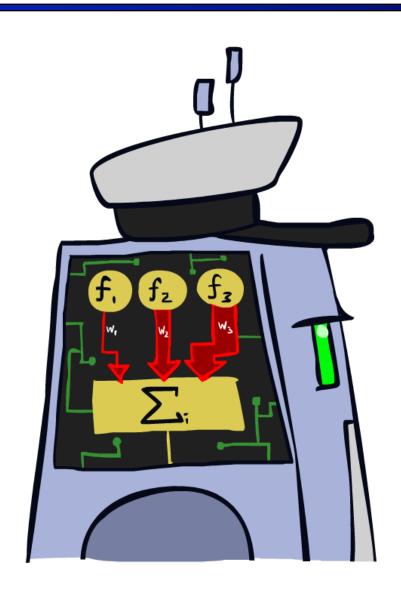
Linear Classifiers

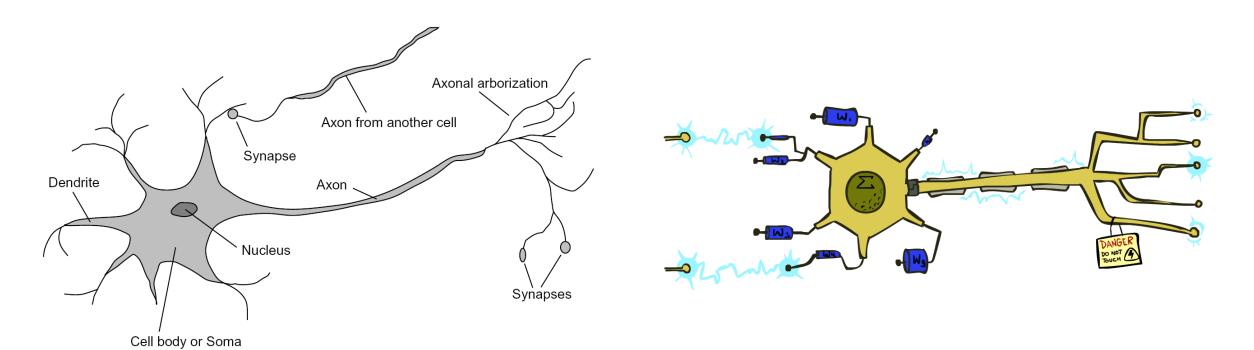


Feature Vectors

f(x)Hello, **SPAM** Do you want free printr or cartriges? Why pay more when you can get them ABSOLUTELY FREE! Just

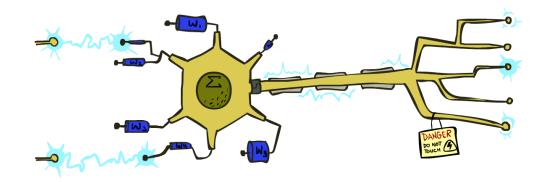
Some (Simplified) Biology

Very loose inspiration: human neurons



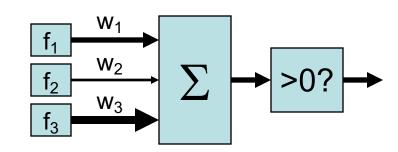
Linear Classifiers

- Inputs are feature values
- Each feature has a weight
- Sum is the activation



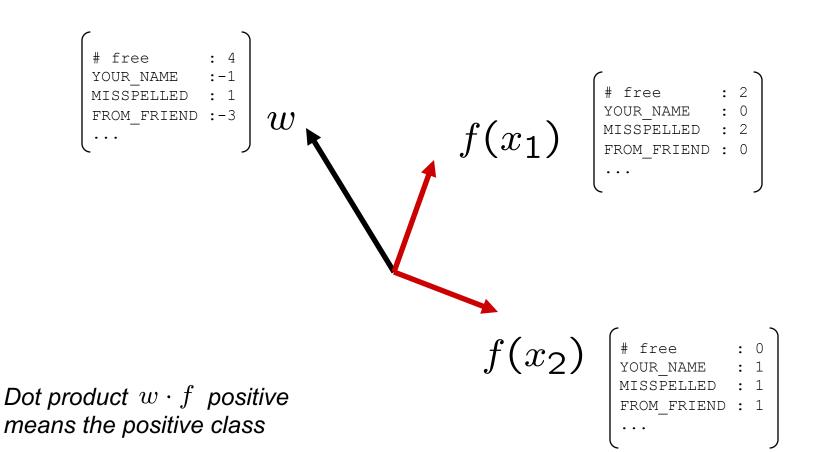
$$activation_w(x) = \sum_i w_i \cdot f_i(x) = w \cdot f(x)$$

