# Introduction to Structured Prediction

He He

CDS, NYU

March 30, 2021

# Example: Part-of-speech (POS) Tagging

• Given a sentence, give a part of speech tag for each word:

X	[START]	He	eats	apples
	× <sub>0</sub>	× <sub>1</sub>	<i>x</i> <sub>2</sub>	<i>x</i> <sub>3</sub>
У	[START]	Pronoun	Verb	Noun
	<i>y</i> <sub>0</sub>	<i>y</i> <sub>1</sub>	<i>y</i> <sub>2</sub>	<i>y</i> <sub>3</sub>

- $V = \{all English words\} \cup \{[START], "."\}$
- $X = V^n$ , n = 1, 2, 3, ... [Word sequences of any length]
- $\mathcal{P} = \{START, Pronoun, Verb, Noun, Adjective\}$
- $\mathcal{Y} = \mathcal{P}^n$ , n = 1, 2, 3, ...[Part of speech sequence of any length]

# Multiclass Hypothesis Space

- Discrete output space: y(x)
  - Very large but has structure, e.g., linear chain (sequence labeling), tree (parsing)
  - Size depends on input x
- Base Hypothesis Space:  $\mathcal{H} = \{h : \mathcal{X} \times \mathcal{Y} \to \mathsf{R}\}\$ 
  - h(x,y) gives compatibility score between input x and output y
- Multiclass hypothesis space

$$\mathcal{F} = \left\{ x \mapsto \operatorname*{arg\,max}_{y \in \mathcal{Y}} h(x, y) \mid h \in \mathcal{H} \right\}$$

- Final prediction function is an  $f \in \mathcal{F}$ .
- For each  $f \in \mathcal{F}$  there is an underlying compatibility score function  $h \in \mathcal{H}$ .

He He (CDS, NYU) DS-GA 1003 March 30, 2021 3 / 13

## Structured Prediction

Part-of-speech tagging

Multiclass hypothesis space:

$$h(x,y) = w^{T} \Psi(x,y) \tag{1}$$

$$\mathcal{F} = \left\{ x \mapsto \arg\max_{y \in \mathcal{Y}(\mathbf{x})} h(x, y) \mid h \in \mathcal{H} \right\}$$
 (2)

- A special case of multiclass classification
- How to design the feature map  $\Psi$ ? What are the considerations?

He He (CDS, NYU) DS-GA 1003

4 / 13

- A unary feature only depends on
  - the label at a single position,  $y_i$ , and x
- Example:

$$\begin{aligned} \varphi_1(x,y_i) &= 1(x_i = \operatorname{runs})1(y_i = \operatorname{Verb}) \\ \varphi_2(x,y_i) &= 1(x_i = \operatorname{runs})1(y_i = \operatorname{Noun}) \\ \varphi_3(x,y_i) &= 1(x_{i-1} = \operatorname{He})1(x_i = \operatorname{runs})1(y_i = \operatorname{Verb}) \\ &= 1(x_{i-1} = \operatorname{Ce}) \\ &= 1(x_{i-1} = \operatorname{Ce}) \end{aligned}$$

- A markov feature only depends on
  - two adjacent labels,  $y_{i-1}$  and  $y_i$ , and x
- Example:

$$\begin{array}{lcl} \theta_1(x,y_{i-1},y_i) & = & 1(y_{i-1} = \mathsf{Pronoun}) 1(y_i = \mathsf{Verb}) \\ \theta_2(x,y_{i-1},y_i) & = & 1(y_{i-1} = \mathsf{Pronoun}) 1(y_i = \mathsf{Noun}) \end{array}$$

- Reminiscent of Markov models in the output space
- Possible to have higher-order features

6 / 13

# Local Feature Vector and Compatibility Score

• At each position *i* in sequence, define the **local feature vector** (unary and markov):

$$\Psi_{i}(x, y_{i-1}, y_{i}) = (\phi_{1}(x, y_{i}), \phi_{2}(x, y_{i}), \dots, \\
\theta_{1}(x, y_{i-1}, y_{i}), \theta_{2}(x, y_{i-1}, y_{i}), \dots)$$

