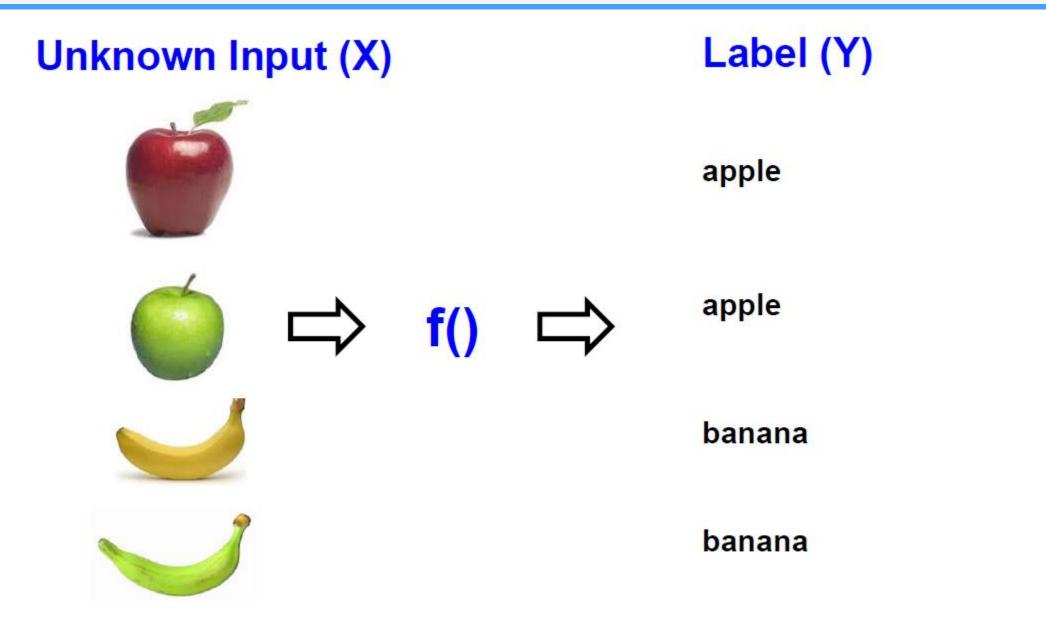
Python Machine Learning Chap.4



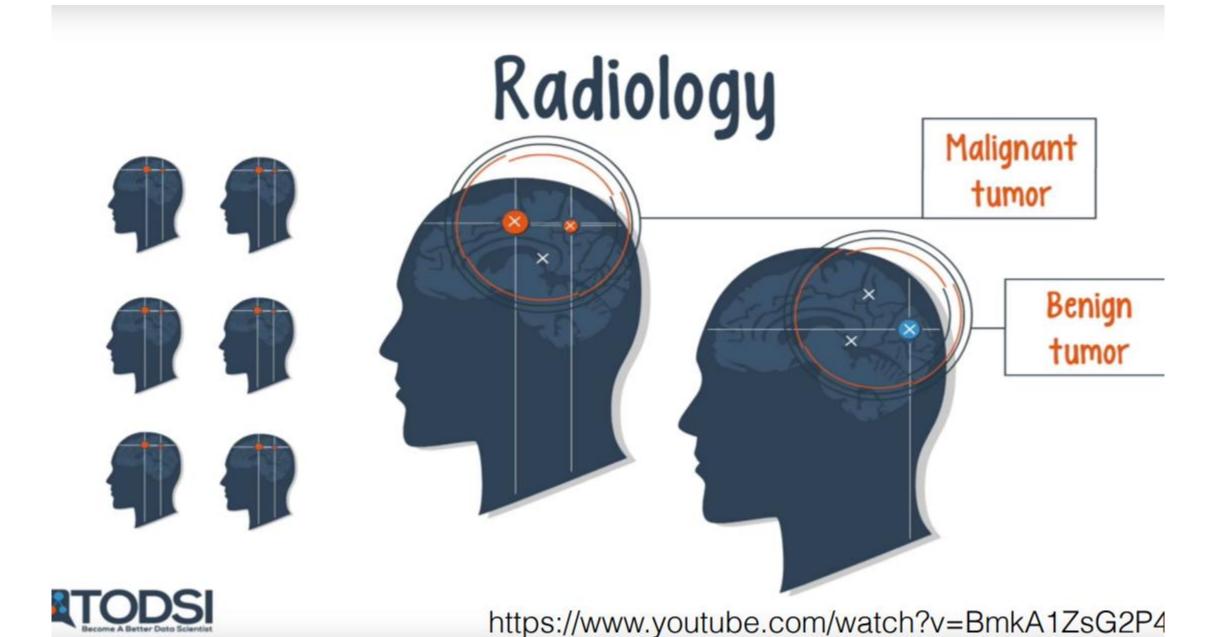
Classification

Recall: Classification



Given X, predict Y based on f() where Y is label (discrete value)

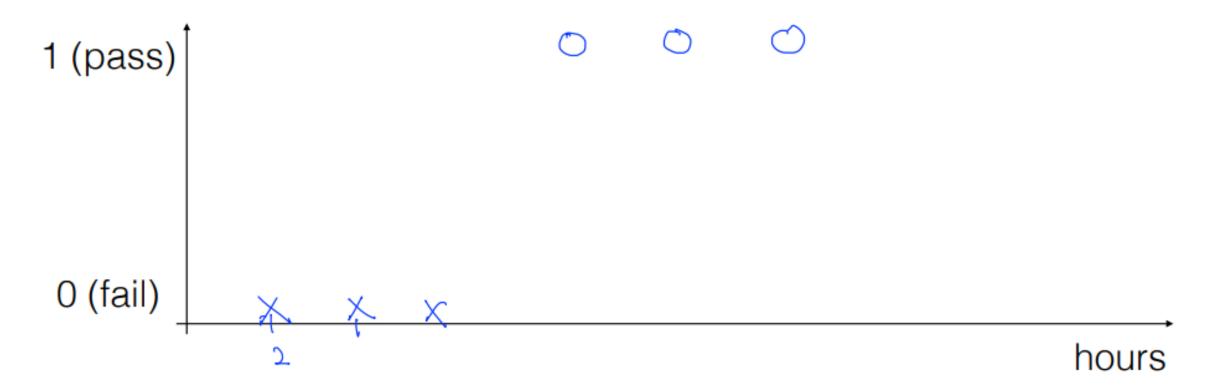
Recall: Classification



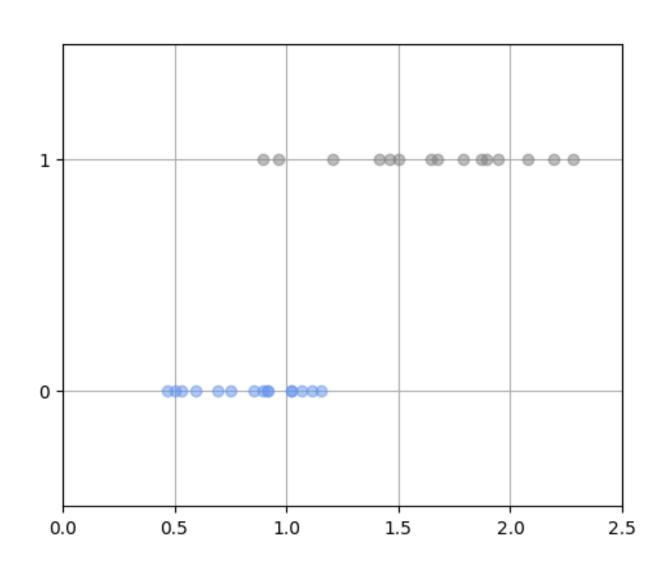
Classification encoding

- Spam Detection: Spam (I) or Ham (0)
- Facebook feed: show(1) or hide(0)
- Credit Card Fraudulent Transaction detection: legitimate(0) or fraud (1)

Pass(1)/Fail(0) based on study hours



Situation



어떤 곤충의 무게(X축)는 성별(Y축)과 상관관계가 있다고 한다.

