Structure Prediction

Athens NLP Summer School (AthNLP 2025)

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Structure Prediction

- 1 Overview
- 2 Structured inputs

Recap: Encoding sequences. RNN, CNN, transformer

Encoding graphs

Structured outputs

Probabilistic models of structures

Directed acyclic graphs

Algorithms for paths in DAGs: Maximization, probabilities, sampling

Application: Sequence tagging

Application: Sequence segmentation

Evaluating structured outputs

Machine Learning



Understanding, choosing, designing:

- models
- learning algorithms
- evaluation metrics
- experiment methodology

to learn and evaluate mappings from inputs x to outputs y.

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... for Structures



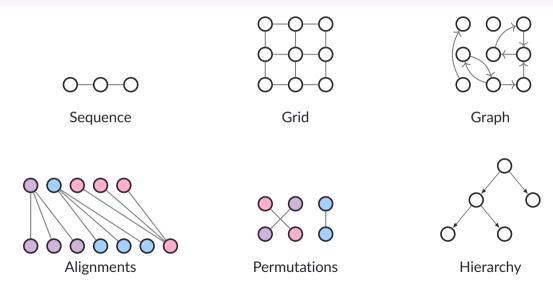
structure, noun: the way in which a complex object's parts are organized in relationship to one another.

Many objects we want to do ML on have interesting structure:

language, images, shapes, networks...

This lecture: how to work with <u>structure</u> in the <u>input</u> and the <u>output</u>.

A few examples of structure



Structures in NLP

- **Sequence** of (sub)words/characters: the usual way we encode linguistic data.
- **Segmentation** into entities / events / sections / speakers / ...
- Inter-word dependencies: syntactic or semantic analysis (graphs, trees)
- Alignment: between multi-lingual documents / speech to phonemes / ...

Structure is at the heart of all models and algorithms designed for NLP.

Context and acknowledgements

These slides are a condensed version of my UvA course "Machine Learning for Structures," with materials publicly available at https://vene.ro/mlds.

The original course covers more applications beyond NLP.

Slide help acknowledgements:

- Caio Corro
- Stela Topalova
- Mara Pîslar
- all the students taking my class

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Recap: ML classifiers

Learn to map from inputs $x \in \mathcal{X}$ to corresponding outputs $y \in \mathcal{Y}$ given a set of training pairs (x, y).

Classification:
$$\mathcal{Y} = \{1, 2, \dots, K\}.$$

Feature encoder $\phi: \mathcal{X} \to \mathbb{R}^d$. (could be hand-crafted or a neural net)

To make predictions:

$$\hat{y}(x) = \underset{y \in \mathcal{Y}}{\operatorname{argmax}} \, \boldsymbol{w}_y \cdot \boldsymbol{\phi}(x)$$

Another way to think of this:

weight matrix W with rows w_1, \ldots, w_k :

$$\mathbf{a}(x) = \mathbf{W} \boldsymbol{\phi}(x) \in \mathbb{R}^K$$
 is a vector of scores for each of the k classes

$$score(y; x) = [\mathbf{a}(x)]_y$$

The highest-scoring class wins:

$$\hat{y}(x) = \operatorname*{argmax} \mathsf{score}(y; x)$$

$$y \in \mathcal{Y}$$

Recap: Probabilistic classifiers, logistic regression

We can give a probabilistic interpretation to the ML classifier by interpreting scores as probabilities by applying <u>softmax</u>:

$$\Pr(y \mid x) = \frac{\exp(\mathsf{score}(y; x))}{Z}, \quad \text{where} \quad Z = \sum_{y \in \mathcal{Y}} \exp(\mathsf{score}(y; x)).$$

$$y \quad 1 \quad 2 \quad 3 \quad 4$$

$$\mathsf{score}(y; x) \quad -1.5 \quad 0.2 \quad 0.9 \quad -1.1$$

$$\Pr(y \mid x) \quad 0.05 \quad 0.29 \quad 0.58 \quad 0.08$$

This motivates logistic regression as a training objective (loss): train params to maximize $\sum_{(x,y)\in\mathcal{D}}\log \Pr(y\mid x)$.

Why is softmax the way it is:

exp ensures all probabilities are non-negative.

Z is the normalizing constant to ensure probabilities sum to 1.

Handling structures

We made no assumptions about the form of $x \in X$:

this is abstracted into the feature encoder $\phi(x)$.

In the next part (30min), we recap feature encoders for structured objects.

maybe with a few extensions you haven't seen.

Afterward, we will look at structured outputs \mathcal{Y} .

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Sequence input: Bag-of-words (Jurafsky and Martin, 2024, Ch. 4.1)

Simple but powerful idea: for each vocabulary item, a feature that counts it:

 $\phi_i(x)$ = number of occurrences of word v_i in x.

This leads to:

		\.		POOK	Hirist	good	15	long	nt	the	this
	text	ϕ_1	ϕ_1	ϕ_2	ϕ_3	ϕ_4	ϕ_5	ϕ_6	ϕ_7	ϕ_8	ϕ_9
x_1	"this book is good!"	1	0	1	0	1	1	0	0	0	1
<i>x</i> ₂	"fairly long book"	0	0	1	1	0	0	1	0	0	0
<i>X</i> 3	"the book isn't good."	0	1	1	0	1	1	0	1	1	0

Variants: zero-one, normalized frequencies.

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Variants: zero-one, normalized frequencies.

Order is lost: ϕ ("doesn't word order matter") = ϕ ("word order doesn't matter")

Sequence inputs: Getting some structure back

Sequential order = a fundamental structure of language.

n-grams: treat *n* consecutive tokens as a single one.

Bigram tokenization:

"the book isn't good." \rightarrow [the_book, book_is, is_n't, n't_good, good_.]

This captures some local order.

Can even combine: 1-gram \cup 2-gram $\cup ... \cup n$ -gram: ¹

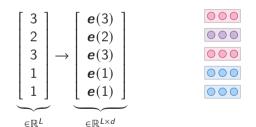
But, it comes at a cost: how many features are needed?

¹Ensure combination is reversible or else we won't be able to distinguish features. For instance, here, _ must not appear in any unigram.

Embeddings of discrete tokens

Neural networks perform continuous operations.

For sequential **discrete** data, (language, DNA, etc), we must first represent each token as a continuous "embedding" vector.



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$$\begin{bmatrix} 3 \\ 2 \\ 3 \\ 1 \\ 1 \end{bmatrix} \rightarrow \begin{bmatrix} e(3) \\ e(2) \\ e(3) \\ e(1) \\ e(1) \end{bmatrix}$$

$$\in \mathbb{R}^{L}$$

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The function e(i) retrieves the *i*th row from an *embedding matrix* $\mathbf{E} \in \mathbb{R}^{|V| \times d}$.

The embeddings could be fixed or learned as model parameters.

Continuous bag-of-words

Different-length sequences can be encoded by pooling their embeddings.

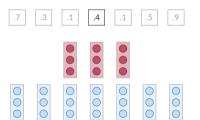


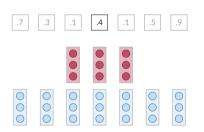
- average pooling: $z = \frac{1}{I}(z_1 + ... + z_L)$
- max pooling: $[z]_i = \max([z_1]_i, \dots, [z_L]_i$ (coordinate-wise)

Just like in the standard bag of words, word order doesn't matter.

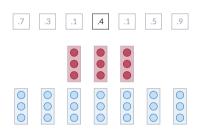
aka 1-d convolution with *d* channels

Denote L=sequence length,
 d=embedding size, k=window size.

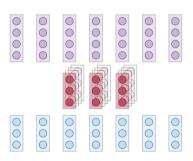




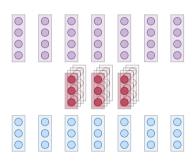
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- Apply m filters in parallel: output is a dim-m vector per window:
 a "layer" maps (L, d) → (L, m), for any L.
- Kind of like "continuous" n-grams!

Recurrent neural networks (RNN) (Jurafsky and Martin, 2024, Ch. 8) (Goldberg, 2017, Ch. 14)

Recurrently encoding a sequence of input vectors $(x_1, \ldots, x_n) \to (z_1, \ldots, z_n)$:

$$\boldsymbol{z}_t = \boldsymbol{\phi}(\boldsymbol{x}_t, \boldsymbol{z}_{t-1})$$



$$\mathbf{x}_1 \ \mathbf{x}_2 \ \mathbf{x}_3 \cdots$$

(input sequence)

The simplest RNN is the Elman RNN:

$$z_t = \tanh \left(\underbrace{\boldsymbol{W} \boldsymbol{x}_t}_{\text{linear of inputs}} + \underbrace{\boldsymbol{U} \boldsymbol{z}_{t-1}}_{\text{linear of prev. state}} + \boldsymbol{b} \right)$$

Each hidden state depends on the previous ones. Therefore, cannot parallelize, must compute in order $z_1, z_2, ...$

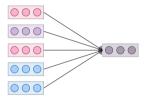
The initial state z_0 is a fixed parameter.

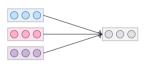
The final state z_n has seen the entire sequence.

Lec. 2

Pooling

$$z = \text{AveragePool}(z_1, \dots, z_n) := \frac{1}{n} \sum_{j=1}^{n} z_j$$



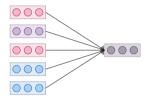


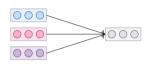
Used to get one representation of a variable-size set or sequence.

