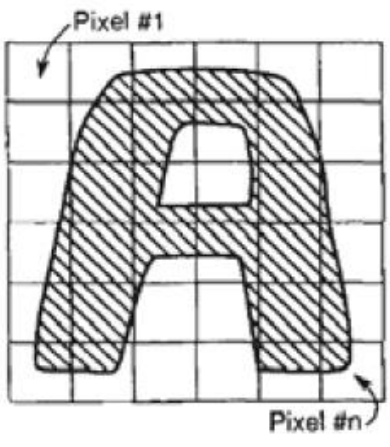
Machine Learning

Theory of Classification and Nonparametric Classifier

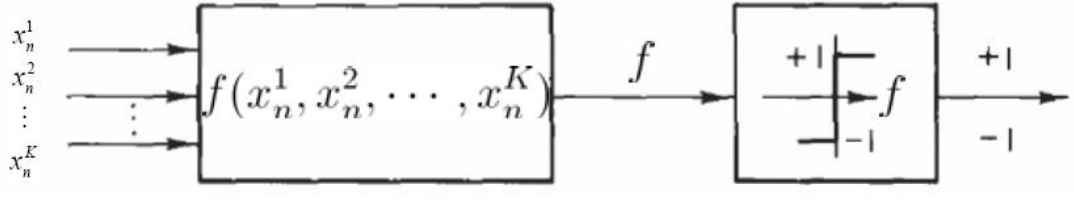
Classification

- Representing data:



$$\Rightarrow X = \begin{bmatrix} X^1 \\ X^2 \\ \vdots \\ X^K \end{bmatrix}$$

- Hypothesis (classifier)

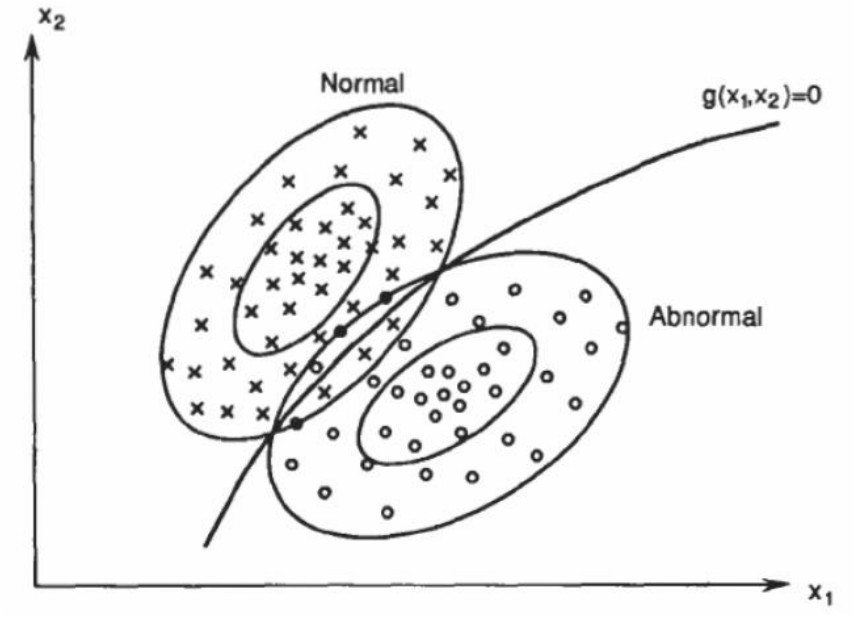


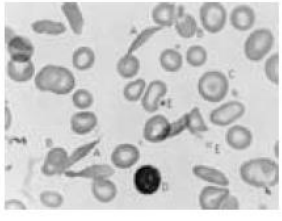
Outline

- What is theoretically the best classifier
  - Probabilistic theory of classification
  - Discrete density estimation and Bayesian theorem
  - Bayesian decision rule for Minimum Error
- Nonparametric Classifier (Instance-based learning)
  - Nonparametric density estimation
  - K-nearest-neighbor classifier(KNN)
  - Optimality of kNN
  - Problem of kNN

Decision-making as dividing a high-dimensional space

- Distributions of samples from normal and abnormal machine





Continuous Distributions

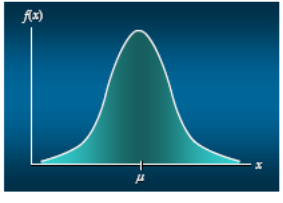
- Uniform Probability Density Function

$$p(x) = 1/(b-a) \quad \text{for } a \le x \le b$$
$$= 0 \quad \text{elsewhere}$$

- Normal (Gaussian) Probability Density Function

一维高斯

$$p(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-(x-\mu)^2/2\sigma^2}$$

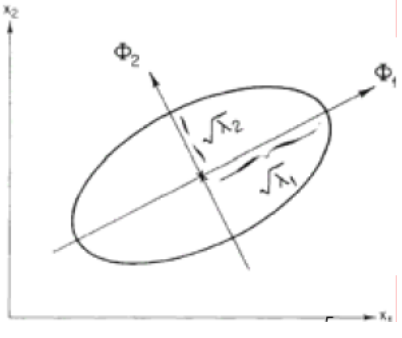


  - The distribution is symmetric, and is often illustrated as a bell-shaped curve.
  - Two parameters, μ (mean) and σ (standard deviation), determine the location and shape of the distribution.
  - The highest point on the normal curve is at the mean, which is also the median and mode.
  - The mean can be any numerical value: negative, zero, or positive.

- Multivariate Gaussian

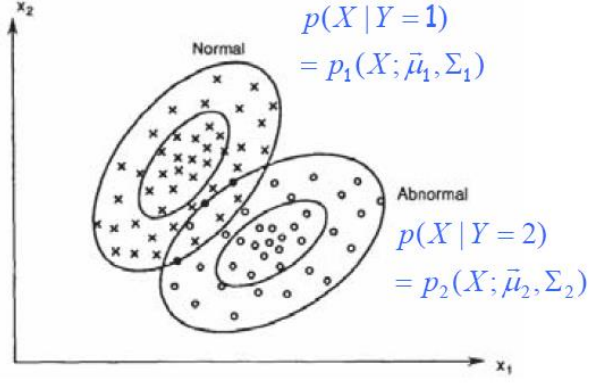
高维高斯

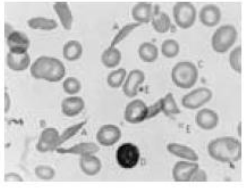
$$p(X;\vec{\mu},\Sigma) = \frac{1}{\left(\sqrt{2\pi}\right)^{n/2}|\Sigma|^{1/2}} \exp\left\{-\frac{1}{2}(X-\vec{\mu})^T\Sigma^{-1}(X-\vec{\mu})\right\}$$



Class-Conditional Probability

- Classification-specific Dist.: P(X|Y)





- Class prior (i.e., "weight"): P(Y)

