Classifiers, intro, evaluation

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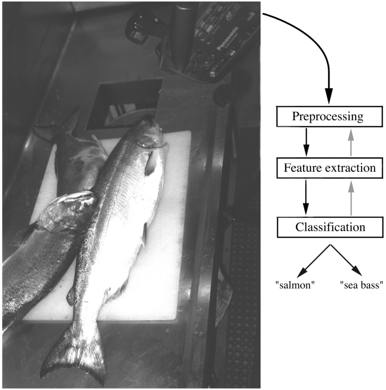
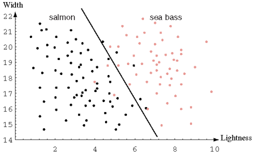
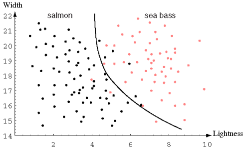
Classification example: What's the fish?

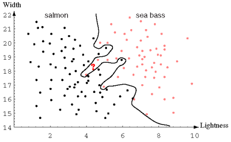


- Factory for fish processing
- 2 classes $s_{1,2}$:
  - salmon
  - sea bass
- Features $\vec{x}$: length, width, lightness etc. from a camera

Fish classification in feature space







- Linear, quadratic, k-nearest neighbor classifier

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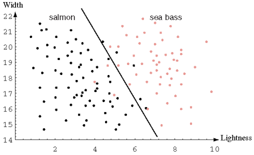

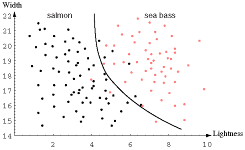

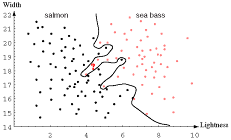

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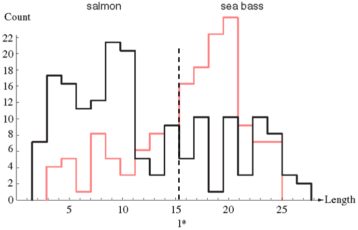

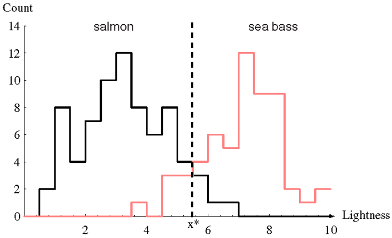

Fish – classification using probability

$$posterior = \frac{likelihood \times prior}{evidence}$$

- Notation for classification problem
  - Classes $s_j \in S$ (e.g., salmon, sea bass)
  - Features $x_i \in X$ or feature vectors ($\vec{x_i}$) (also called attributes)
- Optimal classification of $\vec{x}$:(?)

$$\delta^*(\vec{x}) = \arg\max_j P(s_j|\vec{x})$$

- We thus choose the most probable class for a given feature vector.
- Both likelihood and prior are taken into account – recall Bayes rule:

$$P(s_j|\vec{x}) = \frac{P(\vec{x}|s_j)P(s_j)}{P(\vec{x})}$$

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Bayes classification in practice

- Usually we are not given $P(s|\vec{x})$
- It has to be estimated from already classified examples – training data
- For discrete $\vec{x}$, training examples $(\vec{x}_1, s_1), (\vec{x}_2, s_2), \ldots (\vec{x}_l, s_l)$
  - so-called i.i.d (independent, identically distributed) multiset
  - every $(\vec{x}_i, s)$ is drawn independently from $P(\vec{x}, s)$
- Without knowing anything about the distribution, a non-parametric estimate:

$$P(s|\vec{x}) \approx \frac{\#\text{ examples where } \vec{x}_i = \vec{x} \text{ and } s_i = s}{\#\text{ examples where } \vec{x}_i = \vec{x}}$$

- Hard in practice:
  - To reliably estimate $P(s|\vec{x})$, the number of examples grows exponentially with the number of elements of $\vec{x}$.
    - e.g. with the number of pixels in images
    - curse of dimensionality
    - denominator often 0

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Naïve Bayes classification

- For efficient classification we must thus rely on additional assumptions.
- In the exceptional case of statistical independence between components of $\vec{x}$ for each class s it holds

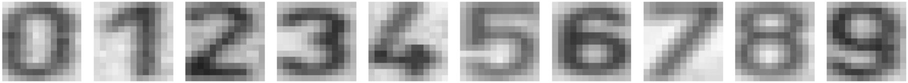
$$P(\vec{x}|s) = P(x[1]|s) \cdot P(x[2]|s) \cdot \ldots$$

- Use simple Bayes law and maximize:

$$P(s|\vec{x}) = \frac{P(\vec{x}|s)P(s)}{P(\vec{x})} = \frac{P(s)}{P(\vec{x})} P(x[1]|s) \cdot P(x[2]|s) \cdot \ldots =$$

- No combinatorial curse in estimating $P(s)$ and $P(x[i]|s)$ separately for each i and s.
- No need to estimate $P(\vec{x})$. (Why?)
- $P(s)$ may be provided apriori.
- naïve = when used despite statistical dependence

Example: Digit recognition



- Input: 8-bit image 13×13, pixel intensities $0 - 255$.
- Output: Digit $0 - 9$. Decision about the class, classification.
- Features: Pixel intensities ...

Collect data , ...

- $P(\vec{x})$. What is the dimension of $\vec{x}$? How many possible images?
- Learn $P(\vec{x}|s)$ per each class (digit).
- Classify $s^* = \arg\max_s P(s|\vec{x})$.

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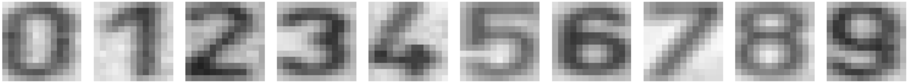

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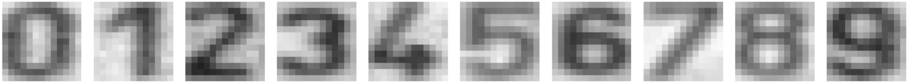

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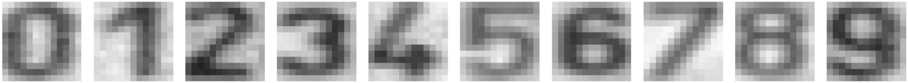

