ORIE 4741: Learning with Big Messy Data

Loss functions

Professor Udell
Operations Research and Information Engineering
Cornell

September 10, 2019
Outline

Maximum likelihood estimation

Regression

Classification

The prediction space

Multiclass classification

Ordinal regression

Beyond linear models
Probabilistic setup

▶ suppose you know a function \( p : \mathbb{R} \rightarrow [0, 1] \) so that

\[
P(y_i = y \mid x_i, w) = p(y; x_i, w)
\]

▶ for example, if \( y_i = w^T x_i + \varepsilon_i \), \( \varepsilon_i \sim \mathcal{N}(0, \sigma^2) \), then

\[
P(y_i = y \mid x_i, w) \sim \frac{1}{\sqrt{2\pi\sigma^2}} \exp \left( -\frac{(y_i - w^T x_i)^2}{2\sigma^2} \right)
\]

▶ likelihood of data given parameter \( w \) is

\[
L(D; w) = \prod_{i=1}^{n} P(y_i = y \mid x_i, w)
\]

▶ for example, for linear model with Gaussian error,

\[
L(D; w) \sim \prod_{i=1}^{n} \frac{1}{\sqrt{2\pi\sigma^2}} \exp \left( -\frac{(y_i - w^T x_i)^2}{2\sigma^2} \right)
\]
Maximum Likelihood Estimation (MLE)

**MLE:** choose $w$ to maximize $L(D; w)$

- likelihood

$$L(D; w) = \prod_{i=1}^{n} p(y_i; x_i, w)$$

- negative log likelihood

$$\ell(D; w) = - \log L(D; w)$$

- maximize $L(D; w) \iff$ minimize $\ell(D; w)$
Example: Maximum Likelihood Estimation (MLE)

▶ for linear model with Gaussian error,

\[
\ell(D; w) \sim - \log \left( \prod_{i=1}^{n} \frac{1}{\sqrt{2\pi\sigma^2}} \exp \left( - \frac{(y_i - w^T x_i)^2}{2\sigma^2} \right) \right)
\]

\[= \sum_{i=1}^{n} - \log \left( \frac{1}{\sqrt{2\pi\sigma^2}} \exp \left( - \frac{(y_i - w^T x_i)^2}{2\sigma^2} \right) \right)\]

\[= \sum_{i=1}^{n} \left( \frac{1}{2} \log(2\pi\sigma^2) - \log \left( \exp \left( - \frac{(y_i - w^T x_i)^2}{2\sigma^2} \right) \right) \right)\]

\[= \frac{n}{2} \log(2\pi\sigma^2) + \sum_{i=1}^{n} \frac{1}{2\sigma^2} (y_i - w^T x_i)^2\]

\[= \frac{n}{2} \log(2\pi\sigma^2) + \frac{1}{2\sigma^2} \sum_{i=1}^{n} (y_i - w^T x_i)^2\]

▶ so maximize \(L(D; w) \iff \text{minimize} \sum_{i=1}^{n} (y_i - w^T x_i)^2\)
what if I have beliefs about what $w$ should be before I begin?

- $w$ should be small
- $w$ should be sparse
- $w$ should be nonnegative

**idea:** impose *prior* on $w$ to specify

$$P(w)$$

before seeing any data
Maximum-a-posteriori estimation

after I see data, compute posterior probability

$$P(D; w) = P(D | w) P(w)$$

maximum a posteriori (MAP estimation): choose $w$ to maximize posterior probability
Maximum-a-posteriori estimation

after I see data, compute posterior probability

\[ P(D; w) = P(D | w) P(w) \]

**maximum a posteriori (MAP estimation):** choose \( w \) to maximize posterior probability

n.b. this is **not** what a true Bayesian would do
(see, e.g., Bishop, Pattern Recognition and Machine Learning)
Ridge regression: interpretation as MAP estimator

- prior probability of model $w \sim \mathcal{N}(0, I_d)$
- noise $\epsilon_i \sim \mathcal{N}(0, \sigma^2)$, $i = 1, \ldots, n$
- response $y_i = w^T x_i + \epsilon_i$, $i = 1, \ldots, n$

$$
\mathbb{P}(D; w) = \mathbb{P}(D \mid w) \mathbb{P}(w) \\
\sim \prod_{i=1}^{n} \frac{1}{\sqrt{2\pi\sigma^2}} \exp \left( -\frac{(y_i - w^T x_i)^2}{2\sigma^2} \right) \prod_{i=1}^{d} \frac{1}{\sqrt{2\pi}} \exp \left( -\frac{w_i^2}{2} \right) \\
= \left(2\pi\sigma^2\right)^{-n/2} \prod_{i=1}^{n} \left( \exp \left( -\frac{(y_i - w^T x_i)^2}{2\sigma^2} \right) \right) \left(2\pi\right)^{-d/2} \prod_{i=1}^{d} \left( \exp \left( -\frac{w_i^2}{2} \right) \right)
$$

$$
\ell(D; w) = - \log \left( \mathbb{P}(D; w) \right) \\
= \frac{n}{2} \log(2\pi\sigma^2) + \frac{d}{2} \log(2\pi) + \frac{1}{2\sigma^2} \sum_{i=1}^{n} (y_i - w^T x_i)^2 + \frac{1}{2} \sum_{i=1}^{d} w_i^2
$$
Ridge regression: interpretation as MAP estimator

