

Advanced Machine Learning & Perception

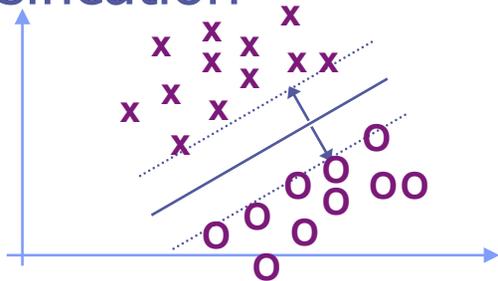
Instructor: Tony Jebara

Topic 8

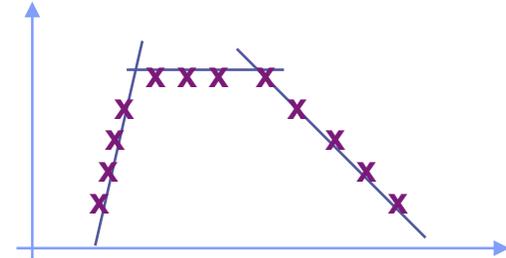
- Beyond binary output...
- Based on T. Joachims' slides
- Multi-Class SVM
- Structured Prediction
- Cutting Plane Algorithms

SVM Extensions

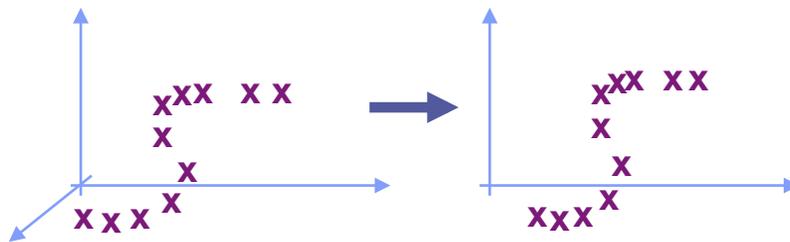
Classification



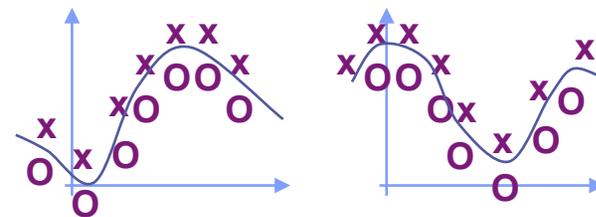
Regression



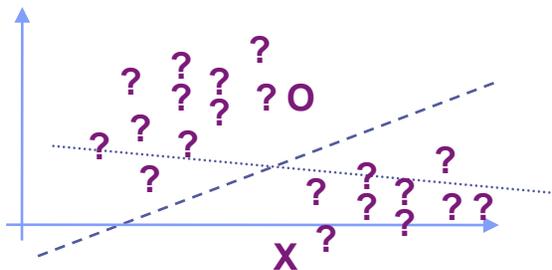
Feature/Kernel Selection



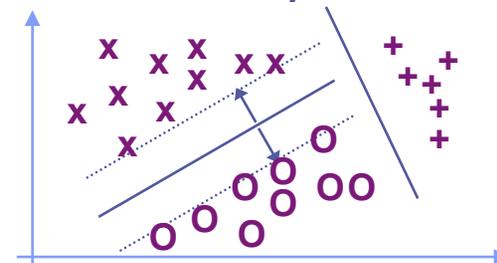
Meta/Multi-Task Learning



Transduction

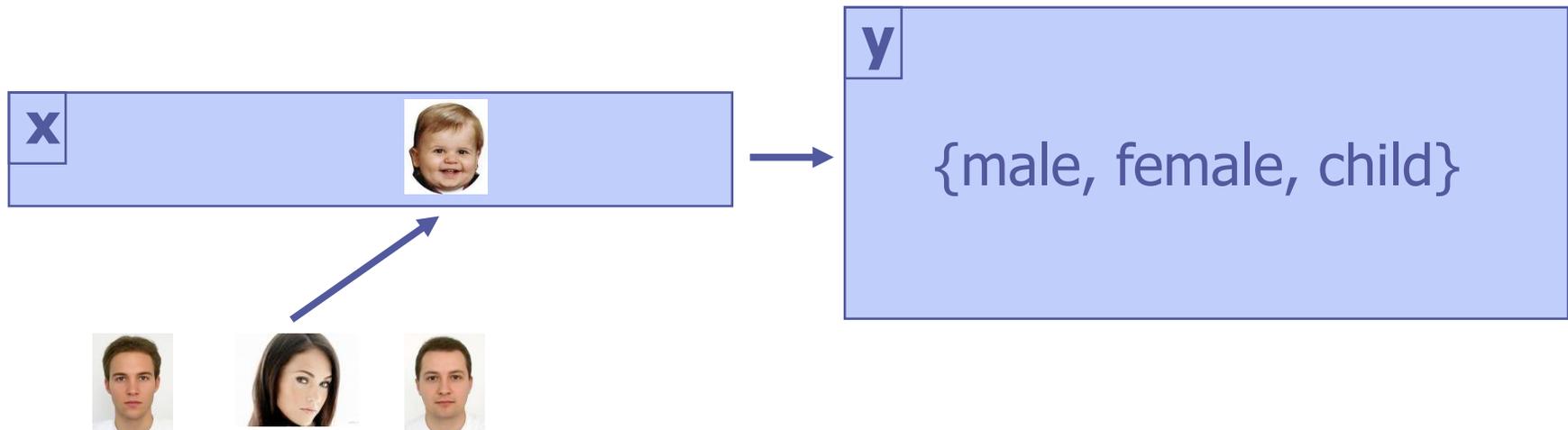


Multi-Class / Structured



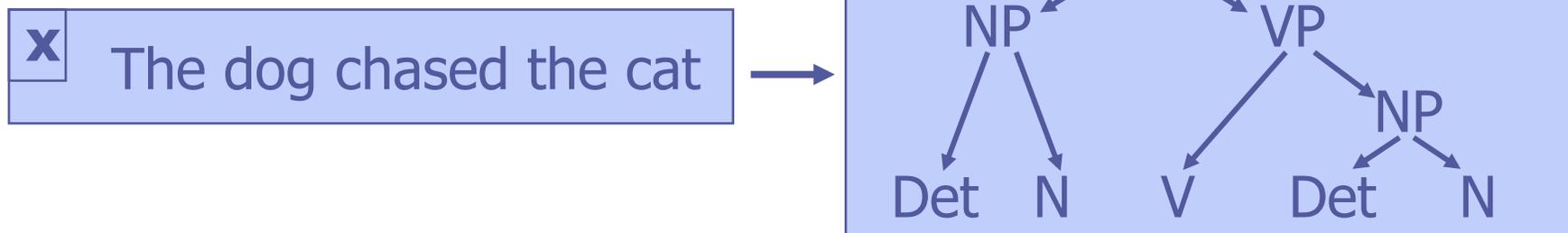
Multi-Class & Structured Output

- Support vector machines predict only a binary output
- Can SVMs handle multi-class labels??



Multi-Class & Structured Output

- Or, (almost any) structured output?
- For example: Natural Language Parsing
Given a sequence of words x , predict the parse tree y .
Dependencies from structural constraints, since y has to be a tree.

