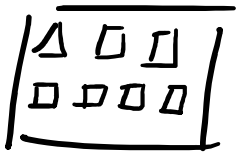


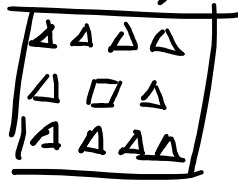
→ Entropy: Degree of disorder or uncertainty in a system.  
 ↳ Basis of something called mutual information.  
 ↳ Quantifies the relationship b/w 2 things.

□     △

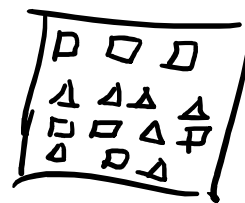
(a)



(b)



(c)



→ Surprise: Surprise is high when rare items probability is low.

$$\log\left(\frac{1}{P(H)}\right) = \log\left(\frac{1}{1}\right) = \underline{0}$$

$$\log\left(\frac{1}{P(T)}\right) = \log\left(\frac{1}{0}\right) = \log(1) - \log(0)$$

$$= \text{undefined.}$$

→ Surprise =  $\log\left(\frac{1}{P}\right)$

$$\log\left(\frac{1}{0.1}\right) = \log\left(\frac{1}{0.1}\right) = 0.152$$

$0.9 \rightarrow (H) \quad \log\left(\frac{1}{P(H)}\right) = \log\left(\frac{1}{0.9}\right) = 0.152$   
 $0.1 \rightarrow (T) \quad \log\left(\frac{1}{P(T)}\right) = \log\left(\frac{1}{0.1}\right) = 3.32$

$\rightarrow \quad H \quad H \quad T$   
 $0.9 \times 0.9 \times 0.1$

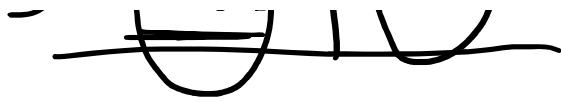
$$\begin{aligned} \text{Surprise} &= \log\left(\frac{1}{0.9 \times 0.9 \times 0.1}\right) \\ &= \log(1) - \log(0.9 \times 0.9 \times 0.1) \\ &= \log(1) - [\log(0.9) + \log(0.9) + \log(0.1)] \\ &= 0 - \log(0.9) - \log(0.9) - \log(0.1) \\ &= 0.15 + 0.15 + 3.32 = 3.62 \end{aligned}$$

$H \quad H \quad T \quad T \quad T \quad H \quad T$   
 $0.152 + 0.152 + 3.32 = \underline{\underline{3.62}} \quad 3.32 + 3.32 + 0.152 + 3.32$

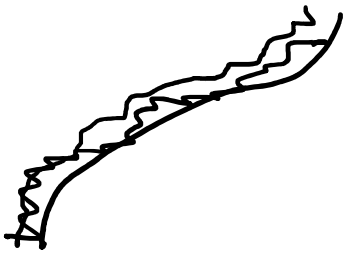
$\rightarrow$

	H	T
P	0.9	0.1
S	0.152	3.32

$$\begin{aligned} E(\text{Surprise}) &= (0.9 \times 0.152) + \\ &\quad (0.1 \times 3.32) \end{aligned}$$



$$(0.1 \times 3.32)$$



$$= \underline{\underline{0.45}}$$

$$E(\text{Surprise}) = \sum_{x=1}^n P(X=x)$$

Specific value  
for surprise

The probability of  
observing that specific  
value for surprise

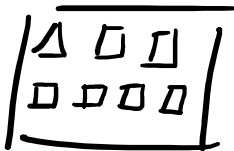
$$E = \sum \underbrace{\log\left(\frac{1}{p(x)}\right)}_{\text{Surprise}} \times \underbrace{p(x)}_{\text{Probability of surprise}}$$

$$\begin{aligned} E &= \sum p(x) \cdot \log\left(\frac{1}{p(x)}\right) \\ &= \sum p(x) [\log(1) - \log(p(x))] \\ &= \sum p(x) [0 - \log(p(x))] \\ &= \sum -p(x) \cdot \log(p(x)) \end{aligned}$$

