

Logistic Regression

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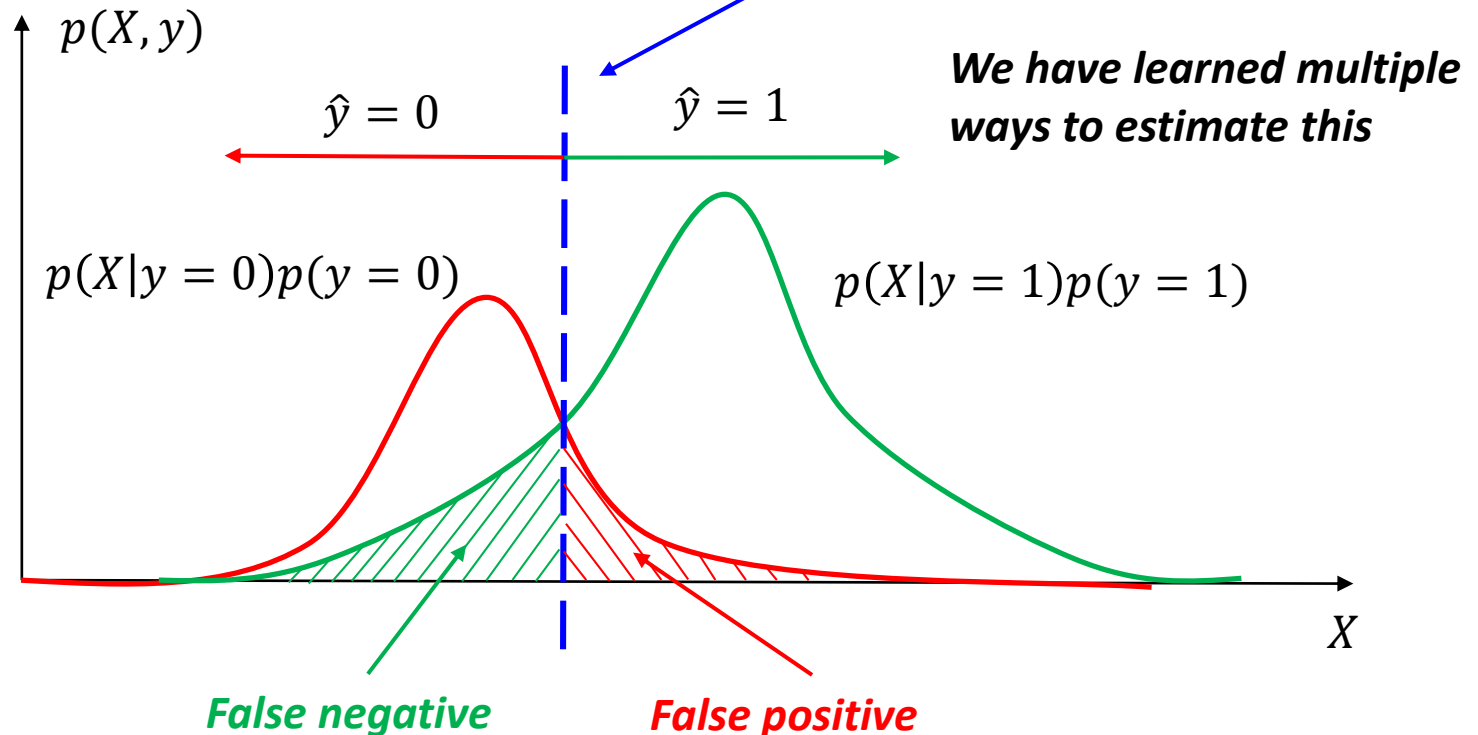
Today's lecture

- Logistic regression model
 - A discriminative classification model
 - Two different perspectives to derive the model
 - Parameter estimation

Review: Bayes risk minimization

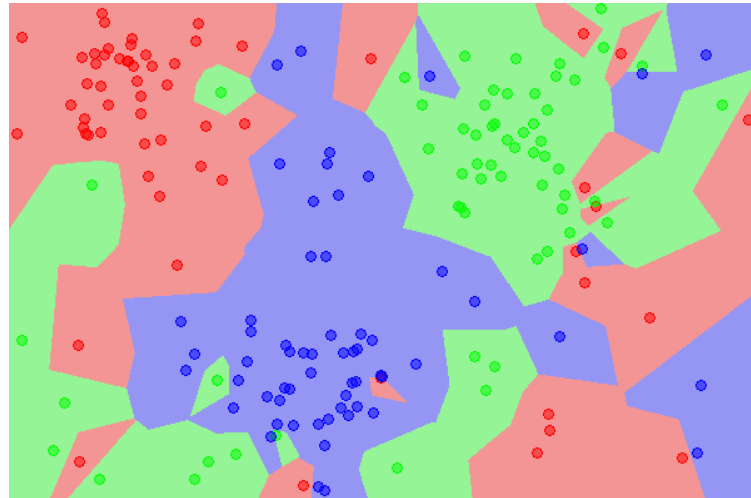
- Risk – assign instance to a wrong class

$$-y^* = \operatorname{argmax}_y P(y|X) \quad \text{*Optimal Bayes decision boundary}$$



Instance-based solution



- k nearest neighbors
 - Approximate Bayes decision rule in a subset of data around the testing point



Instance-based solution


- k nearest neighbors
 - Approximate Bayes decision rule in a subset of data around the testing point
 - Let V be the volume of the m dimensional ball around x containing the k nearest neighbors for x , we have

$$p(x)V = \frac{k}{N} \Rightarrow p(x) = \frac{k}{NV} \quad p(x|y=1) = \frac{k_1}{N_1V} \quad p(y=1) = \frac{N_1}{N}$$

 *Total number of instances*
 *Total number of instances in class 1*

With Bayes rule:

$$p(y=1|x) = \frac{\frac{N_1}{N} \times \frac{k_1}{N_1V}}{\frac{k}{NV}} = \frac{k_1}{k}$$

 *Counting the nearest neighbors from class1*

Generative solution

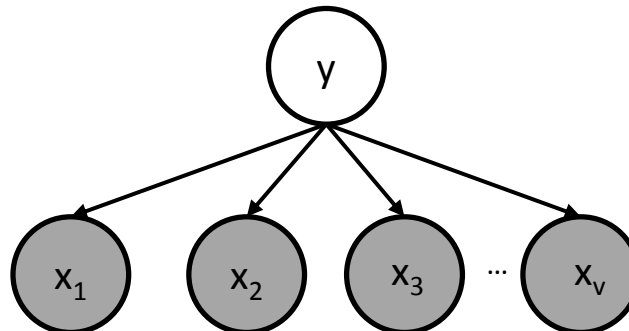
- Naïve Bayes classifier

$$- y^* = \operatorname{argmax}_y P(y|X)$$

$$= \operatorname{argmax}_y P(X|y)P(y) \quad \text{By Bayes rule}$$

$$= \operatorname{argmax}_y \prod_{i=1}^{|d|} P(x_i|y) P(y)$$

By independence assumption



Estimating parameters

- Maximal likelihood estimator

$$- P(x_i|y) = \frac{\sum_d \sum_j \delta(x_d^j = x_i, y_d = y)}{\sum_d \delta(y_d = y)}$$

