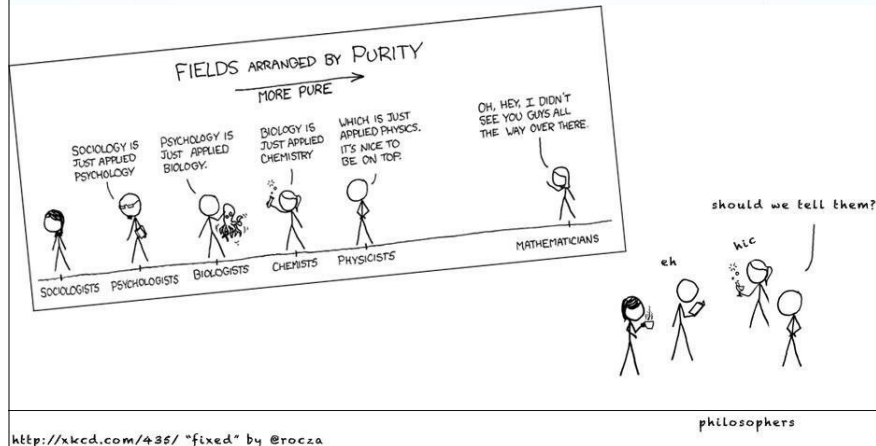


Perceptron

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Machine Learning
CS 600.475



Different Definition

Fitting a function to data

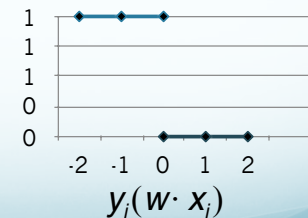
- Fitting: Optimization, what parameters can we change?
- Function: Model, loss function
- Data: Data/model assumptions? How we use data?
- ML Algorithms: minimize a function on some data

Setting

- Stochastic gradient descent
 - One example at a time
- Linear classifier
$$w \cdot x_i$$
- Let's take the simplest (and most direct) loss function we can think of

0/1 Loss function

- If we are wrong: loss of 1
- If we are correct: loss of 0
 - Pretty much the simplest loss function around
- This mean:
 - Only make a change when we make a mistake



Hard to Minimize

- Minimizing the 0/1 loss is difficult
 - Step function
- Replace with a similar form

$$L_w(y) = \sum_i^N \max(0, -y_i w \cdot x_i)$$

- Single example

$$L_w(y_i) = \max(0, -y_i w \cdot x_i)$$

Gradient

$$\partial L_w(y_i) = \begin{cases} 0 & y_i w \cdot x_i > 0 \\ -y_i x_i & y_i w \cdot x_i < 0 \end{cases}$$

- Ignore case when $w \cdot x_i = 0$ (tie)

Update Rule

$$w^{i+1} = w^i + \eta \partial L_w(y_i)$$

$$w^{i+1} = w^i + \eta(y_i - \hat{y}_i)x_i$$

$$\hat{y}_i = \text{sign}(w \cdot x_i)$$

Update

- Why is this a good update? $w^{j+1} = w^j + \eta y_i x_i$

$$\begin{aligned} (w^{j+1} \cdot x_i) y_i &= (w^j \cdot x_i) y_i + \eta (x_i y_i)(x_i y_i) \\ &= (w^j \cdot x_i) y_i + \eta y_i y_i (x_i x_i) \\ &= (w^j \cdot x_i) y_i + \eta \|x_i\|^2 \\ &> (w^j \cdot x_i) y_i \end{aligned}$$

- Our prediction has improved
 - This says nothing about seeing the example in the future
 - The prediction may still be incorrect
 - We are just moving in the right direction

Algorithm: Perceptron

- Initialize w and η
- On each round
 - Receive example x
 - Predict $\hat{y} = \text{sign}(w \cdot x)$
 - Receive correct label $y \in \{+1, -1\}$
 - Suffer loss $\ell_{0/1}(y, \hat{y})$
 - Update w : $w^{i+1} = w^i + \eta y_i x_i$

Perceptron

Fitting a function to data

- Fitting: Stochastic gradient descent
- Function: 0/1 loss with linear function
- Data: Update using a single example at a time

Perceptron Mark 1 (1960)



Why Perceptron?

