



Big Data Infrastructure

CS 489/698 Big Data Infrastructure (Winter 2017)

Week 8: Data Mining (1/4)

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These slides are available at <http://lintool.github.io/bigdata-2017w/>



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Structure of the Course

Analyzing Text

Analyzing Graphs

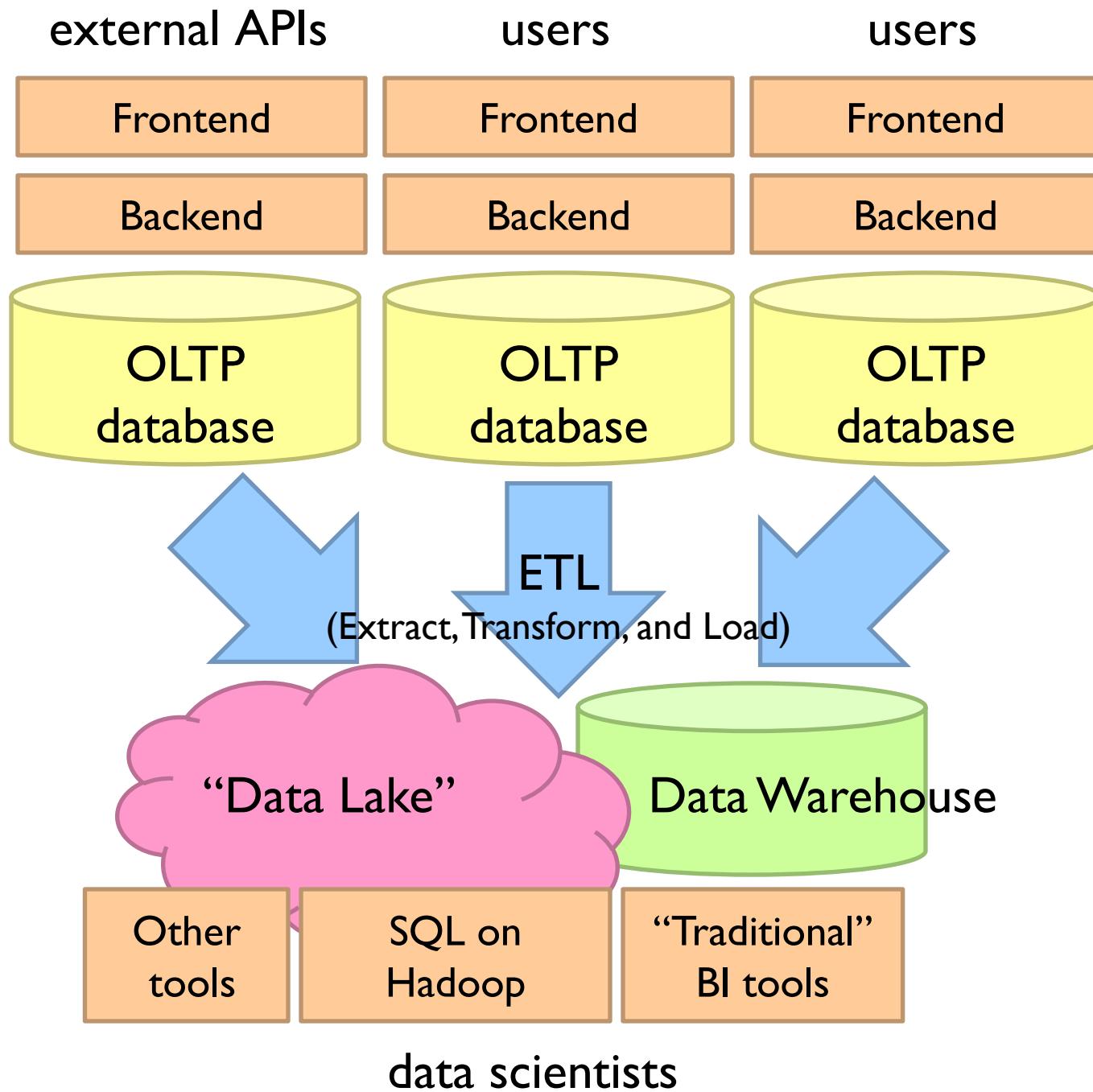
Analyzing
Relational Data

Data Mining

“Core” framework features
and algorithm design

Learn new buzzwords!

Descriptive vs. Predictive Analytics



Supervised Machine Learning

The generic problem of function induction given
sample instances of input and output

Focus today

Classification: output draws from finite discrete labels

Regression: output is a continuous value

This is not meant to be an exhaustive
treatment of machine learning!

