AI and Machine Learning mathematics with algorithmic implementation

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Contents

Introduction

0.1 notation

through the book i sometimes use subscript without braces, or superscript
with braces, or even curly braces to indicate vector element access, or
row access in the case of a matrix.

$(x, y) \in R^{n_x}, y \in 0, 1$ are the training data-set, where x is input, and y is
corresponding output.

therefore $M = \{(x^1, y^1), (x^2, y^2), ..., (x^m, y^m)\}$ is the training set, and M_{test}
is test example.

X is the input of training set and $\in R^{n_x \times m}$, $X = \begin{vmatrix} X^1 & X^2 & ... & X^m \end{vmatrix}$, $X^{(i)}$
is the ith column of length n, and can be written as x, or $x^{(i)}$.

Chapter 1

Logistic Regression as a neural network

1.1 definitions

we need an estimate function $\hat{y}$ for the input x, and weight prameters w$\in$ $R^{n_x}, b \in R$.

logstic function is $\hat{y} = p(y = 1|x)$, and can be defined as follows: $\hat{y} = \sigma(w^T x + b)$, where the sigma function is defined by $\sigma(z) = \frac{1}{1+e^{-z}}$, and notice when z $\rightarrow \infty, \sigma = 1, z \rightarrow -\infty, \sigma = 0$.

1.2 cost function

starting with a estimation linear forward model $\hat{y}$, we calculate the difference between our estimate, and the real value y, and through optimization we try to minimize the difference, or loss/cost through gradient descent, then we update our model's parameters.

loss function is minimizing the difference between estimation $\hat{y}, y$, and can be defined as least squre $L(\hat{y}, y) = \frac{1}{2}(\hat{y} - y)$, but least squares leads to non-convex loss function(with multiple local minimums).

there are different loss functions, but the most efficient is that which maximize the difference. we can define $P(y|x^{(i)}, \theta) = h(x^{(i)}, \theta)^{y^{(i)}}(1 -$

$h(x^{(i)}, \theta)^{1-y^{(i)}}$, to increase the sensitivity to the training set we take the likelihood function, as the loss, $L(\theta) = \prod_{i=1}^{m} P(y|x^{(i)}, \theta)$ see (**AppendixA**).

one final step in our model is that as m get larger L tend to go to zero, to solve this we define the average sum of log-likelihood, or loss function to be our Cost function.

we multiply by -1 since the sum of the log-likelihood function is negative.

the Cost function $J(\theta) = \frac{1}{m} \sum_{i=1}^{m} log(h(x^{(i)}, \theta)^{y^{(i)}} (1 - h(x^{(i)}, \theta)^{1-y^{(i)}})$

loss function is defined as $L(\hat{y}, y) = -[ylog(\hat{y}) - (1-y)log(1-\hat{y})]$, L$\in [0-1]$.

cost function is defined as the average of loss function $J(w, b) = \frac{1}{m} \sum_{i=1}^{m} L(\hat{y^{(i)}}, y)$

1.3 Gradient Descent

gradient descent is a way to tune the weighting parameters, the objective is the lean toward the fittest weights with respect to the least cost.

iterate through cost function **J** tuning with respect to weight parameters **w**, **b**.

iterate through: $w := w - \alpha \frac{\partial J}{\partial w}$, $b := b - \alpha \frac{\partial J}{\partial b}$, for tuning w, b for the least **J** possible, such that α is the learning rate of GD.

for simplicity $\partial J / \partial w$ replaced for ∂w, and similarly $\partial J / \partial b$ is replaced for ∂b.

forward propagation,
$$\partial w = \frac{\partial J}{\partial L} \frac{\partial L}{\partial \hat{y}} \frac{\partial \hat{y}}{\partial z} \frac{\partial z}{\partial w}$$

, similarly
$$\partial b = \frac{\partial J}{\partial L} \frac{\partial L}{\partial \hat{y}} \frac{\partial \hat{y}}{\partial z} \frac{\partial z}{\partial b}$$

.

$$\partial L / \partial \hat{y} = \frac{-y}{\hat{y}} + \frac{(1-y)}{1-\hat{y}}$$

,

$$\partial \hat{y}/\partial z = \frac{-e^{-z}}{1+e^{-z}} = \hat{y}(1-\hat{y}).$$

$\partial L/\partial z = \hat{y} - y.$

then we can deduce that the final iteration gradient descent step after calculating sigma, loss, and cost functions can be

$$w := w - \frac{\alpha}{m}\sum_{i=1}^{m}\frac{\partial L}{\partial b} = \frac{\alpha}{m}X^{T}(\hat{y}-y)$$

, and

$$b := b - \frac{\alpha}{m}\sum_{i=1}^{m}(\hat{y}-y)$$

.

1.4 Model training

to train a logistic regression model given data set of **X,y** we divide it into 20% for testing, and 80% for training, such that the training set is used to train our model parameters, and testing set is a separate set to test our model's predictions.

we call $X = \{X_{training}, X_{testing}\}, y = \{y_{training}, y_{testing}\}$ the data set, and $\{X_{training}, y_{training}\}$ the training set,and $\{X_{testing}, y_{testing}\}$ the testing set.

using $X_{training}, y_{training}$ (for the rest of the chapter, and the book i will refer to them by X, y for simplicity) we start **Forward propagation** to estimate $\hat{y}$ calculate the difference between $y, \hat{y}$ through **Cost function** $J(y, \hat{y})$.

going backward to W, b we implement **Backward propagation** through $\frac{\partial J}{\partial \omega}$, and $\frac{\partial J}{\partial b}$.

finally we **update weight parameters** after sufficient iterations until we minimize our cost function completely.

1.5 Forward Propagation

we begin by initializing our weight, and bias parameters ω, b randomly.

1.5.1 Activation Functions

what is activation function?

sigmoid:

relu:

tanh:

Starting with input training set $\mathbf{X}$ in our model. we estimate

$$z = \omega^T X + b$$

. then

$$\hat{y} = \sigma(z)$$

.

calculate cost function

$$J(y, \hat{y})$$

.

