

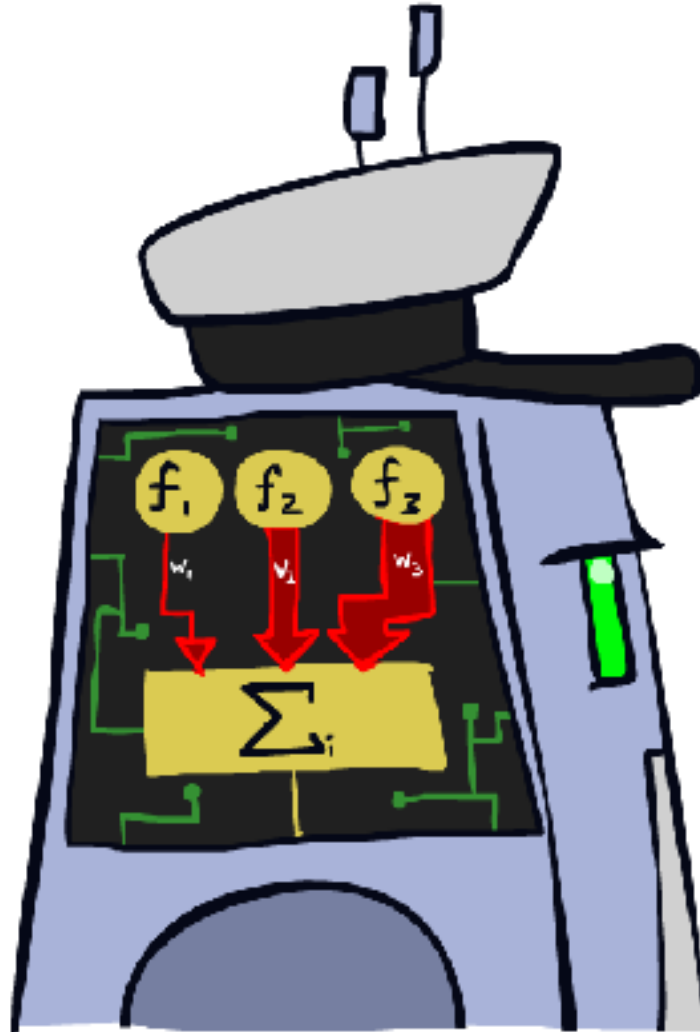
Machine Learning Systems

Lecture 5: Perceptrons and Logistic Regression

Pooyan Jamshidi



Linear Classifiers

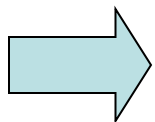


[These slides are mostly based on those of Dan Klein and Pieter Abbeel for CS188 Intro to AI at UC Berkeley, ai.berkeley.edu]

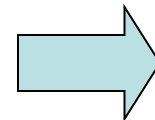
Feature Vectors

 x $f(x)$ y

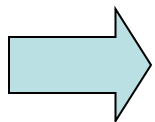
```
Hello,  
  
Do you want free print  
cartridges? Why pay more  
when you can get them  
ABSOLUTELY FREE! Just
```



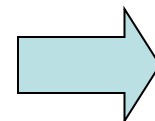
```
# free      : 2  
YOUR_NAME   : 0  
MISPELLED   : 2  
FROM_FRIEND : 0  
...
```



SPAM
or
+



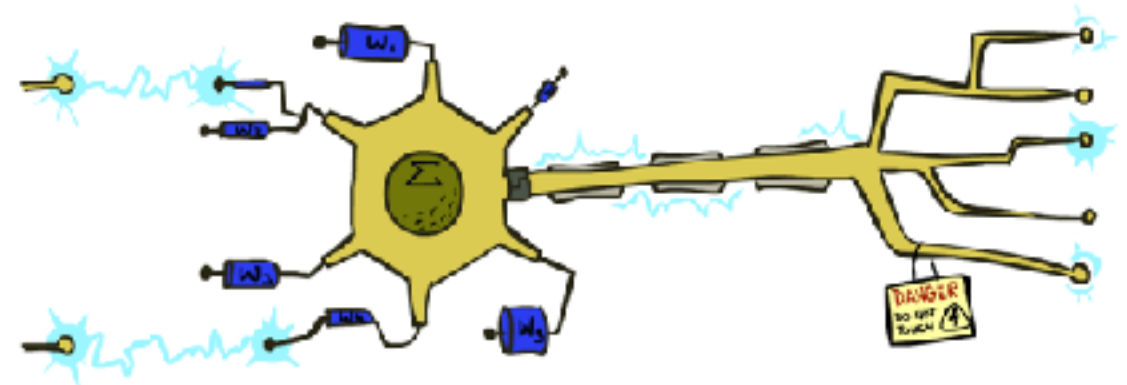
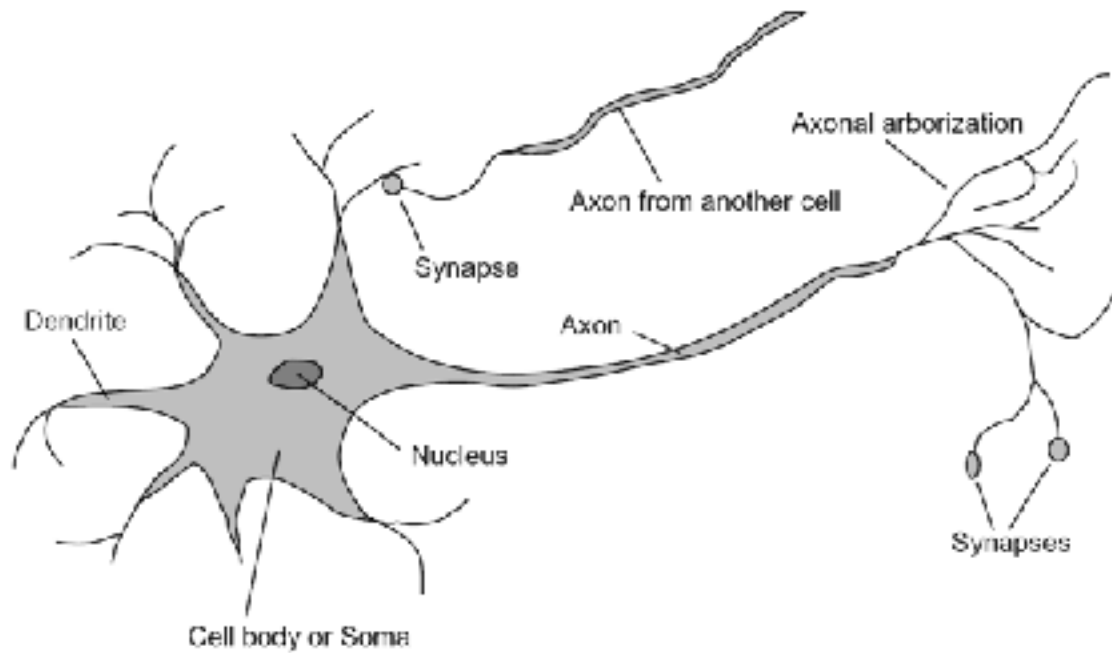
```
PIXEL-7,12 : 1  
PIXEL-7,13 : 0  
...  
NUM_LOOPS  : 1  
...
```



"2"