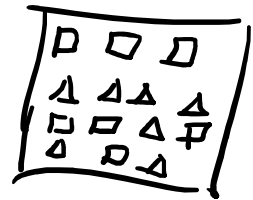
$$= \sum -p(x) \cdot \log p(x)$$

$$\therefore E = - \sum p(x) \cdot \log p(x)$$

(2)

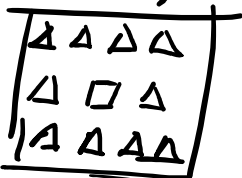


(2)

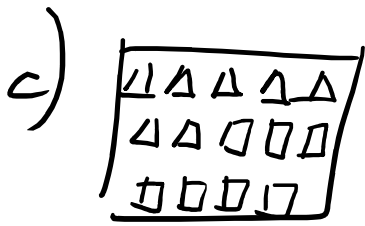


$$\begin{aligned} 4) E &= \sum p(x) \cdot \log \left( \frac{1}{p(x)} \right) \\ &= \frac{4}{7} \cdot \log \left( \frac{1}{\frac{4}{7}} \right) + \frac{1}{7} \cdot \log \left( \frac{1}{\frac{1}{7}} \right) \\ &= \underline{\underline{0.58}} \end{aligned}$$

(6)



$$\begin{aligned} 13) E &= \sum p(x) \cdot \log \left( \frac{1}{p(x)} \right) \\ &= \frac{1}{11} \times \log \left( \frac{1}{\frac{1}{11}} \right) + \frac{10}{11} \times \log \left( \frac{1}{\frac{10}{11}} \right) \\ &= \underline{\underline{0.439}} \end{aligned}$$



$$\begin{aligned}
 c) \quad E &= \sum p(x) \cdot \log\left(\frac{1}{p(x)}\right) \\
 &= \frac{7}{14} \times \log\left(\frac{1}{7/14}\right) + \frac{7}{14} \times \log\left(\frac{1}{7/14}\right) \\
 &= \underline{\underline{1}}
 \end{aligned}$$

; 0.58, 0.432, (1)

Maximum Entropy Model.

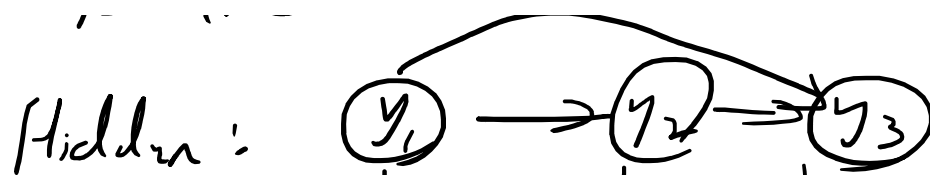
$$\begin{aligned}
 &= \operatorname{argmax} \left( \sum p(x) \cdot \log\left(\frac{1}{p(x)}\right) \right) \\
 &\operatorname{argmax} (E)
 \end{aligned}$$

→ MEM : Discriminative Model.

→ HMM ; Undetectable Flows ;

Generative : Hidden States.





$$P(y, x) = \prod P(y_i | y_{i-1}) P(x_i | y_i)$$

→ limitations:

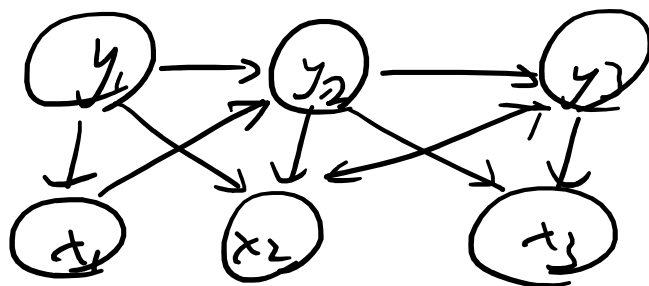
↳ static Transmission & Emission

↳ limited Dependencies

→ Conditional Random Field (CRF):

