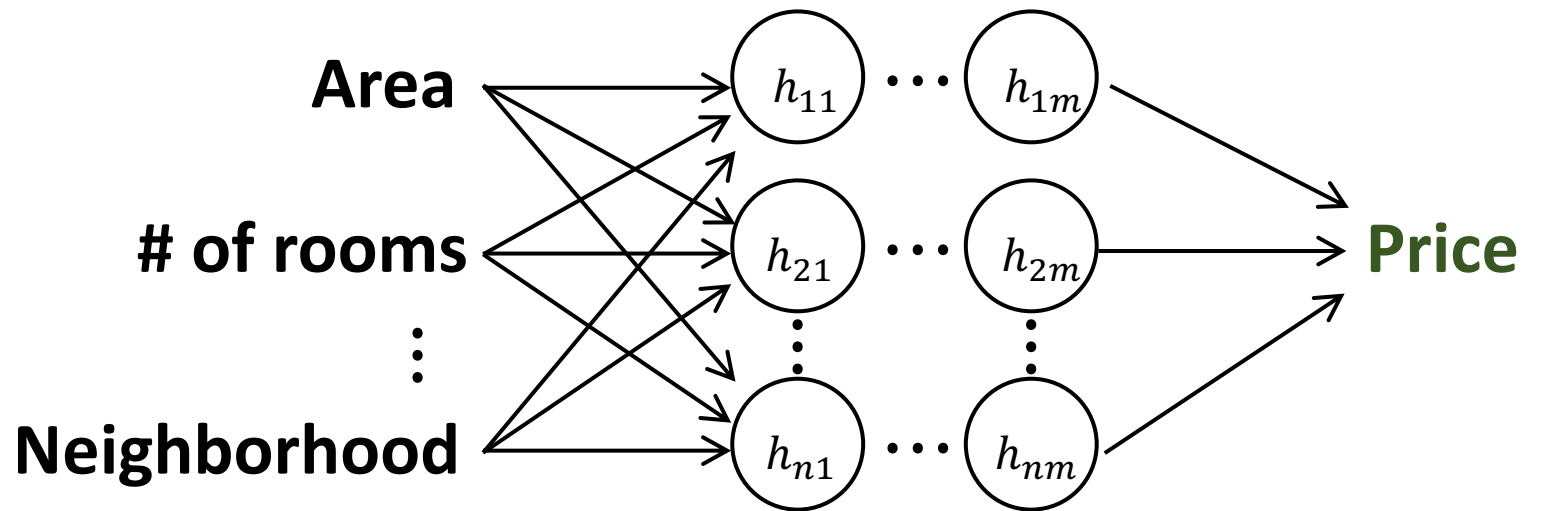
Tenderl	Civic	FinDistr	Soma	rooms	Area)	Price
1	0	0	0	4	61	500k
0	1	0	0	5	72	600k
0	0	1	0	6	83	900k
0	0	0	1	7	91	1200k
...	...	...	...	...	...	...

HAVE YOU EVER BEEN TO SF?



# Embeddings

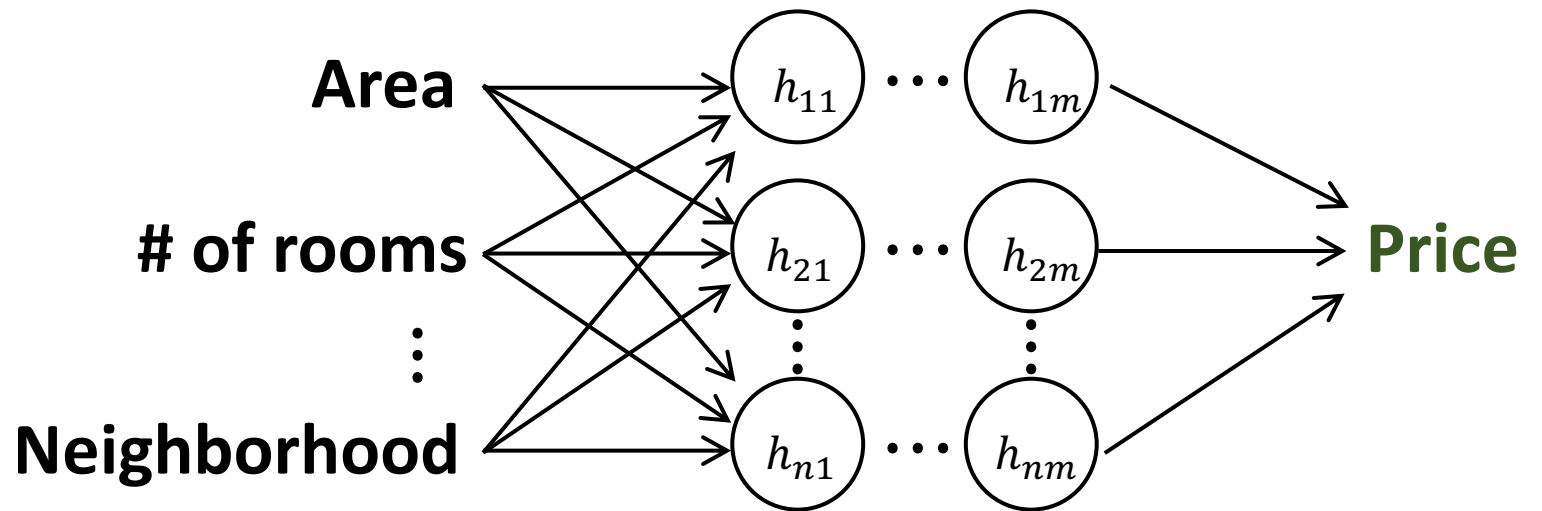
Nbhd	rooms	Area(m2)	Price
Tender	4	61	500k
Civic	5	72	600k
FinDistr	6	83	900k
Soma	7	91	1200k
...	...	...	...



# Embeddings

- Solution: Embeddings

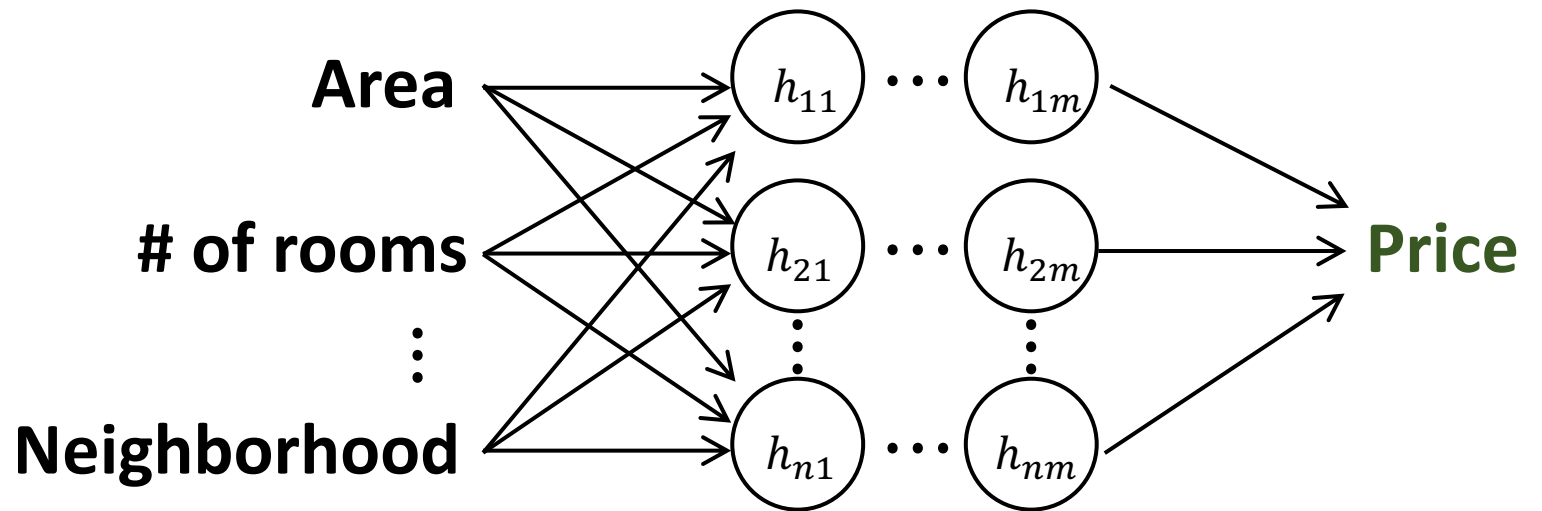
Nbhd	rooms	Area(m2)	Price
Tender	4	61	500k
Civic	5	72	600k
FinDistr	6	83	900k
Soma	7	91	1200k
...	...	...	...