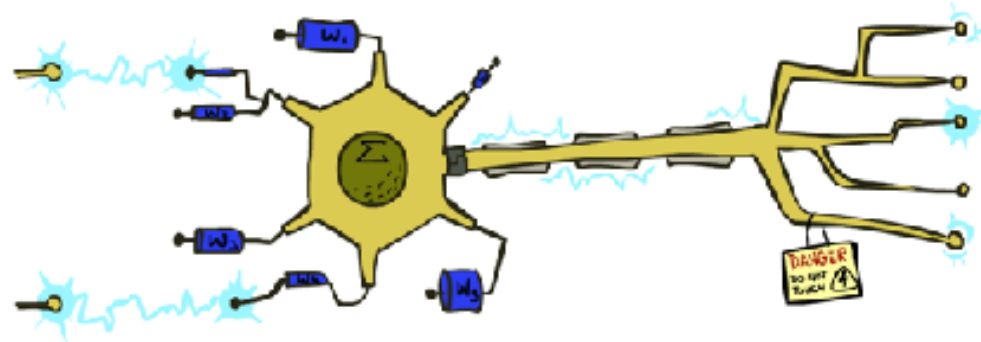
Some (Simplified) Biology

- Very loose inspiration: human neurons



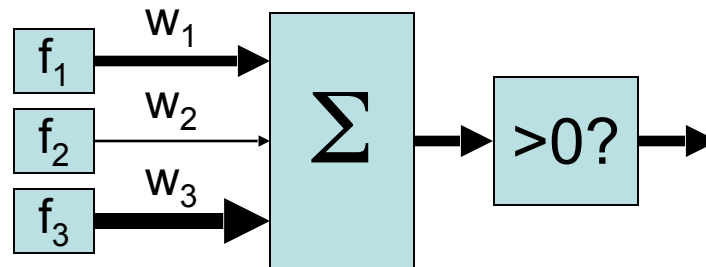
Linear Classifiers

- Inputs are **feature values**
- Each feature has a **weight**
- Sum is the **activation**



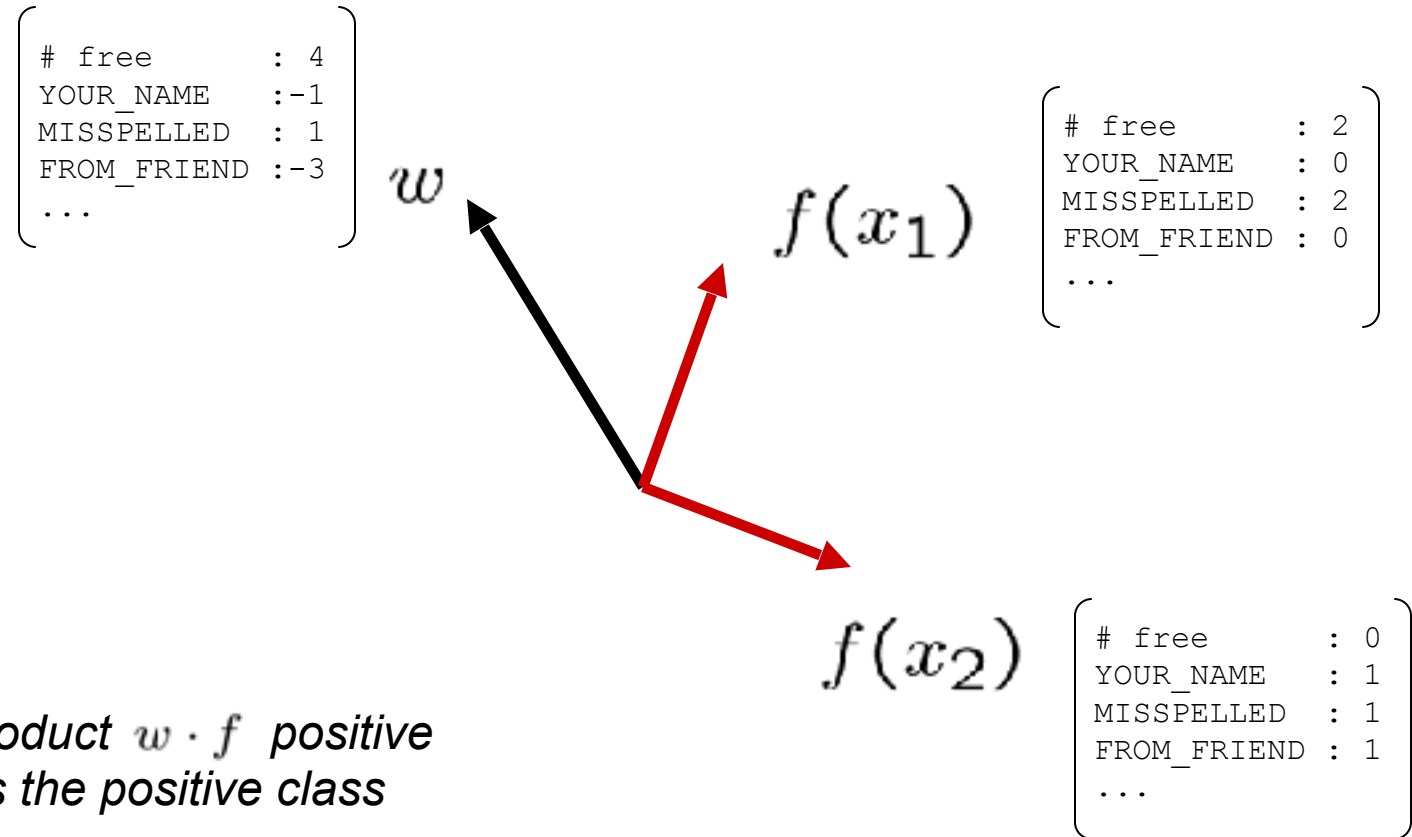
$$\text{activation}_w(x) = \sum_i w_i \cdot f_i(x) = w \cdot f(x)$$

- If the activation is:
 - Positive, output +1
 - Negative, output -1

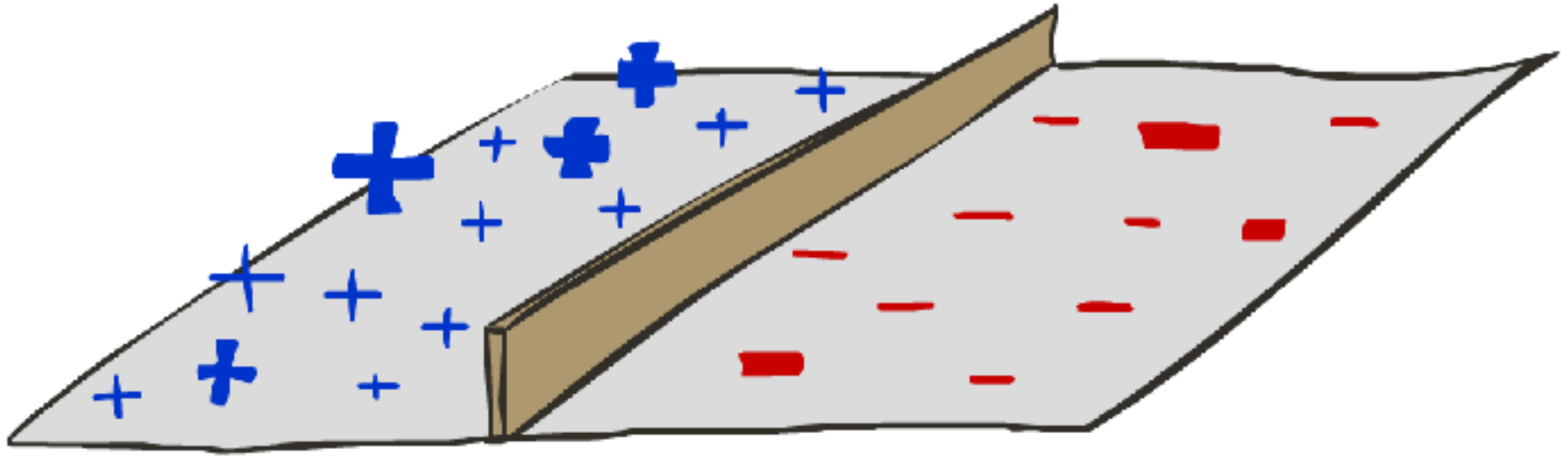


Weights

- Binary case: compare features to a weight vector
- Learning: figure out the weight vector from examples



