

My Comprehensive Evaluation

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A Comprehensive Evaluation Report

Presented to  
The Statistics Faculty  
Amherst College

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In Partial Fulfillment  
of the Requirements for the Degree  
Bachelor of Arts  
in  
Statistics

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Your R. Name

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# Acknowledgements

I want to thank a few people.



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# Abstract

The preface pretty much says it all.



# Chapter 1

## Introduction

By 2022, 93% of all data in the digital universe will be unstructured (Big Data, 1). As the wealth of information stored in comments, tweets, and reviews increases, so does the growing interest in extracting insight from this unstructured data. Organizations such as Amazon, Apple, and Facebook have begun recruiting researchers to investigate how data can be used to better reach their customers. Over the years, this research has led to break throughs in text categorization – the assignment of natural language texts to predefined categories based on content – which has applications in areas such as search engines and customer relationship management. Some of the biggest challenges when working with unstructured data pertain to the volume of data. By nature, a large percentage of the data companies collect is unverified, and remain in their uncleaned, user generated state. When drawing insights from this data, it is vital that the data is transformed into an actionable form. In the case of analyzing text, there are 171,476 words in the English language, making natural language processing a difficult task when dealing with its large volume. In this paper, we look to find the most computationally efficient methods of analyzing natural language.

Six supervised methods were used in this analysis: Support Vector Machines (SVM), Multinomial Logistic Regression, Decision Trees, Bagging, Random Forest, and Linear Discriminant Analysis (LDA). Computational efficiency was evaluated with each algorithm's misclassification rate, and runtime. Misclassification rate is defined as 1 minus classification accuracy (the proportion of correctly predicted categories). The report is organized as follows:

- Chapter 1 provides background information on the chosen dataset, how it was mined, how it was transformed, and an exploratory analysis of the features within the data

- Chapter 2 provides the theoretical background of each learning algorithm used in the experiment
- Chapter 3 gives an interpretation of the results and concludes

### 1.0.1 Previous Work

My exposition draws from several noteworthy analyses of textual data. This list includes the role of SVMs in learning text classifiers (Joachim, 1994), the use of semantic orientation in classifying documents (Turney, 2002; Pang et al., 2002), and the benefits of term-frequency transformations (Leopold and Kinderman, 2002).

## 1.1 Data:

The data used for this analysis is a series of happy moments. In collaboration with the University of Tokyo, MIT researchers interviewed thousands of people and asked them to list 10 happy moments that occurred within the last 24 hours. Their responses were recorded and compiled into HappyDB, a corpus of 100,535 happy moments. The data set is hosted publicly on GitHub, as a zip file (<https://rit-public.github.io/HappyDB/>).

It is important to note that this curated data set contains cleaned textual data. It includes 9 variables, many of which identify the author and qualities of the texts. The variables of interest in this analysis are `cleaned_hm`, the list of happy moments, and its associated predicted category. For my analysis, I sampled 15,000 of these responses and trained on 80% of the data.

Response	Predicted Category
I was happy when my son got 90% marks in his examination	Achievement
I went to the gym this morning and did yoga	Exercise
My dad and I went fishing	Bonding

### 1.1.1 Data Preprocessing:

In order to analyze how words influence a predicted category, the data set had to be transformed. First, each character vector response is converted into a corpus. A corpus is simply a collection of natural language constructed with a specific purpose.

Our corpus consists of 15,000 responses samples from the larger dataset.

```
as.character(corpus[[1]])
```

```
[1] "i went to the farm store and found fruit trees on sale for 70% off. "
```

Entries in the corpus are then cleaned of symbols, punctuations, and stop words. Once accomplished the corpus is reduced a collection of key words.

```
as.character(a[[1]])
```

```
[1] "    farm store    fruit trees    sale    "
```

The next step is to create a document term matrix. A document term matrix is a corpus transformation that represents each word as a feature, and each response as a row. The matrix is populated with values 0 or 1, depending on the absence or presence of that word in the document. Traditionally, document term matrices are high dimensional due to thousands of words that can be used as a feature. Often times many of these cells are empty to represent the absence of a word from that document. High sparsity (the proportion of entries which are zero of the tdm) is another known condition of document terms matrices.

