LDA

 $d_i \qquad w_j \qquad \qquad r_{ij} = 0 \quad r_{ij} = 1$  LDA Latent Dirichlet Allocation "  $\qquad \qquad \text{``}$ 

[1] (TF)[]

CHI  $\chi^2 \quad \chi^2 \quad \chi^2 \quad i \quad j \; \chi^2$ 

$$\chi_{ij}^2 = \frac{n \times (n_{11} \times n_{22} - n_{12} \times n_{21})^2}{(n_{11} + n_{12}) \times (n_{21} + n_{22}) \times (n_{11} + n_{21}) \times (n_{12} + n_{22})}$$

$$n_{11}n_{12}n_{21} \ n_{22} \quad i \quad j \qquad i \quad j \qquad i \qquad j \qquad n \qquad \chi^2$$

 $n_{11}n_{12}n_{21} \ n_{22}$  i j Word2vec Google 2013

K Word2vec Mikolov

Word2vec

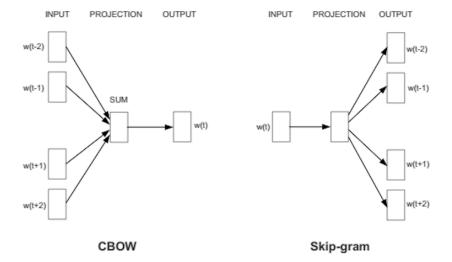


Figure 1

,CBOW Skip\_gram CBOW Skip\_gram Word2vec

RFC 
$$^{[10]}$$
 
$$h(X,\Theta_k), k=1,\dots \quad \Theta_k \qquad X \qquad \text{RFC} \qquad \text{boostrap}$$
 RF 
$$k \qquad h_1(X), h_2(X),\dots, h_k(X) \qquad :$$

$$H(x) = \arg\max_{Y} \sum_{i=1}^{k} I(h_i(x) = Y)$$

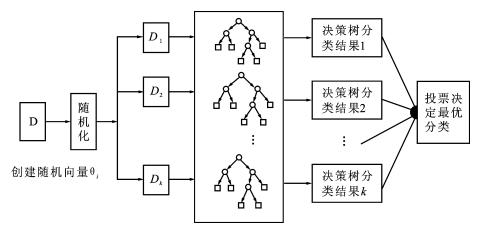


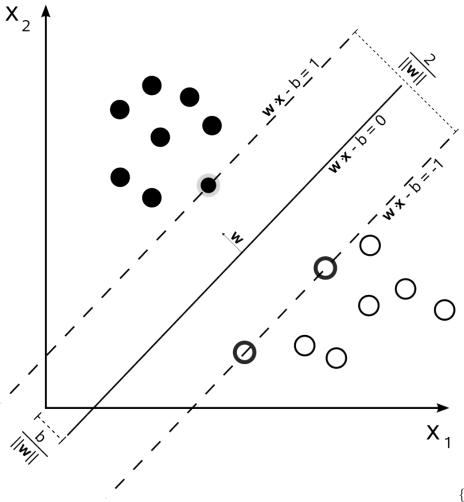
Figure 2

**Gradient Boosting** Boosting Valiant (Probably Approximately Correct, PAC) Kearns Valiant<sup>[11]</sup> Boosting M $w_n^{(M)}$  $\{w_n^{(2)}$  $y_M(\mathbf{x})$  $y_2(\mathbf{x})$  $y_1(\mathbf{x})$ 

$$Y_M(\mathbf{x}) = \operatorname{sign}\left(\sum_{m}^{M} \alpha_m y_m(\mathbf{x})\right)$$