- prior probability of model $w \sim \mathcal{N}(0, I_d)$
- noise $\epsilon_i \sim \mathcal{N}(0, \sigma^2), i = 1, \ldots, n$
- response $y_i = w^T x_i + \epsilon_i, i = 1, \ldots, n$

\[
\mathbb{P}(D; w) = \mathbb{P}(D \mid w) \mathbb{P}(w)
\]
\[
\sim \prod_{i=1}^{n} \frac{1}{\sqrt{2\pi \sigma^2}} \exp\left(\frac{-(y_i - w^T x_i)^2}{2\sigma^2}\right) \prod_{i=1}^{d} \frac{1}{\sqrt{2\pi}} \exp\left(\frac{-w_i^2}{2}\right)
\]
\[
= (2\pi \sigma^2)^{-n/2} \prod_{i=1}^{n} \left(\exp\left(\frac{-(y_i - w^T x_i)^2}{2\sigma^2}\right)\right) (2\pi)^{-d/2} \prod_{i=1}^{d} \left(\exp\left(\frac{-w_i^2}{2}\right)\right)
\]
\[
\ell(D; w) = -\log(\mathbb{P}(D; w))
\]
\[
= \frac{n}{2} \log(2\pi \sigma^2) + \frac{d}{2} \log(2\pi) + \frac{1}{2\sigma^2} \sum_{i=1}^{n} (y_i - w^T x_i)^2 + \frac{1}{2} \sum_{i=1}^{d} w_i^2
\]

... aha! and we have **ridge regression** with $\lambda = \sigma^2$
Recap: regularized empirical risk minimization

choose model by solving

\[
\text{minimize } \frac{1}{n} \sum_{i=1}^{n} \ell(x_i, y_i; w) + r(w)
\]

with variable \( w \in \mathbb{R}^d \)

- parameter vector \( w \in \mathbb{R}^d \)
- loss function \( \ell: \mathcal{X} \times \mathcal{Y} \times \mathbb{R}^d \rightarrow \mathbb{R} \)
- regularizer \( r: \mathbb{R}^d \rightarrow \mathbb{R} \)
Recap: regularized empirical risk minimization

choose model by solving

$$\text{minimize} \quad \frac{1}{n} \sum_{i=1}^{n} \ell(x_i, y_i; w) + r(w)$$

with variable $w \in \mathbb{R}^d$

- parameter vector $w \in \mathbb{R}^d$
- loss function $\ell : \mathcal{X} \times \mathcal{Y} \times \mathbb{R}^d \to \mathbb{R}$
- regularizer $r : \mathbb{R}^d \to \mathbb{R}$

why?

- want to minimize the risk $\mathbb{E}_{(x,y) \sim P} \ell(x, y; w)$
- approximate it by the empirical risk $\sum_{i=1}^{n} \ell(x, y; w)$
- add regularizer to help model generalize
Loss functions

what kind of loss functions should we use?
depends on type of data

- real
- boolean
- ordinal
- nominal
- ...

and on noise in data

- small?
- large but sparse?
- from some probabilistic model?
- ...

Maximum likelihood estimation

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Beyond linear models
Loss functions for real-valued data

- quadratic
- $\ell_1$
- huber
- quantile
- ...

...
Least squares regression finds the mean

least squares ($\ell_2$) regression:

$$\text{minimize} \quad \frac{1}{n} \sum_{i=1}^{n} (y_i - w^T x_i)^2 + r(w)$$

special case: no covariates. what is

$$\text{argmin}_w \frac{1}{n} \sum_{i=1}^{n} (y_i - w)^2?$$
Least squares regression finds the mean

least squares ($\ell_2$) regression:

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special case: no covariates. what is

$$\arg\min_w \frac{1}{n} \sum_{i=1}^{n} (y_i - w)^2?$$

A: $\text{mean}(y)!$
\(\ell_1\) regression finds the median

\(\ell_1\) regression:

\[
\text{minimize } \frac{1}{n} \sum_{i=1}^{n} |y_i - w^T x_i| + r(w)
\]

special case: no covariates. what is

\[
\arg\min_w \frac{1}{n} \sum_{i=1}^{n} |y_i - w|?
\]
**$\ell_1$ regression finds the median**