Decision Rules

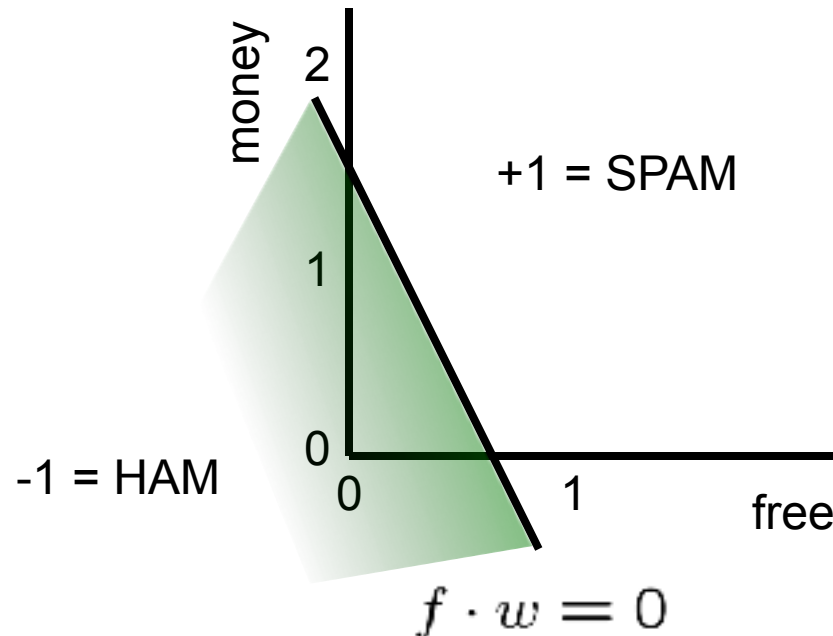
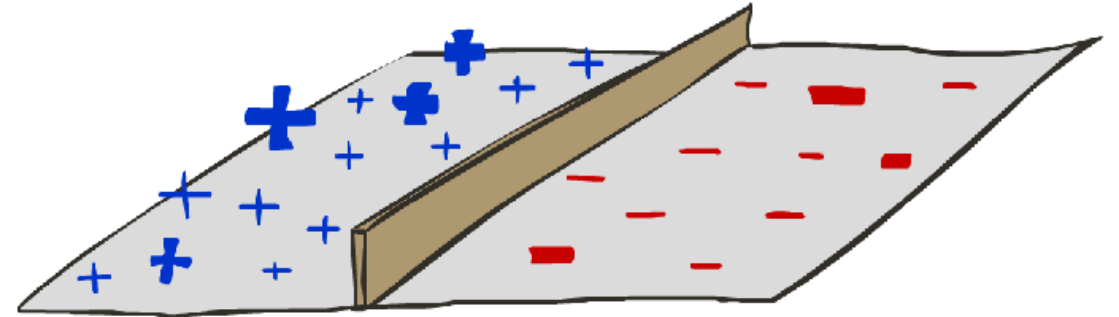


Binary Decision Rule

- In the space of feature vectors
 - Examples are points
 - Any weight vector is a hyperplane
 - One side corresponds to $Y=+1$
 - Other corresponds to $Y=-1$

w

BIAS	:	-3
free	:	4
money	:	2
...		

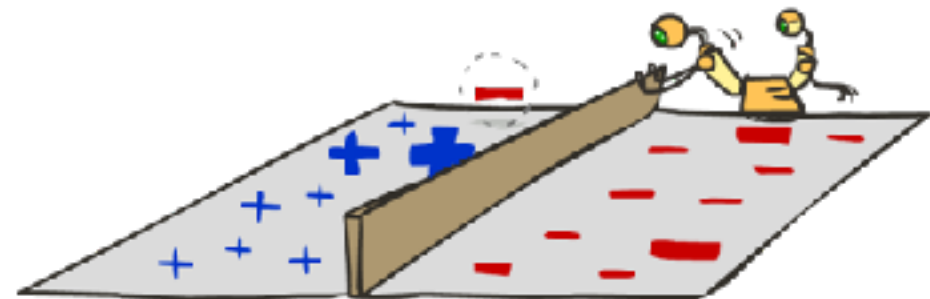
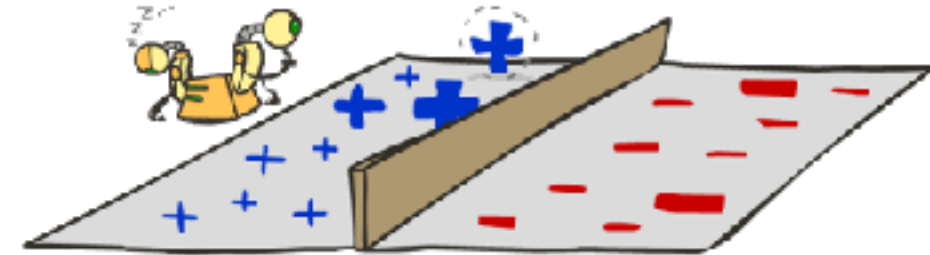
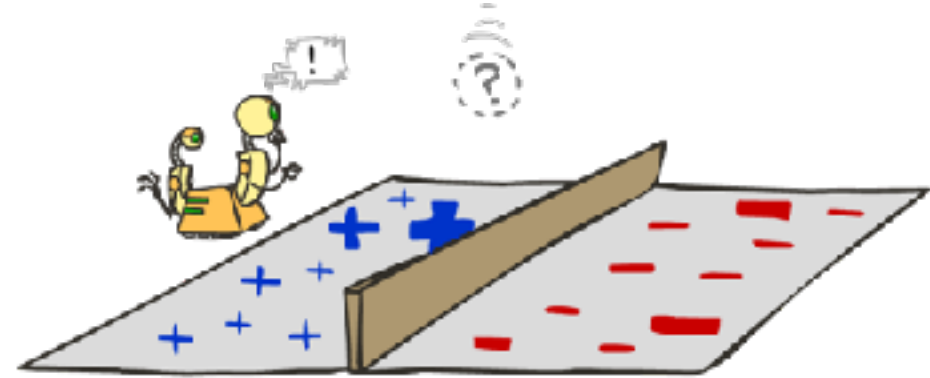


Weight Updates



Learning: Binary Perceptron

- Start with weights = 0
- For each training instance:
 - Classify with current weights
- If correct (i.e., $y=y^*$), no change!
- If wrong: adjust the weight vector



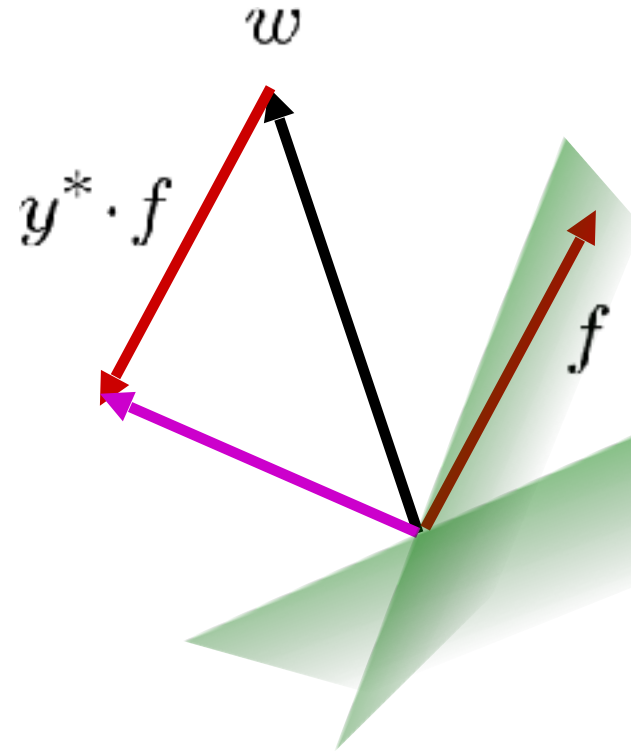
Learning: Binary Perceptron

- Start with weights = 0
- For each training instance:
 - Classify with current weights

$$y = \begin{cases} +1 & \text{if } w \cdot f(x) \geq 0 \\ -1 & \text{if } w \cdot f(x) < 0 \end{cases}$$