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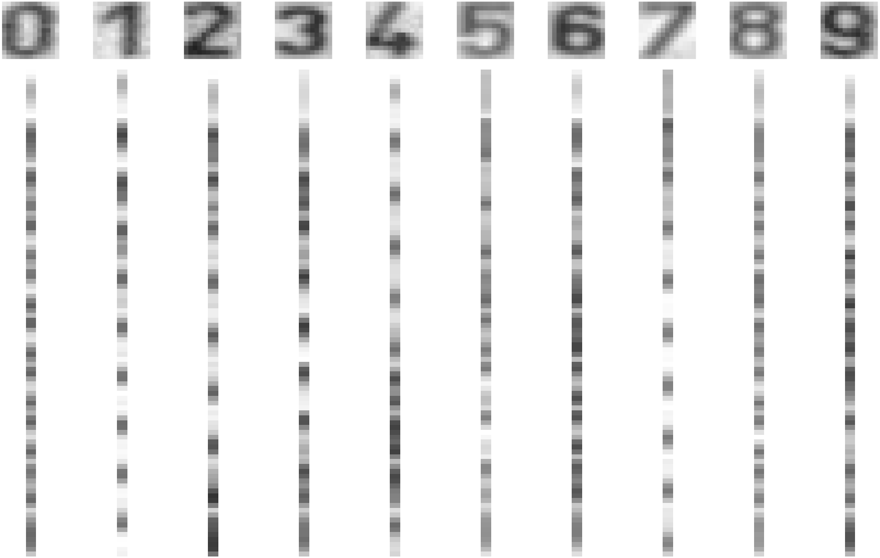
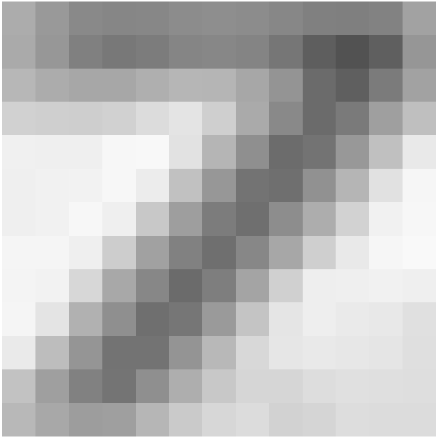
From images to $\vec{x}$



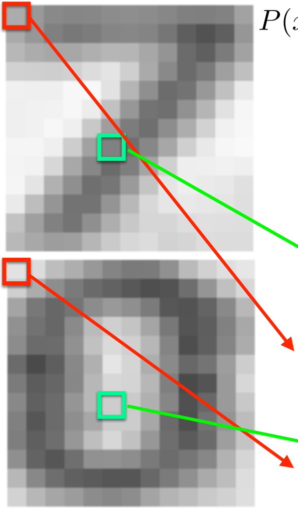
Conditional probabilities



- Apriori digit probabilities $P(s_k)$
- Likelihoods for pixels. $P(x_{u,v} = I_i | s_k)$

Conditional probabilities

s_k	$P(s_k)$
1	0.1
2	0.1
3	0.1
4	0.1
5	0.1
6	0.1
7	0.1
8	0.1
9	0.1
0	0.1



$P(x_{0,0} = 25|s_k)$ $P(x_{7,5} = 25|s_k)$

s_k	$P(x_{0,0} = 25\|s_k)$
1	0.0009
2	0.05
3	0.00006
4	0.0005
5	0.07
6	0.0007
7	0.1
8	0.0006
9	0
0	0

s_k	$P(x_{7,5} = 25\|s_k)$
1	0.0009
2	0.05
3	0.00006
4	0.0005
5	0.004
6	0.07
7	0.1
8	0.006
9	0.08
0	0.005

Generalization and overfiting

- Data: training, validation, testing. Wanted classifier performs well on what data?
- Overfitting: too close to training, poor on testing

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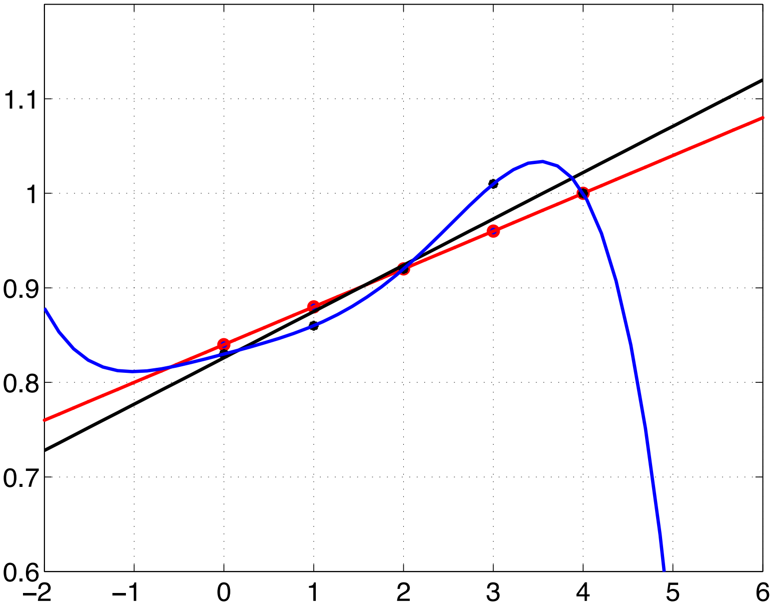
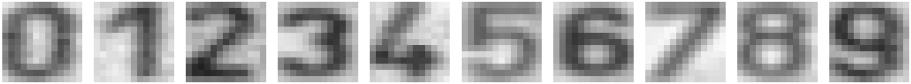
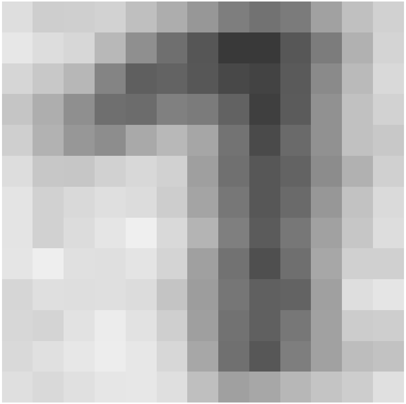
Overfiting

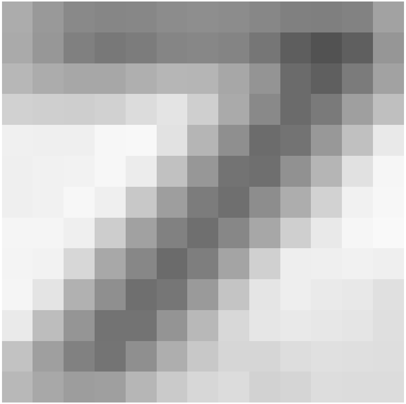


Unseen events



Images 13×13, intensities $0 - 255$, 100 exemplars per each class.