1.6 Backward Propagation

after evaluating the cost function $J(y, \hat{y})$ we calculate it's derivative with respect to $\{\omega, b\}$.

$$\partial\omega = \frac{\partial L}{\partial\omega} = \frac{\partial L}{\partial\hat{y}}\frac{\partial\hat{y}}{\partial z}\frac{\partial z}{\partial\omega}$$

$$\frac{\partial L}{\partial\hat{y}} = -(\frac{y}{\hat{y}} - \frac{(1-y)}{(1-\hat{y})}) = \frac{\hat{y}-y}{\hat{y}(1-\hat{y})}$$

$$e^{-z} = \frac{1}{\hat{y}} - 1 = \frac{1 - \hat{y}}{\hat{y}}$$

$$\frac{\partial \hat{y}}{\partial z} = \frac{e^{-z}}{1 + e^{-z}} = (\hat{y})^2 e^{-z}$$

$$\partial \omega = X^T (\hat{y} - y)$$

$$\partial b = \hat{y} - y$$

1.7   Update parameters

we implement the following algorithm with a fixed number of iteration that is customized per application, and tuned by the Engineer, such that each application would require different tuning parameters from which is the iteration number.

we iterate the following: update the parameters ω, b, in the back propagation step using $\partial \omega$, ∂b.

$$\omega = \omega - \frac{\alpha}{m} X^T (y - \hat{y})$$

$$b = b - \frac{\alpha}{m} (y - \hat{y})$$

1.8   Summary

1.9   Logistic Regression in Python

1.10 References

Chapter 2

Neural Networks

2.1 Lingua franca

- RELU Activation Function: It turns out that using the Tanh function in hidden layers is far more better. (Because of the zero mean of the function). Tanh activation function range is [-1,1] (Shifted version of sigmoid function). Sigmoid or Tanh function disadvantage is that if the input is too small or too high, the slope will be near zero which will cause us the gradient decent problem. RELU stands for rectified linear unit, it's a rectifier Activation function and can be defined as $f(x) = x^+ = max(0, x)$ or $\begin{cases} 0 & x \leq 0 \\ x & x > 0 \end{cases}$ relu shows to be better replacement to sigmoid function σ for the reason that it help in vanquishing gradient problem.

- Neuron: is a linear regression algorithm denoted by z, or a, $z = W^T X + b$, such that W is the the weight vector of the network.

- Shallow Layers: also known as Hidden Layers, is a set of neurons, for example of the network of composed of input X, and output Y, with at least a single layer $L1$, and at most 2 layers, then the forward propagation will be as follows: we calculate the logistic function for the first layer (1), $z_i^1 = w^T X_i + b_i$, $\hat{Y}^{(1)} = \sigma(z_i^1)$, then we proceed to calculate the final logistic evaluation for the output layer with $\hat{Y}^{(1)}$ as an input instead of X, and so on we proceed replacing $\hat{Y}^{(i)}$ instead of X as new input.

15

- Layer: layer $L_{(i)}$ is $\hat{Y}^{(i)} = [\hat{y}_1^{(i)}, \hat{y}_2^{(i)}, ..., \hat{y}_n^{(i)}]$ such that n is the length of the layer $L_{(i)}$. each $\hat{y}_j^{(i)}$ is weighted with unique weight vector with previous layer $L_{(i-1)}$.

- Neural Network(NN): is a set of interconnected layers, $< X, L_1, L_2, ..., L_m, Y >$

- Deepness: shallow layer as defined to consist of 1-2 hidden layers, but on the other hand Deep Network is consisting of more than 2 inner, or hidden layers.

we discussed in previous chapter that $\frac{\partial \hat{y}}{\partial z}$, is actually for the logistic activation function σ only, we need to calculate the same derivation for tanh, and RELU.

for $tanh(z) = \frac{e^z - e^{-z}}{e^z + e^{-z}}$ is $\frac{\partial \hat{y}}{\partial z} = 1 - tanh(z)^2$

for relu activation function $\frac{\partial \hat{y}}{\partial z} = \begin{cases} 0 & z < 0 \\ 1 & z \geq 0 \end{cases}$

in NN there are plenty of parameters to worry about, for example the weights need to be initialized randomly, with small values, and b can be initialized as zero.

2.2   Model training

Training a deep neural network is analogous to training a logistic regression network, as discussed in previous chapter, a logistic regression model can be considered a neural network with zero **hidden layers**.

We follow the same algorithm, parameter initialization, but in this case we initialize the parameters for each layer, assume a network composed of 2 hidden layers $X \rightarrow L1 \rightarrow L2 \rightarrow Y$, layer $(L^{(i)}, L^{(i-1)})$ are interconnected with weight,bias parameters $\omega^{(1)}, b^{(1)}$, such that $\omega^{(i)}$ is a matrix of shape $(length(L^{(i)}), length(L^{(i-1)}))$, and b is a vector of shape $(length(L^{(i)}, 1))$, so each node in the layer $L^{(i)}$ is connected with each node in previous layer $L^{(i-1)}$.

W, b are ought to be randomly initialized, in the logistic regression discussed in previous chapter, W, b should be initialized with zero values, but in

the case of the neural network zero initialization leads to $\hat{y} = 0$, and all the nodes share the same weight which violates the purpose of the nodes in the first place which is to capture features from the data set as much as possible, so random initialization is necessary, and not to overshoot, initialization better in range $]0 - 1[$ weighted by small value around 0.01(this will be discussed in details in NN hyperparameters chapter) to reduce the sensitivity, in order for the gradient descent to not take for ever.

forward and back propagation are executed in a similar way to logistic regression with minor differences.

calculation of forward propagation using inputs from the previous layer instead of input data set, activation function can be **sigmoid**, **relu**, or **tanh**, it has been tested that **relu** activation function in the first layers shows better results, and **sigmoid** activation in the last layer to fit perfectly with the output classification y-vector in the range $[0 - 1]$

2.3 Parameter initialization

Iterating through each layer, such that L^i layer of length l_i nodes, and previous layer L^{i-1} of l_{i-1} nodes, the weight parameter at layer L is inter-connected with all nodes in the previous layer, meaning that nodes at layer L^i ought to have weight matrix of shape (l_i, l_{i-1}), and bias of shape $(l_i, 1)$.

Unlike the logistic regression, in Neural network initialization step is crucial step, in logistic regression there is only a single activation node extracting a single feature such as price of a house for example, but we intend to employ neural networks to capture as many features as possible inside each node, and therefor initialization ought to be with random values, otherwise we end up with similar copies of each node forward, and backward propagation.

and since we choose random W^i we can choose b^i to be zero.

2.4 Forward Propagation

similar to logistic regression forward propagation, done for each layer, with little difference that instead of using sigmoid function σ we replace it with **relu** function, which is shows better results, and activate the last layer with sigmoid function to distribute the output toward the extremes.

the forward propagation step is done on the input A^{i-1} from previous layer, with current layer L^i parameters ω^i, b^i.

we iterate through layers L^i such that $i \in [0, L]$

$$z^i = (\omega^i)^T A^{(i-1)} + b^i$$

.

$$A^i = \begin{cases} \text{relu}(z^i) \leftarrow \text{if i} < \text{L} \\ \sigma(z^i) \leftarrow \text{if i} = \text{L} \end{cases}$$

2.5 Backward Propagation

$$\frac{\partial L^i}{\partial \omega^i} = \frac{\partial L^i}{\partial A^{(i-1)}} \frac{\partial A^{(i-1)}}{\partial z^i} \frac{\partial z^i}{\omega^i}$$

$$\partial A^{(i-1)} = \partial z^i \left(\frac{\partial A^{(i-1)}}{\partial z^i}\right)^{-1} = \partial z^i \frac{\partial z^i}{\partial A^{(i-1)}}$$

since the last activation function is sigmoid, then

$$\partial z^L = y^L - \hat{y^L}$$

the back propagation algorithm start with the following initialization step:.

$$\partial A^{(L)} = \frac{(\hat{y} - y)}{\hat{y}(1 - \hat{y})}$$

$$\partial A^{(L-1)} = (\omega^{(L)})^T (y^{(L)} - \hat{y^{(L)}})$$

$$\frac{\partial z^i}{\partial A^{(i-1)}} = \omega^T$$

$$\partial A^{(i-1)} = \omega^T \partial z^i$$

2.6 Summary

2.7 Deep neural networks in Python

Chapter 3

Neural Networks hyperparameters

machine learning have a wide applications in ranging from Computer Vision, Natural Language Processing, Speech recognition, and structured data, in data-science, and the the parameterization varies greatly from one domain to another, it's domain specific.

