Overview Today:

- General classification background

- Updating word vectors for classification

- Window classification & cross entropy error derivation tips

- A single layer neural network!

- (Max-Margin loss and backprop)
Classification setup and notation

• Generally we have a training dataset consisting of samples

\[ \{x_i, y_i\}_{i=1}^N \]

• \( x_i \) - inputs, e.g. words (indices or vectors!), context windows, sentences, documents, etc.

• \( y_i \) - labels we try to predict,
  • e.g. other words
  • class: sentiment, named entities, buy/sell decision,
  • later: multi-word sequences
Classification intuition

- Training data: \( \{x_i, y_i\}_{i=1}^N \)

- Simple illustration case:
  - Fixed 2d word vectors to classify
  - Using logistic regression
  - \( \rightarrow \) linear decision boundary

- General ML: assume \( x \) is fixed and only train logistic regression weights \( W \) and only modify the decision boundary

\[
p(y|x) = \frac{\exp(W_y \cdot x)}{\sum_{c=1}^C \exp(W_c \cdot x)}
\]
Classification notation

- Cross entropy loss function over dataset \( \{x_i, y_i\}_{i=1}^{N} \)

\[
J(\theta) = \frac{1}{N} \sum_{i=1}^{N} - \log \left( \frac{e^{f_{y_i}}}{\sum_{c=1}^{C} e^{f_c}} \right)
\]

- Where for each data pair \((x_i, y_i)\):

\[
f_y = f_y(x) = W_y.x = \sum_{j=1}^{d} W_{yj} x_j
\]

- We can write \( f \) in matrix notation and index elements of it based on class: \( f = Wx \)
Classification: Regularization!

- Really full loss function over any dataset includes regularization over all parameters $\mu$:

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} - \log \left( \frac{e^{f_{y_i}}}{\sum_{c=1}^{C} e^{f_{c}}} \right) + \lambda \sum_{k} \theta_{k}^{2}$$

- Regularization will prevent overfitting when we have a lot of features (or later a very powerful/deep model)
  - x-axis: more powerful model or more training iterations
  - Blue: training error, red: test error
Details: General ML optimization

- For general machine learning $\mu$ usually only consists of columns of $W$:

$$\theta = \begin{bmatrix} W_1 \\ \vdots \\ W_d \end{bmatrix} = W(:, :) \in \mathbb{R}^{Cd}$$

- So we only update the decision boundary

$$\nabla_\theta J(\theta) = \begin{bmatrix} \nabla W_1 \\ \vdots \\ \nabla W_d \end{bmatrix} \in \mathbb{R}^{Cd}$$
Classification difference with word vectors

- Common in deep learning:
  - Learn both $W$ and word vectors $x$

\[
\nabla_{\theta} J(\theta) = \begin{bmatrix}
\nabla W_1 \\
\vdots \\
\nabla W_d \\
\nabla x_{aardvark} \\
\vdots \\
\nabla x_{zebra}
\end{bmatrix} \in \mathbb{R}^{Cd + Vd}
\]

Very large!

Overfitting Danger!
Losing generalization by re-training word vectors

- Setting: Training logistic regression for movie review sentiment and in the training data we have the words
  - “TV” and “telly”
- In the testing data we have
  - “television”
- Originally they were all similar (from pre-training word vectors)
- What happens when we train the word vectors?
Losing generalization by re-training word vectors

• What happens when we train the word vectors?
  • Those that are in the training data move around
  • Words from pre-training that do NOT appear in training stay

• Example:
  • In training data: “TV” and “telly”
  • In testing data only: “television”
Losing generalization by re-training word vectors

• Take home message:

If you only have a small training data set, don’t train the word vectors.

If you have have a very large dataset, it may work better to train word vectors to the task.
Side note on word vectors notation

- The word vector matrix $L$ is also called lookup table
- Word vectors = word embeddings = word representations (mostly)
- Mostly from methods like word2vec or Glove

$$L = d \begin{bmatrix} \text{aardvark} & \text{a} & \ldots & \text{meta} & \ldots & \text{zebra} \end{bmatrix}$$

- These are the word features $x_{\text{word}}$ from now on

- Conceptually you get a word’s vector by left multiplying a one-hot vector $e$ by $L$: $x = Le \ 2 \ dE \ V \ \not\in \ V \ E \ 1$
Window classification

- Classifying single words is rarely done.

