

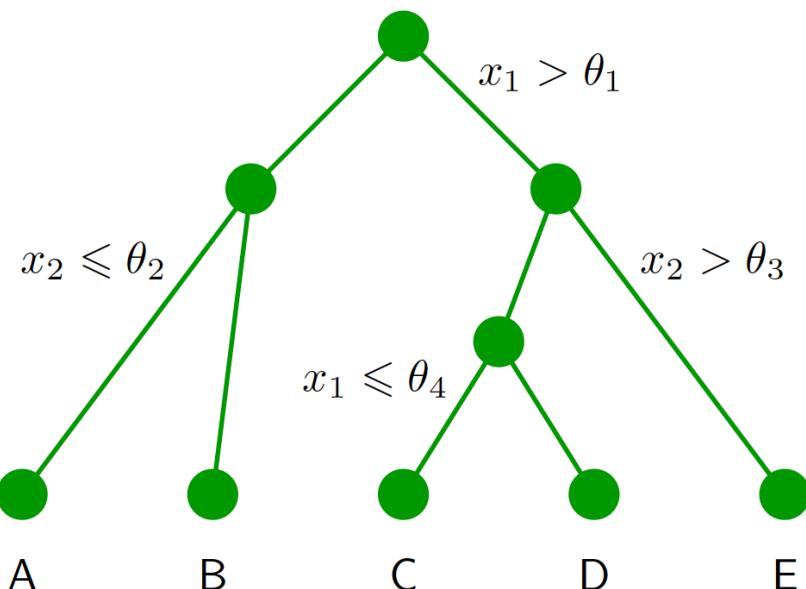
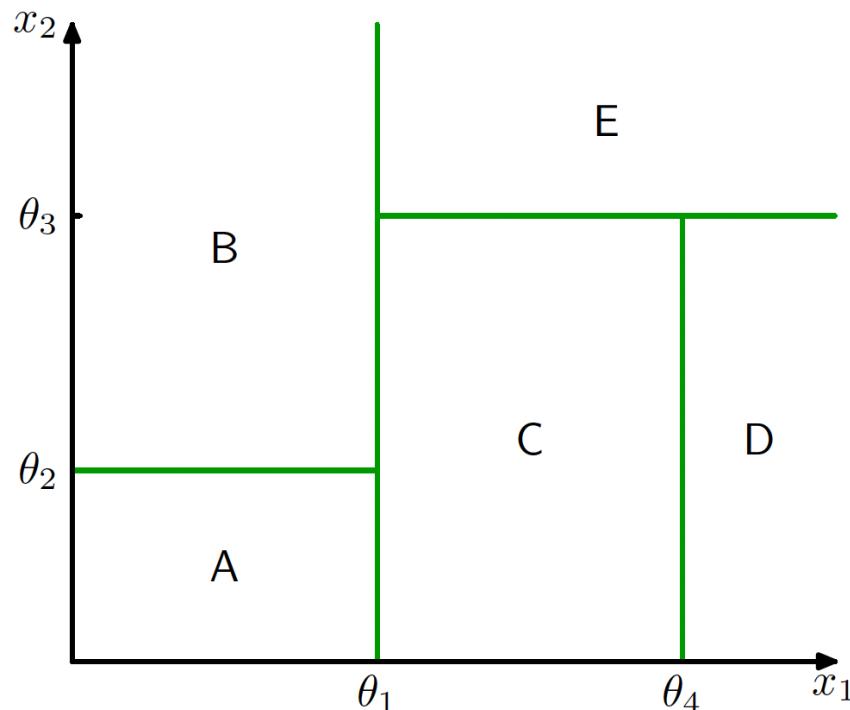
Linear Classification & Perceptron

Winter 2018

The instructor gratefully acknowledges K. Chang, Dan Roth, Vivek Srikumar, Sriram Sankararaman, Fei Sha, Ameet Talwalkar, Eric Eaton, and Jessica Wu whose slides are heavily used, and the many others who made their course material freely available online.

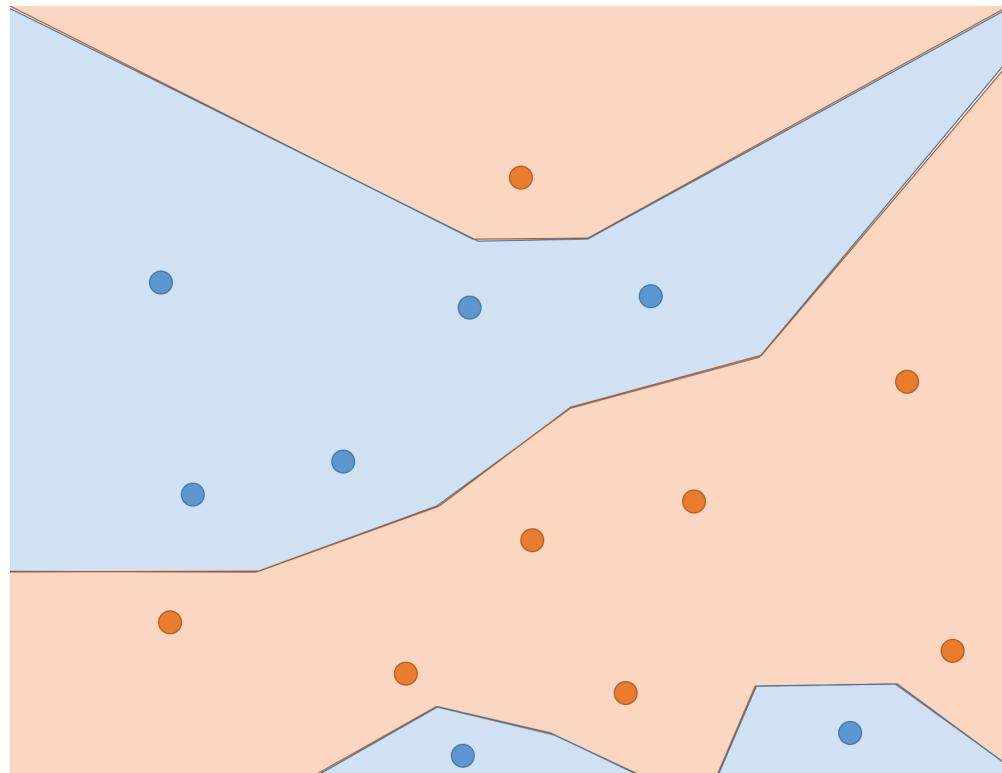
Recap: Decision Tree

- ❖ Learning by splitting input space



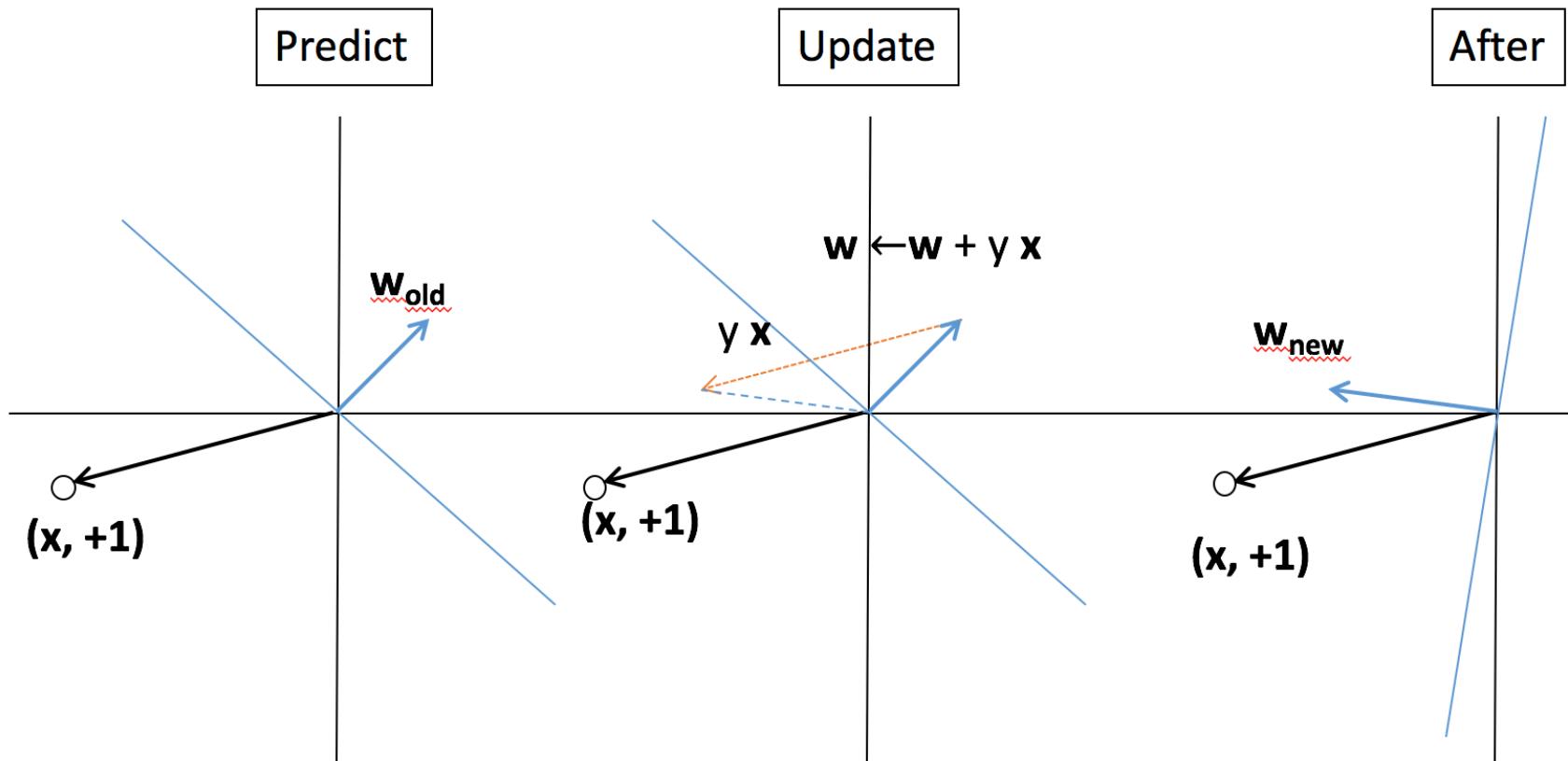
Recap: KNN

- ❖ Learning by memorization



Today: Perceptron

- ❖ Learning from mistakes



What you will learn today

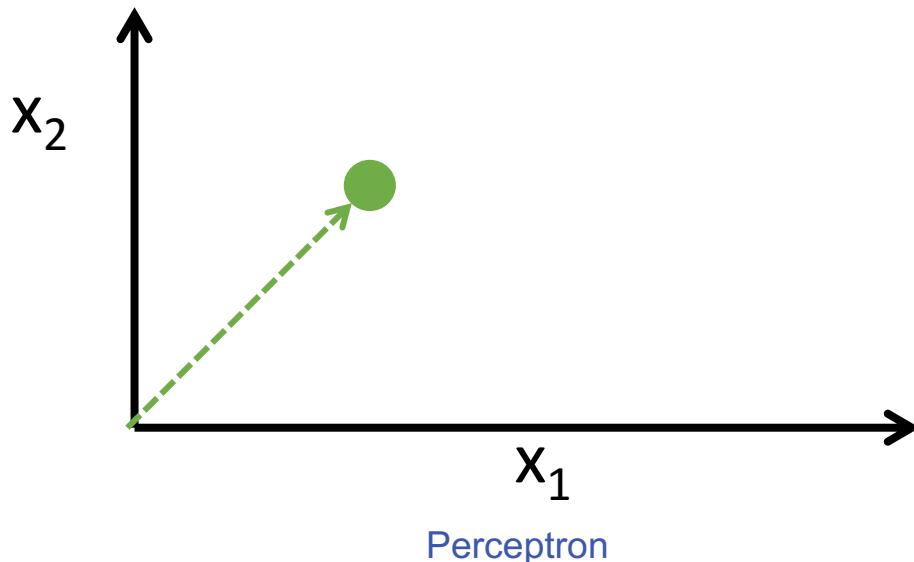
- ❖ Linear models
- ❖ The Perceptron Algorithm
- ❖ Perceptron Mistake Bound
- ❖ Online v.s. Batch learning
- ❖ Variants of Perceptron

mistake
+
correction
=

learning

Recap: \mathcal{X} as a vector space

- ❖ \mathcal{X} is an N-dimensional vector space (e.g. \mathbb{R}^N)
 - ❖ Each dimension = one feature.
- ❖ Each \mathbf{x} is a **feature vector** (hence the boldface \mathbf{x}).
- ❖ Think of $\mathbf{x} = [x_1 \dots x_N]^T$ as a point in \mathcal{X} :