3.0.1 training

given a data set, wide range of models, the data data is divided into three categories, the **training**, **development**, and the **testing**.

we train different models to evaluate the most fit model on the development(also called evaluation set), after choosing our model we test on the testing set.

the partitioning ratio of the data-set varies with the size of the data set, for example in a small data set of size 1000, it's convenient to divide the data into 70%, 30% for training, and test respectively, or 60%, 20%, 20% for training, evaluating, and testing respectively, but in the era of big data, of millions of entries, data set is conveniently divided into (98%, 1%, 1%), (99.5%, 0.4%, 0.1%) for training, evaluation, testing sets respectively, the ratio varies from one domain to another.

for faster, and accurate training/testing the data-set ought to be for the same source of the same general range of features, on the other hand in

the mismatched data-set, in the case of training set from specific source, and development/test set from different set, the development/testing process can be inefficient, so the division of the partitioned sets need to be taken randomly from the same source.

3.0.2   bias-variance trade-off

In an n-dimensional training model, the bias-variance dimension indicates how far our model captures the data, and can be classified into under-fitting high-bias model where it hardly fit the data, on the other extreme, high-variance, over-fitting model, and in between just-right model.

high-variance: in a classification problem where the training set error is 1%, while the dev set error is 11%, this gape indicate that the model is well trained in a very narrow data-set with limited range of features quite different from that of the development set, in this case the model is over-fitting, or hardly scaling to other data-sets, and therefore fails in application.

high-bias: similarly in the same experiment if the training set error is around 15% where the dev-set error is   16%, indicating that the model generalize much better than the previous case of high-variance over-fitting model, but with high error would indicate that the model is highly-biased, and well generalized.

high-bias, high-variance: the worst model is that which do not generalize well, and doesn't fit our data, with high training error say 15%, and 30% development error.

low-bias, low-variance: the perfect model is that of low bias, low-variance, that which fits the training set, and generalizes well.

3.0.3   recipes for high-bias, high-variance

high-bias solution: getting a high bias means that our model doesn't capture sufficient features, and this can be due to our network is short, or narrow, or the gradient descend need to be run for longer time, or through using optimization, or change the neural network architecture.

high-variance solution: high variance indicate the lack of generalization, and is reduced through training on wider data-set, regularization, and changing the NN-architecture.

3.0.4   Regularization (weight decay)

in the case of high-variance, we need our model be more generalized over the data-set, one way to do so is through regularization, or changing the sensitivity of the weight parameters, this sensitivity is measured in the back-propagation step through $\partial J/\partial w$, we can vary the sensitivity by regularization parameter λ added to the cost function as follows:

$$J(w^1, w^2..., w^L, b^L, b^L..., b^L) = \frac{\alpha}{m} \sum_{i=1}^{m} L(w^1, w^2..., w^L, b^1, b^2..., b^L) + \frac{\lambda}{2m} \sum_{l=1}^{L} \left\| w^i \right\|^2 + \frac{\lambda}{2m} b^L$$

but usually the last term is quite ineffective in regularization, and ignored, so it's cuts down to the following:

$$J(w^1, w^2..., w^L, b^L, b^L..., b^L) = \frac{\alpha}{m} \sum_{i=1}^{m} L(w^1, w^2..., w^L, b^1, b^2..., b^L) + \frac{\lambda}{2m} \sum_{l=1}^{L} \left\| w^i \right\|^2$$

where the last norm is frobenius norm:

$$\sum_{i=1}^{n^{(l)}} \sum_{j=1}^{n^{(l-1)}} (w_{i,j}^{(l)})^2$$

backward propagation step:

$$\frac{\partial J}{w^i} = \frac{1}{m} \sum_{i=1}^{m} \frac{\partial L}{\partial w^L} + \frac{\lambda}{m} \sum_{l=1}^{L} \left\| w^i \right\|$$

looking at our mechanism now, λ is a device for tuning the weight parameter, or rather as a valve to control it, the larger the λ is the lower the w as we minimize our cost function.

3.0.5 Inverted Dropout Regularization

instead of reducing the weight parameters, we can drop it out completely
by assigning those values to zero.

implementation algorithm: by matching a threshold probability $= P_{keep}$
against activation matrix $A^{(i)}$, and to keep balanced activation val-
ues, it's re-evaluated as $A^{(i)}/(1 - P_{keep})$ and this last step distinguish
the inverted dropout, from normal dropout, and the inverted is more
efficient.

3.0.6 Input Normalization

since there are no constraint on the input features, each feature can be
of different range, and the cost function can end up elongated at one
dimension, and narrow on the other, being steep on one edge of the
function, and smooth on the other, it can be visualized by taking a
contour of the **J** function, it will look like very long ellipse.

with un-normalized input the gradient descend tends to take long time, and
longer way down to the local minima, but if the input is normalized
(demeaned, and divided by the standard deviation of the input) we end
up with circular counter, and smooth, and faster gradient descent.

3.0.7 Vanishing/Exploding gradients

let's look deeper inside a deeper network, through L layers, such that L is
large, $\hat{y} = (W^L W^{(L-1)} W^{(L-2)}...W^1)X$ if we assume $b = 0$ for simplicity,
and that W^L is the transpose of w^L, in case entries of similar weight
matrices in values, if the values of each W^i matrix below the 1, then the
overall $(W^L W^{(L-1)} W^{(L-2)}...W^1)$ term will be very small, and gradient
descent will take forever, on the other hand, if those entries greater
than 1, then the overall term will be huge, and the gradient descend
will overshot(exploding).

a well chosen initialization parameters can Speed up the convergence of
gradient descent, and Increase the odds of gradient descent converging
to a lower training (and generalization) error.

to solve vanishing/exploding gradients problem we take two steps in weight
parameters initialization, first the values are choosing at random through
normal distribution, secondly, setting up the variance of w^i to $\frac{1}{k}$ such
that k is the number of the neurons in layer $i - 1$. and it's by multi-
plying of w^i by $\sqrt{\frac{1}{k}}$, this ratio shows to fit better with relu activation
if replaced with $\sqrt{\frac{2}{k}}$

back to inverted dropout algorithm, due to the vanishing/exploding gradi-
ents problem we fix a threshold P_{keep} and compare each entry in W_i
(taken from uniform distribution [0-1], unlike previously we choose W
at random from normal/Gaussian distribution), so.

back propagation step we run the same masking algorithm over ∂A^l and
divide it by the same factor.

if $A^l = \frac{mask(A^l)}{P_{keep}} = \frac{A^l.*A_{mask}}{P_{keep}}$, then $\partial A^l = \frac{\partial A^l.*A_{mask}}{P_{keep}}$ note that .* means
element-wise multiplication.