	Terms			
Docs	farm	fruit	sale	store
1	1	1	1	1
2	0	0	0	0
3	0	0	0	0

## 1.2 Exploratory Data Analysis:

In this section, I present some preliminary results from summaries and exploratory analysis of the cleaned data obtained above. First we look at the response variable **predicted category**. Next, we explore statistics regarding the explanatory variables **terms**.

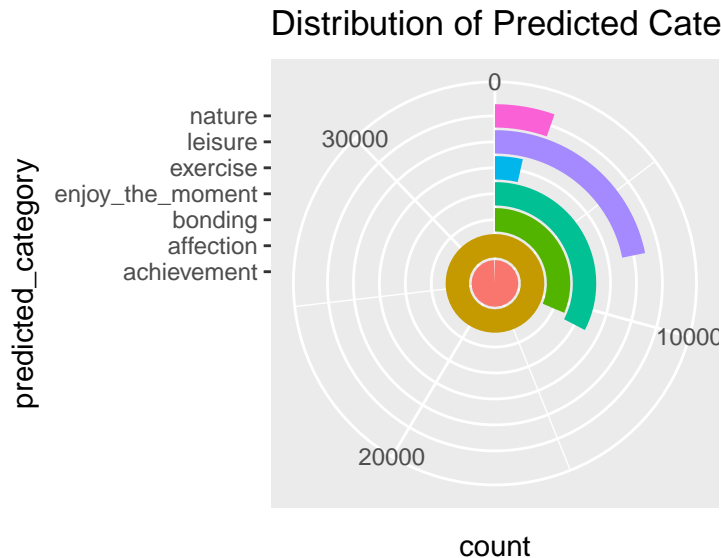


Figure 1.1: PieChart

## Predicted Category

Affection and achievement were the most talked about categories (33.9% and 34.1% respectively). This follows conventional logic given that love and sense of accomplishment are vital traits to a good quality of life. Nature and exercises accounted for just 1.2% and 1.8% of labeled responses in the entire data set.

In a predictive setting, having highly disproportionate classes can lead to errors when making predictions based on that training data. When classes are unequally represented, models may simply decide to always predict a certain class in order to achieve a high accuracy. This accuracy paradox does not reflect effective predictions for the model, but rather the state of the underlying distribution. While this is not the case for our data set, consideration must be taken for the classifications of minority labels.

## Term Count

As shown in the figure below, the majority of entries are between 5 and 14 words. Over 4,000 reviews contain over 50 words. Many of these words add little to no value to an algorithmic interpretation of the sentence. These are the commonly used words such as “a”, “I”, “was” that were removed from the corpus.