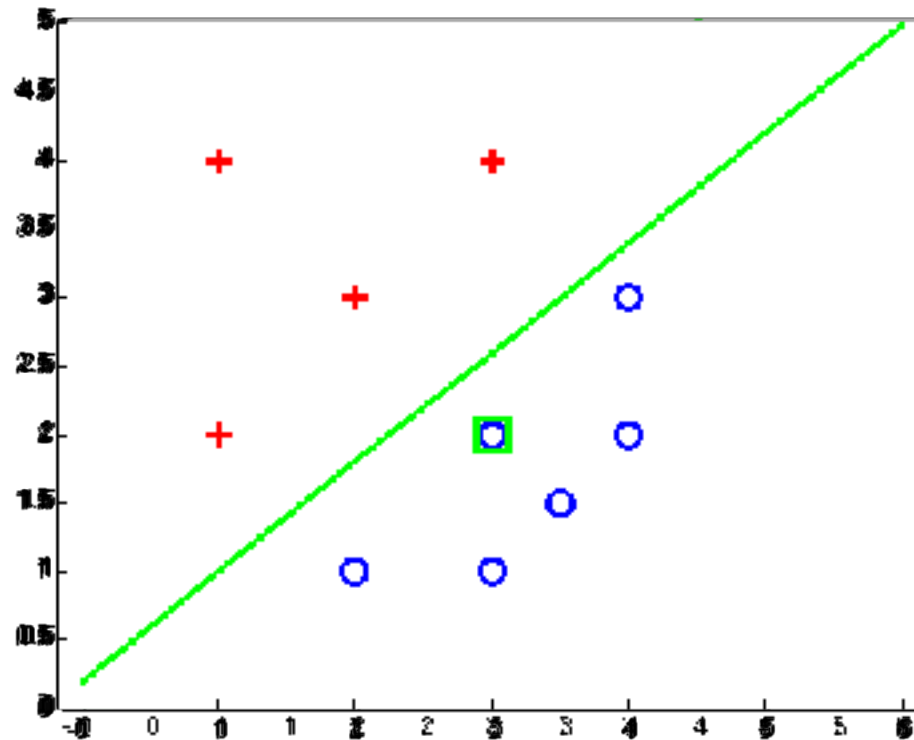
- If correct (i.e., $y=y^*$), no change!
- If wrong: adjust the weight vector by adding or subtracting the feature vector. Subtract if y^* is -1.

$$w = w + y^* \cdot f$$



Examples: Perceptron

■ Separable Case



Multiclass Decision Rule

- If we have multiple classes:
 - A weight vector for each class:

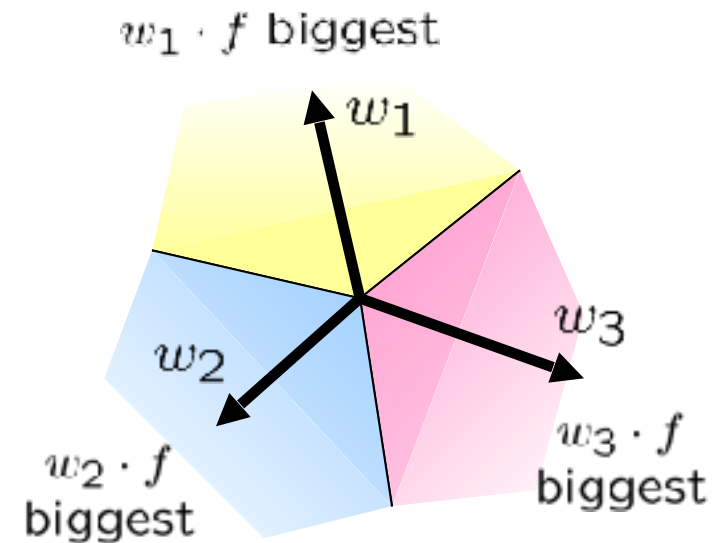
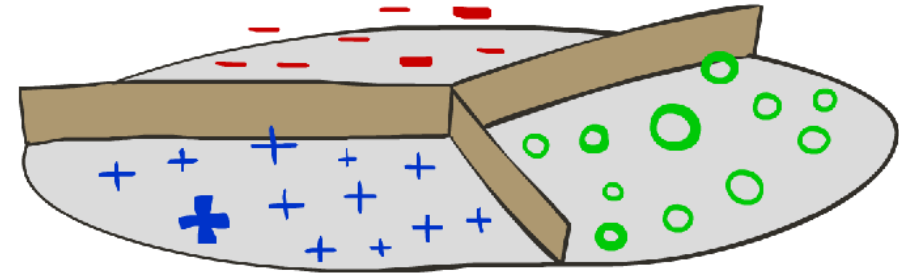
$$w_y$$

- Score (activation) of a class y :

$$w_y \cdot f(x)$$

- Prediction highest score wins

$$y = \arg \max_y w_y \cdot f(x)$$



Binary = multiclass where the negative class has weight zero

Learning: Multiclass Perceptron

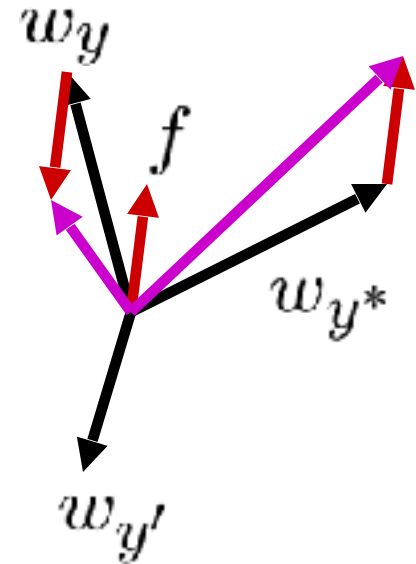
- Start with all weights = 0
- Pick up training examples one by one
- Predict with current weights

$$y = \arg \max_y w_y \cdot f(x)$$

- If correct, no change!
- If wrong: lower score of wrong answer, raise score of right answer

$$w_y = w_y - f(x)$$

$$w_{y^*} = w_{y^*} + f(x)$$



Example: Multiclass Perceptron

“win the vote”

“win the election”

“win the game”

w_{SPORTS}

BIAS	:	1
win	:	0
game	:	0
vote	:	0
the	:	0
...		

$w_{POLITICS}$

BIAS	:	0
win	:	0
game	:	0
vote	:	0
the	:	0
...		

w_{TECH}

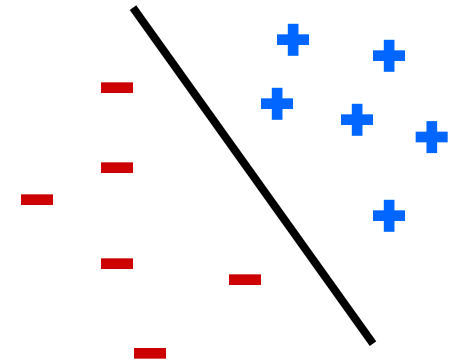
BIAS	:	0
win	:	0
game	:	0
vote	:	0
the	:	0
...		