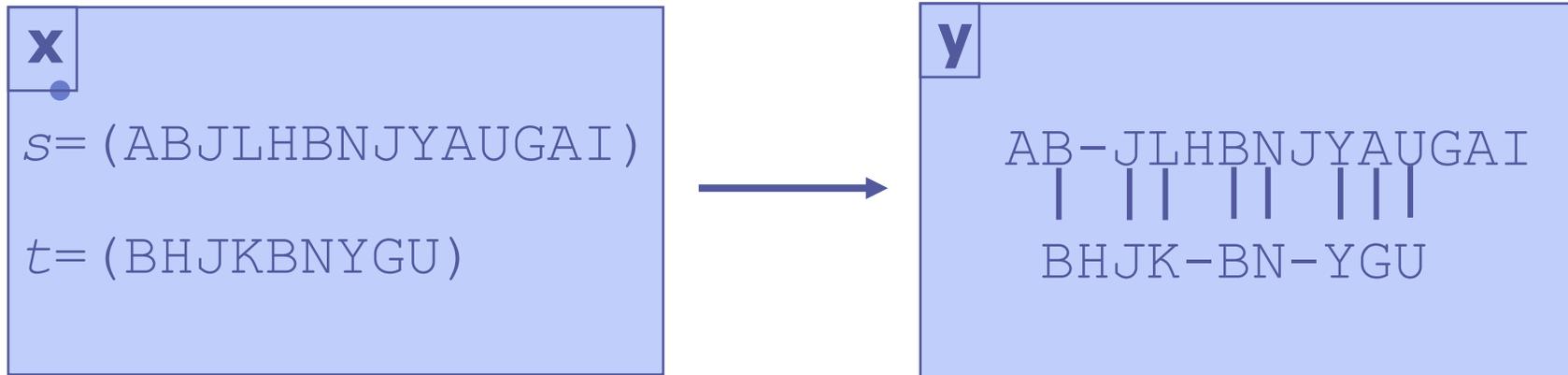


Multi-Class & Structured Output

- Or, (almost any) structured output?

For example: Protein Sequence Alignment

Given two sequences $x=(s,t)$, predict an alignment y .
Structural dependencies, since prediction has to be a valid global/local alignment.



Multi-Class & Structured Output

- Or, (almost any) structured output?

For example: Information Retrieval

Given a query x , predict a ranking y .

Dependencies between results (e.g. avoid redundant hits)

Loss function over rankings (e.g. AvgPrec)

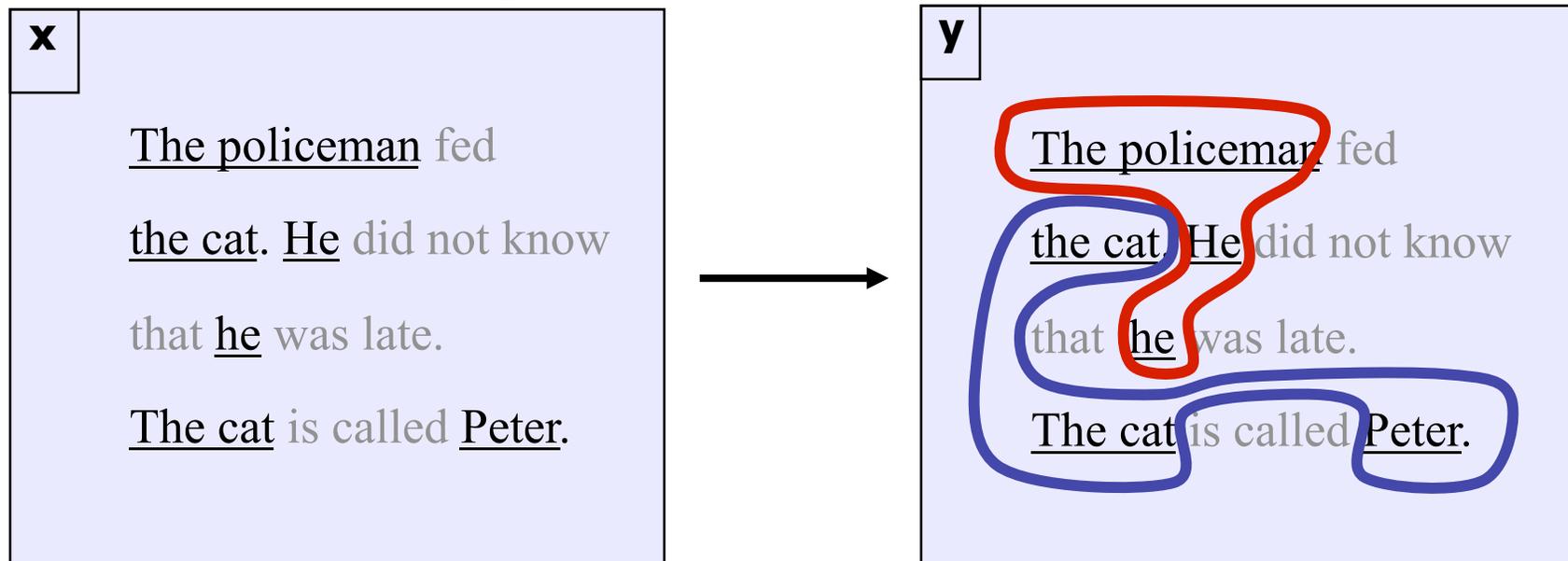


Multi-Class & Structured Output

- Or, (almost any) structured output?
- For Example, Noun-Phrase Co-reference

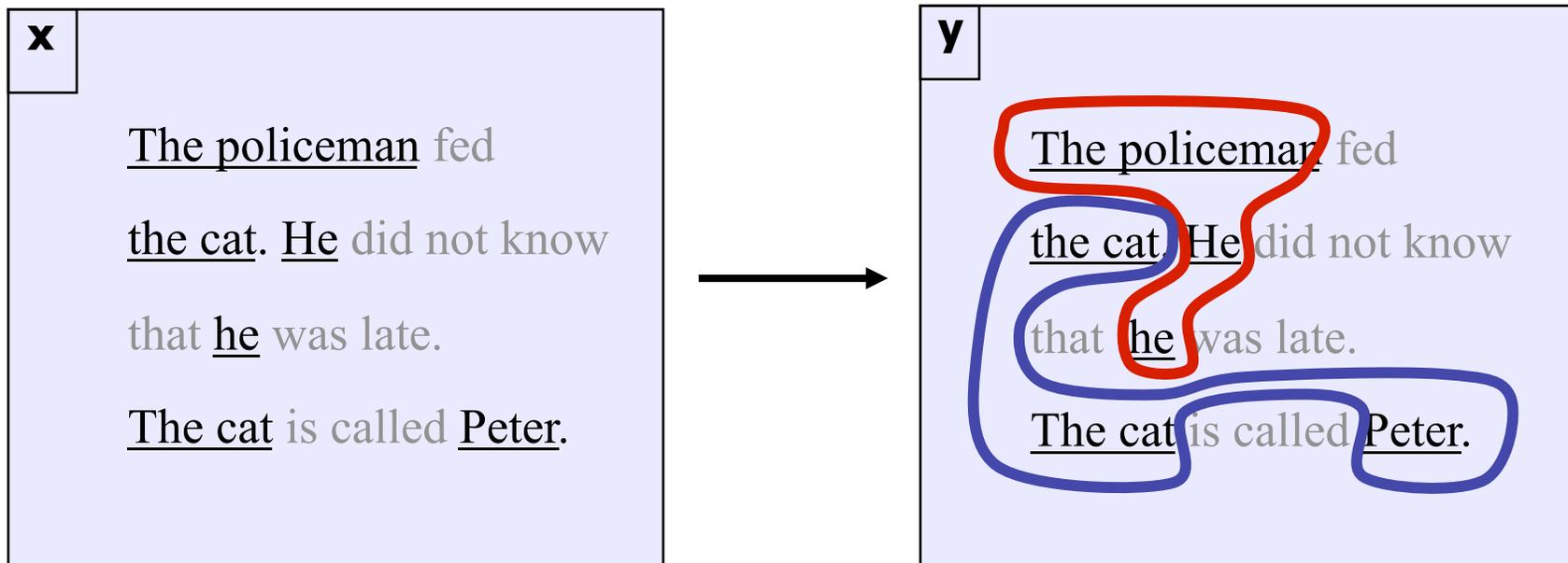
Given a set of noun phrases x , predict a clustering y .
Structural dependencies, since prediction has to be an equivalence relation.

Correlation dependencies from interactions.