$\ell_1$ regression:

$$\text{minimize } \frac{1}{n} \sum_{i=1}^{n} |y_i - w^T x_i| + r(w)$$

special case: no covariates. what is

$$\arg\min_w \frac{1}{n} \sum_{i=1}^{n} |y_i - w| ?$$

- if $pn$ of the $y_i$’s are bigger than $w$,
- then as $w$ increases to $w + \delta$,
- $\frac{1}{n} \sum_{i:y_i > w} |y_i - w|$ decreases by $p\delta$
- $\frac{1}{n} \sum_{i:y_i < w} |y_i - w|$ increases by $(1 - p)\delta$
- if $p = \frac{1}{2}$, objective stays the same
**\( \ell_1 \) regression finds the median**

**\( \ell_1 \) regression:**

\[
\text{minimize } \frac{1}{n} \sum_{i=1}^{n} |y_i - w^T x_i| + r(w)
\]

special case: no covariates. what is

\[
\arg\min_w \frac{1}{n} \sum_{i=1}^{n} |y_i - w|
\]

- if \( \frac{pn}{n} \) of the \( y_i \)'s are bigger than \( w \),
- then as \( w \) increases to \( w + \delta \),
- \( \frac{1}{n} \sum_{i:y_i>w} |y_i - w| \) decreases by \( p\delta \)
- \( \frac{1}{n} \sum_{i:y_i<w} |y_i - w| \) increases by \( (1 - p)\delta \)
- if \( p = \frac{1}{2} \), objective stays the same

**A:** \( w = \text{median}(y) \!)
Huber regression

Huber regression:

\[
\text{minimize } \frac{1}{n} \sum_{i=1}^{n} \text{huber}(y_i - w^T x_i) + r(w)
\]

where we define the Huber function

\[
\text{huber}(z) = \begin{cases} 
\frac{1}{2} z^2 & |z| \leq 1 \\
|z| - \frac{1}{2} & |z| > 1 
\end{cases}
\]
Huber regression

Huber regression:

\[
\text{minimize} \quad \frac{1}{n} \sum_{i=1}^{n} \text{huber}(y_i - w^T x_i) + r(w)
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|z| - \frac{1}{2} & |z| > 1
\end{cases}
\]

Huber decomposes error into a small (Gaussian) part and a large (robust) part

\[
\text{huber}(x) = \inf_{s + n = x} |s| + \frac{1}{2} n^2
\]

(proof: take derivative)
Q: when would you want to use a robust loss function?

Robust statistics

- for robustness in the presence of large outliers
- large, infrequent sensor malfunctions
- people lying on surveys
- anything that's not a sum of small iid random variables
Robust statistics

Q: when would you want to use a robust loss function?
A: for robustness in the presence of large outliers

- large, infrequent sensor malfunctions
- people lying on surveys
- anything that’s not a sum of small iid random variables
Notation

define the positive and negative parts of $x \in \mathbb{R}$

$$(x)_+ = \max(x, 0), \quad (x)_- = \max(-x, 0)$$
Quantile regression finds the right quantile

Quantile regression: for $\alpha \in (0, 1)$,

$$\text{minimize} \quad \frac{1}{n} \sum_{i=1}^{n} \alpha (y_i - w^T x_i)_+ + (1 - \alpha) (y_i - w^T x_i)_-$$

special case: no covariates. what is

$$\arg\min_w \frac{1}{n} \sum_{i=1}^{n} \alpha (y_i - w)_+ + (1 - \alpha) (y_i - w)_- ?$$
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- if $pn$ of the $y_i$’s are bigger than $w$,
- then as $w$ increases to $w + \delta$,
- first term decreases by $p \alpha \delta$
- second term increases by $(1 - p)(1 - \alpha)\delta$
- so if $p = 1 - \alpha$, objective stays the same
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- if $pn$ of the $y_i$’s are bigger than $w$,
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- first term decreases by $p\alpha \delta$
- second term increases by $(1 - p)(1 - \alpha)\delta$
- so if $p = 1 - \alpha$, objective stays the same

**A:** $w$ is the $\alpha$th quantile of $y$!
Demo: robust regression
Outline

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Beyond linear models
suppose $\mathcal{Y} = \{-1, 1\}$. let $\ell(x, y; w) =$
Loss functions for classification

suppose $\mathcal{Y} = \{-1, 1\}$. let $\ell(x, y; w) =$

- 0-1 loss $\mathbb{1}(y \neq \text{sign}(w^T x))$
- quadratic loss $(y - w^T x)^2$
- hinge loss $(1 - yw^T x)_+$
- logistic loss $\log(1 + \exp(-w^T x))$
- ... 

trade off dislike of false positives vs false negatives
Loss functions for classification

\( y = 1 \)
Loss functions for classification

\[ y = 1 \]
Loss functions for classification

\[ y = -1 \]
Loss functions for classification

\[ y = -1 \]
Losses for classification

- hinge loss
  
  \[ \ell_{\text{hinge}}(x, y; w) = (1 - yw^T x)_+ \]