Laplace smoothing

$$P(x) = \frac{\text{count}(x)}{\text{total samples}}$$

Problem: $\text{count}(x) = 0$

Pretend you see the sample one more time.

$$P_{\text{LAP}}(x) = \frac{c(x) + 1}{\sum_x [c(x) + 1]}$$

$$P_{\text{LAP}}(x) = \frac{c(x) + 1}{N + |X|}$$

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Laplace smoothing - as a hyperparameter k

Pretend you see every sample k extra times:

$$P_{\mathrm{LAP}}(x) = \frac{c(x) + k}{\sum_x [c(x) + k]}$$

$$P_{\mathrm{LAP}}(x) = \frac{c(x) + k}{N + k|X|}$$

For conditional, smooth each condition independently

$$P_{\mathrm{LAP}}(x|s) = \frac{c(x, s) + k}{c(s) + k|X|}$$

Product of many small numbers . . .

$$P(s|\vec{x}) = \frac{P(\vec{x}|s)P(s)}{P(\vec{x})} = \frac{P(s)}{P(\vec{x})}P(x[1]|s) \cdot P(x[2]|s) \cdot \ldots$$

$P(\vec{x})$ not needed, ...

$$\log(P(x[1]|s)P(x[2]|s)\cdots) = log(P(x[1]|s)) + log(P(x[2]|s)) + \cdots$$

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Training and testing

Data labeled instances.

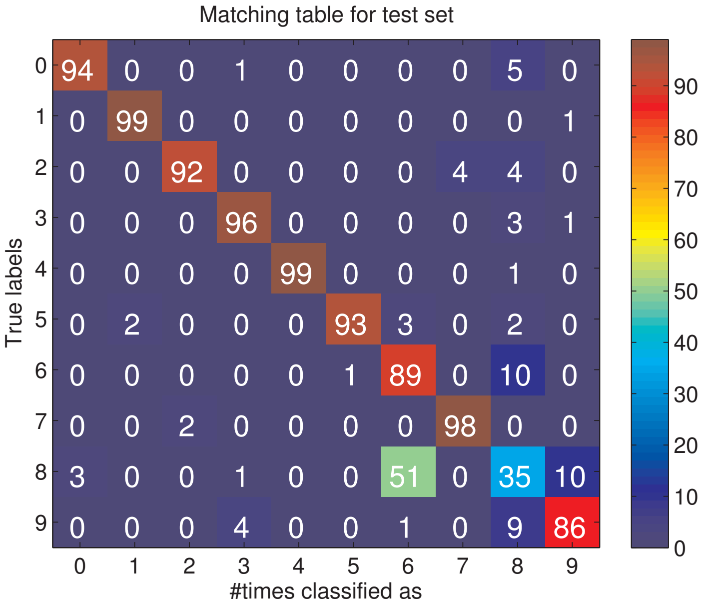
- Training set
- Held-out (validation) set
- Testing set.

Features : Attribute-value pairs.

Learning cycle:

- Learn parameters (e.g. probabilities) on training set.
- Tune hyperparameters on held-out (validation) set.
- Evaluate performance on testing set.

How to evaluate a classifier? Confusion table



Precision and Recall, and . . .

Consider digit detection (is there a digit?) or SPAM/HAM classification.

Recall :

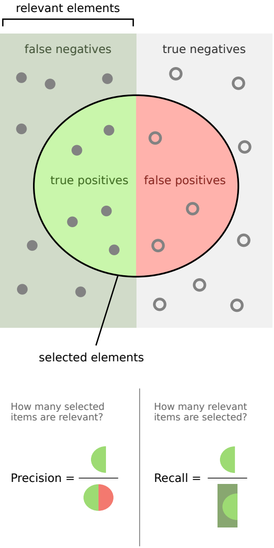
- How many relevant items are selected?
- Are we missing some items?
- Also called: True positive rate (TPR), sensitivity, hit rate . . .

Precision

- How many selected items are relevant?
- Also called: Positive predictive value

False positive rate (FPR)

- Probability of false alarm



Inference and decision

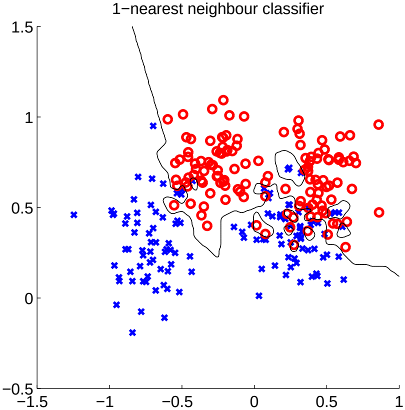
Inference stage - learning models/function/parameters from data.
Decision stage - decide about a query $\vec{x}$.

- Generative model : Learn (infer) $P(\vec{x}, s)$. Decide by computing $P(s|\vec{x})$.
- Discriminative model : Learn $P(s|\vec{x})$
- Discriminant function : Learn $f(\vec{x})$ which maps $\vec{x}$ directly into class labels.

K-Nearest neighbors classification

For a query $\vec{x}$:

- Find K nearest $\vec{x}$ from the tranining (labeled) data.
- Classify to the class with the most exemplars in the set above.



$K-$ Nearest Neighbor and Bayes

Assume data:

- N points $\vec{x}$ in total.
- N_j points in s_j class. Hence, $\sum_j N_j = N$.

We want classify $\vec{x}$. We draw a sphere centered at $\vec{x}$ containing K points irrespective of class. V is the volume of this sphere.

$$P(\vec{x}) = \frac{K}{NV}$$

$$P(\vec{x}|s_j) = \frac{K_j}{N_j V}$$

$$P(s_j) = \frac{N_j}{N}$$

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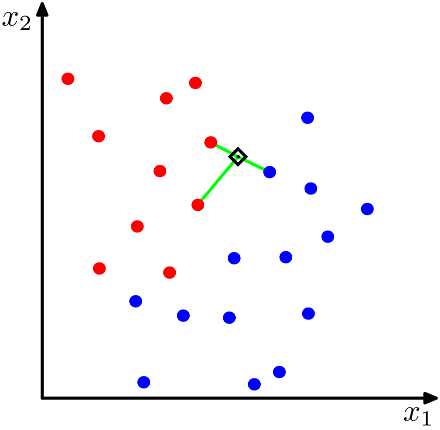
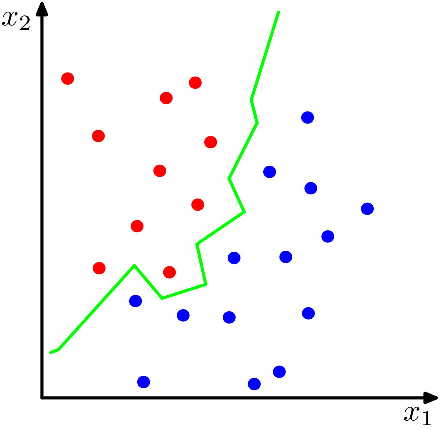
NN classification example