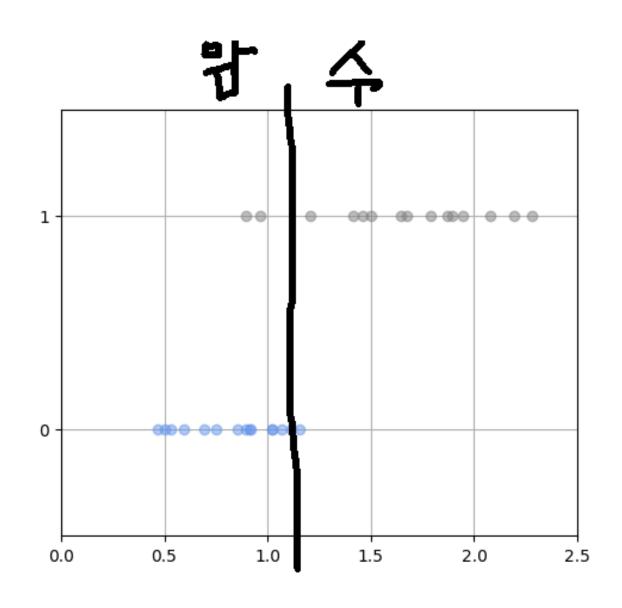
(Y=1: 수컷, Y=0 암컷.)

이들은 성별에 따라서 무게의 분포가 다르다. 이를 어떤 기준으로 구별해야 할까?

USituation

```
import numpy as np
    import matplotlib.pyplot as plt
    np.random.seed(seed=0)
 5 X min=0
 6 X max=2.5
 7 X n=30
    X col = ['cornflowerblue','gray']
    X=np.zeros(X n) #input data
    T=np.zeros(X n, dtype=np.uint8) #object data
10
11
    Dist s=[0.4,0.8] #distributions's start point
12
13
    Dist w=[0.8, 1.6] #distribution's width
14
    Pi=0.5
    for n in range(X n):
15
16
         wk=np.random.rand()
17
        T[n] = 0*(wk < Pi) + 1*(wk >= Pi)
        X[n] = np.random.rand()*Dist w[T[n]] + Dist s[T[n]]
18
```

11. Decision boundary



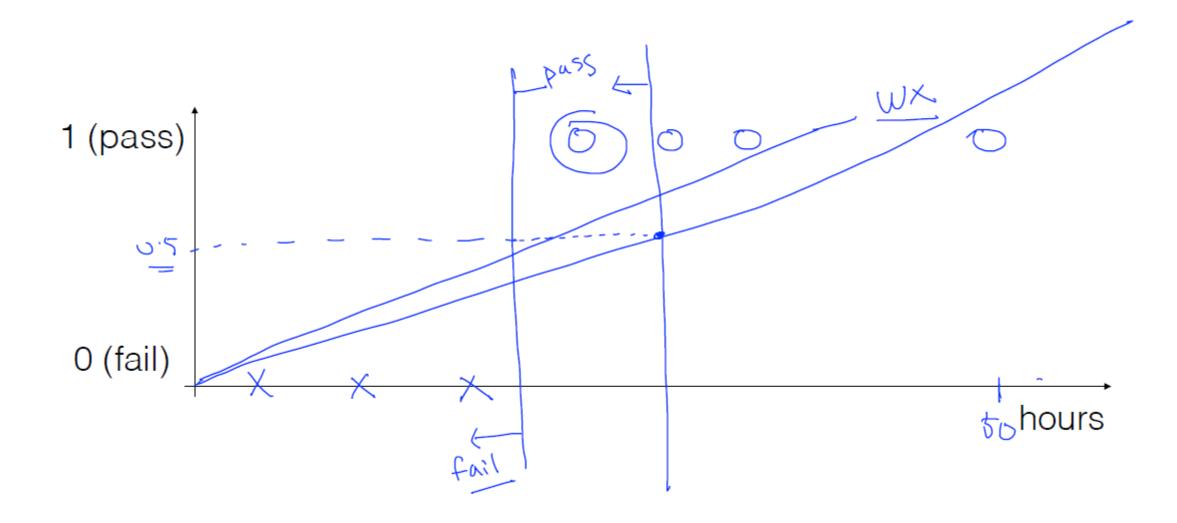
Solution1:

암수를 구분하는 경계를 설정하여 구분한다.

그런데 어떻게 boundary를 설정할까?

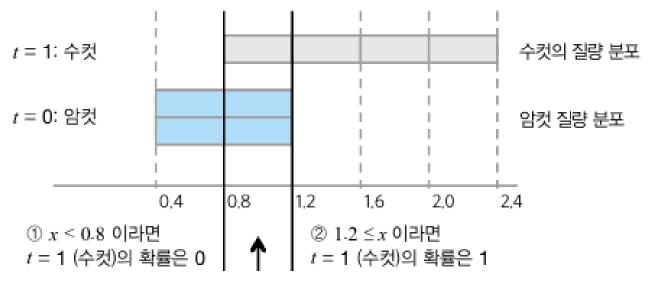
Decision boundary

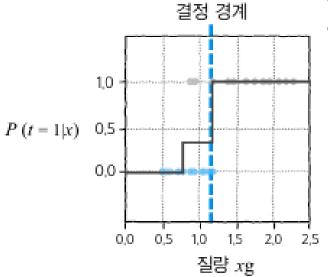
Linear Regression?



Using Probability?

질량 x에 대한 '수컷일 확률' P(t=1|x)





③ 0.8 < x ≤ 1.2 이라면t = 1 (수컷)일 확률은 1/3

데이터의 분포가 균일 분포로 알고 있고, 그 분포 범위도 완전히 알고 있으면, 이 확률 함 수는 모호함까지 포함하여 완벽히 수컷인지를 예측하고 있는 것이 된다.

덧붙여 '암컷일 확률'은 P(t=0|x)=1-P(t=1|x)

Bayesian Classifiers

Bayesian classifiers use Bayes' theorem, which says
 $p(c_j \mid d) = p(d \mid c_j) * p(c_j) / p(d)$