Combine n input vectors into one single output vector, with equal contribution.

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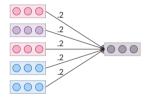
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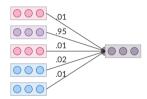
Combine n input vectors into one single output vector, with equal contribution.

But what if some of the inputs should contribute more than others?

Weighted average pooling

$$z = \sum_{i} \alpha_{i} z_{i}$$
, where $\alpha_{i} \geq 0$, $\sum_{i} \alpha_{i} = 1$

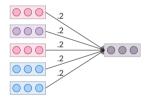


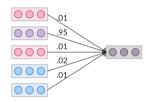


The weights α control the relative importance of the inputs.

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The weights α control the relative importance of the inputs.

But how to come up with these weights? How to decide what's important in a given context?

Attention

Key idea: have a representation of the "context" as a vector $\mathbf{q} \in \mathbb{R}^d$.

Then, say the importance of z_i is proportional to its alignment (\sim angle) to q:

$$\alpha_{i} = \underbrace{\frac{\exp(\boldsymbol{q} \cdot \boldsymbol{z}_{i})}{\sum_{j} \exp(\boldsymbol{q} \cdot \boldsymbol{z}_{j})}}_{[\operatorname{softmax}([\boldsymbol{q} \cdot \boldsymbol{z}_{1}, ..., \boldsymbol{q} \cdot \boldsymbol{z}_{n}])]_{i}}; \qquad \operatorname{Attn}(\boldsymbol{q}; \boldsymbol{z}_{1}, ..., \boldsymbol{z}_{n}) := \sum_{i} \alpha_{i} \boldsymbol{z}_{i}.$$

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This is the basic attention mechanism:

Pool a bunch of vectors, with varying weights, depending on how aligned they are with a context.

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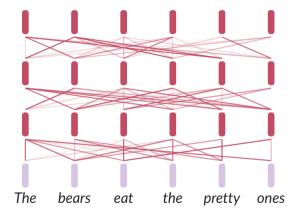
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What could be the context?

- Could be just a static learned parameter.
- If training on multiple tasks or domains, a can be an embedding of the domain.
- In machine translation (say EN \rightarrow NL), z_i are the EN words,

Transformer

Stacked multi-head attention (+ some annoying details like LayerNorm)



- Combines some of the strengths of CNN and RNN:
- Global even without much depth: every output depends on every input.
- Parallelizable: each position and each head can be computed separately. (still one layer at a time)
- Sequence-aware thanks to positional embeddings.

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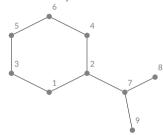
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Encoding general graphs

Graph-structured data: proteins, molecules, social networks, etc.

A graph G = (V, E):

- $V = \{1, ..., n\}$ is the set of nodes.
- $E \subseteq V \times V$ are the edges, e.g., $(u, v) \in E$ means an edge from u to v
- Directed vs undirected graphs: in a nutshell, undirected means
 (u, v) ∈ E ← (v, u) ∈ E.
- the adjacenty matrix $\mathbf{A} \in \{0, 1\}^{n \times n}$ encodes the set of edges E: $a_{uv} = 1 \iff (u, v) \in E$.



Each node can have a *type* (e.g., carbon, hydrogen, ...).

For simplicity, we assume all edges are of the same type.

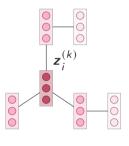
Graph datasets

Two main scenarios, but the tools we use are the same

- **1.** Each data point $x^{(i)}$ is a graph.
 - e.g., molecule solubility, malicious software detection, protein classification, ...
 - in NLP: syntactic/semantic-annotated texts, natural language generation (from AMR, from knowledge graphs).
 - can be given as a sequence of node labels $(x_1^{(i)}, \dots, x_{n_i}^{(i)})$ and an adjacency matrix $\mathbf{A}^{(i)}$
- 2. Data points are parts of one big graph.
 - e.g., node classification (classifying bots on twitter), link prediction (instagram follow suggestions), community detection, ...
 - in NLP: linking, knowledge base completion
 - harder to set up experiments, dev set/test set, etc.

Node representations with graph neural nets

Encoding a **graph** of input vectors $(x_1, ..., x_n) \rightarrow (z_1, ..., z_n)$:



- We apply an iterative process.
- At iteration 0, $z_i^{(0)} = x_i$ (the input embedding)
- At each iteration, a node's embedding is updated as a function of the embeddings of its neighbors, i.e., message passing along the edges:

$$\begin{split} & \boldsymbol{m}_i^{(k)} = \sum_{j \in N(i)} \boldsymbol{z}_j^{(k)} \\ & \boldsymbol{z}_i^{(k+1)} = \tanh \left(\boldsymbol{W}_{\text{self}} \boldsymbol{z}_i^{(k)} + \boldsymbol{W}_{\text{neigh}} \boldsymbol{m}_i^{(k)} + \boldsymbol{b} \right) \end{split}$$

Apply this update in parallel for every node, then repeat.

Pooling

As defined, a GNN gives us rich embeddings of every node.

To get a single embedding of the entire graph, we turn again to pooling.

Unlike for RNNs, there is no single node that could be taken as representative of the entire graph (especially if k is small and the graph is wide).

We turn to the kind of pooling used for CNNs:

- **1.** average pooling: $z = \frac{1}{n}(z_1 + \ldots + z_n)$
- **2.** max pooling: $[z]_j = \max([z_1]_j, ..., [z_n]_j)$

Permutation equivariance

The structure of a graph doesn't change if we number the nodes in another order.

The output of a GNN should not change either.

Mathematically, given a graph represented as (X, A), for any permutation matrix P, a GNN satisfies

$$\mathsf{GNN}(\boldsymbol{P}\boldsymbol{X},\boldsymbol{P}\boldsymbol{A}\boldsymbol{P}^\top) = \boldsymbol{P}\,\mathsf{GNN}(\boldsymbol{X},\boldsymbol{A}).$$

GNN variants

Many variations can be built on top of this idea.

- The update $z_i^{(k+1)} = \tanh(\boldsymbol{W}_{\text{self}} z_i^{(k)} + \boldsymbol{W}_{\text{neigh}} \boldsymbol{m}_i^{(k)} + \boldsymbol{b})$ resembles an RNN. \rightarrow gated variants (GGNN)!
- Separate weight matrices per iteration ($m{W}_{\{ ext{self,neigh}\}}^{(k)}, m{b}^{(k)}$)
- Supporting different edge types:
 - first, notice that $W_{\text{neigh}} \sum_{i} z_{j} = \sum_{i} W_{\text{neigh}} z_{j}$.
 - then, if e(i,j) is the type of the edge from i to j, we could compute $\sum_{j} \mathbf{W}_{e(i,j)} \mathbf{z}_{j}$.
- Different normalization over neighbors (more next time).

Self-attention for graphs

Self-attention (and thus Transformers) are permutation equivariant.

Remember in GNN we computed the message from neighbors as a sum:

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Instead, self-attention over neighbors:

$$\alpha_{ij} = \frac{\exp(\boldsymbol{q}_i \cdot \boldsymbol{k}_j)}{\sum_{j' \in N(i)} \exp(\boldsymbol{q}_i \cdot \boldsymbol{k}_{j'})}$$
$$\boldsymbol{m}_i = \sum_{j \in N(i)} \alpha_{ij} \boldsymbol{v}_j$$

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In other words: self-attention constrained by the adjacency structure

(no attention allowed where there is no edge)

Ethylene (
$$C_2H_4$$
): ${}^{\rm H}_{\rm H}$ c = c ${}^{\rm H}_{\rm H}$



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So far, we've studied this scenario:

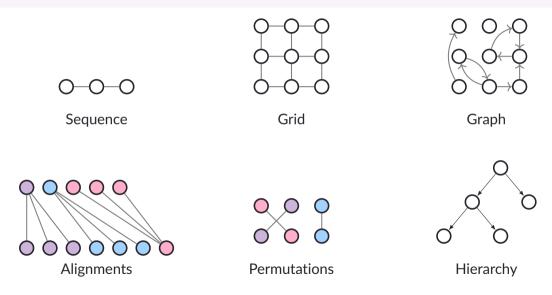
- Structured inputs
- Familiar unstructured outputs: classification / regression.

8% \longrightarrow \longrightarrow \longrightarrow

In the next part of class, we study **structured outputs**.



Reminder: Kinds of structure



- discrete objects
- made of smaller parts
- which interact with each other and/or constrain each other.

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Example: What are the possible ways to assign 4 jockeys to 4 horses?

$$\mathcal{Y} = \{(1, 2, 3, 4), (1, 2, 4, 3), (1, 3, 2, 4), \dots, (4, 3, 2, 1)\}$$

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What is $|\mathcal{Y}|$?

Recap: Logistic regression and perceptron losses

The two losses we've seen for multi-class classification: (changing notation slightly)

$$\begin{split} L_{\mathsf{LR}}(y) &= -\log \mathsf{Pr}(Y = y | x) \\ &= -\mathsf{score}(y) + \log \sum_{y' \in \mathcal{Y}} \mathsf{exp}\left(\mathsf{score}(y')\right) \\ L_{\mathsf{Perc}}(y) &= -\mathsf{score}(y) + \max_{y' \in \mathcal{Y}} \mathsf{score}(y') \end{split}$$

For classification:

- we had $\mathcal{Y} = \{1, 2, ..., K\}$
- the model (linear or NN) outputs a vector \mathbf{a} of scores for each class, so $score(y) = a_y$.