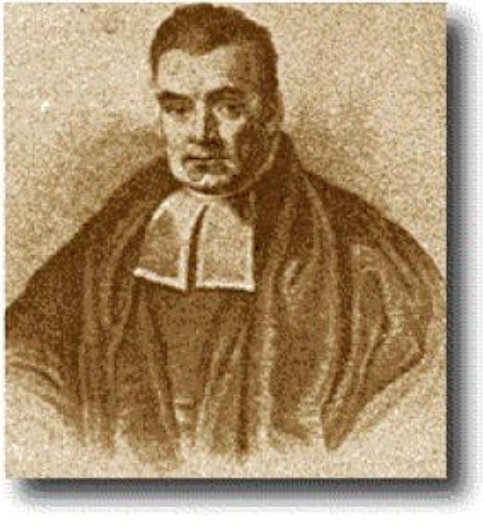
The Bayes Rule

- What we have just did leads to the following general expression:

$$P(Y|X) = \frac{P(X|Y)P(Y)}{P(X)}$$

This is Bayes Rule

Bayes, Thomas (1763) An essay towards solving a problem in the doctrine of chances. *Philosophical Transactions of the Royal Society of London,* **53:370-418**



The Bayes Decision Rule for Minimum Error 最小错误率

- The a posteriori probability of a sample

后验 $$P(Y=i \mid X)=\frac{p(X \mid Y=i)P(Y=i)}{p(X)}=\frac{\pi_i p_i(X)}{\sum_i \pi_i p_i(X)} \equiv q_i(X)$$

- Bayes Test:

- Likelihood Ratio:

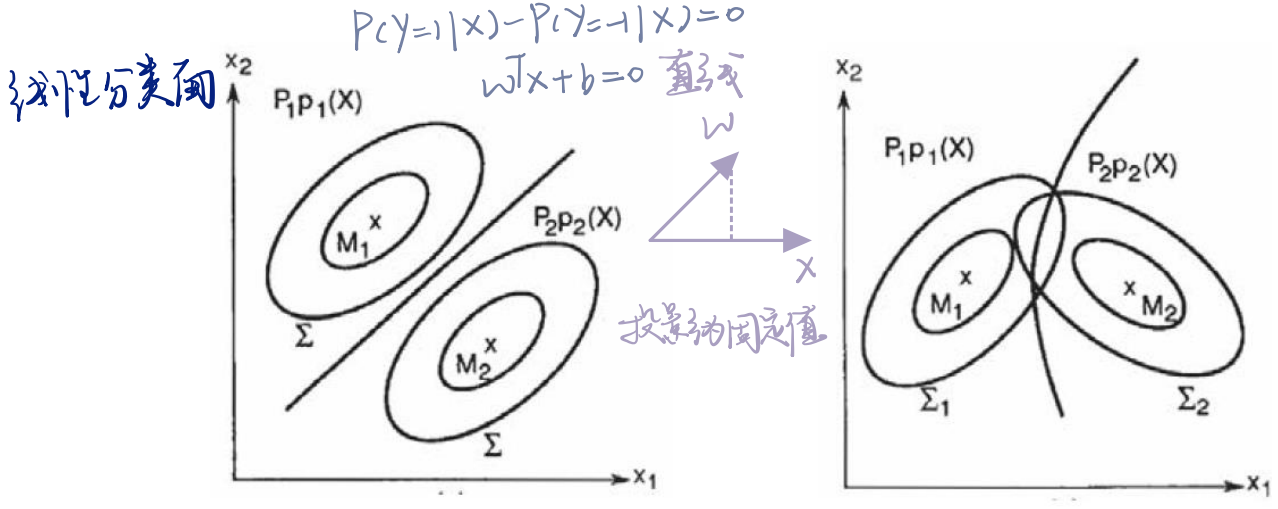
$$\ell(X)=$$

- Discriminant function:

$$h(X)=$$

Example of Decision Rules

- When each class is a normal …



- We can write the decision boundary analytically in some cases … homework!!

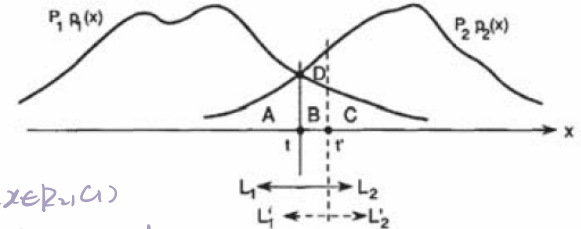
Bayes Error

- We must calculate the *probability of error*
  - the probability that a sample is assigned to the wrong class
- Given a datum X, what is the *risk*?

$$r(X) = \min[q_1(X), q_2(X)]$$

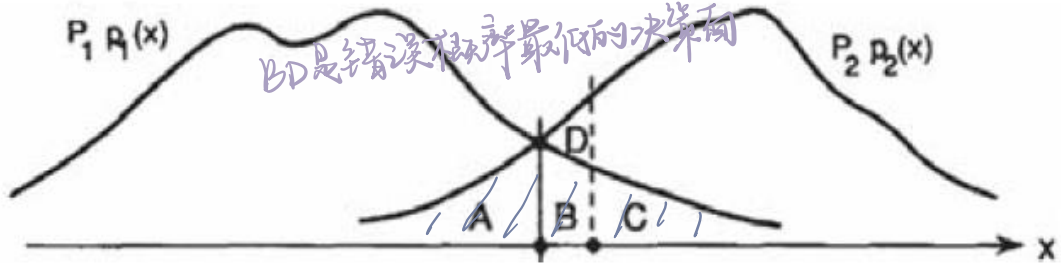
- The Bayes error (the expected risk):

$$\begin{aligned} \epsilon &= E[r(X)] = \int r(x)p(x)dx \\ &= \int \min[\pi_i p_1(x), \pi_2 p_2(x)]dx \\ &= \pi_1 \int_{L_1} p_1(x)dx + \pi_2 \int_{L_2} p_2(x)dx \\ &= \pi_1\epsilon_1 + \pi_2\epsilon_2 \end{aligned}$$



More on Bayes Error

- Bayes error is the lower bound of probability of classification error



- Bayes classifier is the theoretically best classifier that minimizes probability of classification error
- Computing Bayes error is in general a very complex problem. Why?
  - Density estimation:
  - Integrating density function:

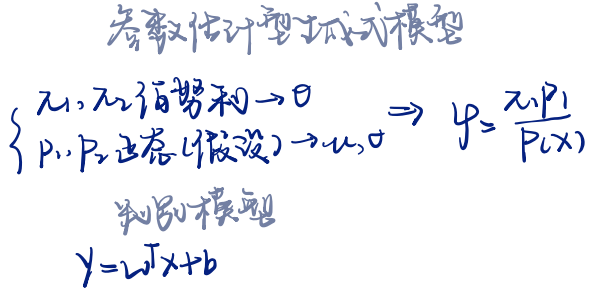
$$\epsilon_1 = \int_{\ln(\pi_1/\pi_2)}^{+\infty} p_1(x)dx \qquad \epsilon_2 = \int_{-\infty}^{\ln(\pi_1/\pi_2)} p_2(x)dx$$

Learning Classifier

- The decision rule:

$$h(X) = -\ln p_1(X) + \ln p_2(X) \underset{<}{\overset{>}{}} \ln \frac{\pi_1}{\pi_2}$$

- Learning strategies
  - Generative Learning
    - Parametric
    - Nonparametric
  - Discriminative Learning
    - Parametric
    - Nonparametric
  - Instance-based Learning (Store all past experience in memory)
    - A special case of nonparametric classifier