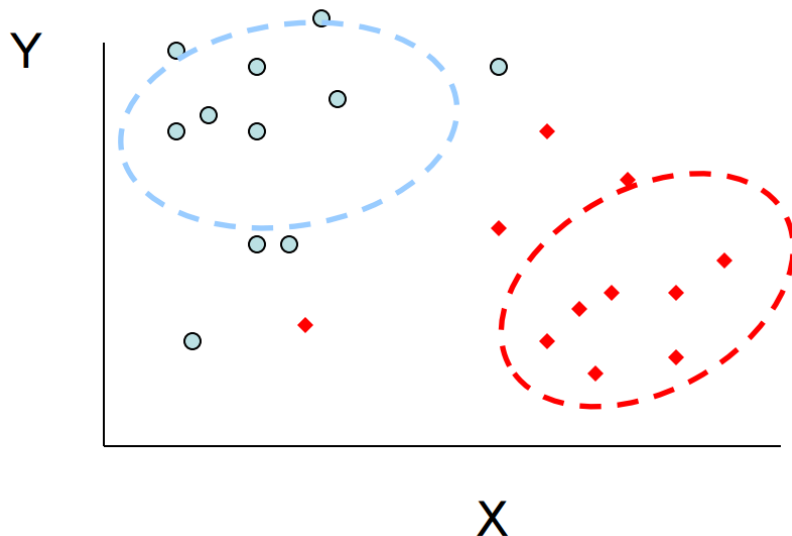
$$- P(y) = \frac{\sum_d \delta(y_d = y)}{\sum_d 1}$$

	text	information	identify	mining	mined	is	useful	to	from	apple	delicious	Y
D1	1	1	1	1	0	1	1	1	0	0	0	1
D2	1	1	0	0	1	1	1	0	1	0	0	1
D3	0	0	0	0	0	1	0	0	0	1	1	0

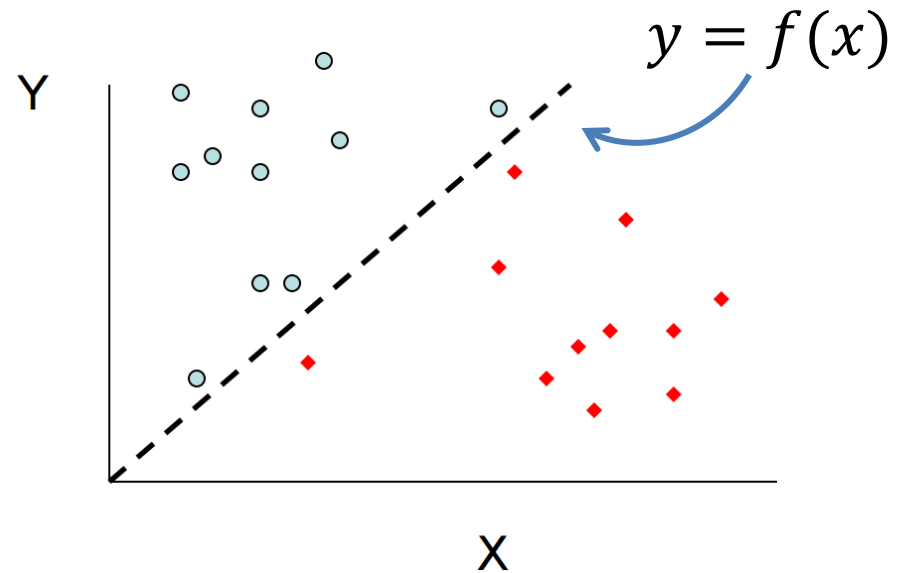
Discriminative v.s. generative models

All instances are considered for probability density estimation

Generative model



Discriminative model



More attention will be put onto the boundary points

Parametric form of decision boundary in Naïve Bayes

- For binary case

$$\begin{aligned} -f(X) &= \text{sgn}(\log P(y = 1|X) - \log P(y = 0|X)) \\ &= \text{sgn}\left(\log \frac{P(y = 1)}{P(y = 0)} + \sum_{i=1}^{|d|} c(x_i, d) \log \frac{P(x_i|y = 1)}{P(x_i|y = 0)}\right) \\ &= \text{sgn}(\boxed{w^T \bar{X}}) \end{aligned}$$

where

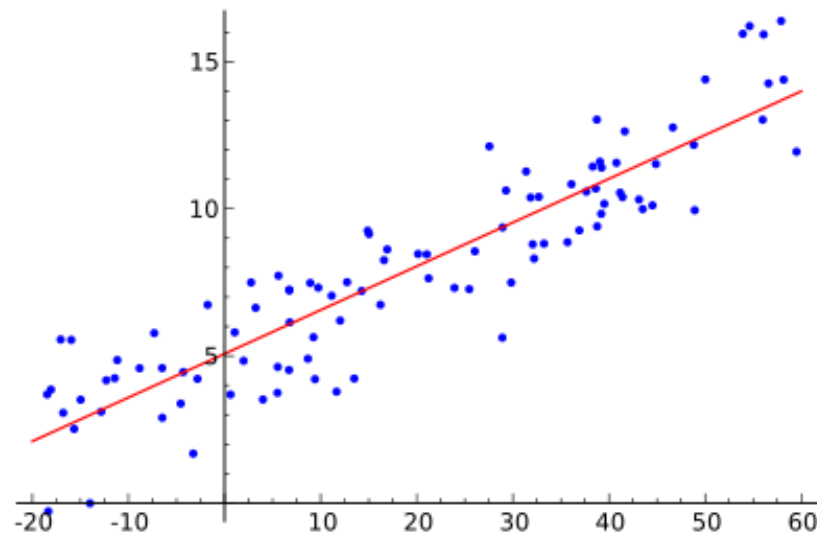
Linear regression?

$$w = \left(\log \frac{P(y = 1)}{P(y = 0)}, \log \frac{P(x_1|y = 1)}{P(x_1|y = 0)}, \dots, \log \frac{P(x_v|y = 1)}{P(x_v|y = 0)} \right)$$

$$\bar{X} = (1, c(x_1, d), \dots, c(x_v, d))$$

Regression for classification?

- Linear regression
 - $y \leftarrow w^T X$
 - Relationship between a scalar dependent variable y and one or more explanatory variables



Regression for classification?

- Linear regression

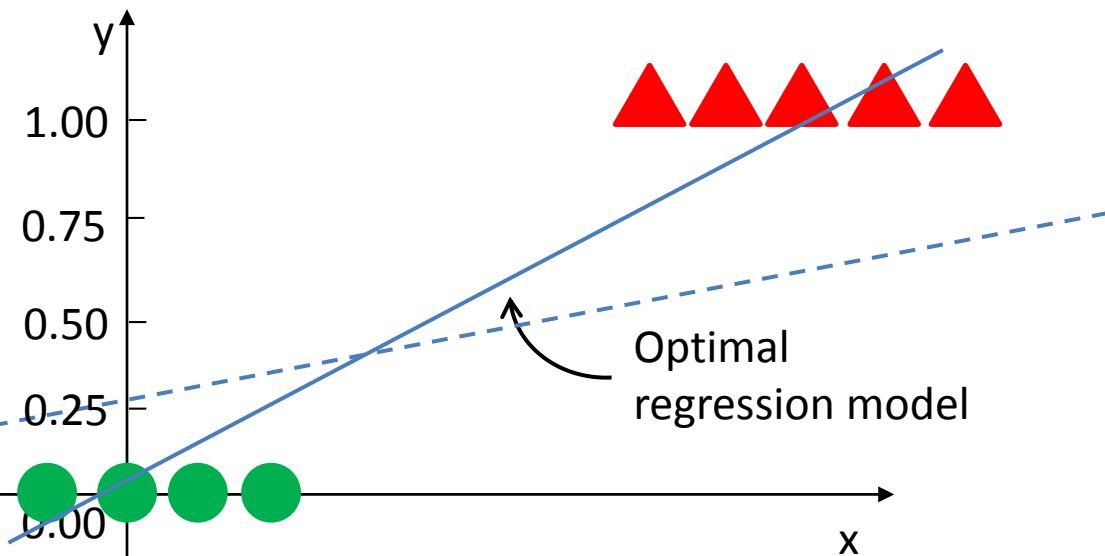
- $y \leftarrow w^T X$

- Relationship between a scalar dependent variable y and one or more explanatory variables

Y is discrete in a classification problem!

$$y = \begin{cases} 1 & w^T X > 0.5 \\ 0 & w^T X \leq 0.5 \end{cases}$$

What if we have an outlier?