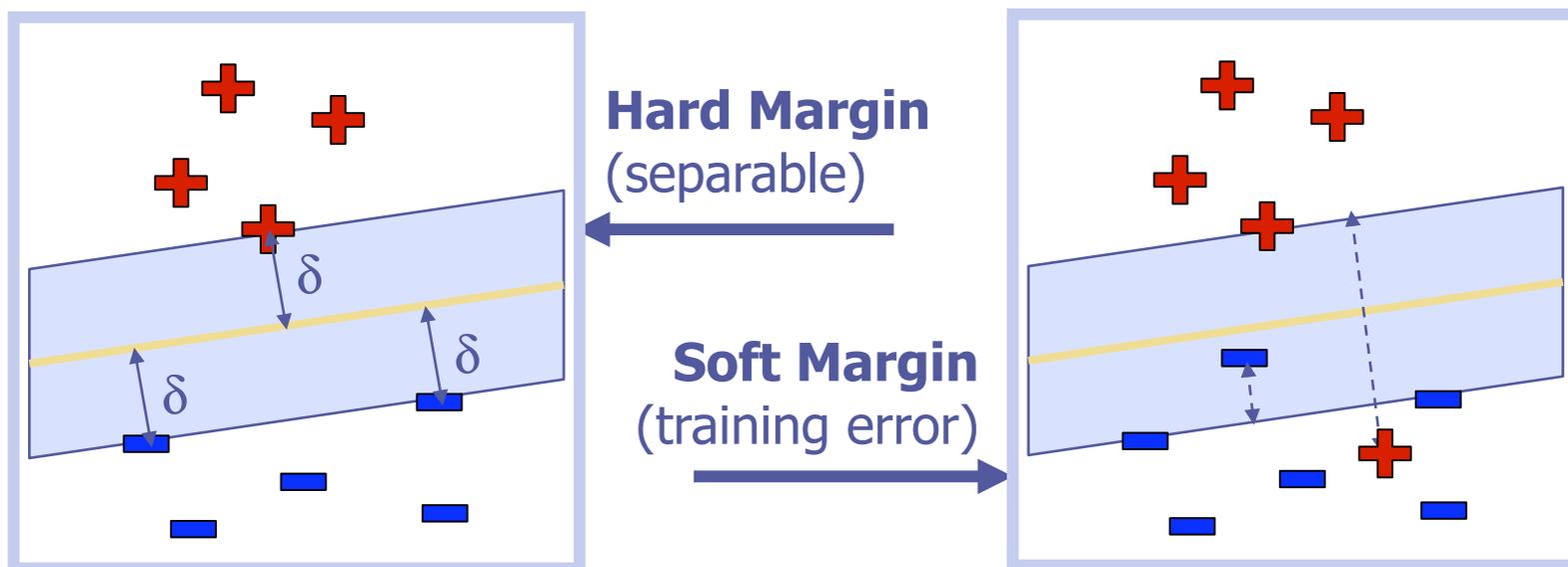
Multi-Class & Structured Output

- These problems are usually solved via maximum likelihood
- Or via Bayesian Networks and Graphical Models
- Problem: these methods are not discriminative!
- They learn $p(x,y)$ instead of $x \rightarrow y$ like an SVM...
- We will adapt the SVM approach to these domains...



Support Vector Machine

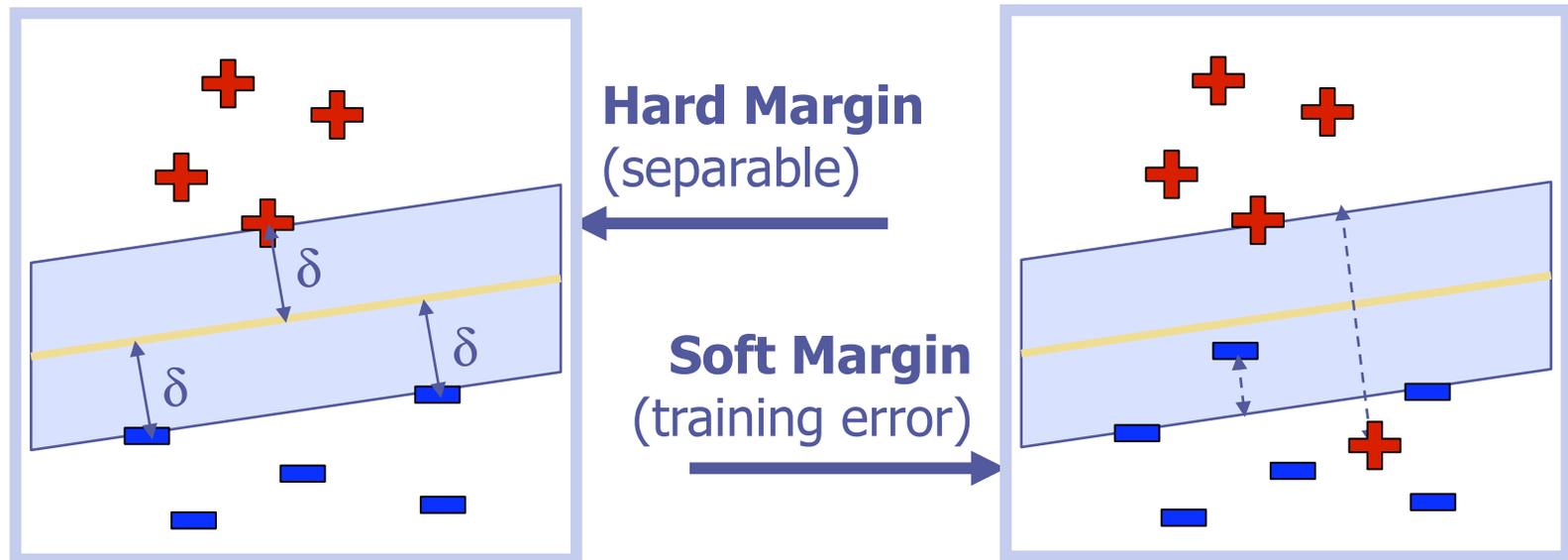
- Binary classification: $\{(\mathbf{x}_1, y_1), \dots, (\mathbf{x}_n, y_n)\} \rightarrow f(\mathbf{x}) = \mathbf{w}^T \mathbf{x} + b$



- **P:** $\min_{w, b, \xi \geq 0} \frac{1}{2} \|\mathbf{w}\|^2 + \frac{c}{n} \sum_{i=1}^n \xi_i \quad s.t. \quad y_i (\mathbf{w}^T \mathbf{x}_i + b) \geq 1 - \xi_i$
- **D:** $\max_{\lambda} \sum_{i=1}^n \lambda_i - \frac{1}{2} \sum_{i,j=1}^n \lambda_i \lambda_j y_i y_j \mathbf{x}_i^T \mathbf{x}_j \quad s.t. \quad 0 \leq \lambda_i \leq \frac{c}{n}, \sum_{i=1}^n \lambda_i y_i = 0$
- Primal (P) and dual (D) give same solution $\mathbf{w}^* = \sum_{i=1}^n \lambda_i^* y_i \mathbf{x}_i$

Support Vector Machine & b=0

- Binary classification: $\{(\mathbf{x}_1, y_1), \dots, (\mathbf{x}_n, y_n)\} \rightarrow f(\mathbf{x}) = \mathbf{w}^T \mathbf{x}$



- P: $\min_{w, b, \xi \geq 0} \frac{1}{2} \|\mathbf{w}\|^2 + \frac{c}{n} \sum_{i=1}^n \xi_i \quad s.t. \quad y_i (\mathbf{w}^T \mathbf{x}_i) \geq 1 - \xi_i$

- D: $\max_{\lambda} \sum_{i=1}^n \lambda_i - \frac{1}{2} \sum_{i,j=1}^n \lambda_i \lambda_j y_i y_j \mathbf{x}_i^T \mathbf{x}_j \quad s.t. \quad 0 \leq \lambda_i \leq \frac{c}{n}$