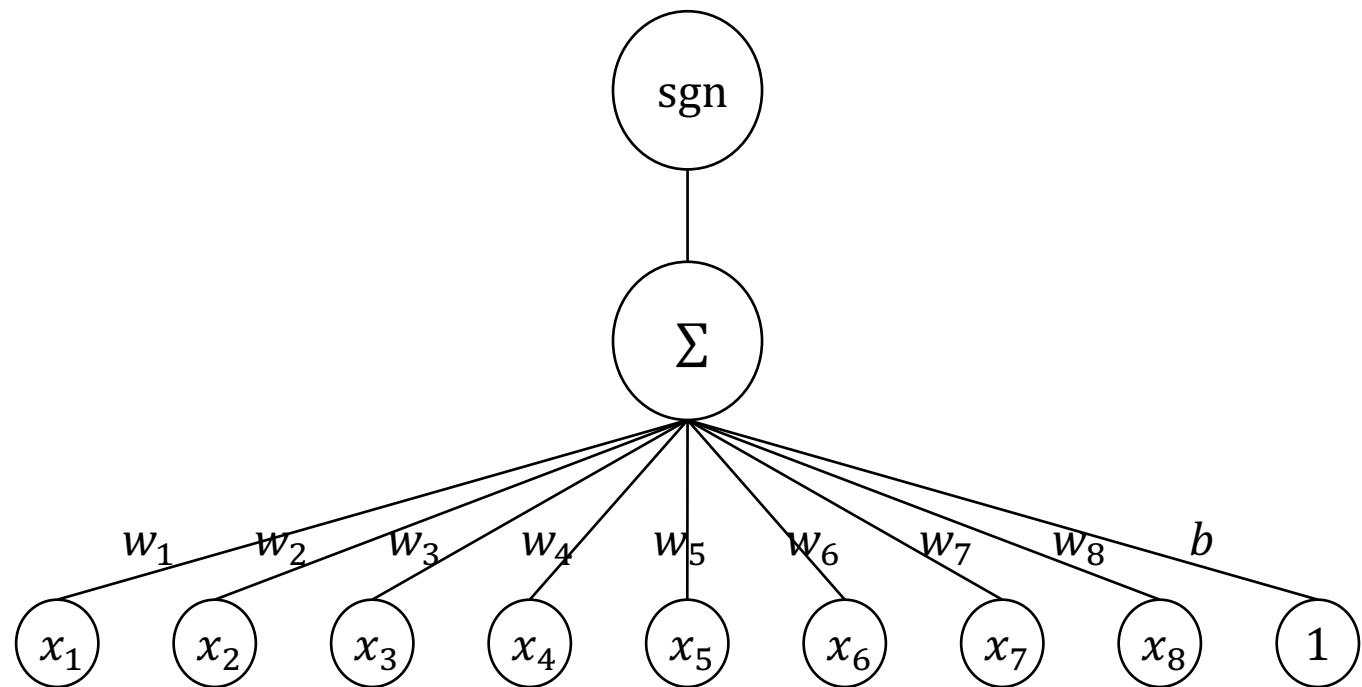


Linear Classifiers

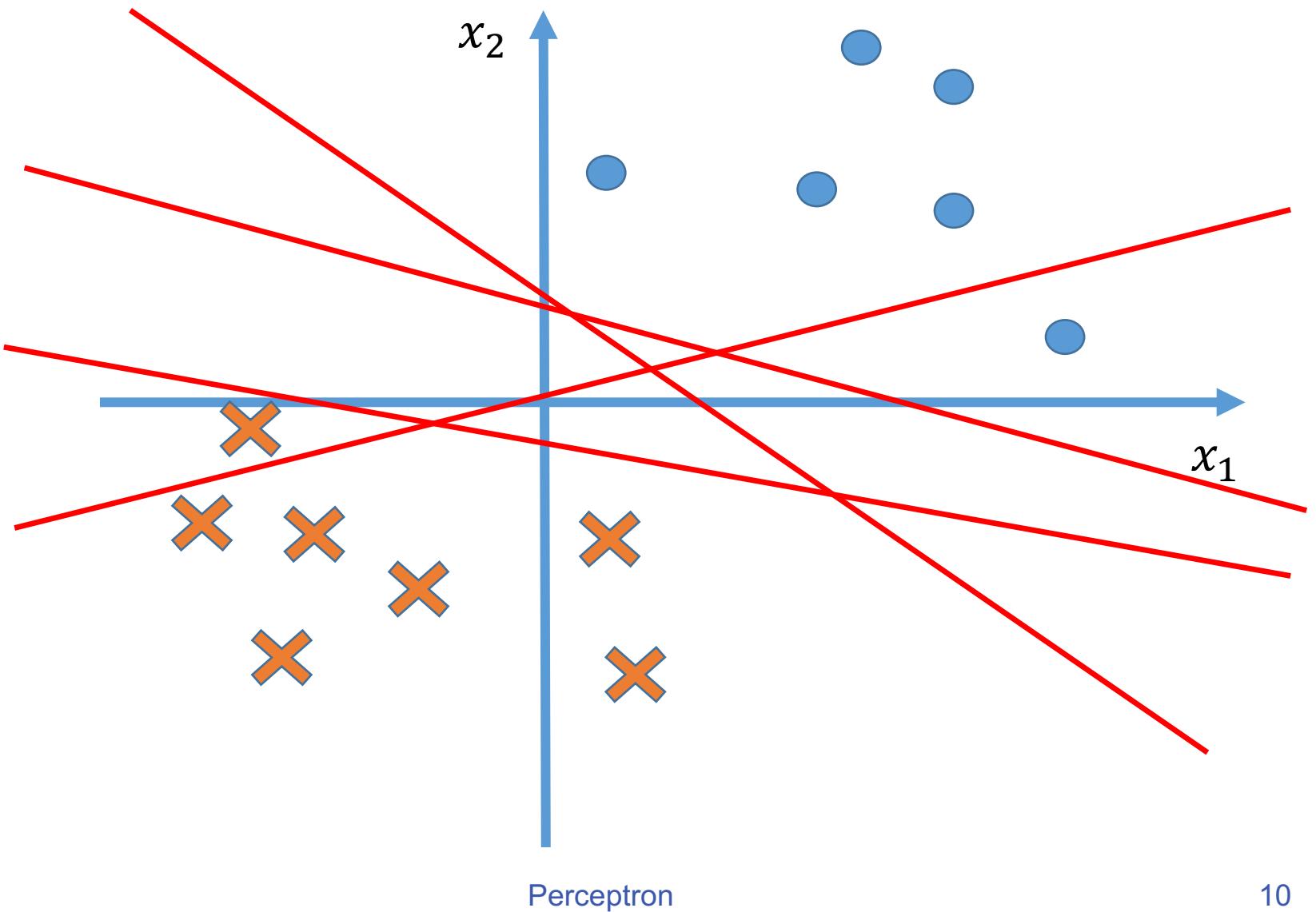
- ❖ Input is a n dimensional vector \mathbf{x}
- ❖ Output is a label $y \in \{-1, 1\}$
- ❖ *Linear Threshold Units* (LTUs) classify an example \mathbf{x} using the following classification rule
 - ❖ Output = $\text{sgn}(\mathbf{w}^T \mathbf{x} + b) = \text{sgn}(b + \sum w_i x_i)$
 - ❖ $\mathbf{w}^T \mathbf{x} + b > 0$) Predict $y = 1$
 - ❖ $\mathbf{w}^T \mathbf{x} + b < 0$) Predict $y = -1$
 - b is called the bias term

Linear Classifiers

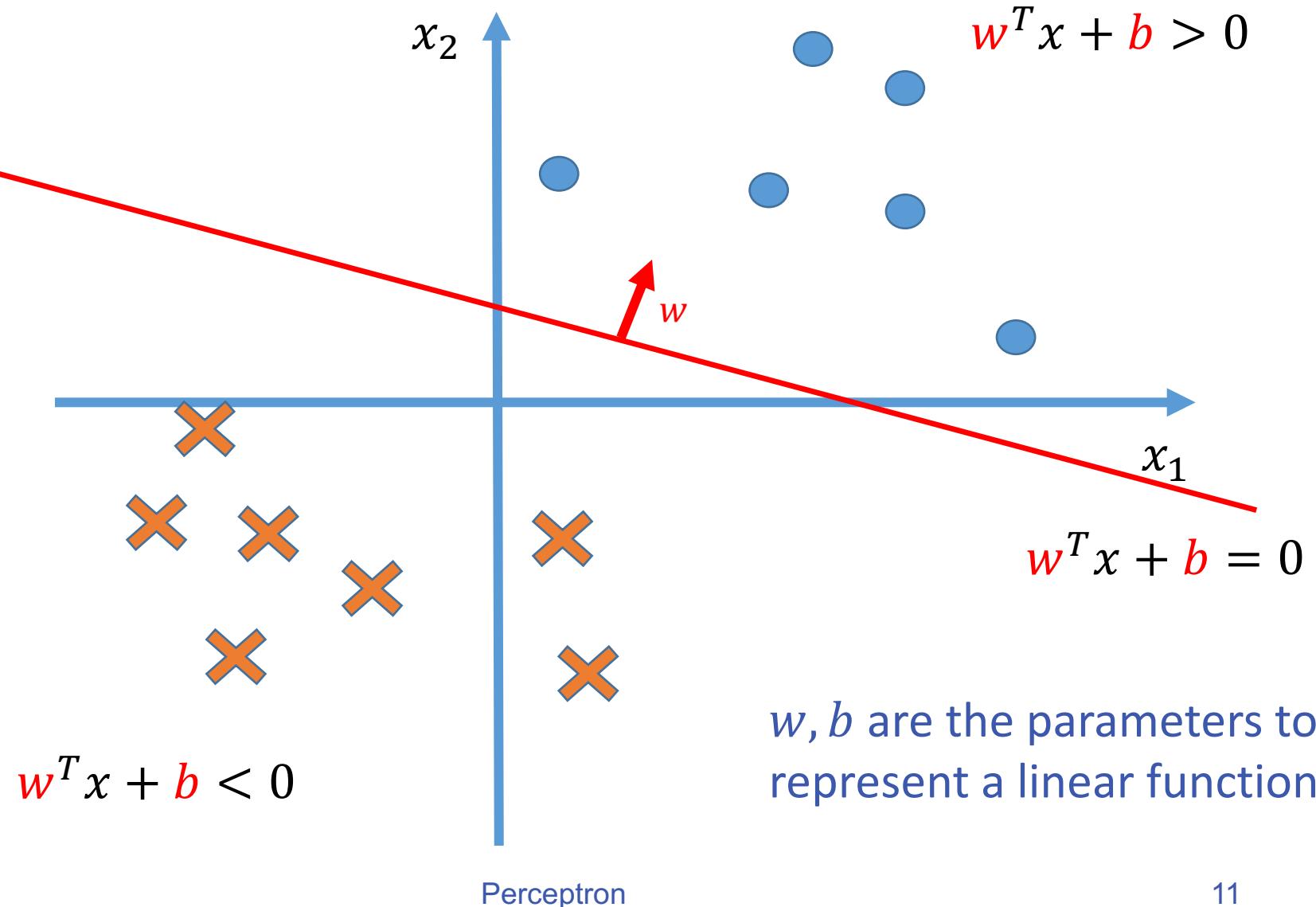
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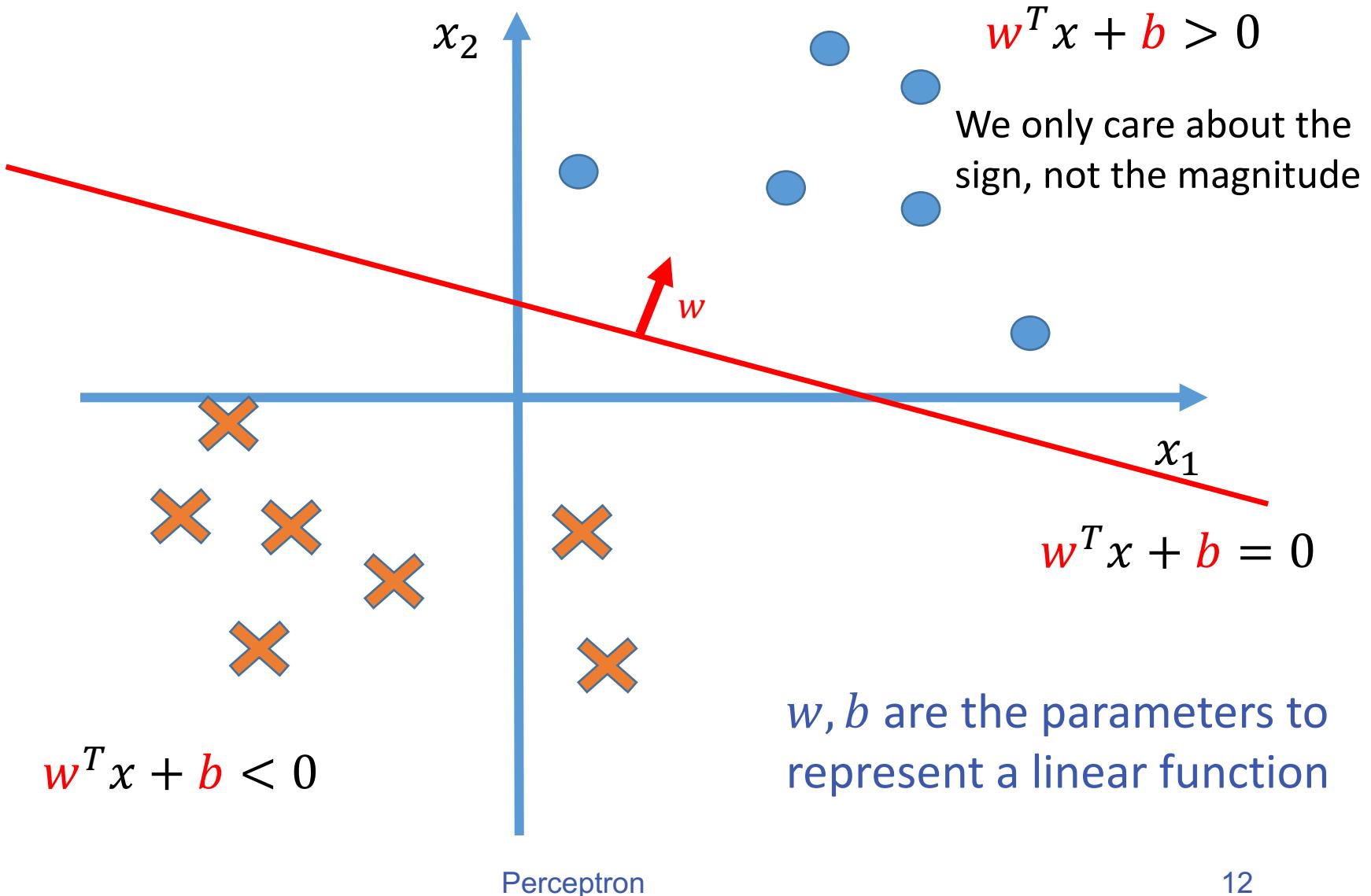
Hypothesis space: linear model