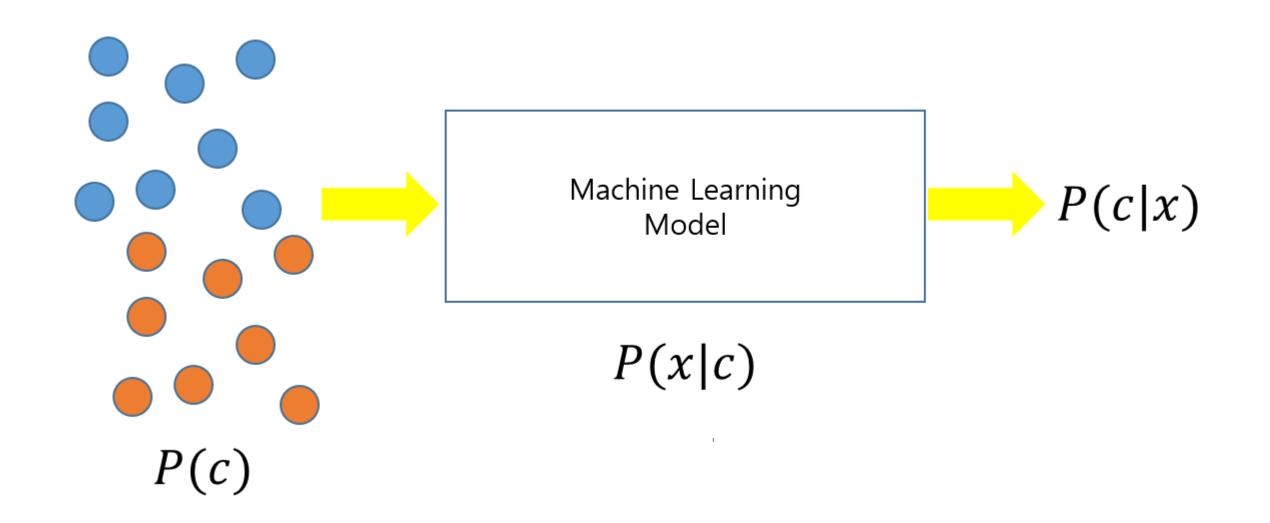
where

```
p(c_j | d) = probability of instance d being in class c_j, p(d | c_j) = probability of generating instance d given class c_j p(c_j) = probability of occurrence of class c_j, and p(d) = probability of instance d occurring
```

To simplify the task, naïve Bayesian classifiers assume that attributes have independent distributions, and thereby estimate

$$p(d | c_j) = p(d_1 | c_j) * p(d_2 | c_j) ** (p(d_n | c_j))$$

Bayesian Classifiers



앞의 예에서는 0.8 < x < 1.2일 때 조건부확률 P(t = 1 | x) 이 얼마인지 해석적인 방법으로 알 수 있었다.

그런데 그건 우리가 분포를 알고 있을 때만 가능함 ->실제로 표본을 추출해서 계산해보자!

상황 : 처음 3회는 t=0(암컷)이 추출되었고, 4번째에 t=1(수컷)이 추출되었다. P(t=1|x)=w 이라고 할 때, 이 분포의 확률변수는 geometric distribution(기하분포)를 따르고,

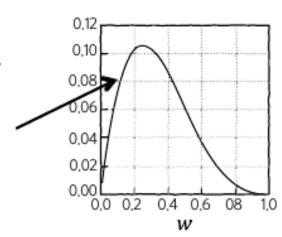
확률질량분포(PMF)는 $p(k) = p(1-p)^{k-1}$ 를 따르므로, PMF의 최대값을 가지는 확률이 가장 좋다고 할 수 있다.

Ex) w가 0.2일 때는likelihoo는 0.8^3*0.2=0.1024, w가 0.1일때는 0.0729이므로 w는 0.1보다 0.2에 근사함.

t = 0이 될 확률은 (1 - w)이고, t = 1이 될 확률은 w이다. t = 0이 3회, t = 1이 1회 나올 확률(가능도)는

$$P(T=0,0,0,1|x) = (1-w)(1-w)(1-w)w$$

위 식이 최대가 되는 w를 구하면 된다.



어떤 집단을 2개로 구분하는 문제 : 결과를 0 or 1로 인코딩할 수 있다.

Bernoulli Distribution! (Bernoulli 분포는 1회 시행에 대한 분포)

$$p(x) = p^x (1-p)^{1-x}$$
 (x=0,1)

만약 우리가 여러 sample을 추출한 것이 독립적이라면 $\Pr(S_1 \cap S_2 \cap \cdots \cap S_n) = \Pr(S_1) \Pr(S_2) \cdots \Pr(S_n)$

따라서 베르누이 분포에서 추출한 여러 개의 데이터들의 분류는 확률적으로 계산가능!

$$\mu = arg \max_{\mu} P_{Bernoulli}(Observation|\mu)$$

즉, 이 분포에서 최대값을 가지는 확률을 계산하면 된다.

$$Likelihood = P(x_1, x_2, \dots, x_n | \mu) = \prod_{n=1}^{N} P(x_n | \mu) = \prod_{n=1}^{N} \mu^{x_n} (1 - \mu)^{1 - x_n}$$

이 형태로는 미분이 힘드니까 log를 취해준다.

$$LogLikelihood = log(\mu) \sum x_n + log(1 - \mu) \sum (1 - x_n)$$

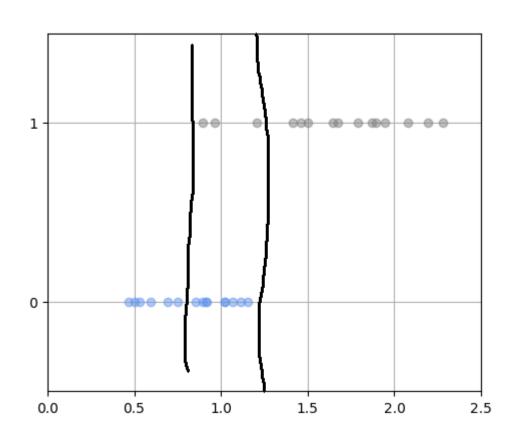
로그를 취해준 후, 이 식을 미분하여 0이 나올 때 최대값을 가짐.

$$\frac{\sum x_n}{\mu} - \frac{\sum 1 - x_n}{1 - \mu} = 0$$

이렇게 미분을 해준 후, 양변을 정리하면,

$$\mu=rac{1}{N}\sum x_n$$
 다음과 같은 결과가 나온다.
즉, 전체 sampling한 횟수분의 t=1이 나온 횟수가 MLE의 해이다.

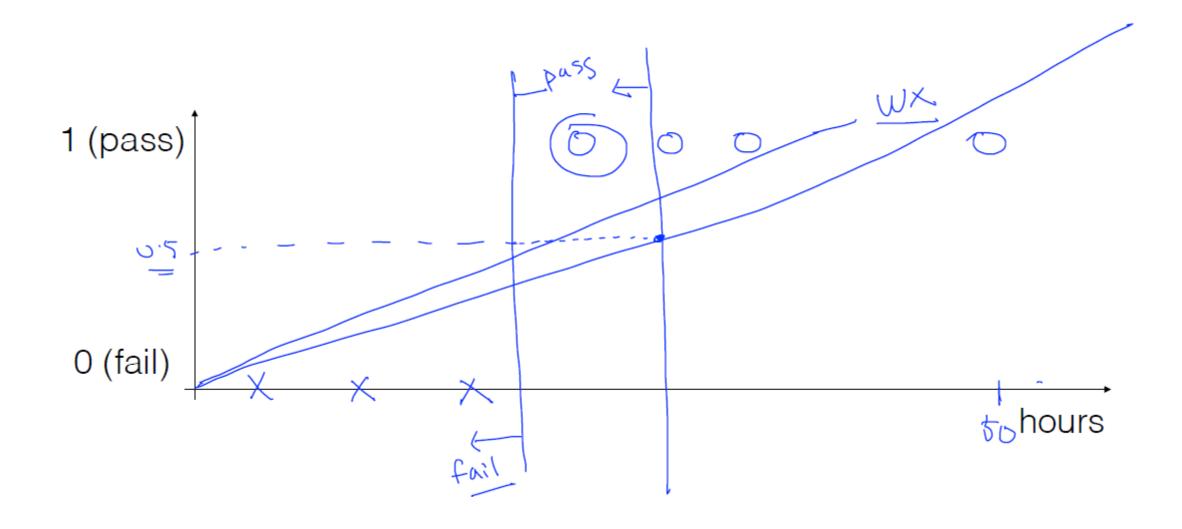
Maximum likelihood method의 문제점?



선을 그은 구간(암수가 공존하는 구간) 내에서 암컷과 수컷이 될 확률 자체가 항상 동일하다는 가정이 필요함.