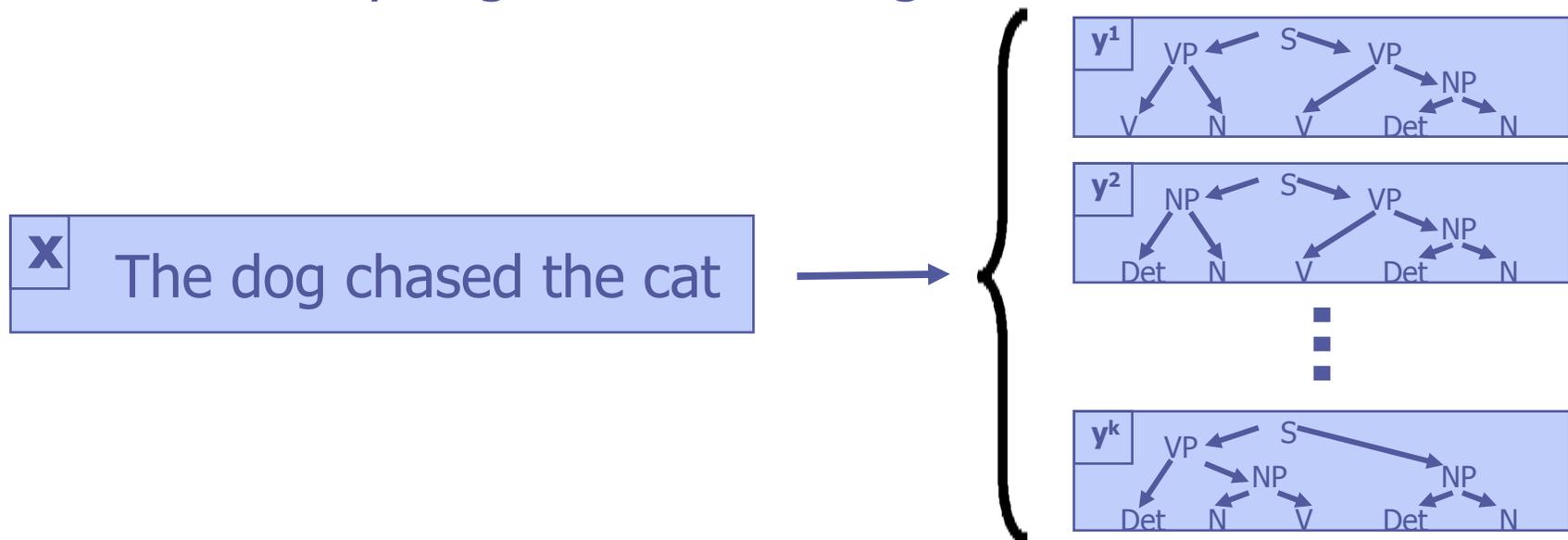
- Solution through origin $\mathbf{w}^* = \sum_{i=1}^n \lambda_i^* y_i \mathbf{x}_i$ (or just pad x with 1)

Multi-Class & Structured Output

- View the problem as a list of all possible answers
- Approach: view as multi-class classification task
- Every complex output $y_i \in Y$ is one class
- Problems: Exponentially many classes!

How to predict efficiently? How to learn efficiently?

Potentially huge model! Manageable number of features?



Multi-Class Output

- View the problem as a list of all possible answers
- Approach: view as multi-class classification task
- Every complex output $y_i \in \{1, \dots, k\}$ is one of K classes
- Enumerate many constraints (slow)...

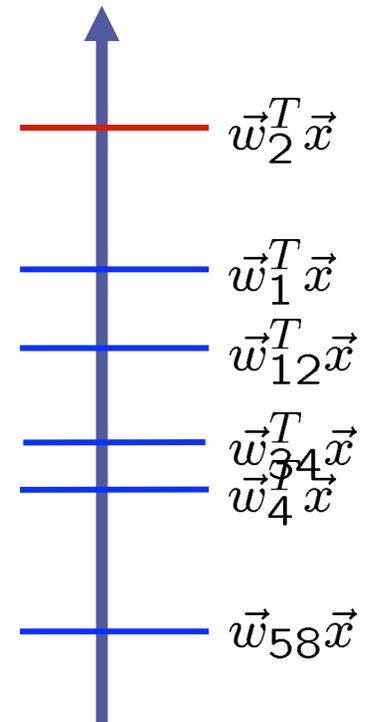
$$\{(\mathbf{x}_1, y_1), \dots, (\mathbf{x}_n, y_n)\} \rightarrow f(\mathbf{x}) = \arg \max_{i \in \{1, \dots, k\}} \mathbf{w}_i^T \mathbf{x}$$

$$\min_{\mathbf{w}_1, \dots, \mathbf{w}_k, \xi \geq 0} \sum_{i=1}^k \|\mathbf{w}_i\|^2 + \frac{C}{n} \sum_{i=1}^n \xi_i$$

$$s.t. \quad \forall j \neq y_1 : \left(\mathbf{w}_{y_1}^T \mathbf{x}_1 \right) \geq \left(\mathbf{w}_j^T \mathbf{x}_1 \right) + 1 - \xi_1$$

s.t. ...

$$s.t. \quad \forall j \neq y_n : \left(\mathbf{w}_{y_n}^T \mathbf{x}_n \right) \geq \left(\mathbf{w}_j^T \mathbf{x}_n \right) + 1 - \xi_n$$



Joint Feature Map

- Instead of solving for K different w's, make 1 long w
- Replace each x with $\phi(\mathbf{x}, y = i) = \begin{bmatrix} 0^T & 0^T & \dots & 0^T & \mathbf{x}^T & 0^T & \dots & 0^T \end{bmatrix}^T$
- Put the x vector in the i'th position
- The feature vectors is DK dimensional

$$y_i \in \{1, \dots, k\}$$

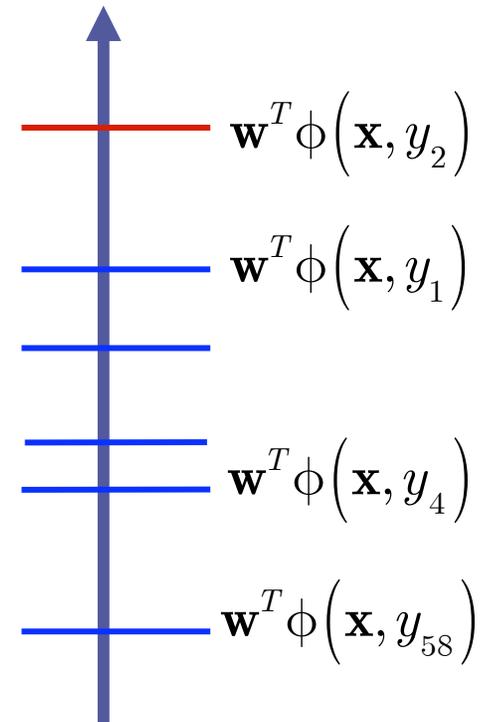
$$\{(\mathbf{x}_1, y_1), \dots, (\mathbf{x}_n, y_n)\} \rightarrow f(\mathbf{x}) = \arg \max_{y \in Y} \mathbf{w}^T \phi(\mathbf{x}, y)$$

$$\min_{\mathbf{w}, \xi \geq 0} \|\mathbf{w}\|^2$$

$$s.t. \quad \forall y \in Y \setminus y_1 : \mathbf{w}^T \phi(\mathbf{x}_1, y_1) \geq \mathbf{w}^T \phi(\mathbf{x}_1, y) + 1$$

s.t. ...

$$s.t. \quad \forall y \in Y \setminus y_n : \mathbf{w}^T \phi(\mathbf{x}_n, y_n) \geq \mathbf{w}^T \phi(\mathbf{x}_n, y) + 1$$