Gradient Boosting Boosting tion) Boosting

(Loss Func-Gradient Boosting -



 $\{\# fig:svm,width:300px\}$ 

$$(x_i, y_i), i = 1, 2, \dots, l, x \in R^n, y \in 1, -1 \quad (\omega \cdot x_i) + b = 0 \quad \omega \quad n \quad b \qquad y_i(w \cdot x_i + b) \ge 1 \qquad i = 1, 2, \dots, n$$

$$2/|\omega|$$

$$\min \Phi(\omega) = \frac{1}{2}|\omega|^2 = \frac{1}{2}\omega^T \omega$$
 
$$L(\omega, b, a) = \frac{1}{2}|\omega| - a(y((\omega \cdot x) + b) - 1) \quad a_i > 0$$
  $\omega b$ 

$$\max Q(a) = \sum_{j=1}^{l} a_j - \frac{1}{2} \sum_{i=1}^{l} \sum_{j=1}^{l} a_i a_j y_i y_j (a_i \cdot x_j)$$

$$s.t. \sum_{j=1}^{l} a_j y_j = 0 \qquad j = 1, 2, \dots, l, a_j \ge 0, j = 1, 2, \dots, l$$

$$a^* = (a_1)$$

$$\omega^* = \sum_{j=1}^{l} a_j^* y_j x_j$$
$$b^* = y_i - \sum_{j=1}^{l} y_j a_j^* (x_j \cdot x_i)$$

$$j \in j | a_j^* > 0 \qquad (\omega^* \cdot x) + b^*$$

$$\begin{array}{l} f(x) = sign\{(\omega^* \cdot x) + b^*\} = \\ sign\{(\sum_{j=1}^l a_j^* y_j(x_j \cdot x_i)) + b^*\}, x \in R^n \end{array}$$

$$x R^n H \Phi$$

$$x \to \Phi(x) = (\Phi_1(x), \Phi_2(x), \dots, \Phi_l(x))^T$$

 $\Phi(x)$  x

$$\begin{array}{l} f(x) = sign\{(\omega^* \cdot \Phi(x)) + b^*\} = \\ sign\{(\sum_{j=1}^l a_j^* y_j(\Phi(x_j) \cdot \Phi(x_i)) + b^*\}, x \in R^n \end{array}$$

$$\Phi$$
 ,  $\langle x_i, x_j \rangle$ 

- $K(x_i, K_i) = (x_1^T x_1)^d$
- 2. Gauss  $K(x_i, K_i) = \exp(-q|x_1 x_2|^2)$
- 3. B- Fourier

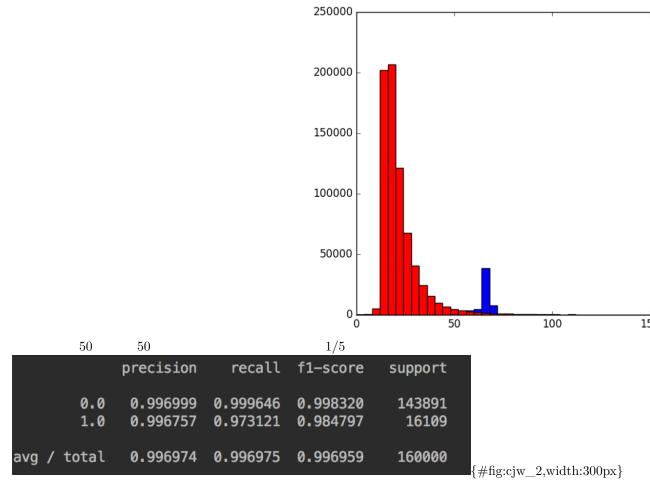
#### Logistic

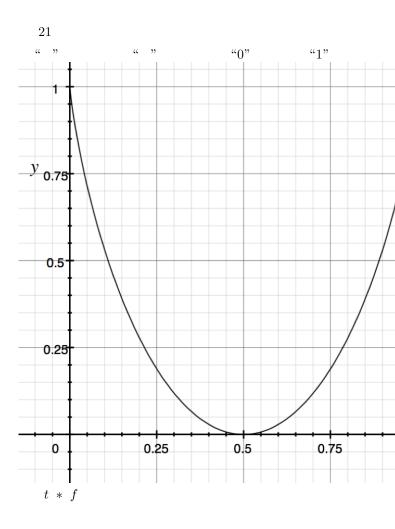
logistic generalized linear model 
$$w'x+b \quad \text{wb} \quad w'x+b \quad y=w'x+b \text{ logistic} \quad \text{L} \ w'x+b \quad \text{p} \ p=L(w'x+b), \quad \text{p} \ 1-\text{p} \quad L \text{ logistic} \quad \text{logistic} \quad \text{L}$$
 Logistic