- The first learning algorithm
- A way of thinking about data: Geometric interpretation of data
- A way of using data: online learning algorithms

A way of thinking about data

How We Represent Data

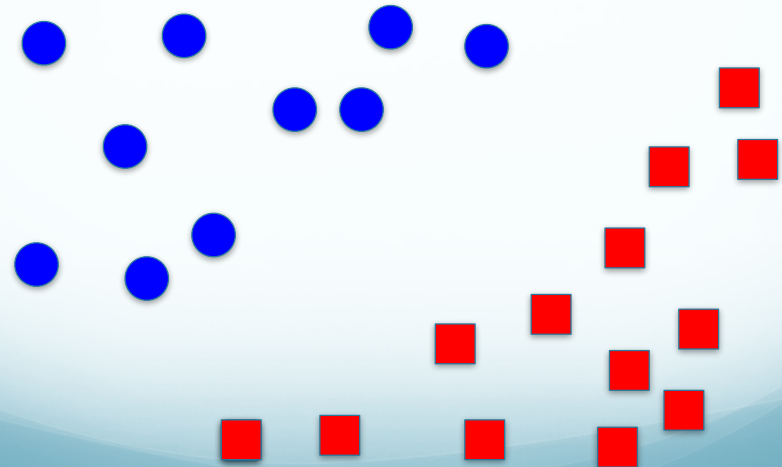
$$\{(x_i, y_i)\}_{i=1}^N \quad x_i \in \mathfrak{R}^M \quad y_i \in L$$

- A convenient way of representing data
- Also: a convenient way of *thinking about data*

Geometric Representations

- Each example $x_i \in \mathfrak{R}^M$ represents a point in an M dimensional space
- Classification: divides space into 2 parts
- Examples labeled according to where they are
 - Linear classification: a linear decision boundary
 - A hyper-plane (flat high dimensional line)