- Interesting problems like ambiguity arise in context!

- Example: auto-antonyms:
  - "To sanction" can mean "to permit" or "to punish."
  - "To seed" can mean "to place seeds" or "to remove seeds."

- Example: ambiguous named entities:
  - Paris → Paris, France vs Paris Hilton
  - Hathaway → Berkshire Hathaway vs Anne Hathaway
Window classification

• Idea: classify a word in its context window of neighboring words.

• For example named entity recognition into 4 classes:
  • Person, location, organization, none

• Many possibilities exist for classifying one word in context, e.g. averaging all the words in a window but that loses position information
Window classification

- Train softmax classifier by assigning a label to a center word and concatenating all word vectors surrounding it.

Example: Classify Paris in the context of this sentence with window length 2:

\[
\text{... museums in Paris are amazing} \quad \text{...}
\]

\[
X_{\text{window}} = [x_{\text{museums}} \quad x_{\text{in}} \quad x_{\text{Paris}} \quad x_{\text{are}} \quad x_{\text{amazing}} ]^T
\]

- Resulting vector \( x_{\text{window}} = [2 \ 5d] \), a column vector!
Simplest window classifier: Softmax

- With $x = x_{\text{window}}$ we can use the same softmax classifier as before

$$\hat{y}_y = p(y|x) = \frac{\exp(W_{y,x})}{\sum_{c=1}^{C} \exp(W_{c,x})}$$

- With cross entropy error as before:

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} - \log \left( \frac{e^{f_{y_i}}}{\sum_{c=1}^{C} e^{f_c}} \right)$$

- But how do you update the word vectors?
Updating concatenated word vectors

- Short answer: Just take derivatives as before

- Long answer: Let’s go over the steps together (you’ll have to fill in the details in PSet 1!)

- Define:
  - $\hat{y}$: softmax probability output vector (see previous slide)
  - $t$: target probability distribution (all 0’s except at ground truth index of class $y$, where it’s 1)
  - $f = f(x) = Wx \in \mathbb{R}^C$ and $f_c = c$’th element of the f vector

- Hard, the first time, hence some tips now :)
Updating concatenated word vectors

• Tip 1: Carefully define your variables and keep track of their dimensionality!

\[ f = f(x) = Wx \in \mathbb{R}^C \]
\[ \hat{y} \in \mathbb{R}^{C \times 5d} \]

• Tip 2: **Know thy chain rule** and don’t forget which variables depend on what:

\[
\frac{\partial}{\partial x} \log \text{softmax}(f_y(x)) = \sum_{c=1}^{C} - \frac{\partial \log \text{softmax}(f_y(x))}{\partial f_c} \cdot \frac{\partial f_c(x)}{\partial x}
\]

• Tip 3: For the softmax part of the derivative: First take the derivative wrt \( f_c \) when \( c=y \) (the correct class), then take derivative wrt \( f_c \) when \( c \neq y \) (all the incorrect classes)
Tip 4: When you take derivative wrt one element of \( f \), try to see if you can create a gradient in the end that includes all partial derivatives:

\[
\frac{\partial}{\partial f} - \log \text{softmax}(f_y) = \begin{bmatrix}
\hat{y}_1 \\
\vdots \\
\hat{y}_y - 1 \\
\vdots \\
\hat{y}_C
\end{bmatrix}
\]

Tip 5: To later not go insane & implementation! \( \rightarrow \) results in terms of vector operations and define single index-able vectors:

\[
\frac{\partial}{\partial f} - \log \text{softmax}(f_y) = [\hat{y} - t] = \delta
\]
Updating concatenated word vectors

• Tip 6: When you start with the chain rule, first use explicit sums and look at partial derivatives of e.g. $x_i$ or $W_{ij}$

$$
\hat{y}^t \\
\begin{align*}
f &= f(x) = Wx & \in \mathbb{R}^C \\
\sum_{c=1}^{C} - \frac{\partial \log \text{softmax}(f_y(x))}{\partial f_c} \cdot \frac{\partial f_c(x)}{\partial x} &= \sum_{c=1}^{C} \delta_c W_c^T.
\end{align*}
$$

• Tip 7: To clean it up for even more complex functions later: Know dimensionality of variables & simplify into matrix notation

$$
\frac{\partial}{\partial x} \log p(y|x) = \sum_{c=1}^{C} \delta_c W_c^T = W^T \delta
$$