- logistic loss
  
  \[ \ell_{\text{logistic}}(x, y; w) = \log(1 + \exp \left( -yw^T x \right)) \]
Logistic loss: interpretation

- logistic function maps real numbers to probabilities

\[ \text{logistic}(u) = \frac{\exp(u)}{1 + \exp(u)} = \frac{1}{1 + \exp(-u)} \]

- suppose that given \( w^T x \), \( y \) is a Bernoulli random variable

\[ y = \begin{cases} 
1 & \text{with prob } \text{logistic}(w^T x) \\
-1 & \text{with prob } (1 - \text{logistic}(w^T x)) = \text{logistic}(-w^T x) 
\end{cases} \]

notice \( P(y|w, x) = \text{logistic}(yw^T x) \)

- logistic loss is \(-\log P(y|w, x)\)

\[ \ell_{\text{logistic}}(x, y; w) = -\log(\text{logistic}(yw^T x)) \]

\[ = -\log \left( \frac{1}{1 + \exp(-yw^T x)} \right) \]

\[ = \log \left( 1 + \exp \left( -yw^T x \right) \right) \]
suppose we solve

\[
\begin{align*}
\text{minimize} & \quad \|w\|^2 \\
\text{subject to} & \quad \sum_{i=1}^n \ell_{hinge}(x_i, y_i; w) = 0
\end{align*}
\]

(recall \( \ell_{hinge}(x, y; w) = (1 - yw^T x)_+ \))

- solution classifies every point correctly, with a safety margin: for every \( i = 1, \ldots, n \),
  \[
  1 \leq y_i w^T x_i
  \]

- compare to perceptron
- as \( \|w\| \) gets smaller, the distance \( \Delta x \) to classification boundary gets bigger
  - let difference between two lines be \( \Delta x = \alpha w \)
  - suppose \( w^T x^0 = 0, w^T x^1 = 1 \), and \( x^1 = x^0 + \Delta x \)
  - compute (by subtraction) \( 1 = w^T \Delta x = w^T (\alpha w) = \alpha \|w\|^2 \)
  - so \( \|\Delta x\| = \|\alpha w\| = \alpha \|w\| = 1/\|w\| \)
Hinge loss: interpretation

solid line: $w^T x = 0$; dashed lines: $w^T x = \pm 1$
Support Vector Machine (SVM)

Now instead solve the support vector machine problem (SVM)

\[
\text{minimize } \sum_{i=1}^{n} \ell_{\text{hinge}}(x_i, y_i; w) + \lambda \|w\|^2
\]

- allows some mistakes
- trades off the severity of mistakes with the safety margin
Loss functions for classification

suppose $\mathcal{Y} = \{-1, 1\}$. let $\ell(x, y; w) =$
Loss functions for classification

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- ...

trade off dislike of false positives vs false negatives
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properties:

- continuous?
Loss functions for classification

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trade off dislike of false positives vs false negatives

properties:

- continuous? quadratic, hinge, logistic
- differentiable?
Loss functions for classification

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trade off dislike of false positives vs false negatives

properties:

- continuous? quadratic, hinge, logistic
- differentiable? quadratic, logistic
- insensitive to outliers?
Loss functions for classification

suppose $\mathcal{Y} = \{-1, 1\}$. let $\ell(x, y; w) =$

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- ...

trade off dislike of false positives vs false negatives

properties:

- continuous? quadratic, hinge, logistic
- differentiable? quadratic, logistic
- insensitive to outliers? 0-1
- sensitive to outliers?
Loss functions for classification

suppose $\mathcal{Y} = \{-1, 1\}$. let $\ell(x, y; w) =$

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... 

trade off dislike of false positives vs false negatives

properties:

- continuous? quadratic, hinge, logistic
- differentiable? quadratic, logistic
- insensitive to outliers? 0-1
- sensitive to outliers? quadratic
- quadratic?
Loss functions for classification

suppose $\mathcal{Y} = \{-1, 1\}$. let $\ell(x, y; w) =$

- 0-1 loss $\mathbb{1}(y \neq \text{sign}(w^T x))$
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properties:

- continuous? quadratic, hinge, logistic
- differentiable? quadratic, logistic
- insensitive to outliers? 0-1
- sensitive to outliers? quadratic
- quadratic? quadratic
- probabilistic interpretation?
Loss functions for classification

suppose \( Y = \{-1, 1\} \). let \( \ell(x, y; w) = \)

- 0-1 loss \( \mathbb{1}(y \neq \text{sign}(w^T x)) \)
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trade off dislike of false positives vs false negatives

properties:

- continuous? quadratic, hinge, logistic
- differentiable? quadratic, logistic
- insensitive to outliers? 0-1
- sensitive to outliers? quadratic
- quadratic? quadratic
- probabilistic interpretation? logistic
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Beyond linear models
Recap linear models