3.0.8 gradient checking

we verify the GD isn't converging.

it's a method to verify that the gradient descent is within diminishing ϵ
of error difference with the manual derivative of the derived function
$f(\theta)$, and θ is a vector of unwrapped weight, and bias parameters.

if following the Euclidean distance L_2 norm difference $< (\epsilon = 10e - 7)$ then
the result is negative.

$$\frac{\left\| \frac{\partial J(\theta^i)}{\partial \theta^i} - \frac{\nabla J(\theta^i)}{\nabla \theta^i} \right\|}{\left\| \frac{\partial J(\theta^i)}{\partial \theta^i} \right\| + \left\| \frac{\nabla J(\theta^i)}{\nabla \theta^i} \right\|} < \epsilon$$

3.1 Optimization

machine learning is highly iterative process, to choose low-bias, low-variance
model from the set of trained/tested models, the iteration process for

each model through the same m data-set entries, of L layers, and this process is time consuming, optimized algorithms are essential.

3.1.1   stochastic, mini-batch, and batch gradient descent

let's consider the input data-set X of image-classification model Neural Network, using big-data of 5 million images, each with resolution of $800 * 400$, and three color channels, then our input Matrix X would be of size $5M * 800 * 400 * 3$ bytes need to be loaded in the training machine memory, that is around 4.37 Tera bytes!

to be able to train our model we divide our Input set into mini-batches, if we choose the batch size to be 1 meaning we run the gradient descent on a single input entry, without taking benefit of vectorization, and machine GPU, then it's called **stochastic gradient descent** it's a **mini-batch** of size 1, even using input from the same distribution the cost function hardly reduces to the local minima, and tend to take random-walks for each input, it's hard to predict it's behavior, but for the overall training-set it converges to the neighbourhood area of the local minima. but on the bright side it can run on a moderate computer, but takes longer time compared to batch gradient descent that make full use of vectorization, and GPU power.

if we take the benefits of both worlds and choose mini-batch size fit enough to run in our training machine GPU/CPU memory, we can run our model in the optimal time possible. so instead of running (X,Y) of size m inside our model, we divide our training data-set (X,Y) into $(X^{\{t\}}, Y^{\{t\}})|t = \frac{m}{number-of-batches}$ mini-batches.

3.2   Gradient descent with momentum

In the case of min-batch gradient descent, or in slow gradient descent the descent tends to overshoot, and deviate from the shortest path, to solve overshooting we employ weighted averages of the gradients (see appendix (D) on exponentially weighted averages) as follows:

$$Vdw^i = \beta_1 Vdw^{i-1} + (1 - \beta_1)dw^i$$

then we use Vdw^i in update parameters step, $w^i = w^i - \alpha Vdw^i$.

3.3   RMSprob

In a highly oscillating converging gradient descent around the axis of convergence, we can employ 'root mean squared prob' algorithm also using weighted averages, and here is the formula

$$Sdw^i = \beta_2 Sdw^{i-1} + (1 - \beta_2)(dw^i)^2$$

, the only difference here is that the last term's parameter is squared, and it's useful in the case of oscillating gradient along side an axis perpendicular to the converging axis, the squared weight will boost relative large value, or shrink down relatively small value, then in the update step we divide by the square root of the calculated maximized/shrinked weight value, if it was initialize relatively small we can compensate by increasing the learning rate α to leap larger steps, if the initial dw value was relatively large then we shrink it for more stable gradient descent.

the last step is:

$$w^i = w^i - \alpha \frac{dw^i}{\sqrt{Sdw^i + \epsilon}}$$

.

3.4   Adaptive Momentum estimation (Adam)

It's not always the case that one optimization algorithm on first application will scale will on a the second, so combination of different optimization algorithms shows to work best.

adam algorithm combines both RMSprob, and momentum gradient descent:

$$w^i = w^i - \alpha \frac{Vdw^i_{corrected}}{\sqrt{Sdw^i_{corrected} + \epsilon}}$$

$$b^i = b^i - \alpha \frac{Vdb^i_{corrected}}{\sqrt{Sdb^i_{corrected} + \epsilon}}$$

(look up appendix D for further explanations on bias correction)

3.4.1   Hyperparameters

the overall number of parameters is increasing:

- α: need to be tuned.
- β_1:set to 0.9 (can be tuned).
- β_2: set to 0.99 (can be tuned).
- ϵ: set to 10^{-8}.

3.5   Learning rate decay

at the start of gradient descent, it start making large leaps away from the maximum minima, but as it converges, gradient can converge faster if the α is tuned to adjust itself to get smaller over time.

in gradient descent iterations are called epochs, of index $epoc_{num}$ an epoch with rate $decay_{rate}$, we initialize learning rate to relatively large value α_0 then we set our decaying learning rate to:

$$\frac{1}{1 + epoch_{num} * decay_{rate}} \alpha_0$$

there are different variation of learning rate decay of the form scale*α_0 for example:

$$0.95^{epoch_{rate}} \alpha_0$$

Chapter 4

Natural language processing

4.1 pre-processing

the problem here is how to extract features $\mathbf{X}$ from the a sentence.

for example how to classify a sentence being positive, or negative, assigning 0 for negative, and 1 for positive, starting for a preprocessed sentence how to turn it into a feature set X.

but there are unnecessary punctuation, conjugation, and stops that need to be get rid of, so first we need to pre-process our dataset as follows:

1. iliminate handles and URLs
2. tokenize the string into words
3. remove stop words such as "and, is, a, on, etc"
4. covert every word into it's stem form
5. lower case transformation

4.2 Example: positive, negative classifier

given sentence s="i love NLP, therefore i study it" how to classify s=['i', 'love', 'NLP', ',', 'therefore', 'i', 'study', 'it'] as positive or negative?.

for a set of strings $S = \{s_1, s_2, .., s_n\}$, matching each string against a vocabulary of all words to end up with two vectors of word frequency,

we create positive frequency vector freqs(w,1), and negative frequency vector freqs(w,0) such that w stand for sentence word, and such that $X_m = [1, \sum_w freqs(w,1), \sum_w freqs(w,0)]$

given a set of sentences, each is labeled for training as either positive, or negative. we mark each word in a positive-labeled sentence as positive, even if the word is negative, and conversely the opposite with negative-labeled sentences, we mark every word as negative.