Joint Feature Map

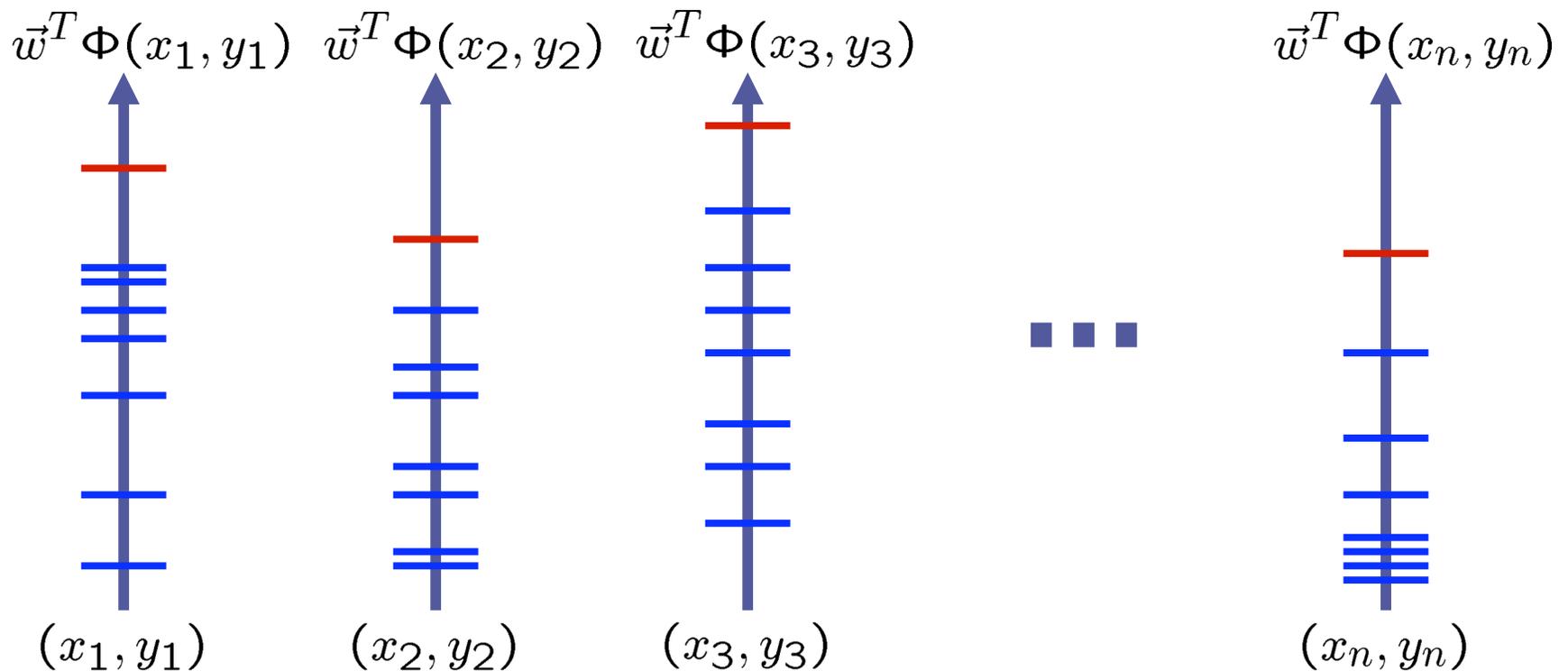
- Learn weight vector so that $\vec{w}^T \phi(\mathbf{x}_i, y)$ is max for correct y

$$\min_{\mathbf{w}, \xi \geq 0} \|\mathbf{w}\|^2$$

$$s.t. \quad \forall y \cup Y \setminus y_1 : \mathbf{w}^T \phi(\mathbf{x}_1, y_1) \geq \mathbf{w}^T \phi(\mathbf{x}_1, y) + 1$$

$$s.t. \quad \dots$$

$$s.t. \quad \forall y \cup Y \setminus y_n : \mathbf{w}^T \phi(\mathbf{x}_n, y_n) \geq \mathbf{w}^T \phi(\mathbf{x}_n, y) + 1$$



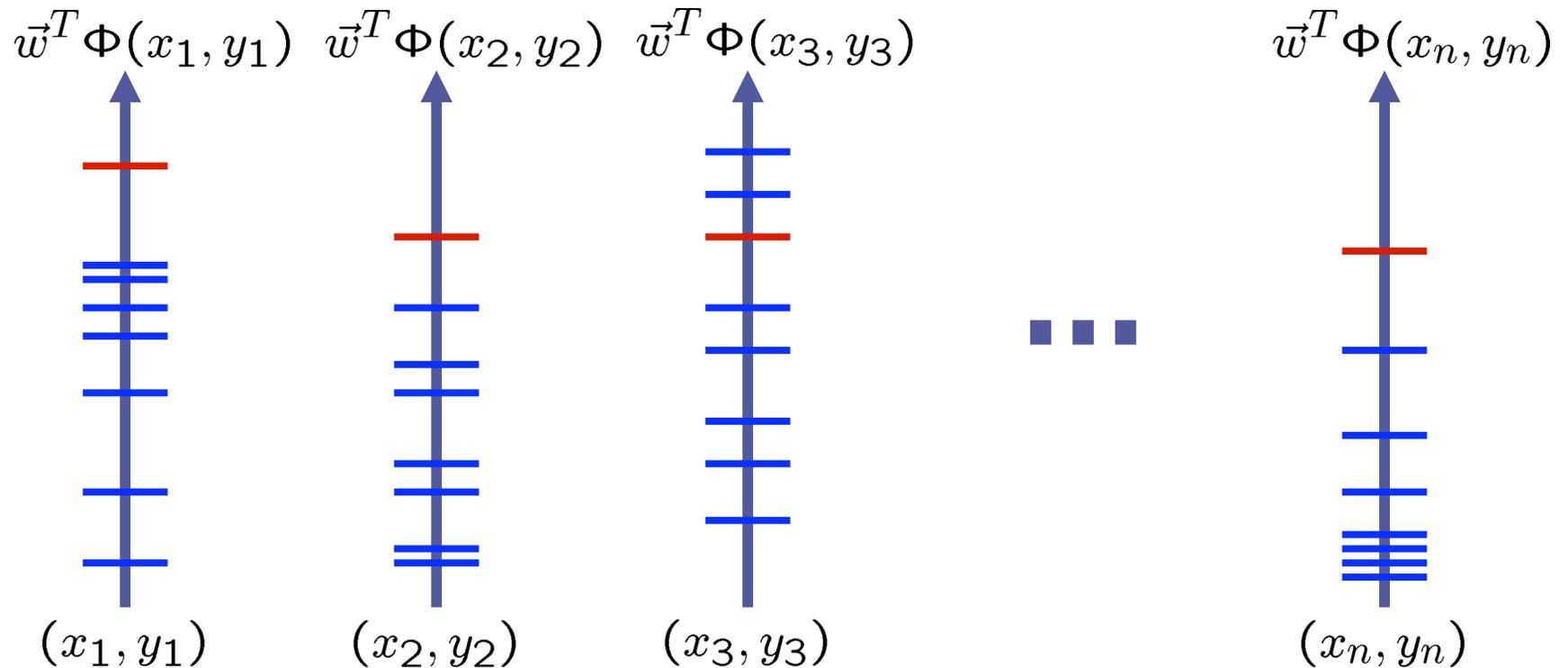
Joint Feature Map with Slack

$$\min_{\mathbf{w}, \xi \geq 0} \frac{1}{2} \|\mathbf{w}\|^2 + \frac{c}{n} \sum_{i=1}^n \xi_i$$

$$s.t. \quad \forall y \in Y \setminus y_1 : \mathbf{w}^T \phi(\mathbf{x}_1, y_1) \geq \mathbf{w}^T \phi(\mathbf{x}_1, y) + 1 - \xi_1$$

s.t. ...

$$s.t. \quad \forall y \in Y \setminus y_n : \mathbf{w}^T \phi(\mathbf{x}_n, y_n) \geq \mathbf{w}^T \phi(\mathbf{x}_n, y) + 1 - \xi_n$$



The label loss function

- Not all classes are created equal, why clear each by 1?

$$\min_{\mathbf{w}, \xi \geq 0} \frac{1}{2} \|\mathbf{w}\|^2 + \frac{c}{n} \sum_{i=1}^n \xi_i \quad \Delta(y, y_1)$$

$$s.t. \quad \forall y \in Y \setminus y_1 : \mathbf{w}^T \phi(\mathbf{x}_1, y_1) \geq \mathbf{w}^T \phi(\mathbf{x}_1, y) + 1 - \xi_1$$

$$s.t. \quad \dots$$

$$s.t. \quad \forall y \in Y \setminus y_n : \mathbf{w}^T \phi(\mathbf{x}_n, y_n) \geq \mathbf{w}^T \phi(\mathbf{x}_n, y) + 1 - \xi_n$$

- Instead of a constant 1 value, clear some classes more

$$\Delta(y, y_1) = \text{Loss for predicting } y \text{ instead of } y_1$$

- For example, if y can be {lion, tiger, cat}

$$\Delta(\text{tiger}, \text{lion}) = \Delta(\text{lion}, \text{tiger}) = 1$$

$$\Delta(\text{cat}, \text{lion}) = \Delta(\text{lion}, \text{cat}) = 999$$

$$\Delta(\text{tiger}, \text{tiger}) = \Delta(\text{cat}, \text{cat}) = \Delta(\text{lion}, \text{lion}) = 0$$