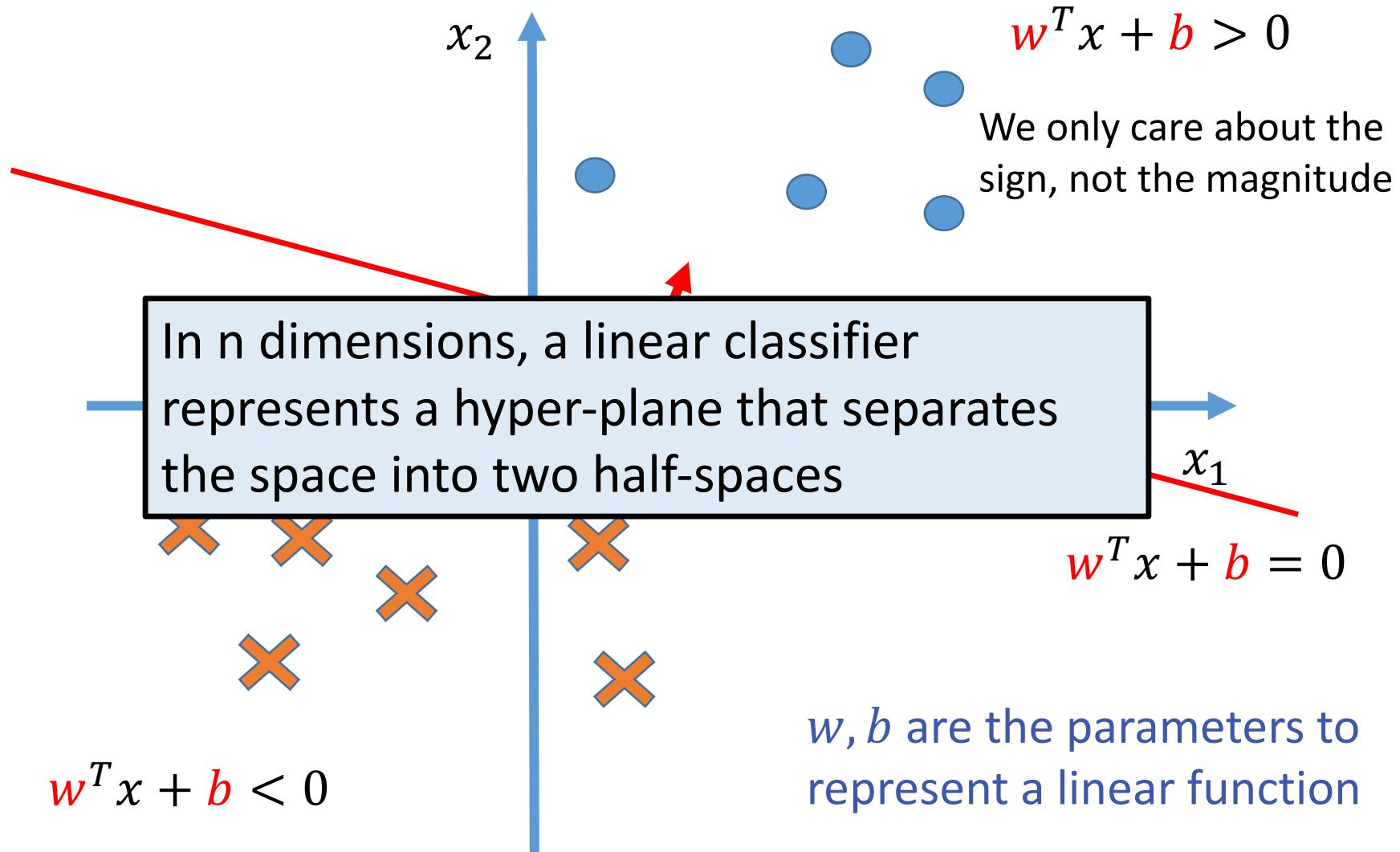
Hypothesis space: linear model



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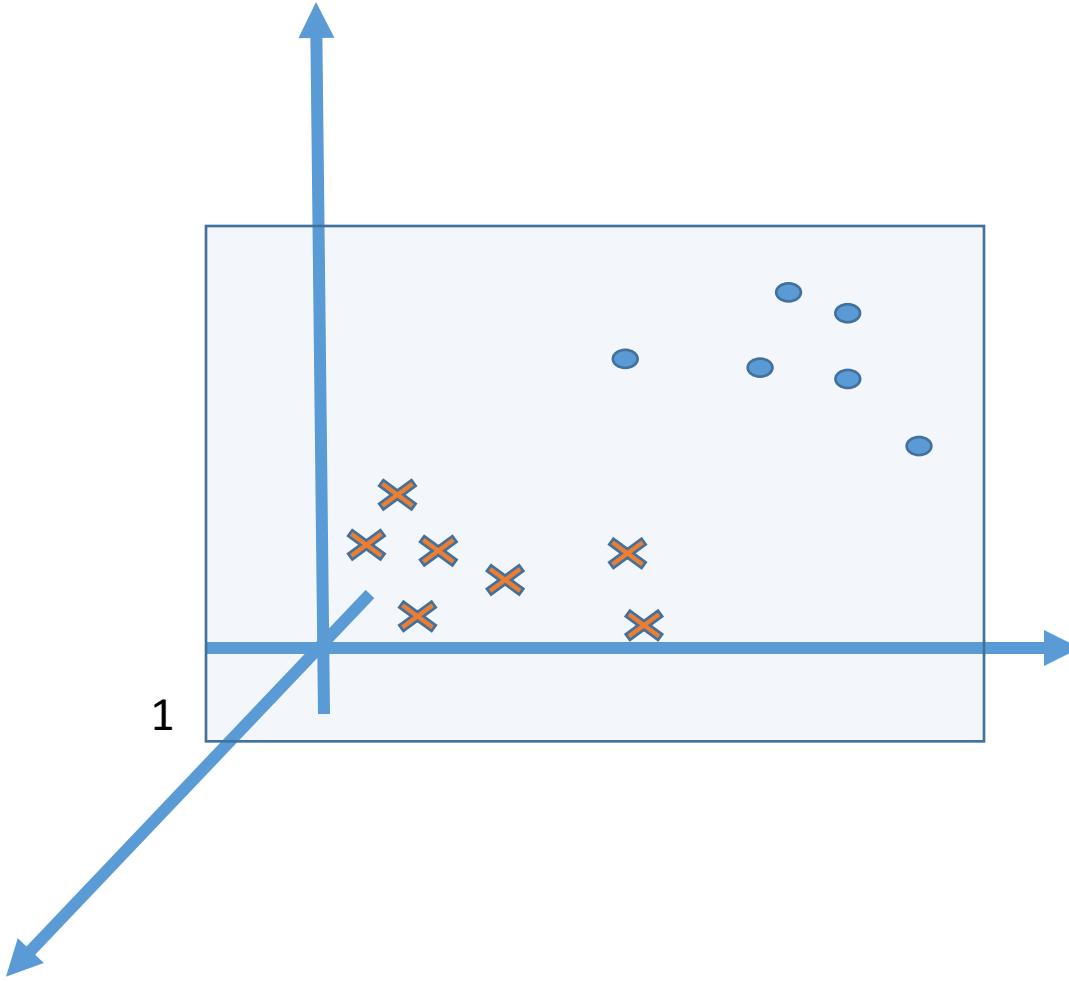


A simple trick to remove the bias term b

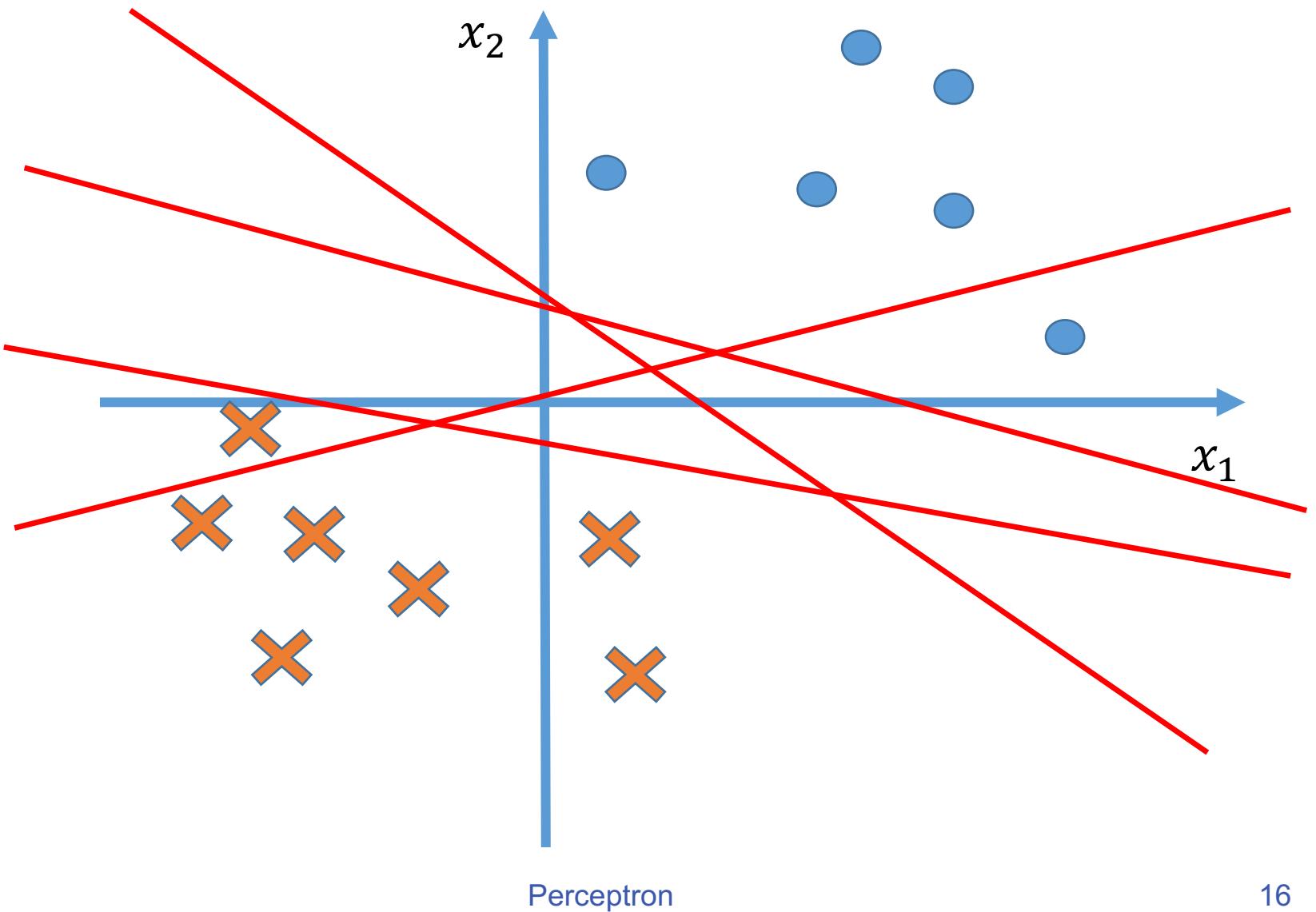
$$\begin{aligned} & w^T x + b \\ &= [w^T \ b] \cdot \begin{bmatrix} x \\ 1 \end{bmatrix} \\ &= \tilde{w} \cdot \tilde{x} \end{aligned}$$

$$\begin{aligned} \tilde{w} &= [w^T \ b]^T \\ \tilde{x} &= [x^T \ 1]^T \end{aligned}$$

For simplicity, I may write \tilde{w} and \tilde{x} as w and x when there is no confusion



How to find the best linear model?