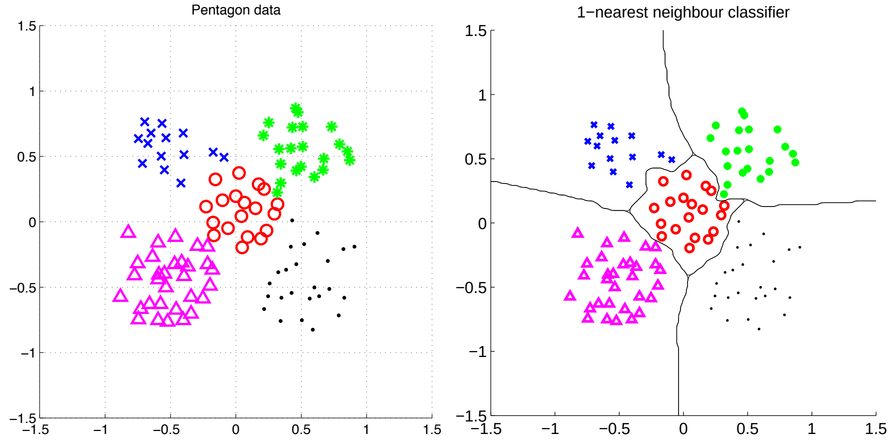
(a)



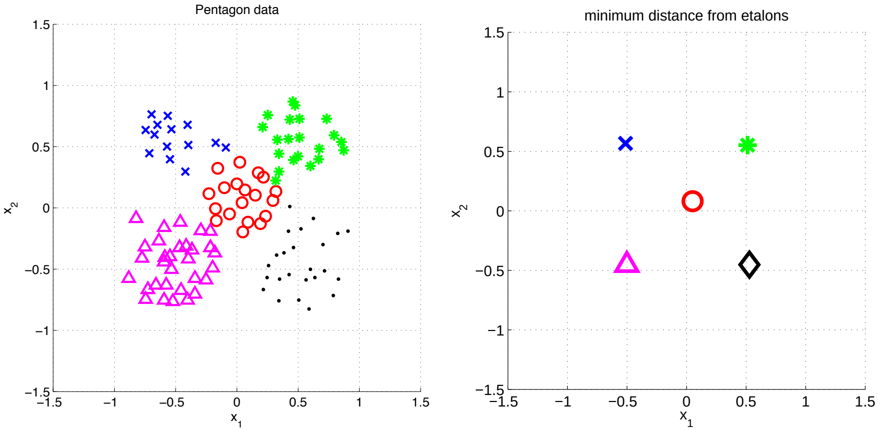
(b) [1]

[1] Figs from [1]

NN classification example



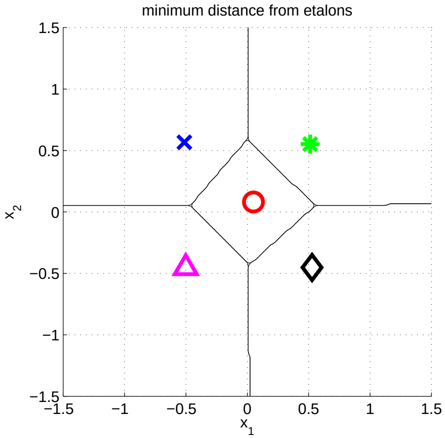
Etalon based classification



Represent $\vec{x}$ by etalon , $\vec{e}_s$ per each class $s \in S$

Separate etalons

$$f(\vec{x}) = \arg\min_{s \in S}(||\vec{x} - \vec{e}_s||^2 + o_s)$$

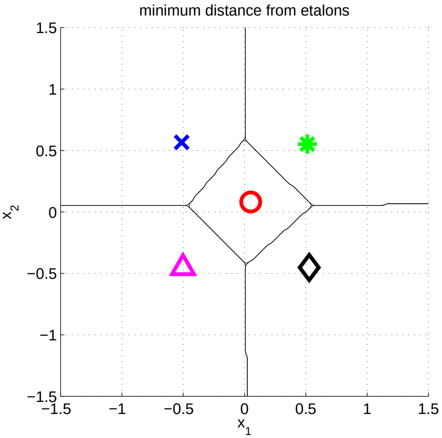


What etalons?

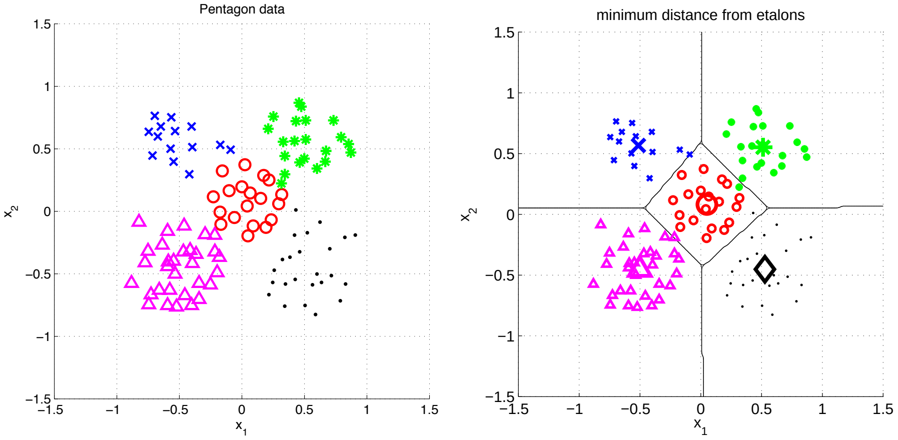
If $\mathcal{N}(\vec{x}|\vec{\mu},\Sigma)$; all classes same covariance matrices, then

$$\vec{e}_s \stackrel{\text{def}}{=} \vec{\mu}_s = \frac{1}{|\mathcal{X}^s|}\sum_{i\in\mathcal{X}^s}\vec{x}_i^s$$

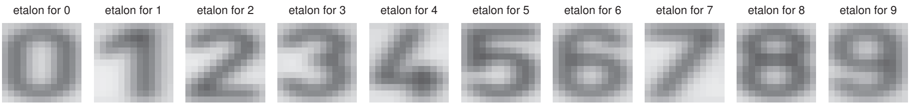
and separating hyperplanes halve distances between pairs.



Etalon based classification, $\vec{e}_s = \vec{\mu}_s$

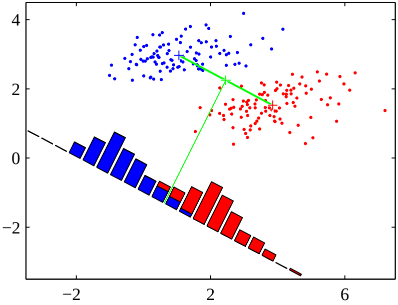


Digit recognition - etalons $\vec{e}_s = \vec{\mu}_s$



Figures from [5]

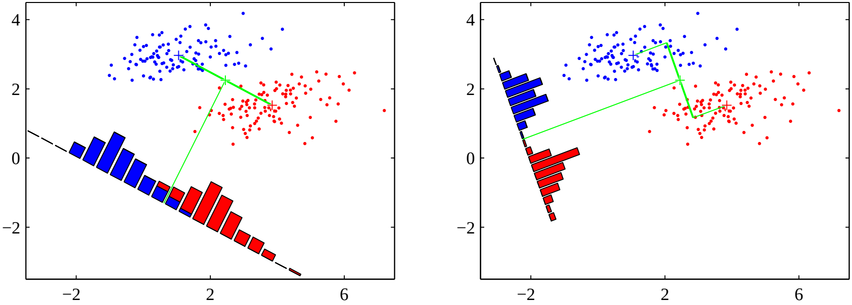
Better etalons – Fischer linear discriminant