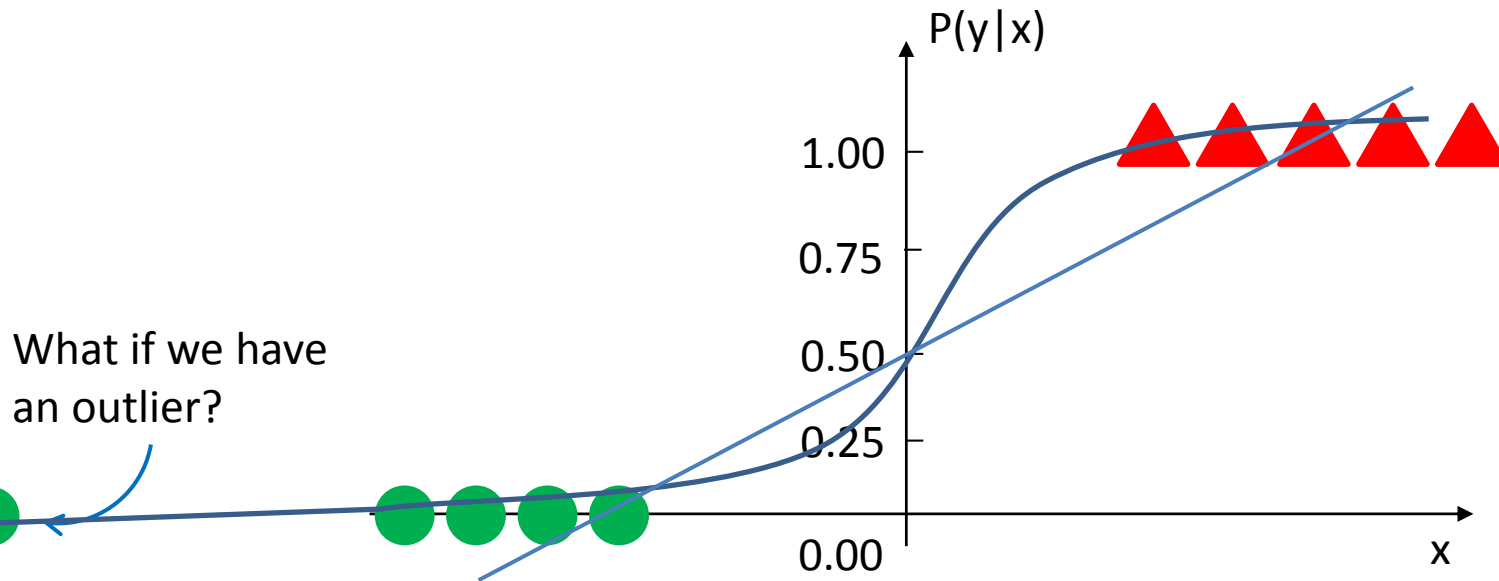
Regression for classification?

- Logistic regression

– $p(y|x) = \sigma(w^T X) = \frac{1}{1 + \exp(-w^T X)}$

Sigmoid function

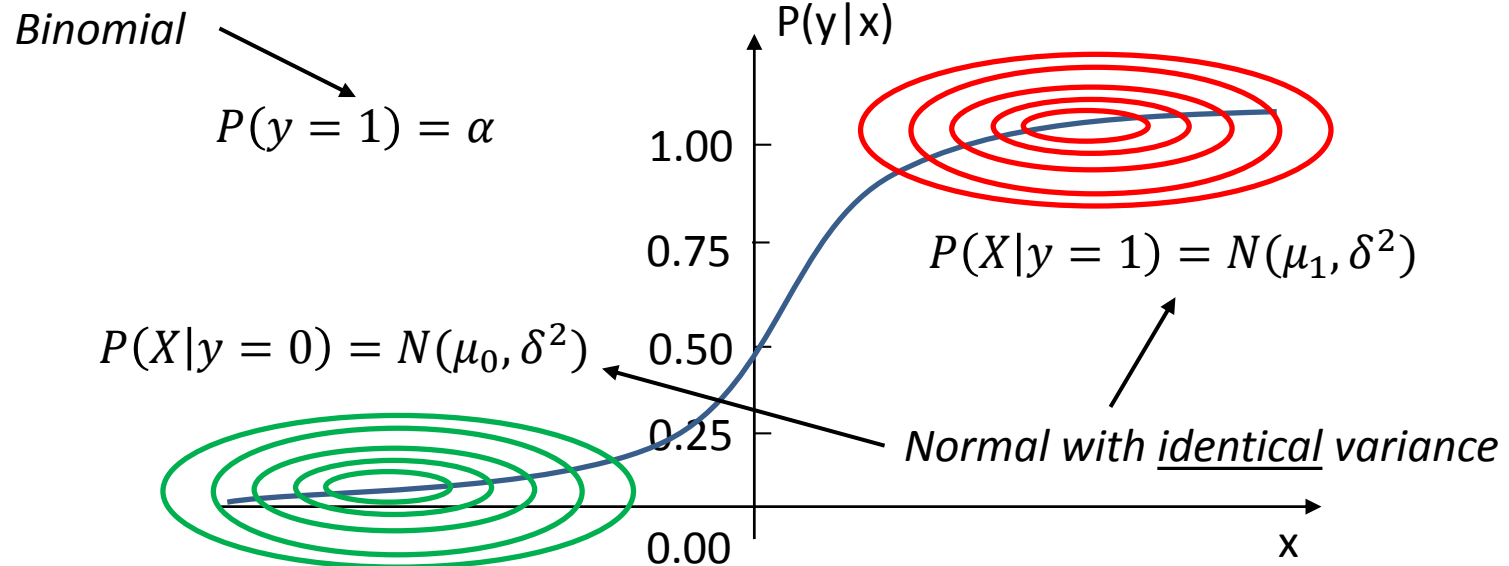
– Directly modeling of class posterior



Logistic regression for classification

- Why sigmoid function?

$$\begin{aligned} - P(y = 1|X) &= \frac{P(X|y = 1)P(y=1)}{P(X|y = 1)P(y=1)+P(X|y = 0)P(y=0)} \\ &= \frac{1}{1 + \frac{P(X|y = 0)P(y = 0)}{P(X|y = 1)P(y = 1)}} \end{aligned}$$



Logistic regression for classification

- Why sigmoid function?

$$\begin{aligned} - P(y = 1|X) &= \frac{P(X|y = 1)P(y=1)}{P(X|y = 1)P(y=1)+P(X|y = 0)P(y=0)} \\ &= \frac{1}{1 + \frac{P(X|y = 0)P(y = 0)}{P(X|y = 1)P(y = 1)}} \\ &= \frac{1}{1 + \exp\left(-\ln \frac{P(X|y = 1)P(y = 1)}{P(X|y = 0)P(y = 0)}\right)} \end{aligned}$$

Logistic regression for classification

- Why sigmoid function?

$$P(x|y) = \frac{1}{\delta\sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\delta^2}}$$

$$\begin{aligned} \blacksquare \ln \frac{P(X|y=1)P(y=1)}{P(X|y=0)P(y=0)} &= \ln \frac{P(y=1)}{P(y=0)} + \sum_{i=1}^V \ln \frac{P(x_i|y=1)}{P(x_i|y=0)} \\ &= \ln \frac{\alpha}{1-\alpha} + \sum_{i=1}^V \left(\frac{\mu_{1i} - \mu_{0i}}{\delta_i^2} x_i - \frac{\mu_{1i}^2 - \mu_{0i}^2}{2\delta_i^2} \right) \\ &= w_0 + \sum_{i=1}^V \frac{\mu_{1i} - \mu_{0i}}{\delta_i^2} x_i \\ &= w_0 + w^T X \\ &= \bar{w}^T \bar{X} \end{aligned}$$

Origin of the name:
logit function

Logistic regression for classification

- Why sigmoid function?

$$\begin{aligned} - P(y = 1|X) &= \frac{P(X|y = 1)P(y=1)}{P(X|y = 1)P(y=1)+P(X|y = 0)P(y=0)} \\ &= \frac{1}{1 + \frac{P(X|y = 0)P(y = 0)}{P(X|y = 1)P(y = 1)}} \\ &= \frac{1}{1 + \exp\left(-\ln \frac{P(X|y = 1)P(y = 1)}{P(X|y = 0)P(y = 0)}\right)} \\ &= \frac{1}{1 + \exp(-\bar{w}^T \bar{X})} \end{aligned}$$

Generalized Linear Model

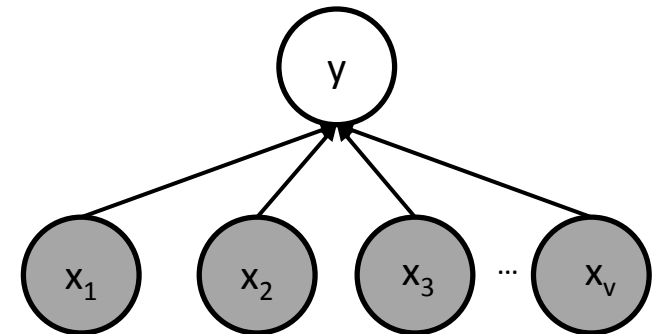
Note: it is still a linear relation among the features!