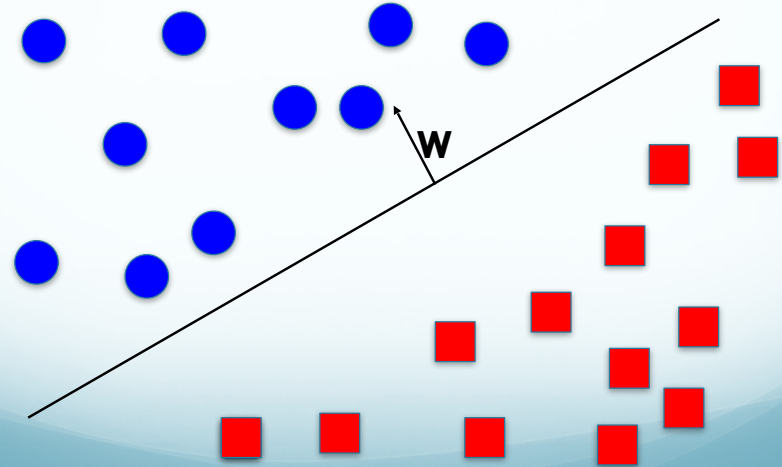
Geometric Representation



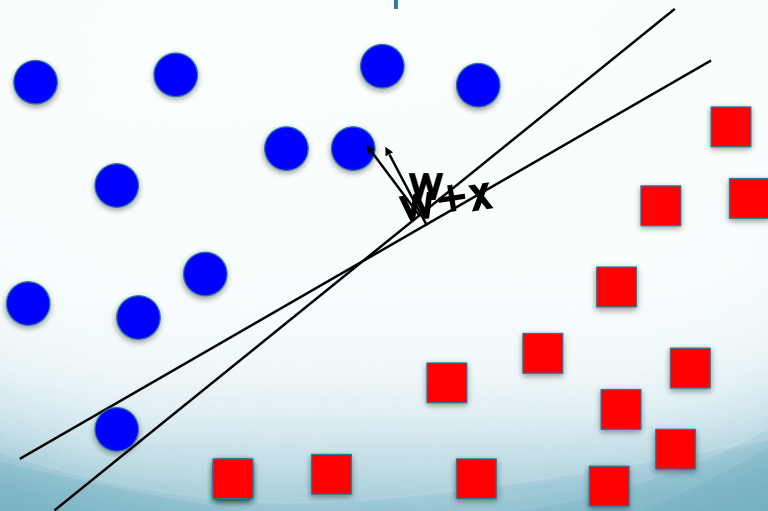
Discriminant Linear Classifiers

- Previously: we forced prediction by thresholding output
- Now: output either 0 or 1 directly
- Classification boundary represented by w
 - w is a vector that is orthogonal (normal) to the decision boundary $\hat{y} = \text{sign}(w \cdot x)$
- Prediction
 - The sign of the prediction indicates which side of the boundary
- Assume decision boundary passes through origin

Geometric Representation



Geometric Representation



Generalized Linear Function

- This is a linear function
 - $w \cdot x$
- Pass the output through a non-linear function
 - $\hat{y} = \text{sign}(w \cdot x)$
- Generalized linear function!
- The output is either +1 (positive) or -1 (negative)

Discriminant Linear Classifiers

- Magnitude of $w \cdot x$ does not matter
 - Relative magnitudes matter (we'll discuss soon)
- There are many representations of the same decision boundary
 - We can scale w without changing prediction

A way of using data

Batch Algorithms

- Train
 - Given training data $\{X, Y\}$
 - Learn the parameters of the model
- Test
 - Given an unseen unlabeled example x
 - Assign a label according to learned parameters
- Batch algorithms
 - Takes a batch of examples at once
- Idea: to improve speed, use a stochastic optimization algorithm

Assumptions Behind Batch

- The data is labeled with a consistent hypothesis
 - There is one optimal hypothesis that fits all of the data
 - This hypothesis is not necessarily in our hypothesis class
 - There may be some noise in the labels
- Examples are drawn from a common distribution IID (independent and identically distributed)
 - Identically- each draw is from the same distribution
 - Independent- each draw is independent
 - This allowed us to decompose the data likelihood in Logistic Regression

Removing Assumptions

- No train/test data
 - Instead access to a data stream
- Concept drift
 - No consistency in hypothesis used to label each example
- Examples not IID
 - Data distribution may change
 - Examples may be dependent
- Adversary model
 - An adversary controls the stream

Online Learning Algorithms

- Online learning handles all of these cases
- Make no assumptions about the data
 - Distribution
 - Hypothesis
- Online
 - They interact with the stream or a human
 - Predictions needed after every example
- Do the best you can on each single example

Why Online Learning?

- Few assumptions means widely applicable
- Strong theoretical foundation
- Scales to large amounts of data
 - Streaming metaphor processes examples one at a time
- Updates model without retraining
 - Spam filter: a single new spam email can update the model
- Handles a changing world
 - No assumptions about how data should behave

Online Learning Framework

- On each round
- Receive a single example x
- Predict \hat{y} for x using stored hypothesis
- Receive correct label y
- Suffer loss $\ell(y, \hat{y})$
- Create new hypothesis using current hypothesis, x and y

How to Update?

- We know when to update
- How do we update?
- Change w so it is *less wrong* on the given example
 - Less wrong = has smaller loss
 - A gradient step in the right direction
- We need to answer:
 - What is our model (e.g. linear classifiers)
 - What is our loss function/objective function?

