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# **Logistic Regression**

Logistic regression is a probabilistic classifier that makes use of supervised machine learning.

• It is also a discriminative classifier: distinguish between the classes by learning features.

• In natural language processing, logistic regression is the baseline supervised machine learning algorithm for classification, and also has a very close relationship with neural networks.

- Train a classifier that can make a binary decision about the class of a new input observation 
   using sigmoid classifier.
- A single input observation x represents a vector of features [x1,x2,...,xn].
- The classifier output y can be 1 (meaning the observation is a member of the class) or 0 (the observation is not a member of the class).
- We want to know the probability P(y = 1/x), suppose the decision is either "positive sentiment" or "negative sentiment":
  - P(y = 1 | x) is the probability that the document has positive sentiment.
  - P(y = 0 | x) is the probability that the document has negative sentiment.
- Logistic regression solves this task by learning, from a training set, a vector of weights and a bias term.

- Each weight wi is a real number that is associated with one of the input features xi.
  - The weight wi represents how important that input feature is to the classification decision.
  - It can be positive (providing evidence that the instance being classified belongs in the positive class) or negative (providing evidence that the instance being classified belongs in the negative class).
  - Example: in a sentiment task the word <u>awesome</u> is expected to have a high positive weight, while the word <u>bad</u> is expected to have a high negative weight.

• The bias term, also called the intercept, is another real number that's added to the weighted inputs.

x2 = number of rooms.

To make a decision on a test instance:

$$z = \left(\sum_{i=1}^{n} w_i x_i\right) + b$$
The resulting single number z expresses the weighted sum of the evidence for the class.

Using linear algebra, the above z equation can be re-written as:

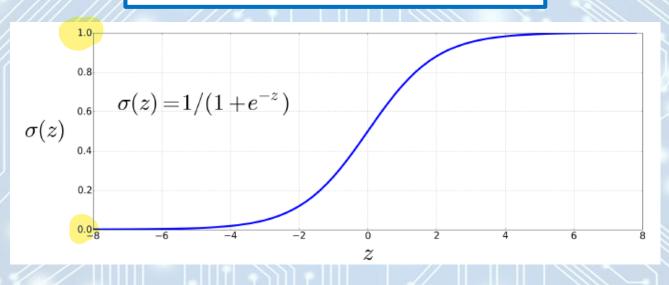
$$z = \mathbf{w} \cdot \mathbf{x} + b$$
Where:  $w$  and  $x$  are vectors
is the dot product between two vectors

- Nothing in the equation forces z to be a legal probability, (lie between 0 and 1).
  - In fact, since weights are real-valued, the output might even be negative.
  - z ranges from  $-\infty$  to  $\infty$ .

To create a probability, we'll pass z through the sigmoid function/logistic

function,  $\sigma(z)$ :

$$\sigma(z) = \frac{1}{1 + e^{-z}} = \frac{1}{1 + \exp(-z)}$$



The sigmoid function takes a real value and maps it to the range [0,1].

It is nearly linear around 0 but flattens toward the ends

→ it tends to squash outlier values toward 0 or 1.

• To make it a probability, we just need to make sure that the two cases, p(y = 1)

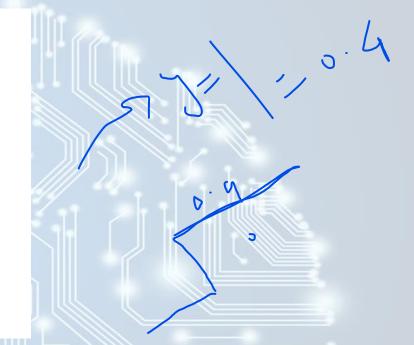
and p(y = 0), sum to 1.

$$P(y=1) = \frac{\sigma(\mathbf{w} \cdot \mathbf{x} + b)}{1}$$
$$= \frac{1}{1 + \exp(-(\mathbf{w} \cdot \mathbf{x} + b))}$$

$$P(y=0) = 1 - \sigma(\mathbf{w} \cdot \mathbf{x} + b)$$

$$= 1 - \frac{1}{1 + \exp(-(\mathbf{w} \cdot \mathbf{x} + b))}$$

$$= \frac{\exp(-(\mathbf{w} \cdot \mathbf{x} + b))}{1 + \exp(-(\mathbf{w} \cdot \mathbf{x} + b))}$$



Important property of sigmoid function:  $1 - \sigma(x) = \sigma(-x)$  P(y = 0) as  $\sigma(-(\mathbf{w} \cdot \mathbf{x} + b))$ 

$$1 - \sigma(x) = \sigma(-x)$$

$$P(y=0)$$
 as  $\sigma(-(\mathbf{w} \cdot \mathbf{x} + b))$ 

- How do we make a decision about the class of a test instance x?

$$\rightarrow$$
 Using the decision boundary:  $decision(x) = \begin{cases} 1 & \text{if } P(y=1|x) > 0.5 \\ 0 & \text{otherwise} \end{cases}$ 

#### **Sentiment Classification:**

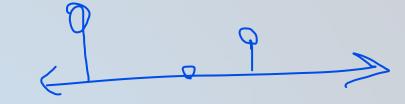
Features:

Var Definition	Value in Fig. :
$\hat{x_1}$ count(positive lexicon words $\in$ doc)	3
$x_2$ count(negative lexicon words $\in$ doc)	2
$\begin{cases} 1 & \text{if "no"} \in \text{doc} \\ 0 & \text{otherwise} \end{cases}$	1
$x_4$ count(1st and 2nd pronouns $\in$ doc)	3
$\begin{cases} 1 & \text{if "!"} \in \text{doc} \\ 0 & \text{otherwise} \end{cases}$	0
$x_6$ log(word count of doc)	ln(66) = 4.19

Sample test document:

It's hokey. There are virtually no surprises, and the writing is econd-rate. So why was it so enjoyable? For one thing, the cast is ereal. Another nice touch is the music Dwas overcome with the urge to get off the couch and start dancing. It sucked main, and it'll do the same to  $x_1=3$   $x_2=3$   $x_3=0$   $x_4=3$ .