• Tip 8: Write this out in full sums if it’s not clear!
Updating concatenated word vectors

• What is the dimensionality of the window vector gradient?

\[
\frac{\partial}{\partial x} \log p(y|x) = \sum_{c=1}^{C} \delta_c W_c. = W^T \delta
\]

• \(x\) is the entire window, 5 d-dimensional word vectors, so the derivative wrt to \(x\) has to have the same dimensionality:

\[
\nabla_x J = W^T \delta \in \mathbb{R}^{5d}
\]
Updating concatenated word vectors

- The gradient that arrives at and updates the word vectors can simply be split up for each word vector:
- Let $\nabla_x J = W^T \delta = \delta_{\text{window}}$
- With $x_{\text{window}} = [x_{\text{museums}} \ x_{\text{in}} \ x_{\text{Paris}} \ x_{\text{are}} \ x_{\text{amazing}}]$
- We have

$$\delta_{\text{window}} = \begin{bmatrix}
\nabla x_{\text{museums}} \\
\nabla x_{\text{in}} \\
\nabla x_{\text{Paris}} \\
\nabla x_{\text{are}} \\
\nabla x_{\text{amazing}}
\end{bmatrix} \in \mathbb{R}^{5d}$$
Updating concatenated word vectors

- This will push word vectors into areas such they will be helpful in determining named entities.

- For example, the model can learn that seeing $x_{in}$ as the word just before the center word is indicative for the center word to be a location.
What’s missing for training the window model?

- The gradient of $J$ wrt the softmax weights $W$!
- Similar steps, write down partial wrt $W_{ij}$ first!
- Then we have full

\[
\nabla_{\theta} J(\theta) = \begin{bmatrix}
\nabla W_1 \\
\vdots \\
\nabla W_d \\
\n\nabla x_{aardvark} \\
\vdots \\
\n\nabla x_{zebra}
\end{bmatrix} \in \mathbb{R}^{Cd+Vd}
\]
A note on matrix implementations

• There are two expensive operations in the softmax:
  • The matrix multiplication $f = Wx$ and the exp
  • A for loop is never as efficient when you implement it compared vs when you use a larger matrix multiplication!

• Example code →
A note on matrix implementations

• Looping over word vectors instead of concatenating them all into one large matrix and then multiplying the softmax weights with that matrix

```python
from numpy import random
N = 500  # number of windows to classify
d = 300  # dimensionality of each window
C = 5    # number of classes
W = random.rand(C,d)
wordvectors_list = [random.rand(d,1) for i in range(N)]
wordvectors_one_matrix = random.rand(d,N)

timeit [W.dot(wordvectors_list[i]) for i in range(N)]
timeit W.dot(wordvectors_one_matrix)
```

• 1000 loops, best of 3: 639 µs per loop
10000 loops, best of 3: 53.8 µs per loop
A note on matrix implementations

```python
from numpy import random
N = 500 # number of windows to classify
d = 300 # dimensionality of each window
C = 5 # number of classes
W = random.rand(C,d)
wordvectors_list = [random.rand(d,1) for i in range(N)]
wordvectors_one_matrix = random.rand(d,N)

d%timeit [W.dot(wordvectors_list[i]) for i in range(N)]
d%timeit W.dot(wordvectors_one_matrix)
```

• Result of faster method is a C x N matrix:
  • Each column is an f(x) in our notation (unnormalized class scores)

• Matrices are awesome!

• You should speed test your code a lot too
Softmax (= logistic regression) is not very powerful

• Softmax only gives linear decision boundaries in the original space.
• With little data that can be a good regularizer
• With more data it is very limiting!
Softmax (= logistic regression) is not very powerful

- Softmax only linear decision boundaries

→ Lame when problem is complex

Wouldn’t it be cool to get these correct?
Neural Nets for the Win!

- Neural networks can learn much more complex functions and nonlinear decision boundaries!
From logistic regression to neural nets
Demystifying neural networks

Neural networks come with their own terminological baggage

... just like SVMs

But if you understand how softmax models work

Then you already understand the operation of a basic neural network neuron!
A neuron is essentially a binary logistic regression unit

\[ h_{w,b}(x) = f(w^T x + b) \]

\[ f(z) = \frac{1}{1 + e^{-z}} \]

- \( b \): We can have an “always on” feature, which gives a class prior, or separate it out, as a bias term

- \( w, b \) are the parameters of this neuron i.e., this logistic regression model
A neural network = running several logistic regressions at the same time

If we feed a vector of inputs through a bunch of logistic regression functions, then we get a vector of outputs ...