Classification



Applications

Spam detection

Sentiment analysis

Content (e.g., topic) classification

Link prediction

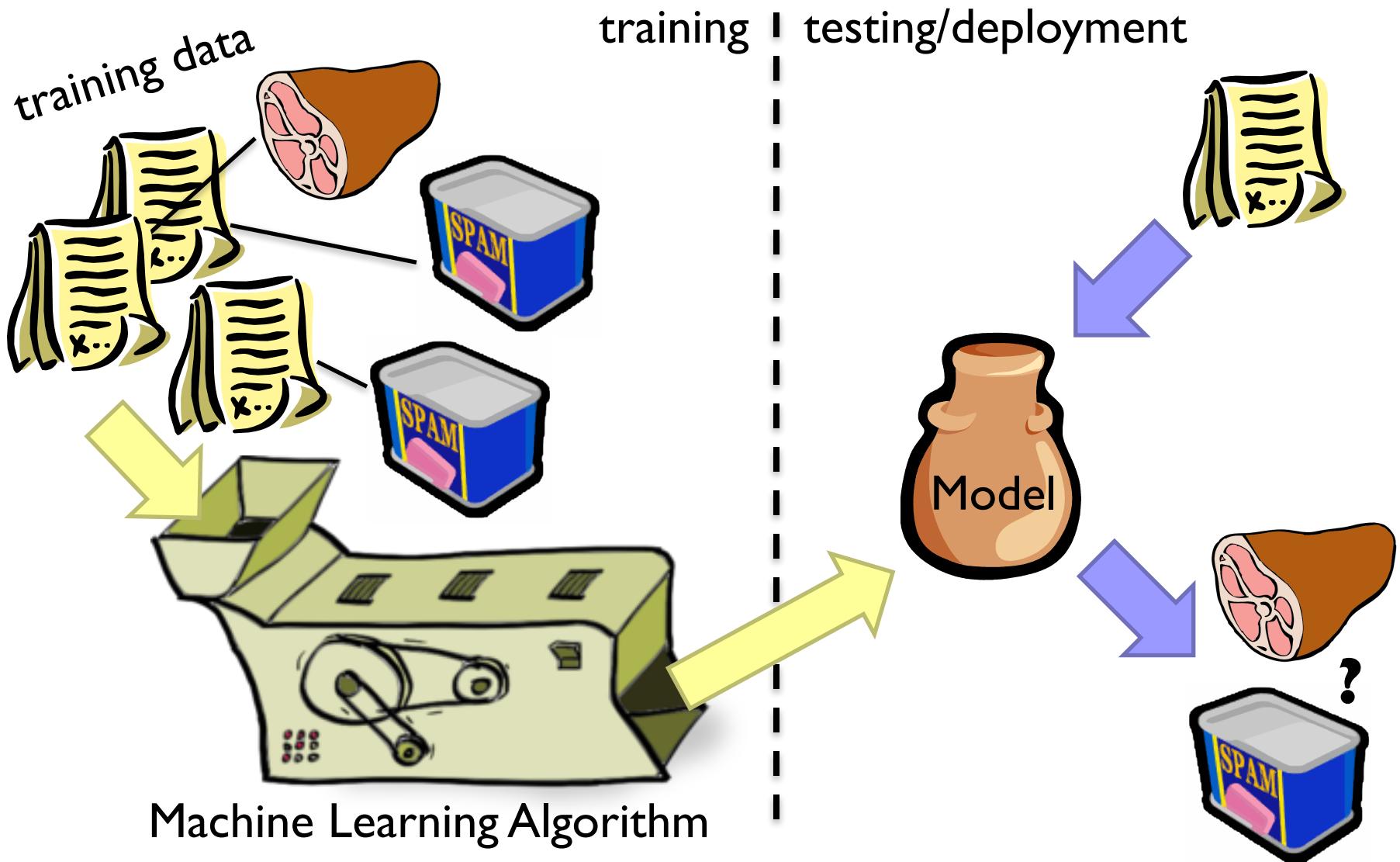
Document ranking

Object recognition

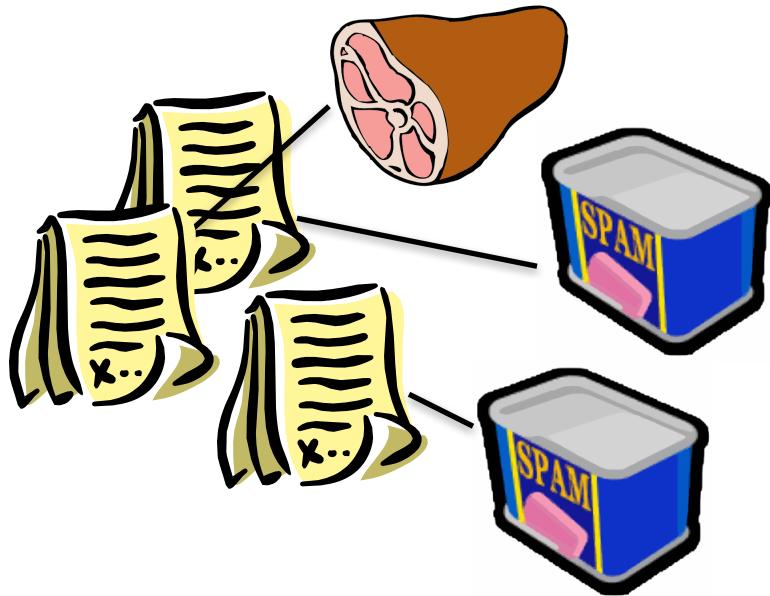
Fraud detection

And much much more!

Supervised Machine Learning



Feature Representations



Who comes up with the features?
How?

Objects are represented in terms of features:

“Dense” features: sender IP, timestamp, # of recipients, length of message, etc.

“Sparse” features: contains the term “viagra” in message, contains “URGENT” in subject, etc.

