

Machine Learning

# Machine learning system design

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Prioritizing what to  
work on: Spam  
classification example

# Building a spam classifier

From: cheapsales@buystufffromme.com  
To: ang@cs.stanford.edu  
Subject: Buy now!

Deal of the week! Buy now!  
Rolex w4tchs - \$100  
Medcine (any kind) - \$50  
Also low cost M0rgages  
available.

Spam (1)

From: Alfred Ng  
To: ang@cs.stanford.edu  
Subject: Christmas dates?

Hey Andrew,  
Was talking to Mom about plans  
for Xmas. When do you get off  
work. Meet Dec 22?  
Alf

Non-spam (0)

## Building a spam classifier

Supervised learning.  $x$  = features of email.  $y$  = spam (1) or not spam (0).

Features  $x$ : Choose 100 words indicative of spam/not spam.

E.g. deal, buy, discount, andrew, now, ...

$$x = \begin{bmatrix} 0 \\ 1 \\ 1 \\ 0 \\ \vdots \\ 1 \end{bmatrix} \quad \begin{array}{l} \text{andrew} \\ \text{buy} \\ \text{deal} \\ \text{discount} \\ \vdots \\ \text{now} \end{array} \quad x \in \mathbb{R}^{100}$$

$$x_j = \begin{cases} 1 & \text{if word } j \text{ appears} \\ 0 & \text{otherwise.} \end{cases}$$

From: cheapsales@buystufffromme.com  
To: ang@cs.stanford.edu  
Subject: Buy now!

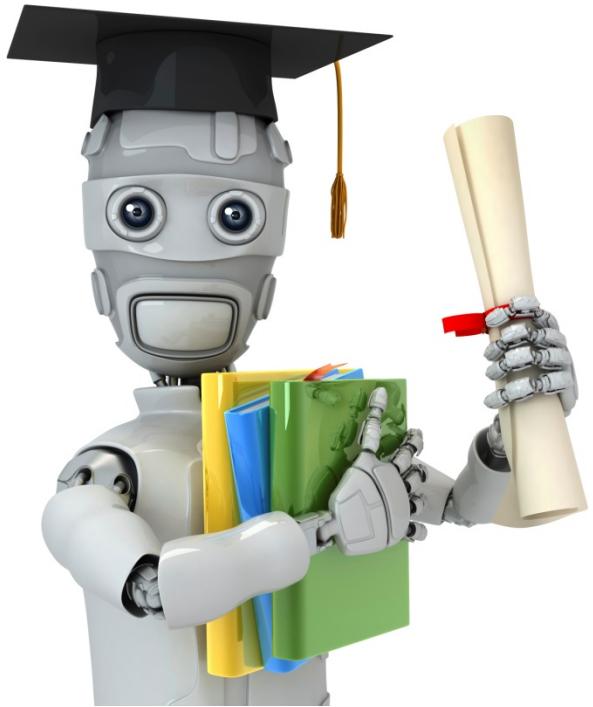
Deal of the week! Buy now!

Note: In practice, take most frequently occurring  $n$  words (10,000 to 50,000) in training set, rather than manually pick 100 words.

## Building a spam classifier

How to spend your time to make it have low error?

- Collect lots of data
  - E.g. “honeypot” project.
- Develop sophisticated features based on email routing information (from email header).
- Develop sophisticated features for message body, e.g. should “discount” and “discounts” be treated as the same word? How about “deal” and “Dealer”? Features about punctuation?
- Develop sophisticated algorithm to detect misspellings (e.g. m0rtgage, med1cine, w4tches.)



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Error analysis

## Recommended approach

- Start with a simple algorithm that you can implement quickly. Implement it and test it on your cross-validation data.
- Plot learning curves to decide if more data, more features, etc. are likely to help.
- Error analysis: Manually examine the examples (in cross validation set) that your algorithm made errors on. See if you spot any systematic trend in what type of examples it is making errors on.

## Error Analysis

$m_{CV} = 500$  examples in cross validation set

Algorithm misclassifies 100 emails.

Manually examine the 100 errors, and categorize them based on:

- (i) What type of email it is *pharma, replica, steal passwords, ...*
- (ii) What cues (features) you think would have helped the algorithm classify them correctly.