# Embeddings

- Solution: Embeddings
  - First step: replace values by their indexes

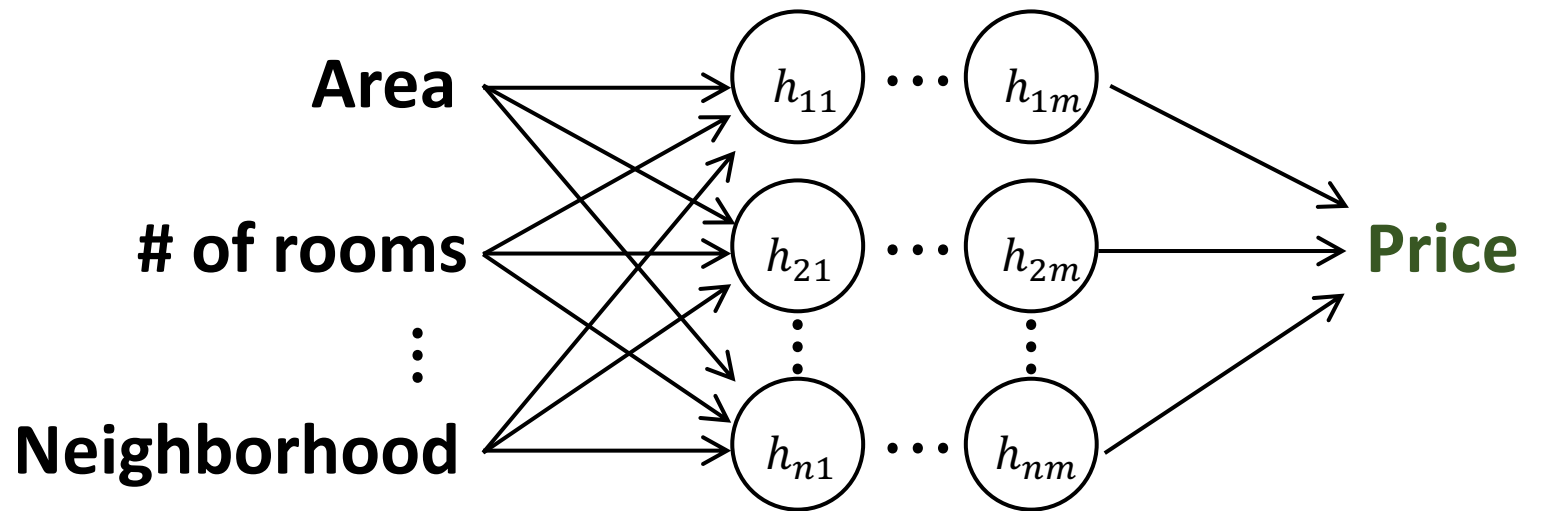
Nbhd	rooms	Area(m2)	Price
Tender	4	61	500k
Civic	5	72	600k
FinDistr	6	83	900k
Soma	7	91	1200k
...	...	...	...



# Embeddings

- Solution: Embeddings
  - First step: replace values by their indexes

Nbhd	rooms	Area(m2)	Price
0	4	61	500k
1	5	72	600k
2	6	83	900k
3	7	91	1200k
...	...	...	...