Properties of Perceptrons

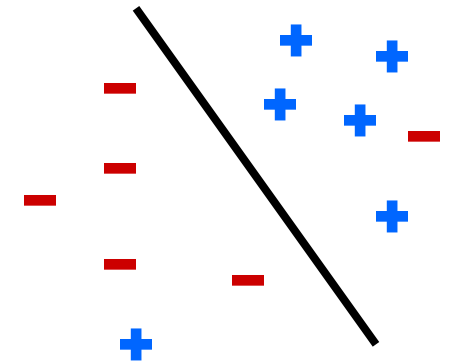
- Separability: true if some parameters get the training set perfectly correct
- Convergence: if the training is separable, perceptron will eventually converge (binary case)
- Mistake Bound: the maximum number of mistakes (binary case) related to the *margin* or degree of separability

$$\text{mistakes} < \frac{k}{\delta^2}$$

Separable

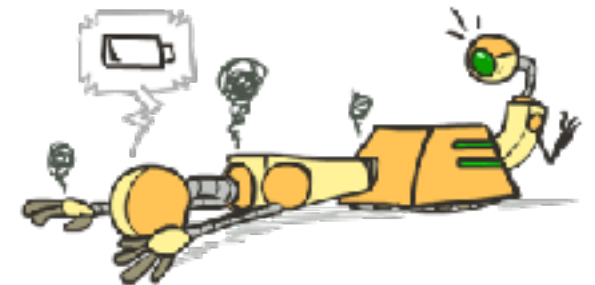
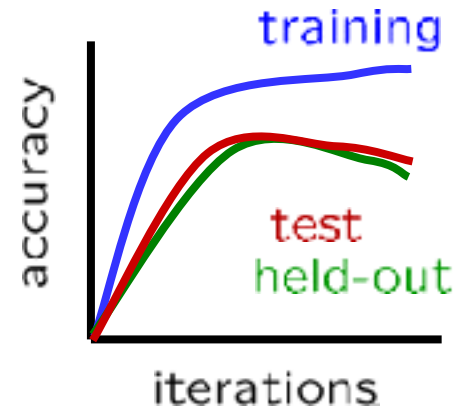
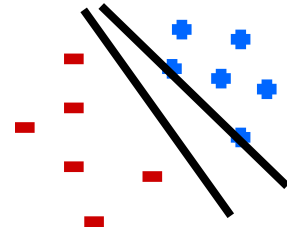
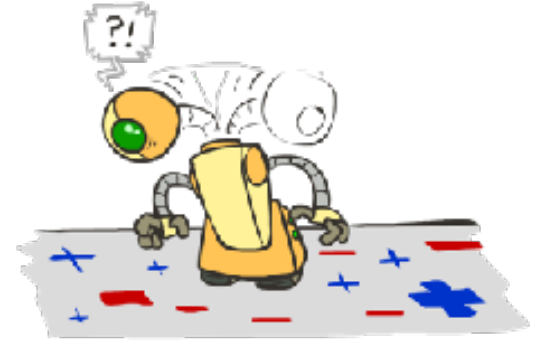
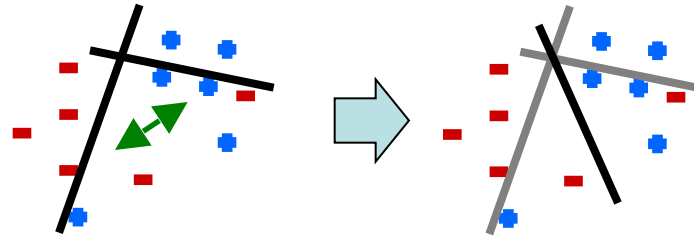


Non-Separable

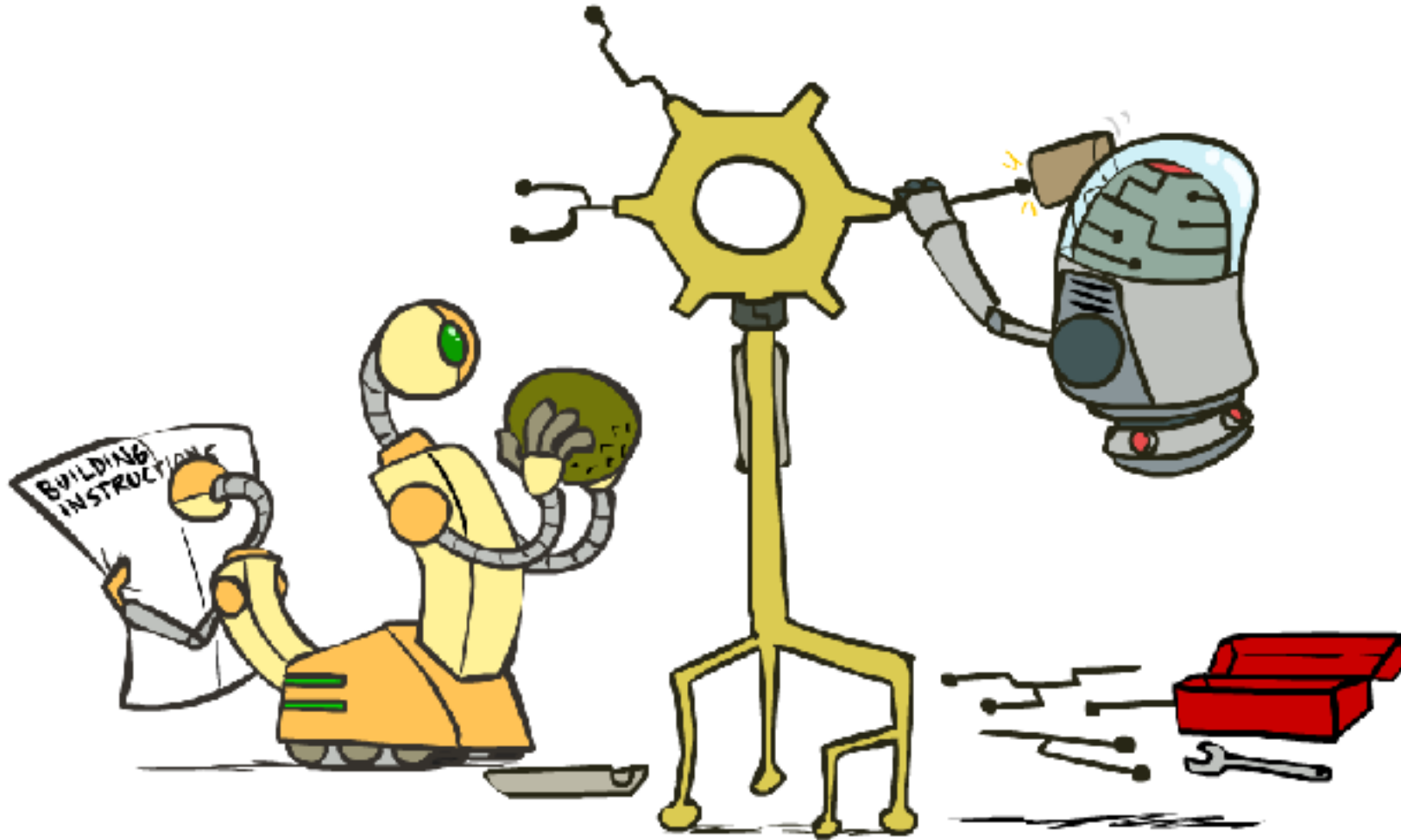


Problems with the Perceptron

- Noise: if the data isn't separable, weights might thrash
 - Averaging weight vectors over time can help (averaged perceptron)
- Mediocre generalization: finds a "barely" separating solution
- Overtraining: test / held-out accuracy usually rises, then falls
 - Overtraining is a kind of overfitting