- If the activation is:
 - Positive, output +1
 - Negative, output -1

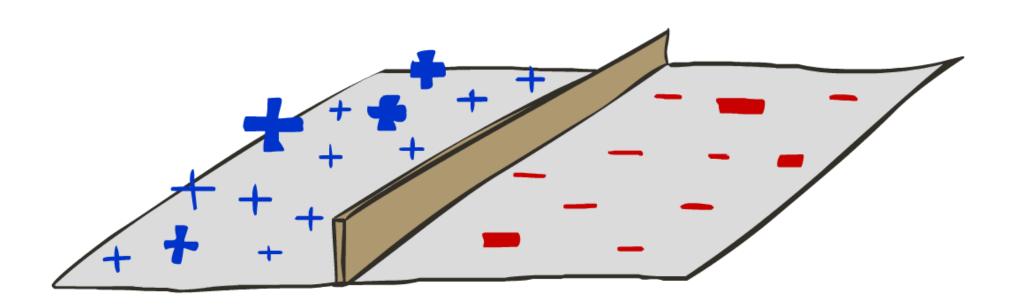


Weights

- Binary case: compare features to a weight vector
- Learning: figure out the weight vector from examples



Decision Rules

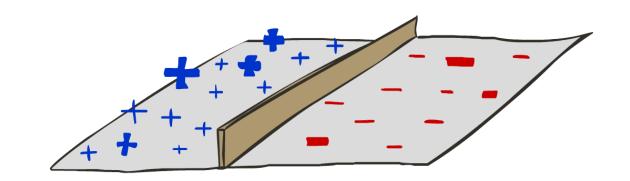


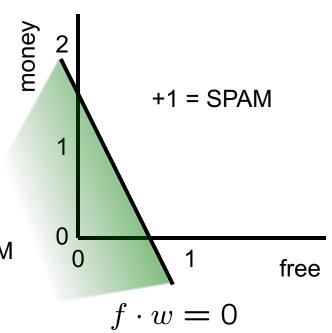
Binary Decision Rule

- In the space of feature vectors
 - Examples are points
 - Any weight vector is a hyperplane
 - One side corresponds to Y=+1
 - Other corresponds to Y=-1

w

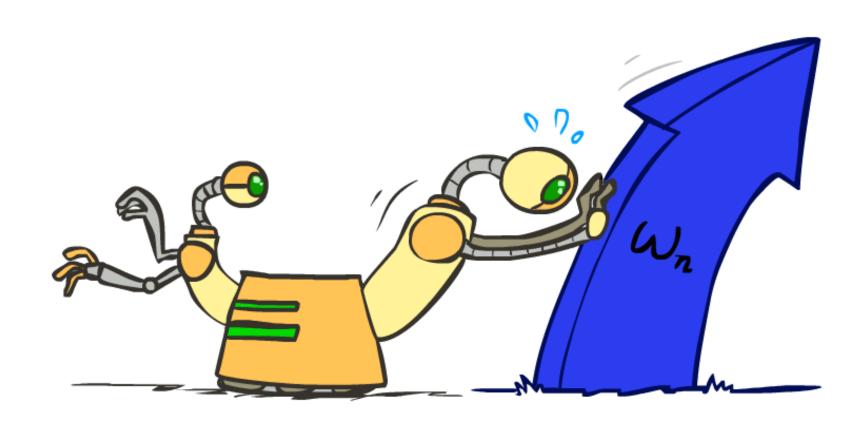
BIAS free money:





$$-1 = HAM$$
 $0 \\ 0$

Weight Updates

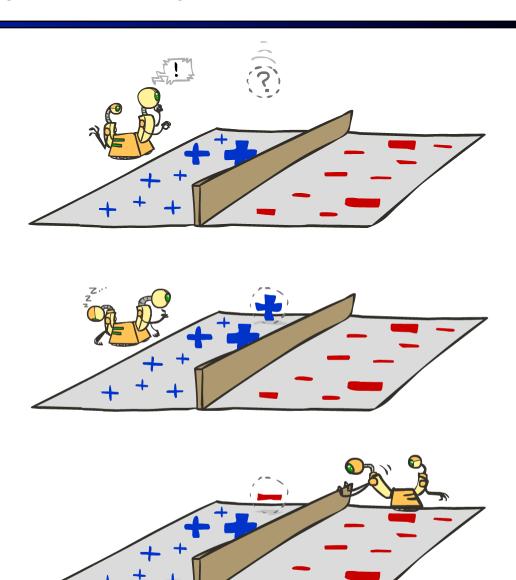


Learning: Binary Perceptron

- Start with weights = 0
- For each training instance:
 - Classify with current weights

■ If correct (i.e., y=y*), no change!