- input space $\mathbb{R}^d$
- output space $\mathcal{Y}$
  - regression: $\mathcal{Y} = \mathbb{R}$
  - classification: $\mathcal{Y} = \{-1, 1\}$
- parameter space $\mathbb{R}^d$
- hypothesis class $h \in \mathcal{H}$
  
  $$\mathcal{H} = \{ h : \mathbb{R}^d \times \mathbb{R}^d \to \mathbb{R} \}$$

  e.g., $\mathcal{H} = \{ h : h(x; w) = w^T x \}$
- rewrite the objective using this notation

  $$\text{minimize} \quad \frac{1}{n} \sum_{i=1}^{n} \ell(y_i, h(x_i; w)) + r(w)$$

  with variable $w \in \mathbb{R}^d$
The prediction space

- input space $\mathcal{X}$
- output space $\mathcal{Y}$
- parameter space $\mathcal{W}$
- prediction space $\mathcal{Z}$
- hypothesis class $h \in \mathcal{H}$

$$\mathcal{H} = \{h : \mathcal{X} \times \mathcal{W} \rightarrow \mathcal{Z}\}$$

- rewrite the objective using this notation

$$\text{minimize } \frac{1}{n} \sum_{i=1}^{n} \ell(y_i, h(x_i; w)) + r(w)$$

with variable $w \in \mathcal{W}$

- loss function $\ell : \mathcal{Y} \times \mathcal{Z} \rightarrow \mathbb{R}$ maps between prediction space and output space
How to predict?

given

- a loss function \( \ell : \mathcal{Y} \times \mathcal{Z} \rightarrow \mathbb{R} \)
- a hypothesis class \( h : \mathcal{X} \times \mathcal{W} \), and
- model parameters \( w \in \mathcal{W} \) fit to data

**Q:** how to predict \( \hat{y} \) for a new sample \( x \)?
How to predict?

given

▶ a loss function \( \ell : \mathcal{Y} \times \mathcal{Z} \rightarrow \mathbb{R} \)
▶ a hypothesis class \( h : \mathcal{X} \times \mathcal{W} \), and
▶ model parameters \( w \in \mathcal{W} \) fit to data

**Q:** how to predict \( \hat{y} \) for a new sample \( x \)?

**A:** predict \( \hat{y} \) by solving

\[
\hat{y} = \arg\min_{y \in \mathcal{Y}} \ell(y, h(x; w))
\]

**MLE interpretation:** if \( z = w^T x \), \( \ell(y, z) = -\log P(y \mid z) \), then \( \hat{y} \) is most probable \( y \in \mathcal{Y} \) given \( z = w^T x \).
Prediction: examples

given

▶ a loss function \( \ell : \mathcal{Y} \times \mathcal{Z} \to \mathbb{R} \)
▶ a hypothesis class \( h : \mathcal{X} \times \mathcal{W} \), and
▶ model parameters \( w \in \mathcal{W} \) fit to data

predict \( \hat{y} \) by solving

\[
\hat{y} = \arg\min_{y \in \mathcal{Y}} \ell(y, h(x; w))
\]

▶ for quadratic loss,
Prediction: examples

given

- a loss function $\ell : \mathcal{Y} \times \mathcal{Z} \rightarrow \mathbb{R}$
- a hypothesis class $h : \mathcal{X} \times \mathcal{W}$, and
- model parameters $w \in \mathcal{W}$ fit to data

predict $\hat{y}$ by solving

$$\hat{y} = \arg\min_{y \in \mathcal{Y}} \ell(y, h(x; w))$$

- for quadratic loss, $\mathcal{Y} = \mathcal{Z}$, and $\hat{y} = w^T x$
- for $\ell_1$, Huber loss, or quantile loss,
Prediction: examples

given

- a loss function \( \ell : \mathcal{Y} \times \mathcal{Z} \rightarrow \mathbb{R} \)
- a hypothesis class \( h : \mathcal{X} \times \mathcal{W} \), and
- model parameters \( w \in \mathcal{W} \) fit to data

predict \( \hat{y} \) by solving

\[
\hat{y} = \arg\min_{y \in \mathcal{Y}} \ell(y, h(x; w))
\]

- for quadratic loss, \( \mathcal{Y} = \mathcal{Z} \), and \( \hat{y} = w^T x \)
- for \( \ell_1 \), Huber loss, or quantile loss, \( \mathcal{Y} = \mathcal{Z} \), and \( \hat{y} = w^T x \)
- for hinge loss \( \ell(y, h(x; w)) = (1 - yw^T x)_+ \),
Prediction: examples

given

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Prediction: examples

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- a loss function \( \ell : \mathcal{Y} \times \mathcal{Z} \rightarrow \mathbb{R} \)
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- for hinge loss \( \ell(y, h(x; w)) = (1 - yw^T x)_+ \), \( \mathcal{Y} = \{-1, 1\} \) and \( \hat{y} = \text{sign}(w^T x) \)
- for logistic loss \( \ell(y, h(x; w)) = \log(1 + \exp(-yw^T x)) \), \( \mathcal{Y} = \{-1, 1\} \)
Prediction: examples

