Statistical Learning IV

22-11-2019

1. Linear Discriminant Analysis (LDA)
2. Surrogate Losses
3. Log loss
4. Logistic Regression
5. Discriminative vs Generative Classification
   ↳ Logistic Regression vs Naive Bayes

5. Linear Discriminant Analysis (LDA)

Model: $f_k(x)$ is $\mathcal{N}(\mu_k, \Sigma_k)$ is multivariate Gaussian (see fig. 4.5)

Take $\Sigma_k = \Sigma$ the same for all k.

Parameter estimates from T:

$\hat{\pi}_k = \frac{n_k}{N}$ where n_k is number of observations in class k.

$\hat{\mu}_k = \frac{1}{n_k} \sum_{i: y_i = k} x_i$ is mean of x_i in class k

$$\hat{\Sigma} = \frac{1}{N-K} \sum_{k=1}^{K} \sum_{i: y_i = k} (x_i - \hat{\mu}_k)(x_i - \hat{\mu}_k)^T$$

$$\begin{aligned}
\underset{k}{\operatorname{argmax}}\ \hat{f}_k(x) \cdot \hat{\pi}_k &= \underset{k}{\operatorname{argmax}}\ \log \hat{f}_k(x) + \log \hat{\pi}_k \\
&= \underset{k}{\operatorname{argmax}}\ \log\left(\frac{1}{(2\pi)^{p/2} |\hat{\Sigma}|^{1/2}} e^{-\frac{1}{2}(x-\hat{\mu}_k)^T \hat{\Sigma}^{-1} (x - \hat{\mu}_k)} \right) + \log \hat{\pi}_k \\
&= \underset{k}{\operatorname{argmax}}\ -\frac{1}{2}(x-\hat{\mu}_k)^T \hat{\Sigma}^{-1} (x - \hat{\mu}_k) + \log \hat{\pi}_k \\
&= \underset{k}{\operatorname{argmax}}\ \cancel{-\frac{1}{2} x^T \hat{\Sigma}^{-1} x} + \underbrace{x^T \hat{\Sigma}^{-1} \hat{\mu}_k - \frac{1}{2} \hat{\mu}_k^T \hat{\Sigma}^{-1} \hat{\mu}_k + \log \hat{\pi}_k}_{\delta_k(x)}
\end{aligned}$$

linear in x,
so decision boundary between any two classes also linear in x.
Hence name LDA

Decision boundary: (between classes k_1 and k_2)
x s.t. $\delta_{k_1}(x) - \delta_{k_2}(x) = 0$

4. Surrogate Losses

Classification: find $\hat{f}$ with small expected 0/1-loss

$$EPE(\hat{f}) = \mathbb{E}_{X,Y}\left[L(Y, \hat{f}(X))\right]$$

0 if $\hat{f}(X)$ predicts Y correctly
1 if $\hat{f}(X)$ predicts Y incorrectly

Empirical Risk Minimization:

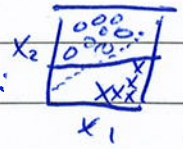
$$\hat{f} = \underset{f \in \mathcal{F}}{\operatorname{argmin}} \frac{1}{N} \sum_{i=1}^{N} L(y_i, f(x_i))$$

Suppose $\mathcal{F}$ is set of all linear functions: $\mathcal{F} = \{f_\beta(x) = x^T\beta \mid \beta \in \mathbb{R}^p\}$

$$y \in \{-1, +1\} \quad L(y, f(x)) = \begin{cases} 0 & \text{if } \operatorname{sign}(f(x)) = y \\ 1 & \text{if } \operatorname{sign}(f(x)) \neq y \end{cases}$$

Difficulties:

- ERM solution not unique for linearly separable data:



- Computational problems for non-separable data.

Surrogate/proxy loss L':

Care about loss L, but train classifier with loss L'.

Want: L large $\Leftrightarrow$ L' large

L small $\Leftrightarrow$ L' small

Usually: surrogate L' convex in parameters, so can optimize efficiently

Two most important surrogates:

logistic loss, hinge loss

today

used in support vector machines

(next week)

For 0/1-loss, predict correctly iff

$$\text{sign}(x^T\hat{\beta}) = y \Leftrightarrow yx^T\hat{\beta} > 0$$

Most surrogate losses are therefore decreasing as a function of $yx^T\hat{\beta}$.

(see slide)

Exception: squared error N.B: $y^2 = 1$

$$(y - x^T\hat{\beta})^2 = y^2(y - x^T\hat{\beta})^2 = (y^2 - yx^T\hat{\beta})^2 = (1 - yx^T\hat{\beta})^2$$

increases for $yx^T\hat{\beta} > 1$!