If wrong: adjust the weight vector



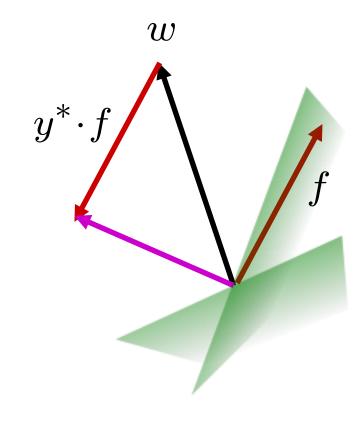
Learning: Binary Perceptron

- Start with weights = 0
- For each training instance:
 - Classify with current weights

$$y = \begin{cases} +1 & \text{if } w \cdot f(x) \ge 0\\ -1 & \text{if } w \cdot f(x) < 0 \end{cases}$$

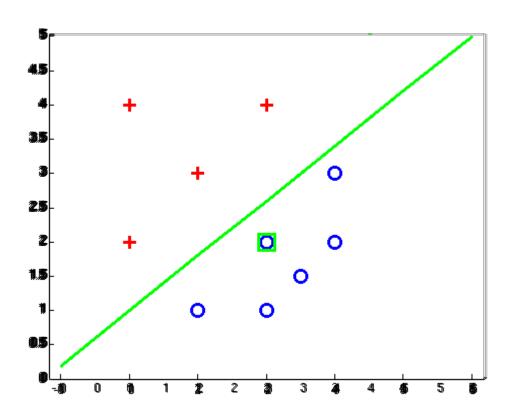
- If correct (i.e., y=y*), no change!
- If wrong: adjust the weight vector by adding or subtracting the feature vector. Subtract if y* is -1.

$$w = w + y^* \cdot f$$



Examples: Perceptron

Separable Case



Multiclass Decision Rule

- If we have multiple classes:
 - A weight vector for each class:

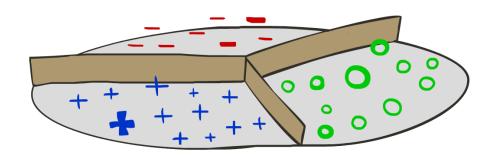
$$w_y$$

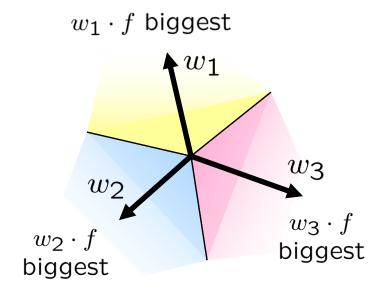
Score (activation) of a class y:

$$w_y \cdot f(x)$$

Prediction highest score wins

$$y = \underset{y}{\operatorname{arg\,max}} \ w_y \cdot f(x)$$





Learning: Multiclass Perceptron

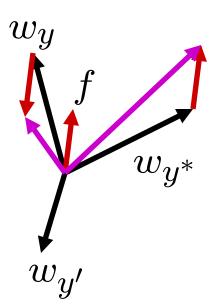
- Start with all weights = 0
- Pick up training examples one by one
- Predict with current weights

$$y = \arg \max_{y} w_{y} \cdot f(x)$$

- If correct, no change!
- If wrong: lower score of wrong answer, raise score of right answer

$$w_y = w_y - f(x)$$

$$w_{y^*} = w_{y^*} + f(x)$$



Example: Multiclass Perceptron

"win the vote"

"win the election"

"win the game"

w_{SPORTS}

BIAS : 1
win : 0
game : 0
vote : 0
the : 0

$w_{POLITICS}$

BIAS : 0
win : 0
game : 0
vote : 0
the : 0

w_{TECH}

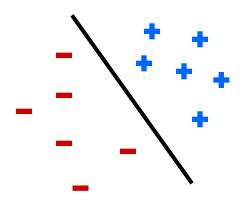
BIAS : 0
win : 0
game : 0
vote : 0
the : 0