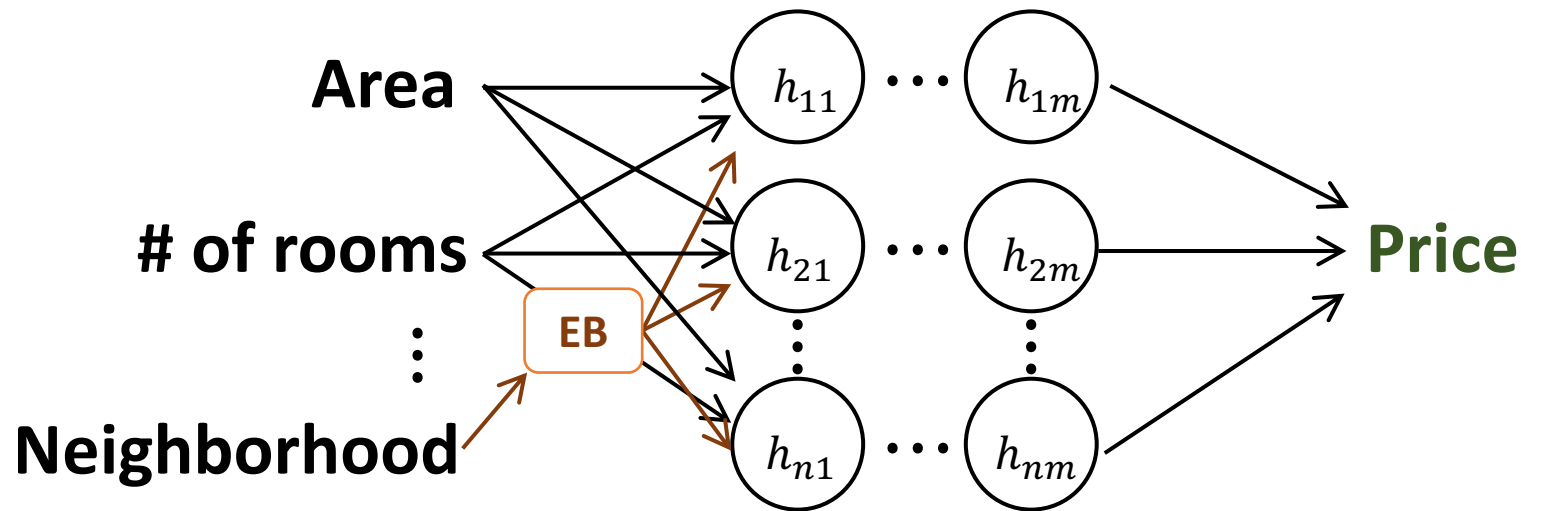




# Embeddings

- Solution: Embeddings
  - Use an embedding layer instead of feeding directly

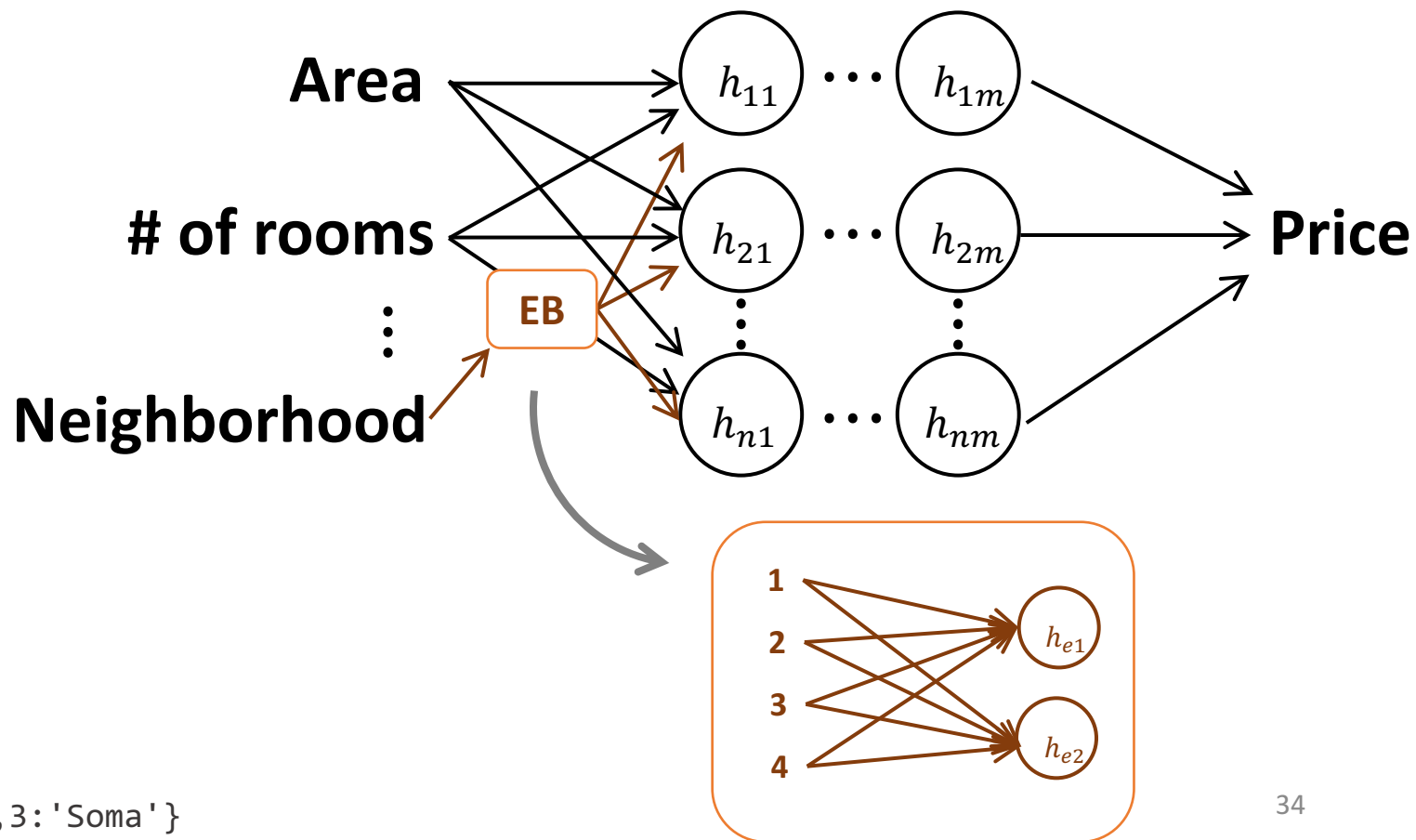
Nbhd	rooms	Area(m2)	Price
0	4	61	500k
1	5	72	600k
2	6	83	900k
3	7	91	1200k
...	...	...	...



# Embeddings

- Solution: Embeddings
  - Let's take a closer look...

Nbhd	rooms	Area(m2)	Price
0	4	61	500k
1	5	72	600k
2	6	83	900k
3	7	91	1200k
...	...	...	...

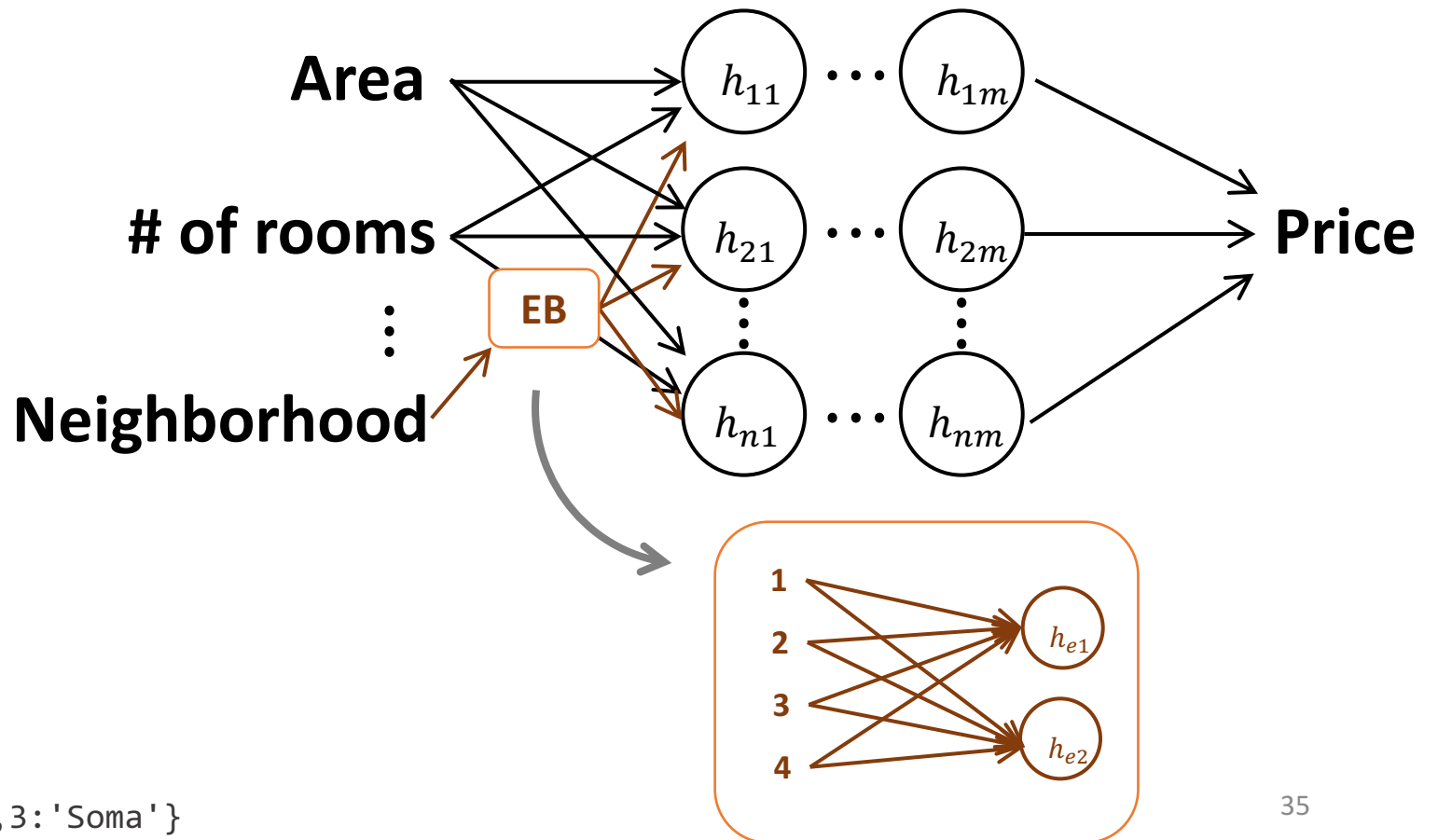


# Embeddings

- **Solution: Embeddings**

- At first, they look like a densely connected network
- The embedding dimension (# of hidden layers) is chosen manually