GAN

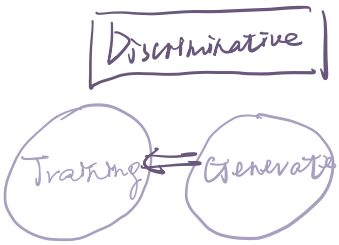
生成器 g 生成数据，试图模拟训练数据

$P_1 = P(x|y=1)$

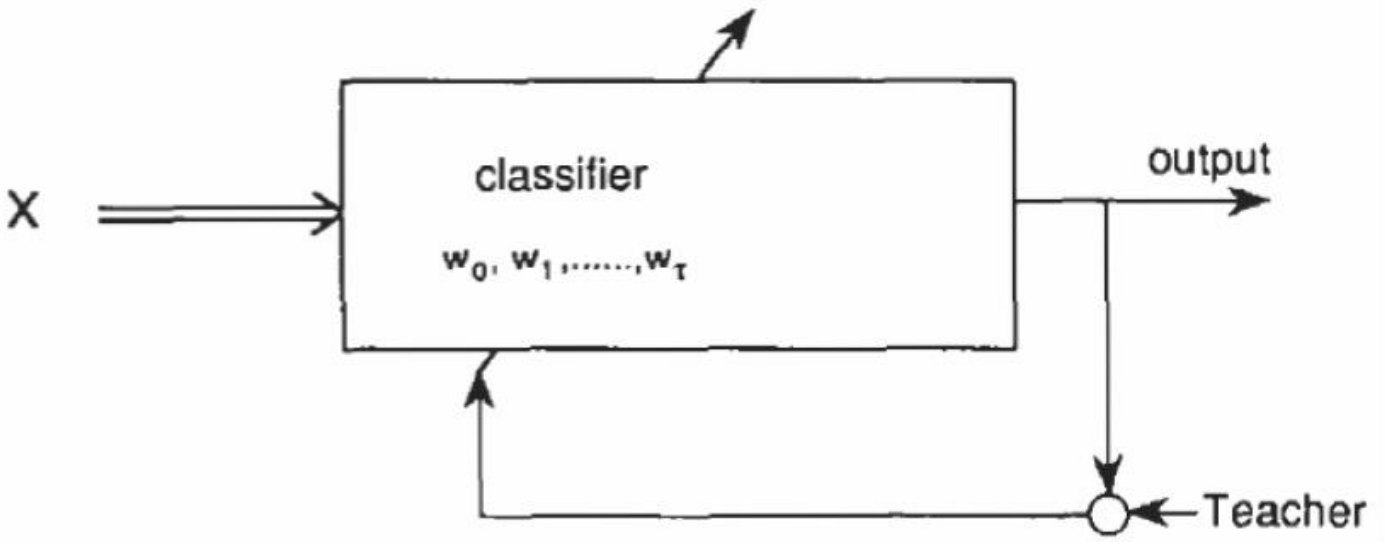
$P_2 = P(x|y=2)$

判别器试图区分生成数据与训练数据

分类器



Supervised Learning



- K-Nearest-Neighbor Classifier:

  where the h(X) is represented by all the data, and by an algorithm

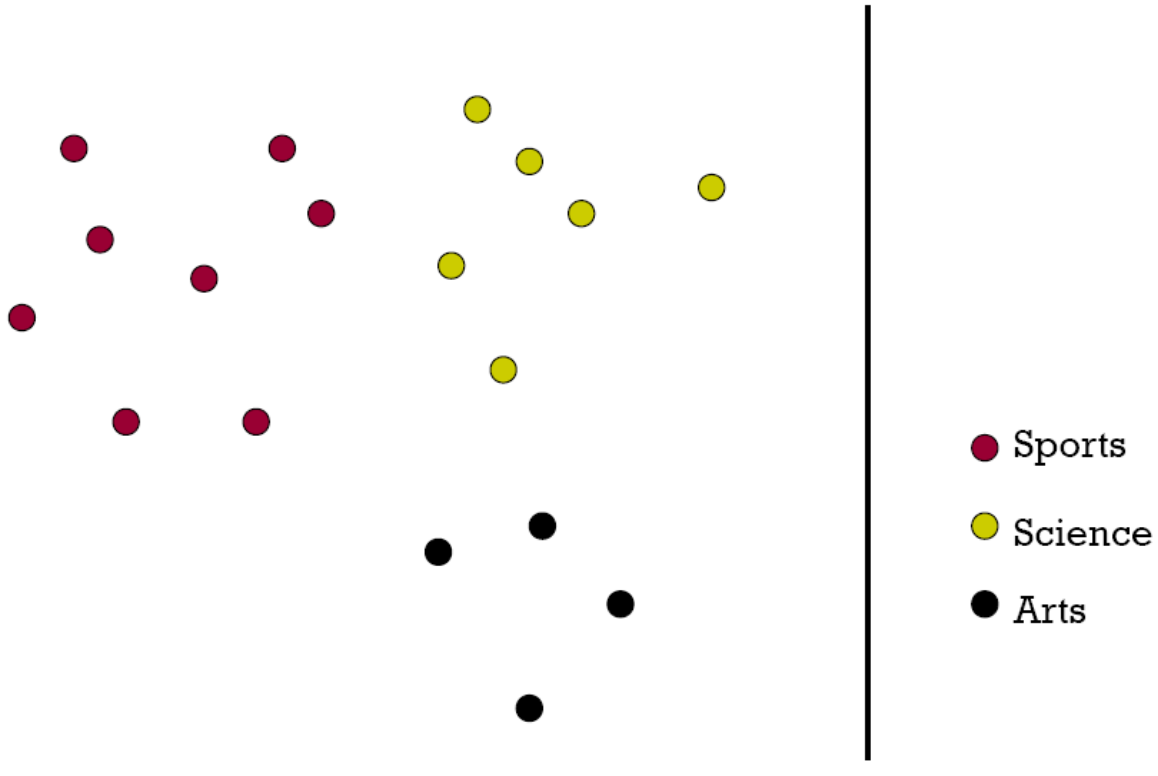
Recall: Vector Space Representation

- Each document is a vector, one component for each term (=word).