Logistic regression for classification

- For multi-class categorization

$$- P(y = k|X) = \frac{\exp(w_k^T X)}{\sum_{j=1}^K \exp(w_j^T X)}$$

$$- P(y = k|X) \propto \exp(w_k^T X)$$



Warning: redundancy in model parameters,

When $K=2$,

$$\begin{aligned} P(y = 1|X) &= \frac{\exp(w_1^T X)}{\exp(w_1^T X) + \exp(w_0^T X)} \\ &= \frac{1}{1 + \exp(-(w_1 - w_0)^T X)} \end{aligned}$$

\bar{w}

Logistic regression for classification

- Decision boundary for binary case

$$- \hat{y} = \begin{cases} 1, & p(y = 1|X) > 0.5 \\ 0, & \textit{otherwise} \end{cases}$$

$$\text{i.f.f.} \quad p(y = 1|X) = \frac{1}{1 + \exp(-w^T X)} > 0.5$$

$$\exp(-w^T X) < 1$$

i.f.f.

$$w^T X > 0$$



$$- \hat{y} = \begin{cases} 1, & w^T x > 0 \\ 0, & \textit{otherwise} \end{cases} \quad \leftarrow \text{A linear model!}$$

Logistic regression for classification

- Decision boundary in general

$$\begin{aligned} - \hat{y} &= \operatorname{argmax}_y p(y|X) \\ &= \operatorname{argmax}_y \exp(w_y^T X) \\ &= \operatorname{argmax}_y w_y^T X \end{aligned}$$

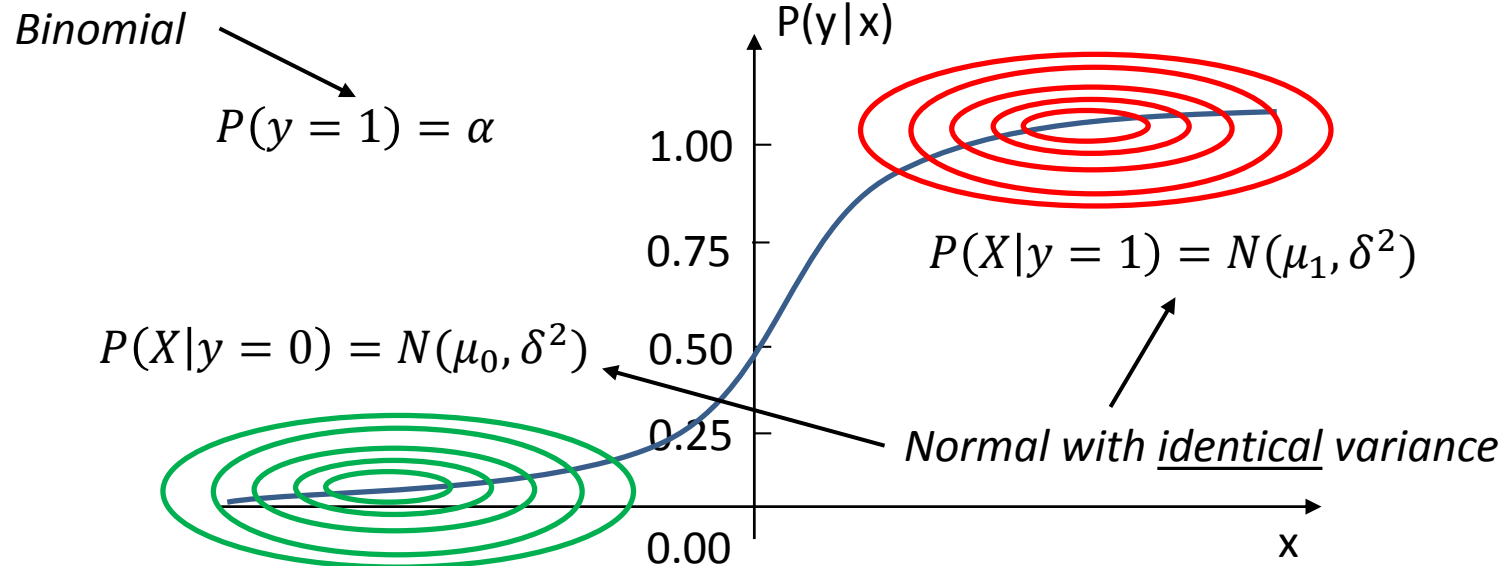


A linear model!

Logistic regression for classification

- Summary

$$\begin{aligned} - P(y = 1|X) &= \frac{P(X|y = 1)P(y=1)}{P(X|y = 1)P(y=1)+P(X|y = 0)P(y=0)} \\ &= \frac{1}{1 + \frac{P(X|y = 0)P(y = 0)}{P(X|y = 1)P(y = 1)}} \end{aligned}$$



A different perspective

- Imagine we have the following

Documents

"happy", "good", "purchase", "item", "indeed"

Sentiment

positive

$$p(x = \text{"happy"}, y = 1) + p(x = \text{"good"}, y = 1) + p(x = \text{"purchase"}, y = 1) + p(x = \text{"item"}, y = 1) + p(x = \text{"indeed"}, y = 1) = 1$$

Question: find a distribution $p(x, y)$ that satisfies this observation.

Answer1: $p(x = \text{"item"}, y = 1) = 1$, and all the others 0

Answer2: $p(x = \text{"indeed"}, y = 1) = 0.5$, $p(x = \text{"good"}, y = 1) = 0.5$, and all the others 0

We have too little information to favor either one of them.

Occam's razor

- A problem-solving principle
 - “among competing hypotheses that predict equally well, the one with the fewest assumptions should be selected.”
 - William of Ockham (1287–1347)
 - Principle of Insufficient Reason: "when one has no information to distinguish between the probability of two events, the best strategy is to consider them equally likely"
 - Pierre-Simon Laplace (1749–1827)

A different perspective

- Imagine we have the following

Documents	Sentiment
<i>"happy", "good", "purchase", "item", "indeed"</i>	positive

$$p(x = \text{"happy"}, y = 1) + p(x = \text{"good"}, y = 1) + p(x = \text{"purchase"}, y = 1) + p(x = \text{"item"}, y = 1) + p(x = \text{"indeed"}, y = 1) = 1$$

Question: find a distribution $p(x, y)$ that satisfies this observation.

As a result, a *safer* choice would be:

$$p(x = \cdot, y = 1) = 0.2$$

Equally favor every possibility

A different perspective

- Imagine we have the following

Observations	Sentiment
<i>"happy", "good", "purchase", "item", "indeed"</i>	positive
<i>30% of time "good", "item"</i>	positive

$$p(x = \text{"happy"}, y = 1) + p(x = \text{"good"}, y = 1) + p(x = \text{"purchase"}, y = 1) + p(x = \text{"item"}, y = 1) + p(x = \text{"indeed"}, y = 1) = 1$$
$$p(x = \text{"good"}, y = 1) + p(x = \text{"item"}, y = 1) = 0.3$$

Question: find a distribution $p(x, y)$ that satisfies this observation.