- And local compatibility score at position  $i: \langle w, \Psi_i(x, y_{i-1}, y_i) \rangle$ .
- The compatibility score for (x, y) is the sum of local compatibility scores:

$$\sum_{i} \langle w, \Psi_{i}(x, y_{i-1}, y_{i}) \rangle = \left\langle w, \sum_{i} \Psi_{i}(x, y_{i-1}, y_{i}) \right\rangle = \left\langle w, \Psi(x, y) \right\rangle, \tag{3}$$

7/13

where we define the sequence feature vector by

$$\Psi(x,y) = \sum_{i} \Psi_{i}(x,y_{i-1},y_{i}).$$
 decomposable

He He (CDS, NYU) DS-GA 1003 March 30, 2021

```
Given a dataset \mathcal{D} = \{(x, y)\};
Initialize w \leftarrow 0:
for iter = 1, 2, ..., T do
      for (x, y) \in \mathcal{D} do
            \hat{y} = \arg \max_{\mathbf{v}' \in \mathbf{Y}(\mathbf{x})} \mathbf{w}^T \psi(\mathbf{x}, \mathbf{y}');
           if \hat{y} \neq y then // We've made a mistake
           w \leftarrow w + \Psi(x,y); // Move the scorer towards \psi(x,y)
w \leftarrow w - \Psi(x,\hat{y}); // Move the scorer away from \psi(x,\hat{y})
             end
      end
end
```

Identical to the multiclass perceptron algorithm except the arg max is now over the structured output space y(x).

He He (CDS, NYU) DS-GA 1003 March 30, 2021 8/13

# Structured hinge loss

Recall the generalized hinge loss

$$\ell_{\mathsf{hinge}}(y,\hat{y}) \stackrel{\mathsf{def}}{=} \max_{\substack{y' \in \mathcal{Y}(x) \\ \emptyset}} \left( \Delta(y,y') + \left\langle w, \left( \Psi(x,y') - \Psi(x,y) \right) \right\rangle \right)$$
• What is  $\Delta(y,y')$  for two sequences? (4)

- **Hamming loss** is common:

$$\Delta(y,y') = \frac{1}{L} \sum_{i=1}^{L} 1(y_i \neq y_i')$$

$$0 \quad 0 \quad | \quad \Rightarrow \quad \Delta(y,y') = |$$

9/13

where L is the sequence length.

• Can generalize to the cost-sensitive version using  $\delta(v_i, v_i')$ 

## Structured SVM

#### Exercise:

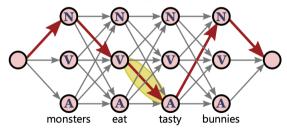
- Write down the objective of structured SVM using the structured hinge loss.
- Stochastic sub-gradient descent for structured SVM (similar to HW3 P3)
- Compare with the structured perceptron algorithm

# The argmax problem for sequences [BONUS]

Problem To compute predictions, we need to find  $\arg\max_{y\in\mathcal{Y}(x)}\langle w,\Psi(x,y)\rangle$ , and  $|\mathcal{Y}(x)|$  is exponentially large.

Observation  $\Psi(x,y)$  decomposes to  $\sum_{i} \Psi_{i}(x,y)$ .

Solution Dynamic programming (similar to the Viterbi algorithm)



What's the running time?

Figure by Daumé III. A course in machine learning. Figure 17.1.

# The argmax problem in general

## Efficient problem-specific algorithms:

problem	structure	algorithm
constituent parsing	binary trees with context-free features	CYK
dependency parsing	spanning trees with edge features	Chu-Liu-Edmonds
image segmentation	2d with adjacent-pixel features	graph cuts

## General algorithm:

• Integer linear programming (ILP)

$$\max_{z} a^{T} z \quad \text{s.t. linear constraints on } z \tag{5}$$

12 / 13

- z: indicator of substructures, e.g.,  $\mathbb{I}\{y_i = \text{article and } y_{i+1} = \text{noun}\}$
- constraints: z must correspond to a valid structure

He He (CDS, NYU) DS-GA 1003 March 30, 2021

## Conclusion

## Multiclass algorithms

- Reduce to binary classification, e.g., OvA, AvA, ECCO
  - Good enough for simple multiclass problems
- Generalize binary classification algorithms using multiclass loss
  - Useful for problems with extremely large output space, e.g., structured prediction
  - Related problems: ranking, multi-label classification