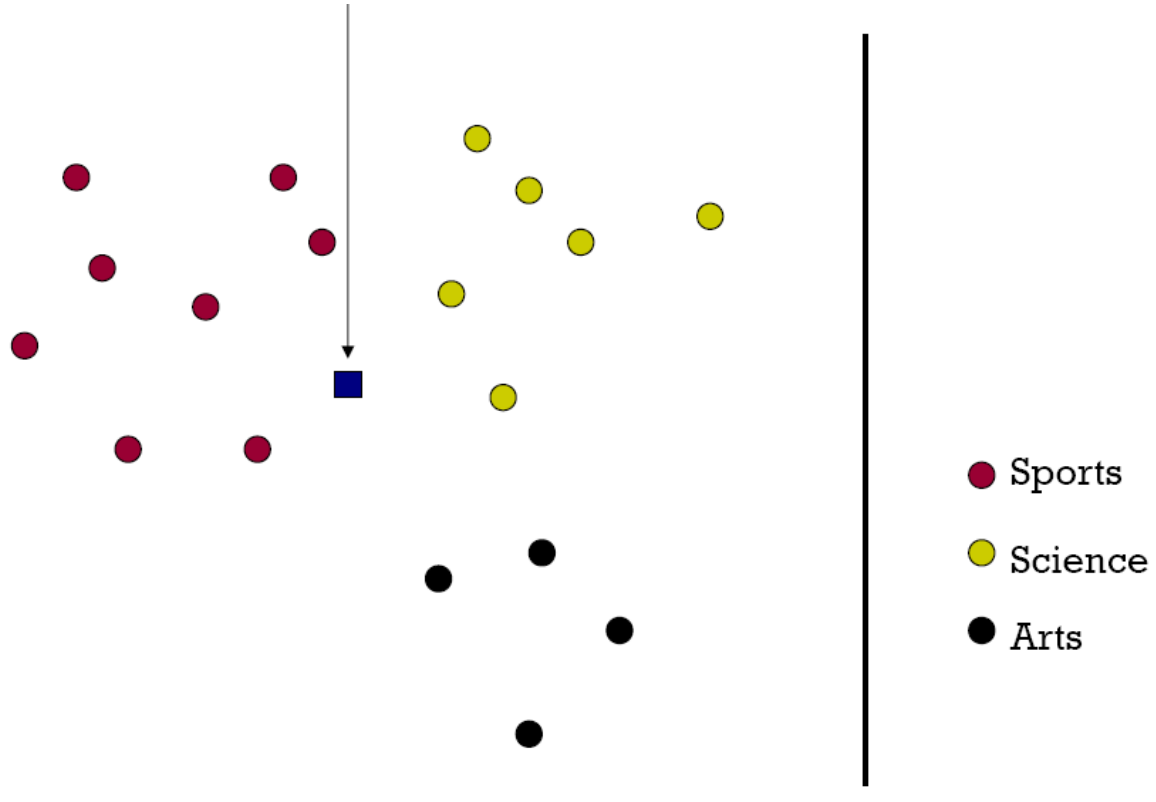
	Doc 1	Doc 2	Doc 3	...
Word 1	3	0	0	...
Word 2	0	8	1	...
Word 3	12	1	10	...
...	0	1	3	...
...	0	0	0	...

- Normalize to unit length.
- High-dimensional vector space:
  - Terms are axes, 10,000+ dimensions, or even 100,000+
  - Docs are vectors in this space

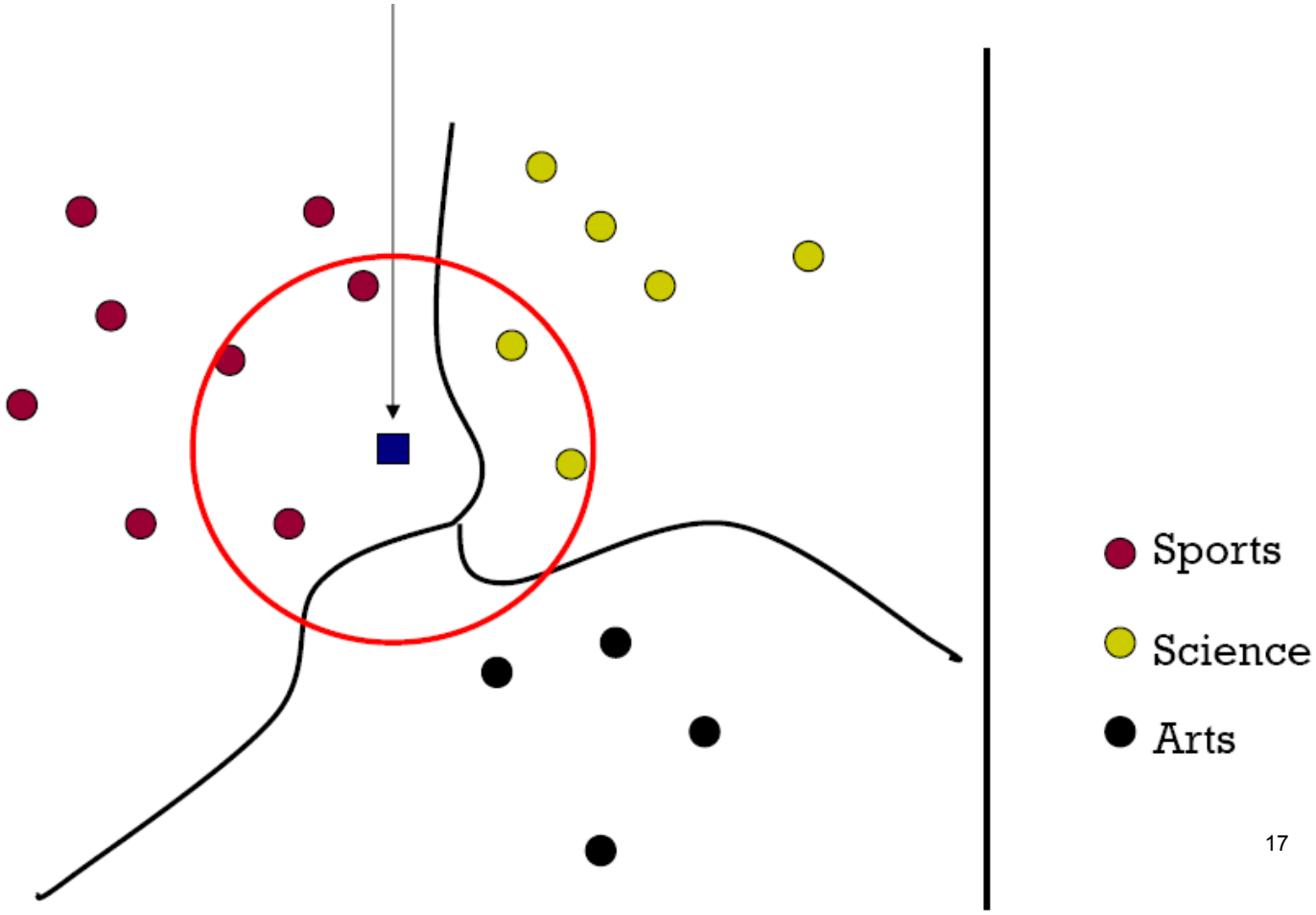
Classes in a Vector Space



Test Document = ?

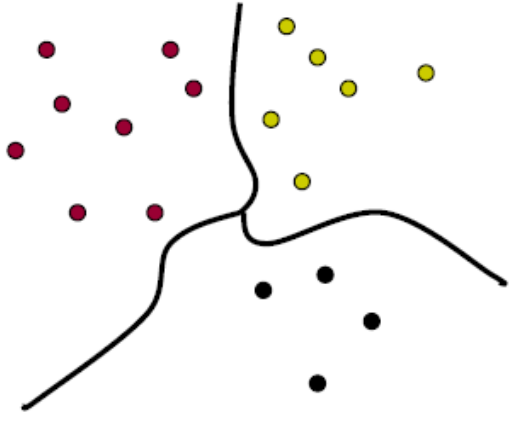


K-Nearest Neighbor (kNN) classifier



kNN Is Close to Optimal

- Cover and Hart 1967
- Asymptotically, the error rate of 1-nearest-neighbor classification is less than twice the Bayes rate [error rate of classifier knowing model that generated data]
- In particular, asymptotic error rate is 0 if Bayes rate is 0.
- Decision boundary:



Where does kNN come from?