given

- a loss function $\ell : \mathcal{Y} \times \mathcal{Z} \rightarrow \mathbb{R}$
- a hypothesis class $h : \mathcal{X} \times \mathcal{W}$, and
- model parameters $w \in \mathcal{W}$ fit to data

predict $\hat{y}$ by solving

$$\hat{y} = \arg\min_{y \in \mathcal{Y}} \ell(y, h(x; w))$$

- for quadratic loss, $\mathcal{Y} = \mathcal{Z}$, and $\hat{y} = w^T x$
- for $\ell_1$, Huber loss, or quantile loss, $\mathcal{Y} = \mathcal{Z}$, and $\hat{y} = w^T x$
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- for logistic loss $\ell(y, h(x; w)) = \log(1 + \exp(-yw^T x))$, $\mathcal{Y} = \{-1, 1\}$ and $\hat{y} = \text{sign}(w^T x)$
Outline

Maximum likelihood estimation

Regression

Classification

The prediction space

**Multiclass classification**

Ordinal regression

Beyond linear models
Multiclass classification

how to predict **nominal** values?
Multiclass classification

how to predict **nominal** values?

- **idea 1: classification**
  1. encode $y \in \mathcal{Y}$ as a vector $\psi(y)$
  2. predict entries of $\psi(y)$
  3. each entry of $z = h(x; w)$ will predict corresponding entry of $\psi(y)$
Multiclass classification

how to predict nominal values?

▶ idea 1: classification
  1. encode \( y \in \mathcal{Y} \) as a vector \( \psi(y) \)
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▶ idea 2: learning probabilities
  1. learn the probability \( \mathbb{P}(y = y' \mid x) \) for every \( y' \in \mathcal{Y} \)
  2. predict \( y = \arg\max_{y' \in \mathcal{Y}} \mathbb{P}(y = y' \mid x) \)
  3. \( z = h(x; w) \) will parametrize probability distribution
Multiclass classification: examples

examples:

▶ classifying which breed of dog is present in an image
▶ classifying the type of heart disease given a electrocardiogram (EKG)
▶ predicting if a water well is ok, needs repair, or is defunct
▶ more examples from projects?
idea 1: classification

1. encode $y \in Y$ as a vector $\psi(y)$
2. predict entries of $\psi(y)$
3. each entry of $z = h(x; w)$ will predict corresponding entry of $\psi(y)$

Q: how to pick $\psi(y)$? (suppose $Y = \{1, \ldots, k\}$)
Multiclass classification via binary classification

**idea 1: classification**

1. encode $y \in \mathcal{Y}$ as a vector $\psi(y)$
2. predict entries of $\psi(y)$
3. each entry of $z = h(x; w)$ will predict corresponding entry of $\psi(y)$

**Q:** how to pick $\psi(y)$? (suppose $\mathcal{Y} = \{1,\ldots,k\}$)

- one-hot encoding:

  \[
  \psi(y) = (-1, \ldots, 1, \ldots, -1) \in \{-1,1\}^k
  \]

  (resulting scheme is called **one-vs-all** classification)
Multiclass classification via binary classification

idea 1: classification

1. encode $y \in \mathcal{Y}$ as a vector $\psi(y)$
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$$\psi(y) = (-1, \ldots, 1, \ldots, -1) \in \{-1, 1\}^k$$

(resulting scheme is called one-vs-all classification)

- binary codes:
  - define binary expansion of $y$, $\text{bin}(y) \in \{-1, 1\}^{\log(k)}$
  - let $\psi(y) = 2 \text{bin}(y) - 1 \in \{-1, 1\}^{\log(k)}$
Multiclass classification via binary classification

**idea 1: classification**

1. encode $y \in \mathcal{Y}$ as a vector $\psi(y)$
2. predict entries of $\psi(y)$
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- one-hot encoding:

  - $\psi(y) = (-1, \ldots, \hat{1}, \ldots, -1) \in \{-1, 1\}^k$  

  (resulting scheme is called **one-vs-all** classification)

- binary codes:
  - define binary expansion of $y$, $\text{bin}(y) \in \{-1, 1\}^{\log(k)}$
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- error-correcting codes
Multiclass classification via binary classification

idea 1: classification

1. encode \( y \in \mathcal{Y} \) as a vector \( \psi(y) \)
2. predict entries of \( \psi(y) \)
3. each entry of \( z = h(x; w) \) will predict corresponding entry of \( \psi(y) \)

Q: how to pick \( \psi(y) \)? (suppose \( \mathcal{Y} = \{1, \ldots, k\} \))

▶ one-hot encoding:

\[
\psi(y) = (-1, \ldots, \underbrace{1}_{\text{yth entry}}, \ldots, -1) \in \{-1, 1\}^k
\]

