Log-linear Models

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Vector: In this context, a sequence of numbers. Eg.:

$$\mathbf{x} = \overrightarrow{x} = \langle 2.1, -8.5, 0.1 \rangle$$

$$\textbf{y} = \overrightarrow{\textbf{y}} = \langle 1.1,\, 5.0,\, -4.4 \rangle$$

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Dot Product: Multiplying corresponding elements of two vectors, then adding them all up (here, a.k.a. 'inner product')

$$\mathbf{x} \cdot \mathbf{y} = \mathbf{x}^{\mathsf{T}} \mathbf{y} = \sum_{i=1}^{n} x_i \times y_i = x_1 y_1 + x_2 y_2 + x_3 y_3 \dots$$
$$= (2.1 \times 1.1) + (-8.5 \times 5.0) + (0.1 \times -4.4)$$
$$= 2.31 + -42.5 + -0.44 = -40.63$$

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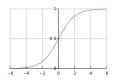
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Logistic function: An S-shaped ('sigmoid') curve, defined as:

$$\sigma(x) = \frac{e^x}{1 + e^x} = \frac{1}{1 + e^{-x}}$$



Log-linear Models

$$\begin{split} P(y|\mathbf{x}) &= \frac{e^{\mathbf{W}_y \cdot \mathbf{x}}}{Z} \overset{\leftarrow \text{exponentiation helps ensure scores are positive}}{\overset{\leftarrow \text{normalization constant, to ensure the score of all possible outcomes sums to 1}} \\ &= \frac{e^{\mathbf{W}_y \cdot \mathbf{x}}}{\sum_h e^{\mathbf{W}_h \cdot \mathbf{x}}} \overset{\leftarrow \text{to get Z, we just add up scores from all possible outcomes}}{\overset{\leftarrow \text{softmax}}{}(\mathbf{W}_y \cdot \mathbf{x})} \end{split}$$

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$$P(y|\mathbf{x}) = \frac{e^{\mathbf{W}_y \cdot \mathbf{x}}}{Z} \overset{\leftarrow \text{ exponentiation helps ensure scores are positive}}{\leftarrow \underset{\text{score of all possible outcomes sums to 1}}{\text{ensure the score of all possible outcomes sums to 1}}$$

$$= \frac{e^{\mathbf{W}_y \cdot \mathbf{x}}}{\sum_h e^{\mathbf{W}_h \cdot \mathbf{x}}} \overset{\leftarrow \text{to get Z, we just add up scores from all possible outcomes}}{\text{ensure Stores}}$$

$$= \text{softmax}(\mathbf{W}_y \cdot \mathbf{x})$$

The input vector \mathbf{x} includes an additional dummy value of 1.0, called a **bias term**. This helps determine the offset of the linear separator.

Visualization

$$\begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \underbrace{\mathsf{softmax}}_{\mathsf{W3,1}} \begin{bmatrix} W_{1,1}x_1 + W_{1,2}x_2 + W_{1,3}x_3 + b_1 \\ W_{2,1}x_1 + W_{2,2}x_2 + W_{2,3}x_3 + b_2 \\ W_{3,1}x_1 + W_{3,2}x_2 + W_{3,3}x_3 + b_3 \end{bmatrix}$$

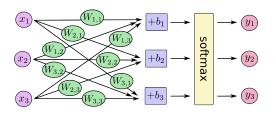
$$\begin{bmatrix} \textbf{y_1} \\ \textbf{y_2} \\ \textbf{y_3} \end{bmatrix} = \textbf{softmax} \left[\begin{bmatrix} W_{1,1} & W_{1,2} & W_{1,3} \\ W_{2,1} & W_{2,2} & W_{2,3} \\ W_{3,1} & W_{3,2} & W_{3,3} \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} \right]$$

Visualization

$$\begin{bmatrix} \mathbf{y_1} \\ \mathbf{y_2} \\ \mathbf{y_3} \end{bmatrix} = \mathbf{softmax} \begin{bmatrix} W_{1,1}x_1 + W_{1,2}x_2 + W_{1,3}x_3 + b_1 \\ W_{2,1}x_1 + W_{2,2}x_2 + W_{2,3}x_3 + b_2 \\ W_{3,1}x_1 + W_{3,2}x_2 + W_{3,3}x_3 + b_3 \end{bmatrix}$$

$$\begin{bmatrix} \mathbf{y_1} \end{bmatrix} \begin{bmatrix} W_{1,1} & W_{1,2} & W_{1,3} \end{bmatrix} \begin{bmatrix} x_1 \end{bmatrix} \begin{bmatrix} b_1 \end{bmatrix}$$

$$\begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \underset{\mathsf{softmax}}{\mathsf{softmax}} \left[\begin{bmatrix} W_{1,1} & W_{1,2} & W_{1,3} \\ W_{2,1} & W_{2,2} & W_{2,3} \\ W_{3,1} & W_{3,2} & W_{3,3} \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} \right]$$



Finding Good Values for W



- The weight matrix W constitutes the parameters of the model
- Then the main task is to find good values for the weight matrix W
- This is done by common optimization techniques, like L-BFGS for logistic regression

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- It's sometimes also called a maximum entropy classifier (MaxEnt) and softmax regression, inter alia
- It also can be viewed as a neural network without any hidden layers
- The model is called a log-linear model. The following all have a log-linear model, but are trained differently:
 - Logistic regression / MaxEnt / Softmax regression
 - Perceptron
 - Support vector machines (SVMs)
 - Conditional random fields (CRFs)
 - Linear discriminant analysis (LDA)