- Dimensionality reduction
- Maximize distance between means, . . .
- . . . and minimize within class variance. (minimize overlap)

Figures from [1]

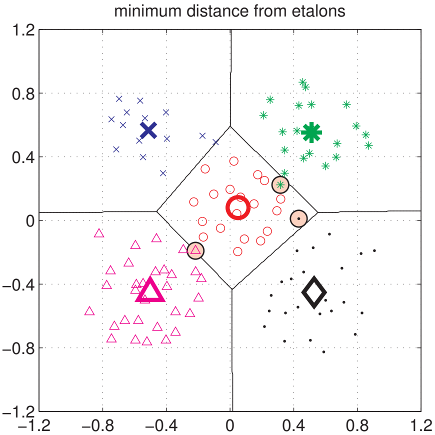
Better etalons – Fischer linear discriminant



- Dimensionality reduction
- Maximize distance between means, ...
- ... and minimize within class variance. (minimize overlap)

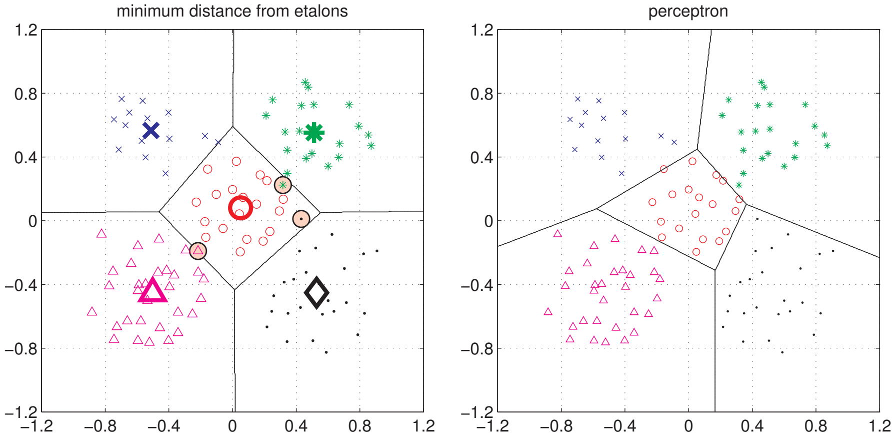
Figures from [1]

Better etalons - Perceptron



Figures from [5]

Better etalons - Perceptron



Figures from [5]

Etalon classifier – Linear classifier

$$f(\vec{x}) = \arg\min_{s\in S}\left(\|\vec{x}-\vec{e}_s\|^2 + o_s\right) = \arg\min_{s\in S}(\vec{x}^\top\vec{x} - 2\,\vec{e}_s^\top\vec{x} + \vec{e}_s^\top\vec{e}_s + o_s) =$$

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Linear function (plus offset)

$$f(\mathbf{x}) = \mathbf{w}^\top\mathbf{x} + w_0$$

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Etalon classifier – Linear classifier

$$
\begin{aligned}
f(\vec{x}) &= \arg\min_{s \in S} \left(\|\vec{x} - \vec{e}_s\|^2 + o_s \right) = \arg\min_{s \in S} (\vec{x}^\top \vec{x} - 2\,\vec{e}_s^\top \vec{x} + \vec{e}_s^\top \vec{e}_s + o_s) = \\
&= \arg\min_{s \in S} \left(\vec{x}^\top \vec{x} - 2\left(\vec{e}_s^\top \vec{x} - \frac{1}{2}(\vec{e}_s^\top \vec{e}_s + o_s) \right) \right) = \\
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\end{aligned}
$$

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Linear function (plus offset)

$$f(\mathbf{x}) = \mathbf{w}^\top \mathbf{x} + w_0$$

Perceptron learning - problem set up

We seek $\mathcal{K} = \{(\mathbf{w}_s, w_{0s}) \mid s \in S\}$

$$f(\mathbf{x}) = \arg\max_{s \in S} \left(\mathbf{w}_s^\top \mathbf{x} + w_{0s}\right)$$

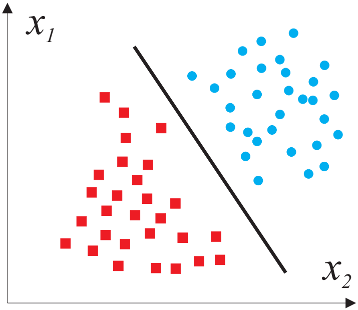
achieves no error on training set $\mathcal{T} = \{(\mathbf{x}^i, s^i),\ i = 0, 1, \ldots, m\}$

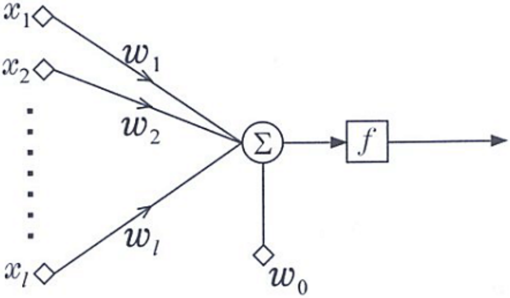
$$\epsilon_{tr} = \frac{1}{m} \sum_{j=1}^{m} \mathbf{1}\left(s^j \neq f(\mathbf{x}^j)\right), \qquad \mathbf{1}(s) = \begin{cases} 1 & s \text{ True} \\ 0 & s \text{ False} \end{cases}$$

Perceptron, two classes linearly separable

$|S| = 2$, i.e. two states (typically also classes)

$$f(\mathbf{x}) = \begin{cases} s = 1\,, & \text{if} \quad \mathbf{w}^\top \mathbf{x} + w_0 > 0\,, \\ s = -1\,, & \text{if} \quad \mathbf{w}^\top \mathbf{x} + w_0 < 0\,. \end{cases}$$





Perceptron learning – Algorithm

$\mathbf{x}'_j = s_j \begin{bmatrix} 1 \\ \mathbf{x}_j \end{bmatrix}$, $\mathbf{w}' = \begin{bmatrix} w_0 \\ \mathbf{w} \end{bmatrix}$ drop the dashes to avoid notation clutter.