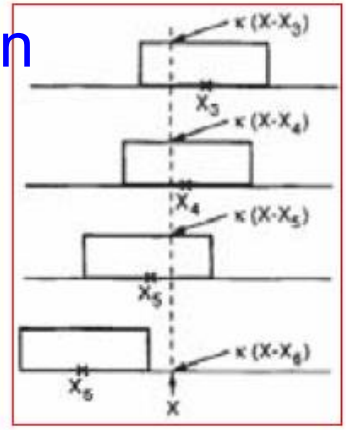
KNN实质上是估计密度

- How to estimation $p(X)$?
- Nonparametric density estimation
  - Parzen density estimate

    E.g. (Kernel density est.):

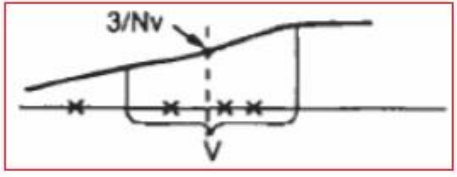
$$\hat{p}(X) = \frac{1}{N}\sum_{i=1}^{N}\kappa(X - x_i)$$

非参方法



More generally:

$$\hat{p}(X) = \frac{1}{N}\frac{k(X)}{V}$$



Where does kNN come from?

- Nonparametric density estimation
  - Parzen density estimate $\hat{p}(X) = \frac{1}{N}\frac{k(X)}{V}$
  - kNN density estimate $\hat{p}(X) = \frac{1}{N}\frac{(k-1)}{V(X)}$
- Bayes classifier based on kNN density estimator:

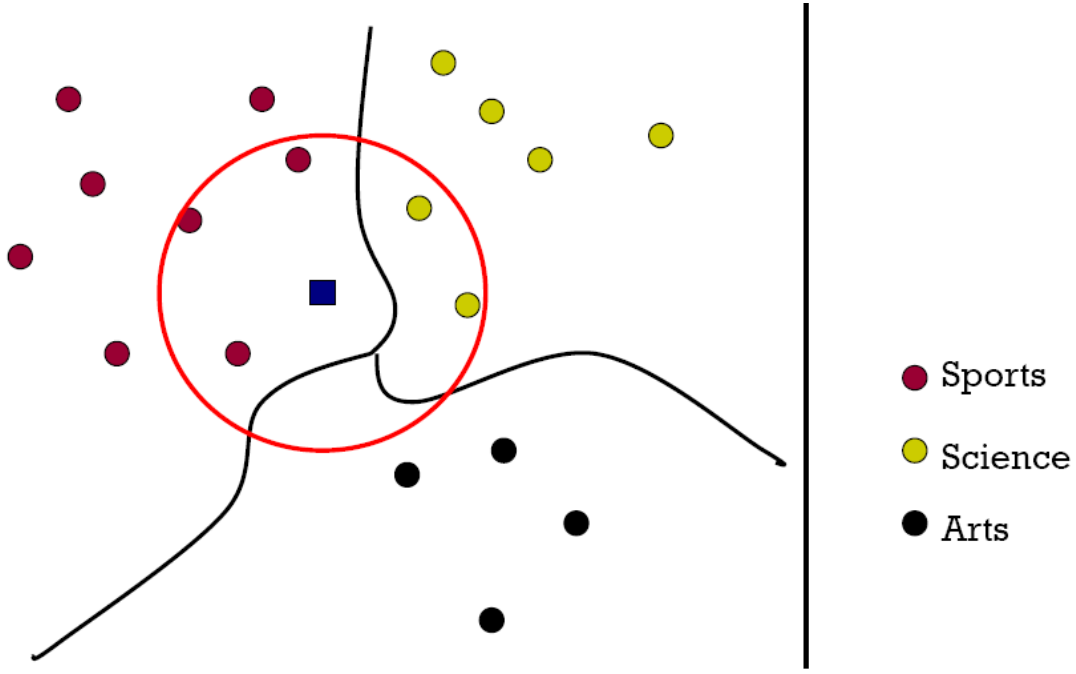
$$h(X) = -\ln\frac{p_1(X)}{p_2(X)} = -\ln\frac{(k_1-1)N_2V_2(X)}{(k_2-1)N_1V_1(X)} \gtrless \ln\frac{\pi_1}{\pi_2}$$

  - Voting kNN classifier

    Pick K_1 and K_2 implicitly by picking $K_1+K_2=K$, $V_1=V_2$, $N_1=N_2$

Voting kNN

- The procedure



kNN is an instance of Instance-Based Learning

- What makes an Instance-Based Learner?
  - A distance metric
  - How many nearby neighbors to look at?
  - A weighting function (optional)
  - How to relate to the local points?

$$KL(q(x) \| p(x)) = \sum_i q(x_i) \log \frac{q(x_i)}{p(x_i)} = \sum_i q(x_i) \log q(x_i) - \sum_i q(x_i) \log p(x_i) \geq 0$$

$$\neq KL(p(x) \| q(x))$$

Euclidean Distance Metric

马式距离

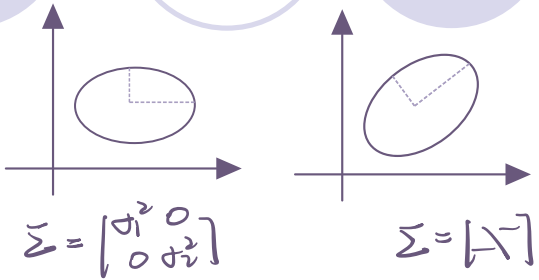
$$D(x,x') = \sqrt{\sum_i \sigma_i^2 (x_i - x_i')^2}$$

- Or equivalently,

协方差矩阵

$$D(x,x') = \sqrt{(x-x')^T \Sigma (x-x')}$$

二次型



欧式距离一般化：权重

- Other metrics:
  - L1 norm: |x-x'|= $\sum_{i=1}^{n} |x_i - x'|$
  - L∞ norm: max |x-x'| (elementwise …)
  - Mahalanobis: where Σ is full, and symmetric
  - Correlation
  - Angle
  - Hamming distance, Manhattan distance