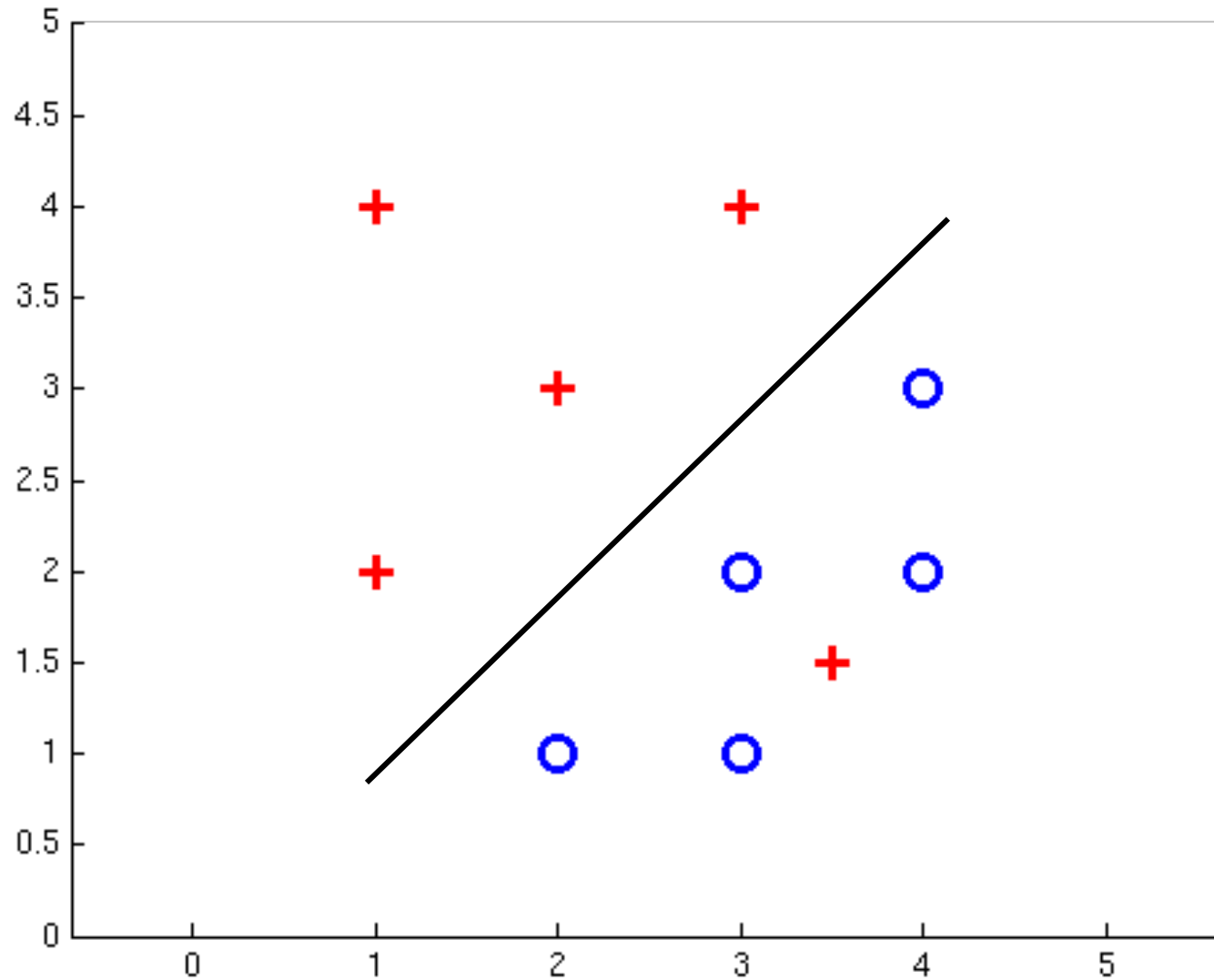


Improving the Perceptron

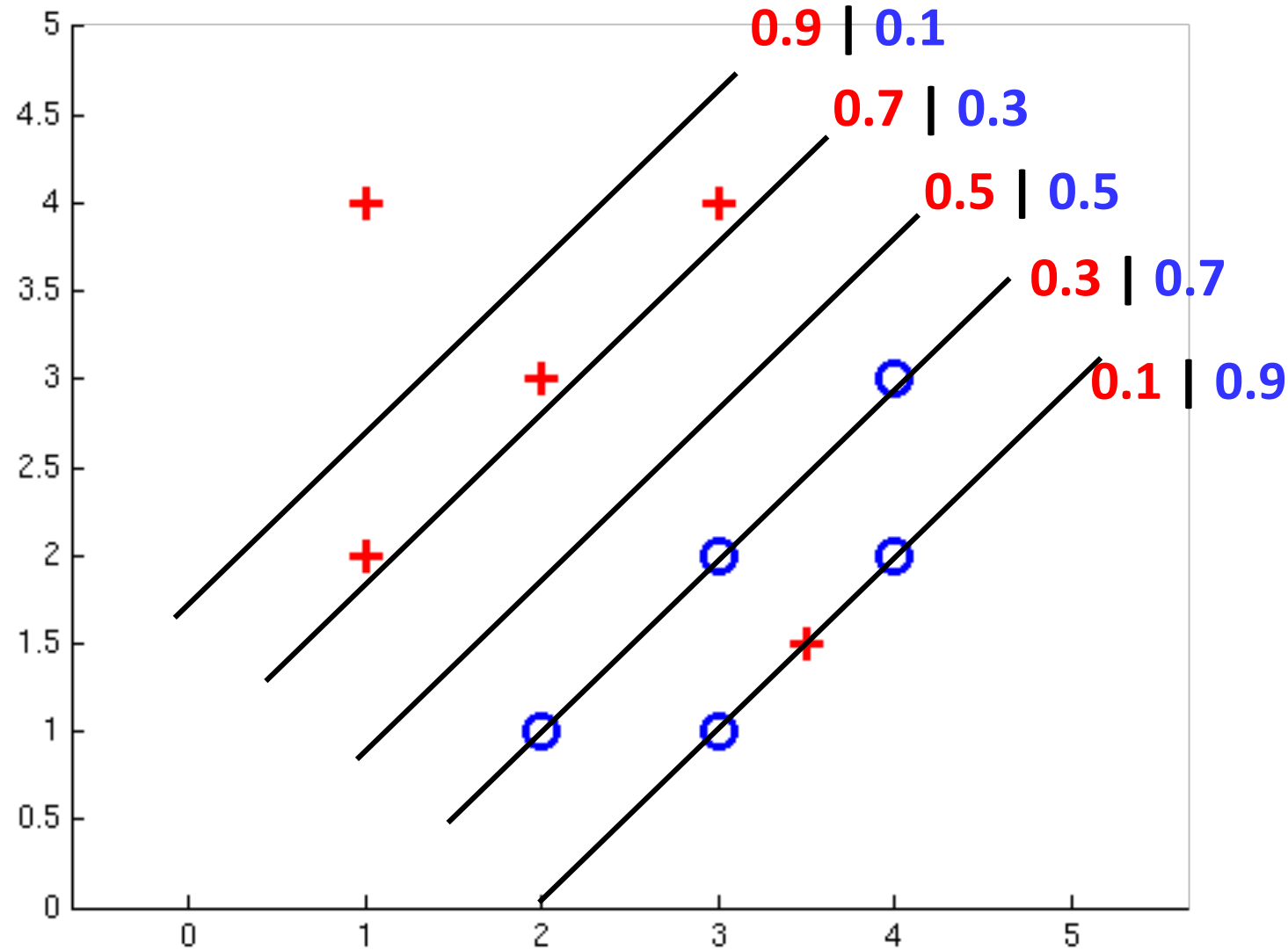


Non-Separable Case: Deterministic Decision

Even the best linear boundary makes at least one mistake



Non-Separable Case: Probabilistic Decision

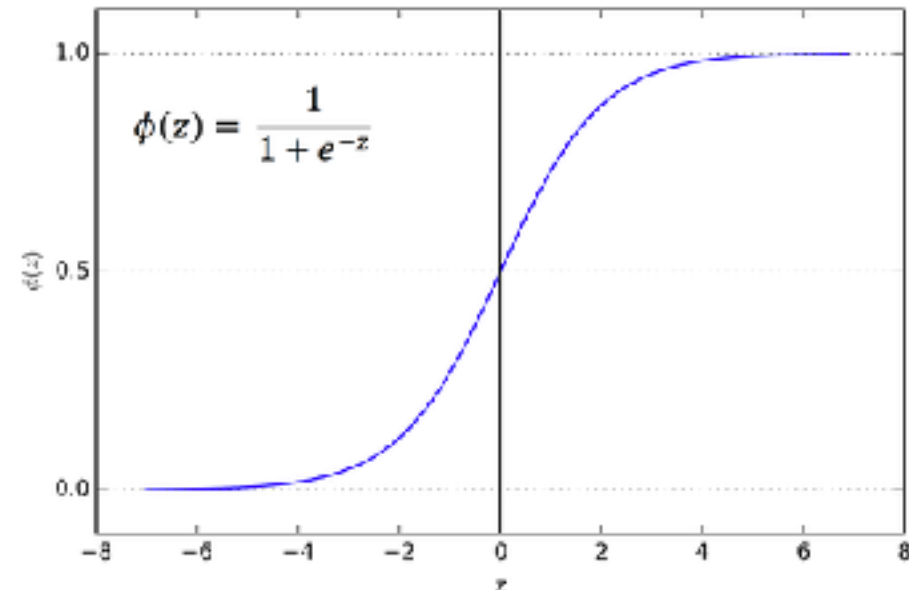


How to get probabilistic decisions?

- Perceptron scoring: $z = w \cdot f(x)$