Linear classifiers

- ❖ There are several algorithms/models
 - ❖ Perceptron
 - ❖ (Linear) Support Vector Machines
 - ❖ Logistic Regression
 - ❖ ...
- ❖ Based on different assumptions, you get different linear models

The Perceptron

Psychological Review
Vol. 65, No. 6, 1958

THE PERCEPTRON: A PROBABILISTIC MODEL FOR INFORMATION STORAGE AND ORGANIZATION IN THE BRAIN¹

F. ROSENBLATT

Cornell Aeronautical Laboratory

The hype

NEW NAVY DEVICE LEARNS BY DOING

Psychologist Shows Embryo of Computer Designed to Read and Grow Wiser

WASHINGTON, July 7 (UPI)—The Navy revealed the embryo of an electronic computer today that it expects will be able to walk, talk, see, write, reproduce itself and be conscious of its existence.

The embryo—the Weather Bureau's \$2,000,000 "704" computer—learned to differentiate between right and left after fifty attempts in the Navy's demonstration for newsmen..

The service said it would use this principle to build the first of its Perceptron thinking machines that will be able to read and write. It is expected to be finished in about a year at a cost of \$100,000.

HAVING told you about the giant digital computer known as I.B.M. 704 and how it has been taught to play a fairly creditable game of chess, we'd like to tell you about an even more remarkable machine, the perceptron, which, as its name implies, is capable of what amounts to original thought. The first perceptron has yet to be built,

The New Yorker, December 6, 1958 P. 44

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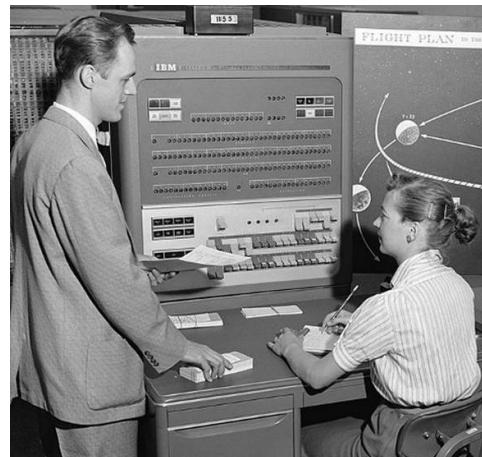
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: Perceptron

The IBM 704 computer

20

The Perceptron algorithm

- ❖ Rosenblatt 1958
- ❖ The goal is to find a separating hyperplane
 - ❖ For separable data, guaranteed to find one
- ❖ An online algorithm
 - ❖ Processes one example at a time
- ❖ Converges if data is separable
 - mistake bound
- ❖ Several variants exist (will discuss briefly at towards the end)

The Perceptron Algorithm [Rosenblatt 1958]

Given a training set $\mathcal{D} = \{(x, y)\}$

1. Initialize $\mathbf{w} \leftarrow \mathbf{0} \in \mathbb{R}^n$
 2. For (\mathbf{x}, y) in \mathcal{D} :
 3. $\hat{y} = \text{sgn}(\mathbf{w}^\top \mathbf{x})$ (predict)
 4. if $\hat{y} \neq y$, $\mathbf{w} \leftarrow \mathbf{w} + y\mathbf{x}$ (update)
 - 5.
 6. Return \mathbf{w}

Prediction: $y^{\text{test}} \leftarrow \text{sgn}(\mathbf{w}^\top \mathbf{x}^{\text{test}})$

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Given a training set $\mathcal{D} = \{(x, y)\}$

1. Initialize $w \leftarrow \mathbf{0} \in \mathbb{R}^n$
2. For (x, y) in \mathcal{D} :
3. if $y(w^\top x) < 0$
4. $w \leftarrow w + yx$
- 5.
6. Return w

Assume $y \in \{1, -1\}$

Prediction: $y^{\text{test}} \leftarrow \text{sgn}(w^\top x^{\text{test}})$

Footnote: For some algorithms it is mathematically easier to represent False as -1, and at other times, as 0. For the Perceptron algorithm, treat -1 as false and +1 as true.

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Mistake on positive: $w_{t+1} \leftarrow w_t + x_i$
Mistake on negative: $w_{t+1} \leftarrow w_t - x_i$

Prediction: $y^{\text{test}} \leftarrow \text{sgn}(w^\top x^{\text{test}})$

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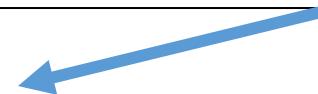
3. if $y(w^T x) < 0$

4. $w \leftarrow w + yx$

5.

6. Return w

Update only on error. A
mistake-driven algorithm

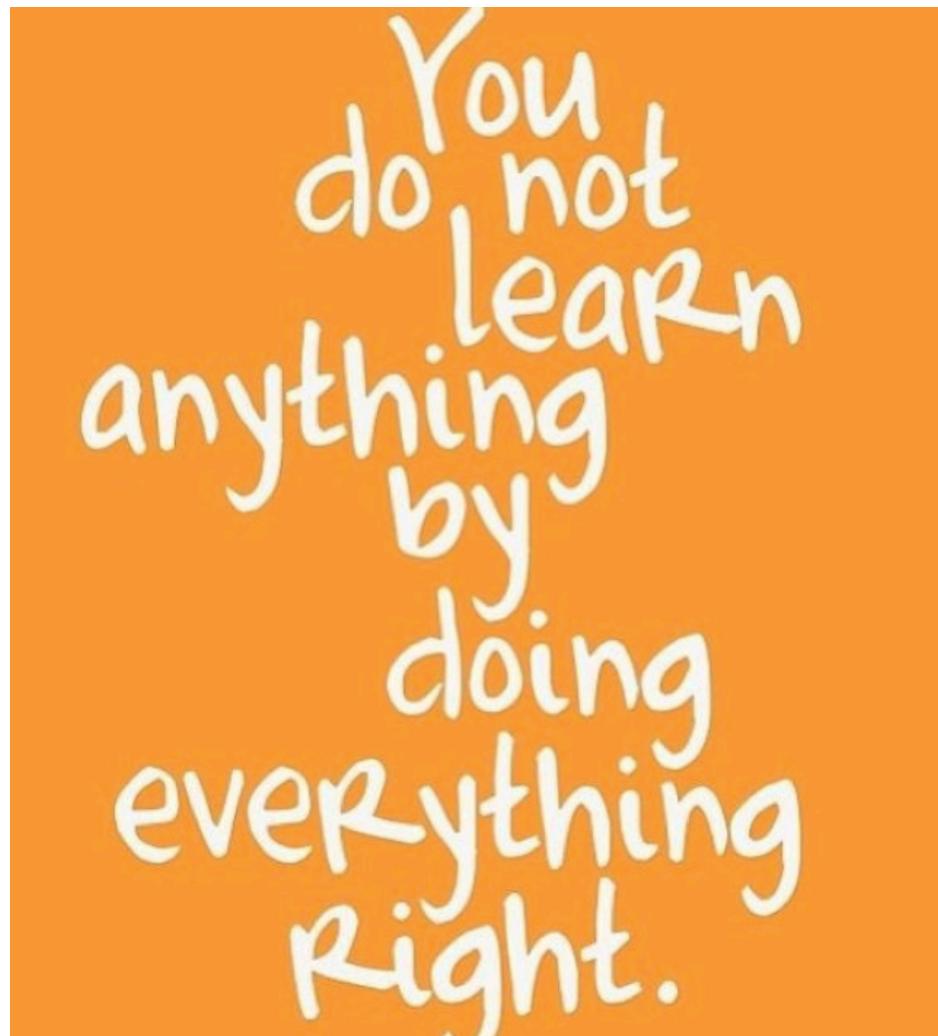


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Moral quotes for life



Intuition behind the update

Mistake on positive: $\mathbf{w}_{t+1} \leftarrow \mathbf{w}_t + \mathbf{x}_i$
Mistake on negative: $\mathbf{w}_{t+1} \leftarrow \mathbf{w}_t - \mathbf{x}_i$

Suppose we have made a mistake on a positive example

That is, $y = +1$ and $\mathbf{w}_t^T \mathbf{x} < 0$

Call the new weight vector $\mathbf{w}_{t+1} = \mathbf{w}_t + \mathbf{x}$

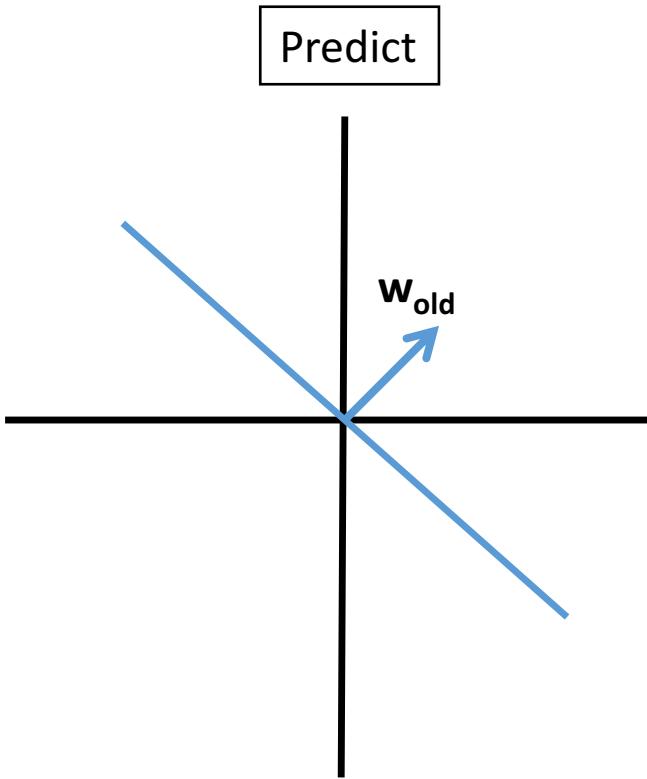
The new dot product will be

$$\mathbf{w}_{t+1}^T \mathbf{x} = (\mathbf{w}_t + \mathbf{x})^T \mathbf{x} = \mathbf{w}_t^T \mathbf{x} + \mathbf{x}^T \mathbf{x}, \quad \mathbf{w}_t^T \mathbf{x}$$

For a positive example, the Perceptron update will increase the score assigned to the same input