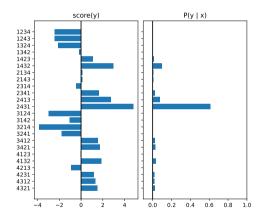
Can we generalize this to structured \mathcal{Y} ?

Probabilistic models of structures

Our model must be able to assign a score to every possible structure, $score(y; x, \theta)$. For brevity we just write score(y), but remember it depends on input and params.

From this, we can get a probability distribution over possible structures:

$$Pr(y \mid x) = \frac{\exp(\mathsf{score}(y))}{\sum_{y' \in \mathcal{Y}} \exp(\mathsf{score}(y'))}$$



Modelling challenges

Essential computational prerequisites:

- score(*y*)
- for prediction: $arg max_{y \in \mathcal{Y}} score(y)$
- for learning: $\log \sum_{y \in \mathcal{Y}} \exp (\operatorname{score}(y))$

The challenges: unlike multi-class classification,

- Y can vary for each data point (e.g., with n. horses)
- $|\mathcal{Y}|$ can get very large: we can't just for-loop over it.

Generally intractable!

But, for certain structures and scoring functions, efficient algorithms exist.

Structure Prediction

- 1 Overview
- 2 Structured inputs

Recap: Encoding sequences. RNN, CNN, transformer

Encoding graphs

3 Structured outputs

Probabilistic models of structures

Directed acyclic graphs

Algorithms for paths in DAGs: Maximization, probabilities, sampling

Application: Sequence tagging

Application: Sequence segmentation

Evaluating structured outputs

Computations for structures

Recall: Structured outputs are:

- discrete objects
- made of smaller parts
- which interact with each other and/or constrain each other,

and we must know how to compute:

- score(*y*)
- for prediction: $arg max_{y \in \mathcal{Y}} score(y)$
- for learning: $\log \sum_{y \in \mathcal{Y}} \exp(\operatorname{score}(y))$

For large problems, we can't enumerate \mathcal{Y} (could be exponentially large).

So, we must actually make use of its structure.

Recap: Graphs

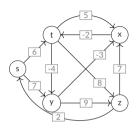
Definition 1: Weighted directed graph

A weighted directed graph is G = (V, E, w) where:

- *V* is the set of vertices (nodes) of *G*.
- $E \subset V \times V$ is the set of arcs of G: $uv \in E$ means there is an arc from node $u \in V$ to node $v \in V$ $(u \neq v)$.

Arcs are ordered pairs, so $uv \neq vu$.

• $w: E \to \mathbb{R}$ is a weight function assigning a weight to each edge.



Recap: Graphs

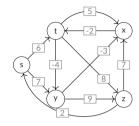
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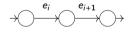
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Definition 2: Paths

A path A in G is a sequence of edges: $A = e_1 e_2 \dots e_k$, with each $e_i \in E$, two-by-two "linked", i.e., if $e_i = u_i v_i$ and $e_{i+1} = u_{i+1} v_{i+1}$ then we must have $v_i = u_{i+1}$.



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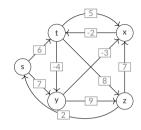
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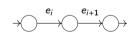
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The weight of a path is the sum of arc weights: $w(A) = \sum_{e \in P} w(e)$.

We denote path concatenation by $A_1 A_2$ (when legal).

Directed acyclic graphs

Definition 3: Cycle

A cycle is a path $e_1e_2\dots e_k$ wherein the last edge e_k points to the node from which the first edge e_1 departs.



Directed acyclic graphs

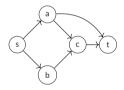
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A DAG is a directed graph that contains no cycles.



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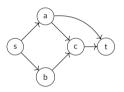
A DAG is a directed graph that contains no cycles.

Definition 4. Topological ordering

A topological ordering of a directed graph G = (V, E) is an ordering of its nodes v_1, v_2, \ldots, v_n such that if $v_i v_j \in E$ then i < j.

G is a DAG if and only if G admits a topological ordering.

Rough intuition: "backward" edges against the ordering \iff cycles.



TOs: s, a, b, c, t s, b, a, c, t

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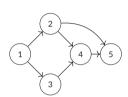
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Paths in DAGs

Label nodes in topological order $V = \{1, ..., n\}$.

Let \mathcal{Y}_i be the set of paths starting at 1 and ending at i.

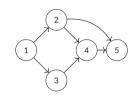


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Let's assume our space of structures is $\mathcal{Y} = \mathcal{Y}_n$.

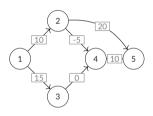


Important things to compute:

- score(y) = w(y)
- $\operatorname{argmax}_{y \in \mathcal{Y}_n} w(y)$
- $\log \sum_{y \in \mathcal{Y}_n} \exp w(y)$

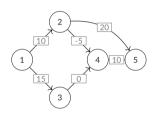
Max-scoring path

- The greedy path from 1 to 5 might not be best.
- From *Data Structures and Algorithms* you might recall Dijkstra's algorithm.
 - Requires no "negative cycles" always true for DAGs.
 - Complexity: $\Theta(|V| \log |V| + |E|)$ with "Fibonacci heaps"; $\Theta(|V|^2)$ with a straightforward implementation. .

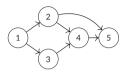


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- In the case of DAGs, we can do better.



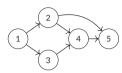
Dynamic programming recurrence



Goal: the max weight of a path from 1 to *i*:

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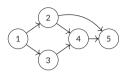
Define predecessors of i as $P_i := \{j \in V : ji \in E\}$.

Insight 1.

Any path from to i is an extension of some path to predecessor $j \in P_i$ by arc ji.

In other words: if $y \in \mathcal{Y}_i$ then $y = y' \hat{j}i$ for some $j \in P_i$ and some $y' \in \mathcal{Y}_j$.

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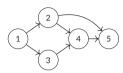
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Proposition: DP recurrence for max

For any i > 1, the best path from 1 to i is the best among the extensions of the best path to the predecessors of i:

$$m_i = \max_{j \in P_i} (m_j + w(ji))$$



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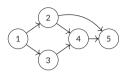
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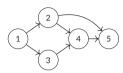
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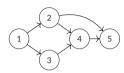
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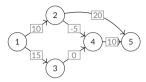
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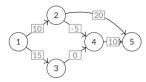
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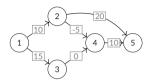


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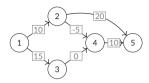
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General Viterbi algorithm for DAGs

input: Topologically-ordered DAG $G = (V, E, w), V = \{1, ..., n\}$ **output:** maximum path weights $m_1, ..., m_n$.

initialize
$$m_1 \leftarrow 0$$

for $i = 2, ..., n$ do
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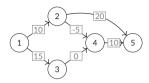
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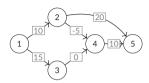
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Reconstruct path: follow backpointers

output: optimal path *y* from 1 to *n* (optional)

$$y = []; i \leftarrow n$$

while $i > 1$ do
 $y \leftarrow \pi_i i \hat{y}$
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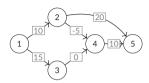
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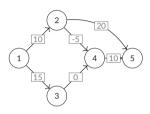
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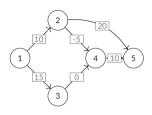


A weighted DAG induces a probability distributions over all paths from 1 to *n*:

$$Pr(y) = \frac{\exp(w(y))}{\sum_{y' \in \mathcal{Y}_n} \exp(w(y'))}$$

У	w(y)	$\exp(w(y))$	Pr(y)
$1 \rightarrow 2 \rightarrow 5$			
$1 \rightarrow 2 \rightarrow 4 \rightarrow$	5		
$1 \rightarrow 3 \rightarrow 4 \rightarrow$	5		

To assess Pr(y) even for a single path, the denominator sums over all paths.

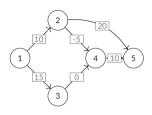


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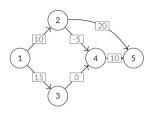


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Insight 4: addition distributes over log-sum-exp.

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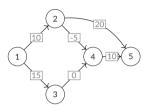
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$$m_i = \max_{j \in P_i} (m_j + w(ji)).$$

Proof:
$$q_i = \log \sum_{i=0}^{\infty} \sum_{y \in Y} \exp(w(y') + w(ji))$$

$$= \log \sum_{j \in P_i} \exp \left(\log \sum_{y' \in \mathcal{Y}_j} \exp(w(y')) + w(ji) \right)$$
$$= \log \sum_{i \in P_i} \exp \left(q_i + w(ji) \right).$$

The Forward algorithm



General forward algorithm for DAGs

input: Topologically-ordered DAG $G = (V, E, w), V = \{1, ..., n\}$ output: $q_n := \log \sum_{y \in \mathcal{Y}_n} \exp w(y)$.

initialize
$$q_1 \leftarrow 0$$

for $i = 2, ..., n$ do
 $q_i \leftarrow \log \sum_{j \in P_i} \exp(q_j + w(ji))$

Complexity: $\Theta(|V| + |E|)$.

Lets us calculate the log-probability of any given sequence $\log Pr(y)$.

Can use autodiff to get $\nabla_w \log \Pr(y)$.

Spot a pattern?

Why are these two algorithms so similar?

Deriving the DP recurrences was almost identical.