(resulting scheme is called **one-vs-all** classification)

▶ binary codes:

▶ define binary expansion of \( y \), \( \text{bin}(y) \in \{-1, 1\}^{\log(k)} \)
▶ let \( \psi(y) = 2 \text{bin}(y) - 1 \in \{-1, 1\}^{\log(k)} \)

▶ error-correcting codes

these vary in the **dimension** of \( \psi(y) \) = dimension of \( z \)
Multiclass classification via binary classification

idea 1: classification

1. encode $y \in \mathcal{Y}$ as a vector $\psi(y) \in \{-1, 1\}^k$
2. predict entries of $\psi(y)$
3. each entry of $z = h(x; w)$ will predict corresponding entry of $\psi(y)$

Q: how to predict entries of $\psi(y) \in \{-1, 1\}^k$?
Multiclass classification via binary classification

idea 1: classification

1. encode \( y \in \mathcal{Y} \) as a vector \( \psi(y) \in \{-1, 1\}^k \)
2. predict entries of \( \psi(y) \)
3. each entry of \( z = h(x; w) \) will predict corresponding entry of \( \psi(y) \)

Q: how to predict entries of \( \psi(y) \in \{-1, 1\}^k \)?

- reduce to a bunch of binary problems!
- let \( W \in \mathbb{R}^{k \times d} \), so \( z = Wx \in \mathbb{R}^k \)
- pick your favorite loss function \( \ell^{\text{bin}} \) for binary classification
- fit parameter \( W \) by minimizing loss function

\[
\ell^{\text{nom}}(y, z) = \sum_{i=1}^{k} \ell^{\text{bin}}(\psi(y)_i, z_i)
\]
One-vs-All classification

![Diagram showing one-vs-all classification with three classes: 1, 2, and 3. The graph plots two features, $x_1$ and $x_2$, and shows decision boundaries for different class comparisons, such as 1 vs 2,3; 3 vs 1,2; and 2 vs 1,3.]
Multiclass classification via learning probabilities

(for concreteness, suppose $\mathcal{Y} = \{1, \ldots, k\}$)

**idea 2: learning probabilities**

1. learn the probability $P(y = y' | x)$ for every $y' \in \mathcal{Y}$
2. predict $y = \operatorname{argmax}_{y' \in \mathcal{Y}} P(y = y' | x)$
3. $z = h(x; w) \in \mathbb{R}^k$ will parametrize probability distribution

**Q:** how to predict probabilities?
Multiclass classification via learning probabilities

- let $W \in \mathbb{R}^{k \times d}$, so $Wx \in \mathbb{R}^k$

- multinomial logit takes a hint from logistic:
  let $z = h(x; W) = Wx$, and suppose

  $$P(y = i \mid z) = \frac{\exp(z_i)}{\sum_{j=1}^k \exp(z_j)}$$

  (ensures probabilities are positive and sum to 1)

- fit by minimizing negative log likelihood

  $$\ell(y, z) = -\log(P(y \mid z))$$

  $$= -\log \left( \frac{\exp(z_y)}{\sum_{j=1}^k \exp(z_j)} \right)$$
Multinomial classification
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Ordinal regression

Beyond linear models
Ordinal regression

how to predict ordinal values?
Ordinal regression

how to predict **ordinal** values?

- **idea 0: regression**
  1. encode $y \in \mathcal{Y}$ in $\mathbb{R}$
how to predict **ordinal** values?

- **idea 0: regression**
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  1. encode \( y \in \mathcal{Y} \) as a vector \( \psi(y) \)
  2. predict entries of \( \psi(y) \)
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Ordinal regression

how to predict **ordinal** values?

► **idea 0: regression**
   1. encode $y \in \mathcal{Y}$ in $\mathbb{R}$

► **idea 1: classification**
   1. encode $y \in \mathcal{Y}$ as a vector $\psi(y)$
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► **idea 2: learning probabilities**
   1. learn the probability $\mathbb{P}(y = y' \mid x)$ for every $y' \in \mathcal{Y}$
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   3. $z = h(x; w)$ will parametrize probability distribution
Ordinal regression

(for concreteness, suppose $\mathcal{Y} = \{1, \ldots, k\}$)

**idea 0: regression**

1. encode $y \in \mathcal{Y}$ in $\mathbb{R}$
2. predict with $\mathcal{Z} = \mathbb{R}$

- quadratic loss
  \[ \ell(y, z) = (y - z)^2 \]

- ordinal hinge loss
  \[ \ell(y, z) = \sum_{y' = 1}^{y-1} (1 - z + y')_+ + \sum_{y' = y+1}^{k} (1 + z - y')_+ \]
Ordinal regression via predicting a vector

idea 1: classification

1. encode $y \in \mathcal{Y}$ as a vector $\psi(y)$
2. predict entries of $\psi(y)$
3. each entry of $z = h(x; w)$ will predict corresponding entry of $\psi(y)$