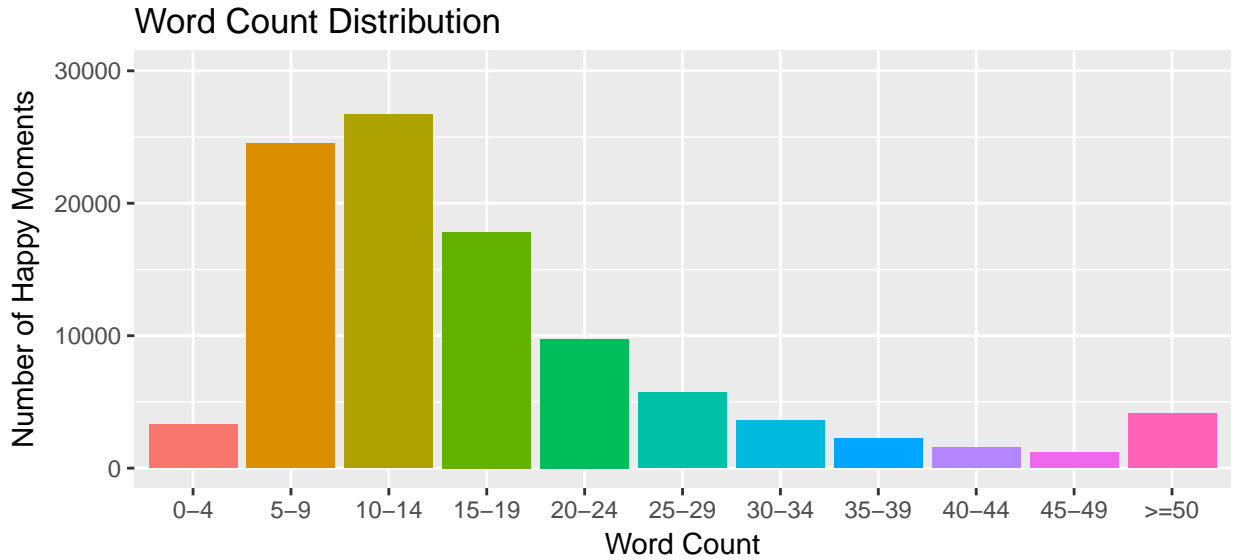


Figure 1.2: Word Count Distribution

### Terms used in each category

Two metrics frequently used to quantify the importance of a word are its term frequency (tf), and inverse document frequency (idf). Tf measures how frequently a word appears in a document, while idf weights frequently used words less than words rarely used (Leopold, 2002). When combined, the tf-idf is the frequency of a term adjusted by how rarely it is used.

### Selecting by tf\_idf

As shown in the figure above, a breakdown of the highest tf-idf word per category yields further insight into words associated with each label. For phrases related to achievement, words like “won”, “received”, and “accepted” have the highest adjusted usage. In responses categorized as exercise, we see terms related to working out and equipment used. These key terms provide natural separators by which our algorithms can use to classify future responses. In the next section, we discuss some of the methods used to predict the categories of happy moments.