first of all we create a set vocabulary V that includes all sets, or sentences S, $V = \{words(s_i) | s_i \in S\}$.

for example in training sets s_1, s_2, s_1="i love NLP, therefore i study it" labeled as positive, and s_2="society no longer in need for black magic, or superstition" labeled negative, we can extract pos-neg features against vocabulary V=['i', 'love', 'NLP', ',', 'therefore', 'study', 'it', 'society', 'no', 'longer', 'in', 'need', 'for', 'black', 'magic', 'or', 'superstition'], pos-freqs = [2, 1, 1, 1, 1, 1, 1, 0, 0, 0, ..., 0], neg-freqs = [0, 0, 0, 1, 0, 0, 0, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1]. X_m=[1, 8, 11]. for m training sets,

$$X_m = \begin{vmatrix} 1 & x_1^{(1)} & x_2^{(1)} \\ 1 & x_1^{(2)} & x_2^{(2)} \\ 1 & x_1^{(3)} & x_2^{(3)} \\ ... & & \\ 1 & x_1^{(m)} & x_2^{(m)} \end{vmatrix}$$

4.3 Logistic regression classifier

let's see how this fits inside the Gradient Descent algorithm, for $\sigma(X^i, \theta^i) = \frac{1}{1+e^{-z}}$, we add the bias b to the X^i itself, and therefore $z = \theta^T X^i$.

therefore for a positive z we get $\sigma > 0.5$, and inversely for negative z we have $\sigma < 0.5$.

now we ready for Gradient Descent, given initial parameters θ, we predict, or evaluate the logistic:

$\sigma(X^i, \theta_j)$, then loss function $L(\hat{y}, y) = -[\hat{y}log(\hat{y})+(1-y)log(1-\hat{y})]$, gradient $\nabla = \partial J/\partial \theta_j = \frac{X^T}{m}(\hat{y} - y)$, updating $\theta_j := \theta_j - \alpha\nabla$. iterate through gradient descent k times.

4.4 Naive Bayes classifier

The priorpp probability represents the underlying probability in the target population that a tweet is positive versus negative. In other words, if we had no specific information and blindly picked a tweet out of the population set, what is the probability that it will be positive versus that it will be negative? That is the "prior".

The prior is the ratio of the probabilities $\frac{P(D_{pos})}{P(D_{neg})}$.

We can take the log of the prior to rescale it, and we'll call this the logprior

$$\text{logprior} = log\left(\frac{P(D_{pos})}{P(D_{neg})}\right) = log\left(\frac{D_{pos}}{D_{neg}}\right)$$

.

Note that $log(\frac{A}{B})$ is the same as $log(A) - log(B)$. So the logprior can also be calculated as the difference between two logs:

$$\text{logprior} = \log(P(D_{pos})) - \log(P(D_{neg})) = \log(D_{pos}) - \log(D_{neg})$$

To compute the positive probability and the negative probability for a specific word in the vocabulary, we'll use the following inputs:

$freq_{pos}$ and $freq_{neg}$ are the frequencies of that specific word in the positive or negative class. In other words, the positive frequency of a word is the number of times the word is counted with the label of 1.

N_{pos} and N_{neg} are the total number of positive and negative words for all documents (for all tweets), respectively. - V is the number of unique words in the entire set of documents, for all classes, whether positive or negative.

We'll use these to compute the positive and negative probability for a specific word using this formula:

$$P(W_{pos}) = \frac{freq_{pos} + 1}{N_{pos} + V}$$

$$P(W_{neg}) = \frac{freq_{neg} + 1}{N_{neg} + V}$$

Notice that we add the "+1" in the numerator for additive smoothing.

To compute the loglikelihood of that very same word, we can implement the following equations:

$$\text{loglikelihood} = \log \left(\frac{P(W_{pos})}{P(W_{neg})} \right)$$

$$p = logprior + \sum_{i}^{N} (loglikelihood_i)$$

Some words have more positive counts than others, and can be considered "more positive". Likewise, some words can be considered more negative than others.

One way for us to define the level of positiveness or negativeness, without calculating the log likelihood, is to compare the positive to negative frequency of the word.

Note that we can also use the log likelihood calculations to compare relative positivity or negativity of words.

We can calculate the ratio of positive to negative frequencies of a word.

Once we're able to calculate these ratios, we can also filter a subset of words that have a minimum ratio of positivity / negativity or higher.

Similarly, we can also filter a subset of words that have a maximum ratio of positivity / negativity or lower (words that are at least as negative, or even more negative than a given threshold).

$$\text{ratio} = \frac{pos_{words} + 1}{neg_{words} + 1}$$

In prevision section a Logistic regression classified, but we can quick solve the same problem in much simpler algorithm through the evaluation of the likelihood of a sentence being positive matched against given Vocabulary table V.

Recall that conditional probability $p(w_i|pos) = \frac{p(w_i \cap pos)}{p(pos)}$, $p(pos) = freq(pos)/total$, $p(w_i \cap pos) = freq(w_i)/total$, then $p(w_i|pos) = freq(w_i)/freq(pos)$

Likelihood of a positive is defined as $\prod_{i=1}^{m} \frac{p(w_i|pos)}{p(w_i|neg)}$, if likelihood > 1 then sentence is positive, otherwise, it's negative.

to reduce the sensitivity of each word, and avoid getting 0 $p(w_i|class)$, $class \in \{pos, neg\}$ we modify the conditional probabilistic frequency using the so-called 'laplacian smoothing': $p(w_i|class) = \frac{freq(w_i|class)+1}{freq(class)+unique(V)}$, freq(class) is defined as N_{class}, and unique(V) is defined as N_V, for example $p(w_i|pos) = \frac{freq(w_i|pos)+1}{N_{pos}+N_V}$.

to keep the scale small as possible likelihood is replaced with log of likelihood coined with symbol $\lambda(w_i) = log(\frac{p(w_i|pos)}{p(w_i|neg)})$, and a prior$=log(\frac{p(pos)}{p(neg)})$, the classifier of a sentence W is equivalent to prior $+ \sum_{i=1}^{m} \lambda w_i$, and if $\lambda > 0$ then it's positive, and negative otherwise.

4.5   costine similaritis

The cosine similarity function is:

$$\cos(\theta) = \frac{\mathbf{A} \cdot \mathbf{B}}{\|\mathbf{A}\|\|\mathbf{B}\|} = \frac{\sum_{i=1}^{n} A_i B_i}{\sqrt{\sum_{i=1}^{n} A_i^2}\sqrt{\sum_{i=1}^{n} B_i^2}}$$

A and B represent the word vectors and A_i or B_i represent index i of that vector.