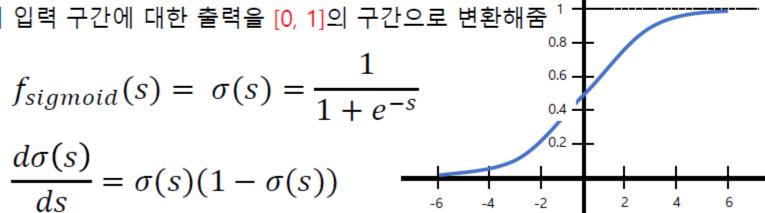
근데 상식적으로는 데이터가 겹치는 구간이라도 분포가다를 수도 있다고 생각이 듬.

Logistic regression model



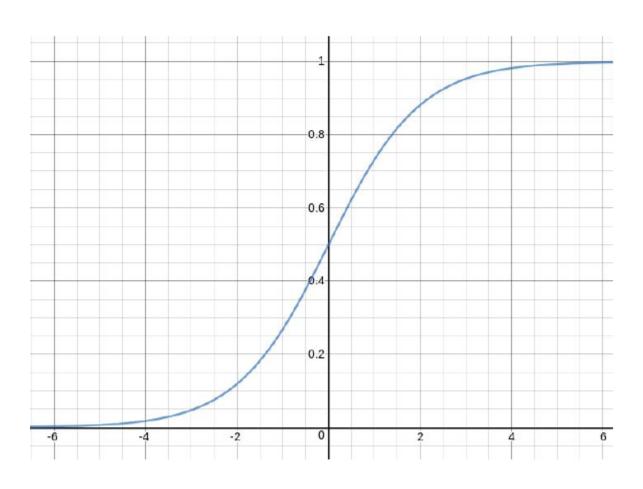
Logistic regression model

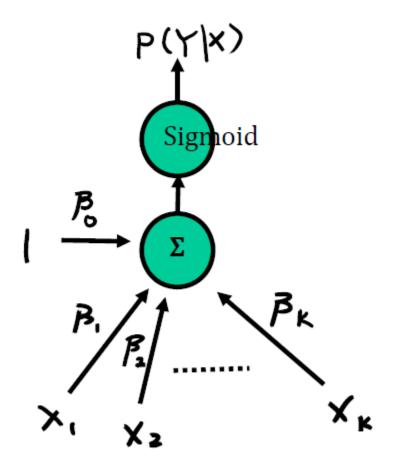
- 시그모이드Sigmoid 활성화 함수
 - 선형 활성화 함수는 선형 분리가 가능한 패턴분류 문제만 해결 가능
 - 복잡한 문제를 풀기 위해서는 비선형 결정 경계를 생성 가능해야 함
 - 활성화 함수의 **미분**이 가능하려면 **연속함수**여야 함
 - 시그모이드 함수의 성질
 - 미분 가능한 비선형 함수
 - $[-\infty, +\infty]$ 의 입력 구간에 대한 출력을 [0, 1]의 구간으로 변환해줌



Logistic regression model

$$P(Y|X) = \frac{1}{1 + \exp(-(\beta_0 + \beta_1 X_1 + \dots + \beta_K X_K))}$$





Neuron version of LR

Assumption in Logistic regression model

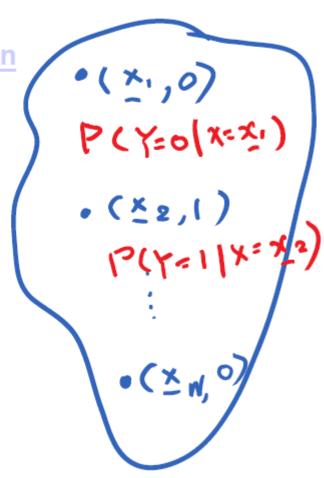
Training data $\{(\mathbf{x}_i, y_i) | i = 1, ..., N\}$

- Y ~ Bernoulli(p)
 - $\square P(y) = p^{y}(1-p)^{1-y}$

https://en.wikipedia.org/wiki/Bernoulli_distribution

Only return 0 or 1, so LR is a classifier.

- $P(Y = y_i | X = x_i)$ are independent.
 - Implies instances are independent to each other.



Example 1

• Say we like to predict whether a person is **male** or **female** (Y) based on their height (X cm) given β_0 = -100, β_1 =0.6.

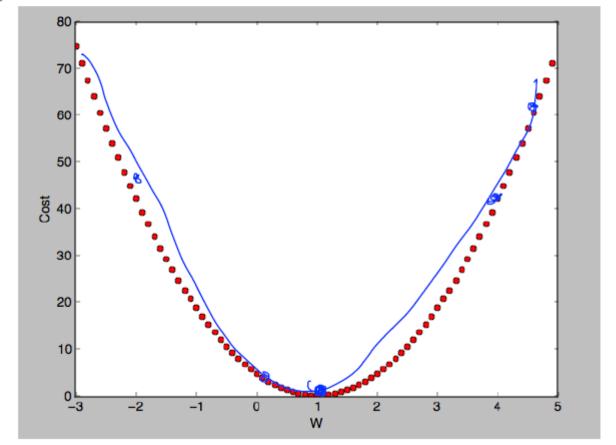
Probability of male given a height of 150cm or P(Y=male|X=150)

- In practice, we can snap the probabilities to a binary class value
 - **D** 0 if P(male|X) > 0.5
 - **□** 1 if *P*(male|X) <= 0.5

Loss function of Logistic regression model

Linear regression의 손실함수에서 어떤 방법을 통해서 logistic regression의 손실함수를 뽑을 수 있을까?

$$cost(W, b) = \frac{1}{m} \sum_{i=1}^{m} (H(x^{(i)}) - y^{(i)})^2$$
 when $H(x) = Wx + b$