$$P(Y = 1|x) = \frac{\exp(w \cdot x + b)}{1 + \exp(w \cdot x + b)} P(Y = 0|x) = \frac{1}{1 + \exp(w \cdot x + b)}$$

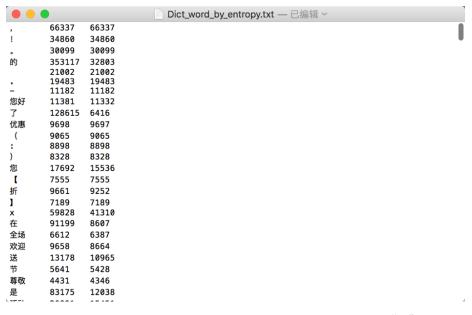
TP(true positive) FN(false negative) FP(false positive) TN(true negative)

- 1. Accuracy =  $\frac{TP+TN}{TP+FN+FP+TN}$ 2. (Precision)=  $=\frac{TP}{TP+FP}$ 3. (Recall)=  $=\frac{TP}{TP+FP}$ 4. F1=2 ×  $\frac{Precision \times Recall}{Precision+Recall}$





$$1+plog(p)+(1-p)log(1-p) f$$
  
 $p > 0.5$  "1" "0" " $t = /1$ "



6.6 8

•• //

.

 $= 1001 \; \mathrm{ntree} = 10$ 

| Precision | Recall   | F1       |
|-----------|----------|----------|
| 0.998715  | 0.999423 | 0.999069 |
| 0.994815  | 0.998516 | 0.991655 |
| 0.998323  | 0.998325 | 0.998323 |

= 1001 ntree = 100

| Precision | Recall   | F1       |
|-----------|----------|----------|
| 0.998826  | 0.999472 | 0.999149 |
| 0.995255  | 0.989509 | 0.992374 |
| 0.998467  | 0.998469 | 0.998467 |

= 101 ntree = 10

| Precision           | Recall              | F1                  |
|---------------------|---------------------|---------------------|
| 0.996964            | 0.999666            | 0.998314            |
| 0.996962 $0.996962$ | 0.972810 $0.996962$ | 0.984730 $0.996946$ |

= 11 ntree = 10

| Precision           | Recall              | F1                  |
|---------------------|---------------------|---------------------|
| 0.997061 $0.995683$ | 0.999527 $0.973679$ | 0.998292 $0.984558$ |
| 0.996922            | 0.996925            | 0.996910            |

" "

 $\chi^2$  +Gradient Boosting

 $\chi^2$  term  $\chi^2$   $\chi^2$ 

5000

Gradient Boosting xgboost xgboost eXtreme Gradient Boosting Gradient Boosting Machine c++ xgboostCPU

•  $\chi^2$ 5000 xgboost 5-fold

|     | F1             |
|-----|----------------|
| 1   | 0.987383925712 |
| 2   | 0.987745868158 |
| 3   | 0.986261345269 |
| 4   | 0.987070464388 |
| 5   | 0.987418438388 |
| avg | 0.987176008383 |

| Parameter           | Setting         |
|---------------------|-----------------|
| objective           | binary logistic |
| $\max_{depth}$      | 50              |
| $num\_boost\_round$ | 50              |
| $learning\_rates$   | 0.5             |