Figure 1.3: TD-IDF per Category

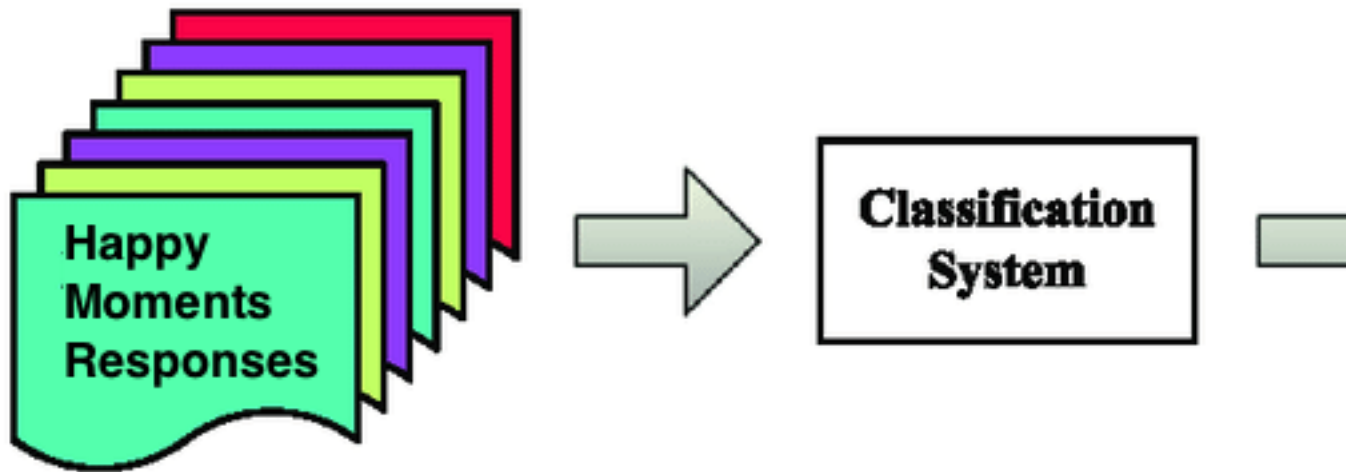


Figure 1.4: Algorithmic Framework for Text Categorization



# Chapter 2

## Theoretical Background

Broadly speaking, there are two types of machine learning techniques: supervised, and unsupervised methods. In a supervised setting, inputs are mapped to a predefined label, and models are trained to predict labels for a new set of inputs. In the case of text classification, each response and associated category are learned by a classifier which then predicts labels for new responses. In an unsupervised setting, there is no corresponding labels to the inputs. These methods cluster response based on associations between responses. Given that this study aims to compare the performance of classifiers when labeling texts, we remain in a supervised setting.

### 2.1 SVM:

The SVM approach to classification is a generalization of the maximal margin classifier to non-linear decision boundaries. It is first defined by a hyperplane, which is a flat subspace existing in a  $p - 1$  dimensional setting. The mathematical definition of a hyperplanes is a line with:

$$\beta_0 + \beta_1 X_1 + \beta_2 X_2 + \dots + \beta_p X_p = 0$$

The hyperplane essentially divides a  $p$ -dimensional space into two halves depending on whether or not the linear equation is greater than zero or less than zero for a given  $X = (X_1, X_2, \dots, X_p)^T$ . In the scenario where  $X$  is an  $n \times p$  matrix where observations fall into two classes  $y_1, y_2, \dots, y_n$  between  $-1, 1$ . If a separating hyperlane exists, it can be used to construst an intuitive classifier based on the  $G(x) = \text{sign}[x_i^T \beta + \beta_0]$ . The optimization problem

$$\max M$$

subject to

$$y_i(x_i^T \beta + \beta_0) \geq M, i = 1, \dots, N$$

Where  $M$  is the width of the margin. In a high dimensional setting however, this is unlikely to be the case. A soft margin classifier aims to address this by allowing some observations to follow on the wrong side of the margin or even hyperplane. These observations correspond to training points that have been misclassified by the support vector classifier. This constraint can now be modified to be:

$$y_i(x_i^T \beta + \beta_0) \geq M - \xi$$

Where  $\xi$  is a slack variable representing observations on the wrong side of the margin/hyperplane. In this setting, points on the wrong side of the margin are penalized proportionally to the distance from the boundary.

Tuning parameter,  $C$  can be introduced to restrain the number of points that violate the hyperplane. As  $C$  increases we allow for more observations to appear on the wrong side of the hyperplane so the margin widens. Conversely, as  $C$  decreases less violations results in a smaller margin. Increasing the cost parameter additionally makes models more expensive and increase the risk of losing model generability.

In situations where there are more than  $k > 2$  classes,  $k$  SVMs are fit and compared to the remaining  $K-1$  classes. Observations are assigned to a class based on which  $\beta_0 k + \beta_{1k} X_{1k} + \dots + \beta_{pk} X_{pk}$  is the greatest (Hastie, 337-356).

SVMs hold a unique property in that they can classify observations independent of the dimensionality of the feature space (Joachim). By separating the data on the largest margin rather than the number of features, our model can be easily generalized, irrespective of the size of the feature space.

The issue of non-linearity is typically addressed by enlarging the feature space by using higher order polynomial functions of the predictors.

## 2.2 Decision Trees

Decision trees partition a feature space into a number of simpler regions. Decision trees are composed of two main parts: a node and leaf. Each node in a decision tree represents a variable by which observations can be group based on conditions associated with that variable. In our setting, every node is dtm feature. In a classification setting, leaves are class labels. In a classification setting, the tree is split based on which

variable minimizes the classification error rate. If we let  $\hat{p}_{mk} = 1/N_m * \sum I(y_i = k)$  be the proportion of class  $k$  observations in node  $m$ , observations are classified to the class where  $k(m) = \underset{k}{\operatorname{argmax}} \hat{p}_{mk}$  (Hastie, 312). This can also be described as the majority class for node  $m$ . The objective is to minimize the classification error rate. The classification error rate is defined as the proportion of training observations in the region that do not belong to the most common class. This greedy algorithm chooses which variable to split on based on the largest drop in misclassification rate.