Loss function of Logistic regression

$$cost(W,b) = \frac{1}{m} \sum_{i=1}^{m} (H(x^{(i)}) - y^{(i)})^{2}$$

$$H(X) = WX + b$$

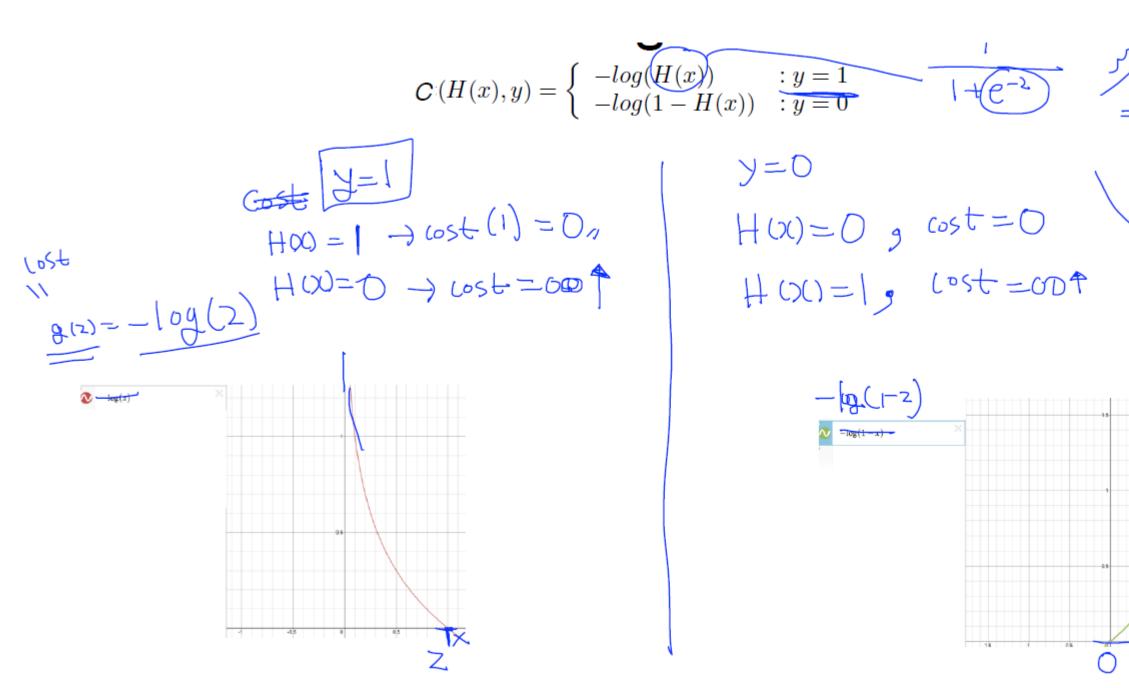
$$H(X) = \frac{1}{1 + e^{-W^{T}X}}$$

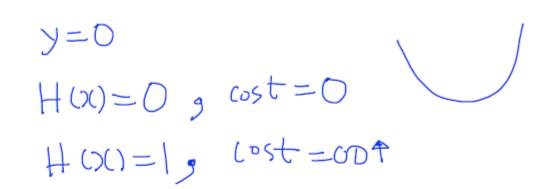
Loss function of Logistic regression

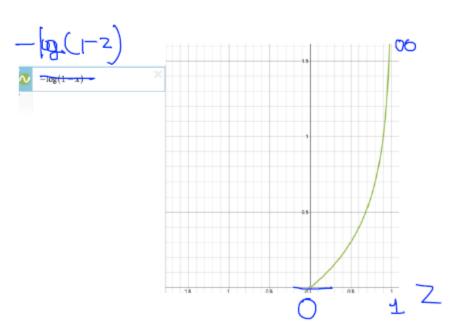
$$\underline{cost(W)} = \frac{1}{m} \sum_{} \underline{c}(H(x), y)$$

$$c(H(x), y) = \begin{cases} -log(H(x)) & : y = 1 \\ -log(1 - H(x)) & : y = 0 \end{cases}$$

Loss function of Logistic regression







$$COSt(W) = \frac{1}{m} \sum_{x \in \mathcal{C}} C(H(x), y)$$

$$C(H(x), y) = \begin{cases} -\log(H(x)) & : y = 1 \\ -\log(1 - H(x)) & : y = 0 \end{cases}$$

$$C(H(x), y) = -y\log(H(x)) - (1 - y)\log(1 - H(x))$$

$$J=1, C = -\log(H(x))$$

$$J=1, C = -\log(H(x))$$

$$cost(W) = -\frac{1}{m} \sum ylog(H(x)) + (1-y)log(1-H(x))$$

$$W := W - \underbrace{\alpha}_{\partial W} \frac{\partial}{\partial W} cost(W)$$

$$E(\mathbf{w}) = \frac{1}{N} \sum_{n=0}^{N-1} E_n(\mathbf{w})$$

$$E_n(\mathbf{w}) = -t_n \log y_n - (1 - t_n) \log(1 - y_n)$$

$$\frac{\partial}{\partial w_0} E(\mathbf{w}) = \frac{1}{N} \frac{\partial}{\partial w_0} \sum_{n=0}^{N-1} E_n(\mathbf{w}) = \frac{1}{N} \sum_{n=0}^{N-1} \frac{\partial}{\partial w_0} E_n(\mathbf{w})$$

$$y_n = \sigma(a_n) = \frac{1}{1 + \exp(-a_n)}$$

$$a_n = w_0 x_n + w_1$$

 $E_n(\mathbf{w})$ 는 $E_n(y_n(a_n(\mathbf{w})))$ 로 나타낼 수 있다.

Chain Rule을 써서 미분하자! $\frac{\partial E_n}{\partial w_0} = \frac{\partial E_n}{\partial y_n} \cdot \frac{\partial y_n}{\partial a_n} \cdot \frac{\partial a_n}{\partial w_0}$

$$\frac{\partial E_n}{\partial y_n} = \frac{\partial}{\partial y_n} \{-t_n \log y_n - (1 - t_n) \log (1 - y_n)\} = -t_n \frac{\partial}{\partial y_n} \log y_n - (1 - t_n) \frac{\partial}{\partial y_n} \log (1 - y_n)$$
Using
$$\frac{\{\log(x)\}' = 1/x}{\{\log(1 - x)\}' = -1/(1 - x)}$$

$$\frac{\partial E_n}{\partial y_n} = -\frac{t_n}{y_n} + \frac{1 - t_n}{1 - y_n}$$

$$\frac{\partial y_n}{\partial a_n} = \frac{\partial}{\partial a_n} \sigma(a_n) = \sigma(a_n) \{1 - \sigma(a_n)\} = y_n (1 - y_n)$$

$$\frac{\partial a_n}{\partial w_0} = \frac{\partial}{\partial w_0} (w_0 x_n + w_1) = x_n$$

$$\frac{\partial E_n}{\partial w_0} = \left(-\frac{t_n}{y_n} + \frac{1 - t_n}{1 - y_n} \right) y_n (1 - y_n) x_n = \{ -t_n (1 - y_n) + (1 - t_n) y_n \} x_n$$

$$\frac{\partial E_n}{\partial w_0} = (y_n - t_n)x_n$$

$$\frac{\partial}{\partial w_0} E(\mathbf{w}) = \frac{1}{N} \frac{\partial}{\partial w_0} \sum_{n=0}^{N-1} E_n(\mathbf{w}) = \frac{1}{N} \sum_{n=0}^{N-1} \frac{\partial}{\partial w_0} E_n(\mathbf{w})$$

$$\frac{\partial E}{\partial w_0} = \frac{1}{N} \sum_{n=0}^{N-1} (y_n - t_n) x_n$$

$$\frac{\partial E}{\partial w_1} = \frac{1}{N} \sum_{n=0}^{N-1} (y_n - t_n)$$

```
def cee_logistic(w,x,t):
46
47
        #calc avg cross entropy error
        y=logistic(x,w)
48
49
        cee=0
        for n in range(len(y)):
50
             cee = cee -(t[n]*np.log(y[n]) + (1-t[n]) * np.log(1-y[n]))
51
52
         cee = cee / X n
53
        return cee
```

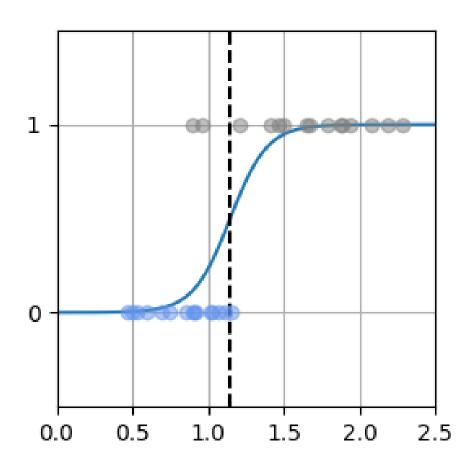
```
def dcee_logistic(w,x,t):
54
         y=logistic(x,w)
55
         dcee=np.zeros(2)
56
         for n in range(len(y)):
57
             dcee[0] = dcee[0]+(y[n]-t[n]) * x[n]
58
             dcee[1] = dcee[1] + (y[n] - t[n])
59
         dcee = dcee/X_n
60
61
        return doee
```

```
63  def fit_logistic(w_init,x,t):
64     #calculate weight using gradient decent
65     res1=minimize(cee_logistic,w_init,args=(x,t), jac=dcee_logistic, method='CG')
66     return res1
```

$$cost(W) = -\frac{1}{m} \sum ylog(H(x)) + (1-y)log(1-H(x))$$

$$W := W - \underbrace{\alpha}_{\partial W} \underbrace{\cos t(W)}_{\partial W}$$