Pharma: 12

→ Deliberate misspellings: 5

Replica/fake: 4

(m0rgage, med1cine, etc.)

→ Steal passwords: 53

→ Unusual email routing: 16

Other: 31

→ Unusual (spamming) punctuation: 32

## The importance of numerical evaluation

Should discount/discounts/discounted/discounting be treated as the same word?

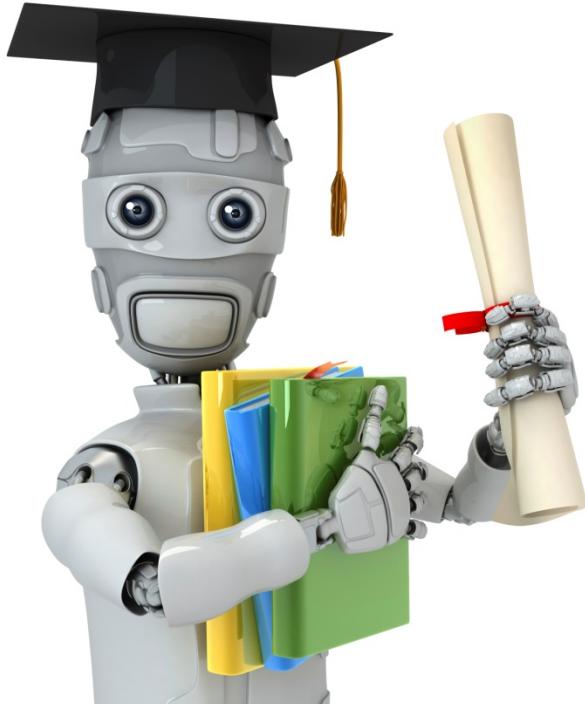
Can use “stemming” software (E.g. “Porter stemmer”)  
universe/university.

Error analysis may not be helpful for deciding if this is likely to improve performance. Only solution is to try it and see if it works.

Need numerical evaluation (e.g., cross validation error) of algorithm’s performance with and without stemming.

Without stemming: 5% error   With stemming: 3% error

Distinguish upper vs. lower case (Mom/mom): 3.2%



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## Error metrics for skewed classes

## Cancer classification example

Train logistic regression model  $h_{\theta}(x)$ . ( $y = 1$  if cancer,  $y = 0$  otherwise)

Find that you got 1% error on test set.  
(99% correct diagnoses)

Only 0.50% of patients have cancer.

skewed classes.

```
function y = predictCancer(x)
    → y = 0; %ignore x!
    return
```

0.5% error

→ 99.2% acc way (0.8% error)

→ 99.5% acc way (0.5% error)

# Precision/Recall

$y = 1$  in presence of rare class that we want to detect

Actual class	
	1
1	True positive
0	False positive

Predicted class	
	1
1	False negative
0	True negative

$$y=0 \\ \text{recall} = 0$$

→ Precision

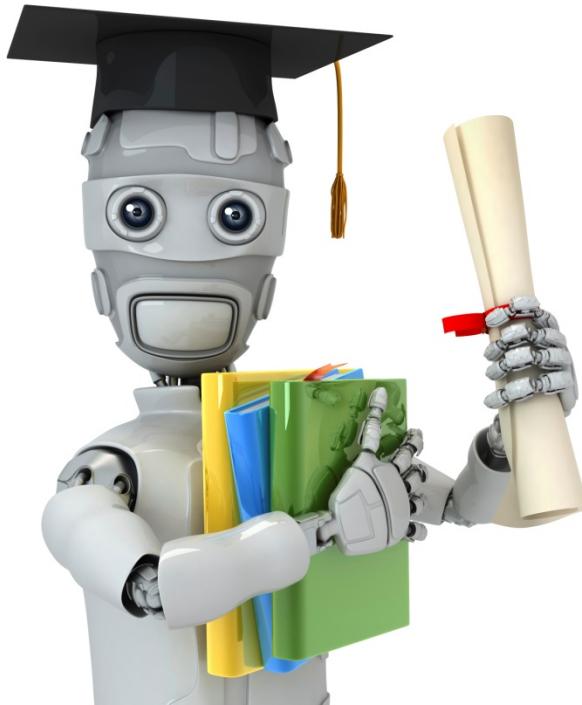
(Of all patients where we predicted  $y = 1$ , what fraction actually has cancer?)