Applications

Spam detection

Sentiment analysis

Content (e.g., genre) classification

Link prediction

Document ranking

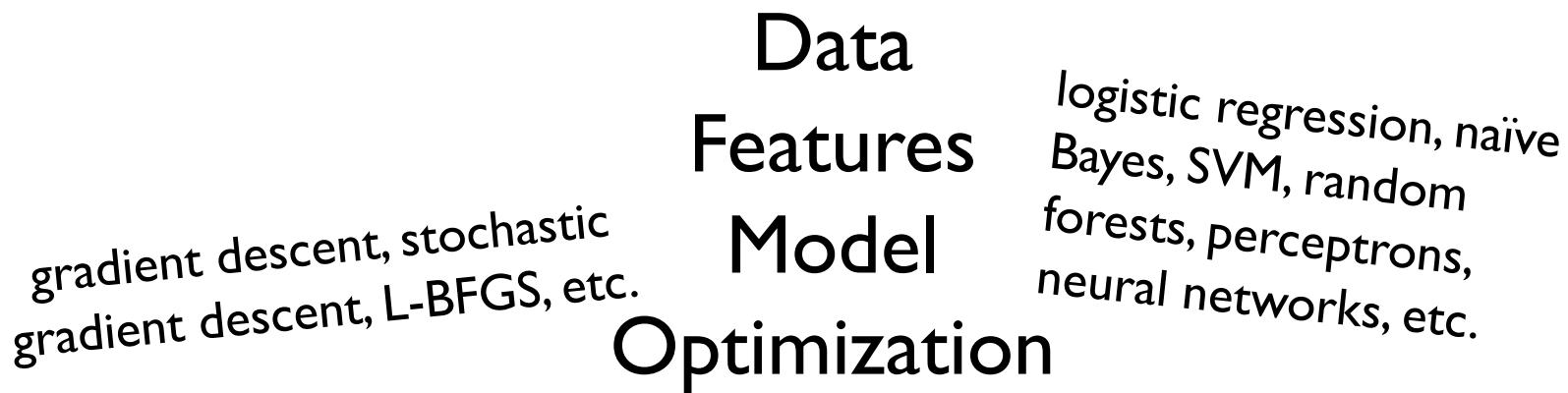
Object recognition

Fraud detection

And much much more!

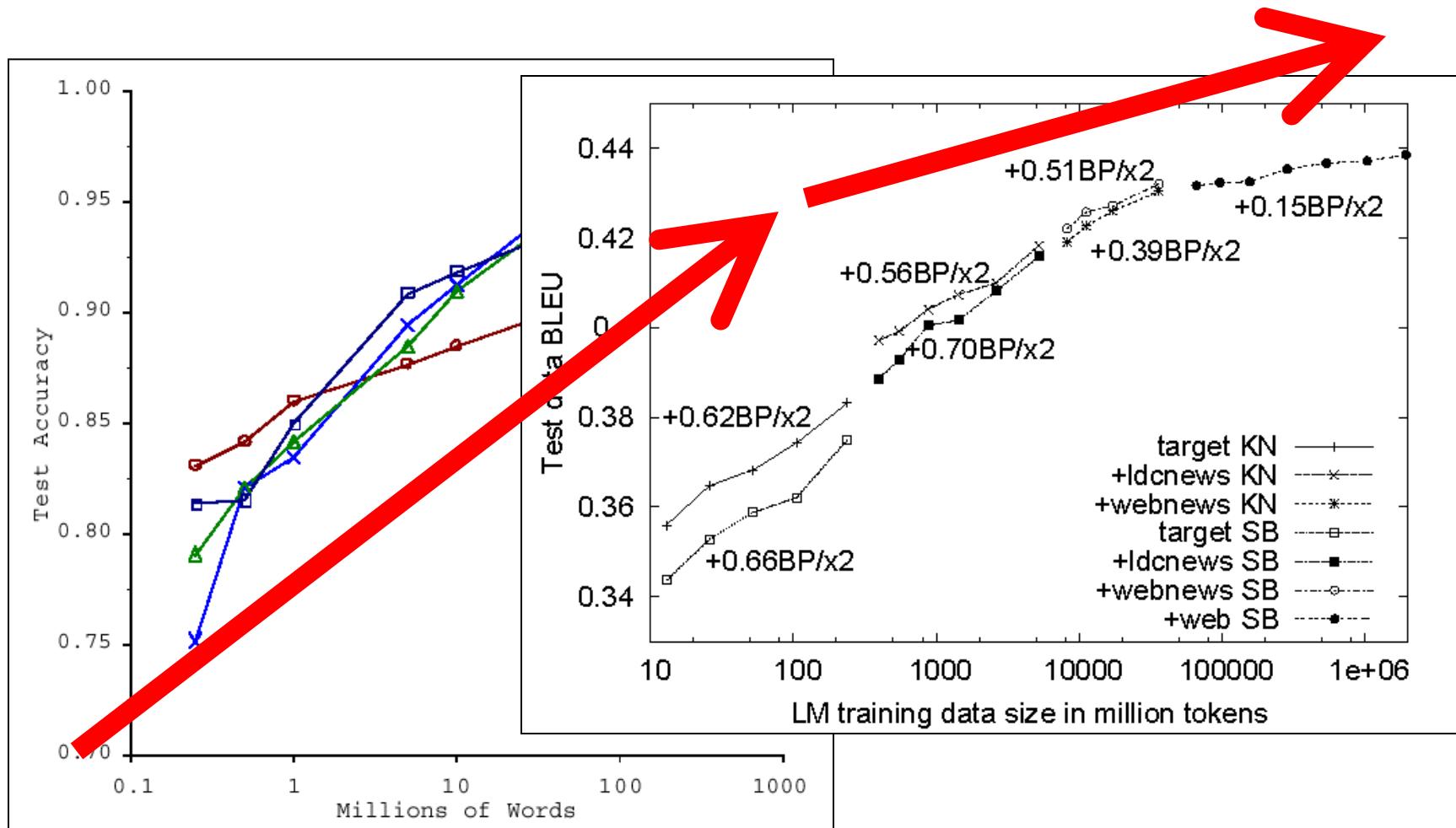
Features are highly
application-specific!

