

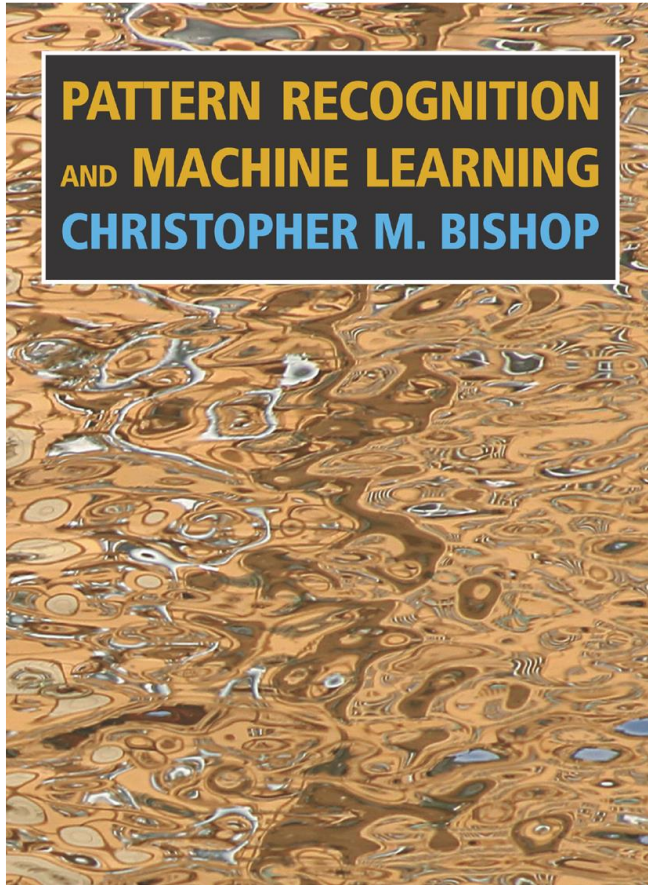
Risks and Bayes Optimal Prediction

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Office Hour: Thursday 3-4pm

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Reference



Today's class *roughly* follows Chapter 1.

Pattern Recognition and
Machine Learning

Christopher Bishop, 2006

Binary Classification

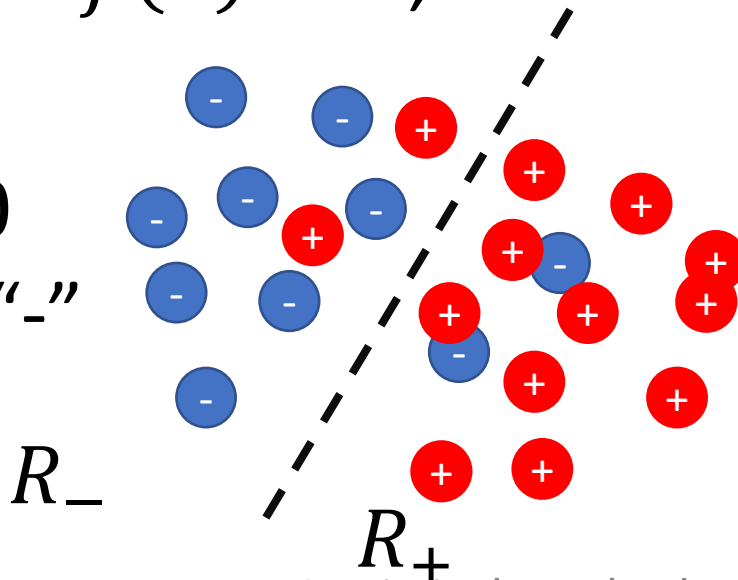
- Sometimes, we need to make **discrete decisions**
 - In contrast to regression which only predicts a continuous value.
 - **e.g.**, given X-ray image of a person, we decide whether this person is a sick or not.
- **Output:** $y \in \{+1, -1\}$, class label.
 - A binary decision of class, e.g., “normal” or “patient”
- **Input:** $x \in R^d$
 - The input, such as an X-ray image of a person.
- **Task:** Given x make a prediction y
- We want to make **as little mistakes as possible**.

Binary Classification

- Rather than fit a function like we did in regression, in binary classification, we look for a **decision boundary**, which separates space of \mathbf{x} into two areas R_+ and R_- .
- A decision boundary is defined by the level set a function $f(\mathbf{x}) = 0$.