Note that if A and B are identical, you will get $cos(\theta) = 1$.

Otherwise, if they are the total opposite, meaning, $A = -B$, then you would get $cos(\theta) = -1$.

If you get $cos(\theta) = 0$, that means that they are orthogonal (or perpendicular).

Numbers between 0 and 1 indicate a similarity score.

Numbers between -1-0 indicate a dissimilarity score.

4.5.1   Euclidean distance

You will now implement a function that computes the similarity between two vectors using the Euclidean distance. Euclidean distance is defined as:

$$d(\mathbf{A}, \mathbf{B}) = d(\mathbf{B}, \mathbf{A}) = \sqrt{(A_1 - B_1)^2 + (A_2 - B_2)^2 + \cdots + (A_n - B_n)^2}$$
$$= \sqrt{\sum_{i=1}^{n} (A_i - B_i)^2}$$

n is the number of elements in the vector

A and B are the corresponding word vectors.

The more similar the words, the more likely the Euclidean distance will be close to 0.

4.6   Principle Component Analysis (PCA)

PCA is a method that projects our vectors in a space of reduced dimension, while keeping the maximum information about the original vectors in their reduced counterparts. In this case, by *maximum infomation* we mean that the Euclidean distance between the original vectors and their projected siblings is minimal. Hence vectors that were originally close in the embeddings dictionary, will produce lower dimensional vectors that are still close to each other.

such that similar words will be clustered next to each other. For example, the words 'sad', 'happy', 'joyful' all describe emotion and are supposed to be near each other when plotted. The words: 'oil', 'gas', and 'petroleum' all describe natural resources. Words like 'city', 'village', 'town' could be seen as synonyms and describe a

Before plotting the words, you need to first be able to reduce each word vector with PCA into 2 dimensions and then plot it. The steps to compute PCA are as follows:

- Mean normalize the data
- Compute the covariance matrix of the data (Σ).
- Compute the eigenvectors and the eigenvalues of your covariance matrix
- Multiply the first K eigenvectors by the normalized data.

4.7 Machine Translation

Given dictionaries of English and French word embeddings you will create a transformation matrix 'R'

Given an English word embedding, $\mathbf{e}$, you can multiply $\mathbf{eR}$ to get a new word embedding $\mathbf{f}$.

Both $\mathbf{e}$ and $\mathbf{f}$ are row vectors.

we can then compute the nearest neighbors to 'f' in the french embeddings and recommend the word that is most similar to the transformed word embedding.

Find a matrix 'R' that minimizes the following equation.

$$\arg \min_{\mathbf{R}} \|\mathbf{XR} - \mathbf{Y}\|_F$$

The Frobenius norm of a matrix A (assuming it is of dimension m, n) is defined as the square root of the sum of the absolute squares of its elements:

$$\|\mathbf{A}\|_F \equiv \sqrt{\sum_{i=1}^{m} \sum_{j=1}^{n} |a_{ij}|^2}$$

In the real world applications, the Frobenius norm loss:

$$\|\mathbf{XR} - \mathbf{Y}\|_F$$

is often replaced by it's squared value divided by m:

$$\frac{1}{m}\|\mathbf{XR} - \mathbf{Y}\|_F^2$$

where m is the number of examples (rows in $\mathbf{X}$).

The same R is found when using this loss function versus the original Frobenius norm.

The reason for taking the square is that it's easier to compute the gradient of the squared Frobenius.

The reason for dividing by m is that we're more interested in the average loss per embedding than the loss for the entire training set.

The loss for all training set increases with more words (training examples),

so taking the average helps us to track the average loss regardless of the size of the training set.

4.7.1   Loss function L

The loss function will be squared Frobenoius norm of the difference between

matrix and its approximation, divided by the number of training examples m.

Its formula is:

$$L(X, Y, R) = \frac{1}{m} \sum_{i=1}^{m} \sum_{j=1}^{n} (a_{ij})^2$$

where a_{ij} is value in ith row and jth column of the matrix $\mathbf{XR} - \mathbf{Y}$.

The norm is always nonnegative (we're summing up absolute values), and so is the square.

When we take the square of all non-negative (positive or zero) numbers, the order of the data is preserved.

For example, if $3 > 2, 3^2 > 2^2$

Using the norm or squared norm in gradient descent results in the same location of the minimum.

Squaring cancels the square root in the Frobenius norm formula. Because of the chain rule, we would have to do more calculations if we had a square root in our expression for summation.

Dividing the function value by the positive number doesn't change the optimum of the function, for the same reason as described above.

We're interested in transforming English embedding into the French. Thus, it is more important to measure average loss per embedding than the loss for the entire dictionary (which increases as the number of words in the dictionary increases).

4.7.2 gradient descent

Calculate the gradient of the loss with respect to transform matrix 'R'.

The gradient is a matrix that encodes how much a small change in 'R' affect the change in the loss function.

The gradient gives us the direction in which we should decrease 'R'

to minimize the loss.

m is the number of training examples (number of rows in X).

The formula for the gradient of the loss function $L(X, Y, R)$ is:

$$\frac{d}{dR}L(X, Y, R) = \frac{d}{dR}\left(\frac{1}{m}\|XR - Y\|_F^2\right) = \frac{2}{m}X^T(XR - Y)$$

4.7.3   fixed number of iterations

You cannot rely on training loss getting low – what you really want is
the validation loss to go down, or validation accuracy to go up. And
indeed - in some cases people train until validation accuracy reaches
a threshold, or – commonly known as "early stopping" – until the
validation accuracy starts to go down, which is a sign of over-fitting.

Why not always do "early stopping"? Well, mostly because well-regularized
models on larger data-sets never stop improving. Especially in NLP,
you can often continue training for months and the model will continue
getting slightly and slightly better. This is also the reason why it's
hard to just stop at a threshold – unless there's an external customer
setting the threshold, why stop, where do you put the threshold?

Stopping after a certain number of steps has the advantage that you know
how long your training will take - so you can keep some sanity and not
train for months. You can then try to get the best performance within
this time budget. Another advantage is that you can fix your learning
rate schedule – e.g., lower the learning rate at 10

Pseudocode:

1. Calculate gradient g of the loss with respect to the matrix R.

2. Update R with the formula:

$$R_{\text{new}} = R_{\text{old}} - \alpha g$$

Where α is the learning rate, which is a scalar.

4.7.4   k-Nearest neighbors algorithm

k-NN is a method which takes a vector as input and finds the other vectors
in the dataset that are closest to it.

The 'k' is the number of "nearest neighbors" to find (e.g. k=2 finds the
closest two neighbors).

4.7.5 Searching for the translation embedding

Since we're approximating the translation function from English to French embeddings by a linear transformation matrix R , most of the time we won't get the exact embedding of a French word when we transform embedding e

of some particular English word into the French embedding space.