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- $x \oplus y = \max(x, y)$; $x \otimes y = x + y$ form a semiring over $\mathbb{R} \cup \{-\infty\}$.
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This is a very productive generalization that leads to other algorithms too:

- the boolean semiring $x \oplus y = x \lor y$, $x \otimes y = x \land y$ over $\{0, 1\}$ yields an algorithm for path existence;
- there is a semiring that leads to top-k paths.

Sampling paths

Goal: draw samples from the distribution over paths: $y_1, \ldots, y_k \sim \Pr(Y = y)$. Motivation:

- analyze not just the most likely path, but a set of "typical" paths
- perform inferences

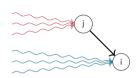
$$\mathbb{E}_{\mathsf{Pr}(Y)}[F(Y)]$$

for arbitrary functions *F*,

• train structured latent variable models

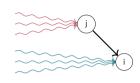
Probability that the last arc of a path ending in *i* is *ji*:

Pr(ji|y ends in i) =



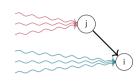
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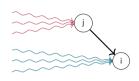
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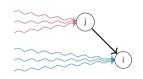
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All paths end in n, so draw the final arc jn first.

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Repeat same reasoning on the subgraph with nodes $1, \ldots, j$, i.e., replace n with j and repeat until we hit 1.

Resembles the backpointers from Viterbi: think "stochastic backpointers".

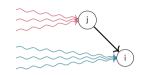
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Forward filtering, backward sampling for DAGs

input: Topologically-ordered DAG; **output:** y: a sample from Pr(y).

initialize
$$q_1 \leftarrow 0$$

for $i = 2, ..., n$ do
 $q_i \leftarrow \log \sum_{j \in P_i} \exp(q_j + w(ji))$
 $y = []; i \leftarrow n$
while $i > 1$ do
sample $j \in P_i$ w.p. $p_j = \exp(w(ji) + q_j - q_i)$
 $y \leftarrow ji \cap y$
 $i \leftarrow j$

Dynamic programming in DAG conclusion

If we can cast our problem as finding paths in a DAG, then dynamic programming (DP) lets us calculate:

- $\operatorname{argmax}_{y \in \mathcal{Y}} \operatorname{score}(y)$
- $\log \sum_{y \in \mathcal{Y}} \exp \operatorname{score}(y)$ and therefore probabilities
- samples from the distribution over structures

in linear time $\Theta(|V| + |E|)$.

Next we see a bunch of structures that fit this pattern, and some that do not.

Some structures solvable by DP cannot be represented via DAGs.

Dynamic programming in DAG: references and historical notes

The best modern reference for DP as taught in this course is Huang (2008).

Historically, DP is credited to Bellman (1954) in optimal policies and control.

Popularity of DP in NLP came via hidden markov models (HMM) in the 70s and 80s in speech, especially at IBM Research and Bell Labs through a limited-circulation text (Ferguson, 1980): Rabiner gives a first-hand history (Rabiner, n.d.).

Viterbi (1967) was working on information theory / codes. Forward comes from Markov process and is due to Baum (1972). FFBS (Frühwirth-Schnatter, 1994) originates from state space models. There is a lot of reinvention and misattribution around DP, and confusing naming. I tried to name things simply and logically but it can be ambiguous.

Structure Prediction

- 1 Overview
- 2 Structured inputs

Recap: Encoding sequences, RNN, CNN, transformer

Encoding graphs

3 Structured outputs

Probabilistic models of structures

Directed acyclic graphs

Algorithms for paths in DAGs: Maximization, probabilities, sampling

Application: Sequence tagging

Application: Sequence segmentation

Evaluating structured outputs

Given a sequence of *n* items $x = (x_1, ..., x_n)$, assign to each of them one of *K* tags:

$$\mathbf{y} = (y_1, \dots, y_n)$$
 where each $y_i \in \{1, \dots, K\}$.

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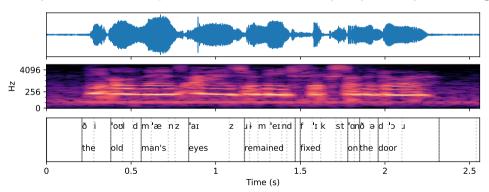
Example 1: Part-of-speech (POS) tagging in NLP

the old man the boat
$$\mathbf{y}_a$$
 det adj noun det noun \mathbf{y}_b det noun verb det noun

Given a sequence of *n* items $\mathbf{x} = (x_1, \dots, x_n)$, assign to each of them one of *K* tags:

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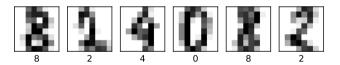
Example 2: Frame-level phoneme classification (may be part of speech recognition)



Given a sequence of *n* items $x = (x_1, ..., x_n)$, assign to each of them one of *K* tags:

$$\mathbf{y} = (y_1, \dots, y_n)$$
 where each $y_i \in \{1, \dots, K\}$.

Example 3: Optical character recognition



Characterizing the output space

Given a sequence of *n* items $\mathbf{x} = (x_1, \dots, x_n)$, assign to each of them one of *K* tags:

$$\mathbf{y} = (y_1, \dots, y_n)$$
 where each $y_i \in \{1, \dots, K\}$.

Input $\mathbf{x} = (x_1, \dots, x_n)$, e.g., a sequence of words.

Output $y = (y_1, ..., y_n)$, e.g., a sequence of part-of-speech tags.

For each data point (sentence), |y| = |x|; different data points have different lengths.

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For fixed length n, some possible outputs:

- $(1, 1, \ldots, 1, 1) \in \mathcal{Y}$
- $(1, 1, ..., 1, 2) \in \mathcal{Y}$
- $(K, K, \ldots, K, K) \in \mathcal{Y}$

How many in terms of n?

Part-of-speech tags

	Tag	Description	Example
	ADJ	Adjective: noun modifiers describing properties	red, young, awesome
ass	ADV	Adverb: verb modifiers of time, place, manner	very, slowly, home, yesterday
D D	NOUN	words for persons, places, things, etc.	algorithm, cat, mango, beauty
Open Class	VERB	words for actions and processes	draw, provide, go
O	PROPN	Proper noun: name of a person, organization, place, etc	Regina, IBM, Colorado
	INTJ	Interjection: exclamation, greeting, yes/no response, etc.	oh, um, yes, hello
	ADP	Adposition (Preposition/Postposition): marks a noun's	in, on, by, under
S		spacial, temporal, or other relation	
Closed Class Words	AUX	Auxiliary: helping verb marking tense, aspect, mood, etc.,	can, may, should, are
>	CCONJ	Coordinating Conjunction: joins two phrases/clauses	and, or, but
ass	DET	Determiner: marks noun phrase properties	a, an, the, this
\Box	NUM	Numeral	one, two, first, second
seq	PART	Particle: a preposition-like form used together with a verb	up, down, on, off, in, out, at, by
16	PRON	Pronoun: a shorthand for referring to an entity or event	she, who, I, others
	SCONJ	Subordinating Conjunction: joins a main clause with a	that, which
		subordinate clause such as a sentential complement	
E	PUNCT	Punctuation	; , ()
Other	SYM	Symbols like \$ or emoji	\$, %
	X	Other	asdf, qwfg

Figure 8.1 The 17 parts of speech in the Universal Dependencies tagset (Nivre et al., 2016a). Features can be added to make finer-grained distinctions (with properties like number, case, definiteness, and so on).

Writing
$$\mathbf{y} = (y_1, \dots, y_n)$$
, take $score(\mathbf{y}) = \sum_j a_{j,y_j}$.
A is a matrix of scores, e.g., computed by a NN encoder.

		det	noun	adj	verb
A =	the	5	0	0	0
	old	0	1	3	0
	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0

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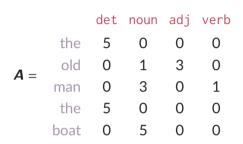
	the	old	man	the	boat
\boldsymbol{y}_a	det	adj	noun	det	noun
\mathbf{y}_b	det	noun	verb	det	noun

		det	noun	adj	verb
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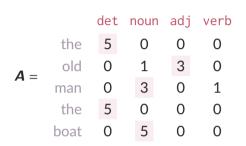
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the old man the boat
$$y_a$$
 det adj noun det noun y_b det noun verb det noun

$$score(y_a) = 21$$



Writing
$$\mathbf{y} = (y_1, \dots, y_n)$$
, take $score(\mathbf{y}) = \sum_j a_{j,y_j}$.

$$egin{array}{llll} & ext{the} & ext{old} & ext{man} & ext{the} & ext{boat} \ egin{array}{lllll} oldsymbol{y}_a & ext{det} & ext{adj} & ext{noun} & ext{det} & ext{noun} \ oldsymbol{y}_b & ext{det} & ext{noun} & ext{verb} & ext{det} & ext{noun} \ \end{array}$$

$$score(\boldsymbol{y}_a) = 21$$

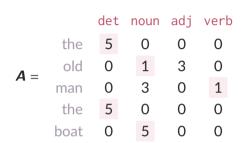
 $score(\boldsymbol{y}_b) =$

Writing
$$\mathbf{y} = (y_1, \dots, y_n)$$
, take $score(\mathbf{y}) = \sum_j a_{j,y_j}$.

$$oldsymbol{y}_a$$
 det adj noun det noun $oldsymbol{y}_b$ det noun verb det noun

$$score(\boldsymbol{y}_a) = 21$$

$$score(\boldsymbol{y}_b) = 17$$



A first attempt: separate classifier for each position.