Components of a ML Solution



What “matters” the most?

No data like more data!



What's the deal with neural networks?

Data
Features
Model
Optimization

Limits of Supervised Classification?

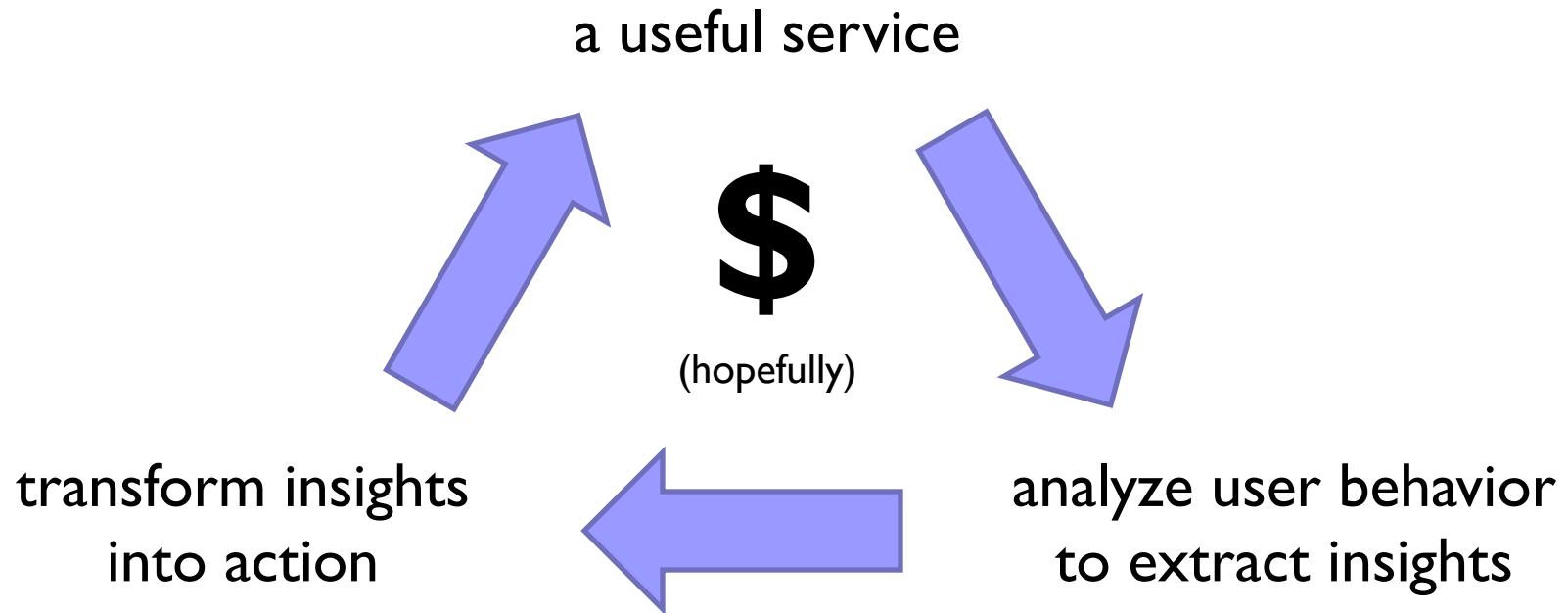
Why is this a big data problem?
Isn't gathering labels a serious bottleneck?

Solutions

Crowdsourcing
Bootstrapping, semi-supervised techniques
Exploiting user behavior logs

The virtuous cycle of data-driven products

Virtuous Product Cycle



Google. Facebook. Twitter. Amazon. Uber.

data products

data science

Supervised *Binary* Classification

Restrict output label to be *binary*

Yes/No

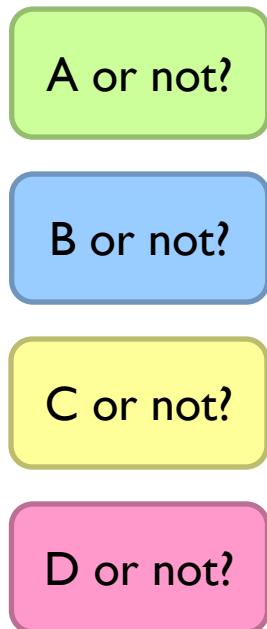
I/O

Binary classifiers form primitive
building blocks for multi-class problems...