This is where k-NN becomes really useful! By using 1-NN with eR as input, we can search for an embedding f (as a row) in the matrix Y which is the closest to the transformed vector eR.

Note: Distance and similarity are pretty much opposite things.

We can obtain distance metric from cosine similarity, but the cosine similarity can't be used directly as the distance metric.

When the cosine similarity increases (towards 1), the "distance" between the two vectors decreases (towards 0).

We can define the cosine distance between u and v as

$$d_{\cos}(u, v) = 1 - \cos(u, v)$$

4.7.6 LSH and document search

In this part of the assignment, you will implement a more efficient version of k-nearest neighbors using locality sensitive hashing. You will then apply this to document search.

Process the tweets and represent each tweet as a vector (represent a document with a vector embedding).

Use locality sensitive hashing and k nearest neighbors to find tweets that are similar to a given tweet.

we will now implement locality sensitive hashing (LSH) to identify the most similar tweet.

Instead of looking at all 10,000 vectors, you can just search a subset to find
its nearest neighbors

we can divide the vector space into regions and search within one region for
nearest neighbors of a given vector.

4.7.7   Bag-of-words (BOW) document models

Text documents are sequences of words.

The ordering of words makes a difference. For example, sentences "Apple
pie is

better than pepperoni pizza." and "Pepperoni pizza is better than apple
pie"

have opposite meanings due to the word ordering.

However, for some applications, ignoring the order of words can allow

us to train an efficient and still effective model.

This approach is called Bag-of-words document model.

Document embedding is created by summing up the embeddings of all words
in the document.

If we don't know the embedding of some word, we can ignore that word.

4.7.8   Choosing the number of planes

Each plane divides the space to 2 parts.

So n planes divide the space into 2^n hash buckets.

We want to organize 10,000 document vectors into buckets so that every
bucket has about 16 vectors.

For that we need $\frac{10000}{16} = 625$ buckets.

We're interested in n, number of planes, so that $2^n = 625$. Now, we can calculate $n = \log_2 625 = 9.29 \approx 10$.

In 3-dimensional vector space, the hyperplane is a regular plane. In 2 dimensional vector space, the hyperplane is a line.

Generally, the hyperplane is subspace which has dimension 1 lower than the original vector space has.

A hyperplane is uniquely defined by its normal vector.

Normal vector n of the plane π is the vector to which all vectors in the plane π are orthogonal (perpendicular in 3 dimensional case).

4.7.9 Getting the hash number for a vector

For each vector, we need to get a unique number associated to that vector in order to assign it to a "hash bucket".

Using Hyperplanes to split the vector space:

We can use a hyperplane to split the vector space into 2 parts.

All vectors whose dot product with a plane's normal vector is positive are on one side of the plane.

All vectors whose dot product with the plane's normal vector is negative are on the other side of the plane.

Encoding hash buckets:

For a vector, we can take its dot product with all the planes, then encode this information to assign the vector to a single hash bucket.

When the vector is pointing to the opposite side of the hyperplane than normal, encode it by 0.

Otherwise, if the vector is on the same side as the normal vector, encode it by 1.

If you calculate the dot product with each plane in the same order for every vector, you've encoded each vector's unique hash ID as a binary number, like [0, 1, 1, ... 0].

hash algorithm:

We've initialized hash table 'hashes' for you. It is list of $N_{universe}$ matrices, each describes its own hash table. Each matrix has N_{dims} rows and N_{planes} columns. Every column of that matrix is a N_{dims} dimensional normal vector for each of N_{planes} hyperplanes which are used for creating buckets of the particular hash table.

First multiply your vector 'v', with a corresponding plane. This will give you a vector of dimension N_{planes}.

You will then convert every element in that vector to 0 or 1.

You create a hash vector by doing the following: if the element is negative, it becomes a 0, otherwise you change it to a 1.

You then compute the unique number for the vector by iterating over N_{planes}

Then you multiply 2^i times the corresponding bit (0 or 1).

You will then store that sum in the variable $hash_{value}$.

$$hash = \sum_{i=0}^{N-1} \left(2^i \times h_i \right)$$

4.8   Probabilistic model of pronounciation and spelling

4.8.1   auto-correction

the misspelling is quite common in writing, and to transduct a word from the misspelled form to dictionary closest word, most relevant to the context for spelling, and pronunciation we utilize **Bayes Rule**, and **the noisy channel model**, and this problem can be divided into two categories:

1. word error detection: in which the algorithm is run on the word in isolation.

2. context error detection: where correction take place in a specific context.

80% of the misspelled words are caused by single-eror misspellings: can be divided into four categories:

- insertion: mistyping the as ther
- deletion: mistyping the as th
- substitution: mistyping the as thw
- transposition mistyping the as hte

4.8.2 Bayesian inference model

given a noisy word through noisy channel, **O** as our observation, we need to match it to the nearest word in the dictionary.

we build a vocabulary **V**, and our model ought to map noisy **O** to $\hat{w}$.

$$\hat{w} = \underset{w \in V}{\operatorname{argmax}} P(w|O)$$

$$\hat{w} = \underset{w \in V}{\operatorname{argmax}} \frac{P(O|w)P(w)}{P(O)}$$

since we iterate through the whole word set in the vocabulary **V** P(O) is fixed, and we can ignore it, then:

$$\hat{w} = \underset{w \in V}{\operatorname{argmax}} P(O|w)P(w)$$

where P(w) is the **prior**, P(O—w) is the **likelihood** function.

p(w) is the word frequency: $\frac{frequency(w)}{size of the corpus}$, to avoid getting zero frequency we use Laplacian smoothing:

$$p(w) = \frac{freq(w) + 1}{N + V}$$

such that V is the size of vocabulary in this context, and N is the size of the corpus.

there different algorithms for error correction, and processing, among those are **minimum edit distance**, **Viterbi forward**, **CYK**, **Earley**.

4.8.3   Minimum edit distance

It's a metric value between different noise channels for the same word, or weight for insertion, deletion, and substitution, weighting each by 1, but substitution by 2 (insertion+substitution), known as **Levenshtein** distance.

given two words target, and source, word distance can be calculated through Dynamic programming, laying out the target of length$\rightarrow n$ in the first column, and source of length $\rightarrow m$ in the first row, and creating matrix **distance** of size $\rightarrow n$ (n+1,m+1).

looping through each column i from $0 \rightarrow n$, and each row j from $0 \rightarrow m$:

$$dstance[i,j] \leftarrow Min \begin{cases} (\text{distance[i-1,j]} + \text{inseration-cost}(target_j) \\ \text{distance[i-1, j-1]} + \text{substraction-cost}(source_j, target_i) \\ \text{distance[i,j-1]} + \text{insertion-cost}(source_j)) \end{cases}$$

4.9   Grammar Weighted Automata

it's a weighted directed graph of finite automaton for language, to predict the probability of following word.