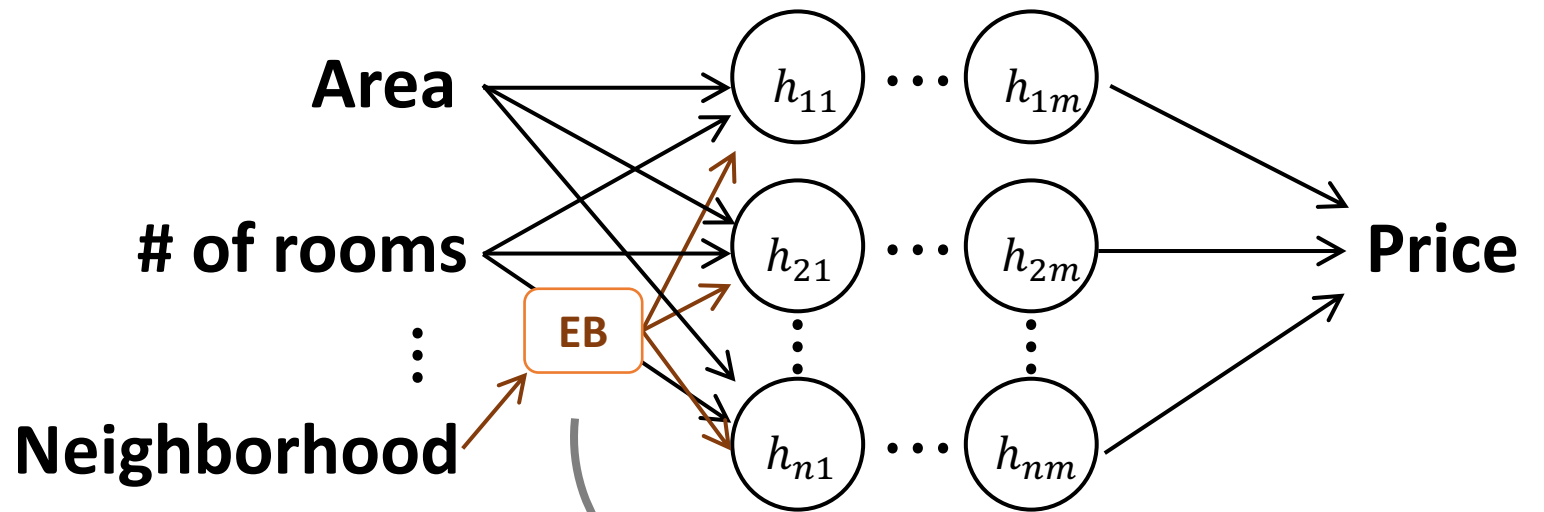
Nbhd	rooms	Area(m2)	Price
0	4	61	500k
1	5	72	600k
2	6	83	900k
3	7	91	1200k
...	...	...	...



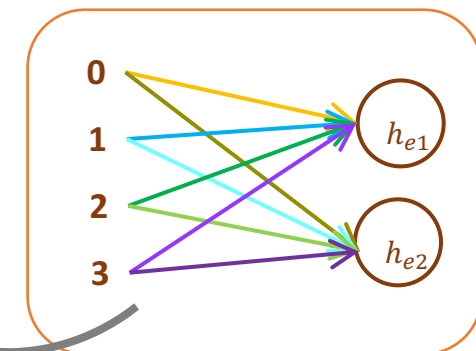
# Embeddings

- Solution: Embeddings
  - Categories mapped into vectors using embedding weights

Nbhd	rooms	Area(m2)	Price
0	4	61	500k
1	5	72	600k
2	6	83	900k
3	7	91	1200k
...	...	...	...



	$h_{e1}$	$h_{e2}$
0	$w_1$	$w_2$
1	$w_3$	$w_4$
2	$w_5$	$w_6$
3	$w_7$	$w_8$

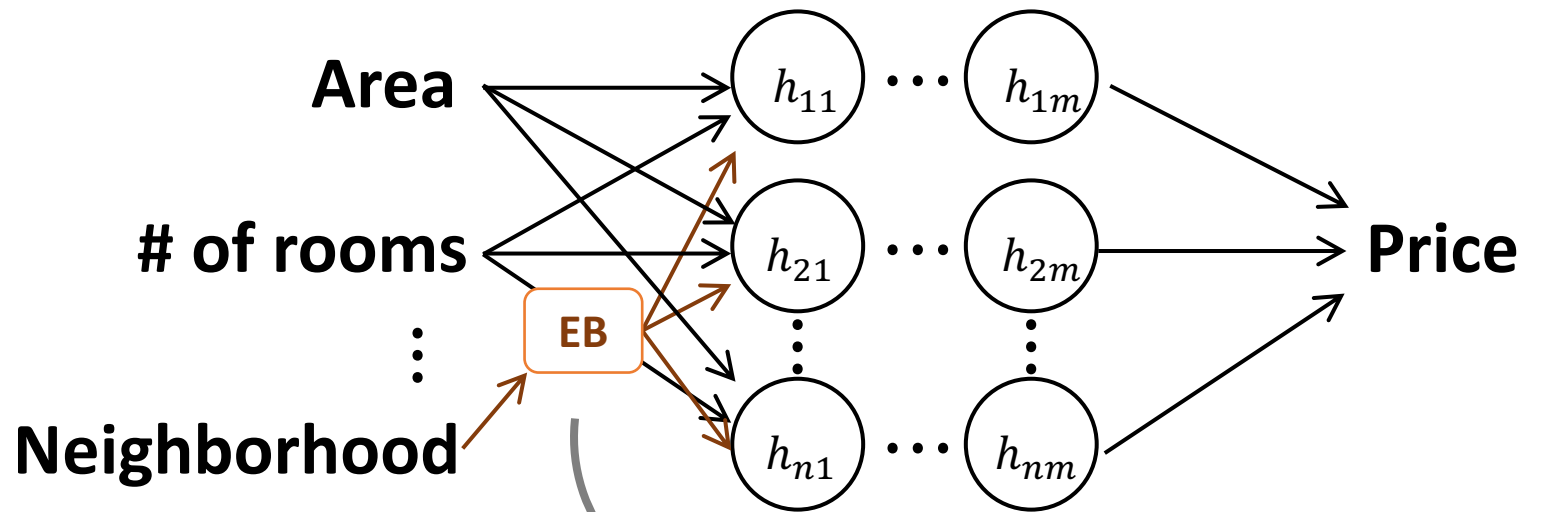


neibhd\_to\_idx={0:'Tender',1:'Civic',2:'FDist',3:'Soma'}

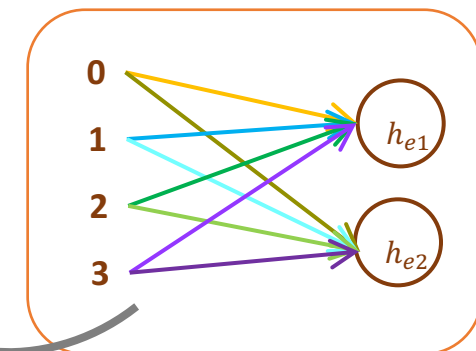
# Embeddings

- Solution: Embeddings
  - Weights become analog to a lookup table

Nbhd	rooms	Area(m2)	Price
0	4	61	500k
1	5	72	600k
2	6	83	900k
3	7	91	1200k
...	...	...	...