$f(\mathbf{x}) = 0$, decision boundary

$f(\mathbf{x}) \leq 0$
Prediction “-”



$f(\mathbf{x}) \geq 0$
Prediction “+”

False Positive and False Negative

- What is the best $f(x)$ given a dataset D ?
- To answer this question, we need to know what are the mistakes we can make in a binary classification.
 - **False positive (FP):** an x should have been labelled “-1”, but is labelled “+1”.
 - **False negative (FN):** an x should have been labelled “+1”, but is labelled “-1”.
- **Similarly**, we can define True Positive (TP) and True Negative (TN).

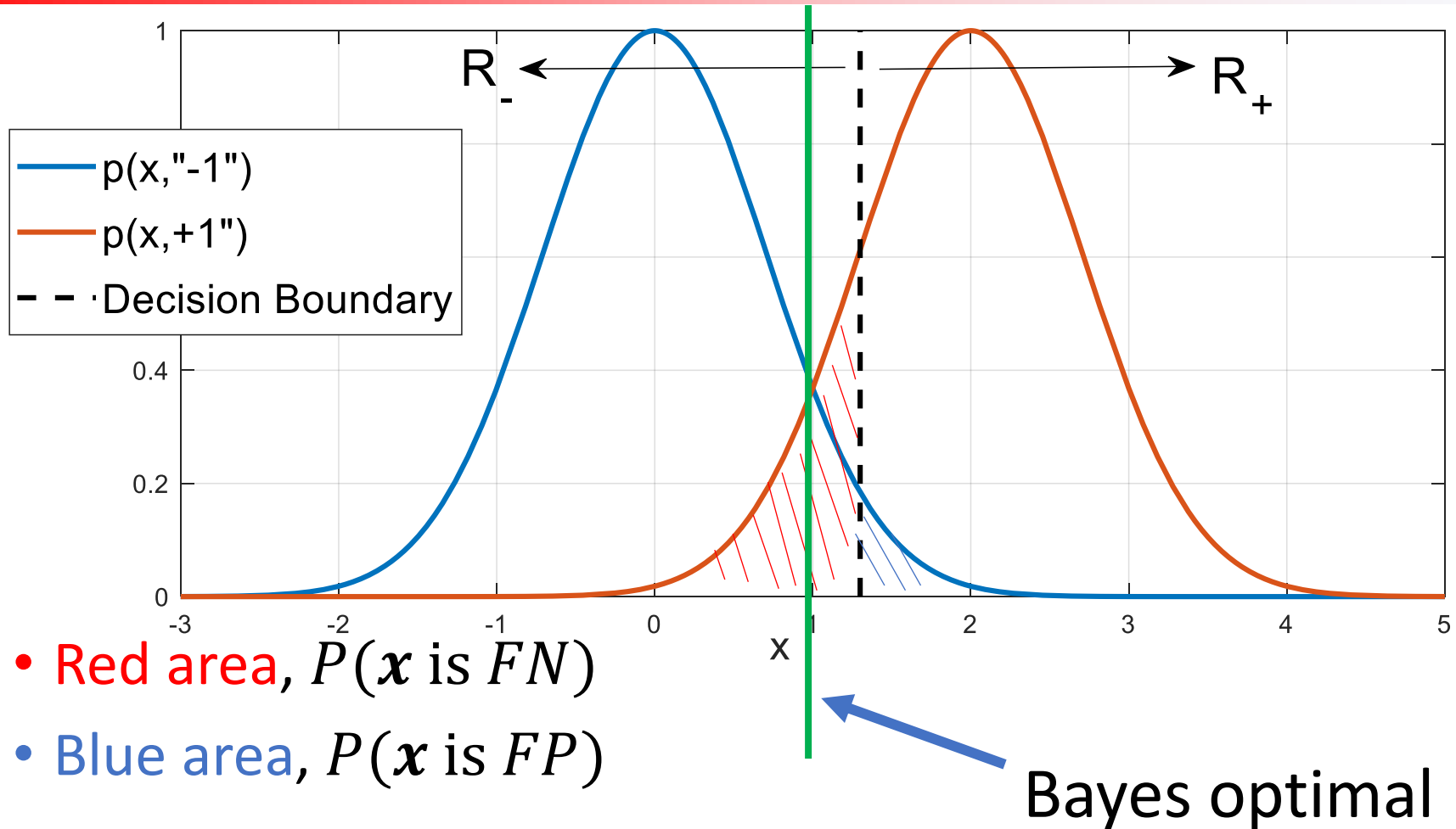
False Positive and False Negative

- Let us look at this problem from a probabilistic perspective:
- Probability density of “+” data: $p(\mathbf{x}|y = "+1")$
- Probability density of “-” data: $p(\mathbf{x}|y = "-1")$
- Probability of class itself, $p(y = +1)$ and $p(y = -1)$.
- What is the probability of making mistakes given areas R_+ and R_- create by a decision function $f(\mathbf{x})$?
- $P(\mathbf{x} \text{ is FP or FN} | f)$
$$= \int_{R_+} p(\mathbf{x}, y = "-1") d\mathbf{x} + \int_{R_-} p(\mathbf{x}, y = "+1") d\mathbf{x}$$
- Prove: $P(\text{FP or FN} | f)$ is minimized when
- $f(\mathbf{x}) = p(\mathbf{x}, y = +1) - p(\mathbf{x}, y = -1)$.

Bayes Optimal Classifier

- $f(\mathbf{x}) = p(\mathbf{x}, y = +1) - p(\mathbf{x}, y = -1)$
- In literatures, this f is referred as Bayes optimal classifier.
- However, this only serves as an idealized optimal classifier.
- In reality, we do not have access to $p(\mathbf{x}, y)$ but only data points $D = \{(x_i, y_i)\}_{i=1}^n$.
 - Infer joint distribution $p(\mathbf{x}, y)$ from data is usually very hard.
 - We will see two different strategies later which can be used to ease the difficulty.

False Positive and False Negative



Risks in Decision Making

- Making wrong decisions may have different **loss**.