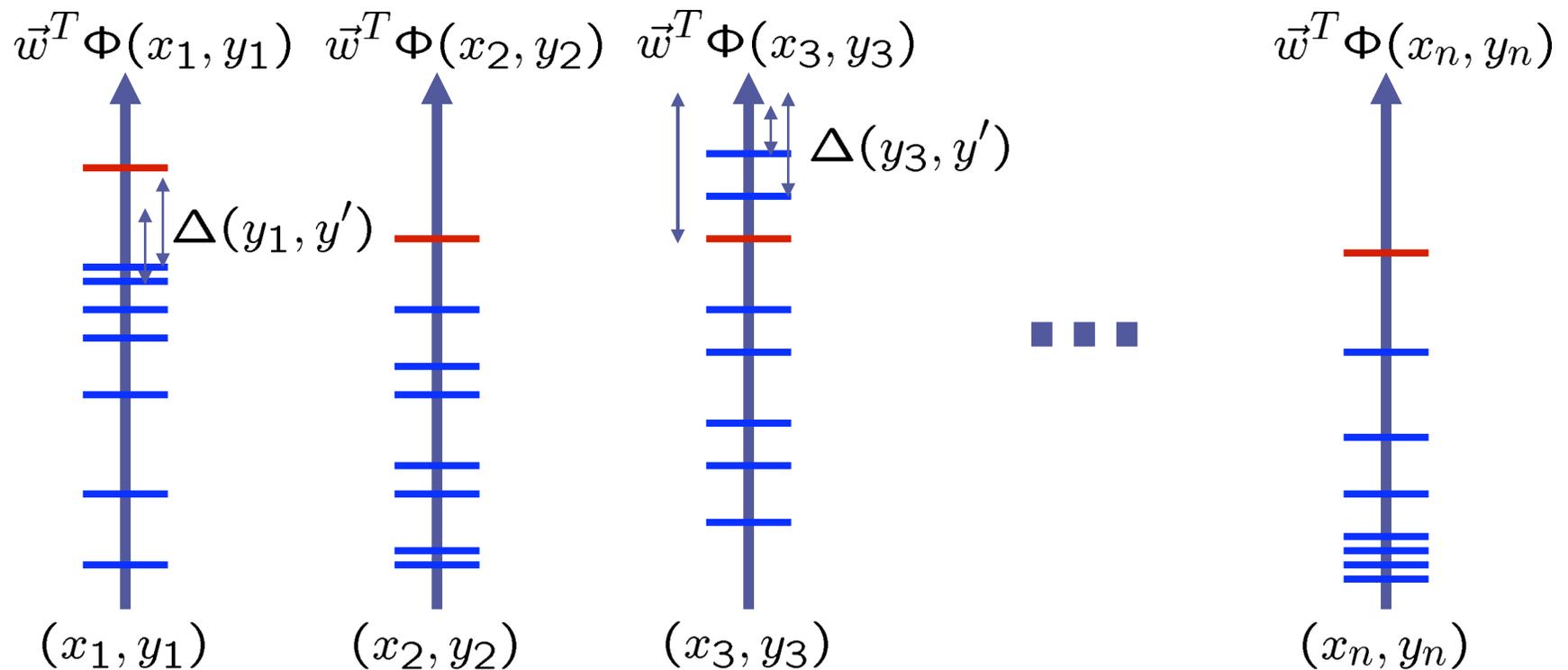
Joint Feature Map with Any Loss

$$\min_{\mathbf{w}, \xi \geq 0} \frac{1}{2} \|\mathbf{w}\|^2 + \frac{c}{n} \sum_{i=1}^n \xi_i$$

$$s.t. \quad \forall y \cup Y \setminus y_1 : \mathbf{w}^T \phi(\mathbf{x}_1, y_1) \geq \mathbf{w}^T \phi(\mathbf{x}_1, y) + \Delta(y, y_1) - \xi_1$$

s.t. ...

$$s.t. \quad \forall y \cup Y \setminus y_n : \mathbf{w}^T \phi(\mathbf{x}_n, y_n) \geq \mathbf{w}^T \phi(\mathbf{x}_n, y) + \Delta(y, y_n) - \xi_n$$



Joint Feature Map with Slack

- Loss function Δ measures match between target & prediction

$$\begin{aligned} \min_{\mathbf{w}, \xi \geq 0} & \frac{1}{2} \|\mathbf{w}\|^2 + \frac{c}{n} \sum_{i=1}^n \xi_i \\ \text{s.t.} & \quad \forall y \in Y \setminus y_1 : \mathbf{w}^T \phi(\mathbf{x}_1, y_1) \geq \mathbf{w}^T \phi(\mathbf{x}_1, y) + \Delta(y, y_1) - \xi_1 \\ \text{s.t.} & \quad \dots \\ \text{s.t.} & \quad \forall y \in Y \setminus y_n : \mathbf{w}^T \phi(\mathbf{x}_n, y_n) \geq \mathbf{w}^T \phi(\mathbf{x}_n, y) + \Delta(y, y_n) - \xi_n \end{aligned}$$

Lemma: The training loss is upper bounded by

$$Err_S(h) = \frac{1}{n} \sum_{i=1}^n \Delta(y_i, h(\vec{x}_i)) \leq \frac{1}{n} \sum_{i=1}^n \xi_i$$

Generic Structural SVM (slow!)

◆ Application Specific Design of Model

- Loss function $\Delta(y_i, y)$
- Representation $\Phi(x, y)$

→ Markov Random Fields [Lafferty et al. 01, Taskar et al. 04]

◆ Prediction:

$$\hat{y} = \operatorname{argmax}_{y \in Y} \{ \vec{w}^T \Phi(x, y) \}$$

◆ Training:

$$\begin{aligned} \min_{\vec{w}, \vec{\xi} \geq 0} \quad & \frac{1}{2} \vec{w}^T \vec{w} + \frac{C}{n} \sum_{i=1}^n \xi_i \\ \text{s.t.} \quad & \forall y \in Y \setminus y_1 : \vec{w}^T \Phi(x_1, y_1) \geq \vec{w}^T \Phi(x_1, y) + \Delta(y_1, y) - \xi_1 \\ & \dots \\ & \forall y \in Y \setminus y_n : \vec{w}^T \Phi(x_n, y_n) \geq \vec{w}^T \Phi(x_n, y) + \Delta(y_n, y) - \xi_n \end{aligned}$$

◆ Applications: Parsing, Sequence Alignment, Clustering, etc.

Reformulating the QP

n-Slack Formulation:

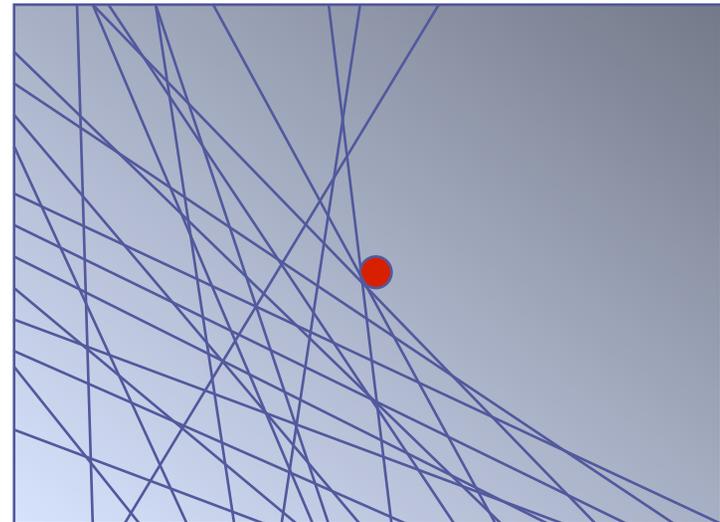
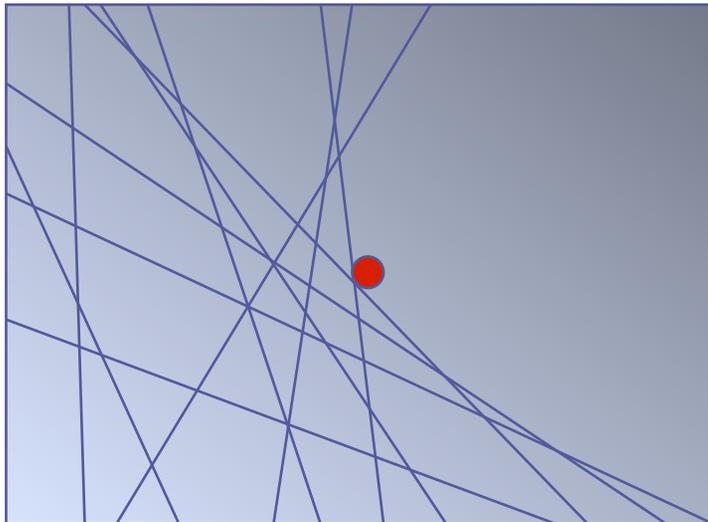
[TsoJoHoAl04]

$$\min_{\vec{w}, \vec{\xi}} \quad \frac{1}{2} \vec{w}^T \vec{w} + \frac{C}{n} \sum_{i=1}^n \xi_i$$

$$s.t. \quad \forall y' \in Y : \vec{w}^T \Phi(x_1, y_1) - \vec{w}^T \Phi(x_1, y') \geq \Delta(y_1, y) - \xi_1$$