Again, a **safer** choice would be:

$p(x = \text{"good"}, y = 1) = p(x = \text{"item"}, y = 1) = 0.15$, and all the others $\frac{7}{30}$

Equally favor every possibility

A different perspective

- Imagine we have the following

Observations	Sentiment
<i>"happy", "good", "purchase", "item", "indeed"</i>	positive
<i>30% of time "good", "item"</i>	positive
<i>50% of time "good", "happy"</i>	positive
$p(x = \text{"happy"}, y = 1) + p(x = \text{"good"}, y = 1) + p(x = \text{"purchase"}, y = 1) + p(x = \text{"item"}, y = 1) + p(x = \text{"indeed"}, y = 1) = 1$	
$p(x = \text{"good"}, y = 1) + p(x = \text{"item"}, y = 1) = 0.3$	
$p(x = \text{"good"}, y = 1) + p(x = \text{"happy"}, y = 1) = 0.5$	

Question: find a distribution $p(x, y)$ that satisfies this observation.

Time to think about:

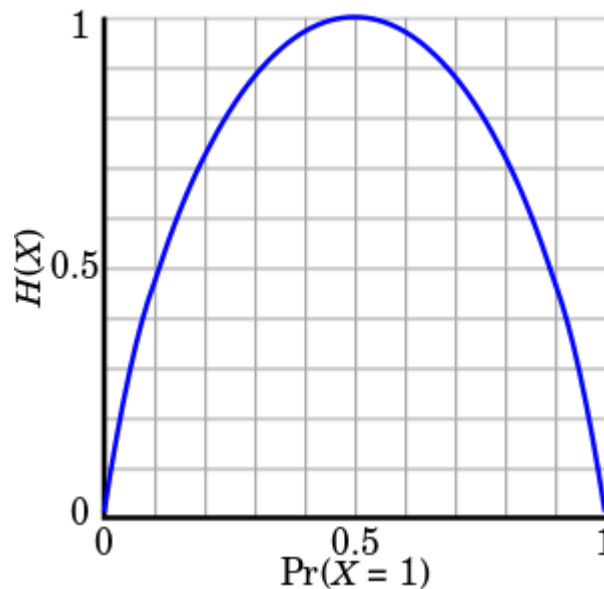
- 1) what do we mean by equally/uniformly favoring the models?*
- 2) given all these constraints, how could we find the most preferred model?*

Maximum entropy modeling

- A measure of uncertainty of random events

$$-H(X) = E[I(X)] = -\sum_{x \in X} P(x) \log P(x)$$

↑
Maximized when $P(X)$ is uniform distribution



*Question 1 is answered, then
how about question 2?*

Represent the constraints

- Indicator function
 - E.g., to express the observation that word ‘good’ occurs in a positive document
 - $f(x, y) = \begin{cases} 1 & \text{if } y = 1 \text{ and } x = \text{‘good’} \\ 0 & \text{otherwise} \end{cases}$
 - Usually referred as feature function

Represent the constraints

- Empirical expectation of feature function over a corpus

$$- E[\tilde{p}(f)] = \sum_{x,y} \tilde{p}(x,y) f(x,y)$$

where $\tilde{p}(x,y) = \frac{c(f(x,y))}{N}$ *i.e., frequency of observing $f(x,y)$ in a given collection.*

- Expectation of feature function under a given statistical model

$$- E[p(f)] = \sum_{x,y} \tilde{p}(x) p(y|x) f(x,y)$$

*Empirical distribution of x
in the same collection.*

*Model's estimation of
conditional distribution.*

Represent the constraints

- When a feature is important, we require our preferred statistical model to accord with it
 - $\mathcal{C} := \{p \in P \mid E[p(f_i)] = E[\tilde{p}(f_i)], \forall i \in \{1, 2, \dots, n\}\}$
 - $E[p(f_i)] = E[\tilde{p}(f_i)]$

$$\Rightarrow \sum_{x,y} \tilde{p}(x,y) f_i(x,y) = \sum_{x,y} \tilde{p}(x) \boxed{p(y|x)} f_i(x,y)$$

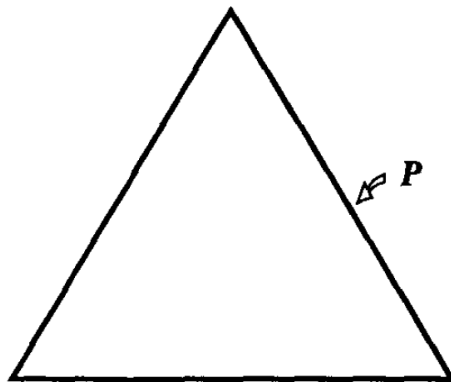


Is Question 2 answered?

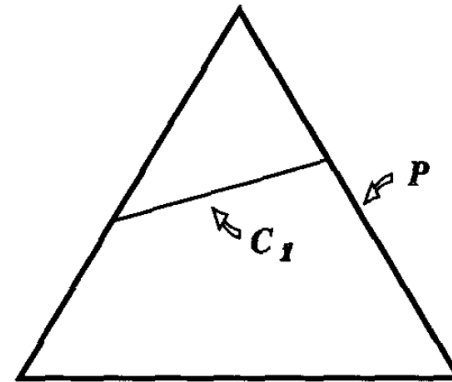
We only need to specify this in our preferred model!

Represent the constraints

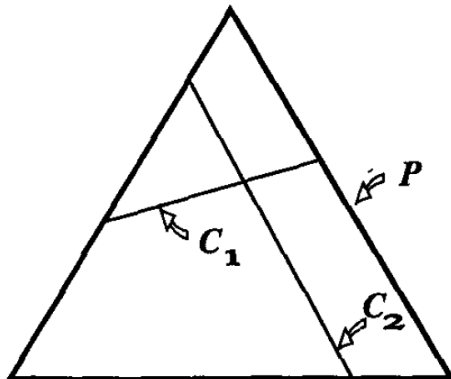
- Let's visualize this



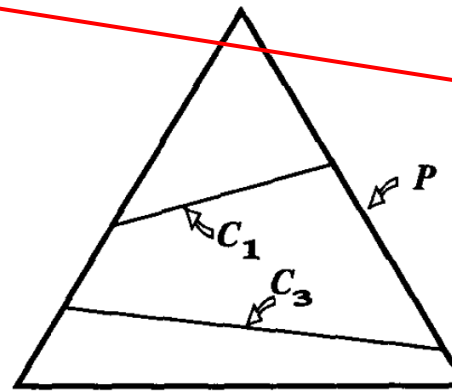
(a) No constraint



(b) Under constrained



(c) Feasible constraint



(d) Over constrained

How to deal with these situations?

Maximum entropy principle

- To select a model from a set \mathcal{C} of allowed probability distributions, choose the model $p^* \in \mathcal{C}$ with maximum entropy $H(p)$

$$p^* = \operatorname{argmax}_{p \in \mathcal{C}} H(p)$$



$p(y|x)$

Both questions are answered!

Maximum entropy principle

- Let's solve this constrained optimization problem with Lagrange multipliers


Primal:

$$p^* = \operatorname{argmax}_{p \in \mathcal{C}} H(p)$$

Lagrangian:

$$L(p, \lambda) = H(p) + \sum_i \lambda_i (p(f_i) - \tilde{p}(f_i))$$

a strategy for finding the local
maxima and minima of a function
subject to equality constraints



Maximum entropy principle

- Let's solve this constrained optimization problem with Lagrange multipliers

Lagrangian:

$$L(p, \lambda) = H(p) + \sum_i \lambda_i (p(f_i) - \tilde{p}(f_i))$$

Dual:

$$p_\lambda(y|x) = \frac{1}{Z_\lambda(x)} \exp \left(\sum_i \lambda_i f_i(x, y) \right)$$

$$\Psi(\lambda) = - \sum_x \tilde{p}(x) \log Z_\lambda(x) + \sum_i \lambda_i \tilde{p}(f_i)$$