- **We might weight FP and FN differently.**
- For example, diagnosing a patient as healthy (FN) is certainly riskier than diagnosing a healthy person as a patient (FP).
 - The patient may miss his/her treatment.
 - Treating a healthy person is usually less dangerous.

Patient Treatment Loss Matrix

- Imagine we can quantify the cost of decision making using a **loss matrix**.

- $L =$

	patient	normal
patient	0	1000
normal	1	0

- It says, if we label a patient as a normal person, the cost is **1000** times as labelling a normal person as patient.
 - We pay no price for correct labelling.
- Giving this loss matrix, how to make a good cost-sensitive decision?

Risk Minimization

- To make a good decision, we need to minimize the **expected loss of making a wrong decision.**
- Suppose output is $y \in \{\text{normal}, \text{patient}\}$, and input is \mathbf{x}
- Given \mathbf{x} , a decision is $y_0 \in \{\text{normal}, \text{patient}\}$
- Then the optimal decision is given by
$$\operatorname{argmin}_{y_0} \mathbb{E}_{p(y|\mathbf{x})} [L(y, y_0) | \mathbf{x}]$$
- Where L is a function whose value is determined by L .
 - e.g. $L(y = \text{normal}, y_0 = \text{patient}) = 1$

Risk Minimization

- As y is a discrete variable, we can write down
$$\mathbb{E}_{p(y|\mathbf{x})}[L(y, y_0) | \mathbf{x}] = \sum_{y \in \{+1, -1\}} p(y|\mathbf{x}) L(y, y_0)$$
- The expectation is a **weighted sum of** $L(y, y_0)$, weighted by $p(y|\mathbf{x})$.
- **Problem:** we cannot compute this weighted sum, as
- We have no idea what is $p(y|\mathbf{x})$.
- We can infer it from using a dataset D .

Inference of $p(y|\mathbf{x})$

- Replace $p(y|\mathbf{x})$ with $p(y|\mathbf{x}, D)$!
- The decision is now given by
- $\operatorname{argmin}_{y_0} \mathbb{E}_{p(y|\mathbf{x}, D)} [L(y, y_0) | \mathbf{x}]$
- Problem: How to get $p(y|\mathbf{x}, D)$?
 - MLE, MAP, Full Probabilistic Approach blablabla...