One benefit of decision trees are their interpretability. However due to their high variance, resulting trees can vary greatly if the training data is modified, and can lead to drastically different test labels. Traditionally, classification and regression decision trees are associated with high variance and low bias.

## 2.3 Linear Discriminant Analysis

LDA is most commonly used as a dimension reduction technique. In the case of  $p > 1$  classes, each class density is assumed to follow a multivariate Gaussian distribution  $N(\mu_k, \Sigma)$ , where  $\mu_k$  is a class mean vector, and  $\Sigma$  is common covariance matrix.

$$\begin{aligned} \log(Pr(G = k|X = x)/Pr(G = l|X = x)) = \\ \log(f_k(x)/f_l(x)) + \log(\pi_k/\pi_l) \\ \log(\pi_k/\pi_l) - 1/2(\mu_k - \mu_l)^T \Sigma^{-1}(\mu_k - \mu_l) + x^T \Sigma^{-1}(\mu_k - \mu_l) \end{aligned}$$

When simplified further, the above becomes:

$$\delta_k(x) = x^T \Sigma^{-1} \mu_k - 1/2 \mu_k^T \Sigma^{-1} \mu_k + \log \pi_k$$

. This equation assigns an observation to the class for which the its  $\delta_k(x)$  is the largest (Hastie, 143). Since the parameters of the gaussian are unknown, following estimates are used:

$$\begin{aligned} \hat{\pi}_k &= N_k/N \text{ where } N_k \text{ is the number of class-}k \text{ observations} \\ \hat{\mu}_k &= \sum_{g=k} x_i / N_k \\ \hat{\Sigma}_k &= \sum_{k=1}^K (x_i - \hat{\mu}_k)(x_i - \hat{\mu}_k)^T / (N - K) \end{aligned}$$

As you can see the LDA decision rule depends on  $x$  only through a linear combination of its elements. One drawback however of the LDA is the restrictive conditions associated with the algorithm. LDA assumes that features within the data set are a series of independent multivariate gaussians with identical covariance matrices.

Additionally, LDA requires the number of features to be less than the sample size. As  $p$  approaches  $n$ , the performance of the model declines. If the assumption of uniform variance is highly off, then LDA can suffer high bias (Hastie, 153). It will be interesting to see how these violations play out in a high dimensional, sparse setting.

## 2.4 Bagging

Bootstrap aggregation (bagging) is an ensemble method that combines the predictions of several smaller algorithms to make an improved estimate. Given a set of independent observations  $X_1 \dots X_n$  each with variance  $\sigma^2$ , the variance of the mean  $\bar{X}$  is  $\frac{\sigma^2}{n}$ . This illustrates how averaging over a set of observations can reduce variance. In this approach, several samples are taken from the training data with replacement and a classification tree is trained on each. Given a new data set, the bagging method aggregates the average prediction across the models for each observation and assigns it to the class with the majority vote (Hastie, 317).

Because the prediction is an average of several trees, we are less concerned with one tree overfitting. This allows for trees to remain unpruned, with high variance. In this setting the only adjustable parameter is the number of samples drawn, in essence, how many decision trees are averaged. Traditionally, this number is chosen through cross-validation (increased until accuracy stops showing improvement). It must be kept in consideration however that more samples will require more time to train the models, and may be computationally infeasible.

Due to the algorithms greedy nature, a series of decision trees may have highly correlated predictions as a result of the method dividing the data based on the largest drop in missclassification rate. Imagine a scenario where there is only one strongly correlated predictor. Even with a high number of samples, we can expect most trees generated to split the first node on this variable. Situations where there is structural similarity between bootstrap samples can lead to predictions that are highly correlated.