This is undesirable!

5. Log(arithmic) Loss

* My predictions are <u>probability distributions</u> P for y

* $L(y, P) = -\log P(y)$
  - ↳ small if I gave large probability to y
  - ↳ large if I gave small probability to y

Maximum Likelihood = ERM for log loss:

$$\text{ML: } \arg\max_{\beta} \prod_{i=1}^{N} p_\beta(y_i|x_i) = \arg\min_{\beta} \sum_{i=1}^{N} -\log p_\beta(y_i|x_i)$$
$$= \arg\min_{\beta} \sum_{i=1}^{N} L(y_i, p_\beta(\cdot|x_i))$$

Bayes optimal predictor for log loss is true distribution:

$$\arg\min_{P} \mathbb{E}_{y}[L(y, P)] = P^*(\cdot|X)$$

6. Logistic Regression (for two classes for simplicity)

(How can we use the power of linear regression for classification?)

Bad idea: $\hat{P}(y=1|X) = X^T\hat{\beta}$

E.g. y_i is opening the window during i-th lecture

x_{i3} is avg temperature in the room in °C.

$\hat{\beta}_3 = \frac{1}{5}$

Then $+10°C \Rightarrow X^T\hat{\beta} + \overset{10\cdot\frac{1}{5}}{2} \Rightarrow \hat{P}(y=1|X) + 2 > 1$!

Probabilities do <u>not</u> behave linearly.

Better: $\log P_\beta(Y=1|x) = x^T\beta \iff P_\beta(y=1|x) = e^{x^T\beta}$

$x^T\hat\beta + 2 \Rightarrow P_{\hat\beta}(y=1|x)$ increases by <u>factor</u> e^2,
but can still go outside $[0,1]$

Logistic Regression:

log odds is linear

$$\log \frac{P_\beta(Y=1|x)}{P_\beta(Y=-1|x)} = x^T\beta \iff \begin{cases} P_\beta(y=1|x) = \dfrac{e^{x^T\beta}}{1+e^{x^T\beta}} = \dfrac{1}{1+e^{-x^T\beta}} \\ P_\beta(y=-1|x) = \dfrac{1}{1+e^{x^T\beta}} \end{cases}$$

$$P_\beta(y|x) = \frac{1}{1+e^{-yx^T\beta}}$$

$P_{\hat\beta}(Y=1|x) > \frac{1}{2} \iff x^T\hat\beta > 0 \Rightarrow$ decision boundary: x s.t $x^T\hat\beta = 0$ is linear

logistic loss = log loss for logistic regression:

$$L(y, x^T\beta) = -\log P_\beta(y|x) = \log(1+e^{-yx^T\beta})$$

Train with maximum likelihood = ERM for logistic loss

$$\underset{\beta}{\text{minimize}} \sum_{i=1}^N \log(1+e^{-y_i x_i^T\beta})$$

No formula for minimum, but can find it by convex optimization

<u>Important extensions:</u>

$$\text{minimize} \sum_{i=1}^N \log(1+e^{-y_i x_i^T\beta}) + \lambda \, pen(\beta)$$

L_2-penalty: $pen(\beta) = \sum_{j=2}^p \beta_j^2$ (like ridge regression)

L_1-penalty: $pen(\beta) = \sum_{j=2}^p |\beta_j|$ (like lasso)

Considerations for penalization similar as for squared error.

3. Discriminative vs Generative ~~Models~~ Methods

Probabilistic model: $\mathcal{P} = \{ P_\beta(x,y) \mid \beta \in \mathbb{R}^p \}$

Generative	Discriminative
(imagine data generated by first choosing class y, then features x given y.) e.g. spam	
estimate $P(x,y)$	estimate $P(y\|x)$
LDA, Naive Bayes, ...	Logistic regression, ...
overkill for classification	less overkill, closer to class boundary, which is only thing we are interested in
$\arg\min_\beta \sum_{i=1}^N -\log P_\beta(x_i, y_i)$	$\arg\min_\beta \sum_{i=1}^N -\log P_\beta(y_i \mid x_i)$
$= \arg\min_\beta \sum_{i=1}^N -\log P_\beta(y_i \mid x_i) + \underbrace{\sum_{i=1}^N -\log P_\beta(x_i)}_{\text{same if } P_\beta(x_i) \text{ does not depend}}$	$= \arg\min_\beta \sum_{i=1}^N -\log P_\beta(y_i \mid x_i) + \sum_{i=1}^N -\log P^*(x_i)$
acts as regularizer, so reduces variance => better for small N	true distribution of X; better fit of true distribution for large N if $P^* \notin \mathcal{P}$

Two methods are generative-discriminative pair if one estimates $P_\beta(x,y)$ and other $P_\beta(y|x)$ in <u>same</u> model $\mathcal{P}$.