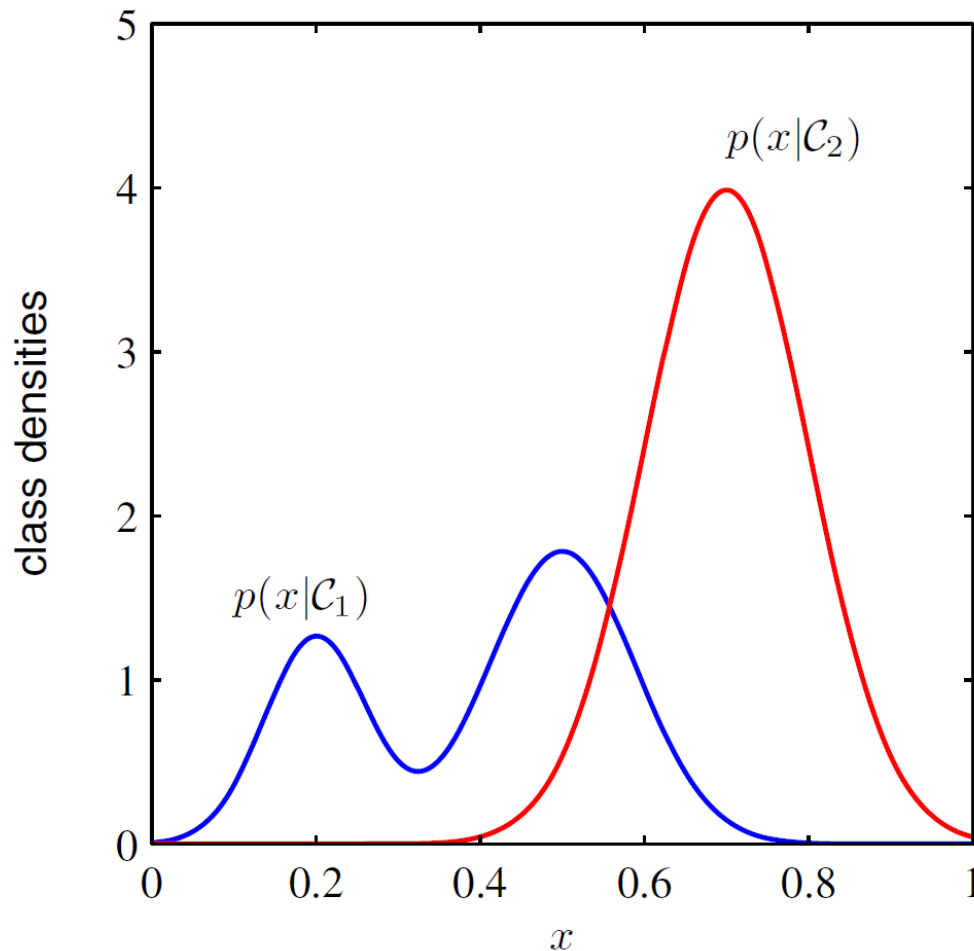
Calculate $p(y|\mathbf{x}, D)$

- In classification tasks, there are two schools of thoughts on how to obtain $p(y|\mathbf{x}, D)$, both have pros and cons.
- A **straightforward** approach.
 - Infer $p(y|\mathbf{x}, D)$ directly.
- An **indirect** approach: $p(y|\mathbf{x}, D) \propto p(\mathbf{x}|y, D)p(y)$.
 - Infer $p(\mathbf{x}|y, D)$ using D .
 - $p(y = +1)$ and $p(y = -1)$ is just the proportion of pos/neg samples.
- The inference of $p(y|\mathbf{x}, D)$ or $p(\mathbf{x}|y, D)$ can be done using MLE, MAP or full probabilistic methods, we will touch this later.