$$\frac{\text{True positives}}{\# \text{predicted positive}} = \frac{\text{True positive}}{\text{True pos} + \text{False pos}}$$

→ Recall

(Of all patients that actually have cancer, what fraction did we correctly detect as having cancer?)

$$\frac{\text{True positives}}{\# \text{actual positives}} = \frac{\text{True positives}}{\text{True pos} + \text{False neg}}$$



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Trading off precision  
and recall

## Trading off precision and recall

→ Logistic regression:  $0 \leq h_{\theta}(x) \leq 1$

Predict 1 if  $h_{\theta}(x) \geq 0.5$  ~~0.7~~ ~~0.9~~ ~~0.3~~  $\leftarrow$

Predict 0 if  $h_{\theta}(x) < 0.5$  ~~0.7~~ ~~0.9~~  $\leftarrow$  0.3

→ Suppose we want to predict  $y = 1$  (cancer) only if very confident.

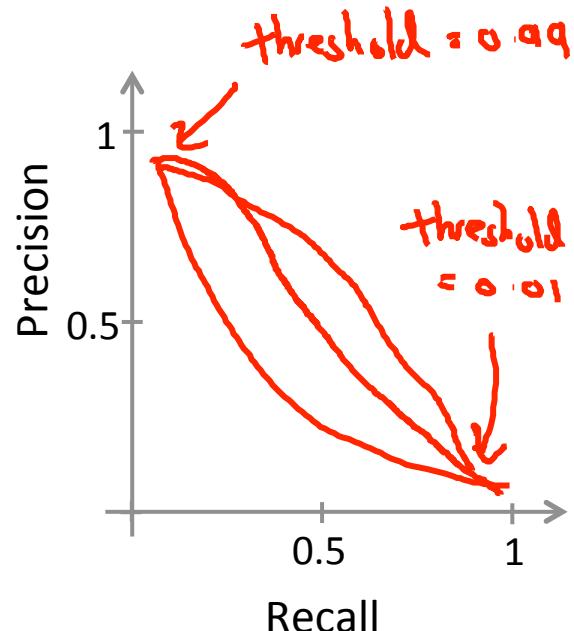
→ Higher precision, lower recall

→ Suppose we want to avoid missing too many cases of cancer (avoid false negatives).

→ Higher recall, lower precision.

More generally: Predict 1 if  $h_{\theta}(x) \geq \text{threshold}$   $\leftarrow$

$$\rightarrow \text{precision} = \frac{\text{true positives}}{\text{no. of predicted positive}}$$
$$\rightarrow \text{recall} = \frac{\text{true positives}}{\text{no. of actual positive}}$$



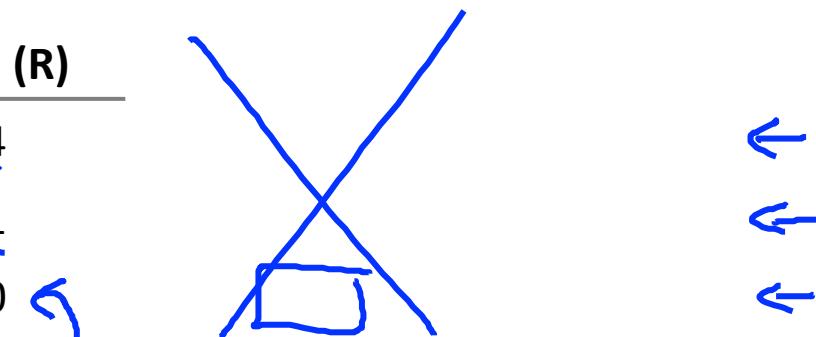
# $F_1$ Score (F score)

How to compare precision/recall numbers?