4.9.1   Markov chain

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4.9.2 Hidden Markov Models HMMs

it's a special time of weighted Automata, in which previous states determine the current state.

the weights over the directed arrows can be loaded from a given corpus as the probability of word w_i followed by w_j, or in case of pronunciation, the probability of phone(p) p_i followed by p_j.

in tagged words we can classify each word in the corpus into specific group, and build the weighted graph for the classes instead.

a weighted automaton is consisting of a set of states $q =< q_0 q_1 q_2 ... q_n >$, and transition states $a_{01} a_{12} a_{23} ... a_{n-1} a_n$, while the input to the machine is called the Observation and denoted by $O = (o_1 o_2 o_3 ... o_t)$.

decoding problem: is the resolution of the underlying sequence that produce a certain observation.

word-detection is done through Bayesian inference $P(w|O) = P(O|w)p(w)$ if we ignore the denominator as discussed earlier.

this method has two important elements first the forward algorithm which is analogous to the Minimum Edit distance algorithm, yet more generalized, the latter can be seen as a special case, in the forward algorithm, the row do no just represent a sequence of characters, but does indicate the possibilities to reach to each state q_i from any previous state, and instead of the calculation of the minimum, here the sum of all probabilities in current state j forward[t,j] after observing the first t observations, given the automaton λ of paths that lead to current state of aggregated,or in other words, the likelihood of the observations times the word probability p(w) and this is calculated through multiplying three different factors:

1. previous path probability *forward[t-1,i]*.
2. transition probability a_{ij}.
3. observation likelihood b_{jt} that the current state j matches the observation symbol t. can takes the range [0,1], 1 if there is matchs, and 0 otherwise.

$$forward[t, j] = P(o_1, o_2, ..., o_t, q_t = j|\lambda)P(w)$$

where $q_t = j$ means the probability that the t'th state in the sequence of
states is state j (current state).

after initializing forward[0,0]=1.

$$forward[j, t] = forward[i, t - 1] * a[j, i] * b[j, o_t]$$

(note that i is index of previous state),

the problem with Forward algorithm is that it's run through a single chan-
nel. There is more efficient graph than that of forward algorithm which
enable us to track multiple of words, or sentences moving from state to
another, or a more general algorithm called Viterbi.

4.9.3   Viterbi Algorithm

it's consists of three main steps, **initialization** of viterbi probability, and
path matrix, and viterbi **forward**, and viterbi **backward**.

it's a variation, or general implementation of the forward algorithm with
multiple words/sentences running simultaneously.

we set up a probability matrix, where each column is set for time index t,
and one row for each state in the Automata graph.

each column has a cell for each state q_i.

the evaluation of the viterbi[t,j] is the same as in the forward algorithm.

there is a slight difference with the Forward algorithm, which is the viterbi
maximizes the sum of all path to current state.

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4.9.4 Part of Speech tagging (POS)

starting with the phenomenon: a single word can have different meanings in different sentences.

How to model such linguistic complexity in language processing?

look at the following examples:

- The whole team played well. [adverb]
- You are doing well for yourself. [adjective]
- Well, this assignment took me forever to complete. [interjection]
- The well is dry. [noun]
- Tears were beginning to well in her eyes. [verb]

the same word is used in different contexts to mean different things with different part of speech tags.

Algorithm:

1. calculate transition counts vector C_t from tag t_{i-1} to t_i to calculate $P(t_i|t_{i-1})$.

2. calculate emission counts vector C_e of tag t_i and word w_i to calculate $P(w_i|t_i)$.

3. tag counts is the count C of occurrence of specific tag.

4. create a Markov model of tag states, of transition probability from step (1), and create **transition matrix A** of all the sates as follows: $\frac{C_t(t_{i-1},t_i)+\alpha}{C(t_{i-1})+\alpha N}$ smoothed to avoid zero, or undefined value, or in other words to calculate the probability of the relation that doesn't exis, constant α usually small value of 0.001, and N the number of tags.

5. create **emission matrix B** from step(2) for the probability of observation O at specific state t: $\frac{C_e(t_i,w_i)+\alpha}{C(t_i)+\alpha V}$. where V is the number of words in the dictionary.

6. the formula for the Viterbi matrix is different in the first column(first word) than the rest of the columns, in the previous column the previous value term is ignored!

7. Viterbi initialization: the previous value is set to the begining tag (i.e str –s–) let's call it start-state, of index 0, or $start_{idx}$, also to avoid getting zero value we take the logarithm of the natural e, of the transition, and emission states: $log(A[0,j] * log[j, w_i]) = log(A[0,j]) + log[j, w_i]$ (where j in the current tag index in the list of tags of size N, and i is the previous state index, and in the case of initialization it's 0, $j \in N$), therefore the final initialization algorithm is:

$$V[j,0] = log(A[0,j]) + log[j, w_i]$$

w_i is the current state word.

8. Viterbi forward:

$$V[j,i] = \underset{k \in N}{\mathrm{argmax}}(V[k, i-1] + log(A[k,j]) + log[j, w_i])$$

9. Viterbi backward: starting for the last we pick the highest probability in the Viterbi matrix and record the indices of the corresponding tag, going backward up to the first column, add those tags in reverse order.

(?)

Appendices

Appendix A

Introduction to probabilities

A.1   Naive Bayes

Appendix B

Covariance

Appendix C

Single Value Decomposition

Appendix D

Exponentially weighted averages

if we have a stochastic function over vector Θ, to smooths it's overshoot a bit, we can take the averages over a window of size k, but for large sized vector Θ, it's expensive to keep all values at memory, and repeatedly run the average function over a small window, instead we can keep just the previous value through weighted averages.

the weighted averages for $\Theta = (\theta^1, \theta^2, ..., \theta^n)$ the weighted averaged $theta^i$:
$V\theta^i = \beta V\theta^{i-1} + (1 - \beta)\theta^i$.

there is a bias in the weighted averages in the initial steps, we can compensate for that through **bias correction** $V\theta^i = \frac{V\theta^i}{(1-\beta^t)}$. where t is a positive integer of the first initial values, for example if we doing bias correction for the first 10 values, then $t = 10$.

D.0.1   How to choose the value β ?

it's more efficient to use average function over a window of inputs, but it's expensive in a large input set, in fact the β value is a control of window size as it tend to fade away as the exponential gets bigger.

if we expand the $dV\theta^n$:

$$(1 - \beta)\theta^n + \beta(1 - \beta)^2\theta^{n-1} + ... + \beta(1 - \beta)^n\theta^1$$

and we know that $(1 - \beta)^{\frac{1}{\beta}} = \frac{1}{e} = 0.367$ then $\frac{1}{1-\beta}$ iterations this weighting term will be $\frac{1}{e}$, meaning closer to zero, and then we can interpret the weight decay algorithm as the function that take the average over the last $\frac{1}{1-\beta}$ elements.