1. embed and encode x, eg, with a CNN.

$$(x_1,\ldots,x_n)\to(z_1,\ldots,z_n)$$

2. For each position *j*, apply a classification head with *K* outputs. E.g.,

$$a_j = \mathbf{W}^{\top} \mathbf{z}_j + \mathbf{b}$$

Think of A as a matrix with n rows and K columns, where $a_{j,c}$ is the score of assigning tag c at position j.

3. Writing $\mathbf{y} = (y_1, \dots, y_n)$, take score $(\mathbf{y}) = \sum_j a_{j,y_j}$.

```
words = [21, 79, 14] # indices
emb = Embedding(vocab_sz, dim)
clf = Linear(dim, n_tags)
# optionally add RNN, CNN, whatever
Z = emb(words) # (3 \times dim)
A = clf(Z) # (3 × n tags)
# computing the score of a given tag sequence:
v = [2, 0, 2]
v_score = sum(A[i. vi]
              for v. vi in enumerate(v))
# or, if you want to be fancy/fast:
v_score = A[torch.arange(len(v)), v].sum()
```

$$\max_{\boldsymbol{y} \in \mathcal{Y}} \mathsf{score}(\boldsymbol{y})$$

		det	noun	adj	verb
A =	the	5	0	0	0
	old	0	1	3	0
	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0

With our score(y) = $\sum_i a_{j,y_i}$, can we compute:

$$\max_{\mathbf{y} \in \mathcal{Y}} \operatorname{score}(\mathbf{y})$$

$$= \max_{y_1 \in [K], \dots, y_n \in [K]} \operatorname{score}([y_1, \dots, y_n])$$

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	old man the	the 5 old 0 man 0 the 5	the 5 0 old 0 1 man 0 3 the 5 0	old 0 1 3 man 0 3 0 the 5 0 0

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$$= \max_{y_{1} \in [K], \dots, y_{n} \in [K]} \sum_{j} a_{j, y_{j}}$$

$$= \sum_{j} \max_{y_{j} \in [K]} a_{j, y_{j}}$$

So, $\arg\max_{\mathbf{y}} \operatorname{score}(\mathbf{y})$ is made up of the tags selected independently at each position.

		det	noun	adj	verb
A =	the	5	0	0	0
	old	0	1	3	0
	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0

$$\log \sum_{\pmb{y} \in \mathcal{Y}} \exp\left(\mathsf{score}(\pmb{y})\right)$$

		det	noun	adj	verb
A =	the	5	0	0	0
	old	0	1	3	0
	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0

$$\log \sum_{\mathbf{y} \in \mathcal{Y}} \exp (\operatorname{score}(\mathbf{y}))$$

$$= \log \sum_{y_1=1}^K \dots \sum_{y_n=1}^K \exp \sum_{j=1}^n a_{j,y_j}$$

		det	noun	adj	verb
A =	the	5	0	0	0
	old	0	1	3	0
	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0

$$\log \sum_{\mathbf{y} \in \mathcal{Y}} \exp(\operatorname{score}(\mathbf{y}))$$

$$= \log \sum_{y_1=1}^K \dots \sum_{y_n=1}^K \exp \sum_{j=1}^n a_{j,y_j}$$

$$= \log \sum_{y_1=1}^K \dots \sum_{y_n=1}^K \prod_{j=1}^n \exp a_{j,y_j}$$

		det	noun	adj	verb
	the	5	0	0	0
A =	old	0	1	3	0
A =	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0

$$\log \sum_{\mathbf{y} \in \mathcal{Y}} \exp(\operatorname{score}(\mathbf{y}))$$

$$= \log \sum_{y_1=1}^K \dots \sum_{y_n=1}^K \exp \sum_{j=1}^n a_{j,y_j}$$

$$= \log \sum_{y_1=1}^K \dots \sum_{y_n=1}^K \prod_{j=1}^n \exp a_{j,y_j}$$

$$= \log \prod_{j=1}^n \sum_{y_j=1}^K \exp a_{j,y_j}$$

		det	noun	adj	verb
	the	5	0	0	0
A =	old	0	1	3	0
	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0

$$\log \sum_{\mathbf{y} \in \mathcal{Y}} \exp (\operatorname{score}(\mathbf{y}))$$

$$= \log \sum_{y_1=1}^K \dots \sum_{y_n=1}^K \exp \sum_{j=1}^n a_{j,y_j}$$

$$= \log \sum_{y_1=1}^K \dots \sum_{y_n=1}^K \prod_{j=1}^n \exp a_{j,y_j}$$

$$= \log \prod_{j=1}^n \sum_{y_j=1}^K \exp a_{j,y_j}$$

$$= \sum_{i=1}^n \log \sum_{y_i=1}^K \exp a_{j,y_j}$$

		det	noun	adj	verb
A =	the	5	0	0	0
	old	0	1	3	0
	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0

With our score(\mathbf{y}) = $\sum_{i} a_{i,v_i}$, can we compute:

$$\log \sum_{\mathbf{y} \in \mathcal{Y}} \exp (\operatorname{score}(\mathbf{y}))$$

$$= \log \sum_{y_1=1}^K \dots \sum_{y_n=1}^K \exp \sum_{j=1}^n a_{j,y_j}$$

$$= \log \sum_{y_1=1}^K \dots \sum_{y_n=1}^K \prod_{j=1}^n \exp a_{j,y_j}$$

$$= \log \prod_{j=1}^n \sum_{y_j=1}^K \exp a_{j,y_j}$$

$$= \sum_{j=1}^n \log \sum_{y_j=1}^K \exp a_{j,y_j}$$

Probabilistic interpretation: independence

$$\log \Pr(\mathbf{y}) = \operatorname{score}(\mathbf{y}) - \log \sum_{\mathbf{y}' \in \mathcal{Y}} \exp \operatorname{score}(\mathbf{y}')$$
$$= \sum_{j} \underbrace{\left(a_{j,y_{j}} - \log \sum_{k \in [K]} \exp a_{j,k}\right)}_{\log \Pr(y_{j})}$$

For sequence tagging, the separable (fully-local) score

$$\mathsf{score}(\boldsymbol{y}) = \sum_{j} a_{j,y_j}$$

amounts to applying a probabilistic classifier to each of the n positions separately! (any "magic" comes from the feature representation / neural net encoder.)

Can we design a richer score(y) taking into account the sequential structure of y?

Entirely global model: like classification, where each possible sequence is a class.

As expressive as possible: score is any function of the sequence.

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But completely intractable: $O(K^n)$ time and space.

Entirely global model: like classification, where each possible sequence is a class.

As expressive as possible: score is any function of the sequence.

But completely intractable: $O(K^n)$ time and space.

Structure output prediction is about the space in between these two extremes.

Scoring with transitions

Idea: scoring transitions between adjacent tags

score(
$$\mathbf{y}$$
) = $\sum_{j=1}^{n} a_{j,y_j} + \sum_{j=2}^{n} t_{y_{j-1},y_j}$

For example, score([NOUN, DET, VERB]) = $+a_{2,DET}a_{1,NOUN} + a_{3,VERB} + t_{NOUN,DET} + t_{DET,VERB}$

Scoring with transitions

A rich scorer that takes into account the sequential nature of y while still allowing efficient computation:

scoring transitions between adjacent tags

score(
$$\mathbf{y}$$
) = $\sum_{j=1}^{n} a_{j,y_j} + \sum_{j=2}^{n} t_{y_{j-1},y_j}$

For example, score([NOUN, DET, VERB]) = $a_{1,NOUN} + a_{2,DET} + a_{3,VERB} + t_{NOUN,DET} + t_{DET,VERB}$

Sequence modeling with transition scores

score(
$$\mathbf{y}$$
) = $\sum_{j=1}^{n} a_{j,y_j} + \sum_{j=2}^{n} t_{y_{j-1},y_j}$

The tag scores $\mathbf{A} \in \mathbb{R}^{n \times K}$ can be computed as before (e.g., with a convnet.)

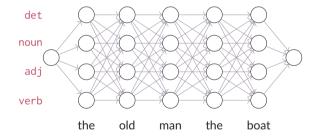
The transition scores $T \in \mathbb{R}^{K \times K}$:

- could be a learned parameter. (size does not depend on *n*)
- could be predicted by the neural net as a function of x.

Unlike in the separable case, with transition scores, we no longer get n parallel classifiers: the different tags impact one another. (This makes the model more expressive and more interesting.)

Sequence tagging as a DAG

$$score(y) = \sum_{j=1}^{n} a_{j,y_j} + \sum_{j=2}^{n} t_{y_{j-1},y_j}$$



$$G = (V, E, w) \text{ where:}$$

$$V = \{(j, c) : j \in [n], c \in [K]\}$$

$$\cup \{s, t\}$$

$$E = \{(j - 1, c') \rightarrow (j, c) : j \in [2, n], c, c' \in [K]\}$$

$$\cup \{s \rightarrow (1, c) : c \in [K]\}$$

$$\cup \{(n, c) \rightarrow t : c \in [K]\}$$

$$w((j - 1, c') \rightarrow (j, c)) = a_{j,c} + t_{c',c}$$

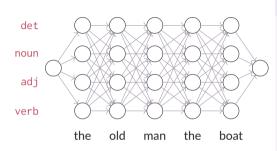
$$w(s \rightarrow (1, c)) = a_{1,c}$$

$$w((n, c) \rightarrow t) = 0$$

$$|V| \in \Theta(nK); \quad |E| \in \Theta(nK^2)$$

Topological ordering?