Properties of Perceptrons

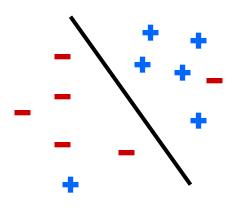
- Separability: true if some parameters get the training set perfectly correct
- Convergence: if the training is separable, perceptron will eventually converge (binary case)
- Mistake Bound: the maximum number of mistakes (binary case) related to the margin or degree of separability

$$\mathsf{mistakes} < \frac{k}{\delta^2}$$

Separable



Non-Separable

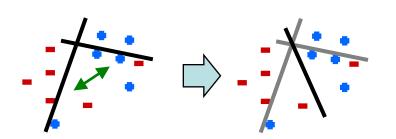


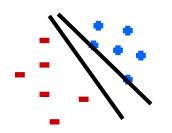
Problems with the Perceptron

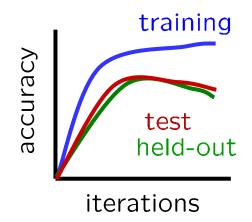
- Noise: if the data isn't separable, weights might thrash
 - Averaging weight vectors over time can help (averaged perceptron)

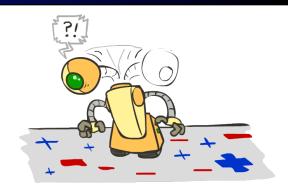
 Mediocre generalization: finds a "barely" separating solution

- Overtraining: test / held-out accuracy usually rises, then falls
 - Overtraining is a kind of overfitting