But we don’t have to decide ahead of time what variables these logistic regressions are trying to predict!
A neural network = running several logistic regressions at the same time

... which we can feed into another logistic regression function

It is the loss function that will direct what the intermediate hidden variables should be, so as to do a good job at predicting the targets for the next layer, etc.
A neural network = running several logistic regressions at the same time

Before we know it, we have a multilayer neural network....
Matrix notation for a layer

We have

\[ a_1 = f(W_{11}x_1 + W_{12}x_2 + W_{13}x_3 + b_1) \]
\[ a_2 = f(W_{21}x_1 + W_{22}x_2 + W_{23}x_3 + b_2) \]

etc.

In matrix notation

\[ z = Wx + b \]
\[ a = f(z) \]

where \( f \) is applied element-wise:

\[ f([z_1, z_2, z_3]) = [f(z_1), f(z_2), f(z_3)] \]
Non-linearities (f): Why they’re needed

- Example: function approximation, e.g., regression or classification
  - Without non-linearities, deep neural networks can’t do anything more than a linear transform
  - Extra layers could just be compiled down into a single linear transform: $W_1 W_2 x = Wx$
  - With more layers, they can approximate more complex functions!
A more powerful window classifier

- Revisiting

\[ X_{\text{window}} = [ x_{\text{museums}} \ x_{\text{in}} \ x_{\text{Paris}} \ x_{\text{are}} \ x_{\text{amazing}} ] \]
A Single Layer Neural Network

• A single layer is a combination of a linear layer and a nonlinearity:
  \[ z = Wx + b \]
  \[ a = f(z) \]

• The neural activations \( a \) can then be used to compute some function

• For instance, a softmax probability or an unnormalized score:
  \[ \text{score}(x) = U^T a \in \mathbb{R} \]
Summary: Feed-forward Computation

Computing a window’s score with a 3-layer neural net: 

\[ s = \mathbf{s}(\text{museums in Paris are amazing}) \]

\[ s = U^T f(W x + b) \quad x \in \mathbb{R}^{20 \times 1}, W \in \mathbb{R}^{8 \times 20}, U \in \mathbb{R}^{8 \times 1} \]

\[ s = U^T a \]

\[ a = f(z) \]

\[ z = W x + b \]

\[ X_{\text{window}} = [ \ x_{\text{museums}} \ x_{\text{in}} \ x_{\text{Paris}} \ x_{\text{are}} \ x_{\text{amazing}} \ ] \]
Next lecture:

Training a window-based neural network.

Taking more deeper derivatives $\rightarrow$ Backprop

Then we have all the basic tools in place to learn about more complex models :)
Probably for next lecture...
Another output layer and loss function combo!

- So far: softmax and cross-entropy error (exp slow)
- We don’t always need probabilities, often unnormalized scores are enough to classify correctly.
- Also: Max-margin!
- More on that in future lectures!
Neural Net model to classify grammatical phrases

- Idea: Train a neural network to produce high scores for grammatical phrases of specific length and low scores for ungrammatical phrases

- \( s = \text{score(} \text{cat chills on a mat} \text{)} \)

- \( s_c = \text{score(} \text{cat chills Menlo a mat} \text{)} \)
Another output layer and loss function combo!

- Idea for training objective
- Make score of true window larger and corrupt window’s score lower (until they’re good enough): minimize

\[ J = \max(0, 1 - s + s_c) \]

- This is continuous, can perform SGD
Training with Backpropagation

\[ J = \max(0, 1 - s + s_c) \]

\[
s = U^T f(Wx + b)\]
\[
s_c = U^T f(Wx_c + b)\]

Assuming cost \( J \) is > 0, it is simple to see that we can compute the derivatives of \( s \) and \( s_c \) wrt all the involved variables: \( U, W, b, x \)

\[
\frac{\partial s}{\partial U} = \frac{\partial}{\partial U} U^T a \quad \frac{\partial s}{\partial U} = a
\]
Training with Backpropagation