	Precision(P)	Recall (R)
Algorithm 1	0.5	0.4
Algorithm 2	0.7	0.1
Algorithm 3	0.02	1.0

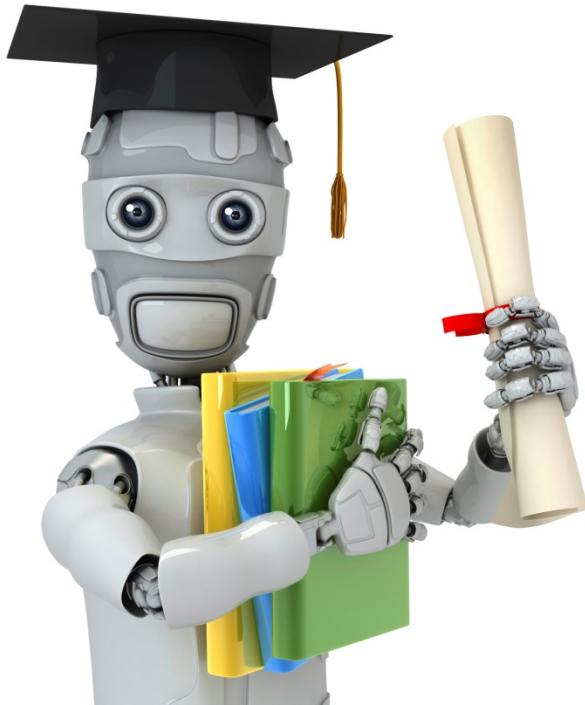
Average:  ~~$\frac{P+R}{2}$~~

$F_1$  Score:  $2 \frac{PR}{P+R}$



Predict  $y=1$  all the time

$$\begin{aligned} P=0 \quad \text{or} \quad R=0 &\Rightarrow F\text{-Score} = 0 \\ P=1 \quad \text{and} \quad R=1 &\Rightarrow F\text{-Score} = 1 \end{aligned}$$



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## Data for machine learning

# Designing a high accuracy learning system

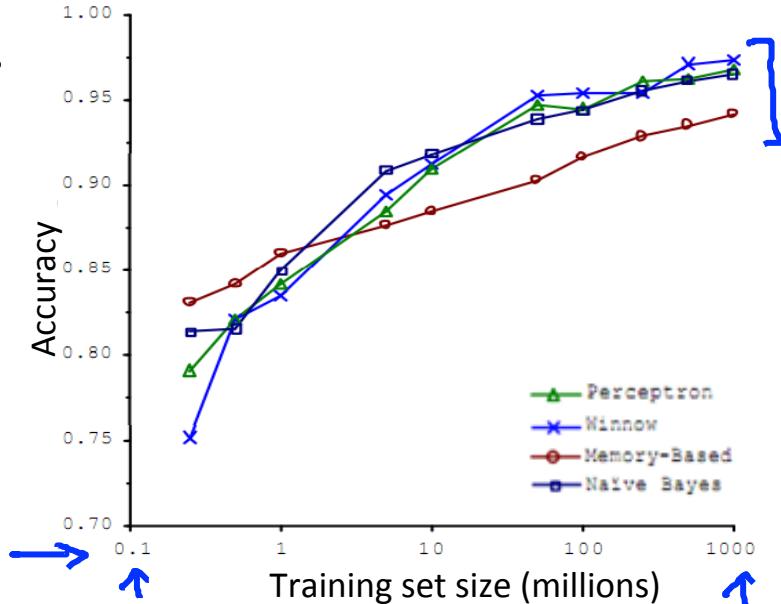
E.g. Classify between confusable words.

{to, two, too}, {then, than}

→ For breakfast I ate two eggs.

Algorithms

- - Perceptron (Logistic regression)
- - Winnow
- - Memory-based
- - Naïve Bayes



“It’s not who has the best algorithm that wins.

It’s who has the most data.”



## Large data rationale

→ Assume feature  $x \in \mathbb{R}^{n+1}$  has sufficient information to predict  $y$  accurately.

Example: For breakfast I ate two eggs.

Counterexample: Predict housing price from only size (feet<sup>2</sup>) and no other features.

Useful test: Given the input  $x$ , can a human expert confidently predict  $y$ ?

## Large data rationale

→ Use a learning algorithm with many parameters (e.g. logistic regression/linear regression with many features; neural network with many hidden units). low bias algorithms. ←

→  $J_{\text{train}}(\theta)$  will be small.

Use a very large training set (unlikely to overfit) low variance ←

→  $J_{\text{train}}(\theta) \approx J_{\text{test}}(\theta)$

→  $J_{\text{test}}(\theta)$  will be small