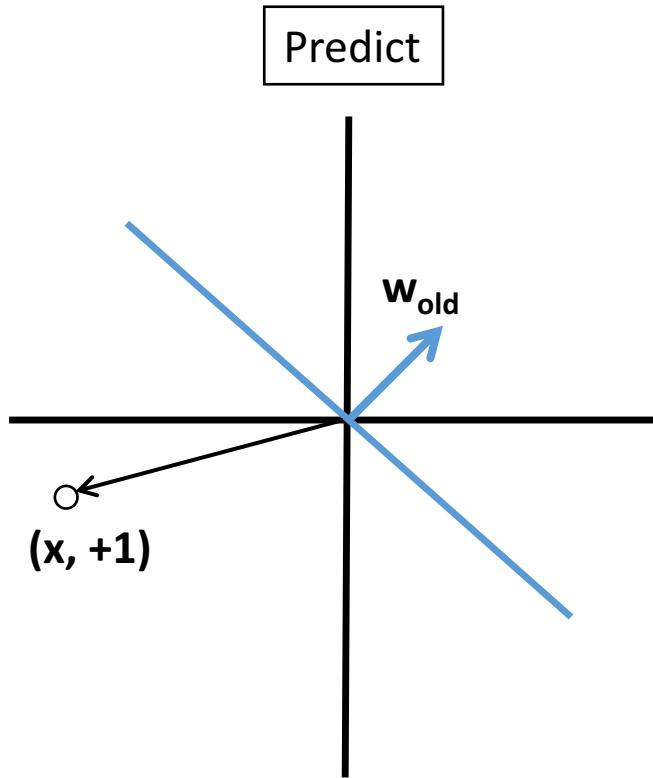
Similar reasoning for negative examples

Geometry of the perceptron update



Mistake on positive: $\mathbf{w}_{t+1} \leftarrow \mathbf{w}_t + \mathbf{x}_i$
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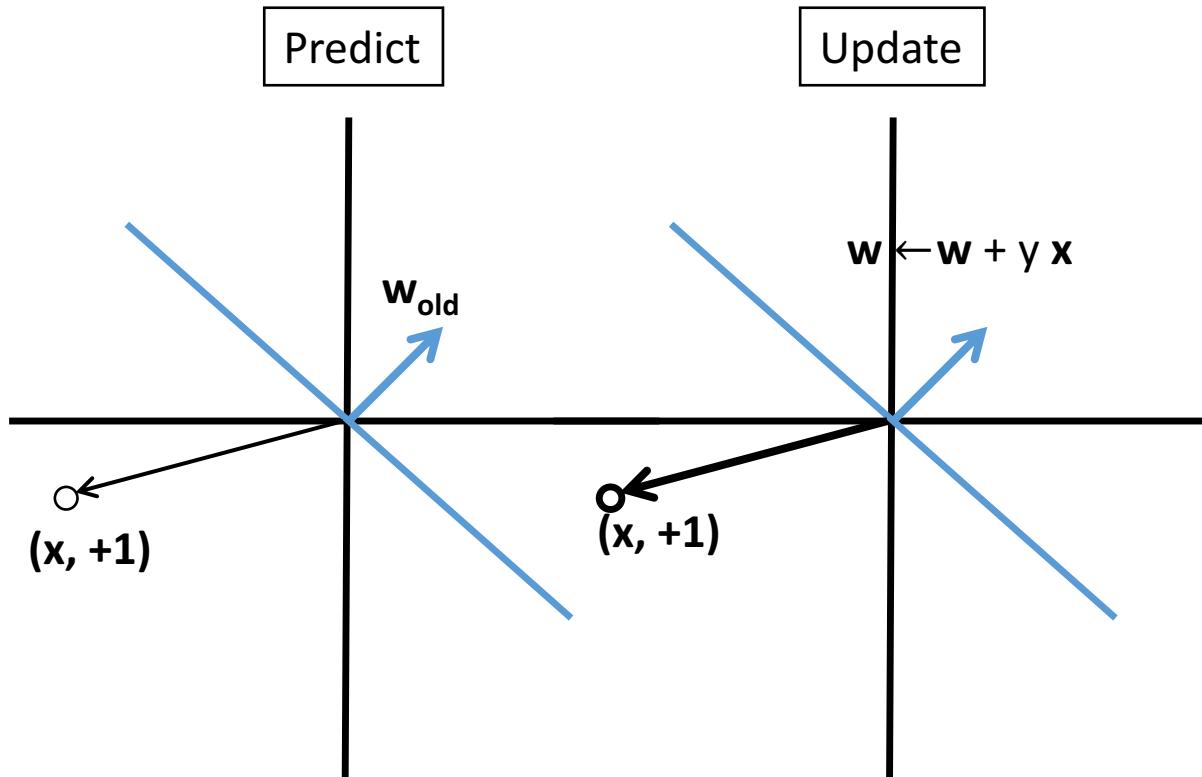
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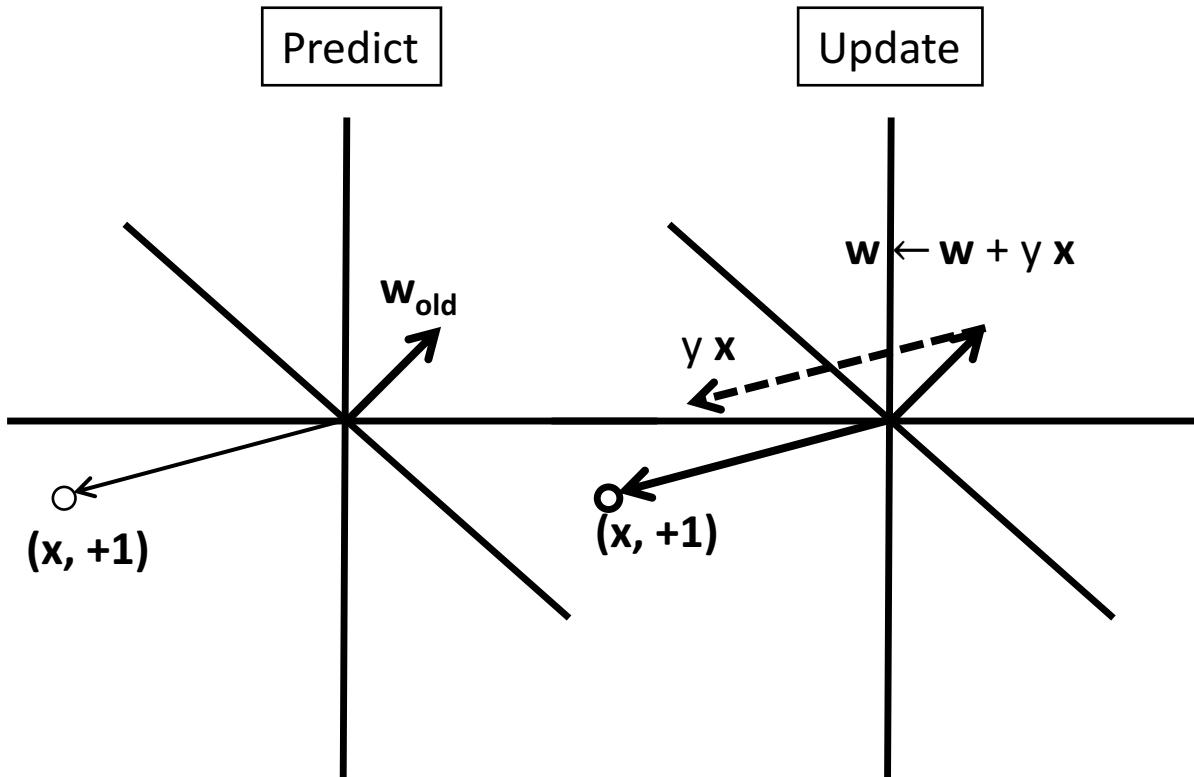
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For a mistake on a **positive** example

Geometry of the

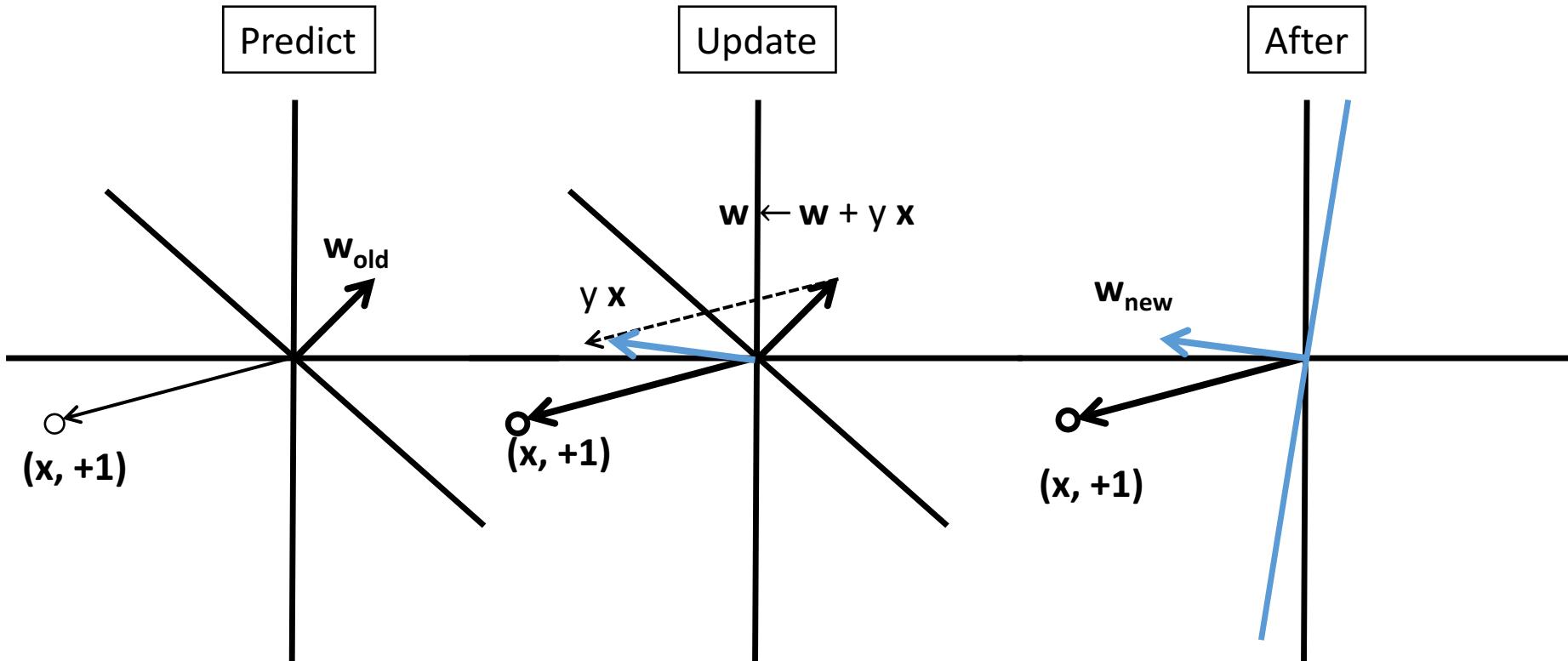
Mistake on positive: $\mathbf{w}_{t+1} \leftarrow \mathbf{w}_t + \eta \mathbf{x}_i$
Mistake on negative: $\mathbf{w}_{t+1} \leftarrow \mathbf{w}_t - \eta \mathbf{x}_i$



For a mistake on a **positive** example

Geometry of the

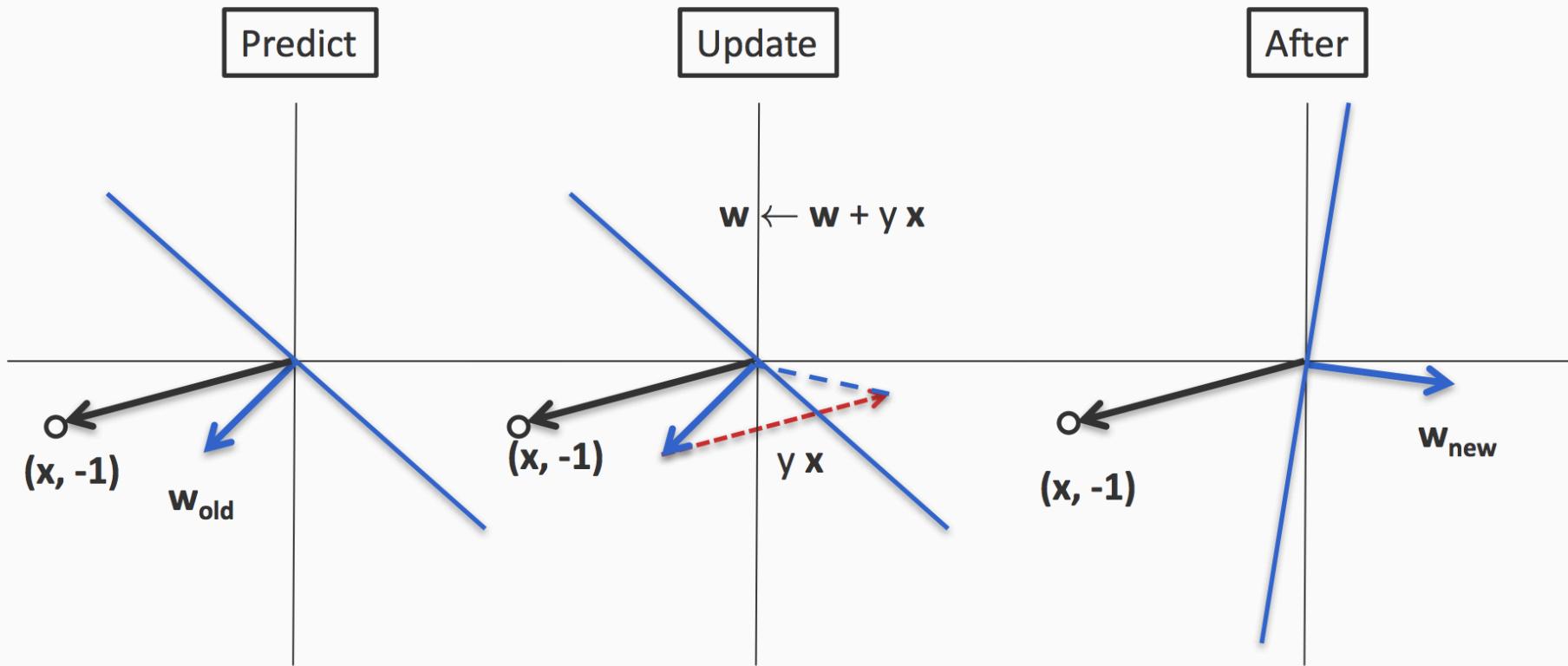
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For a mistake on a **positive** example

Geometry of the

Mistake on positive: $\mathbf{w}_{t+1} \leftarrow \mathbf{w}_t + \eta \mathbf{x}_i$
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For a mistake on a **negative** example

Perceptron Learnability

- ❖ Obviously Perceptron cannot learn what it cannot represent
 - ❖ Only linearly separable functions can be learned
- ❖ Minsky and Papert (1969) wrote an influential book demonstrating Perceptron's representational limitations
 - ❖ Parity functions can't be learned (XOR)
 - ❖ But we know that XOR is not linearly separable

Check point: What you need to know

- ❖ The Perceptron algorithm
- ❖ The geometry of the update
- ❖ What can it represent

What you will learn today

- ❖ Linear models
- ❖ The Perceptron Algorithm
- ❖ Perceptron Mistake Bound
- ❖ Variants of Perceptron
- ❖ Online v.s. Batch learning

Convergence

Convergence theorem

- ❖ If there exist a set of weights that are consistent with the data (i.e. the data is linearly separable), the perceptron algorithm will converge.