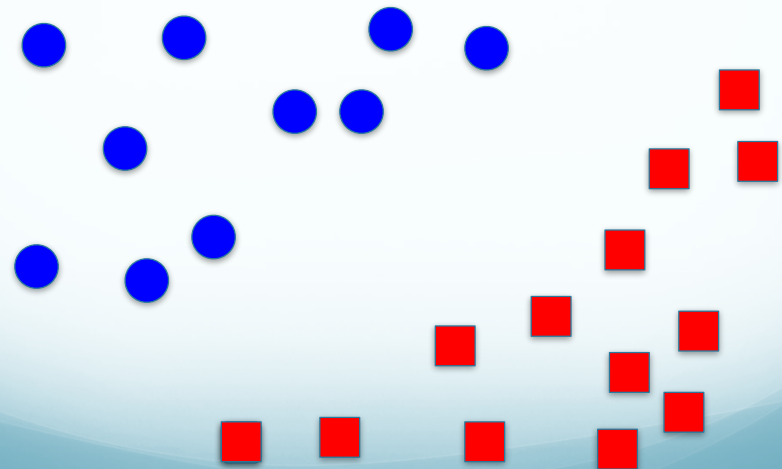
Expected Behavior

- We know that we improve with each update
- What can be said about the expected number of mistakes over a data stream?
 - Is it a lot?
 - A little?
 - Infinite?

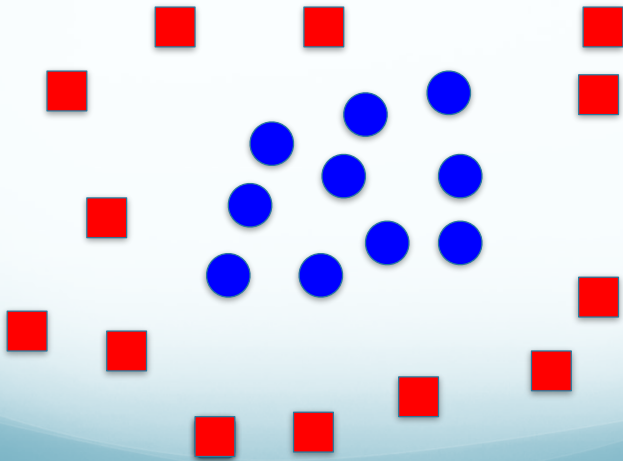
Linearly Separable

- Question: Is there a linear boundary that correctly separates all of the examples?
 - Yes: the examples are linearly separable
 - No: the examples are not linearly separable
- This is a separate issue from a consistent or optimal hypothesis
 - Could be not linearly separable and consistent hypothesis

Linearly Separable



Not Linearly Separable



Convergence

- Assume the data are linearly separable
- Will the Perceptron converge?
 - ie. Will it stop making updates?
- Yes! The Perceptron is guaranteed to converge on linearly separable data
- If it converges, then updates stop
 - If updates stop, then it makes a finite number of mistakes

Convergence

- Theorem: if the provided data are linearly separable with margin γ , then Perceptron will terminate in iterations linear with respect to the number of examples
 - Different theoretical frameworks for analyzing online algorithms
 - E.g. mistake bounds
- There are many versions of this theorem and proof
- This is a general version

Not Linearly Separable

- Data not linearly separable then will not converge
- Trivial to make data linearly separable
 - Add a unique feature to each example
 - Not very useful in practice
 - We'll learn better ways to do this

Oscillating Models

- For non-separable data, w will oscillate
- For separable data, it will converge
 - But *which* decision boundary will it converge to?
- Both cases mean w is highly dependent on the order of the data in the stream