Classification of Logistic regression

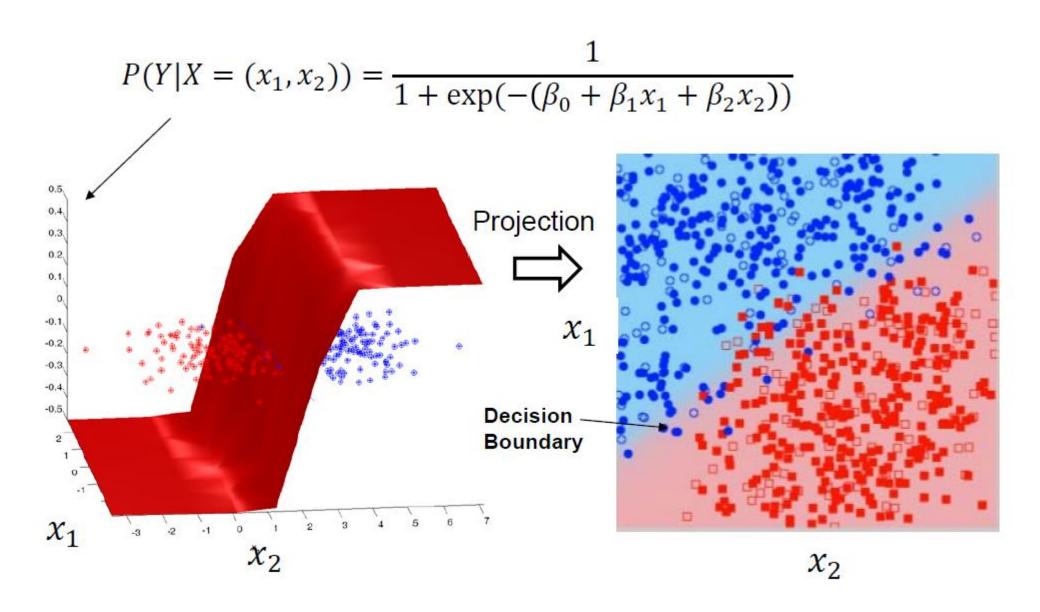


```
wo,w1 = [ 8.17647664 -9.3822462 ]
Cross Entropy Error = 0.25
Boundary = 1.15 g
```

II Flow of Classification using Logistic regression

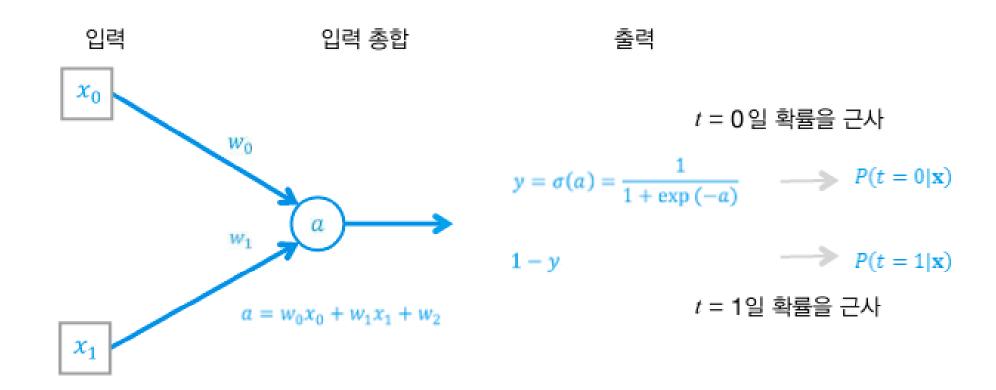
$$H_{L}(X) = WX$$
 $Z = H_{L}(X)$, $g(Z)$
 $g(Z) = \frac{1}{1 + e^{-2}}$
 $H_{R}(X) = g(H_{L}(X))$
 $X = \frac{1}{1 + e^{-2}}$
 $X = \frac{1}{1 + e^{-2}}$

multivariable Classification



Logistic Regression in 2D Case

multivariable Classification



def logistic2(x0, x1, w):

$$y = 1 / (1 + np.exp(-(w[0] * x0 + w[1] * x1 + w[2])))$$

return y

multivariable Classification

손실함수

$$E(\mathbf{w}) = -\frac{1}{N}\log P(\mathbf{T}|\mathbf{X}) = -\frac{1}{N}\sum_{n=0}^{N-1} \{t_n \log y_n + (1-t_n)\log (1-y_n)\}$$

$$\frac{\partial E}{\partial w_0}$$
 $\frac{\partial E}{\partial w_1}$ $\frac{\partial E}{\partial w_2}$ 도한번계산해보자!

Example 2

아까 계산한 값을 토대로

https://github.com/vesselofgod/Machine_Learning_Lecture/blob/master/Chapter4/Practice/2D_dataGenerator.py

에서의 미완성된 함수를 구현해보자!

```
def cee logistic2(w,x,t):
50
51
       X n=x.shape[0]
                                                손실함수의 값을 구하는 함수
52
       y=logistic2(x[:,0],x[:,1],w)
53
       cee=0
       ##내용을 채워넣으시오
54
       return cee
55
56
    def dcee logistic2(w,x,t):
57
       X n=x.shape[0]
       y = logistic2(x[:, 0], x[:, 1], w)
58
                                                     손실함수의 미분한 값을 구하는 함수
       dcee = np.zeros(3)
59
       ##내용을 채워넣으시오
60
61
       return doee
```

Example 2

$$E(\mathbf{w}) = -\frac{1}{N} \log P(\mathbf{T}|\mathbf{X}) = -\frac{1}{N} \sum_{n=0}^{N-1} \{t_n \log y_n + (1-t_n) \log (1-y_n)\}$$

$$\det \text{ def cee_logistic2}(\mathbf{w}, \mathbf{x}, \mathbf{t}):$$

$$X_n = \mathbf{x}.\text{shape}[\theta]$$

$$y = \text{logistic2}(\mathbf{x}[:, \theta], \mathbf{x}[:, 1], \mathbf{w})$$

$$\text{cee} = 0$$

$$\text{for n in range}(\text{len}(\mathbf{y})):$$

$$\text{cee} = \text{cee} - (\mathbf{t}[\mathbf{n}, \theta] * \text{np.log}(\mathbf{y}[\mathbf{n}]) + (1 - \mathbf{t}[\mathbf{n}, \theta]) * \text{np.log}(1 - \mathbf{y}[\mathbf{n}]))$$

$$\text{cee} = \text{cee} / X_n$$

$$\text{return cee}$$

$$\frac{\partial E}{\partial w_0} = \frac{1}{N} \sum_{n=0}^{N-1} (y_n - t_n) x_1$$

$$\frac{\partial E}{\partial w_2} = \frac{1}{N} \sum_{n=0}^{N-1} (y_n - t_n)$$

```
def dcee_logistic2(w, x, t):
    X_n=x.shape[0]
    y = logistic2(x[:, 0], x[:, 1], w)
    dcee = np.zeros(3)
    for n in range(len(y)):

    dcee[0] = dcee[0] + (y[n] - t[n, 0]) * x[n, 0]
    dcee[1] = dcee[1] + (y[n] - t[n, 0]) * x[n, 1]
    dcee[2] = dcee[2] + (y[n] - t[n, 0])

dcee = dcee / X_n
return dcee
```