欧氏距离 $= L_2(x,y) = \left(\sum_{i=1}^{n} |x_i - y_i|^2\right)^{\frac{1}{2}}$

标准化：各维度的尺度可能不同，
尺度大的维度会对尺度小的维度

马氏距离

$$D(x,y) = \sqrt{(x-y)^T \Sigma_x^{-1} (x-y)}$$

$$\Sigma_x = (X-\mu_X)(X-\mu_X)^T$$

多维的标准化就是
乘下的方差矩阵的逆矩阵

Σ 为单位阵：等价于欧氏距离

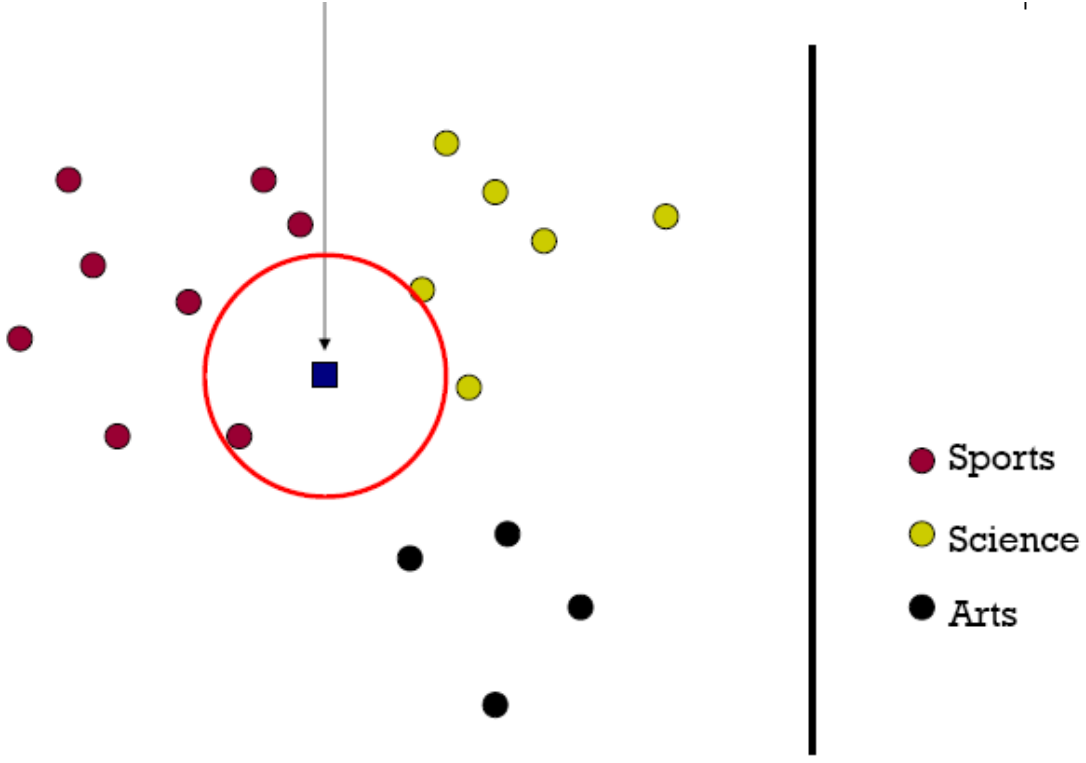
Σ 为对角阵：正规化的欧氏距离

https://zhuanlan.zhihu.com/p/46626607

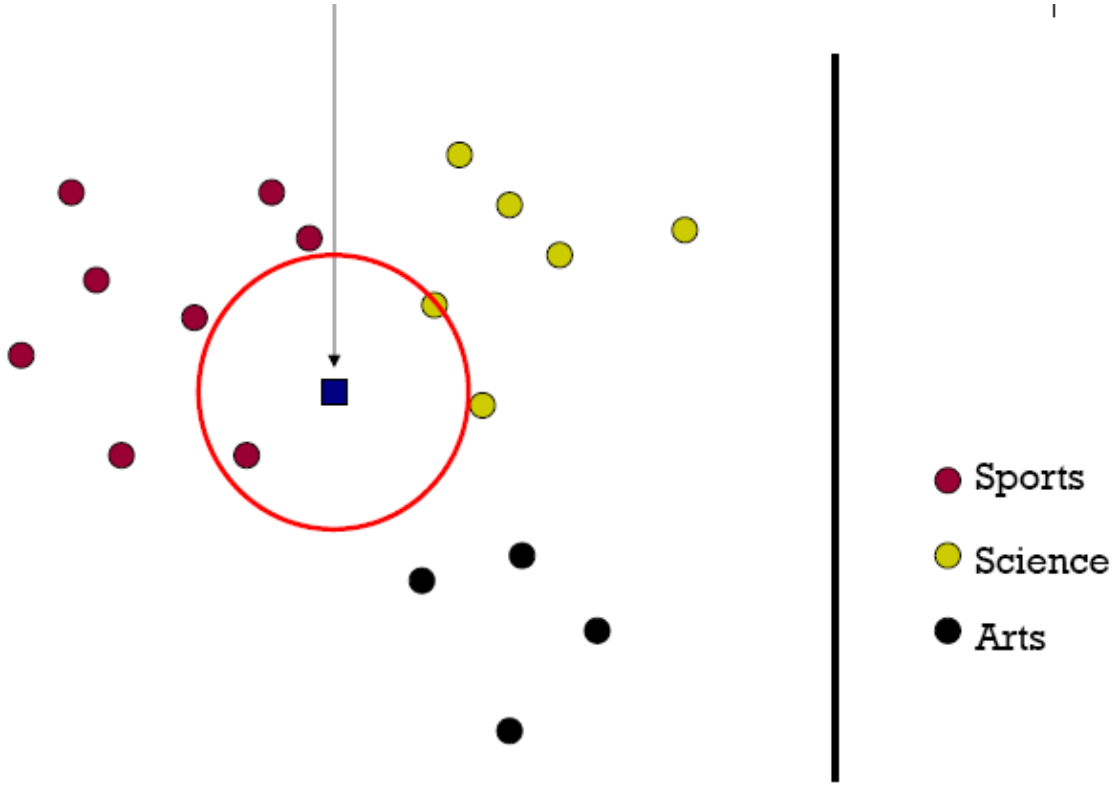
https://www.jianshu.com/p/5706a108a0c6

https://www.cnblogs.com/dataanaly/p/12875101.html

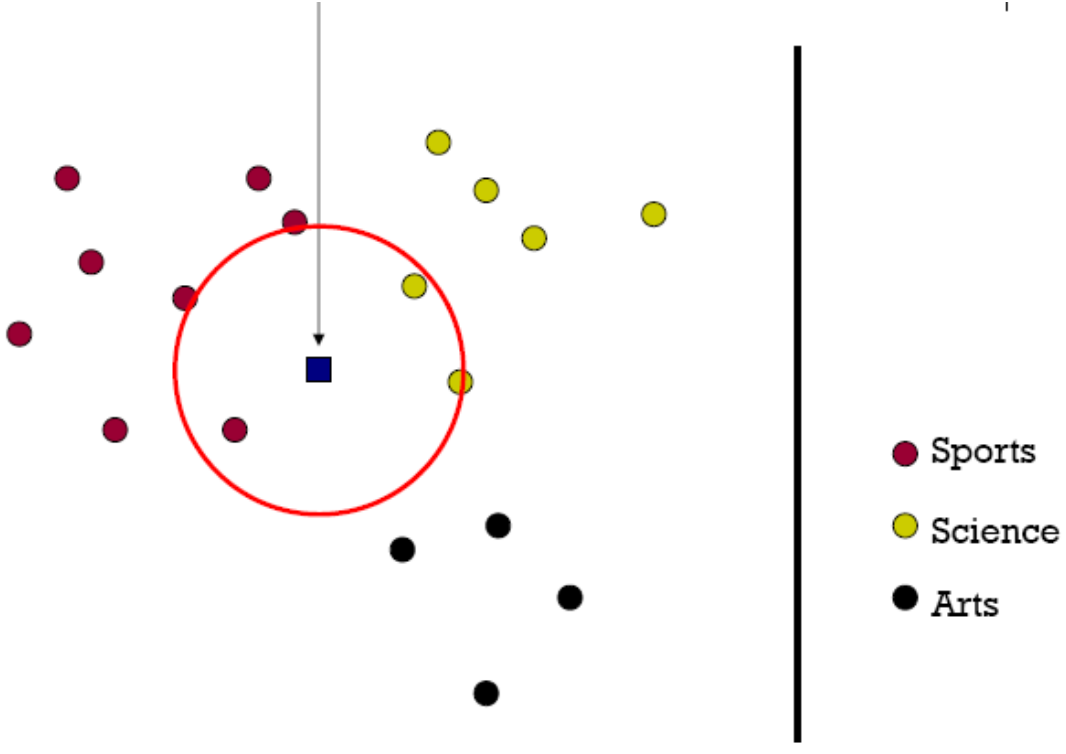
1-Nearest Neighbor (kNN) classifier



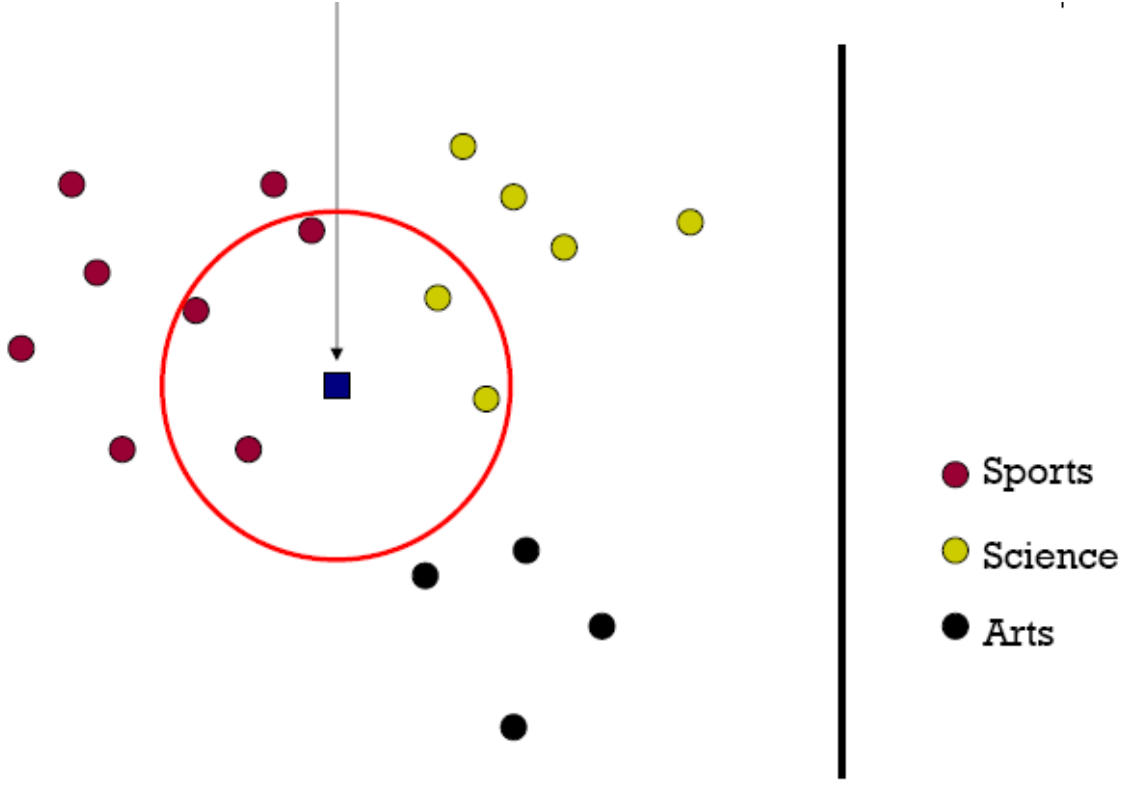
2-Nearest Neighbor (kNN) classifier



3-Nearest Neighbor (kNN) classifier



5-Nearest Neighbor (kNN) classifier



Nearest-Neighbor Learning Algorithm

- Learning is just storing the representations of the training examples in *D*.
- Testing instance *x*:
  - Compute similarity between *x* and all examples in *D*.