## 2.5 Random Forests

Random Forests (rf) algorithms improve on the bootstrap aggregation by decorrelating trees. The main difference is that in a rf setting, only a random sample of  $m$  predictors from  $p$  variables can be chosen as a splitting feature. This alleviates the issue described earlier by not considering the one strong predictor in approximately  $(p - m)/p$  of the splits. Situations where  $m = p$  is simply a bootstrap aggregation (Hastie, 319).



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Smaller values of  $m$  are traditionally helpful when there is a large number of correlated features.



# Chapter 3

## Results

**Note:** The Bagging model did not provide reproducible results. As such, it was omitted from the remainder of the study.

### 3.0.1 Run Time

Training times for the 2,000 responses varied substantially across all methods. The linear SVM and decision tree were amongst the fastest trained models taking just 43.0354178 and 45.146378 seconds respectively. The multinomial logistic was the fastest model, taking just 32.7782421 seconds. These were all significantly faster than Random Forests (26.265393 seconds) and LDA (2.2138833 seconds).

The higher average runtime for the ensemble method follows convention given that it is an aggregation of several learning methods. The runtime of the LDA model initially came as a surprise, however LDA computes discriminant scores  $\delta_k(x)$  by finding a linear combination of the independent variables. In a dtm setting, this becomes a linear combination of over 10,000 variables for each of the 6 categories. The training time of the SVM, decision tree, and multinomial models were quite impressive, given the nature of the problem when applied to larger data sets.

	model	accuracy	runtime
1	SVM	0.2000	43.03542
2	Multinomial	0.2250	32.77824
3	Decision Trees	0.6430	45.14638
4	Random Forests	0.2565	1575.92358
5	LDA	0.2610	7969.97994

