

FEATURE MAPS

Why

Linear predictors are simple and we know how to select the parameters. The main downside is that there may not be a linear relationship between inputs and outputs.

Definition

A feature map for outputs A is a mapping $\phi: A \to \mathbb{R}^d$. In this setting, we call $a \in A$ the raw input record and we call $\phi(a)$ an embedding, feature embedding or feature vector. We call the components of a feature vector the features.

A feature map is faithful if, whenever records a_i and a_j are in some sense "similar" in the set A, the embeddings $\phi(a_i)$ and $\phi(a_j)$ are close in the vector space \mathbb{R}^d .

Since it is common for raw input records $a \in A$ to consist of many fields, it is regular to have several feature maps ϕ_i which operate component-wise on the fields of a. These are sometimes called basis functions.¹ We concatenate these field feature maps and commonly add a constant feature 1. Since \mathbf{R}^d is a vector space, it is common to refer to it in this case as the feature space.

Given a dataset $a = (a^1, ..., a^n)$ in A and a feature map $\phi : A \to \mathbb{R}^d$, the *embedded dataset* of a with respect to ϕ is the dataset $(\phi(a^1), ..., \phi(a^n))$ in \mathbb{R}^d .

¹Future editions will clarify, and perhaps remove.