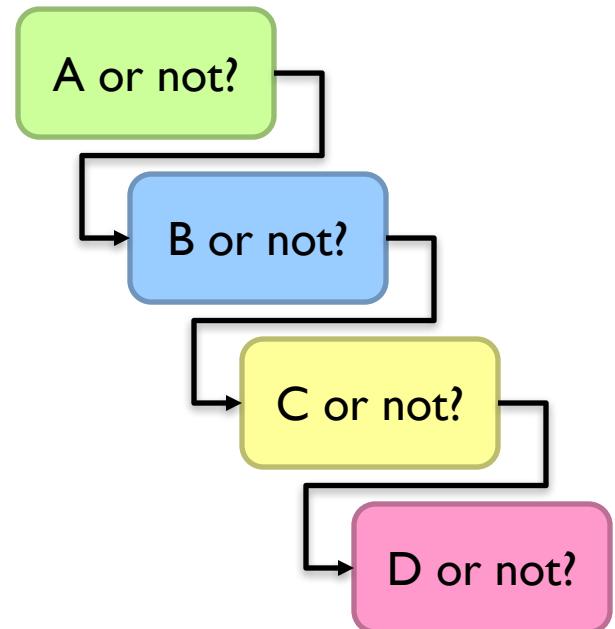
Binary Classifiers as Building Blocks

Example: four-way classification

One vs. rest classifiers



Classifier cascades



The Task

Given: $D = \{(x_i, y_i)\}_i^n$

A diagram illustrating the given data. A red bracket labeled '(sparse) feature vector' encloses the term x_i . A red arrow points from the label y_i to the term y_i in the set definition.

$$x_i = [x_1, x_2, x_3, \dots, x_d]$$

$$y \in \{0, 1\}$$

Induce: $f : X \rightarrow Y$

Such that loss is minimized

$$\frac{1}{n} \sum_{i=0}^n \ell(f(x_i), y_i)$$

A diagram illustrating the loss function. A red bracket labeled 'loss function' encloses the term $\ell(f(x_i), y_i)$.

Typically, we consider functions of a parametric form:

$$\arg \min_{\theta} \frac{1}{n} \sum_{i=0}^n \ell(f(x_i; \theta), y_i)$$

A diagram illustrating the model parameters. A red bracket labeled 'model parameters' encloses the term θ .

Key insight: machine learning as an optimization problem!
(closed form solutions generally not possible)

Gradient Descent: Preliminaries

Rewrite:

$$\arg \min_{\theta} \frac{1}{n} \sum_{i=0}^n \ell(f(\mathbf{x}_i; \theta), y_i) \quad \xrightarrow{\text{green arrow}} \quad \arg \min_{\theta} L(\theta)$$

Compute gradient:

“Points” to fastest increasing “direction”

$$\nabla L(\theta) = \left[\frac{\partial L(\theta)}{\partial w_0}, \frac{\partial L(\theta)}{\partial w_1}, \dots, \frac{\partial L(\theta)}{\partial w_d} \right]$$

So, at any point: *

$$\mathbf{b} = \mathbf{a} - \gamma \nabla L(\mathbf{a})$$

$$L(\mathbf{a}) \geq L(\mathbf{b})$$

* caveats

Gradient Descent: Iterative Update

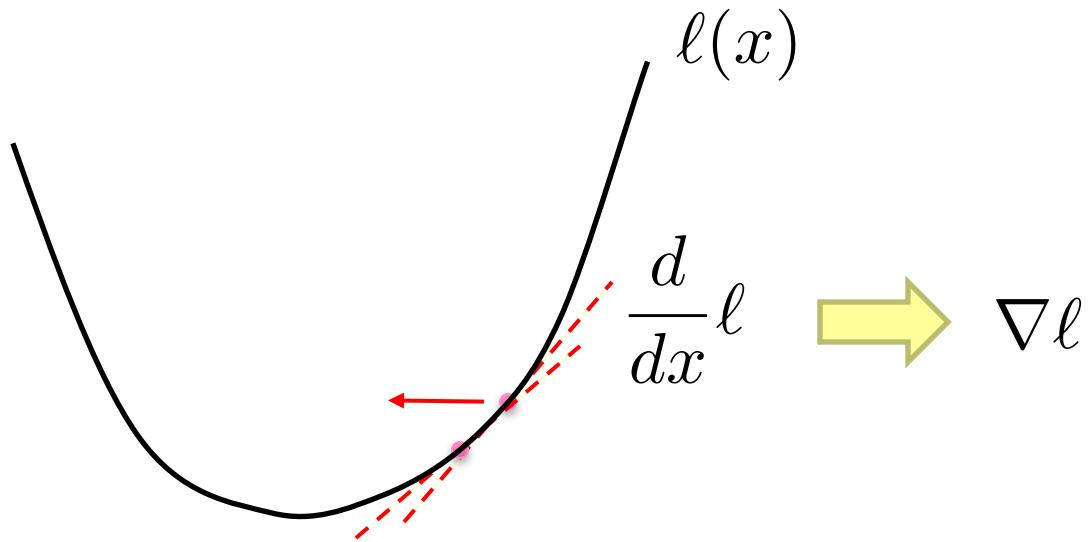
Start at an arbitrary point, iteratively update:

$$\theta^{(t+1)} \leftarrow \theta^{(t)} - \gamma^{(t)} \nabla L(\theta^{(t)})$$

We have:

$$L(\theta^{(0)}) \geq L(\theta^{(1)}) \geq L(\theta^{(2)}) \dots$$

Intuition behind the math...



$$\theta^{(t+1)} \leftarrow \theta^{(t)} - \gamma^{(t)} \frac{1}{n} \sum_{i=0}^n \nabla \ell(f(\mathbf{x}_i; \theta^{(t)}), y_i)$$

New weights Old weights Update based on gradient

Gradient Descent: Iterative Update

Start at an arbitrary point, iteratively update:

$$\theta^{(t+1)} \leftarrow \theta^{(t)} - \gamma^{(t)} \nabla L(\theta^{(t)})$$

We have:

$$L(\theta^{(0)}) \geq L(\theta^{(1)}) \geq L(\theta^{(2)}) \dots$$

Lots of details:

Figuring out the step size

Getting stuck in local minima

Convergence rate

...