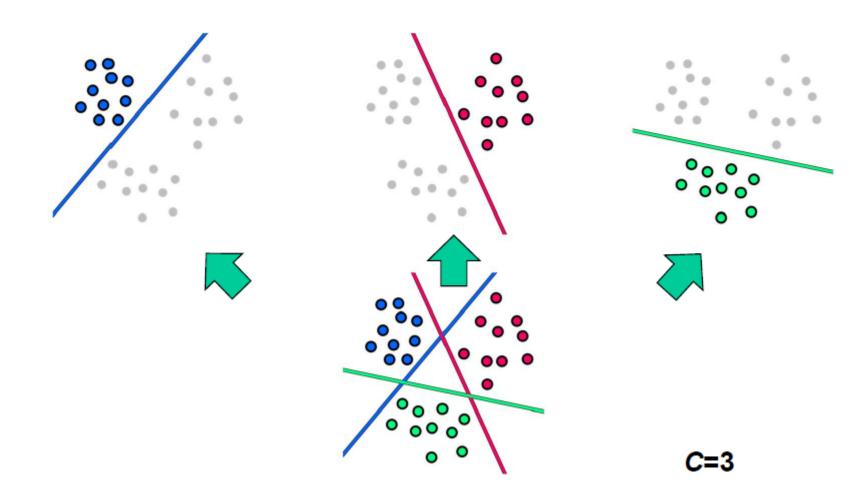
Many classifier

SOFTMAX

$$\begin{cases}
2.0 \\
1.0 \\
S(y_i) = \frac{e^{y_i}}{\sum_{j} e^{y_{ij}}} \\
0.1 \\
SCORES \\
PROBABILITIES$$

I one-vs-rest Classification

 Training Stage: train C separate LR. Each P(Y=c|X=x), for c∈{1,...,C} is trained to determine whether or not an instance is part of class c or not.



I one-vs-rest Classification

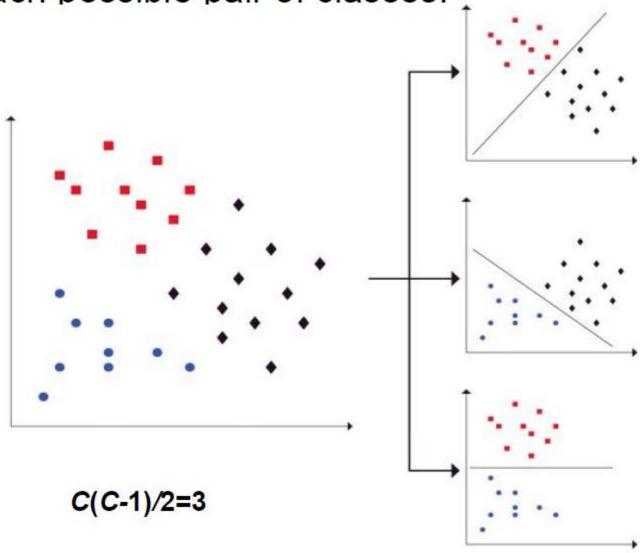
 Testing Stage: To predict the class for a new example x', we run all C classifiers on x' and choose the class with the highest score:

$$\hat{y} = \underset{c \in \{1, \dots, C\}}{\operatorname{argmax}} P(Y = c | \mathbf{x}')$$

 One main drawback is that when there are lots of classes, each binary classifier sees a highly imbalanced dataset, which may degrade performance.

One-vs-One Classification

• Training Stage: train $\binom{C}{2} = C(C-1)/2$ separate LR, one for each possible pair of classes.

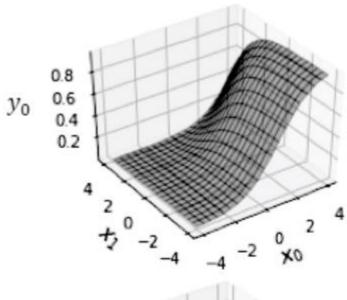


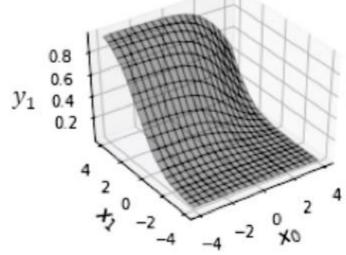
One-vs-One Classification

- Testing Stage: predict the class for a new instance x', we run all (^C₂) LR on x' and choose the class with the most "votes".
- A major drawback is that there can exist fairly large regions in the decision space with ties for the class with the most number of votes.

Softmax function

*x*₂ = 1 일 때의 3 변수 소프트맥스 함수의 출력





K 변수의 소프트맥스 함수

$$y_i = \frac{\exp(x_i)}{\sum_{j=0}^{K-1} \exp(x_j)}$$

 x_i 로 미분하면

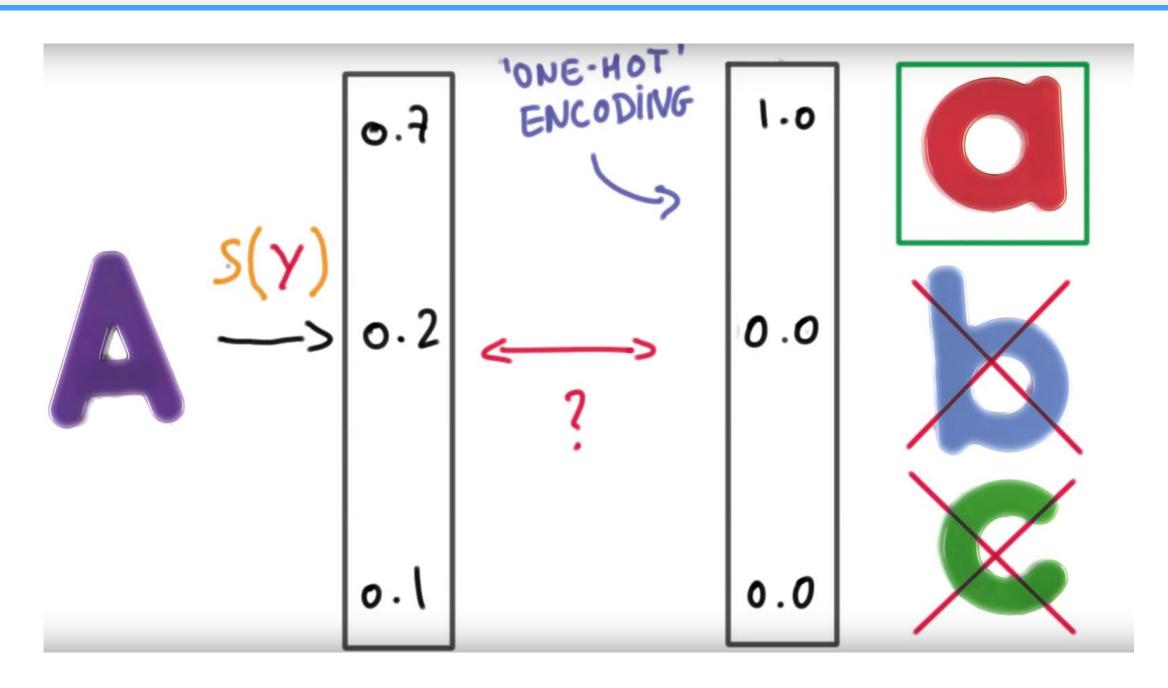
$$\frac{\partial y_j}{\partial x_i} = y_j \big(I_{ij} - y_i \big)$$