Goal: Find a weight vector $\mathbf{w} \in \Re^{D+1}$ (original feature space dimensionality is D) such that:

$$\mathbf{w}^\top \mathbf{x}_j > 0 \qquad (\forall j \in \{1, 2, ..., m\})$$

Perceptron algorithm (Rosenblat 1962):

1. $t \leftarrow 0$, $\mathbf{w}^{(t)} \leftarrow 0$.
2. Find a wrongly classified observation $\mathbf{x}_j$:

$$\mathbf{w}^{(t)\top} \mathbf{x}_j \leq 0, \qquad (j \in \{1, 2, ..., m\}.)$$

3. If there is no misclassified observation then terminate. Otherwise,

$$\mathbf{w}^{(t+1)} \leftarrow \mathbf{w}^{(t)} + \mathbf{x}_j \,.$$

4. Goto 2.

Perceptron learning – Algorithm

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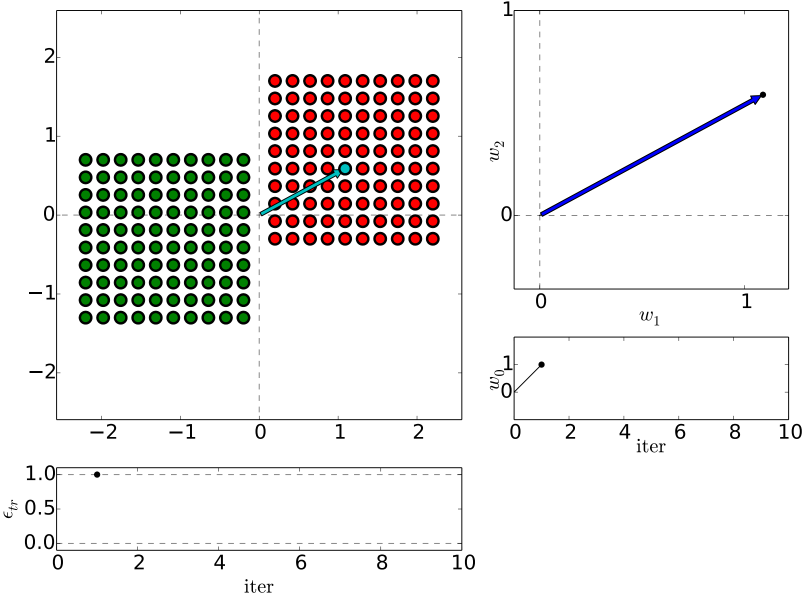
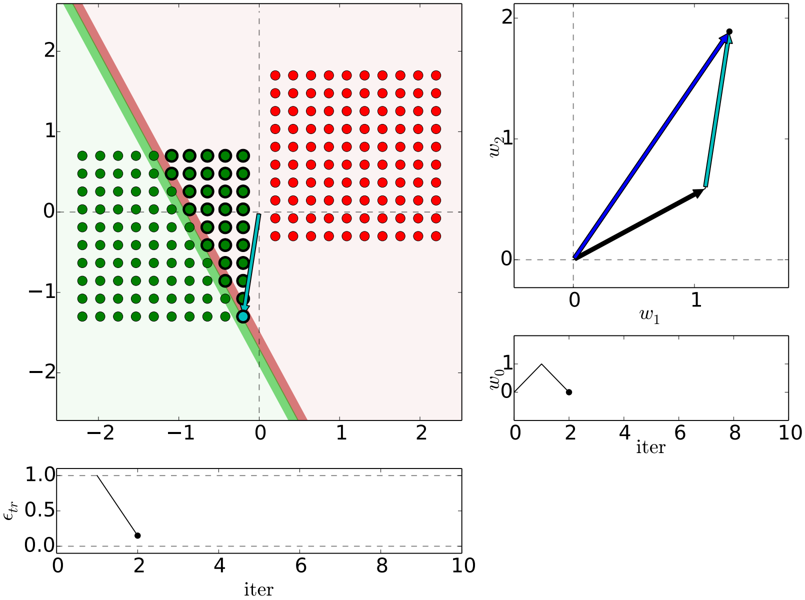
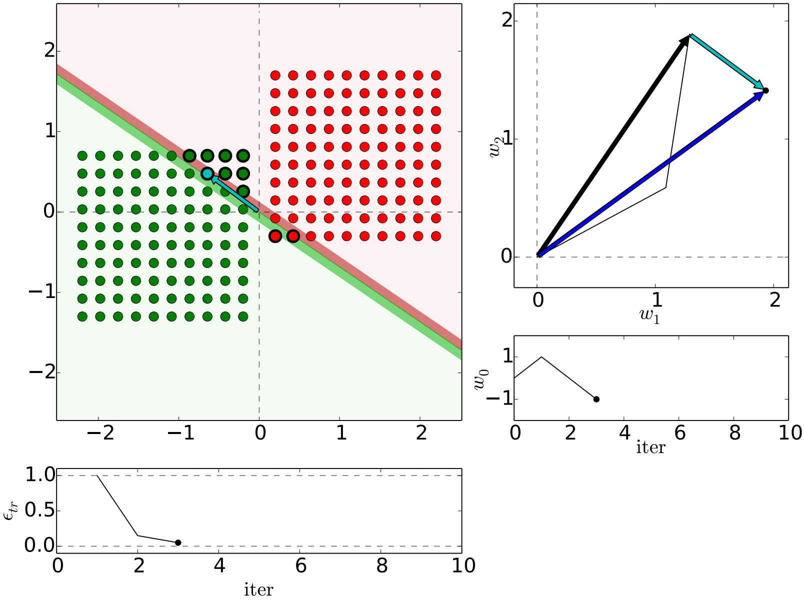
Perceptron iterations