Goal: Model  $P(y|x)$   
Conditional Probability (Discriminative)

→



→ Linear Chain CRF:

$$x \sim f(x, y_{i-1}, y_i, i) y_i$$

$$X \rightarrow f(X, y_{i-1}, y_i, i)$$

Feature Function

$X$  - Observed Data       $y_{i-1}$  - Previous Hidden Data

$y_i$  - Current Hidden State       $i$  - Index  
(timestamp of current state)

→ Bruce Wayne lives in Gotham city

Linear Chain CRF:

$$\text{let } F(X, y_{i-1}, y_i, i) = \sum w_j \underbrace{f_j(X, y_{i-1}, y_i, i)}_{j^{\text{th}} \text{ feature function}}$$

$$\rightarrow p(y|x) = \frac{1}{Z} e^{\gamma}$$

↑  
Feature function Sum

Normalizing Parameter

$$\gamma = \sum F(X, y_{i-1}, y_i, i)$$

→ Formal Definition:

/ / / \ \

→ General Definition.

$$P(y|x) = \frac{1}{Z} \pi \exp(\phi_k(x, y))$$

Normalizer

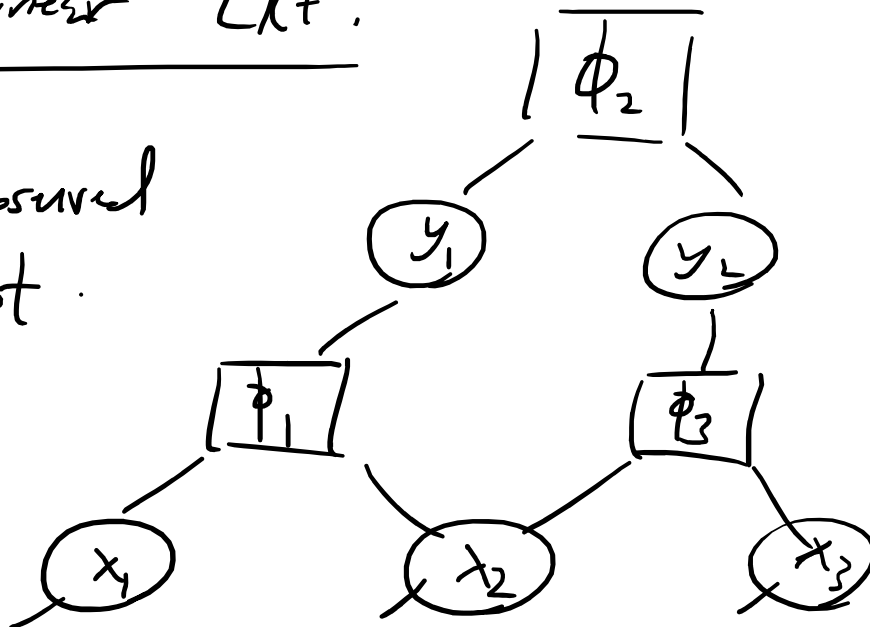
Any real valued scoring function of an argument.

→  $\phi_k(x, y) = w^T f_k(x, y)$  ~ Logistic Regression

$$\rightarrow P(y|x) = \frac{1}{Z} \exp\left(\sum_{k=1}^n w^T f_k(x, y)\right)$$

→ Log-Linear CRF:

→  $x$  is observed  
 $y$  is not.