- Let’s consider the derivative of a single weight $W_{ij}$
  
  $$\frac{\partial s}{\partial W} = \frac{\partial}{\partial W} U^T a = \frac{\partial}{\partial W} U^T f(z) = \frac{\partial}{\partial W} U^T f(Wx + b)$$

- This only appears inside $a_i$

- For example: $W_{23}$ is only used to compute $a_2$
Training with Backpropagation

\[
\frac{\partial s}{\partial W} = \frac{\partial}{\partial W} U^T a = \frac{\partial}{\partial W} U^T f(z) = \frac{\partial}{\partial W} U^T f(W x + b)
\]

**Derivative of weight \( W_{ij} \):**

\[
\frac{\partial}{\partial W_{ij}} U^T a \rightarrow \frac{\partial}{\partial W_{ij}} U_i a_i
\]

\[
U_i \frac{\partial}{\partial W_{ij}} a_i = U_i \frac{\partial a_i}{\partial z_i} \frac{\partial z_i}{\partial W_{ij}}
\]

\[
= U_i \frac{\partial f(z_i)}{\partial z_i} \frac{\partial z_i}{\partial W_{ij}}
\]

\[
= U_i f'(z_i) \frac{\partial z_i}{\partial W_{ij}}
\]

\[
= U_i f'(z_i) \frac{\partial W_{ij} x + b_i}{\partial W_{ij}}
\]

\[
\frac{\partial y}{\partial x} = \frac{\partial y}{\partial u} \frac{\partial u}{\partial x}
\]

\[
z_i = W_i x + b_i = \sum_{j=1}^{3} W_{ij} x_j + b_i
\]

\[
a_i = f(z_i)
\]
Training with Backpropagation

Derivative of single weight $W_{ij}$:

\[
\begin{align*}
W_{ij} & = U_i f'(z_i) \frac{\partial W_{i,x} + b_i}{\partial W_{ij}} \\
& = U_i f'(z_i) \frac{\partial}{\partial W_{ij}} \sum_k W_{ik} x_k \\
& = U_i f'(z_i) x_j \\
& = \delta_i x_j
\end{align*}
\]

where $f'(z) = f(z)(1 - f(z))$ for logistic $f$
Training with Backpropagation

• From single weight $W_{ij}$ to full $W$:

$$\frac{\partial J}{\partial W_{ij}} = U_i f'(z_i) x_j$$

$$= \delta_i x_j$$

• We want all combinations of $i = 1, 2$ and $j = 1, 2, 3$

• Solution: Outer product:

$$\delta \in \mathbb{R}^{2 \times 1}$$

where $\delta$ is the “responsibility” coming from each activation $a$

$$z_i = W_i x + b_i = \sum_{j=1}^{3} W_{ij} x_j + b_i$$

$$a_i = f(z_i)$$

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Training with Backpropagation

• For biases $b$, we get:

$$U_i \frac{\partial}{\partial b_i} a_i$$

$$= U_i f'(z_i) \frac{\partial W_i \cdot x + b_i}{\partial b_i}$$

$$= \delta_i$$
Training with Backpropagation

That’s almost backpropagation

It’s simply taking derivatives and using the chain rule!

Remaining trick: we can re-use derivatives computed for higher layers in computing derivatives for lower layers

Example: last derivatives of model, the word vectors in $x$
Training with Backpropagation

- Take derivative of score with respect to single word vector (for simplicity a 1d vector, but same if it was longer)

- Now, we cannot just take into consideration one $a_i$ because each $x_j$ is connected to all the neurons above and hence $x_j$ influences the overall score through all of these, hence:

\[
\frac{\partial s}{\partial x_j} = \sum_{i=1}^{2} \frac{\partial s}{\partial a_i} \frac{\partial a_i}{\partial x_j}
\]

\[
= \sum_{i=1}^{2} \frac{\partial U^T a}{\partial a_i} \frac{\partial a_i}{\partial x_j}
\]

\[
= \sum_{i=1}^{2} U_i \frac{\partial f(W_i.x + b)}{\partial x_j}
\]

\[
= \sum_{i=1}^{2} U_i f'(W_i.x + b) \frac{\partial W_i.x}{\partial x_j}
\]

\[
= \sum_{i=1}^{2} \delta_i W_{i,j}
\]

\[
= \delta^T W_{.j}
\]
Summary