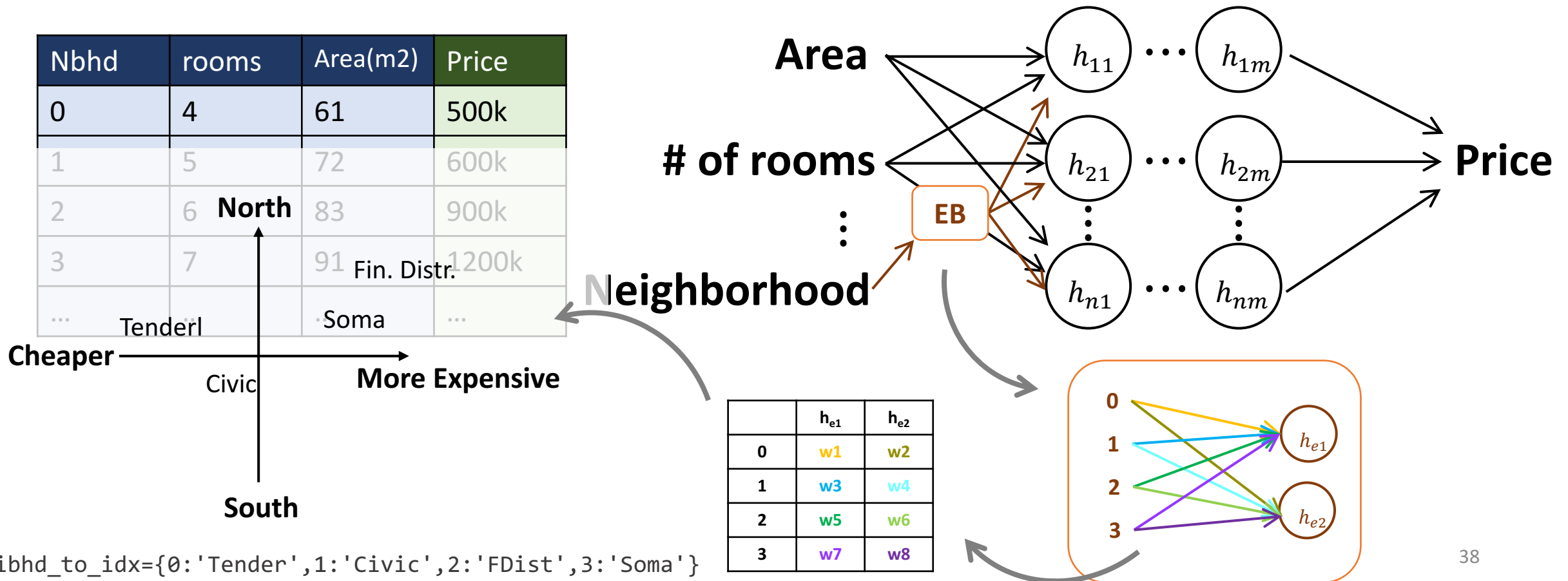
	$h_{e1}$	$h_{e2}$
0	$w1$	$w2$
1	$w3$	$w4$
2	$w5$	$w6$
3	$w7$	$w8$



neibhd\_to\_idx={0:'Tender',1:'Civic',2:'FDist',3:'Soma'}

# Embeddings

- Solution: Embeddings
  - Weights become analog to a lookup table



# Examples of Popular Embeddings

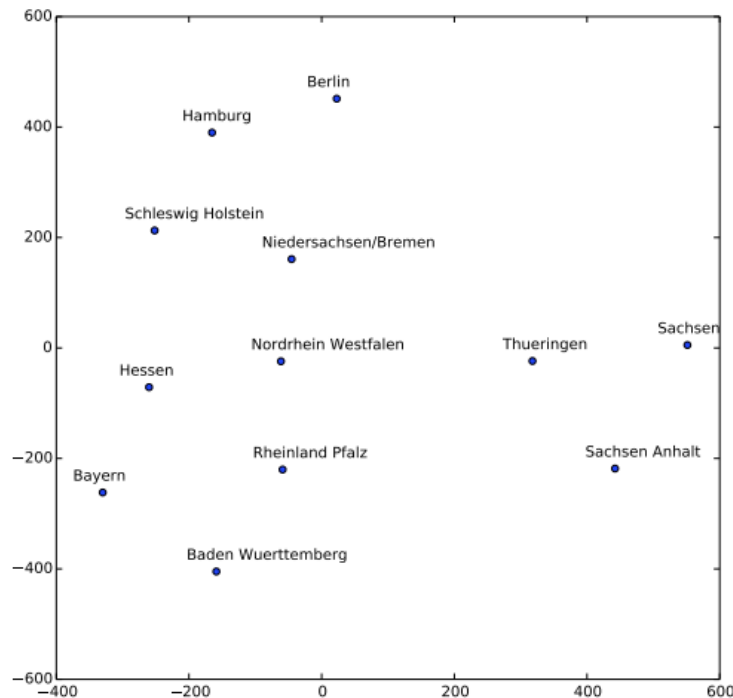
# Rossman Store Sales

- [kaggle.com/c/rossmann-store-sales](https://kaggle.com/c/rossmann-store-sales)
- **Input:** 8 columns + engineered ones (ex: Store, State, DayOfWeek, Date, Customers, Open, Promo, StateHoliday, SchoolHoliday)
- **Output:** Sales



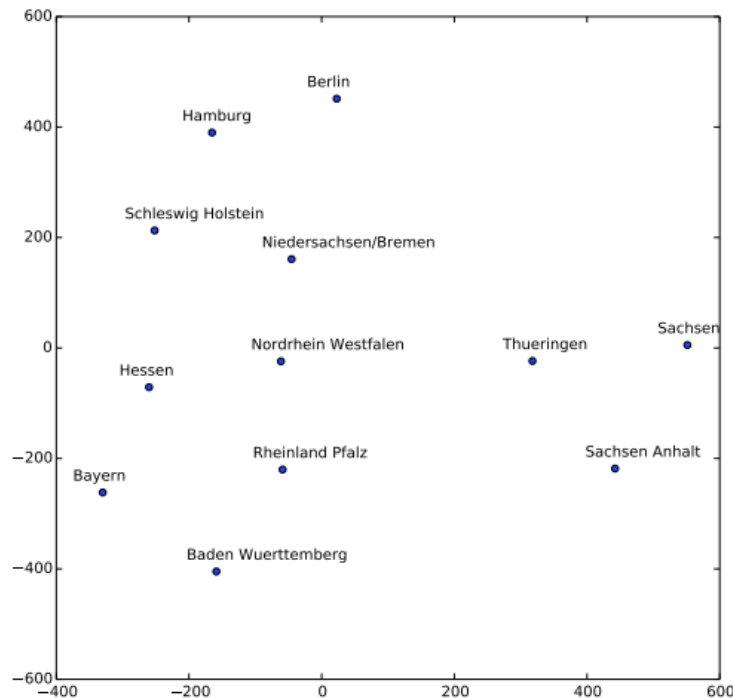
# Rossmann Store Sales

- [kaggle.com/c/rossmann-store-sales](https://kaggle.com/c/rossmann-store-sales)
- **Input:** 8 columns + engineered ones (ex: Store, State, DayOfWeek, Date, Customers, Open, Promo, StateHoliday, SchoolHoliday)
- **Output:** Sales
- **Embedding of State (t-SNE projection)**