→ Problem: Intractable Inference:



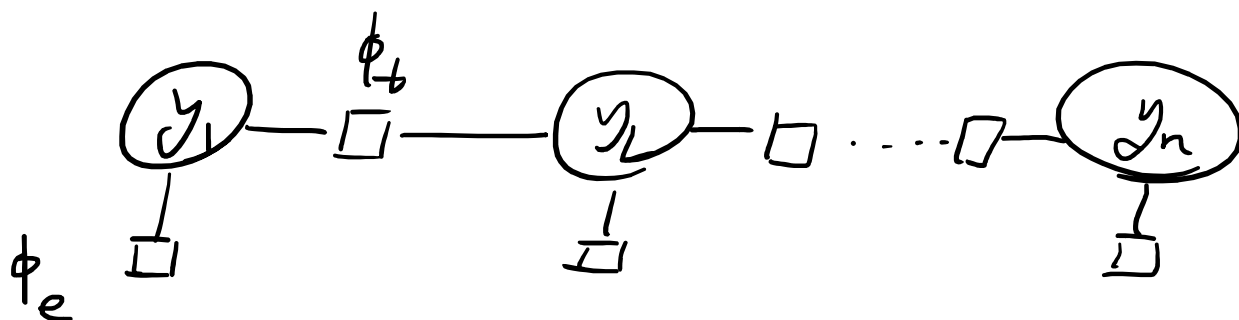
$$Z = \sum_{y'} \exp \left( \sum_{k=1}^n w^T f_k(x, y') \right)$$

→ Sequential CRF (Expressed w/ potentials  $\phi$ )

$$\rightarrow P(y|x) = \frac{1}{Z} \prod_{i=2}^n \exp(\phi_t(y_{i-1}, y_i)) \prod_{i=1}^n \exp(\phi_e(y_{i-1}, x))$$

→ Transitions  $\phi_t$

Emissions  $\phi_e$



→ Special case:

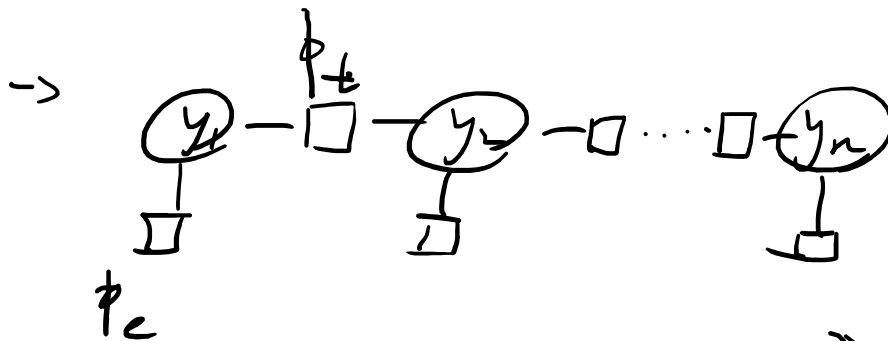
$$P(y|x) = \frac{1}{Z} \exp w^T \left[ \sum_{i=2}^n f_t(y_{i-1}, y_i) + \sum_{i=1}^n f_e(y_i, i, x) \right]$$

→ structure uses dynamic programming (Viterbi)

→ structure uses dynamic programming (Viterbi) to sum or max over all sequences.

$$\begin{array}{c}
 (y_1) \rightarrow (y_2) \rightarrow \dots \rightarrow (y_n) \\
 \downarrow \quad \downarrow \quad \downarrow \\
 (x_1) \quad (x_2) \quad (x_n)
 \end{array}
 \quad
 P(y_{1:n}) = P(y_1) P(x_1 | y_1) \dots$$

$$= P(y_1) \prod_{i=2}^n P(y_i | y_{i-1}) \prod_{i=1}^n P(x_i | y_i)$$



$$P(y|x) = \frac{1}{Z} \prod_{i=2}^n \exp(\phi_L(y_{i-1}, y_i)) \prod_{i=1}^n \exp(\phi_e(y_i, i, x))$$

Naive Bayes	Logistic Regression	HMM	CRF
<u>Local</u>	<u>Global</u>	<u>Local</u>	<u>Global</u>
S	D	S	D

→ locally normalized discriminative models do exist (MCR).