#### **Sentiment Classification:**



- Let's assume that we've already learned w and b:
  - $\mathbf{w} = [2.5, -5.0, -1.2, 0.5, 2.0, 0.7]$  and b = 0.1

w1: tells us the importance of positive lexicon words.

w2: tells us the importance of negative lexicon words.

w1=2.5 is positive, while w2=-5.0 is negative:

meaning that negative words are negatively associated with a positive sentiment decision and are about twice as important as positive words.

$$p(+|x) = P(y = 1|x) = \sigma(\mathbf{w} \cdot \mathbf{x} + b)$$

$$= \sigma([2.5, -5.0, -1.2, 0.5, 2.0, 0.7] \cdot [3, 2, 1, 3, 0, 4.19] + 0.1)$$

$$= \sigma(.833)$$

$$= 0.70$$

$$p(-|x) = P(y = 0|x) = 1 - \sigma(\mathbf{w} \cdot \mathbf{x} + b)$$

$$= 0.30$$

# **Multinomial** Logistic Regression

- Also called softmax regression (in older NLP literature sometimes referred to as maxent classifier).
- For handling more than two classes.
- We want to label each observation with a class k from a set of K classes (called hard classification: an observation cannot be in multiple classes).
- Let's use the following representation: the output y for each input x will be a vector of length K. If class c is the correct class, we'll set  $y_c = 1$ , and set all the other elements of y to be 0, i.e.,  $y_c = 1$  and  $y_i = 0$   $\forall_i \neq c$  (y is a one-hot vector).
- The job of the classifier is produce an estimate vector  $\hat{y}$ . For each class k, the value  $\hat{y}_k$  will be the classifier's estimate of the probability  $p(y_k = 1/x)$ .

# **Multinomial Logistic Regression**

- Uses a generalization of the sigmoid, called the softmax function
- The softmax function takes a vector  $z = [z_1, z_2, ..., z_K]$  of K arbitrary values and maps them to a probability distribution, with each value in the range (0,1), and all the values summing to 1.

$$\operatorname{softmax}(\mathbf{z}_{i}) = \frac{\exp(\mathbf{z}_{i})}{\sum_{j=1}^{K} \exp(\mathbf{z}_{j})} \quad 1 \leq i \leq K$$



- it is an *exponential* function.
- the softmax has the property of squashing values toward 0 or 1. Thus if one of the inputs is larger than the others, it will tend to push its probability toward 1, and suppress the probabilities of the smaller inputs.

## Multinomial Logistic Regression

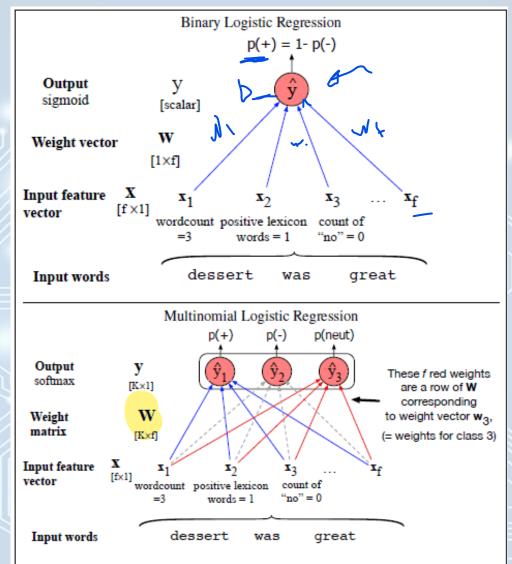
• Now we'll need separate weight vectors  $w_k$  and bias  $b_k$  for each of the K classes.

$$p(\mathbf{y}_k = 1|\mathbf{x}) = \frac{\exp(\mathbf{w}_k \cdot \mathbf{x} + b_k)}{\sum_{j=1}^K \exp(\mathbf{w}_j \cdot \mathbf{x} + b_j)}$$

- Using linear algebra:
  - W is a weight matrix, each row k of W corresponds to the vector of weights  $w_k$ , W has shape  $[K \times f]$  where f is the number of input features.
  - **b** is a bias vector.

$$\hat{\mathbf{y}} = \operatorname{softmax}(\mathbf{W}\mathbf{x} + \mathbf{b})$$

## **Logistic Regression**



-ylogy - (1-y)log(1-y)

- We want to learn parameters (w and b)
  - Need loss/cost function, commonly used: cross-entropy loss.
  - Need an optimization algorithm for iteratively updating the parameters so as to minimize
    the loss function, the standard algorithm is gradient descent.

### Logistic Regression vs Naïve Bayes

- Logistic regression is much more robust to correlated features while Naïve Bayes has overly strong conditional independence assumptions.
  - Consider two features f1 and f2 which are strongly correlated; imagine that we just add the same feature f1 twice:
    - Naïve Bayes will treat both copies of f1 as if they were separate, multiplying them both, overestimating the evidence.
    - By contrast in logistic regression, if two features f1 and f2 are perfectly correlated, then regression will simply assign part of the weight to w1 and part to w2.
  - → When there are many correlated features, logistic regression will assign a more accurate probability than naive Bayes.
- Despite the less accurate probabilities, naive Bayes still often makes the correct classification decision.
- Logistic regression is also one of the most useful analytic tools, because of its ability to transparently study the importance of individual features.
- Naïve Bayes is easy to implement and very fast to train (there's no optimization step).

