Big Data and Automated Content Analysis Part I+II

Week 9 – Wednesday »Supervised Machine Learning II«

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Today

- Alternatives to train/test split Train/validation/test split Cross-validation
- 2 Finding the optimal (hyper-)parameters Hyperparameter optimization with grid search Tuning decision thresholds with ROC curves
- 3 From feature set to final classification
 Putting stuff together with pipelines
 Visualizing feature weights with ELI5
 Last suggestions
- 4 Next meetings



Alternatives to train/test split

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- When you compare a lot of different models (or (hyper-)parameters), you might want to evaluate (compare) them using a third dataset
- e.g., make 80/20 split (train/test); then split first part again 80/20 (train/validation)
- only use the test data at the very end to get a final estimate of how good your model is.

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In short: Validation data to *select* the best approach; test data to get the accuracy of the approach you chose.



Alternatives to train/test split

Cross-validation

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```
from sklearn.model_selection import cross_val_score
from sklearn.naive bayes import MultinomialNB
nb = MultinomialNB() # the classifier we trained last week
scores = cross val score(nb, train features, [r[1] for r in reviews], cv
    =10)
print(scores)
```

results in:

```
[0.858 0.8612 0.8516 0.8528 0.8672 0.8664 0.8576 0.8652 0.8436 0.852 ]
```

In other words, we estimate the model 10 times on different trainig/validation data splits and get 10 different F1-scores (could be any other metric as well).

Cross-validation

Why would we want to do that?

- We could get some confidence interval around our scores
- Does not "waste" too much validation data
- ... and that's important for hyperparameter tuning

See for more info

https://scikit-learn.org/stable/modules/cross_validation.html



Finding the optimal (hyper-)parameters Grid-search

hyperparameter a parameter of a model that is not learned through training, but specified in advance

General idea

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- Think of this term as a penalty for too complex models
- How much weight should our penalty carry? That's determined by a constant, C.
- How to determine the best $C? \Rightarrow \text{grid search}$



Finding C in a logistic regression using 5-fold cross-validation

- from sklearn.linear_model import LogisticRegressionCV
- 2 logregCV = LogisticRegressionCV(cv=5).fit(train_features, [r[1] for r in reviews])

Finding C in a logistic regression using 5-fold cross-validation

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• Here, we just need to use LogisticRegressionCV instead of LogisticRegression.



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- Here, we just need to use LogisticRegressionCV instead of LogisticRegression.
- But we can use it to test any combination of choices (example at https://scikit-learn.org/stable/auto_examples/ model_selection/grid_search_text_feature_ extraction.html)

Grid-search takeaway

Hyperparameter optimization with grid search

 When you want to systematically test what happens when you vary a hyperparameter, use grid-search to automatically do so and select the best value

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- sometimes already implemented (e.g., LogisticRegressionCV as direct replacement for LogisticRegression)



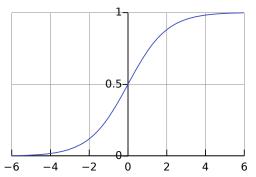
Grid-search takeaway

- When you want to systematically test what happens when you vary a hyperparameter, use grid-search to automatically do so and select the best value
- sometimes already implemented (e.g., LogisticRegressionCV as direct replacement for LogisticRegression)
- But GridSearchCV is very flexible: can be used in combination with pipeline (wait a minute...) for very different purposes



Finding the optimal (hyper-)parametersTuning decision thresholds with ROC curves

From estimate to label



In logistic regression, we use the *sigmoid function* to transform the estimates into probabilities.

To transform the probabilities into binary labels, we use a cutoff (default: 0.5).



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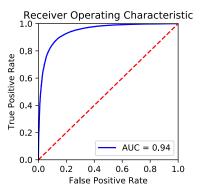


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Let's see what happens if we plot False Positives against True Positives (ROC-curve)



ROC Curve



- If we choose a threshold such that we get very little false positives, we also get too little true positives.
- Optimum in the upper left corner



So, how to we determine the exact value?

See notebook https://github.com/damian0604/bdaca/blob/master/ rm-course-2/week10/Determining%20the%20cutoff-point% 20in%20logistic%20regression.ipynb



From feature set to final classification

Putting stuff together with pipelines

A pipeline

- Machine learning involves multiple steps (e.g., preprocessing

 → vectorizer → classification)
- We did all of them seperately
- Nothing wrong with that, but to ease use and evaluation of the whole process, we can define a pipeline.

Let's rewrite our example from last week as pipeline (and add cross-validation)