Viterbi for sequence tagging



General Viterbi (reminder sketch)

initialize
$$m_1 \leftarrow 0$$

for $i = 2, ..., n$ do
 $m_i \leftarrow \max_{j \in P_i} (m_j + w(ji))$
 $\pi_i \leftarrow \arg\max_{j \in P_i} (m_j + w(ji))$
follow backpointers to get best path

Viterbi for sequence tagging

input: Unary scores A ($n \times K$ array) Transition scores T ($K \times K$ array)

Forward: compute scores recursively $m_{1c} = a_{1c}$ for all $c \in [K]$ for j = 2 to n do for c = 1 to K do $m_{j,c} \leftarrow \max_{c' \in [K]} \left(m_{j-1,c'} + a_{j,c} + t_{c',c} \right)$ $\pi_{j,c} \leftarrow \arg\max_{c' \in [K]} \left(m_{j-1,c'} + a_{j,c} + t_{c',c} \right)$ $f^* = \max_{c' \in [K]} m_{n,c'}$

Backward: follow backpointers $y_n = \arg \max_{c'} m_n(c')$ for i = n - 1 down to 1 do

$$y_j = \pi_{j+1, y_{j+1}}$$

output: f^* and $y^* = [y_1, \dots, y_n]$

Viterbi for sequence tagging: Example

 $m_{j,c}$ is stored as a matrix M, same shape as A.

Apply
$$m_{1,c} = a_{1,c}$$
 to get the first row: (copied from **A**)

Then iteratively:
$$m_{j,c} = \max_{c' \in [K]} m_{j-1,c'} + a_{j,c} + t_{c',c}$$

At the end, take the maximum over the last row.

unary and transition scores:

		det	noun	adj	verb
A =	the	5	0	0	0
	old	0	1	3	0
	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0
		det	noun	adj	verb
T =	det	-4	3	2	-1
	noun	-3	-2	-1	2
	adj	-2	2	1	1
	verb	1	-1	0	0

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$$m_{j,c} = \max_{c' \in [K]} m_{j-1,c'} + a_{j,c} + t_{c',c}$$

At the end, take the maximum over the last row.

$$\mathbf{M} = \begin{array}{ccccc} \operatorname{det} & \operatorname{noun} & \operatorname{adj} & \operatorname{verb} \\ \operatorname{the} & 5 & 0 & 0 & 0 \\ \operatorname{old} & & & \\ \operatorname{man} & & & \\ \operatorname{the} & & & \\ \operatorname{boat} & & & \end{array}$$

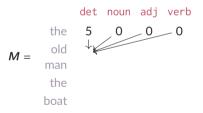
		det	noun	adj	verb
	the	5	0	0	0
	old	0	1	3	0
A =	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0
		det	noun	adj	verb
	det	-4	3	2	-1
T =	noun	-3	-2	-1	2
	adj	-2	2	1	1
	verb	1	-1	0	0

 $m_{j,c}$ is stored as a matrix M, same shape as A.

Apply $m_{1,c} = a_{1,c}$ to get the first row: (copied from **A**)

Then iteratively: $m_{j,c} = \max_{c' \in [K]} m_{j-1,c'} + a_{j,c} + t_{c',c}$

At the end, take the maximum over the last row.



		det	noun	adj	verb
	the	5	0	0	0
A =	old	0	1	3	0
A -	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0
		det	noun	adj	verb
T =	det	-4	3	2	-1
	noun	-3	-2	-1	2
	adj	-2	2	1	1
	verb	1	$^{-1}$	0	0

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At the end, take the maximum over the last row.

$$\mathbf{M} = \begin{array}{cccccc} \operatorname{det} & \operatorname{noun} & \operatorname{adj} & \operatorname{verb} \\ \operatorname{the} & 5 & 0 & 0 & 0 \\ \operatorname{old} & 1 & & & \\ \operatorname{man} & & & & \\ \operatorname{the} & & & & \\ \operatorname{boat} & & & & \end{array}$$

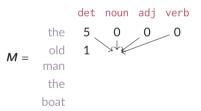
		det	noun	adj	verb
	the	5	0	0	0
A =	old	0	1	3	0
A -	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0
		det	noun	adj	verb
	det	-4	3	2	-1
T =	noun	-3	-2	-1	2
	adj	-2	2	1	1
	verb	1	-1	0	0

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Then iteratively: $m_{j,c} = \max_{c' \in [K]} m_{j-1,c'} + a_{j,c} + t_{c',c}$

At the end, take the maximum over the last row.



		det	noun	adj	verb
	the	5	0	0	0
A =	old	0	1	3	0
A =	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0
		det	noun	adj	verb
T =	det	-4	3	2	-1
	noun	-3	-2	-1	2
	adj	-2	2	1	1
	verb	1	-1	0	0

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Then iteratively:
$$m_{j,c} = \max_{c' \in [K]} m_{j-1,c'} + a_{j,c} + t_{c',c}$$

At the end, take the maximum over the last row.

$$\mathbf{M} = \begin{array}{cccccc} & \text{det noun adj verb} \\ & \text{the} & 5 & 0 & 0 & 0 \\ & \text{old} & \mathbf{1} & \mathbf{9} \\ & \text{man} \\ & \text{the} \\ & \text{boat} \end{array}$$

		det	noun	adj	verb
	the	5	0	0	0
A =	old	0	1	3	0
A =	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0
		det	noun	adj	verb
T =	det	-4	3	2	-1
	noun	-3	-2	-1	2
	adj	-2	2	1	1
	verb	1	$^{-1}$	0	0

 $m_{j,c}$ is stored as a matrix M, same shape as A.

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Then iteratively: $m_{j,c} = \max_{c' \in [K]} m_{j-1,c'} + a_{j,c} + t_{c',c}$

At the end, take the maximum over the last row.

		det	noun	adj	verb
	the	5	0	0	0
Λ _	old	0	1	3	0
A =	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0
		det	noun	adj	verb
T =	det	-4	3	2	-1
	noun	-3	-2	-1	2
	adj	-2	2	1	1
	verb	1	$^{-1}$	0	0

 $m_{j,c}$ is stored as a matrix M, same shape as A.

Apply $m_{1,c} = a_{1,c}$ to get the first row: (copied from **A**)

Then iteratively: $m_{j,c} = \max_{c' \in [K]} m_{j-1,c'} + a_{j,c} + t_{c',c}$

At the end, take the maximum over the last row.

		det	noun	adj	verb	
	the	5	0	0	0	
M =	old	1	9	10	4	
	man	8	15	11	12	
	the	18	13	14	17	
	boat	18	26	20	17	

		det	noun	adj	verb
	the	5	0	0	0
A =	old	0	1	3	0
A -	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0
		det	noun	adj	verb
T =	det	-4	3	2	-1
	noun	-3	-2	-1	2
	adj	-2	2	1	1
	verh	1	-1	0	0

 $m_{j,c}$ is stored as a matrix M, same shape as A.

Apply $m_{1,c} = a_{1,c}$ to get the first row: (copied from **A**)

Then iteratively: $m_{j,c} = \max_{c' \in [K]} m_{j-1,c'} + a_{j,c} + t_{c',c}$

At the end, take the maximum over the last row.

To find the best tag sequence y^* , keep track of the path.

		det	noun	adj	verb
	the	5	0	0	0
A =	old	0	1	3	0
A -	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0
		det	noun	adj	verb
T =	det	-4	3	2	-1
	noun	-3	-2	-1	2
	adj	-2	2	1	1
	verb	1	-1	0	0

 $m_{j,c}$ is stored as a matrix M, same shape as A.

Apply $m_{1,c} = a_{1,c}$ to get the first row: (copied from **A**)

Then iteratively: $m_{j,c} = \max_{c' \in [K]} m_{j-1,c'} + a_{j,c} + t_{c',c}$

At the end, take the maximum over the last row.

To find the best tag sequence y^* , keep track of the path.

		det	noun	adj	verb
	the	5	0	0	0
A =	old	0	1	3	0
A -	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0
		det	noun	adj	verb
T =	det	-4	3	2	-1
	noun	-3	-2	-1	2
	adj	-2	2	1	1
	verb	1	-1	0	0

The two main recurrences of sequence tagging:

(Dynamic programming applied to the sequence tagging DAG)

$$\begin{split} m_{j,c} &= \max_{c' \in [K]} & \left(m_{j-1,c'} + a_{jc} + t_{c'c} \right), \\ q_{j,c} &= \log \sum_{c' \in [K]} \exp \left(q_{j-1,c'} + a_{jc} + t_{c'c} \right). \end{split}$$