Convergence

Convergence theorem

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Cycling theorem

- ❖ If the training data *is not* linearly separable, then the learning algorithm will eventually repeat the same set of weights and **enter an infinite loop**

Moral Quotes

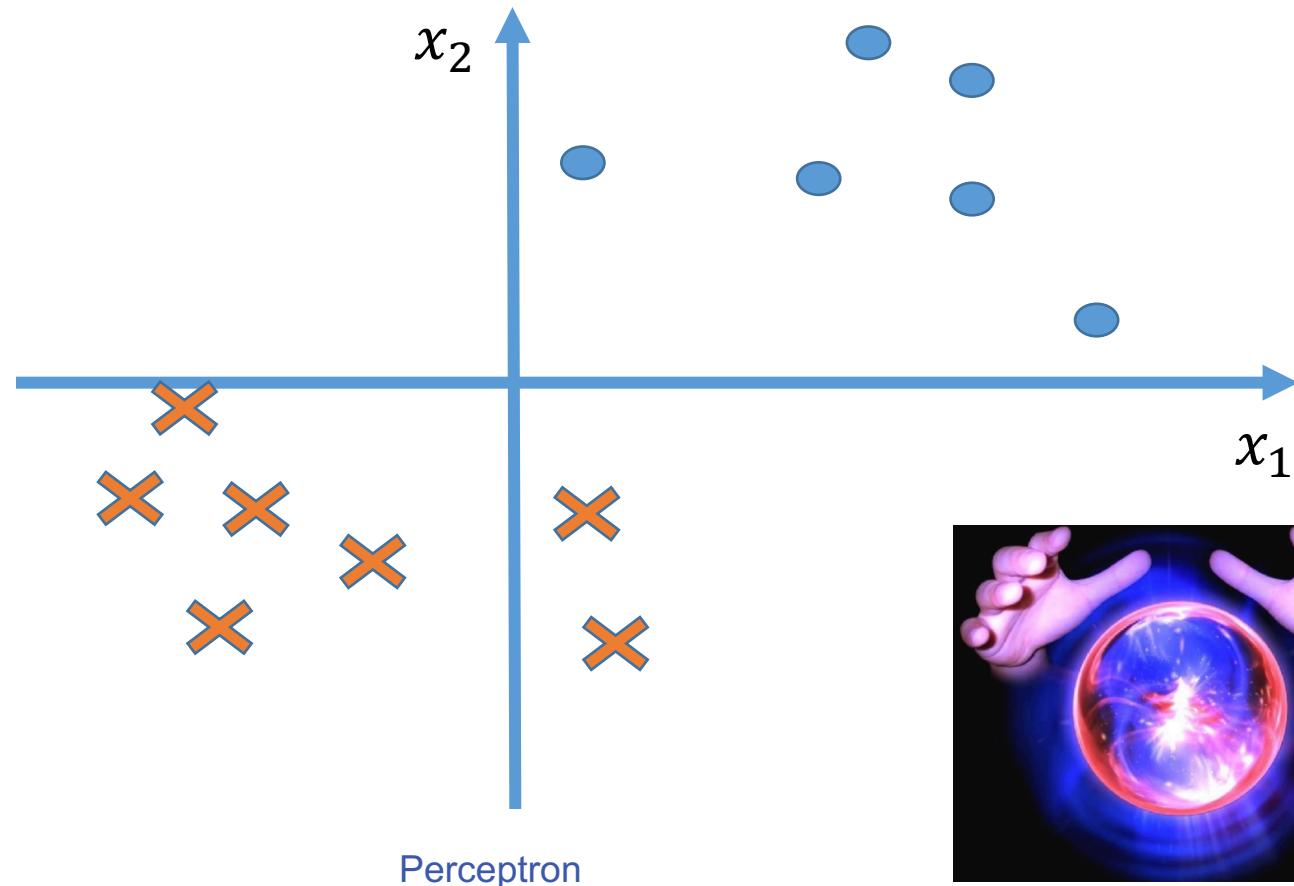
**THE MOST
DISTURBING PART OF
WHAT HAS
OCCURRED IS THE
VULTURES ARE
CIRCLING.**

Jim Miller

We know! Because future is not linear separable!

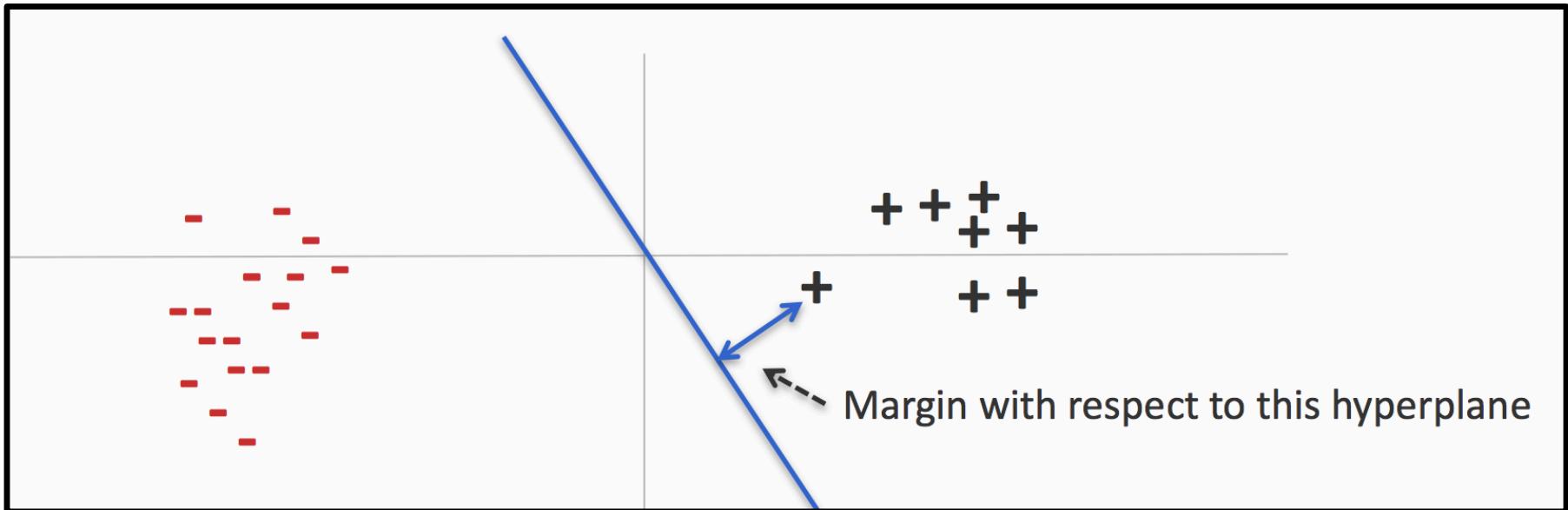
Linearly separable

There exists a hyper-plane that can separate the data
(we may not know where it is)



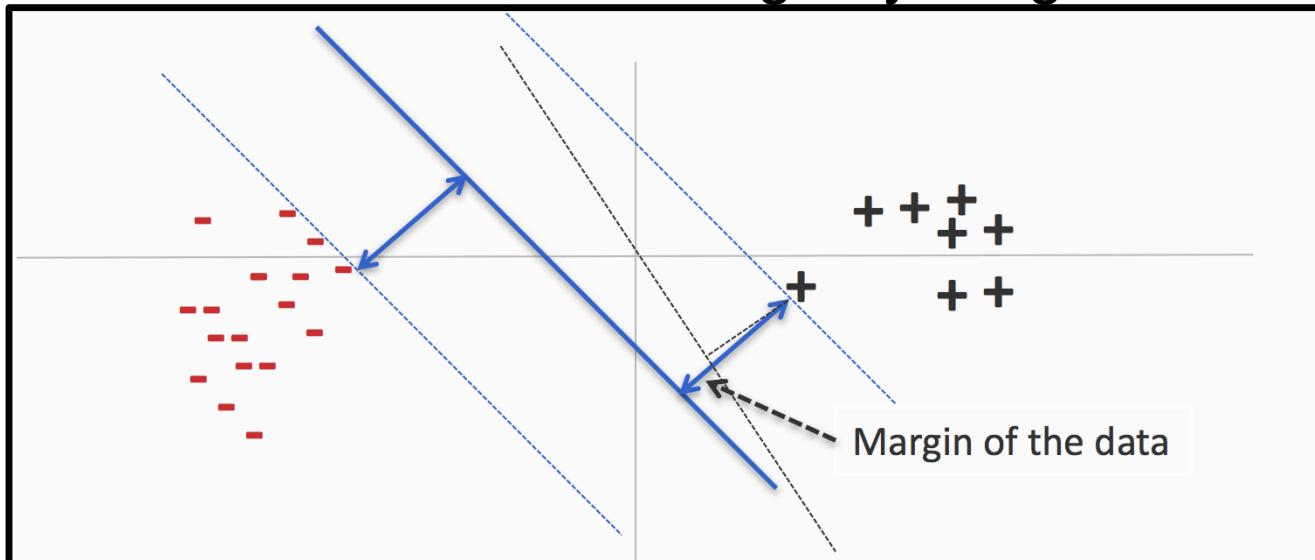
Margin

The **margin** of a hyperplane for a dataset is the distance between the hyperplane and the data point nearest to it.



Margin

- ❖ The margin of a hyperplane for a dataset is the distance between the hyperplane and the data point nearest to it.
- ❖ The margin of a data set (γ) is the maximum margin possible for that dataset using any weight vector.



Mistake Bound Theorem [Novikoff 1962, Block 1962]

Let $\{(x_1, y_1), (x_2, y_2), \dots, (x_m, y_m)\}$ be a sequence of training examples such that for all i , the feature vector $x_i \in R^n$, $\|x_i\| \leq R$ and the label $y_i \in \{-1, +1\}$.

Suppose there exists a unit vector $u \in R^n$ (i.e $\|u\| = 1$) such that for some $\gamma > 0$ we have $y_i (u^\top x_i) \geq \gamma$.

Then, the perceptron algorithm will make at most $(R/\gamma)^2$ mistakes on the training sequence.

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Suppose we have a binary classification dataset with n dimensional inputs.

Suppose there exists a unit vector $u \in R^n$ (i.e $\|u\| = 1$) such that for some $\gamma \in R^n$ and $\gamma > 0$ we have $y_i (u^\top x_i) \geq \gamma$.

If the data is separable,...

Then, the perceptron algorithm will make at most $(R/\gamma)^2$ mistakes on the training sequence.

...then the Perceptron algorithm will find a separating hyperplane after making a finite number of mistakes

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We can always find such an R . Just look for the farthest data point from the origin.

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The data has a margin γ .

Importantly, the data is *separable*.

γ is the complexity parameter that defines the separability of data.

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Then, the perceptron algorithm will make at most $(R/\gamma)^2$ mistakes on the training sequence.

If u hadn't been a unit vector, then we could scale γ in the mistake bound. This will change the final mistake bound to $(\|u\|R/\gamma)^2$

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Then, the perceptron algorithm will make at most $(R/\gamma)^2$ mistakes on the training sequence.