- If $z = w \cdot f(x)$ very positive \rightarrow want probability going to 1
- If $z = w \cdot f(x)$ very negative \rightarrow want probability going to 0

- Sigmoid function

$$\phi(z) = \frac{1}{1 + e^{-z}}$$



Best w ?

- Maximum likelihood estimation:

$$\max_w ll(w) = \max_w \sum_i \log P(y^{(i)} | x^{(i)}; w)$$

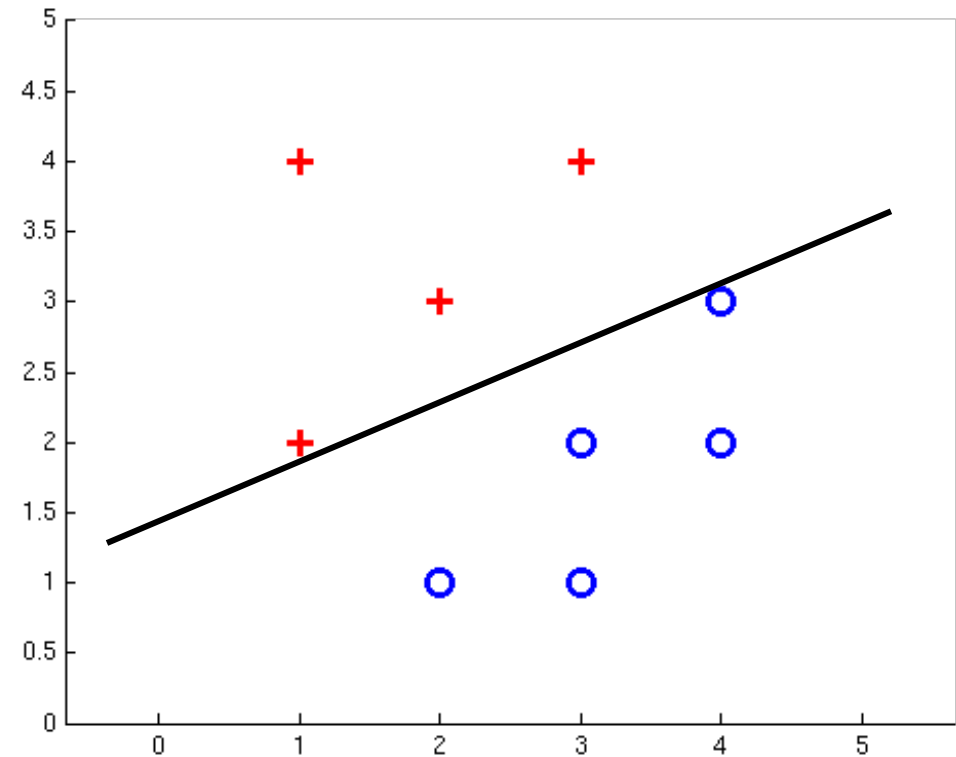
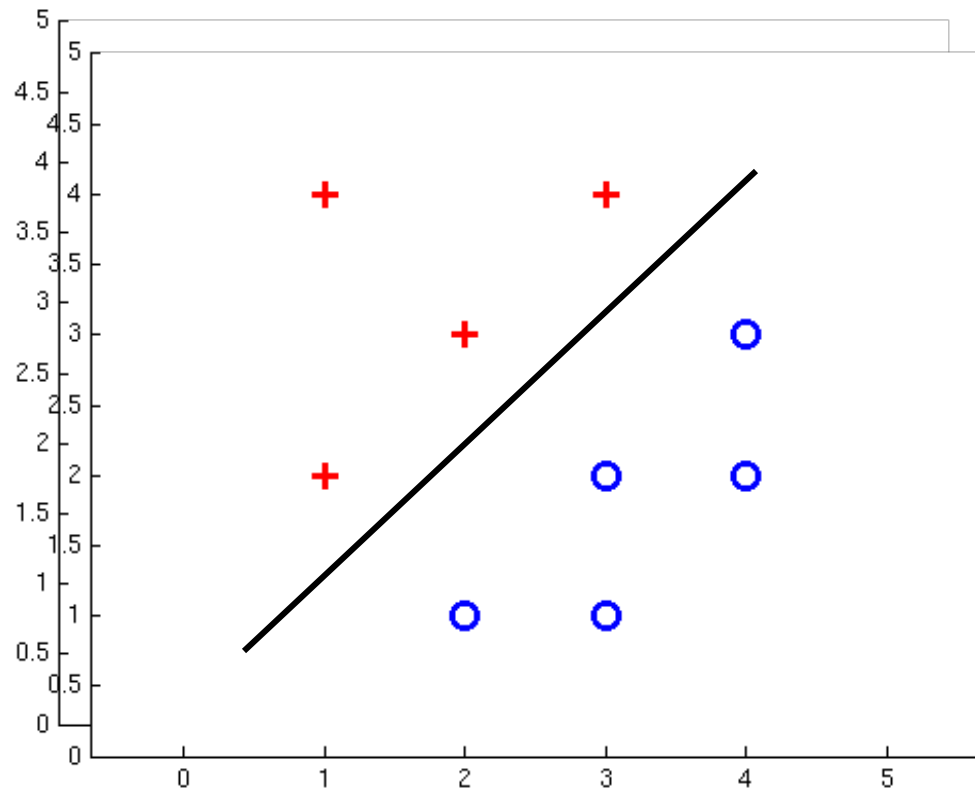
with:

$$P(y^{(i)} = +1 | x^{(i)}; w) = \frac{1}{1 + e^{-w \cdot f(x^{(i)})}}$$

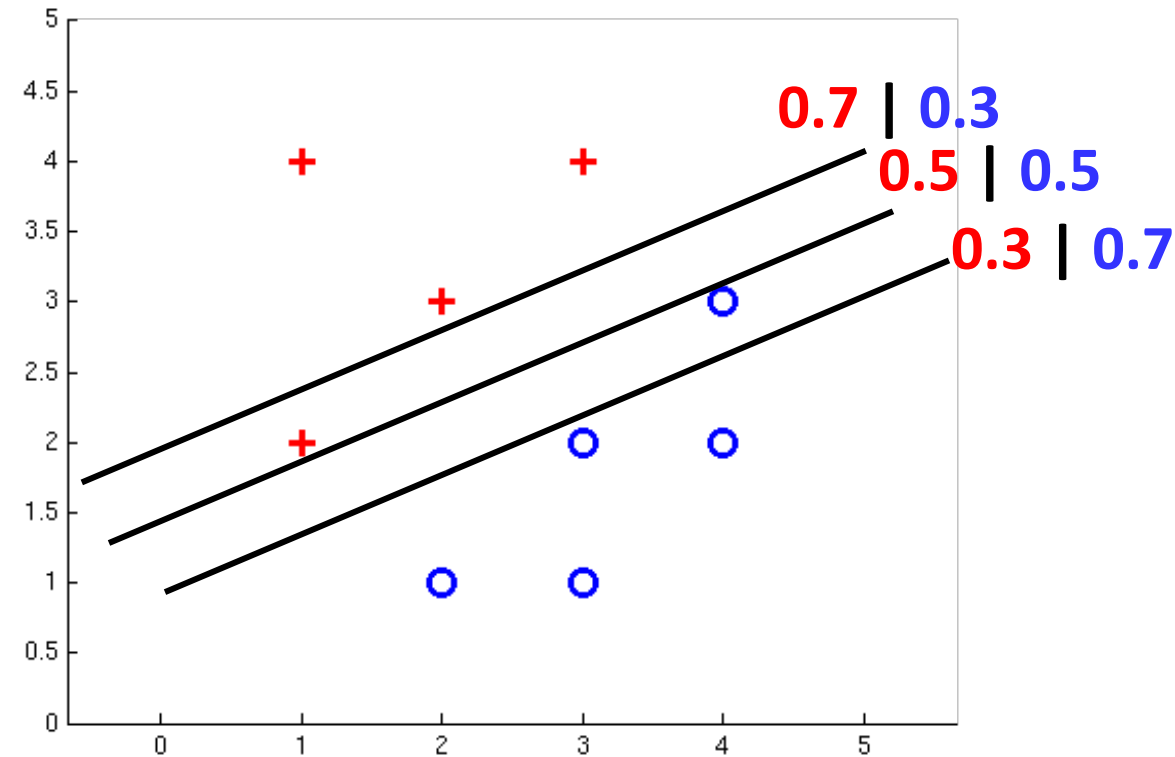
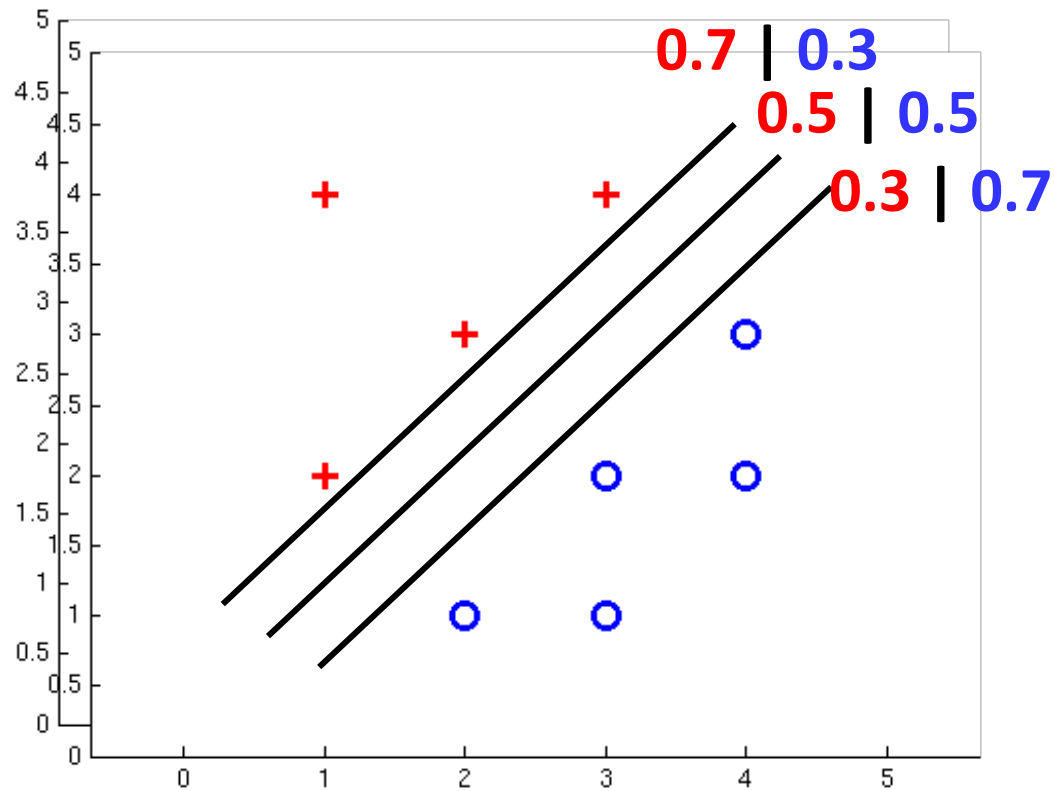
$$P(y^{(i)} = -1 | x^{(i)}; w) = 1 - \frac{1}{1 + e^{-w \cdot f(x^{(i)})}}$$

= Logistic Regression

Separable Case: Deterministic Decision – Many Options



Separable Case: Probabilistic Decision – Clear Preference



Multiclass Logistic Regression

- Recall Perceptron:

- A weight vector for each class:

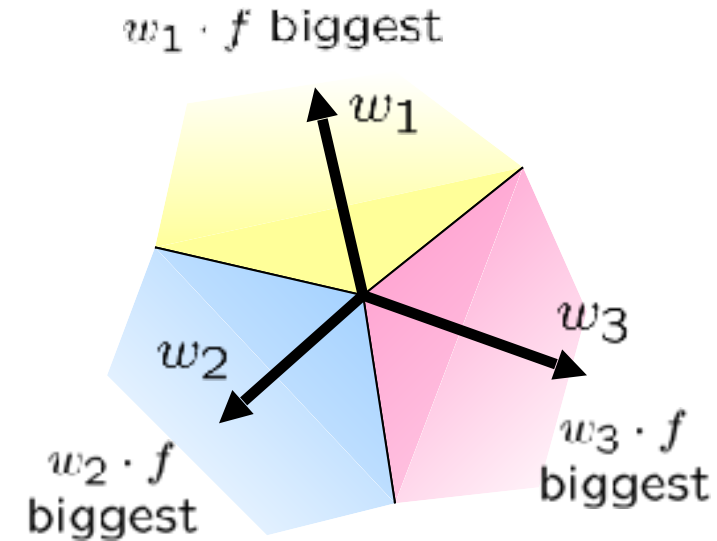
$$w_y$$

- Score (activation) of a class y :

$$w_y \cdot f(x)$$

- Prediction highest score wins

$$y = \arg \max_y w_y \cdot f(x)$$



- How to make the scores into probabilities?

$$\underbrace{z_1, z_2, z_3}_{\text{original activations}} \rightarrow \underbrace{\frac{e^{z_1}}{e^{z_1} + e^{z_2} + e^{z_3}}, \frac{e^{z_2}}{e^{z_1} + e^{z_2} + e^{z_3}}, \frac{e^{z_3}}{e^{z_1} + e^{z_2} + e^{z_3}}}_{\text{softmax activations}}$$

Best w ?

- Maximum likelihood estimation:

$$\max_w ll(w) = \max_w \sum_i \log P(y^{(i)} | x^{(i)}; w)$$

with:

$$P(y^{(i)} | x^{(i)}; w) = \frac{e^{w_{y^{(i)}} \cdot f(x^{(i)})}}{\sum_y e^{w_y \cdot f(x^{(i)})}}$$

= Multi-Class Logistic Regression

Next Lecture

- Optimization

- i.e., how do we solve:

$$\max_w ll(w) = \max_w \sum_i \log P(y^{(i)} | x^{(i)}; w)$$