The Forward algorithm

Forward algorithm for sequence tagging

```
input: Unary scores A (n \times K array)
Transition scores T (K \times K array)
Forward: compute scores recursively q_{1,c} = a_{1,c} for all c \in [K]
for j = 2 to n do
for c = 1 to K do
q_{j,c} = \log \sum_{c' \in [K]} \exp \left(q_{j-1,c'} + a_{j,c} + t_{c',c}\right)
return \log Z = \log \sum_{c' \in [K]} \exp \left(q_{n,c'}\right)
```

the	old	man	the	boat	
det	adj	noun	det	noun	$score(y_a) = 25$
det	noun	verb	det	noun	$score(y_b) = 26$
noun	noun	noun	noun	noun	$score(y_c) = 1$
	det det	det adj det noun	det adj noun det noun verb	det adj noun det det noun verb det	the old man the boat det adj noun det noun verb det noun noun noun noun noun

		det	noun	adj	verb
	the	5	0	0	0
A =	old	0	1	3	0
A =	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0
		det	noun	adj	verb
	det	-4	3	2	-1
T =	noun	-3	-2	-1	2
	adj	-2	2	1	1
	verb	1	-1	0	C

	boat	the	man	old	the	
$score(y_a) = 25$	noun	det	noun	adj	det	\mathbf{y}_a
$score(y_b) = 26$	noun	det	verb	noun	det	\mathbf{y}_b
$score(y_c) = 1$	noun	noun	noun	noun	noun	\mathbf{y}_c
30010(J C)	Hoan	moun	noan	noan	Hoan	J C

 $\log Z \approx 26.885$

Applying the Forward algorithm yields

		det	noun	adj	verb
	the	5	0	0	0
A =	old	0	1	3	0
A –	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0
		det	noun	adj	verb
	det	det -4	noun 3	adj 2	verb -:
T =	det noun				-:
T =		-4	3	2	verb
T =	noun	-4 -3	3 -2	2 -1	-:

	the	old	man	the	boat	
\mathbf{y}_a	det	adj	noun	det	noun	$score(y_a) = 25$
\mathbf{y}_b	det	noun	verb	det	noun	$score(y_b) = 26$
\boldsymbol{y}_{c}	noun	noun	noun	noun	noun	$score(y_c) = 1$

$$\log Z \approx 26.885$$

$$\log P(y_a) = \text{score}(y_a) - \log Z = 25 - 26.885 = -1.885$$

		det	noun	adj	verb
	the	5	0	0	0
A =	old	0	1	3	0
A –	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0
		det	noun	adj	verb
	det	det -4	noun 3	adj 2	verb
T =	det noun				
T =		-4	3	2	-1
T =	noun	-4 -3	3 -2	2 -1	-1 2

	boat	the	man	old	the	
$score(y_a) = 25$	noun	det	noun	adj	det	\mathbf{y}_a
$score(y_b) = 26$	noun	det	verb	noun	det	y _b
$score(y_c) = 1$	noun	noun	noun	noun	noun	\boldsymbol{y}_{c}

$$\log Z \approx 26.885$$

$$\log P(y_a) = \operatorname{score}(y_a) - \log Z = 25 - 26.885 = -1.885$$
$$\log P(y_b) = \operatorname{score}(y_b) - \log Z = 26 - 26.885 = -0.885$$

		det	noun	adj	verb
	the	5	0	0	0
A =	old	0	1	3	0
A –	man	0	3	0	1
	the	5	0	0	0
	boat	0	5	0	0
		det	noun	adj	verb
	det	-4	3	2	-1
T =	noun	-3	-2	-1	2
	adj	-2	2	1	1
	verb	1	-1	0	(

the	old	man	the	boat	
det	adj	noun	det	noun	$score(y_a) = 25$
det	noun	verb	det	noun	$score(y_b) = 26$
noun	noun	noun	noun	noun	$score(y_c) = 1$
	det det	det adj det noun	det adj noun det noun verb	det adj noun det det noun verb det	the old man the boat det adj noun det noun noun noun noun noun noun noun

$$Q = \begin{array}{c} \text{det} \quad \text{noun} \quad \text{adj} \quad \text{verb} \\ \text{the} \quad 5.00 \quad 0.00 \quad 0.00 \quad 0.00 \\ \text{old} \quad 1.73 \quad 9.00 \quad 10.00 \quad 4.19 \\ \text{man} \quad 8.18 \quad 15.01 \quad 11.05 \quad 12.70 \\ \text{the} \quad 18.88 \quad 13.92 \quad 14.37 \quad 17.03 \\ \text{boat} \quad 18.08 \quad 26.88 \quad 20.90 \quad 18.38 \\ \\ \text{log $Z \approx 26.885$} \end{array}$$

$$\log P(y_a) = \text{score}(y_a) - \log Z = 25 - 26.885 = -1.885$$

$$\log P(y_b) = \text{score}(y_b) - \log Z = 26 - 26.885 = -0.885$$

$$\log P(y_c) = \text{score}(y_c) - \log Z = 1 - 26.885 = -25.885$$

	det	noun	adj	verb
the	5	0	0	0
old	0	1	3	0
man	0	3	0	1
the	5	0	0	0
boat	0	5	0	0
	det	noun	adj	verb
det	-4	3	2	-1
noun	-3	-2	-1	2
adj	-2	2	1	1
verb	1	-1	0	C
	old man the boat det noun adj	the 5 old 0 man 0 the 5 boat 0 det det -4 noun -3 adj -2	the 5 0 0 old 0 1 man 0 3 the 5 0 boat 0 5 with 5 moun det -4 3 noun -3 -2 adj -2 2	the 5 0 0 0 old 0 1 3 man 0 3 0 the 5 0 0 boat 0 5 0 det noun adj det -4 3 2 noun -3 -2 -1 adj -2 2 1

Putting it all together

At this point, we have all the ingredients needed to train a probabilistic sequence tagger with transition scores!

- 1. Receiving an input sequence x, the model returns unary and transition scores A and T.
- **2.** If we're at test time: run Viterbi to get predicted sequence; compute accuracies etc.
- 3. If training time: run Forward algorithm to compute the training objective $-\log P(\mathbf{y}\mid\mathbf{x}) = -\operatorname{score}(\mathbf{y}) + \log \sum_{\mathbf{y}'\in\mathcal{Y}} \exp\operatorname{score}(\mathbf{y}').$

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Probabilistic models of structures

Directed acyclic graphs

Algorithms for paths in DAGs: Maximization, probabilities, sampling

Application: Sequence tagging

Application: Sequence segmentation

Evaluating structured outputs

The rod cutting problem: We have a rod of length *n* units, and we can cut it at every marker. What cuts to make to maximize the total value of the resulting pieces?



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DNA/RNA:

Word segmentation:

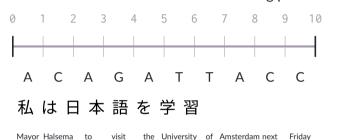
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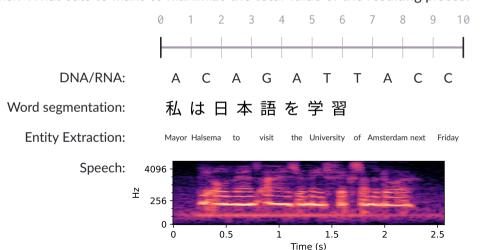
DNA/RNA:

Word segmentation:

Entity Extraction:

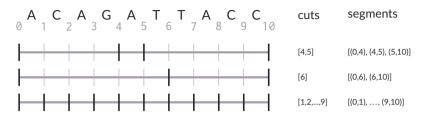


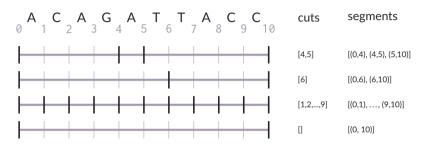
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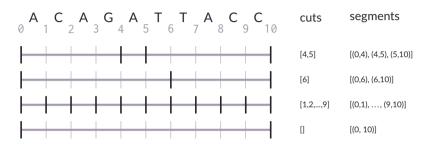




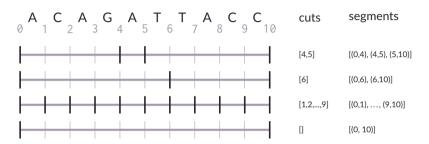




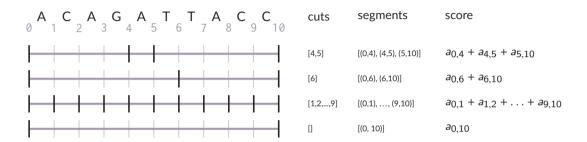




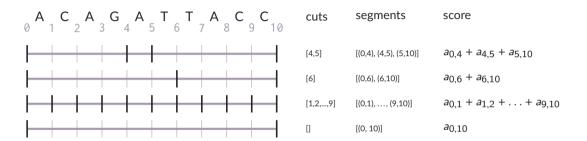
• How many possible segments?



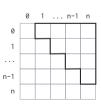
- How many possible segments?
- How many possible segmentations?

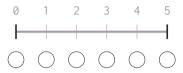


- How many possible segments?
- How many possible *segmentations*?
- Scoring: assign a score to every possible segment (i, j).

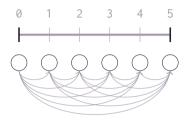


- How many possible segments?
- How many possible *segmentations*?
- Scoring: assign a score to every possible segment (i, j).
- You can visualize this as the "upper triangle" of a $(n + 1) \times (n + 1)$ matrix:



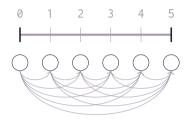


Nodes: one per fencepost. $V = \{0, 1, ..., n\}$.



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Edges: one per segment. $E = \{(i,j) : 0 \le i < j \le n\}.$

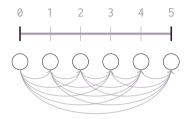


Nodes: one per fencepost. $V = \{0, 1, ..., n\}$.

Edges: one per segment. $F = \{(i, i) : 0 < i < i < n\}$

$$E = \{(i, j) : 0 \le i < j \le n\}.$$

Topologic order?