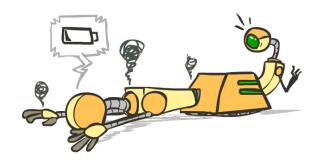




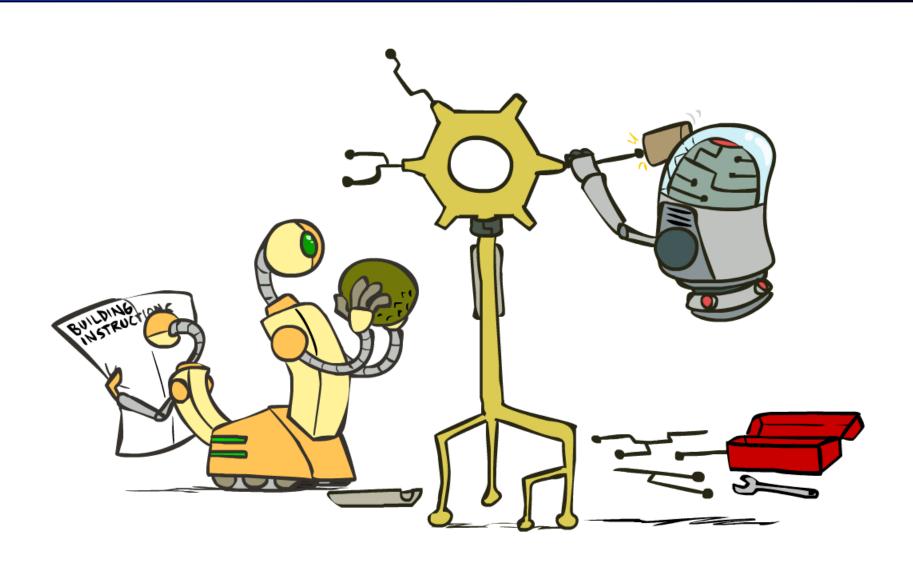




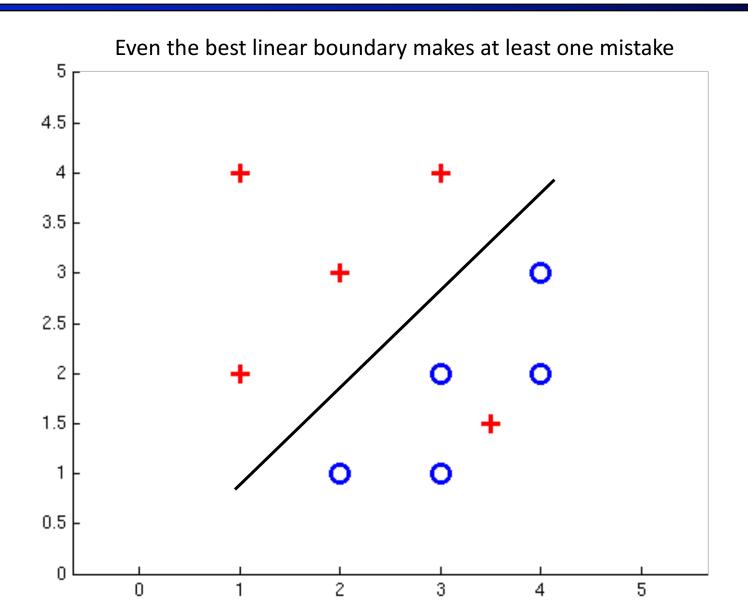




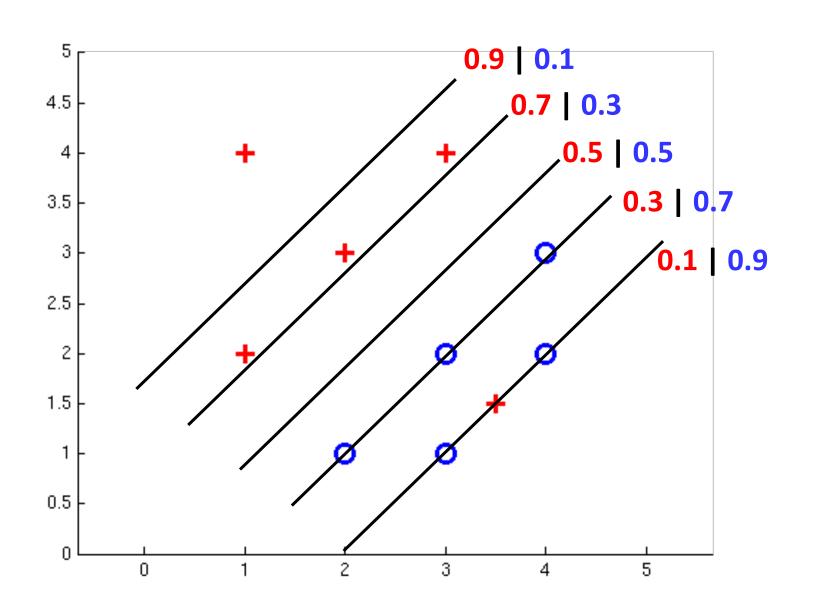
Improving the Perceptron



Non-Separable Case: Deterministic Decision



Non-Separable Case: Probabilistic Decision

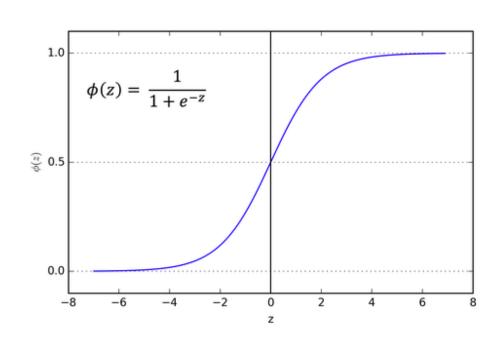


How to get probabilistic decisions?

- Perceptron scoring: $z = w \cdot f(x)$
- If $z = w \cdot f(x)$ very positive \rightarrow want probability going to 1
- If $z = w \cdot f(x)$ very negative \rightarrow want probability going to 0

Sigmoid function

$$\phi(z) = \frac{1}{1 + e^{-z}}$$



Best w?

Maximum likelihood estimation:

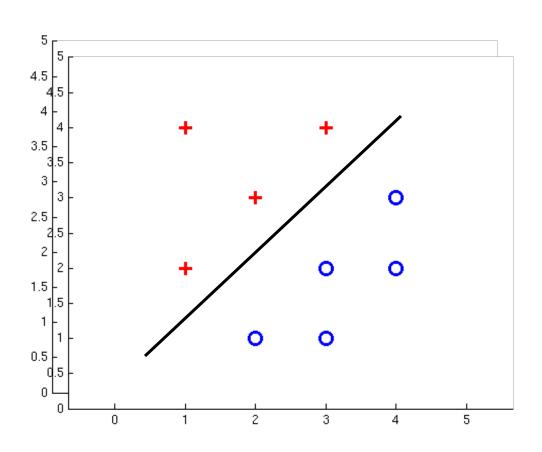
$$\max_{w} \ ll(w) = \max_{w} \ \sum_{i} \log P(y^{(i)}|x^{(i)};w)$$