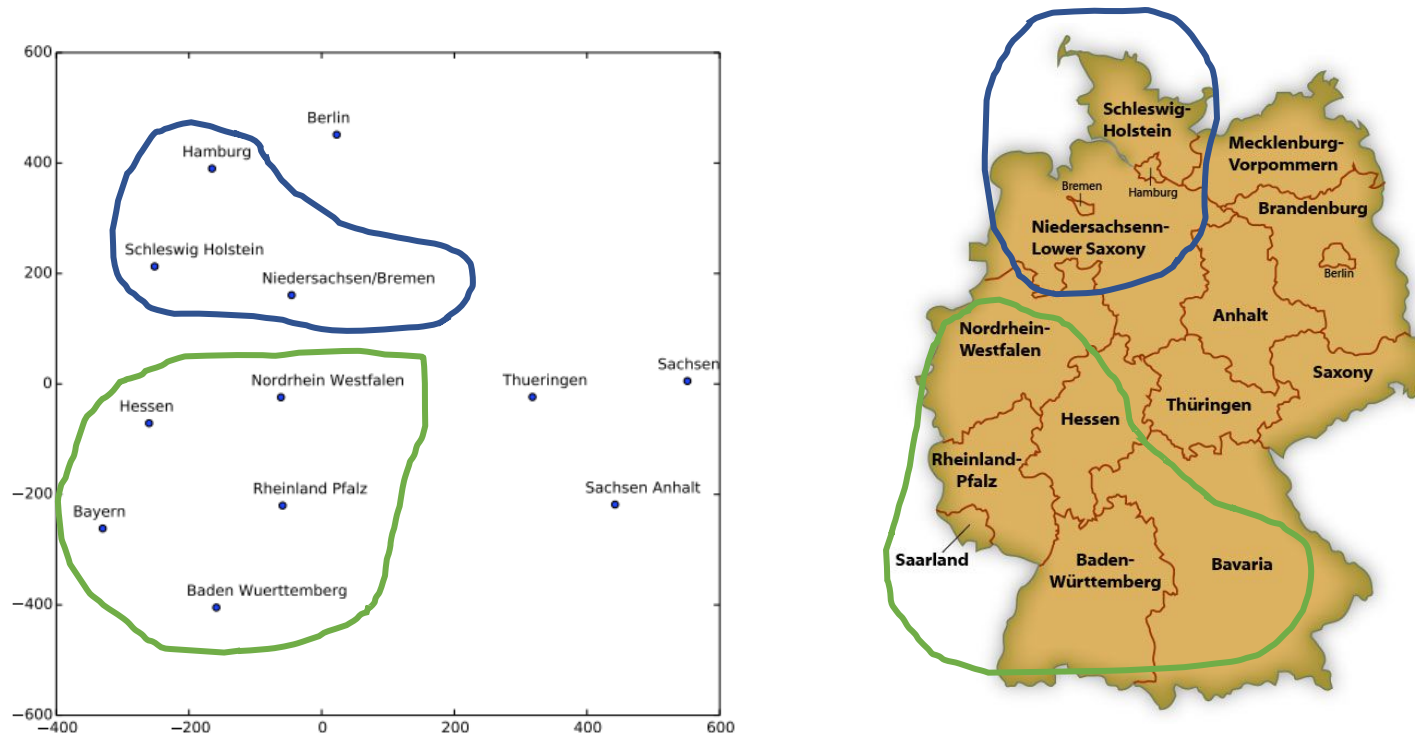
# Rossmann Store Sales

- [kaggle.com/c/rossmann-store-sales](https://kaggle.com/c/rossmann-store-sales)
- **Input:** 8 columns + engineered ones (ex: Store, State, DayOfWeek, Date, Customers, Open, Promo, StateHoliday, SchoolHoliday)
- **Output:** Sales
- **Embedding of State**



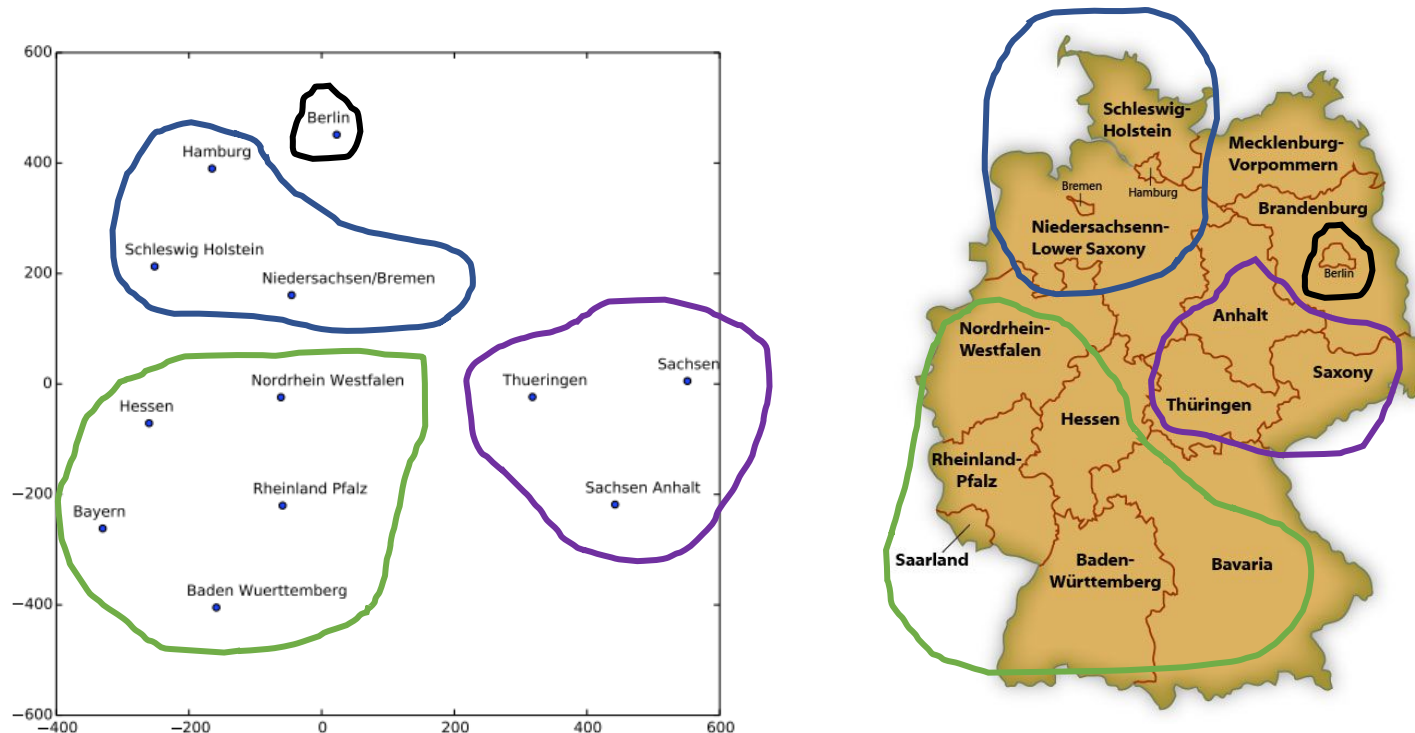
# Rossmann Store Sales

- [kaggle.com/c/rossmann-store-sales](https://kaggle.com/c/rossmann-store-sales)
- **Input:** 8 columns + engineered ones (ex: Store, State, DayOfWeek, Date, Customers, Open, Promo, StateHoliday, SchoolHoliday)
- **Output:** Sales
- **Embedding of State**