...

$$\forall y' \in Y : \vec{w}^T \Phi(x_n, y_n) - \vec{w}^T \Phi(x_n, y') \geq \Delta(y_n, y) - \xi_n$$



Reformulating the QP

n-Slack Formulation:

[TsoJoHoAl04]

$$\begin{aligned} \min_{\vec{w}, \vec{\xi}} \quad & \frac{1}{2} \vec{w}^T \vec{w} + \frac{C}{n} \sum_{i=1}^n \xi_i \\ \text{s.t.} \quad & \forall y' \in Y : \vec{w}^T \Phi(x_1, y_1) - \vec{w}^T \Phi(x_1, y') \geq \Delta(y_1, y) - \xi_1 \\ & \dots \\ & \forall y' \in Y : \vec{w}^T \Phi(x_n, y_n) - \vec{w}^T \Phi(x_n, y') \geq \Delta(y_n, y) - \xi_n \end{aligned}$$



1-Slack Formulation:

[JoFinYu08]

$$\begin{aligned} \min_{\vec{w}, \xi} \quad & \frac{1}{2} \vec{w}^T \vec{w} + C\xi \\ \text{s.t.} \quad & \forall y'_1 \dots y'_n \in Y : \frac{1}{n} \sum_{i=1}^n [\vec{w}^T \Phi(x_i, y_i) - \vec{w}^T \Phi(x_i, y'_i)] \geq \frac{1}{n} \sum_{i=1}^n [\Delta(y_i, y'_i)] - \xi \end{aligned}$$

1-Slack Cutting-Plane Algorithm

- ◆ Input: $(x_1, y_1), \dots, (x_n, y_n), C, \epsilon$
- ◆ $S \leftarrow \emptyset, \vec{w} \leftarrow 0, \xi \leftarrow 0$
- ◆ REPEAT
 - FOR $i = 1, \dots, n$
 - Compute $y'_i = \operatorname{argmax}_{y \in Y} \{ \Delta(y_i, y) + \vec{w}^T \Phi(x_i, y) \}$
 - ENDFOR
 - IF $\sum_{i=1}^n [\Delta(y_i, y'_i) - \vec{w}^T [\Phi(x_i, y_i) - \Phi(x_i, y'_i)]] > \xi + \epsilon$
 - $S \leftarrow S \cup \{ \vec{w}^T \frac{1}{n} \sum_{i=1}^n [\Phi(x_i, y_i) - \Phi(x_i, y'_i)] \geq \frac{1}{n} \sum_{i=1}^n \Delta(y_i, y'_i) - \xi \}$
 - optimize StructSVM over S to get w and ξ
 - ENDIF
- ◆ UNTIL solution has not changed during iteration [Jo06] [JoFinYu08]

Polynomial Sparsity Bound

- ◆ Theorem: The cutting-plane algorithm finds a solution to the Structural SVM soft-margin optimization problem in the 1-slack formulation after adding at most

$$\left\lceil \log_2 \left(\frac{\Delta}{4R^2C} \right) \right\rceil + \left\lceil \frac{16R^2C}{\varepsilon} \right\rceil$$

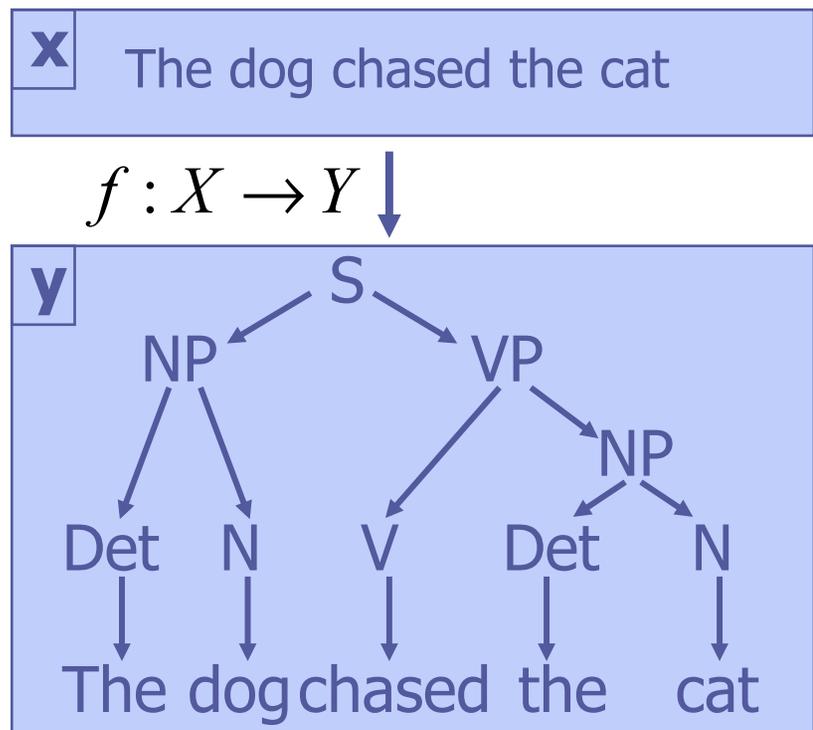
constraints to the working set S , so that the primal constraints are feasible up to a precision ε and the objective on S is optimal. The loss has to be bounded $0 \leq \Delta(y_i, y) \leq \Delta$, and $2\|\Phi(x, y)\| \leq R$.

Joint Feature Map for Trees

◆ Weighted Context Free Grammar

- Each rule (e.g. $S \rightarrow NP VP$) has a weight
- Score of a tree is the sum of its weights

- Find highest scoring tree $h(\vec{x}) = \operatorname{argmax}_{y \in Y} [\vec{w}^T \Phi(x, y)]$



$$\Phi(\mathbf{x}, \mathbf{y}) = \begin{pmatrix} 1 \\ 0 \\ 2 \\ 1 \\ \vdots \\ 0 \\ 2 \\ 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} \begin{matrix} S \rightarrow NP VP \\ S \rightarrow NP \\ NP \rightarrow Det N \\ VP \rightarrow V NP \\ \vdots \\ Det \rightarrow dog \\ Det \rightarrow the \\ N \rightarrow dog \\ V \rightarrow chased \\ N \rightarrow cat \end{matrix}$$

Experiments: NLP

Implementation

- Incorporated modified version of Mark Johnson's CKY parser
- Learned weighted CFG with $\epsilon = 0.01, C = 1$

Data

- Penn Treebank sentences of length at most 10 (start with POS)
- Train on Sections 2-22: 4098 sentences
- Test on Section 23: 163 sentences

Method	Test Accuracy	
	Acc	F_1
PCFG with MLE	55.2	86.0
SVM with $(1-F_1)$ -Loss	58.9	88.5