Maximum entropy principle

- Let's solve this constrained optimization problem with Lagrange multipliers

Dual:

$$\Psi(\lambda) = - \sum_x \tilde{p}(x) \log Z_\lambda(x) + \sum_i \lambda_i \tilde{p}(f_i)$$

where

$$Z_\lambda = \sum_y \exp \left(\sum_i \lambda_i f_i(x, y) \right)$$

Maximum entropy principle

- Primal: maximum entropy

$$- p^* = \operatorname{argmax}_{p \in \mathcal{C}} H(p)$$

- Dual: logistic regression

$$- p_{\lambda}(y|x) = \frac{1}{Z_{\lambda}(x)} \exp(\sum_i \lambda_i f_i(x, y))$$

where $Z_{\lambda} = \sum_y \exp\left(\sum_i \lambda_i f_i(x, y)\right)$



λ^* is determined by $\Psi(\lambda)$

Maximum entropy principle

- Let's take a close look at the dual function

$$\Psi(\lambda) = - \sum_x \tilde{p}(x) \log Z_\lambda(x) + \sum_i \lambda_i \tilde{p}(f_i)$$

where

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Maximum entropy principle

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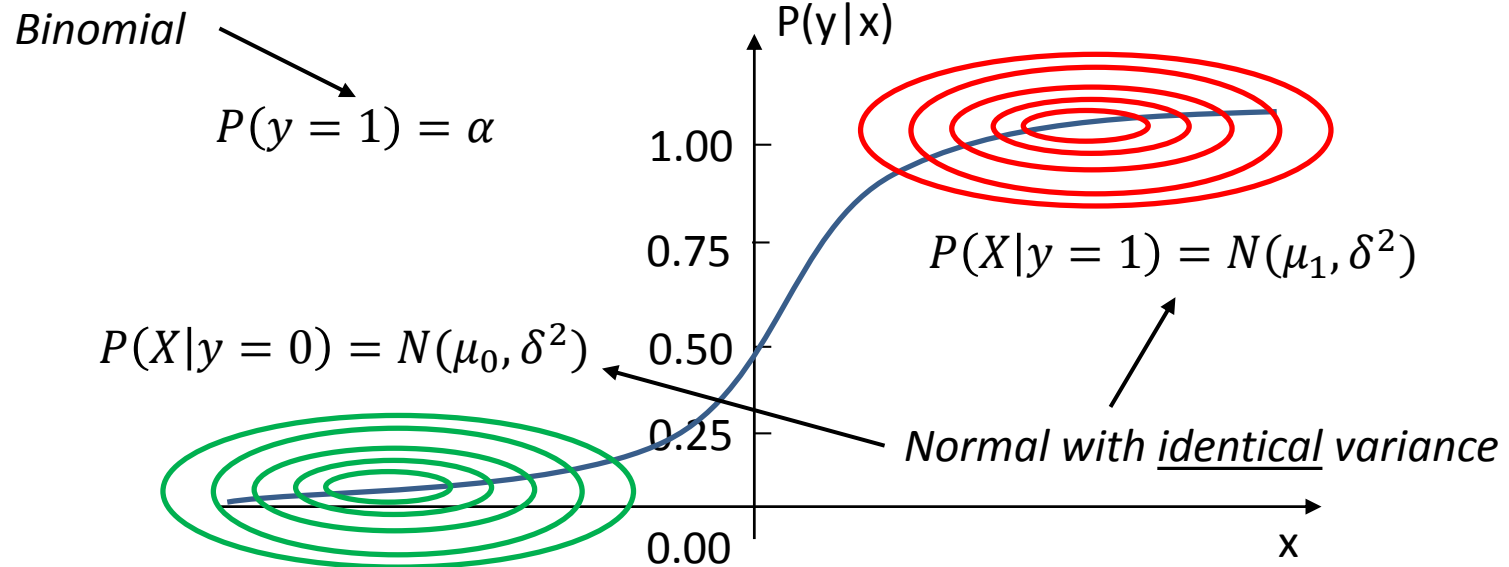
$$\begin{aligned}\Psi(\lambda) &= - \sum_x \tilde{p}(x) \log Z_\lambda(x) + \sum_x \tilde{p}(x) \sum_i \lambda_i \tilde{p}(f_i) \\ &= \sum_x \tilde{p}(x) \log \frac{\exp(\sum_i \lambda_i \tilde{p}(f_i))}{Z_\lambda(x)} \\ &= \sum_x \tilde{p}(x) \log p(y|x)\end{aligned}$$

Maximum likelihood estimator!

Recap: logistic regression

- Summary

$$\begin{aligned} - P(y = 1|X) &= \frac{P(X|y = 1)P(y=1)}{P(X|y = 1)P(y=1)+P(X|y = 0)P(y=0)} \\ &= \frac{1}{1 + \frac{P(X|y = 0)P(y = 0)}{P(X|y = 1)P(y = 1)}} \end{aligned}$$



Recap: logistic regression

- Why sigmoid function?

$$P(x|y) = \frac{1}{\delta\sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\delta^2}}$$

$$\begin{aligned} \blacksquare \ln \frac{P(X|y=1)P(y=1)}{P(X|y=0)P(y=0)} &= \ln \frac{P(y=1)}{P(y=0)} + \sum_{i=1}^V \ln \frac{P(x_i|y=1)}{P(x_i|y=0)} \\ &= \ln \frac{\alpha}{1-\alpha} + \sum_{i=1}^V \left(\frac{\mu_{1i} - \mu_{0i}}{\delta_i^2} x_i - \frac{\mu_{1i}^2 - \mu_{0i}^2}{2\delta_i^2} \right) \\ &= w_0 + \sum_{i=1}^V \frac{\mu_{1i} - \mu_{0i}}{\delta_i^2} x_i \\ &= w_0 + w^T X \\ &= \bar{w}^T \bar{X} \end{aligned}$$

Origin of the name:
logit function

Recap: logistic regression

- Decision boundary for binary case

$$- \hat{y} = \begin{cases} 1, & p(y = 1|X) > 0.5 \\ 0, & \textit{otherwise} \end{cases}$$

$$\text{i.f.f.} \quad p(y = 1|X) = \frac{1}{1 + \exp(-w^T X)} > 0.5$$

$$\exp(-w^T X) < 1$$

$$\text{i.f.f.} \quad w^T X > 0$$

$$- \hat{y} = \begin{cases} 1, & w^T x > 0 \\ 0, & \textit{otherwise} \end{cases} \quad \leftarrow \text{A linear model!}$$



Recap: Occam's razor

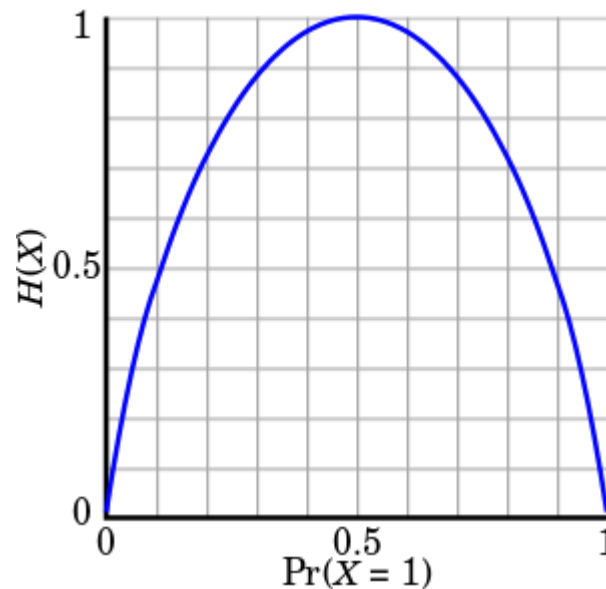
- A problem-solving principle
 - “among competing hypotheses that predict equally well, the one with the fewest assumptions should be selected.”
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Recap: maximum entropy modeling

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$$-H(X) = E[I(X)] = -\sum_{x \in X} P(x) \log P(x)$$

Maximized when $P(X)$ is uniform distribution



Question 1 is answered, then how about question 2?

Recap: maximum entropy principle

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$$p^* = \operatorname{argmax}_{p \in \mathcal{C}} H(p)$$



$p(y|x)$

Both questions are answered!

Recap: maximum entropy principle

- Primal: maximum entropy

$$-p^* = \operatorname{argmax}_{p \in \mathcal{C}} H(p)$$

- Dual: logistic regression

$$-p_\lambda(y|x) = \frac{1}{Z_\lambda(x)} \exp(\sum_i \lambda_i f_i(x, y))$$

where $Z_\lambda = \sum_y \exp\left(\sum_i \lambda_i f_i(x, y)\right)$



λ^* is determined by $\Psi(\lambda)$

Questions haven't been answered

- Class conditional density
 - Why it should be Gaussian with equal variance?
- Model parameters
 - What is the relationship between w and λ ?
 - How to estimate them?