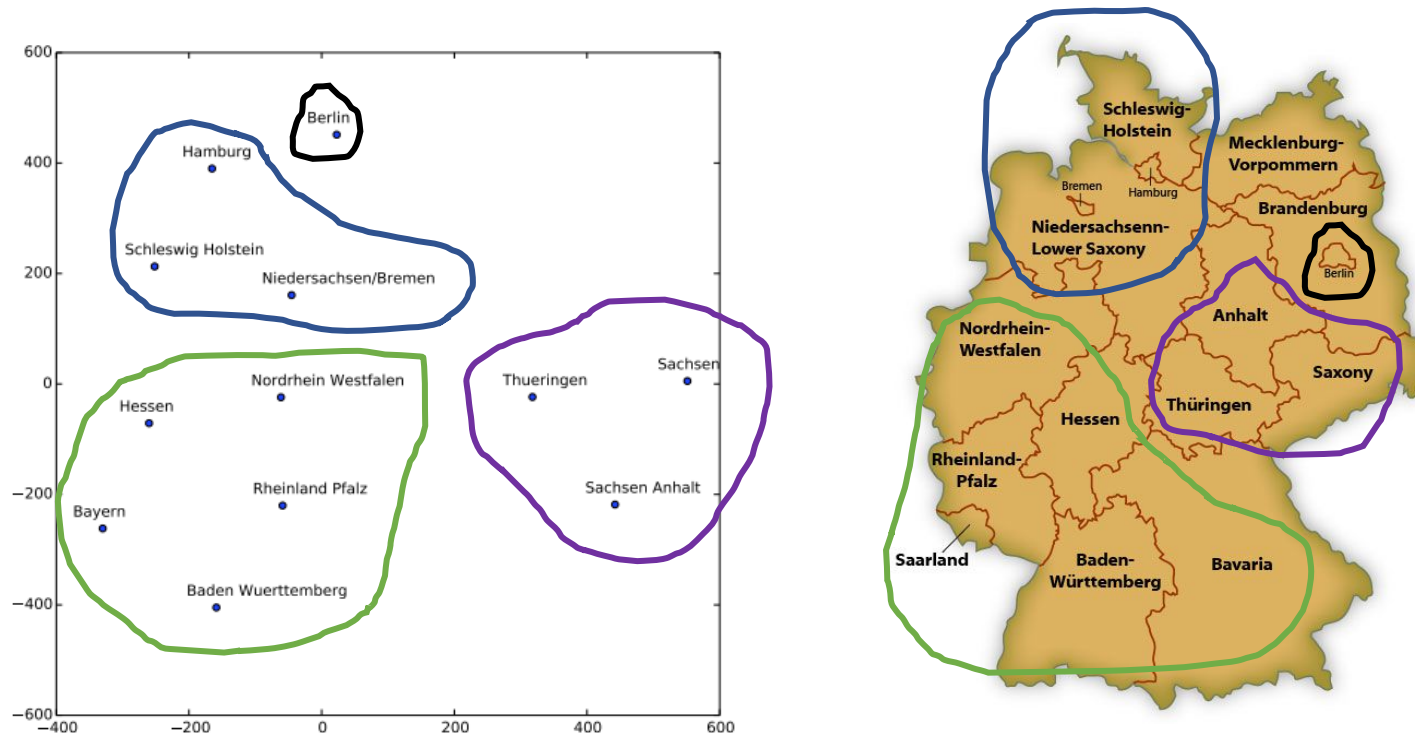
# Rossmann Store Sales

- [kaggle.com/c/rossmann-store-sales](https://kaggle.com/c/rossmann-store-sales)
- **Input:** 8 columns + engineered ones (ex: Store, State, DayOfWeek, Date, Customers, Open, Promo, StateHoliday, SchoolHoliday)
- **Output:** Sales
- **Embedding of State**



# Rossmann Store Sales

- [kaggle.com/c/rossmann-store-sales](https://kaggle.com/c/rossmann-store-sales)
- **Input:** 8 columns + engineered ones (ex: Store, State, DayOfWeek, Date, Customers, Open, Promo, StateHoliday, SchoolHoliday)
- **Output:** Sales
- **Embedding of State:** Predicts the map of Germany!

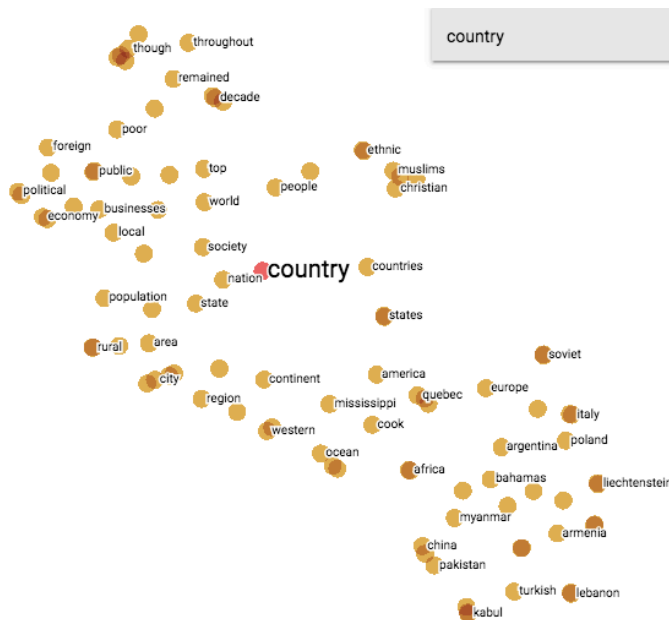


# Word2Vec

- **Input:** Wikipedia corpus
- **Dimension:** 200
- **Output (CBoW):** The model predicts the current word from a window of surrounding context words
- **Output (CSG):** The model uses the current word to predict the surrounding window of context words