E.g.: LDA - logistic regression for continuous features x_j;
Naive Bayes - logistic regression for binary features

Logistic Regression vs Naive Bayes

LR: $\log \dfrac{\hat{P}(y=1|X)}{\hat{P}(y=-1|X)} = X^T\hat{\beta} + \hat{\beta}_0$ ← writing intercept separately

$$\Updownarrow$$

$$\hat{P}(y=1|X) = \frac{e^{X^T\hat{\beta}+\hat{\beta}_0}}{1+e^{X^T\hat{\beta}+\hat{\beta}_0}}$$

Will show that

$$(*) \quad \log \frac{\hat{P}(y=1|X)}{\hat{P}(y=-1|X)} = X^T\hat{\alpha} + \hat{\alpha}_0 \quad \text{for Naive Bayes}$$

determined by NB parameters $\hat{\theta}_{1j}, \hat{\theta}_{-1j}, \hat{\pi}_1, \hat{\pi}_{-1}$

Hence Naive Bayes is working with a probabilistic model $\mathcal{P} = \{P_\alpha(X,y) \mid \alpha \in \mathbb{R}^p\}$ such that $P_\alpha(y|X)$ is the same as in the model logistic regression is using.

So NB-LR form a generative-discriminative pair

Therefore expect NB better for smaller N, LR better for larger N.

NG, Jordan, NIPS 2001 make this precise:

* Asymptotic performance as $N \to \infty$: LR always better than NB
* But LR needs $N \geq O(p)$ to reach asymptotic performance

whereas (under some technical assumptions) NB needs $N \geq O(\log p)$ to reach asymptotic performance

To show (*):

$$\log \frac{\hat{P}(y=1|x)}{\hat{P}(y=-1|x)} = \log \frac{\hat{P}(x|y=1)\,\hat{P}(y=1)}{\hat{P}(x|y=-1)\,\hat{P}(y=-1)} = \log \frac{\hat{f}_1(x)\,\hat{\pi}_1}{\hat{f}_{-1}(x)\,\hat{\pi}_{-1}}$$

$$x = \begin{pmatrix} 0 \leftarrow \text{UNIVERSITY} \\ \vdots \\ 1 \leftarrow \text{BIG} \\ \vdots \\ 2 \leftarrow \text{MONEY} \end{pmatrix} = \begin{pmatrix} n_1 \\ \vdots \\ n_p \end{pmatrix} \qquad f_k(x) = \prod_{j=1}^{p} \theta_{k,j}^{n_j}$$

$$\log \frac{\hat{f}_1(x)\,\hat{\pi}_1}{\hat{f}_{-1}(x)\,\hat{\pi}_{-1}} = \log \frac{\prod_{j=1}^{p} \hat{\theta}_{1,j}^{n_j}}{\prod_{j=1}^{p} \hat{\theta}_{-1,j}^{n_j}} + \log \frac{\hat{\pi}_1}{\hat{\pi}_{-1}}$$

$$= \log \prod_{j=1}^{p} \left(\frac{\hat{\theta}_{1,j}}{\hat{\theta}_{-1,j}} \right)^{n_j} + \log \frac{\hat{\pi}_1}{\hat{\pi}_{-1}}$$

$$= \sum_{j=1}^{p} n_j \log \frac{\hat{\theta}_{1,j}}{\hat{\theta}_{-1,j}} + \log \frac{\hat{\pi}_1}{\hat{\pi}_{-1}}$$

$$= x^T \hat{\alpha} + \hat{\alpha}_0 \quad \text{for } \hat{\alpha} = \begin{pmatrix} \log \frac{\hat{\theta}_{1,1}}{\hat{\theta}_{-1,1}} \\ \vdots \\ \log \frac{\hat{\theta}_{1,p}}{\hat{\theta}_{-1,p}} \end{pmatrix} \qquad \hat{\alpha}_0 = \log \frac{\hat{\pi}_1}{\hat{\pi}_{-1}}$$

Possible to choose $\hat{\theta}_{k,j}$, $\hat{\pi}_k$ such that $\hat{\alpha} = \hat{\beta}$, $\hat{\alpha}_0 = \hat{\beta}_0$, but NB does not do that!