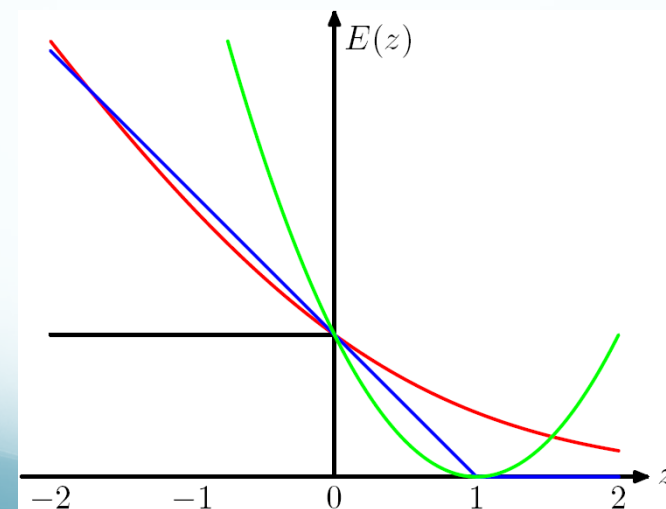
Model Combinations

- Solution: take the best model over time
 - A model that was good on many examples should be trusted more than the latest model
- Voting
 - Save w on each round and predict by voting
 - $\text{sign}([\sum_i \text{sign}(w_i \mathbf{x})])$
- Averaging
 - Take the average of w at each round and average
 - $\text{sign}([\sum_i w_i] \mathbf{x})$

Online Algorithms on the Rise

- Online algorithms are widely applied to large scale data problems
- In practice, many traditional algorithms now have stochastic optimizers
 - Faster for lots of data
 - Better for GPU hardware (mini-batch)

Rethinking Loss Functions



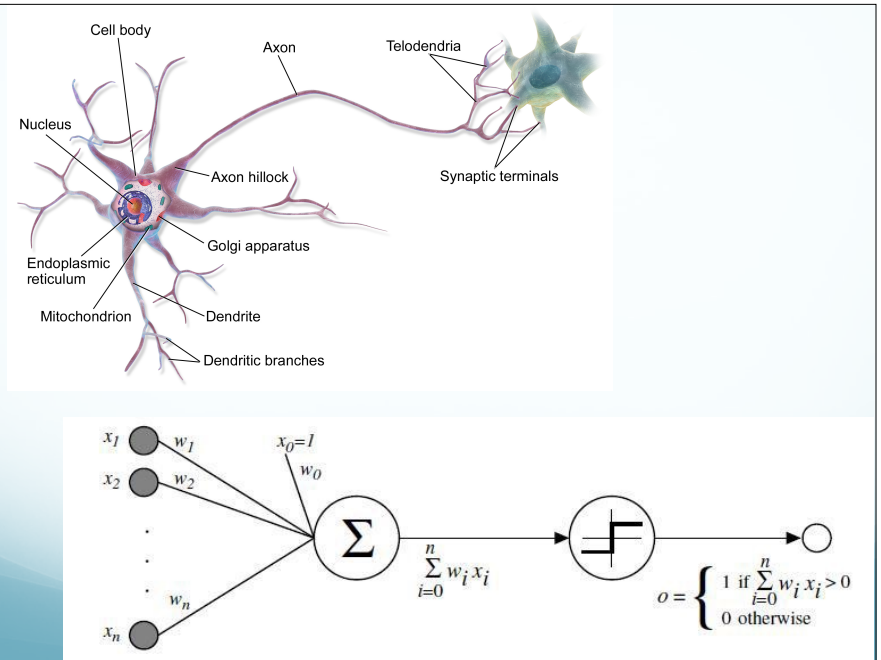
Lingering Questions

- We have discussed online training of discriminant functions for linear classifiers
 - What would we do if we saw all of the data (batch)?
- Perceptron converges to a separating hyperplane, but there are many
 - Which one is the best?
- Our solution for non-linear data was pretty silly
 - What can we do for non-linear data?

One More Thing: The Neural View

History

- Frank Rosenblatt: Psychologist at Cornell looking for a simple mathematical model of how neurons work in the brain to study how we learn
 - 1957: Starts work on Perceptron
 - 1960: Builds Perceptron Mark 1 machine
 - 1966: Minsky and Papert book show fundamental limitation of Perceptron
 - It's linear



Why a Neural View?

- Coming up in a few weeks: Multi-layer Perceptrons
 - We can stack Perceptrons on top of each other
 - This creates a NON-linear function
 - Overcomes historical limitations
- Stacking of Perceptrons (neurons) creates a neural network

Next Time

Support Vector Machines