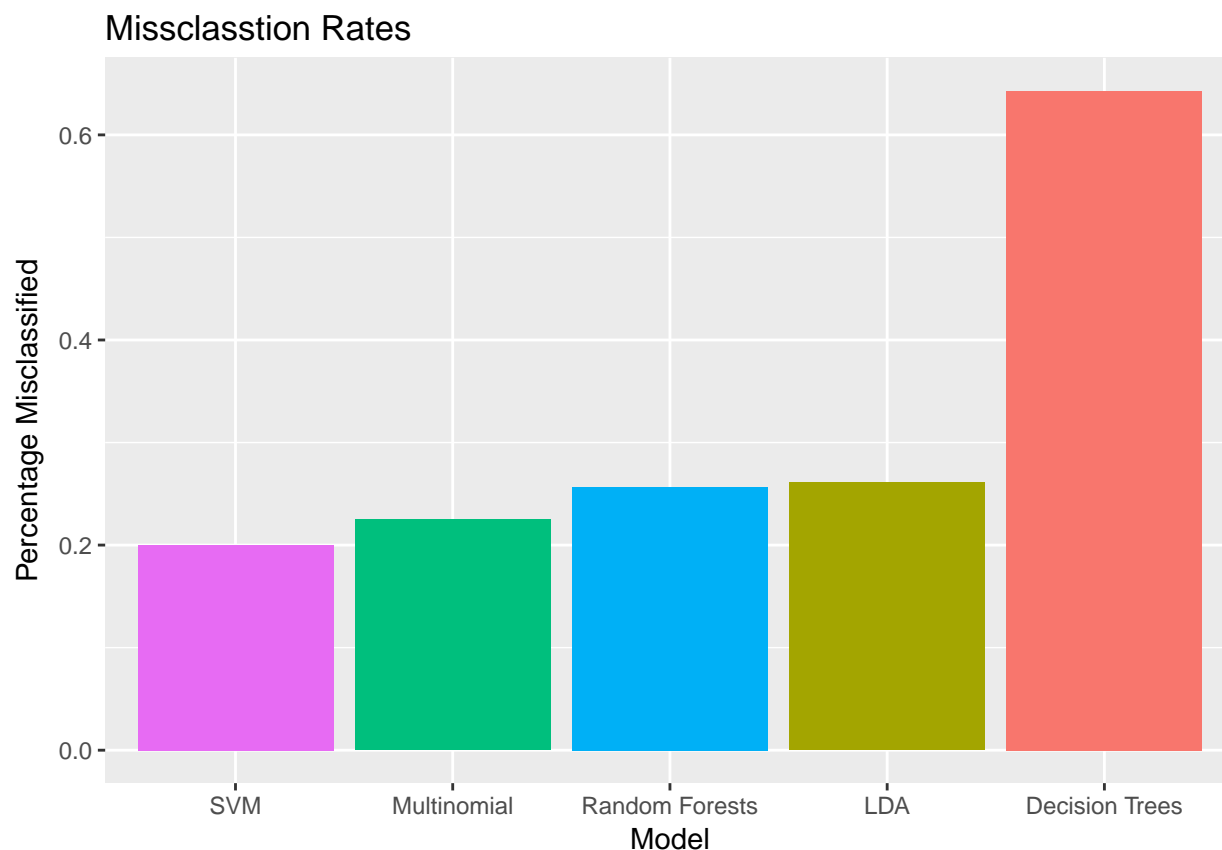


Figure 3.1: Bar Plot of Missclassification Rate

### 3.0.2 Classification Accuracy

As stated in the introduction the goal of this analysis was to compare classification error rates between models. SVMs had the lowest misclassification rate with 0.2. This was a slight improvement on the multinomial model (0.225 misclassification rate). LDA and Random Forest performed surprisingly well (0.261 for LDA and 0.2565 for rf). The decision tree produced the highest misclassification rate with 0.643 incorrectly categorized.

While accuracy is a valid measure for information retrieval, in situations where classes are imbalanced, always predicting one class may yield a high accuracy. Precision and recall can be used to focus the evaluation on the correctly label categories (true positives). Precision is defined as the proportion of items  $i$  placed in the category correctly out of every algorithmic declaration of  $i$ , while recall is the proportion of items correctly guessed when it truly belonged in that category (Platt, 5). Low precision-high recall systems guess a label frequently, however a significant portion of labels are incorrect. High precision-low recall systems are the opposite, predicting a class less frequently but more accurately. Ideal systems have both high precision and

high recall, will return many results, with all results labeled correctly. The table below consists of precision-recall values for the category achievement for all 5 algorithms.

	SVM_PRECISION	SVM_RECALL	SVM_FSCORE
SVM	0.81	0.88	0.84
Multinomial	0.64	0.96	0.77
Decision Tree	0.49	0.95	0.65
Random Forests	0.72	0.89	0.80
LDA	0.75	0.78	0.76

As you can see, the most efficient classifier had high precision and high recall for the category achievement. Although the decision tree predicted achievement frequently, only 0.49 were correctly labeled. Interestingly enough, this was also this case for the multinomial model, which had a precision of 0.64 and recall of 0.96. However unlike the decision tree, the overall accuracy of the multinomial was quite high (77.5% labeled correctly). When their confusion matrices are compared, it is immediately apparent that 2 classes were not predicted in the decision tree model. Due to its greedy nature, the decision tree appeared to overfit on the noise in the training data. This led to poor generalizability, and the algorithm only predicting the majority categories. On the other hand, the multinomial accurately predicted a high proportion of the other classes.

	achievement	affection	bonding	enjoy_the_moment	exercise
achievement	625	242	34	208	13
affection	19	400	1	1	0
bonding	0	20	180	2	0
leisure	13	16	2	5	7

	leisure	nature
achievement	110	31
affection	2	2
bonding	0	0
leisure	62	5

	achievement	affection	bonding	enjoy_the_moment	exercise
achievement	633	93	27	140	9

affection	16	567	5	13	0
bonding	1	7	183	1	0
enjoy_the_moment	5	5	1	58	1
exercise	0	0	0	0	9
leisure	2	6	1	4	1
nature	0	0	0	0	0

	leisure nature	
achievement	71	16
affection	14	6
bonding	0	0
enjoy_the_moment	2	0
exercise	0	0
leisure	87	3
nature	0	13