```
from sklearn.feature_extraction.text import TfidfVectorizer
from sklearn.linear_model import LogisticRegressionCV
from sklearn.pipeline import make_pipeline

vec = TfidfVectorizer()
clf = LogisticRegressionCV()
pipe = make_pipeline(vec, clf)

pipe.fit([r[0] for r in reviews], [r[1] for r in reviews])
predictions = pipe.predict([r[0] for r in test])
```

- In principle, just a different way to write what we already did
- The more steps, the more relevant (e.g., preprocessing → vectorizer → dimensionality-reduction → classification)
- The more you rely on automated evaluation (e.g., grid search) of *multiple* steps in the pipeline, the more useful it is



From feature set to final classification Visualizing feature weights with ELI5

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We could just look at (sort) the coefficients from the classifier, but there's something better: eli5 ("Explain Like I'm Five")



```
In [98]: import eli5
            eli5.show weights(pipe, top=10)
Out [98]: y=1 top features
                Weight?
                          Feature
                 +9.043
                          areat
                 +8.487
                          excellent
                 +6.908
                          perfect
              ... 37662 more positive
              ... 37178 more negative ...
                  -6.507
                          worse
                  -7.347
                          poor
                  -8.341
                          boring
                  -8.944
                          waste
                  -8.976
                          bad
                  -9.152
                          awful
```

-12.749 worst

```
In [111]: eli5.show_prediction(clf, test[0][0],vec=vec)

Out[111]: y=1 (probability 0.844, score 1.689) top features

Contribution? Feature

+1.920 Highlighted in text (sum)
-0.232 (BIAS)

It is a rare and fine spectacle, an allegory of death and transfiguration that is neither preachy nor mawkish. a work of mature and courageous insight, northfork avoids arthouse distinction by refusing to belong to a kind. unlike the most memorable and accomplished film to impose an obvious comparison, wim wenders' 1987 wings of desire (der himmel über berliin), it sustains an ambivalence in a narrative spectrum spanning from the mundane to the supernatural, this story of earthly and celestial eminent domains in the american west withholds the fairytale literalness that marked its german predecessor in the ad hoc genre of angels shedding their wind with obseculous sentimentalism, its celestial transcendence, be it inspired by deleyful faith or impelled by a fever drawn, never
```

(example using the classifier clf, vectorizer vec, and pipeline pipe from privious slides)

parts ways with crud and rot, this firm grounding redounds to great credit for writers and directors mark and michael polish.

From feature set to final classification Last suggestions

Balancing classes

Your classifier probably works better if you have approximately the same amount of annotated training data for both classes (e.g., pos/neg). If getting such data is not an option, you may consider weighing accordingly, e.g. using LogisticRegression(class weight='balanced')

Some further ideas to look into

More advanced pipelines

Consider constructing advanced pipelines, including a dimension reduction step:

https://scikit-learn.org/stable/tutorial/statistical_inference/putting_together.html

Some further ideas to look into

Combine different feature sets

E.g., use BOW-features as well as features such as sentence length, number of sentences (or whatever)

https://scikit-learn.org/stable/auto_examples/hetero_ feature union.html



Friday

No meeting (Easter break)

Next week: Dealing with temporal data

with Rens Vliegenthart. Format TBD, probably recorded lecture + Q&A.

Also (end of) next week: Take home exam!