...then the Perceptron algorithm will find a separating hyperplane after making a finite number of mistakes

Proof (preliminaries)

- Receive an input (\mathbf{x}_i, y_i)
- if $\text{sgn}(\mathbf{w}_t^\top \mathbf{x}_i) \neq y_i$:
Update $\mathbf{w}_{t+1} \leftarrow \mathbf{w}_t + y_i \mathbf{x}_i$

The setting

- ❖ Initial weight vector \mathbf{w} is all zeros
- ❖ All training examples are contained in a ball of size R
 - ❖ $\|\mathbf{x}_i\| \leq R$
- ❖ The training data is separable by margin γ using a unit vector \mathbf{u}
 - ❖ $y_i (\mathbf{u}^\top \mathbf{x}_i) \geq \gamma$

Proof (1/3)

- Receive an input (\mathbf{x}_i, y_i)
- if $\text{sgn}(\mathbf{w}_t^\top \mathbf{x}_i) \neq y_i$:
Update $\mathbf{w}_{t+1} \leftarrow \mathbf{w}_t + y_i \mathbf{x}_i$

1. Claim: After t mistakes, $\mathbf{u}^\top \mathbf{w}_t \geq t \gamma$

$$\begin{aligned}\mathbf{u}^T \mathbf{w}_{t+1} &= \mathbf{u}^T \mathbf{w}_t + y_i \mathbf{u}^T \mathbf{x}_i \\ &\geq \mathbf{u}^T \mathbf{w}_t + \gamma\end{aligned}$$

Because the data is
separable by a
margin γ
 $y_i (\mathbf{u}^\top \mathbf{x}_i) \geq \gamma$

Because $\mathbf{w}_0 = \mathbf{0}$ (i.e $\mathbf{u}^\top \mathbf{w}_0 = 0$), straightforward induction gives us

$$\mathbf{u}^\top \mathbf{w}_t \geq t \gamma$$

Intuition: the inner product between the underlying true model and the current model is non-decreasing after each update
1). The directions of u, w align or 2). $\|\mathbf{w}\|$ increases

Proof (1/3)

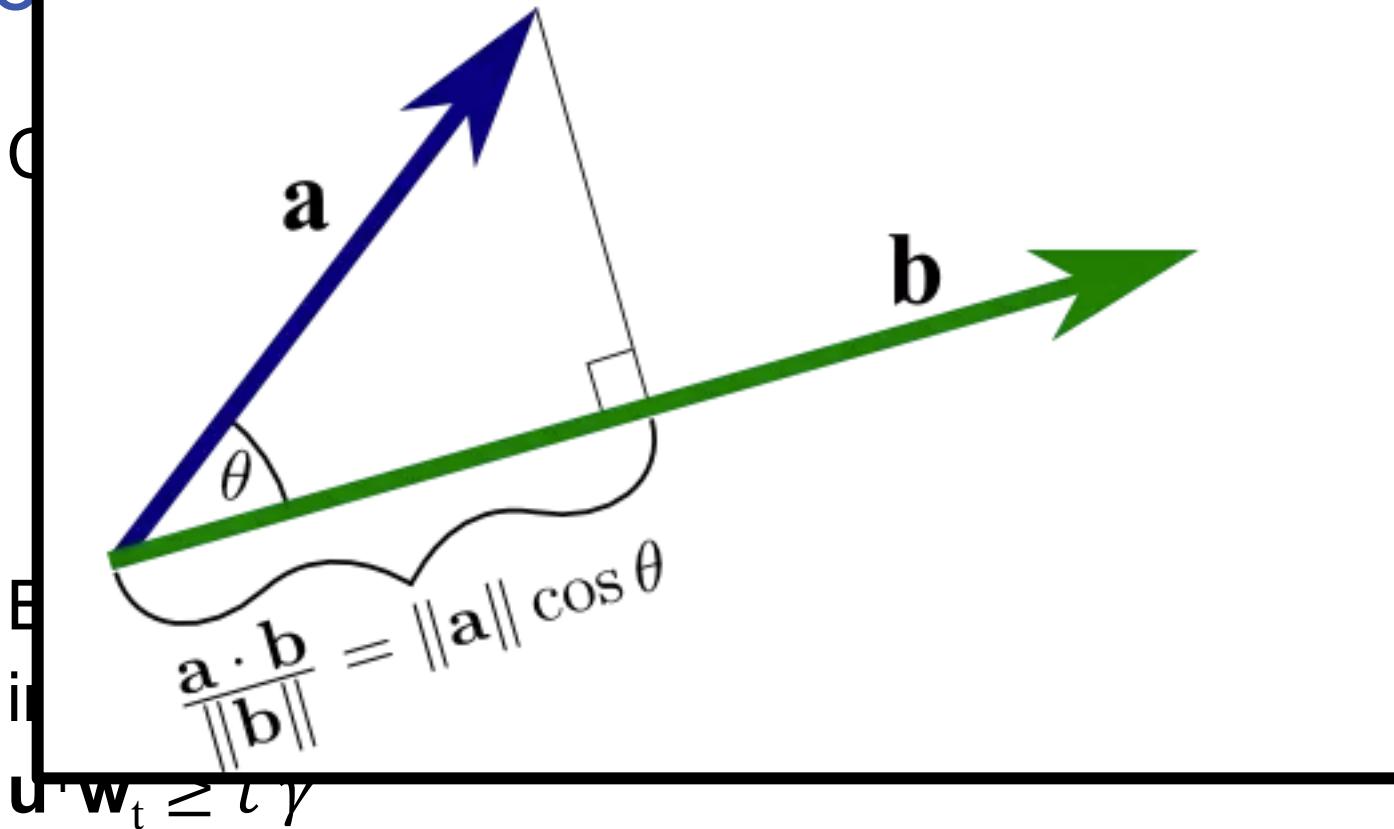
- Receive an input (\mathbf{x}_i, y_i)

- if $\text{sgn}(\mathbf{w}_t^\top \mathbf{x}_i) \neq y_i$:

 Update $\mathbf{w}_t \leftarrow$

$$\mathbf{w}_t + y_i \mathbf{x}_i$$

1.



• data is
y a

Intuition: the inner product between the underlying true model and the current model is non-decreasing after each update
1). The directions of u, w align or 2). $\|w\|$ increases

Proof (2/3)

- Receive an input (\mathbf{x}_i, y_i)
- if $\text{sgn}(\mathbf{w}_t^\top \mathbf{x}_i) \neq y_i$:
Update $\mathbf{w}_{t+1} \leftarrow \mathbf{w}_t + y_i \mathbf{x}_i$

2. Claim: After t mistakes, $\|\mathbf{w}_t\|^2 \leq tR^2$

$$\begin{aligned}\|\mathbf{w}_{t+1}\|^2 &= \|\mathbf{w}_t + y_i \mathbf{x}_i\|^2 \\ &= \|\mathbf{w}_t\|^2 + 2y_i(\mathbf{w}_t^T \mathbf{x}_i) + \|\mathbf{x}_i\|^2\end{aligned}$$

Proof (2/3)

- Receive an input (\mathbf{x}_i, y_i)
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Update $\mathbf{w}_{t+1} \leftarrow \mathbf{w}_t + y_i \mathbf{x}_i$

2. Claim: After t mistakes, $\|\mathbf{w}_t\|^2 \leq tR^2$

$$\begin{aligned}\|\mathbf{w}_{t+1}\|^2 &= \|\mathbf{w}_t + y_i \mathbf{x}_i\|^2 \\ &= \|\mathbf{w}_t\|^2 + 2y_i (\mathbf{w}_t^\top \mathbf{x}_i) + \|\mathbf{x}_i\|^2\end{aligned}$$

The weight is updated only when there is a mistake.
That is when $y_i \mathbf{w}_t^\top \mathbf{x}_i < 0$.

$\|\mathbf{x}_i\| \cdot R$, by definition of R

Proof (2/3)

- Receive an input (\mathbf{x}_i, y_i)
- if $\text{sgn}(\mathbf{w}_t^\top \mathbf{x}_i) \neq y_i$:
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Because $\mathbf{w}_0 = \mathbf{0}$ (i.e $\mathbf{u}^\top \mathbf{w}_0 = 0$),
straightforward induction gives us $\|\mathbf{w}_t\|^2 \leq tR^2$

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Intuition: $\|w\|$ is bounded

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Proof (3/3)

What we know:

1. After t mistakes, $\mathbf{u}^T \mathbf{w}_t \geq t\gamma$
2. After t mistakes, $\|\mathbf{w}_t\|^2 \leq tR^2$

Intuition 1: the inner product between the underlying true model and the current model is non-decreasing after each update
1). The directions of u, w align or 2). $\|w\|$ increases

Intuition 2: $\|w\|$ is bounded

Proof (3/3)

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$$R\sqrt{t} \geq \|\mathbf{w}_t\|$$

From (2)

Proof (3/3)

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From (2)



$$\mathbf{u}^T \mathbf{w}_t = \|\mathbf{u}\| \|\mathbf{w}_t\| \cos(\text{angle between them})$$

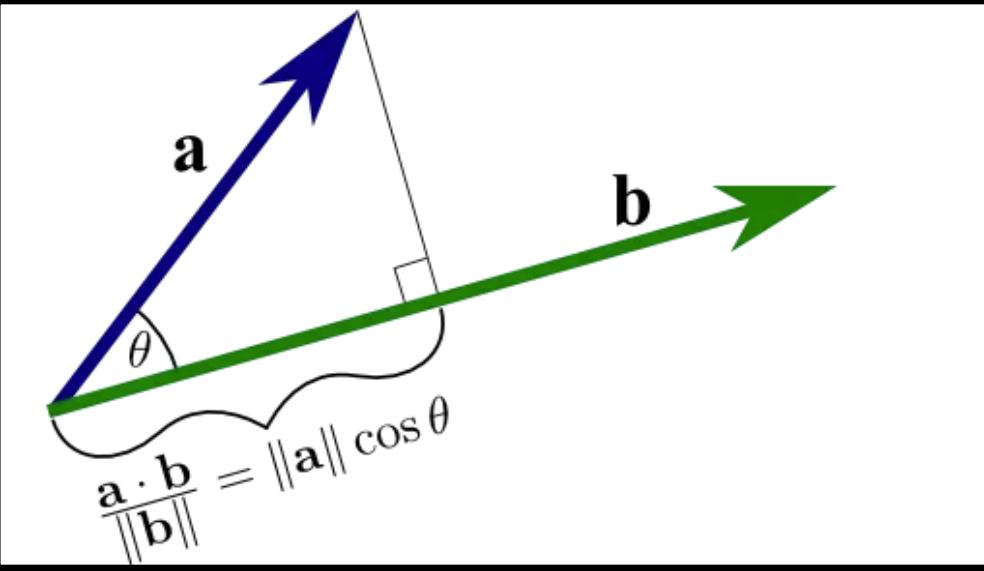
But $\|\mathbf{u}\| = 1$ and cosine is less than 1

So $\mathbf{u}^T \mathbf{w}_t \leq \|\mathbf{w}_t\|$ (*Cauchy-Schwarz inequality*)

Proof (

What we

1. After
2. After



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From (1)

Proof (3/3)

mistakes != # seen data points

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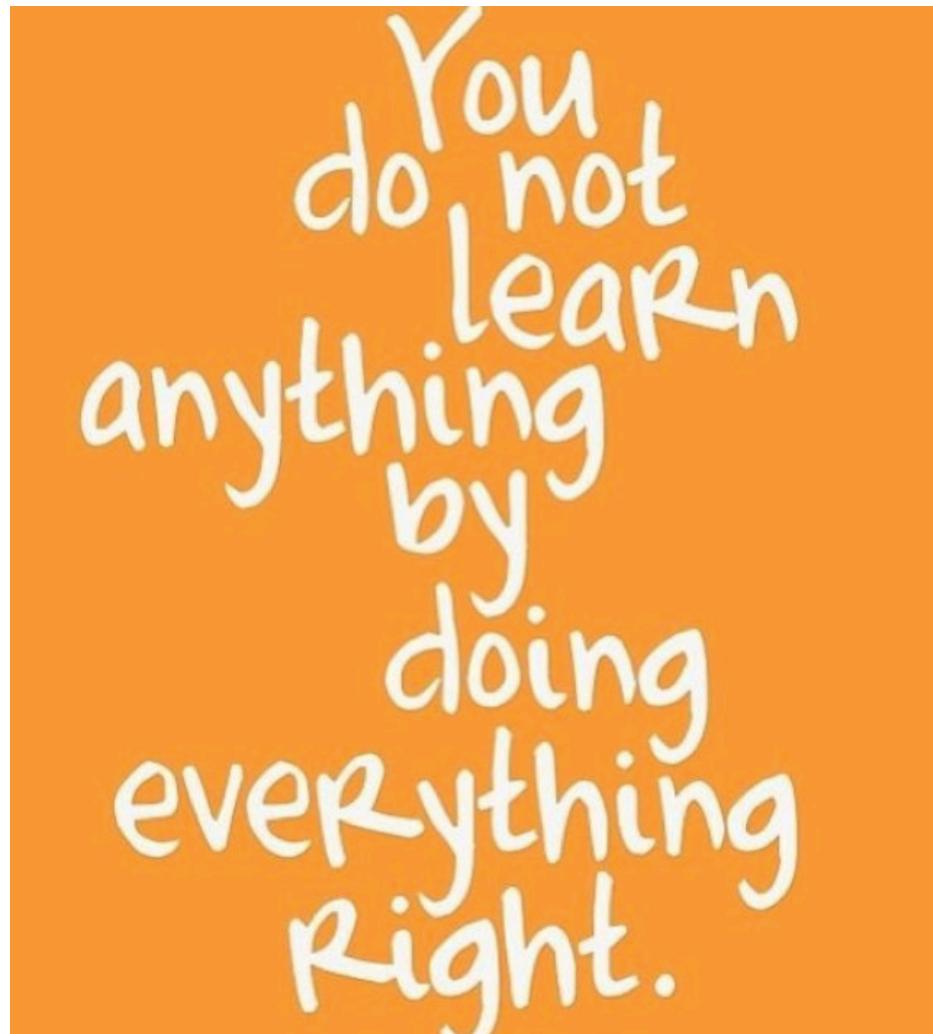


$$R\sqrt{t} \geq \|\mathbf{w}_t\| \geq \mathbf{u}^T \mathbf{w}_t \geq t\gamma$$

Number of mistakes $t \leq \frac{R^2}{\gamma^2}$

Bounds the total number of mistakes!