  - Assign *x* the category of the most similar example in *D*.
- Does not explicitly compute a generalization or category prototypes.
- Also called:
  - Case-based learning
  - Memory-based learning
  - Lazy learning

Case Study: kNN for Web Classification

- Dataset
  - **20 News Groups (20 classes)**
  - **Download :(http://people.csail.mit.edu/jrennie/20Newsgroups/)**
  - **61,118 words, 18,774 documents**
  - **Class labels descriptions**

comp.graphics comp.os.ms-windows.misc comp.sys.ibm.pc.hardware comp.sys.mac.hardware comp.windows.x	rec.autos rec.motorcycles rec.sport.baseball rec.sport.hockey	sci.crypt sci.electronics sci.med sci.space
misc.forsale	talk.politics.misc talk.politics.guns talk.politics.mideast	talk.religion.misc alt.atheism soc.religion.christian

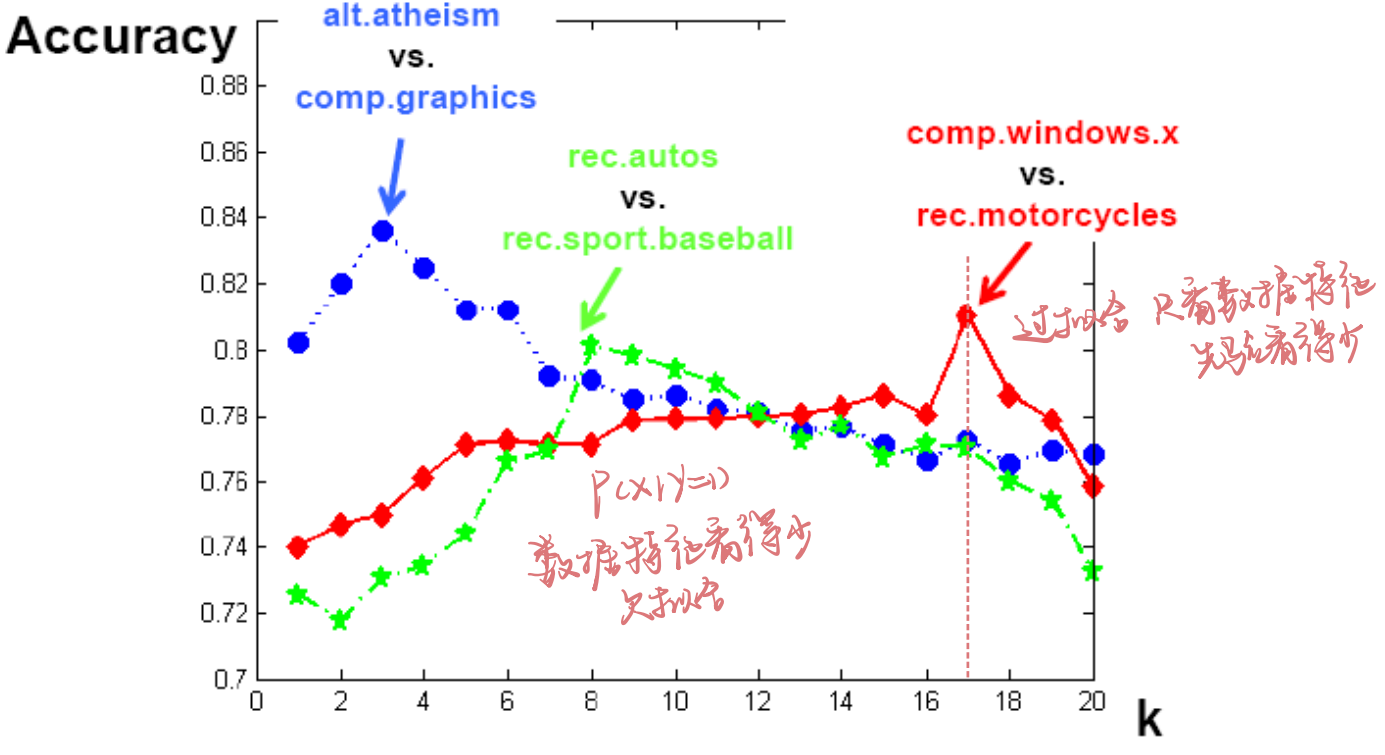
Experimental Setup

- Training/Test Sets:
  - 50%-50% randomly split.
  - 10 runs
  - report average results
- Evaluation Criteria:

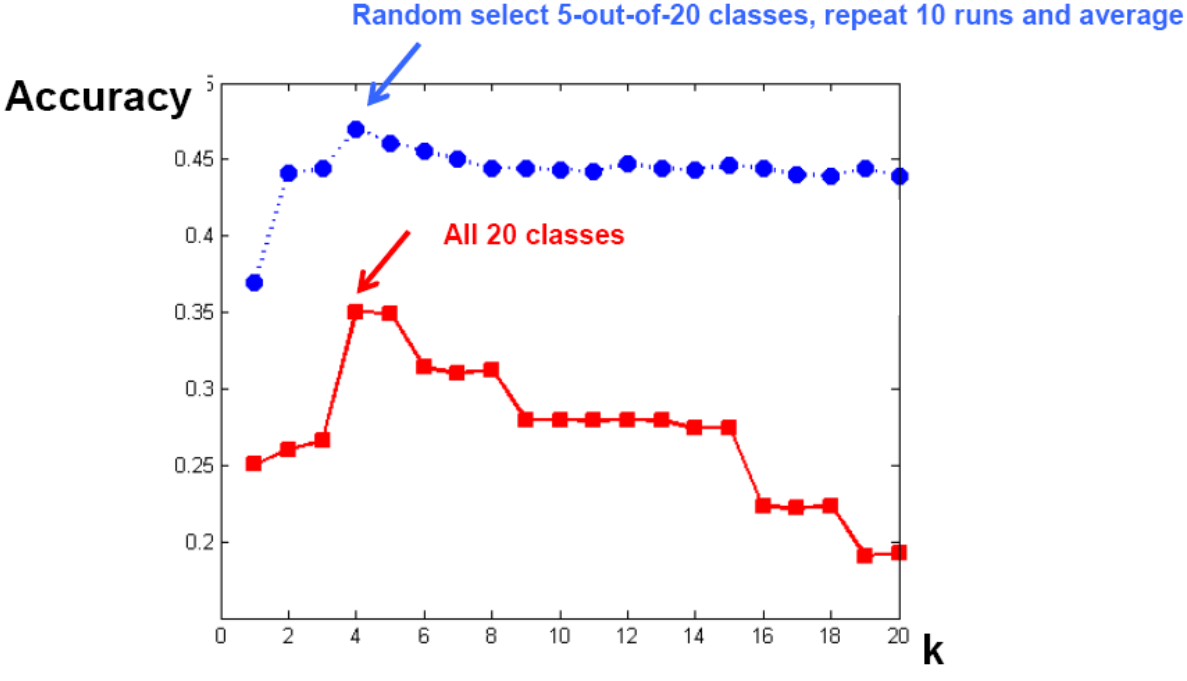
$$Accuracy = \frac{\sum_{i \in test\ set} \mathrm{I}(predict_i = true\ label_i)}{\#\ of\ test\ samples}$$

评价指标

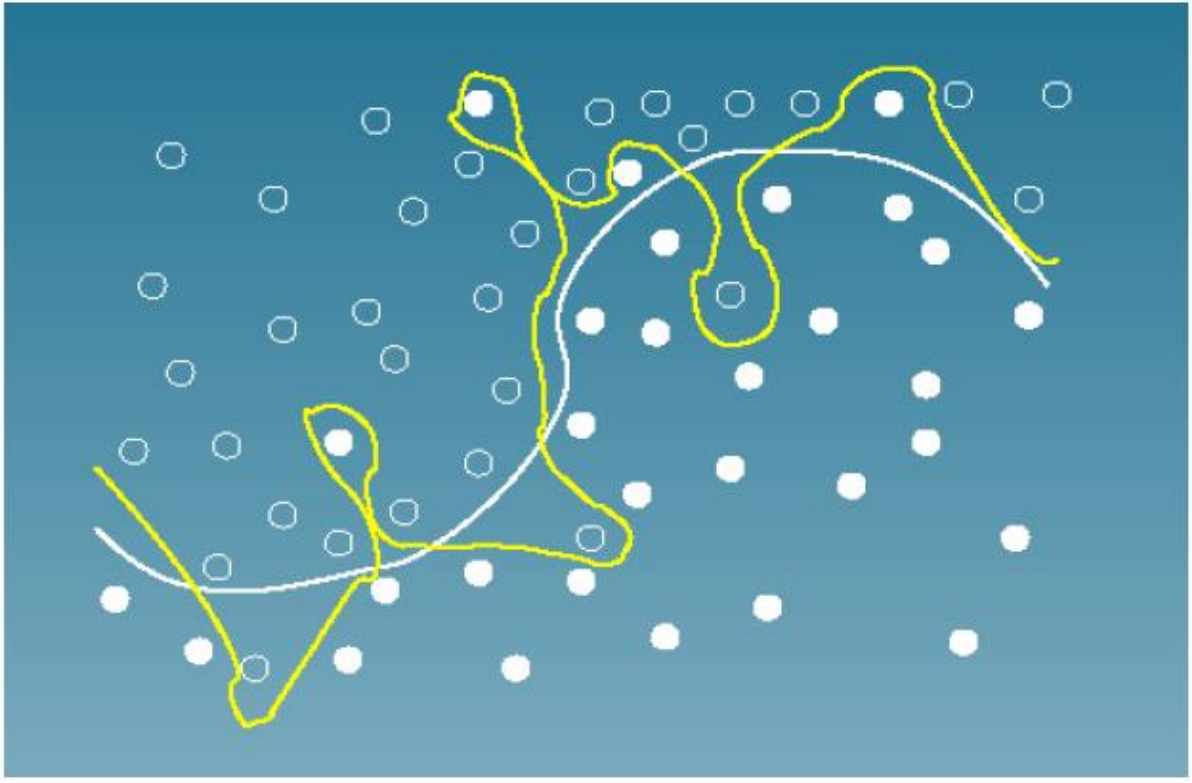
Results: Binary Classes



Results: Multiple Classes



Is kNN ideal? … more later



Effect of Parameters

- Sample size
  - The more the better
  - Need efficient search algorithm for NN
- Dimensionality
  - Curse of dimensionality
- Density
  - How smooth?
- Metric
  - The relative scalings in the distance metric affect region shapes.
- Weight
  - Spurious or less relevant points need to be downweighted
- K

Summary

- ***Bayes classifier*** is the best classifier which minimizes the probability of classification error.
- Nonparametric and parametric classifier
- A nonparametric classifier does not rely on any assumption concerning the structure of the underlying density function.
- A classifier becomes the ***Bayes classifier*** if the density estimates converge to the true densities
  - when an infinite number of samples are used
  - The resulting error is the ***Bayes error,*** the smallest achievable error given the underlying distributions.