Discriminative vs. Generative

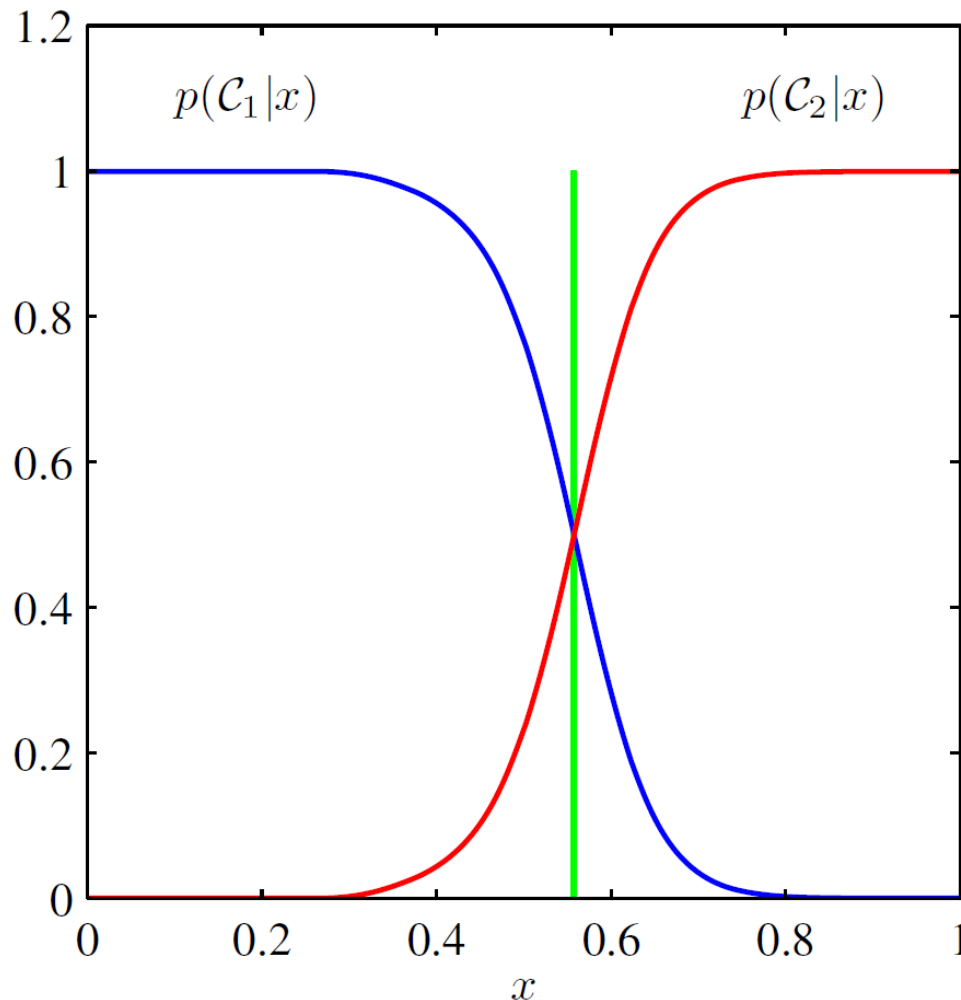
- Straightforward approach models $p(y|\mathbf{x})$ with $p(y|\mathbf{x}; \mathbf{w})$.
 - This is called **discriminative** approach.
 - $p(y|\mathbf{x})$ only tells the difference between pos/neg.
 - It does not allow us to simulate new \mathbf{x} given a class y .
- Indirect approach models $p(\mathbf{x}|y)$ with $p(\mathbf{x}|y; \mathbf{w})$ instead.
 - This is called **generative** approach.
 - $p(\mathbf{x}|y)$ can “generate” new input \mathbf{x} given an output y .
 - Learning a $p(\mathbf{x}|y)$ with a high dim. \mathbf{x} can still be difficult.