NOTE!! # mistakes!= # seen data points



Mistake Bound Theorem [Novikoff 1962, Block 1962]

Let $\{(x_1, y_1), (x_2, y_2), \dots\}$ be a sequence of training examples such that for all i , the feature vector $x_i \in R^n$, $\|x_i\| \leq R$ and the label $y_i \in \{-1, +1\}$.

Suppose there exists a unit vector $u \in R^n$ (i.e $\|u\| = 1$) such that for some $\gamma \in R^n$ and $\gamma > 0$ we have $y_i (u^\top x_i) \geq \gamma$.

Then, the perceptron algorithm will make at most $(R/\gamma)^2$ mistakes on the training sequence.

Mistake Bound Theorem [Novikoff 1962, Block 1962]

Let $\{(x_1, y_1), (x_2, y_2), \dots, (x_m, y_m)\}$ be a sequence of training examples such that for all i , the feature vector $x_i \in R^n$, $\|x_i\| \leq R$ and the label $y_i \in \{-1, +1\}$.

Suppose we have a binary classification dataset with n dimensional inputs.

Suppose there exists a unit vector $u \in R^n$ (i.e $\|u\| = 1$) such that for some $\gamma \in R^n$ and $\gamma > 0$ we have $y_i (u^\top x_i) \geq \gamma$.

If the data is separable,...

Then, the perceptron algorithm will make at most $(R/\gamma)^2$ mistakes on the training sequence.

...then the Perceptron algorithm will find a separating hyperplane after making a finite number of mistakes

The Perceptron Mistake bound

$$\text{Number of mistakes } t \leq \frac{R^2}{\gamma^2}$$

- ❖ R is a property of the dimensionality. How?
 - ❖ For Boolean functions with n attributes, show that $R^2 = n$.
- ❖ γ is a property of the data

Beyond the separable case

- ❖ **Good news**
 - ❖ Perceptron makes no assumption about data distribution
 - ❖ Training: After a fixed number of mistakes, you are done. Don't even need to see any more data
- ❖ **Bad news:** Real world is **not** linearly separable
 - ❖ Can't expect to *never* make mistakes again
 - ❖ What can we do: more features, try to be linearly separable if you can, use averaging

Check point: What you need to know

- ❖ What is the perceptron mistake bound?
- ❖ How to prove it

What you will learn today

- ❖ Linear models
- ❖ The Perceptron Algorithm
- ❖ Perceptron Mistake Bound
- ❖ Variants of Perceptron
- ❖ Online v.s. Batch learning

Practical use of the Perceptron algorithm

1. Using the Perceptron algorithm with a finite dataset
2. Voting and Averaging
3. Margin Perceptron

The Perceptron Algorithm [Rosenblatt 1958]

Given a training set $\mathcal{D} = \{(x, y)\}$

1. Initialize $w \leftarrow 0 \in \mathbb{R}^n$

2. For (x, y) in \mathcal{D} :

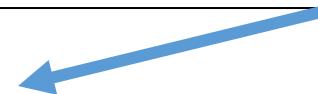
3. if $y(w^\top x) < 0$

4. $w \leftarrow w + yx$

5.

6. Return w

Update only on error. A
mistake-driven algorithm



Mistake on positive: $w_{t+1} \leftarrow w_t + x_i$
Mistake on negative: $w_{t+1} \leftarrow w_t - x_i$

Prediction: $y^{\text{test}} \leftarrow \text{sgn}(w^\top x^{\text{test}})$

Footnote: For some algorithms it is mathematically easier to represent False as -1, and at other times, as 0. For the Perceptron algorithm, treat -1 as false and +1 as true.

The Perceptron Algorithm

Given a training set $\mathcal{D} = \{(x, y)\}$

1. Initialize $w \leftarrow 0 \in \mathbb{R}^n$
2. For epoch $1 \dots T$:
 For (x, y) in \mathcal{D} :
 if $y(w^T x) < 0$
 $w \leftarrow w + \eta yx$
3. Return w

T is a hyper-parameter to the algorithm

η is a hyper-parameter to the algorithm

Prediction: $y^{\text{test}} \leftarrow \text{sgn}(w^T x^{\text{test}})$

Footnote: For some algorithms it is mathematically easier to represent False as -1, and at other times, as 0. For the Perceptron algorithm, treat -1 as false and +1 as true.

2. Voting and Averaging

- ❖ So far: We return the final weight vector
- ❖ Aggregating the models on the learning path may give better results
 - ❖ Especially, when data is not separable
- ❖ Voted perceptron
- ❖ Averaged perceptron

**Unity is strength...
when there is
teamwork and
collaboration,
wonderful things can
be achieved.**

QUOTEHD.COM

Mattie Stepanek
American Poet

Voted perceptron

- ❖ Remember every weight vector in your sequence of updates.
- ❖ At final prediction time, each weight vector gets to vote on the label.
- ❖ The number of votes it gets is the number of iterations it survived before being updated
- ❖ Comes with strong theoretical guarantees about generalization, impractical because of storage issues

2. Voting and Averaging

- ❖ So far: We return the final weight vector
- ❖ Averaged perceptron
 - ❖ Instead of using all weight vectors, use the average weight vector (i.e longer surviving weight vectors get more say)
 - ❖ More practical alternative and widely used

Averaged Perceptron

Given a training set $D = \{(x_i, y_i)\}$, $x_i \in \mathbb{R}^n$, $y_i \in \{-1, 1\}$

1. Initialize $\mathbf{w} = 0 \in \mathbb{R}^n$ and $\mathbf{a} = 0 \in \mathbb{R}^n$

2. For epoch = 1 ... T:

- For each training example $(x_i, y_i) \in D$:
 - If $y_i \mathbf{w}^\top x_i \leq 0$
 - update $\mathbf{w} \leftarrow \mathbf{w} + r y_i x_i$
 - $\mathbf{a} \leftarrow \mathbf{a} + \mathbf{w}$

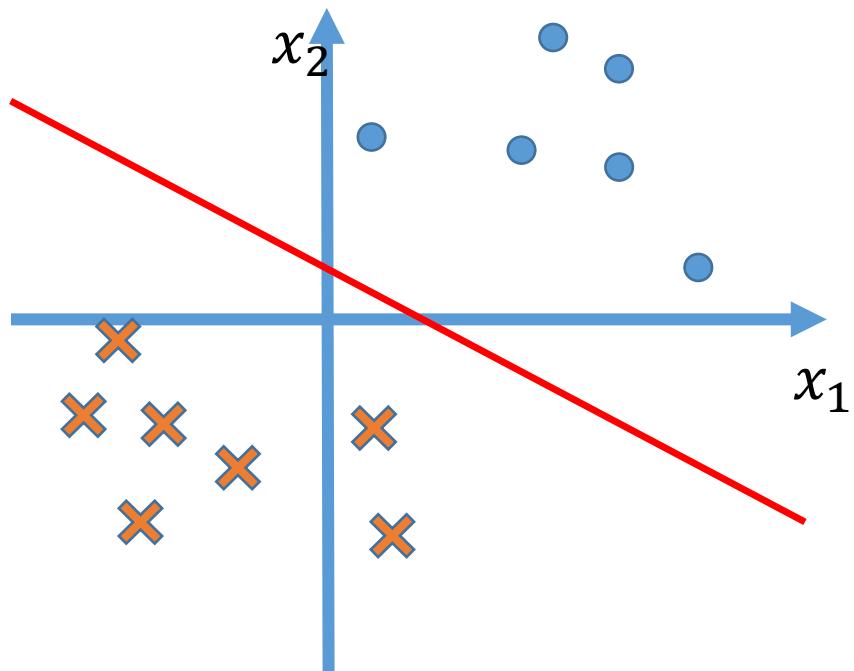
Extremely popular

If you want to use the Perceptron algorithm, use averaging

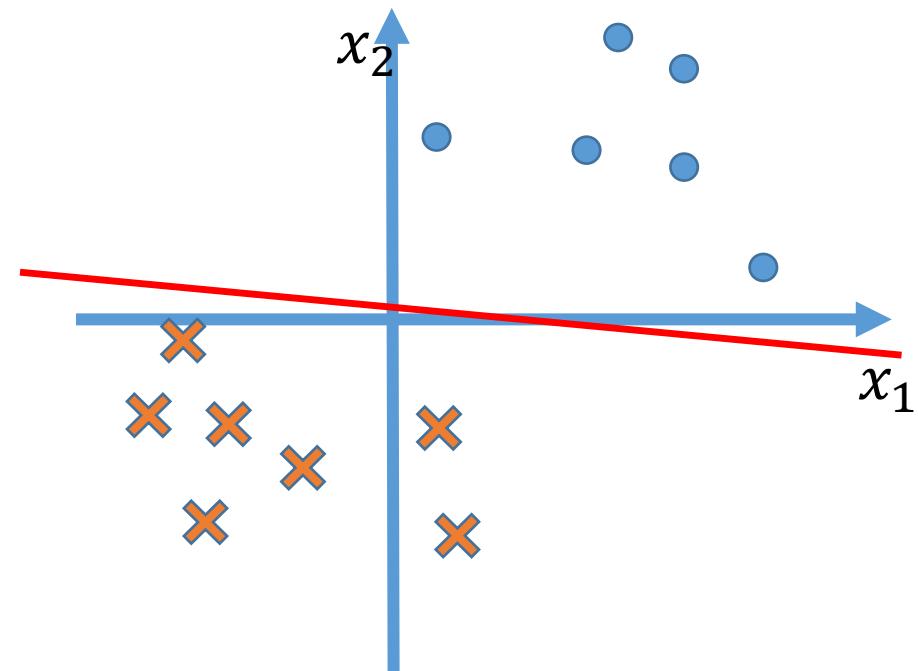
Prediction: $\text{sgn}(\mathbf{a}^\top \mathbf{x})$

3. Marginal Perceptron

- ❖ Which one is better



Perceptron



3. Marginal Perceptron

- ❖ Perceptron makes updates only when the prediction is incorrect

$$y_i \mathbf{w}^T \mathbf{x}_i < 0$$

- ❖ What if the prediction is close to being incorrect?
That is, Pick a small positive ϵ and update when

$$y_i \mathbf{w}^T \mathbf{x}_i < \epsilon$$

- ❖ Can generalize better, but need to choose ' ϵ '
 - ❖ **Exercise:** Why is this a good idea?

What you will learn today

- ❖ Linear models
- ❖ The Perceptron Algorithm
- ❖ Perceptron Mistake Bound
- ❖ Variants of Perceptron
- ❖ Online v.s. Batch learning

Batch Learning

- ❖ Given a training set $\mathcal{D} = \{(x, y)\}$
 - All the data instances are presented in the training time
- ❖ Train your model
 - Training is usually done by minimizing training error (w/ regularization).
- ❖ Predict on the test set $\mathcal{D}' = \{(x, y)\}$
 - Note: We can use online learning algorithm in the batch setting

Online (Adaptive)Learning

- ❖ Initialize a model
- ❖ Loop Data instance is provided one at a time
 - ❖ Given one data point (x, y)
 - ❖ Update the model
- ❖ Return the final model

Spam filtering

- ❖ Data distribution can shift
 - ❖ Spammers become smarter
- ❖ Data comes in stream
 - ❖ New spam mails are invented everyday
- ❖ Data set is huge
 - ❖ May be larger than the memory capacity

Online v.s. Batch

- ❖ Different learning protocols
 - ❖ The assumption & learning goal may different
 - ❖ E.g., batch learning assumes data are i.i.d (independent and identically distributed) while online learning may provide worst-case bound under adversarial data.
- ❖ Computation
 - ❖ Space: online learning consider one instance at a time
 - ❖ Convergence rate: some fast converged optimization method requires access to the entire dataset

**Perceptron learns from mistakes
It converges when data is separable**

Homework is due next Monday

MT Exam: Next Week