### ${\bf Word2vec} +$

Word2vec

Word2vec word- word2vec

30-

300

SVM

sklearn C++SVM SMO

sklearn svm 5

64 16 5 :

|           | precision | recall | F1   |
|-----------|-----------|--------|------|
| 0         | 1.00      | 1.00   | 1.00 |
| 1         | 1.00      | 0.98   | 0.99 |
| avg/total | 1.00      | 1.00   | 1.00 |

|           | precision | recall | F1   |
|-----------|-----------|--------|------|
| 0         | 1.00      | 1.00   | 1.00 |
| 1         | 1.00      | 0.98   | 0.99 |
| avg/total | 1.00      | 1.00   | 1.00 |

|           | precision | recall | F1   |
|-----------|-----------|--------|------|
| 0         | 1.00      | 1.00   | 1.00 |
| 1         | 1.00      | 0.98   | 0.99 |
| avg/total | 1.00      | 1.00   | 1.00 |

|           | precision | recall | F1   |
|-----------|-----------|--------|------|
| 0         | 1.00      | 1.00   | 1.00 |
| 1         | 1.00      | 0.98   | 0.99 |
| avg/total | 1.00      | 1.00   | 1.00 |

|           | precision | recall | F1   |
|-----------|-----------|--------|------|
| 0         | 1.00      | 1.00   | 1.00 |
| 1         | 1.00      | 0.98   | 0.99 |
| avg/total | 1.00      | 1.00   | 1.00 |

|     | precision  | recall     | F1         |
|-----|------------|------------|------------|
| 1   | 0.98360346 | 0.9966771  | 0.9900971  |
| 2   | 0.98315658 | 0.99696356 | 0.9900119  |
| 3   | 0.98281485 | 0.99656576 | 0.9896425  |
| 4   | 0.98261791 | 0.98261791 | 0.9893053  |
| 5   | 0.98293515 | 0.9973555  | 0.9900928  |
| avg | 0.9830256  | 0.9967293  | 0.98982995 |

svm(C++) C++ SVM 200 100 word2vec 50 :

| precision | recall   | F1       |
|-----------|----------|----------|
| 0.970000  | 0.928571 | 0.948833 |

## $+ { m Logistic/SVM}$

•

 $\mbox{DF (Document Frequency) TF-IDF term frequency-inverse document frequency } \mbox{(Information Gain, IG)}$ 

TF-IDF 32k 10

32k 10

• Logistic SVM

•

10 5-fold

Logistic

|     | F1     |
|-----|--------|
| 1   | 0.9915 |
| 2   | 0.9914 |
| 3   | 0.9908 |
| 4   | 0.9919 |
| 5   | 0.9910 |
| avg | 0.9913 |

SVM

|   | F1     |
|---|--------|
| 1 | 0.9921 |
| 2 | 0.9917 |
| 3 | 0.9930 |

|     | F1     |
|-----|--------|
| 4   | 0.9915 |
| 5   | 0.9922 |
| avg | 0.9921 |

F1 0.987 SVM 1 F1

|                             | F1    |
|-----------------------------|-------|
|                             | 0.997 |
| +                           | 0.998 |
| $\chi^2$ +Gradient Boosting | 0.987 |
| Word2vec+                   | 0.990 |
| +Logistic                   | 0.991 |
| +                           | 0.992 |

http://nd-fe.zale.site  $\chi^2$  +Gradient Boosting

# 在线垃圾短信检测

中科院计算所软件所学生联手打造 使用机器学习相关技术 垃圾短信检测的准确度高达99%

共查扣违法三轮车304辆

检测

检测结果为非垃圾短信,耗时 0.0454981327057s

 $\{\# fig:pos,width=300px\}$ 



 $\{\# fig: neg, width = 300px\}$ 

TF-IDF SVM LR

" " 0.998 F1  $\chi^2 \text{ (Chi-Square)} \text{ xgboost } \text{F1 98.8\%}$  word2vec 100 SVM C++ SVM

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