Gradient Descent

Repeat until convergence:

$$\theta^{(t+1)} \leftarrow \theta^{(t)} - \gamma^{(t)} \frac{1}{n} \sum_{i=0}^n \nabla \ell(f(\mathbf{x}_i; \theta^{(t)}), y_i)$$

Note, sometimes formulated as *ascent* but entirely equivalent

The background image shows a wide, open landscape with rolling green hills. The sky above is a vibrant blue, filled with large, white, fluffy clouds. The foreground is a mix of green grass and some brown, possibly harvested fields. In the distance, more hills and mountains are visible under the same cloudy sky.

Gradient Descent

$$\theta^{(t+1)} \leftarrow \theta^{(t)} - \gamma^{(t)} \frac{1}{n} \sum_{i=0}^n \nabla \ell(f(\mathbf{x}_i; \theta^{(t)}), y_i)$$

Even More Details...

Gradient descent is a “first order” optimization technique
Often, slow convergence

Newton and quasi-Newton methods:
Intuition: Taylor expansion

$$f(x + \Delta x) = f(x) + f'(x)\Delta x + \frac{1}{2}f''(x)\Delta x^2$$

Requires the Hessian (square matrix of second order partial derivatives):
impractical to fully compute

A close-up photograph of a claw hammer lying diagonally across a light-colored wooden surface. The hammer has a weathered, metallic head and a long, tapered wooden handle. The wood shows signs of age, including grain, knots, and small metal pins. The lighting highlights the texture of the wood and the metallic sheen of the hammer.

Logistic Regression

Logistic Regression: Preliminaries

Given: $D = \{(x_i, y_i)\}_i^n$

$$x_i = [x_1, x_2, x_3, \dots, x_d]$$

$$y \in \{0, 1\}$$

Define: $f(x; w) : \mathbb{R}^d \rightarrow \{0, 1\}$

$$f(x; w) = \begin{cases} 1 & \text{if } w \cdot x \geq t \\ 0 & \text{if } w \cdot x < t \end{cases}$$

Interpretation: $\ln \left[\frac{\Pr(y=1|x)}{\Pr(y=0|x)} \right] = w \cdot x$

$$\ln \left[\frac{\Pr(y=1|x)}{1 - \Pr(y=1|x)} \right] = w \cdot x$$

Relation to the Logistic Function

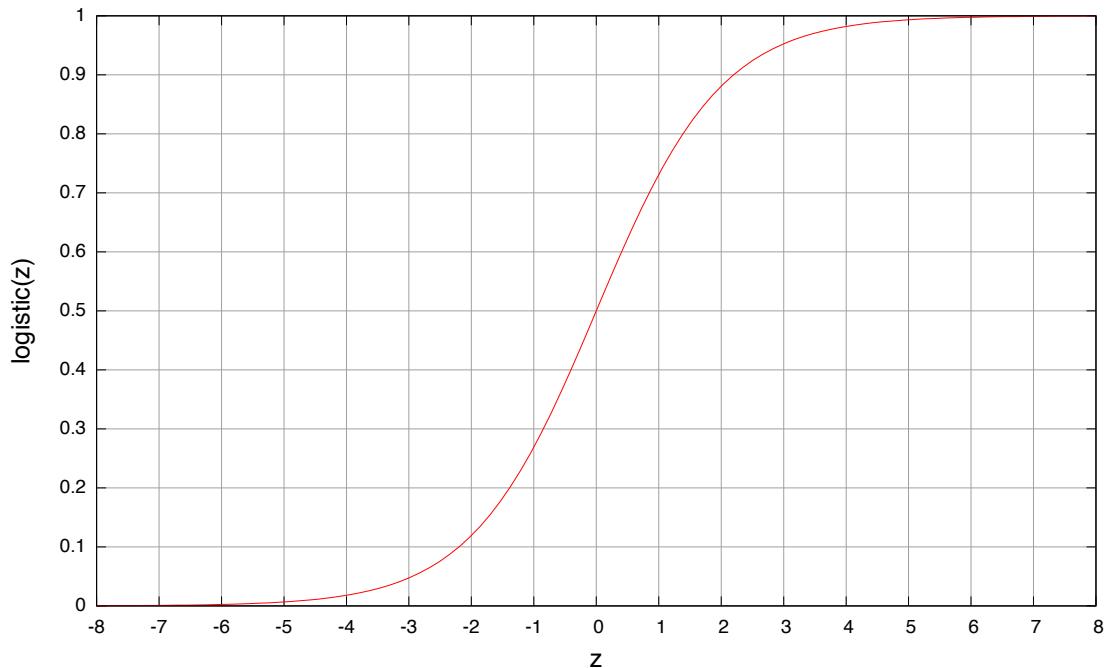
After some algebra:

$$\Pr(y = 1|x) = \frac{e^{w \cdot x}}{1 + e^{w \cdot x}}$$

$$\Pr(y = 0|x) = \frac{1}{1 + e^{w \cdot x}}$$

The logistic function:

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



Training an LR Classifier

Maximize the conditional likelihood:

$$\arg \max_w \prod_{i=1}^n \Pr(y_i | \mathbf{x}_i, w)$$

Define the objective in terms of
conditional *log* likelihood:

$$L(w) = \sum_{i=1}^n \ln \Pr(y_i | \mathbf{x}_i, w)$$

We know: $y \in \{0, 1\}$

So: $\Pr(y | \mathbf{x}, w) = \Pr(y = 1 | \mathbf{x}, w)^y \Pr(y = 0 | \mathbf{x}, w)^{(1-y)}$

Substituting:

$$L(w) = \sum_{i=1}^n \left(y_i \ln \Pr(y_i = 1 | \mathbf{x}_i, w) + (1 - y_i) \ln \Pr(y_i = 0 | \mathbf{x}_i, w) \right)$$

LR Classifier Update Rule

Take the derivative:

$$L(\mathbf{w}) = \sum_{i=1}^n \left(y_i \ln \Pr(y_i = 1 | \mathbf{x}_i, \mathbf{w}) + (1 - y_i) \ln \Pr(y_i = 0 | \mathbf{x}_i, \mathbf{w}) \right)$$

$$\frac{\partial}{\partial \mathbf{w}} L(\mathbf{w}) = \sum_{i=0}^n \mathbf{x}_i \left(y_i - \Pr(y_i = 1 | \mathbf{x}_i, \mathbf{w}) \right)$$

General form of update rule:

$$\mathbf{w}^{(t+1)} \leftarrow \mathbf{w}^{(t)} + \gamma^{(t)} \nabla_{\mathbf{w}} L(\mathbf{w}^{(t)})$$

$$\nabla L(\mathbf{w}) = \left[\frac{\partial L(\mathbf{w})}{\partial w_0}, \frac{\partial L(\mathbf{w})}{\partial w_1}, \dots, \frac{\partial L(\mathbf{w})}{\partial w_d} \right]$$

Final update rule:

$$\mathbf{w}_i^{(t+1)} \leftarrow \mathbf{w}_i^{(t)} + \gamma^{(t)} \sum_{j=0}^n x_{j,i} \left(y_j - \Pr(y_j = 1 | \mathbf{x}_j, \mathbf{w}^{(t)}) \right)$$

Lots more details...

Regularization
Different loss functions

...

Want more details?
Take a real machine-learning course!

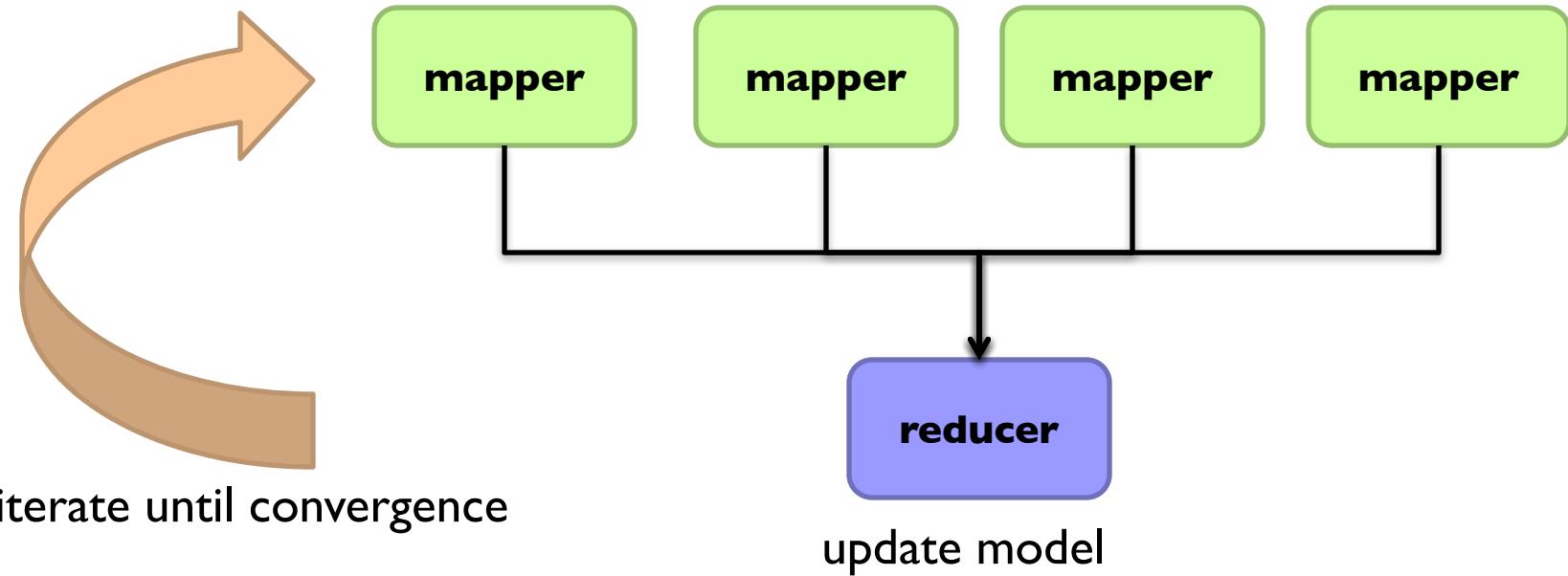
MapReduce Implementation

$$\theta^{(t+1)} \leftarrow \theta^{(t)} - \gamma^{(t)} \frac{1}{n} \sum_{i=0}^n \nabla \ell(f(\mathbf{x}_i; \theta^{(t)}), y_i)$$