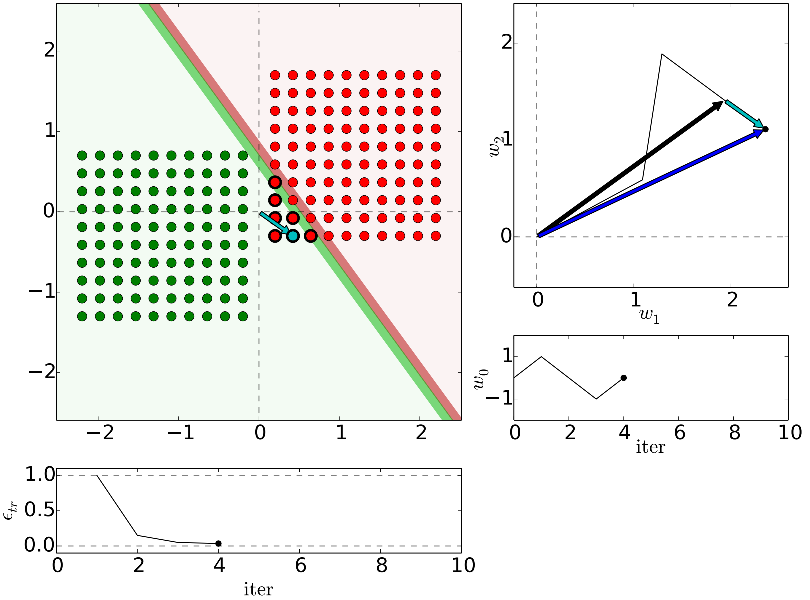
Perceptron iterations



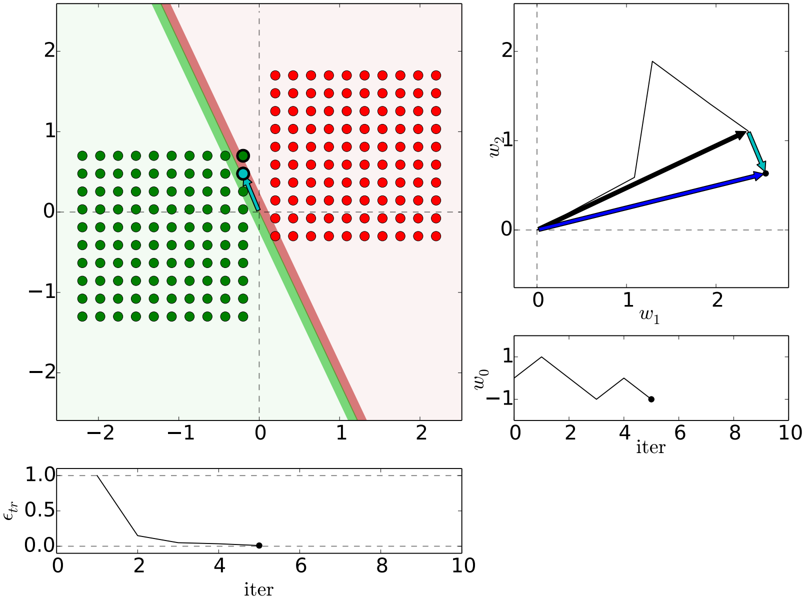
Perceptron iterations



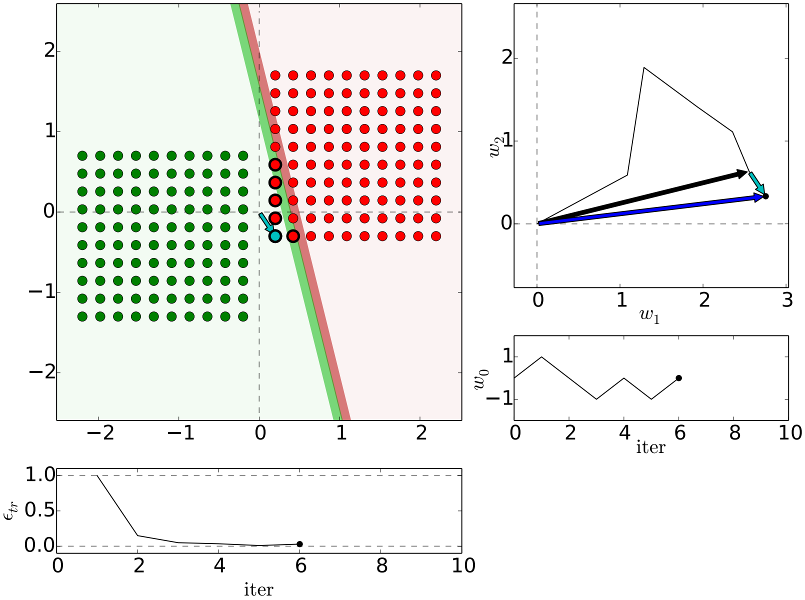
Perceptron iterations



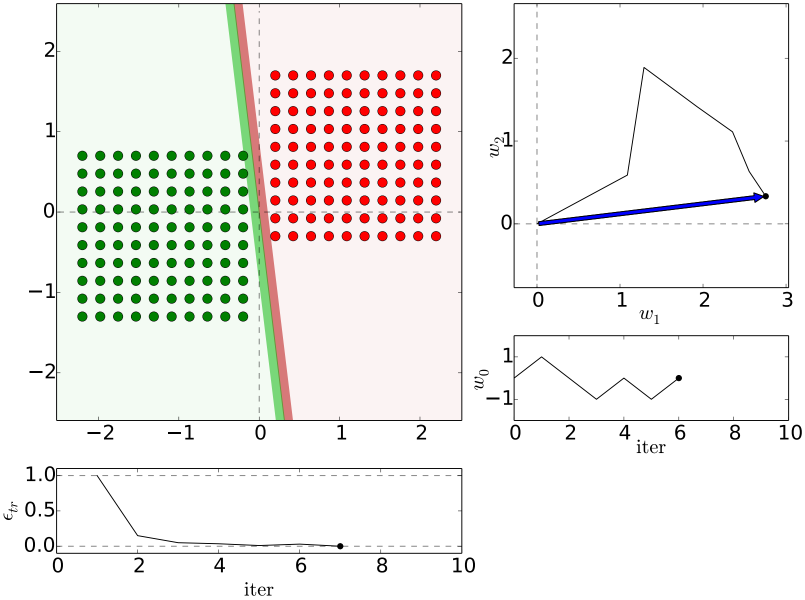
Perceptron iterations



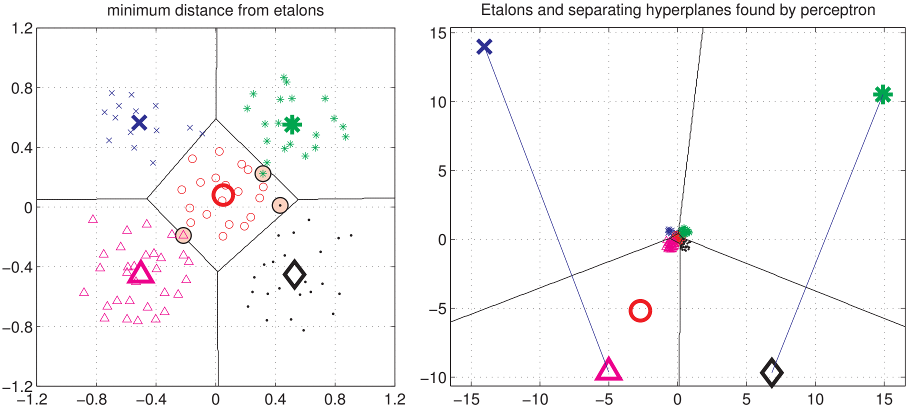
Perceptron iterations



Perceptron iterations

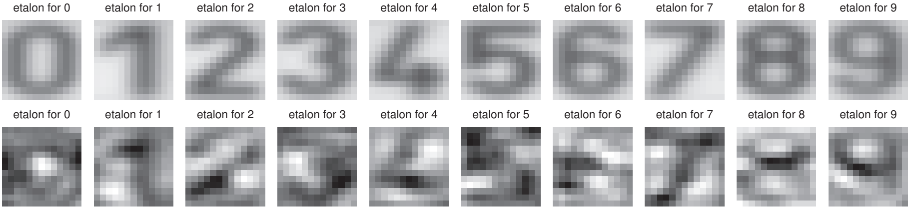


Etalons: means vs found be perceptron



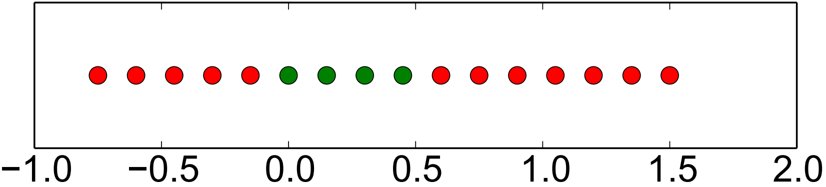
Figures from [5]