(for concreteness, suppose $\mathcal{Y} = \{1, \ldots, k\}$)

▶ how to encode $y$ as a vector?
Ordinal regression via predicting a vector

idea 1: classification

1. encode $y \in \mathcal{Y}$ as a vector $\psi(y)$
2. predict entries of $\psi(y)$
3. each entry of $z = h(x; w)$ will predict corresponding entry of $\psi(y)$

(for concreteness, suppose $\mathcal{Y} = \{1, \ldots, k\}$)

▸ how to encode $y$ as a vector? how about

$$\psi(y) = (1, \ldots, 1, \underset{\text{yth entry}}{-1}, \ldots, -1) \in \{-1, 1\}^{k-1}$$

▸ let $W \in \mathbb{R}^{k-1 \times d}$, so $z = WX \in \mathbb{R}^{k-1}$

▸ pick your favorite loss function $\ell_{\text{bin}}$ for binary classification

▸ fit model $W$ by minimizing loss function

$$\ell^{\text{ord}}(y; z) = \sum_{i=1}^{k-1} \ell_{\text{bin}}(\psi(y)_i; z_i)$$
Ordinal regression via predicting a vector

- set $\psi(y) = (1, \ldots, 1, -1, \ldots, -1) \in \{-1, 1\}^{k-1}$
- let $W \in \mathbb{R}^{k-1 \times d}$, so $z = Wx \in \mathbb{R}^{k-1}$
- fit parameter $W$ by minimizing loss function

$$
\ell^{\text{ord}}(y; z) = \sum_{i=1}^{k-1} \ell^{\text{bin}}(\psi(y)_i, z_i)
$$

- $i$th column of $W$ defines a line separating levels $y \leq i$ from levels $y > i$

**Q**: How to predict $\hat{y}$ given $x$ and $W$?
Ordinal regression via predicting a vector

- Set \( \psi(y) = (1, \ldots, 1, -1, \ldots, -1) \in \{-1, 1\}^{k-1} \)
- Let \( W \in \mathbb{R}^{k-1 \times d} \), so \( z = Wx \in \mathbb{R}^{k-1} \)
- Fit parameter \( W \) by minimizing loss function

\[
\ell^{\text{ord}}(y; z) = \sum_{i=1}^{k-1} \ell^{\text{bin}}(\psi(y)_i, z_i)
\]

- \( i \)th column of \( W \) defines a line separating levels \( y \leq i \) from levels \( y > i \)

Q: How to predict \( \hat{y} \) given \( x \) and \( W \)?
A: Compute \( z = Wx \), and predict

\[
\hat{y} = \arg\min_{y \in \mathcal{Y}} \ell^{\text{ord}}(y; z)
\]
Ordinal regression
Regularization for ordinal regression

- need to ensure that
  \[ P(y > 1 \mid z) \geq P(y > 2 \mid z) \geq \ldots \geq P(y > k - 1 \mid z) \]

- since \( P(y > i \mid z) \sim \exp \left( (i) z_i \right) \), need to ensure that
  \[ z_1 \geq z_2 \geq \cdots \geq z_{k-1} \]

- can do this by insisting that
  \[ W = \begin{bmatrix} w^T & b_1 \\ w^T & b_2 \\ \vdots & \vdots \\ w^T & b_{k-1} \end{bmatrix} \]

  and \( b_1 \geq b_2 \geq \cdots \geq b_{k-1} \)

- then \( z = Wx \) satisfies \( z_1 \geq z_2 \geq \cdots \geq z_{k-1} \)

- this is a kind of regularization on \( W \)!
Outline

Maximum likelihood estimation

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Beyond linear models
Coding and decoding

we now have four different spaces

- input space $\mathcal{X}$
- output space $\mathcal{Y}$
- parameter space $\mathcal{W}$
- prediction space $\mathcal{Z}$

a model is given by a choice of

- loss function $\ell : \mathcal{Y} \times \mathcal{Z} \to \mathbb{R}$,
- regularizer $r : \mathcal{W} \to \mathbb{R}$, and
- hypothesis class $h : \mathcal{X} \times \mathcal{W} \to \mathcal{Z}$
we fit the model by solving

$$\text{minimize } \frac{1}{n} \sum_{i=1}^{n} \ell(y_i, h(x_i; w)) + r(w)$$

to find $w \in \mathcal{W}$
given a parameter $w \in \mathcal{W}$ and a new input $x \in \mathcal{X}$, we predict $y \in \mathcal{Y}$ by solving

$$y = \text{argmin}_{y \in \mathcal{Y}} \ell(y, h(x_i; w))$$
What models fit in this framework?

- linear models
- linear models with feature transformations
- decision trees
- neural networks
- generalized additive models
- unsupervised learning (!)
- ...
Resources

- quantile regression https://www.cscu.cornell.edu/news/statnews/stnews70.pdf