 I_{ij} 는 i = j의 경우 1, $i \neq j$ 의 경우 0

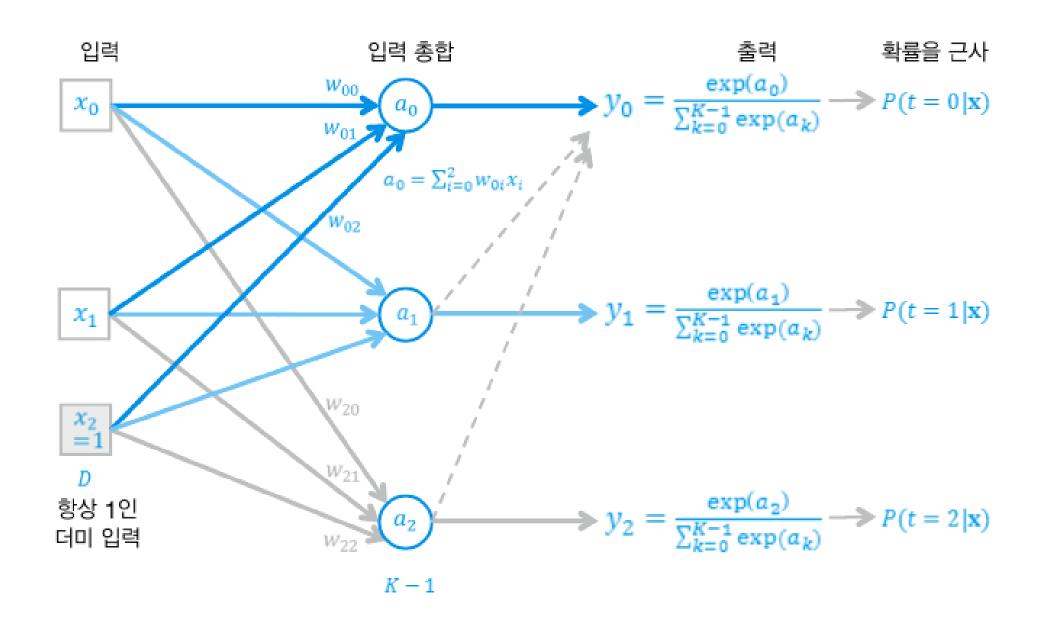
복수 값 x_k 의 대소 관계를 유지하면서, 확률로서의 값(각각의 값은 0에서 1로, 합은 1)으로 변환하는 함수.

리스트 4-4-(7, 8)

Softmax function



3 class logistic regression model



Softmax function

$$u = \exp(a_0) + \exp(a_1) + \exp(a_2) = \sum_{k=0}^{K-1} \exp(a_k)$$
 $y_k = \frac{\exp(a_k)}{u}$ $(k = 0, 1, 2)$

$$\mathbf{W} = \begin{bmatrix} w_{00} & w_{10} & w_{20} \\ w_{01} & w_{11} & w_{21} \\ w_{02} & w_{12} & w_{22} \end{bmatrix}$$

Cross Entropy Error

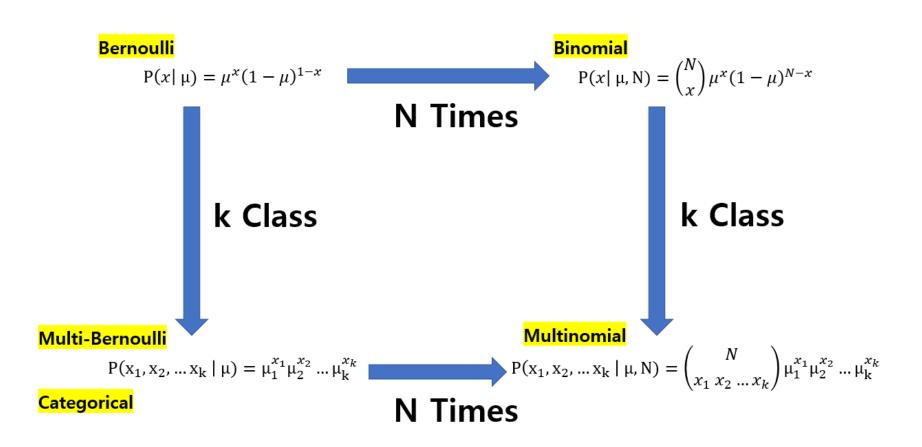
$$P(\mathbf{T} = [1,0,0] | \mathbf{X}) = y_0$$

 $P(\mathbf{T} = [0,1,0] | \mathbf{X}) = y_1$

Class가 0,1,...,k,...,n(숫자로 인코딩 되었다고 가정)일 때, T[k]=1가 1일 때 class는 k에 속한다.

. . . .

$$P(\mathbf{T}|\mathbf{X}) = y_0^{t_0} y_1^{t_1} y_2^{t_2}$$



Cross Entropy Error

$$P(\mathbf{T}|\mathbf{X}) = \prod_{n=0}^{N-1} P(t_n|\mathbf{X}_n) = \prod_{n=0}^{N-1} y_{n0}^{t_{n0}} y_{n1}^{t_{n1}} y_{n2}^{t_{n2}} = \prod_{n=0}^{N-1} \prod_{k=0}^{K-1} y_{nk}^{t_{nk}}$$



이대로는 미분이 어려우므로 log를 취함(교차 엔트로피)

$$E(\mathbf{W}) = -\frac{1}{N}\log P(\mathbf{T}|\mathbf{X}) = -\frac{1}{N}\sum_{n=0}^{N-1} P(t_n|x_n) = -\frac{1}{N}\sum_{n=0}^{N-1}\sum_{k=0}^{K-1} t_{nk}\log y_{nk}$$



미분 후 결과. 이를 이용하여 최소오차를 가지는 점 추정 가능함

$$\frac{\partial E}{\partial w_{ki}} = \frac{1}{N} \sum_{n=0}^{N-1} (y_{nk} - t_{nk}) x_i$$

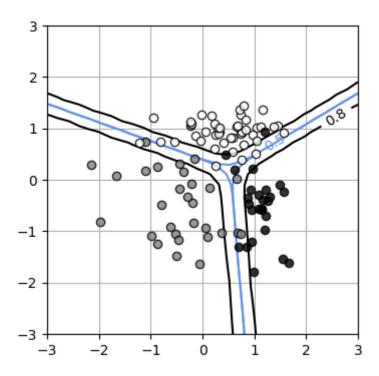
Example 3

유도한 공식들을 통해

https://github.com/vesselofgod/Machine_Learning_Lecture/blob/master/Chapter4/Practice/Example3.py 에서의 미완성된 함수를 구현한 후 분류해보자!

```
def logistic3(x0,x1,w):
   #3개의 class를 구분해내기 위한 logistic regression model
   #*행렬연산을 수행함.
   K=3
   w=w.reshape((3,3))
   n=len(x1)
   y=np.zeros((n,K))
   #빈칸을 채우시오
   return y
def cee_logistic3(w,x,t):
   #교차 엔트로피 오차를 구하는 합수.
   X_n=x.shape[0]
   y=logistic3(x[:,0], x[:,1],w)
   cee = 0
   N,K=y.shape
   #빈칸을 채우시오
   return cee
def dcee_logistic3(w,x,t):
   #교차 엔트로피 오차를 미분하며 오차를 최소화하게끔 해주는 함수
   X_n=x.shape[0]
   y=logistic3(x[:,0],x[:,1],w)
   dcee = np.zeros((3,3))
   N,K=y.shape
   #빈칸을 채우시오
   return dcee.reshape(-1)
```

Example 3 Output



```
[[-3.2 -2.69 2.25]
[-0.49 4.8 -0.69]
[ 3.68 -2.11 -1.56]]
CEE = 0.23
```

THANK YOU