Digit recognition - etalons means vs. perceptron



Figures from [5]

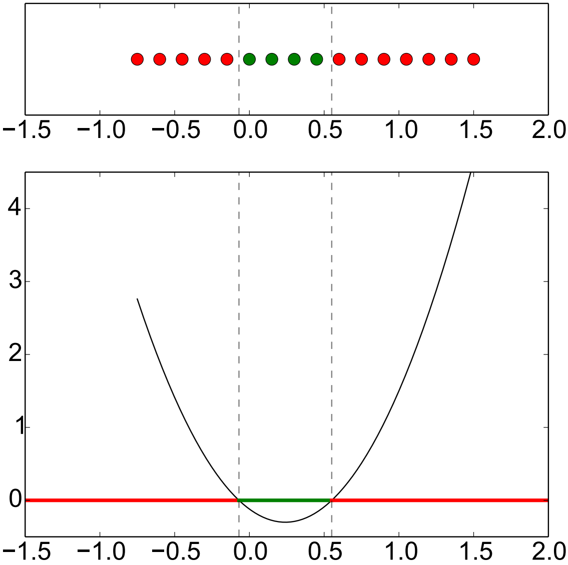
What if not lin separable?



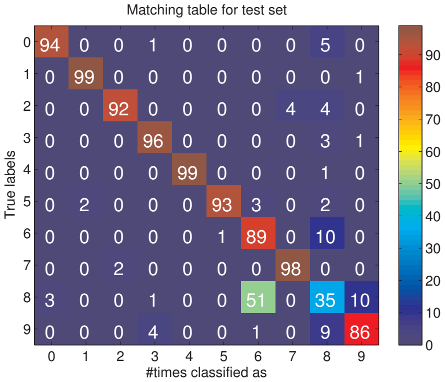
Dimension lifting

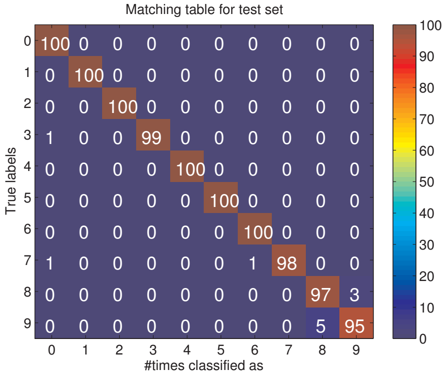
$$\mathbf{x} = [x, x^2]^\top$$

Dimension lifting, $\mathbf{x} = [x, x^2]^\top$

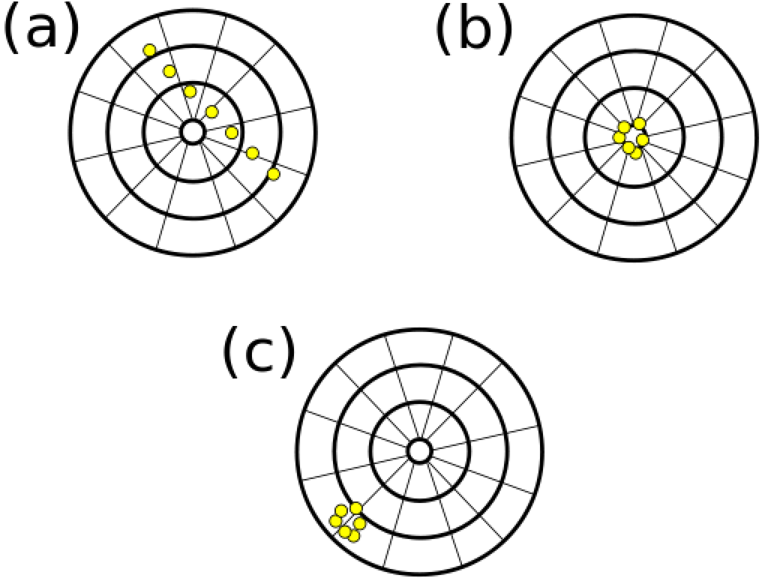


Performance comparison, parameters fixed



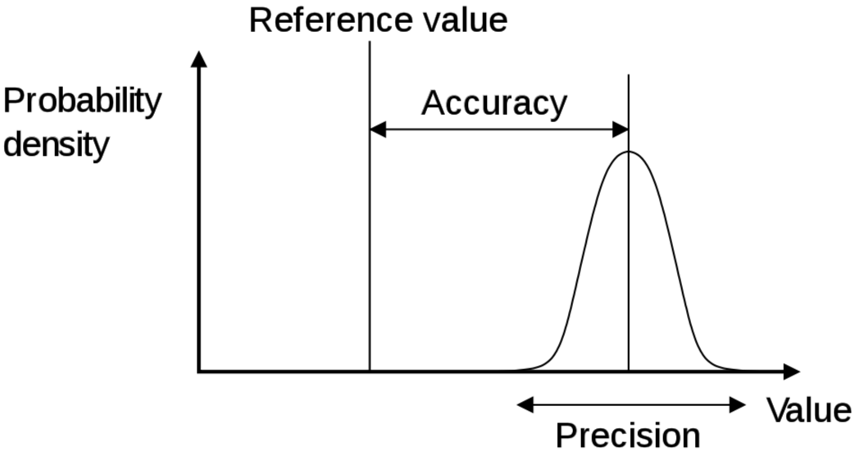


Accuracy vs precision



https://commons.wikimedia.org/wiki/File:Precision_versus_accuracy.svg

Accuracy vs precision



https://en.wikipedia.org/wiki/Accuracy_and_precision

References I

Further reading: Chapter 13 and 14 of [4]. Books [1] and [2] are classical textbooks in the field of pattern recognition and machine learning. Many Matlab figures created with the help of [3]

[1] Christopher M. Bishop.
Pattern Recognition and Machine Learning.
Springer Science+Bussiness Media, New York, NY, 2006.

[2] Richard O. Duda, Peter E. Hart, and David G. Stork.
Pattern Classification.
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[3] Votjěch Franc and Václav Hlaváč.
Statistical pattern recognition toolbox.
`http://cmp.felk.cvut.cz/cmp/software/stprtool/index.html`.

References II

[4] Stuart Russell and Peter Norvig.
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http://aima.cs.berkeley.edu/.

[5] Tomáš Svoboda, Jan Kybic, and Hlaváč Václav.
Image Processing, Analysis and Machine Vision — A MATLAB Companion.
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http://visionbook.felk.cvut.cz/.