Class Densities: $p(x|y)$



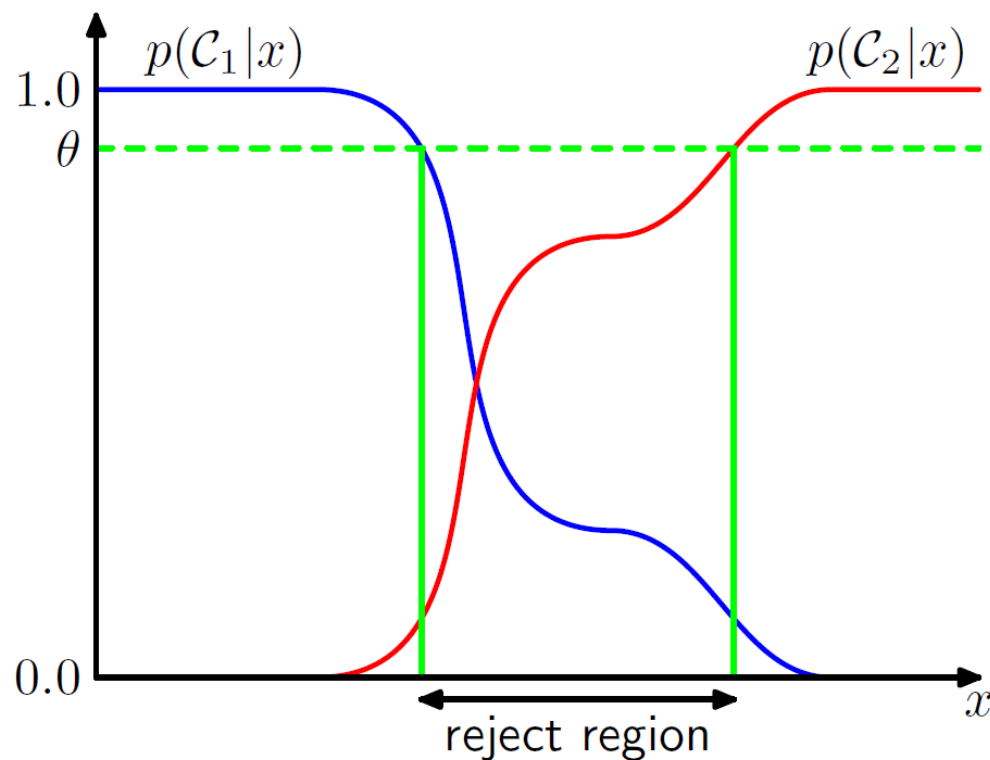
- PRML, Figure 1.27

Class-Posterior Probability: $p(y|x)$



- PRML, Figure 1.27

Rejection Option



PRML Figure 1.26

We can reject decision making when we find $\max\{p(y = +1|\mathbf{x}), p(y = -1|\mathbf{x})\}$ is lower than a threshold.

What about Regression?

- Output value of regression is a continuous variable.
 - We cannot have a loss matrix anymore.
- We can use the loss function, such as squared-loss
- $L(y, y_0) = (y - y_0)^2$
- Again, we minimize the expected loss:
- $\hat{y} := \operatorname{argmin}_{y_0} \mathbb{E}_{p(y|\mathbf{x})} [L(y, y_0) | \mathbf{x}]$
Prove the optimal prediction using squared-loss is
- $\hat{y} := \mathbb{E}_{p(y|\mathbf{x})} [y].$

What about Regression?

- $\hat{y} := \mathbb{E}_{p(y|\mathbf{x})}[y]$
- We do not have $p(y|\mathbf{x})$, but we can infer $p(y|\mathbf{x}, D)$.
- $\hat{y} \approx \mathbb{E}_{p(y|\mathbf{x}, D)}[y]$
- The optimal prediction with respect to squared-risk function **is calculating the mean** of the inferred $p(y|\mathbf{x}, D)$.

Absolute Value Risk Function

- We can use other loss functions, e.g. absolute val. function
 - $L(y, y_0) := |y - y_0|$
- **Prove the optimal prediction using absolute value loss is:**
- $\operatorname{argmin}_{y_0} \mathbb{E}_{p(y|\mathbf{x})} [|y - y_0|]$ is the **Median of $p(y|\mathbf{x})$** .
- Median m is defined as a real value such that
- $\int_{-\infty}^m p(y|\mathbf{x}) dy = \int_m^{+\infty} p(y|\mathbf{x}) dy = \frac{1}{2}$
- Or the “50% percentile”.

Computing Lab (1)

- Generate data $y_i = \exp(1.5x_i - 1) + \epsilon_i, \epsilon_i \sim N(0, .64)$.
 - $i = 1 \dots 200$
- Modify your last week's implementation of least squares to calculate the regularized least squares solution: $\mathbf{w}_{\text{LS-R}}$.
- Tuning regularization constant λ and measure the CV error.
- Can you find a λ such that CV error is minimized?

Computing Lab (2)

- Using the same dataset,
- Calculate the predictive probability distribution using the “marginalization trick”:
 - $p(\hat{y}|\mathbf{x}, D)$
- Plot $\mathbb{E}_{p(\hat{y}|\mathbf{x}, D)}[\hat{y}|\mathbf{x}]$ on your dataset, as a function of \mathbf{x} .
- Plot “the tube”,
 - $\mathbb{E}_{p(\hat{y}|\mathbf{x}, D)}[\hat{y}|\mathbf{x}] \pm \sqrt{\text{var}_{p(\hat{y}|\mathbf{x}, D)}[\hat{y}|\mathbf{x}]}$
- How much data does the tube cover (in terms of percentage)?