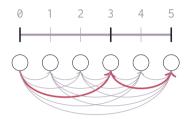
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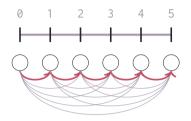
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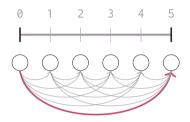
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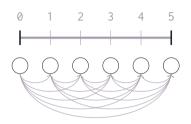
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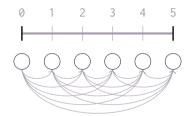
Viterbi for segmentation

input: segment scores $\mathbf{A} \in \mathbb{R}^{n \times n}$

Forward: compute recursively $m_1 = a_{01}$; $\pi_1 = 0$ for j = 2 to n do $m_j \leftarrow \max_{0 \le i < j} m_i + a_{ij}$ $\pi_j \leftarrow \arg\max_{0 \le i < j} m_i + a_{ij}$ $f^* = m_n$ Backward: follow backpointers $y^* = []; j \leftarrow n$ while j > 0 do $y^* = [(\pi_j, j)] + y^*$ $j = \pi_j$

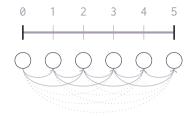
Analogously, we can obtain a *Forward* algorithm for log *Z*: exercise for you.

Extension 1: Bounded segment length



- can be much faster if we limit segment lengts to $L \ll n$.
- in terms of the DAG: discard edges ij where j i > L
- exercise: how does this impact the complexity of Viterbi?

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- can be much faster if we limit segment lengts to $L \ll n$.
- in terms of the DAG: discard edges ij where j i > L
- exercise: how does this impact the complexity of Viterbi?

Extension 2: Labeled segments



- each segment also receives a label (e.g., PERSON, ORGANIZATION, NONE...)
- the labels are independent given the cuts: for any two nodes in the DAG, we only need to pick the best edge between them.

Extension 3: Labeled + transitions

- drawing inspiration from sequence tagging: what if we want a reward/penalty for consecutive PERSON→ORGANIZATION segments?
- labels no longer independent given cuts.
- still solvable via DP, but must keep track of transitions.
- essentially a combination of the sequence tagging DAG and the segmentation DAG.

Segmentation structure: Summary

- Segmentations of a length-n sequence: $O(2^n)$ possible segmentations, $O(n^2)$ possible segments.
- Dynamic programming gives polynomial-time probabilistic segmentation models.
- Extensions can accommodate maximum lengths, labels, transitions.

Tagging and segmentation: Historical notes

The model we derived for sequence tagging was first proposed (with non-neural features) under the name "linear chain conditional random field" (Lafferty et al., 2001) and is often informally just called "CRF"; this is confusing.

The segmentation model is technically also a CRF, often called semi-Markov CRF or semi-CRF attributed to Sarawagi and Cohen (2004), to the best of my knowledge the first attestation of the Viterbi algorithm in this model is due to Bridle and Sedgwick (1977). However this conference paper is garbled in the IEEE online archive and can only be found uncorrupted in libraries. It is also (unreferenced) one of the teaching examples of DP in Cormen et al. (2009).

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Evaluating structured outputs

Well, what would we do in the unstructured case?

Notation: Iverson Bracket

$$\llbracket p \rrbracket = \begin{cases} 1, & p \text{ is true,} \\ 0, & \text{otherwise.} \end{cases}$$

Accuracy:
 What fraction of test cases are correctly classified?

$$Acc = \frac{1}{N} \sum_{i=1}^{N} [y^{(i)} = \hat{y}^{(i)}]$$

Well, what would we do in the unstructured case?

Per-class Precision:
 What fraction of the test cases predicted as class c are correctly predicted?

$$P_{(c)} = \frac{\sum_{i=1}^{N} [y^{(i)} = c \& y^{(i)} = \widehat{y}^{(i)}]}{\sum_{i=1}^{N} [\widehat{y}^{(i)} = c]}$$

Per-class Recall:
 What fraction of the test cases from class c are correctly predicted?

$$R_{(c)} = \frac{\sum_{i=1}^{N} [y^{(i)} = c \& y^{(i)} = \widehat{y}^{(i)}]]}{\sum_{i=1}^{N} [y^{(i)} = c]}$$

• Per-class F_1 score: $F_{1,(c)} = 2(P_c^{-1} + R_c^{-1})^{-1}$ Balances precision and recall (harmonic mean).

Binary clf.: usual (and intuitive) to only compute P/R/F for the "positive" class.

Another way to think about P/R/F:

For class c,

TP TN FP FN

- $TP_{(c)}$: true positives: $y^{(i)} = c$ and $\hat{y}^{(i)} = c$.
- $FP_{(c)}$: false positives: $y^{(i)} \neq c$ and $\widehat{y}^{(i)} = c$.
- $FN_{(c)}$: false negatives: $y^{(i)} = c$ and $\hat{y}^{(i)} \neq c$.
- $TN_{(c)}$: true negatives: $y^{(i)} \neq c$ and $\widehat{y}^{(i)} \neq c$.

Then,

$$P_{(c)} = \frac{TP_{(c)}}{TP_{(c)} + FP_{(c)}} \quad R_{(c)} = \frac{TP_{(c)}}{TP_{(c)} + FN_{(c)}} \quad \mathsf{Acc}_{(c)} = \frac{1}{N} \sum_{c} TP_{(c)} + TN_{(c)}$$

Macro-average P (or R,F) score over classes

• weighted (by class frequency): denoting $N_c = \sum_{i=1}^{N} [y^{(i)} = c],$

$$\sum_{c=1}^K \frac{N_c}{N} P_{(c)}$$

• unweighted:

$$\frac{1}{K} \sum_{c=1}^{K} P_{(c)}$$

Micro-average:

First add up TP, FP, FN, TN over classes. Then compute P/R/F for this "total" class. Be explicit and thoughtful!

For instance:

many rare classes that are very easy to recognize -> unweighted F_1 would give an overly optimistic summary close to 1.

class proportions will change at test time or performance should be equally good on all classes, unweighted can make more sense!

Structured evaluation: POS tagging

For sequential data, accuracy already becomes more complicated: sequence-level?

$$Acc_{seq} = \frac{\sum_{i=1}^{N} \llbracket \boldsymbol{y}^{(i)} = \hat{\boldsymbol{y}}^{(i)} \rrbracket}{N}$$

or (micro-averaged) tag accuracy? (writing $n^{(i)} = |\mathbf{y}^{(i)}|$):

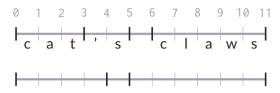
$$Acc_{tag} = \frac{\sum_{i=1}^{N} \sum_{j=1}^{n^{(i)}} [\mathbb{J}_{j}^{(i)} = \hat{y}_{j}^{(i)}]]}{\sum_{i=1}^{N} n^{(i)}}$$

(could also imagine a macro-averaged version, but it's not meaningful here)

Example:

pred:	PRO	VERB	NUM	NOUN NOUN children	PRO	$Acc_{seq} = \frac{0}{2} = 0$
true: pred: words:						$Acc_{tag} = \frac{4}{6} = 0.667$

Structured evaluation: Segmentations



Gold segments: $\mathbf{y} = [(0,3), (3,5), (5,6), (6,11)]$ Predicted: $\hat{\mathbf{y}} = [(0,4), (4,5), (5,11)]$

The number of pred. and gold segments differ.

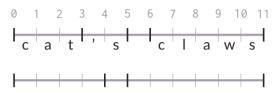
We could interpret this as binary clf of cuts, and evaluate cut accuracy or P/R/F.

Not a great idea:

above, we correctly got the positive cut at 5. (and correctly said no cut at 1,2,...)

But no correct segments were returned!

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Segment-level P/R/F (Sproat and Emerson, 2003):

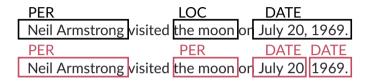
True positive segments (appearing both in y and \widehat{y}). False positive segments (in \widehat{y} but not in y) False negative segments (in y but not in \widehat{y})

$$P = \frac{TP}{TP + FP} = \frac{\text{n. correctly predicted segments}}{\text{n. predicted segments}}$$

$$R = \frac{TP}{TP + FN} = \frac{\text{n. correctly predicted segments}}{\text{n. gold segments}}$$
For this prediction, both are zero.

More advanced metrics: overlap-aware, or "out-of-vocabulary" rates on held-out data.

Structured evaluation: Labeled segmentations



Gold segments:

Pred segments:

$$TP = \{(PER, 0, 2)\}$$

$$P = 1/1 + 3 = .25$$
 $R = 1/1 + 2 = .33$ $F_1 = .2845$

This is the standard way to evaluate chunking/NER (Tjong Kim Sang and Buchholz, 2000; Tjong Kim Sang, 2002)

Per-class P/R/F, and adding "unlabeled P/R/F" possible, but not standard.

Note: segment accuracy is not useful: the set TN would contain almost all possible segments.

Summary

- Structured objects are made of smaller parts that can interact in a large number of combinations.
- This combinatorial nature adds complexity to evaluation and learning, but also gives us rich, powerful representations.
- We've seen how to encode some structures into feature vectors, taking these relationships and interactions into account.
- We've seen how to predict structures, by representing them as paths in DAGs and using dynamic programming algorithms.
- We built such models for sequence tagging and segmentations. Other structures can be modeled in this way too, and some cannot. My full course on this at https://vene.ro/mlsd goes deeper.

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