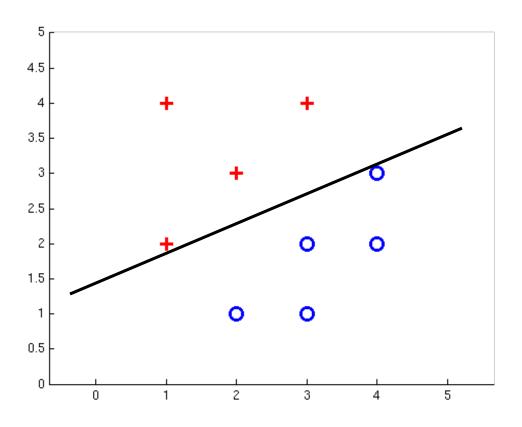
$$P(y^{(i)} = +1|x^{(i)}; w) = \frac{1}{1 + e^{-w \cdot f(x^{(i)})}}$$

$$P(y^{(i)} = -1|x^{(i)}; w) = 1 - \frac{1}{1 + e^{-w \cdot f(x^{(i)})}}$$

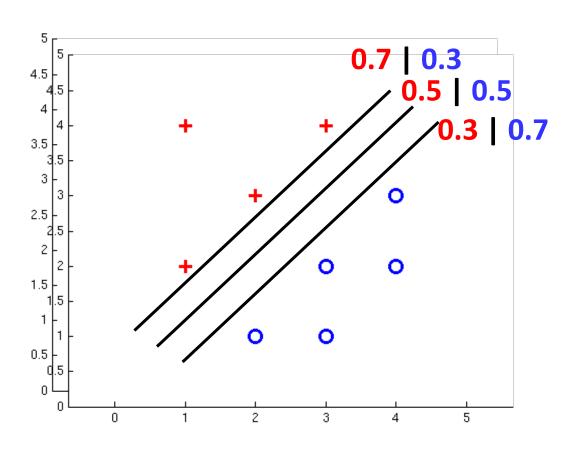
= Logistic Regression

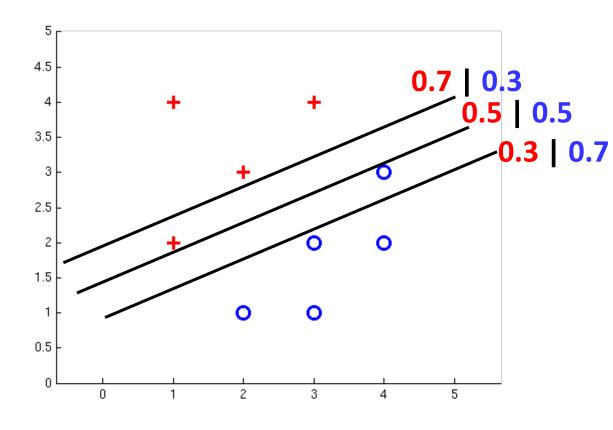
Separable Case: Deterministic Decision – Many Options





Separable Case: Probabilistic Decision – Clear Preference

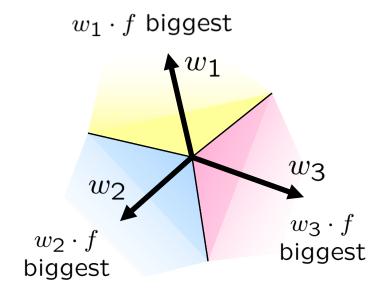




Multiclass Logistic Regression

Recall Perceptron:

- lacktriangledown A weight vector for each class: w_y
- Score (activation) of a class y: $w_y \cdot f(x)$
- Prediction highest score wins $y = rg \max_{y} w_y \cdot f(x)$



How to make the scores into probabilities?

$$z_1,z_2,z_3 \to \frac{e^{z_1}}{e^{z_1}+e^{z_2}+e^{z_3}}, \frac{e^{z_2}}{e^{z_1}+e^{z_2}+e^{z_3}}, \frac{e^{z_3}}{e^{z_1}+e^{z_2}+e^{z_3}}, \frac{e^{z_3}}{e^{z_1}+e^{z_2}+e^{z_3}}$$
 original activations

Best w?

• Maximum likelihood estimation:

$$\max_{w} \ ll(w) = \max_{w} \ \sum_{i} \log P(y^{(i)}|x^{(i)};w)$$

with:
$$P(y^{(i)}|x^{(i)};w) = \frac{e^{w_{y^{(i)}} \cdot f(x^{(i)})}}{\sum_{y} e^{w_{y} \cdot f(x^{(i)})}}$$

= Multi-Class Logistic Regression

Next Lecture

Optimization

• i.e., how do we solve:

$$\max_{w} \ ll(w) = \max_{w} \ \sum_{i} \log P(y^{(i)}|x^{(i)};w)$$