## 3.1 Conclusion:

This study compares the performance of six machine learning algorithms in the classification of unstructured textual data. First, we discuss how the transformation of texts into term document matrices allows for words to be used as features in supervised methods. We also show how to each of the algorithms creates a classifier based on feature inputs, and predicts labels for new data. The results of this study show that fairly accurate text classifiers can be trained from relatively simple models. Following Joachim's findings, it was empirically shown that SVM models consistently outperformed competing methods in precision, recall, and runtime when applied to the categorization of happy moments. Given the high number of features and sparsity of the data, features were presumed to be linearly separable in  $p$  dimensions. This aided in the creation of decision boundaries cast by the SVM. Although other methods such as Random Forests and LDA had high classification rates, their runtimes made them poor alternatives. A more detailed look at precision and recall for the LDA model highlights how its failed assumptions impacted the accuracy of the model. Although beneficial due to their interpretability, the high variance of the decision tree demonstrated the limits of their predictive power.

This study demonstrates the importance of taking the structure of one's data into consideration. Had I investigated some of the variables further, I may have realized methods like LDA were not suitable for this data before spending several hours building the model. It is equally important to consider the type of decision boundary being cast. In highly linear settings, LDA, Logistic or SVM may be the superior methods. If non-linear, kernels or transformations may need to take place.

Naturally, there were several limitations to this study, most of which had to do with the high dimensionality of the data. All the classifiers were trained on words represented as features for each document. Given the nature of human language there will be many words that may not appear in the training data. Additionally, working with sparse matrices is computationally inefficient. The presence of the zero value provides no information while allocating memory for each 32-bit value. A tdm of the entire dataset takes up 25 megabytes of spaces. Using 15,000 observations, a more manageable 3.1 mb tdm was created. While this made computations feasible, reducing the size of the corpus and tdm reduced the number of unique words encountered in the training data.

For future studies, we look to test other NLP techniques on this data, given that the results were derived from simple word index terms. For example, how might

multi-word (n-grams), noun phrases, and weighting affect the classification accuracy? Another interesting factor to consider is the role of dimension reduction techniques such as principal component analysis and support vector decomposition. These methods project data onto lower dimensional subspaces so may alleviate some of the issues with sparse matrices, and provide improved algorithmic runtimes.



# Conclusion

If we don't want Conclusion to have a chapter number next to it, we can add the `{.unnumbered}` attribute. This has an unintended consequence of the sections being labeled as 3.6 for example though instead of 4.1. The  $\text{\LaTeX}$  commands immediately following the Conclusion declaration get things back on track.

## More info

And here's some other random info: the first paragraph after a chapter title or section head *shouldn't be* indented, because indents are to tell the reader that you're starting a new paragraph. Since that's obvious after a chapter or section title, proper typesetting doesn't add an indent there.



# Appendix A

## The First Appendix

This first appendix includes all of the R chunks of code that were hidden throughout the document (using the `include = FALSE` chunk tag) to help with readability and/or setup.

In the main Rmd file:

```
# This chunk ensures that the acstats package is  
# installed and loaded. This acstats package includes  
# the template files for the thesis and also two functions  
# used for labeling and referencing  
if(!require(devtools))  
  install.packages("devtools", repos = "http://cran.rstudio.com")  
if(!require(acstats)){  
  library(devtools)  
  devtools::install_github("Amherst-Statistics/acstats")  
}  
library(acstats)
```

In :



## Appendix B

The Second Appendix, for Fun



# References

- Angel, E. (2000). *Interactive computer graphics : A top-down approach with opengl*. Boston, MA: Addison Wesley Longman.
- Angel, E. (2001a). *Batch-file computer graphics : A bottom-up approach with quicktime*. Boston, MA: Wesley Addison Longman.
- Angel, E. (2001b). *Test second book by angel*. Boston, MA: Wesley Addison Longman.