Maximum entropy principle

- Let's take a close look at the dual function

$$\begin{aligned}\Psi(\lambda) &= - \sum_x \tilde{p}(x) \log Z_\lambda(x) + \sum_x \tilde{p}(x) \sum_i \lambda_i \tilde{p}(f_i) \\ &= \sum_x \tilde{p}(x) \log \frac{\exp(\sum_i \lambda_i \tilde{p}(f_i))}{Z_\lambda(x)} \\ &= \sum_x \tilde{p}(x) \log p(y|x)\end{aligned}$$

Maximum likelihood estimator!

Maximum entropy principle

- The maximum entropy model subject to the constraints C has the parametric solution $p_{\lambda}^*(y|x)$ where the parameter values λ^* can be determined by maximizing the likelihood function of $p_{\lambda}(y|x)$ over a training set



Features follow
Gaussian distribution

With a Gaussian distribution, differential entropy is maximized for a given variance.



Maximum entropy
model



Logistic regression

Recap: logistic regression

- Why sigmoid function?

$$P(x|y) = \frac{1}{\delta\sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\delta^2}}$$

$$\begin{aligned} \blacksquare \ln \frac{P(X|y=1)P(y=1)}{P(X|y=0)P(y=0)} &= \ln \frac{P(y=1)}{P(y=0)} + \sum_{i=1}^V \ln \frac{P(x_i|y=1)}{P(x_i|y=0)} \\ &= \ln \frac{\alpha}{1-\alpha} + \sum_{i=1}^V \left(\frac{\mu_{1i} - \mu_{0i}}{\delta_i^2} x_i - \frac{\mu_{1i}^2 - \mu_{0i}^2}{2\delta_i^2} \right) \\ &= w_0 + \sum_{i=1}^V \frac{\mu_{1i} - \mu_{0i}}{\delta_i^2} x_i \\ &= w_0 + w^T X \\ &= \bar{w}^T \bar{X} \end{aligned}$$

Origin of the name:
logit function

Maximum entropy principle

- Let's solve this constrained optimization problem with Lagrange multipliers


Primal:

$$p^* = \operatorname{argmax}_{p \in \mathcal{C}} H(p)$$

Lagrangian:

$$L(p, \lambda) = H(p) + \sum_i \lambda_i (p(f_i) - \tilde{p}(f_i))$$

a strategy for finding the local
maxima and minima of a function
subject to equality constraints



Parameter estimation

- Maximum likelihood estimation

- $L(w) =$

- $\sum_{d \in D} y_d \log p(y_d = 1|X_d) + (1 - y_d) \log p(y_d = 0|X_d)$

- Take gradient of $L(w)$ with respect to w

$$\frac{\partial L(w)}{\partial w} = \sum_{d \in D} y_d \boxed{\frac{\partial \log p(y_d = 1|X_d)}{\partial w}} + (1 - y_d) \boxed{\frac{\partial \log p(y_d = 0|X_d)}{\partial w}}$$

Parameter estimation

- Maximum likelihood estimation

$$\begin{aligned} \blacksquare \quad \frac{\partial \log p(y_d=1|X_d)}{\partial w} &= - \frac{\partial \log(1+\exp(-w^T X_d))}{\partial w} \\ &= \frac{\exp(-w^T X_d)}{1 + \exp(-w^T X_d)} X_d \\ &= (1 - p(y_d = 1|X_d))X_d \\ \blacksquare \quad \frac{\partial \log p(y_d=0|X_d)}{\partial w} &= (0 - p(y_d = 1|X_d))X_d \end{aligned}$$

Parameter estimation

- Maximum likelihood estimation

- $L(w) =$

- $\sum_{d \in D} y_d \log p(y_d = 1|X_d) + (1 - y_d) \log p(y_d = 0|X_d)$

- Take gradient of $L(w)$ with respect to w

$$\begin{aligned}\frac{\partial L(w)}{\partial w} &= \sum_{d \in D} y_d \frac{\partial \log p(y_d = 1|X_d)}{\partial w} + (1 - y_d) \frac{\partial \log p(y_d = 0|X_d)}{\partial w} \\ &= \sum_{d \in D} y_d (1 - p(y_d = 1|X_d))X_d + (1 - y_d)(0 - p(y_d = 1|X_d))X_d \\ &= \sum_{d \in D} \underbrace{(y_d - p(y = 1|X_d))}_{\uparrow} X_d\end{aligned}$$

Good news: neat format, concave function for w

Bad news: no close form solution

Can be easily generalized
to multi-class case

Gradient-based optimization

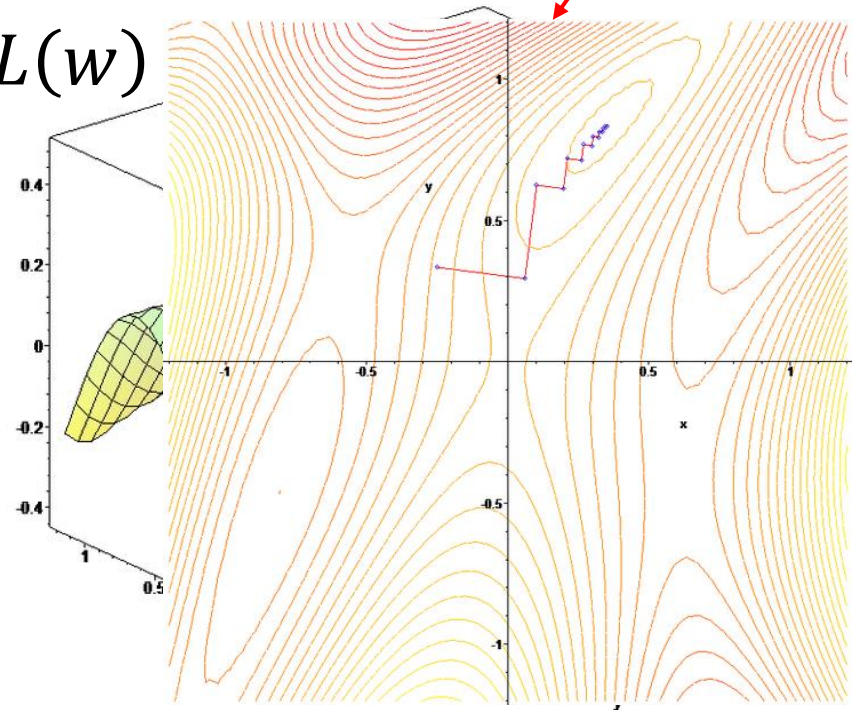
- Gradient descent

- $\nabla L(w) = \left[\frac{\partial L(w)}{\partial w_0}, \frac{\partial L(w)}{\partial w_1}, \dots, \frac{\partial L(w)}{\partial w_V} \right]$

- $w^{(t+1)} = w^{(t)} - \eta^{(t)} \nabla L(w)$

Step-size, affects
convergence

Iterative updating



Parameter estimation

- Stochastic gradient descent

while not converge

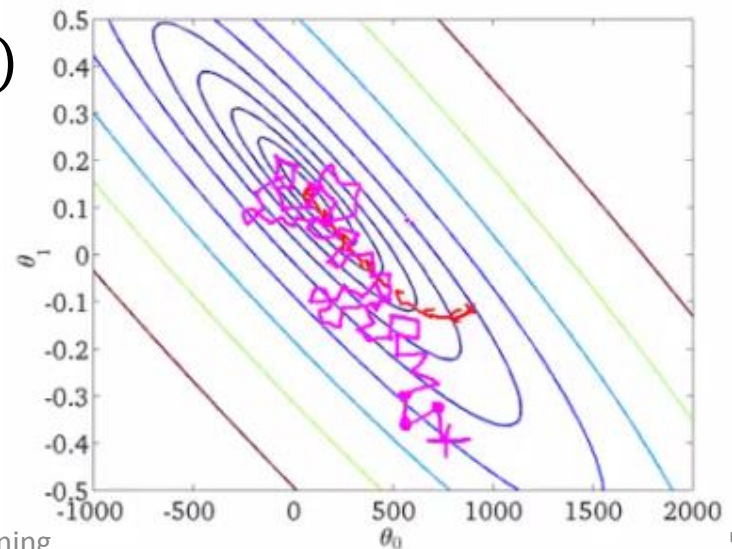
randomly choose $d \in D$

$$\nabla L_d(w) = \left[\frac{\partial L_d(w)}{\partial w_0}, \frac{\partial L_d(w)}{\partial w_1}, \dots, \frac{\partial L_d(w)}{\partial w_V} \right]$$

$$w^{(t+1)} = w^{(t)} - \eta^{(t)} \nabla L_d(w)$$

$$\eta^{(t+1)} = a\eta^{(t)}$$

Gradually shrink the step-size



Parameter estimation

- Batch gradient descent

while not converge

Compute gradient w.r.t. all training instances

$$\nabla L_D(w) = \left[\frac{\partial L_D(w)}{\partial w_0}, \frac{\partial L_D(w)}{\partial w_1}, \dots, \frac{\partial L_D(w)}{\partial w_V} \right]$$