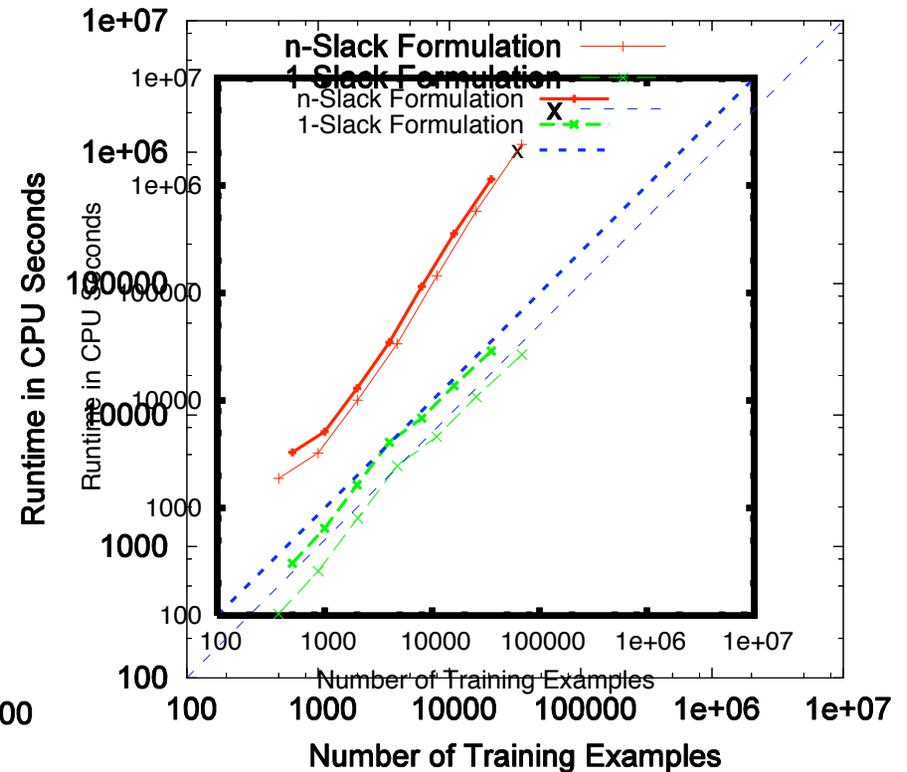
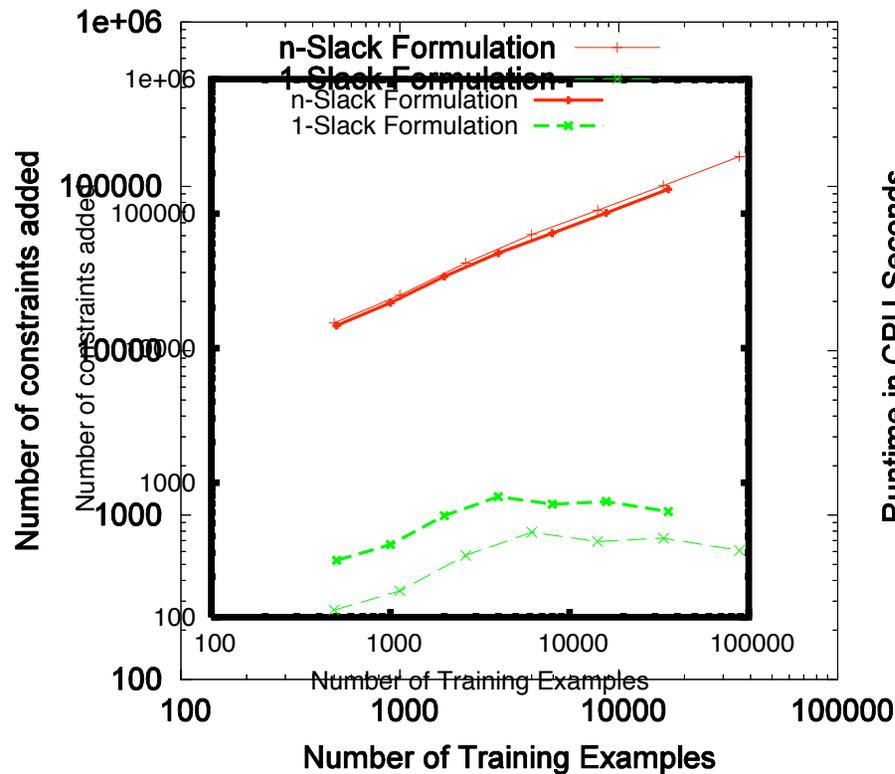
[TsoJoHoAl04]

- more complex features [TaKlCoKoMa04]

Experiments of 1-Slack versus n-Slack

Part-of-speech tagging on Penn Treebank

~36,000 examples, ~250,000 features in linear HMM model



StructSVM for Any Problem

◆ General

- SVM-struct algorithm and implementation

<http://svmlight.joachims.org>

- Theory (e.g. training-time linear in n)

◆ Application specific

- Loss function $\Delta(y_i, y)$

- Representation $\Phi(x, y)$

- Algorithms to compute

$$\hat{y} = \operatorname{argmax}_{y \in Y} \{ \vec{w}^T \Phi(x_i, y) \}$$

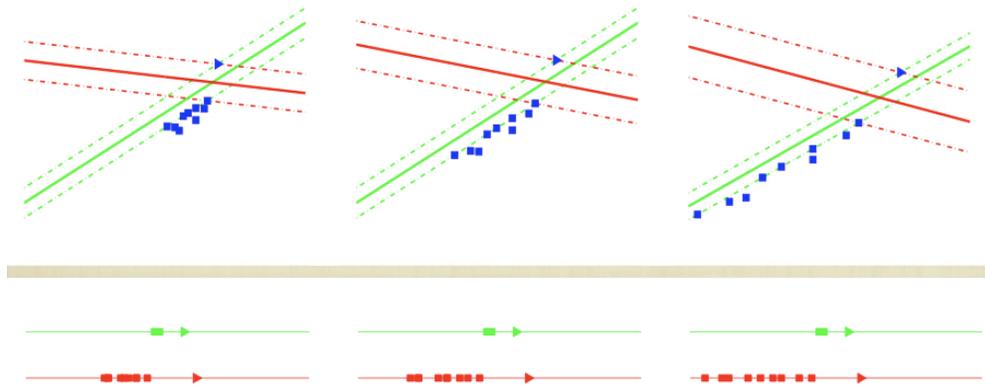
$$\hat{y} = \operatorname{argmax}_{y \in Y} \{ \Delta(y_i, y) + \vec{w}^T \Phi(x_i, y) \}$$

◆ Properties

- General framework for discriminative learning
- Direct modeling, not reduction to classification/regression
- “Plug-and-play”

Struct SVM with Relative Margin

- Add relative margin constraints to struct SVM (ShiJeb09)
- Correct beats wrong labels but not by too much (relatively)



$$\min_{\mathbf{w}, \xi \geq 0} \frac{1}{2} \|\mathbf{w}\|^2 + \frac{c}{n} \sum_{i=1}^n \xi_i$$

$$s.t. \quad \forall y \in Y \setminus y_1 : B \geq \mathbf{w}^T \phi(\mathbf{x}_1, y_1) - \mathbf{w}^T \phi(\mathbf{x}_1, y) \geq \Delta(y, y_1) - \xi_1$$

s.t. ...

$$s.t. \quad \forall y \in Y \setminus y_n : B \geq \mathbf{w}^T \phi(\mathbf{x}_n, y_n) - \mathbf{w}^T \phi(\mathbf{x}_n, y) \geq \Delta(y, y_n) - \xi_n$$

- Needs both $\arg \max_{y \in Y} \mathbf{w}^T \phi(\mathbf{x}, y)$ and $\arg \min_{y \in Y} \mathbf{w}^T \phi(\mathbf{x}, y)$

Struct SVM with Relative Margin

- Similar bound holds for relative margin

- Maximum # of cuts is

$$\max \left\{ \frac{2CR^2}{\varepsilon_B^2}, \frac{2n}{\varepsilon}, \frac{8CR^2}{\varepsilon^2} \right\}$$

- Try sequence learning problems for Hidden Markov Modeling
- Consider named entity recognition (NER) task
- Consider part-of-speech (POS) task

	NER	POS
CRF	5.13 ± 0.28	11.34 ± 0.64
StructSVM	5.09 ± 0.32	11.14 ± 0.60
StructRMM	5.05 ± 0.28	10.42 ± 0.47
p-value	0.07	0.00