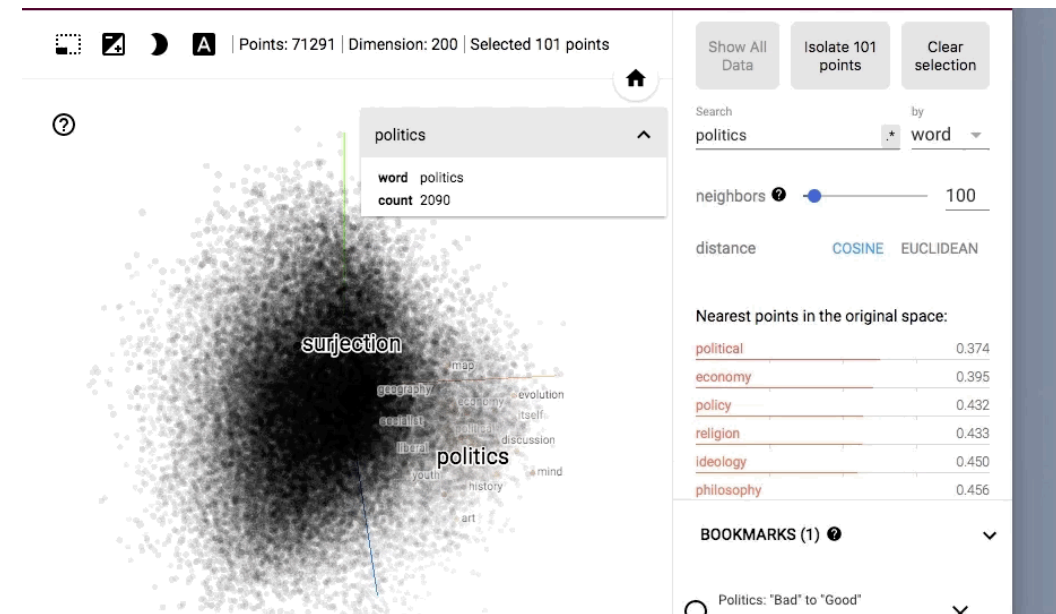
# Word2Vec

- **Input:** Wikipedia corpus
- **Dimension:** 200
- **Output (CBoW):** The model predicts the current word from a window of surrounding context words
- **Output (CSG):** The model uses the current word to predict the surrounding window of context words



# Word2Vec

- **Input:** Wikipedia corpus
- **Dimension:** 200
- **Output (CBoW):** The model predicts the current word from a window of surrounding context words
- **Output (CSG):** The model uses the current word to predict the surrounding window of context words





# BERT

- **Input:** Wikipedia corpus
- **Output:** Masked words

# BERT

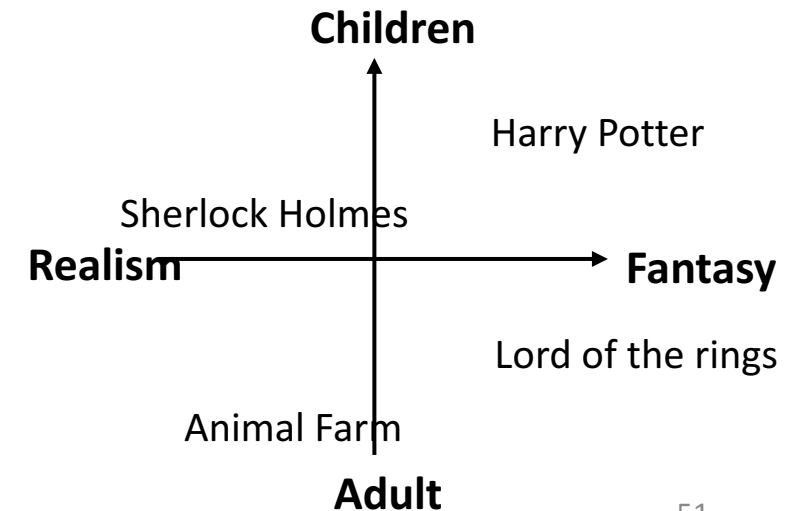
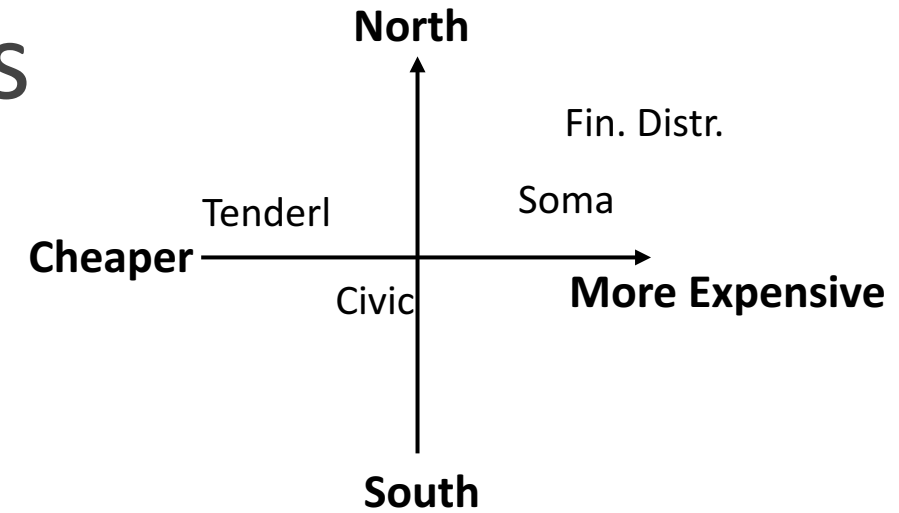
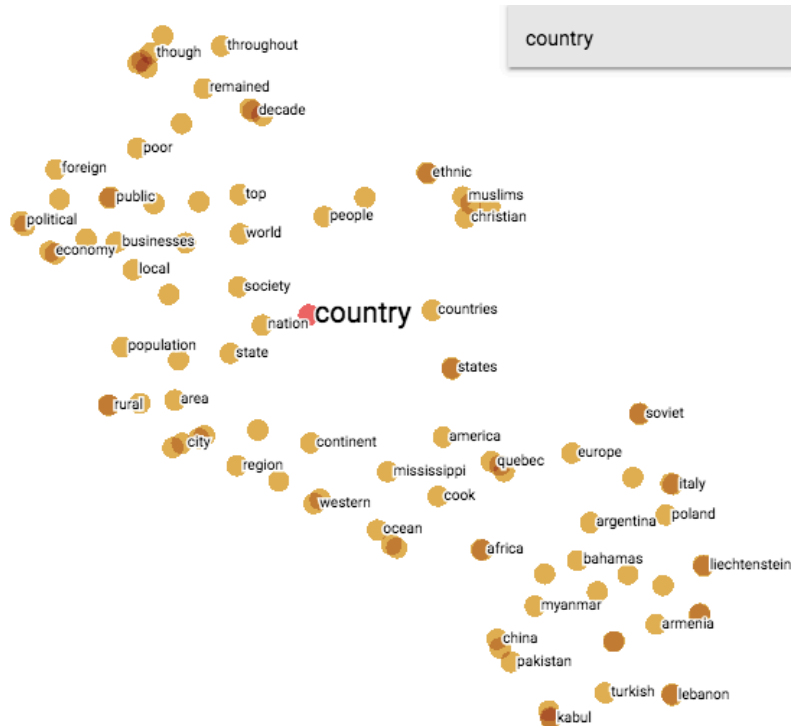
- **Input:** Wikipedia + BookCorpus
- **Output:** Masked words

BERT uses a simple approach for this: We mask out 15% of the words in the input, run the entire sequence through a deep bidirectional **Transformer** encoder, and then predict only the masked words. For example:

```
Input: the man went to the [MASK1] . he bought a [MASK2] of milk.  
Labels: [MASK1] = store; [MASK2] = gallon
```

# Applications

- Encoding Categorical Variables
- Recommendation Systems
- Mapping words into vectors



# Summary

- We use embedding to map categorical variables into a vector
- It overcomes the limitations of one-hot encoding
- The embedding layer is just a hidden layer
- The weights of the embedding serves as a lookup table

# Implementing a simplistic example

Next Video