Compute step size $\eta^{(t)}$

$$w^{(t+1)} = w^{(t)} - \eta^{(t)} \nabla L_d(w)$$

Line search is required to ensure sufficient decent

First order method



Second order methods, e.g., quasi-Newton method and conjugate gradient, provide faster convergence

Model regularization

- Avoid over-fitting
 - We may not have enough samples to well estimate model parameters for logistic regression
 - Regularization
 - Impose additional constraints over the model parameters
 - E.g., sparsity constraint – enforce the model to have more zero parameters

Model regularization

- L2 regularized logistic regression
 - Assume the model parameter w is drawn from Gaussian: $w \sim N(0, \sigma^2)$
 - $p(y_d, w|X_d) \propto p(y_d|X_d, w)p(w)$
 - $L(w) = \sum_{d \in D} [y_d \log p(y_d = 1|X_d) + (1 - y_d) \log p(y_d = 0|X_d)] - \frac{w^T w}{2\sigma^2}$

L2-norm of w

Generative V.S. discriminative models

Generative

- Specifying joint distribution
 - Full probabilistic specification for all the random variables
- Dependence assumption has to be specified for $p(X|y)$ and $p(y)$
- Flexible, can be used in unsupervised learning

Discriminative

- Specifying conditional distribution
 - Only explain the target variable
- Arbitrary features can be incorporated for modeling $p(y|X)$
- Need labeled data, only suitable for (semi-) supervised learning

Naïve Bayes V.S. Logistic regression

Naive Bayes

- Conditional independence
 - $p(X|y) = \prod_i p(x_i|y)$
- Distribution assumption of $p(x_i|y)$
- # parameters
 - $k(V + 1)$
- Model estimation
 - Closed form MLE
- Asymptotic convergence rate

$$- \epsilon_{NB,n} \leq \epsilon_{NB,\infty} + O\left(\sqrt{\frac{\log V}{n}}\right)$$

Logistic Regression

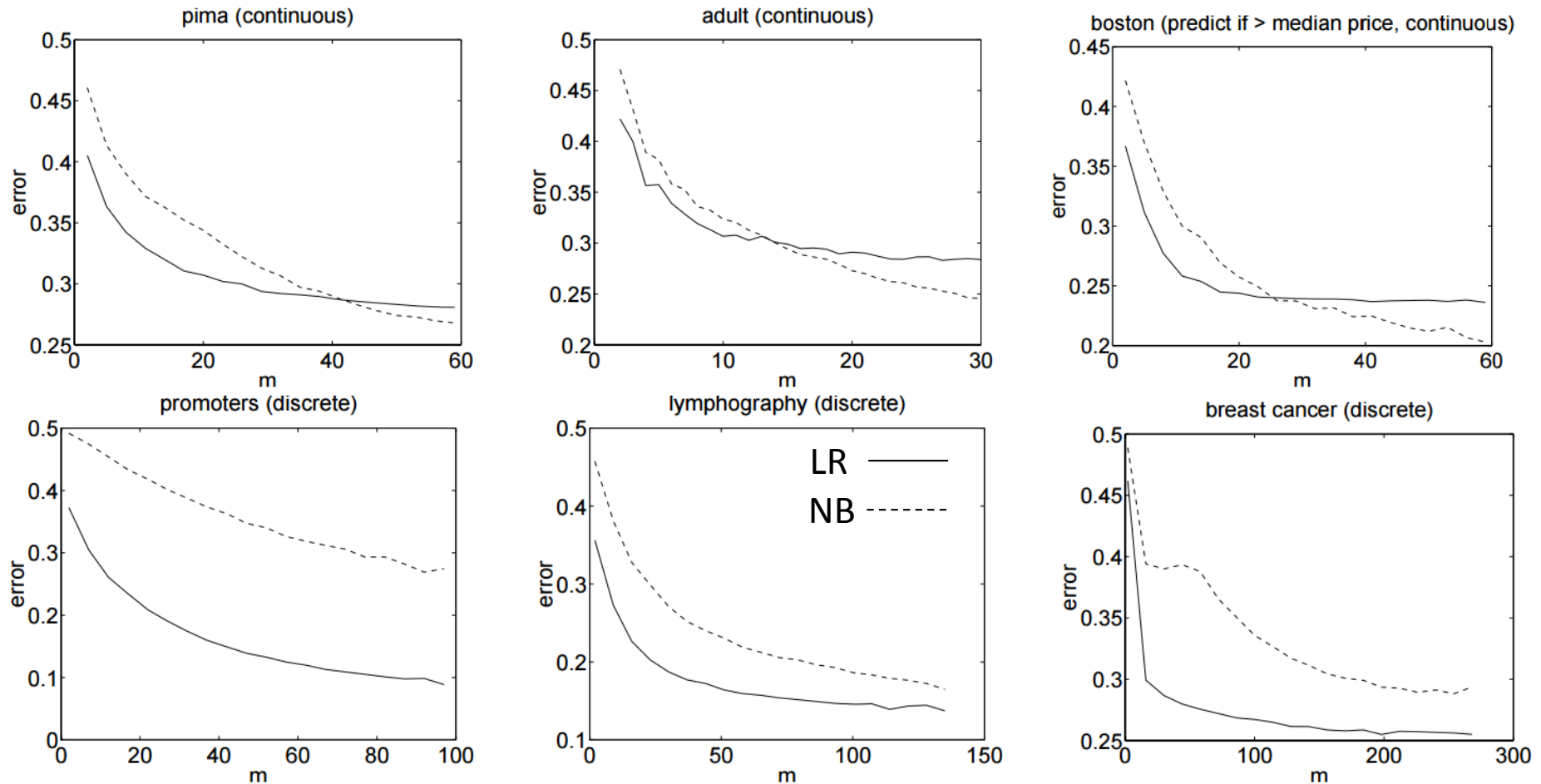
- No independence assumption
- Functional form assumption of $p(y|X) \propto \exp(w_y^T X)$
- # parameters
 - $(k - 1)(V + 1)$
- Model estimation
 - Gradient-based MLE
- Asymptotic convergence rate

$$- \epsilon_{LR,n} \leq \epsilon_{LR,\infty} + O\left(\sqrt{\frac{V}{n}}\right)$$

Need more training data



Naïve Bayes V.S. Logistic regression



"On discriminative vs. generative classifiers: A comparison of logistic regression and naive bayes." – Ng, Jordan NIPS 2002, UCI Data set

What you should know

- Two different derivations of logistic regression
 - Functional form from Naïve Bayes assumptions
 - $p(X|y)$ follows equal variance Gaussian
 - Sigmoid function
 - Maximum entropy principle
 - Primal/dual optimization
 - Generalization to multi-class
- Parameter estimation
 - Gradient-based optimization
 - Regularization
- Comparison with Naïve Bayes

Today's reading

- Speech and Language Processing
 - Chapter 6: Hidden Markov and Maximum Entropy Models
 - 6.6 Maximum entropy models: background
 - 6.7 Maximum entropy modeling