mappers

single reducer

compute partial gradient



Shortcomings

Hadoop is bad at iterative algorithms

High job startup costs

Awkward to retain state across iterations

High sensitivity to skew

Iteration speed bounded by slowest task

Potentially poor cluster utilization

Must shuffle all data to a single reducer

Some possible tradeoffs

Number of iterations vs. complexity of computation per iteration

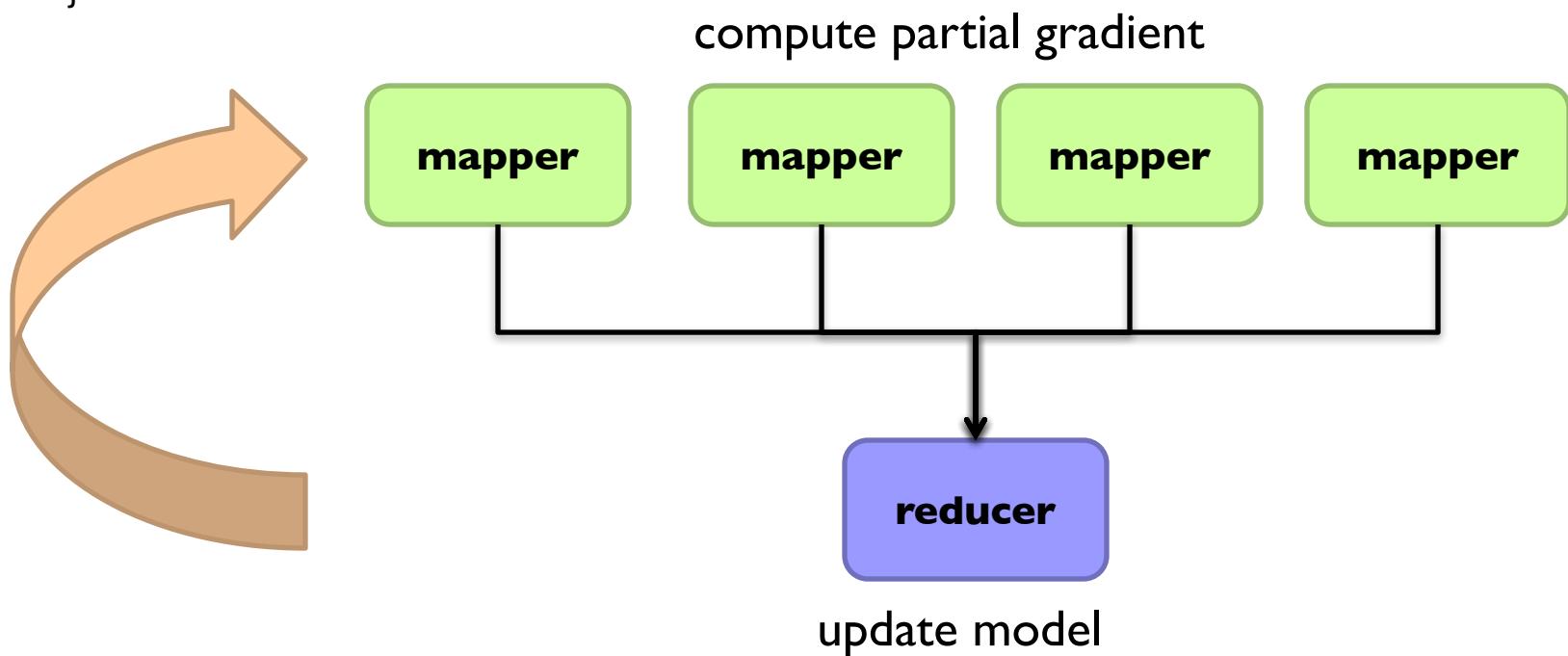
E.g., L-BFGS: faster convergence, but more to compute

Spark Implementation

```
val points = spark.textFile(...).map(parsePoint).persist()
```

```
var w = // random initial vector
for (i <- 1 to ITERATIONS) {
    val gradient = points.map{ p =>
        p.x * (1/(1+exp(-p.y*(w dot p.x)))-1)*p.y
    }.reduce((a,b) => a+b)
    w -= gradient
}
```

What's the difference?



A photograph of a traditional Japanese rock garden. In the foreground, a gravel path is raked into fine, parallel lines. Several large, dark, irregular stones are scattered across the garden. A small, shallow pond is visible in the middle ground, surrounded by more stones and some low-lying green plants. In the background, there are more stones, some small trees, and the wooden buildings of a residence with tiled roofs.

Questions?