

Max-Margin Methods for NLP: Estimation, Structure, and Applications



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Introduction



- **Much of NLP can be seen as making decisions**
 - About structured analyses (sequences, trees, graphs)
 - On the basis of multiple information sources, or *features* (words, word classes, tree configurations, etc.)
- **Widespread adoption of discriminative methods**
 - Use of arbitrary features
 - Various formulations: maxent, SVM, perceptron
 - Common use: local discriminative decisions, possibly chained
 - Relatively new: global methods which exploit model structure (CRFs, max-margin networks)
- **This tutorial will cover:**
 - Part I: Flat max-margin methods (SVMs)
 - Part II: Structured max-margin methods (sequences, trees, matchings)

Outline



- Part I: Flat Classification
 - Linear classifiers and loss functions
 - Primal and dual SVM formulations
 - Training SVMs
- Part II: Structured Classification
 - Structured linear classifiers
 - Factored learning formulations
 - Experimental results

Example: Text Classification



- We want to classify documents into categories

DOCUMENT	CATEGORY
<i>... win the election ...</i>	<i>POLITICS</i>
<i>... win the game ...</i>	<i>SPORTS</i>
<i>... see a movie ...</i>	<i>OTHER</i>

- Classically, do this on the basis of words in the document, but other information sources are potentially relevant:
 - Document length
 - Average word length
 - Document's source
 - Burstiness of new words in document

Some Definitions

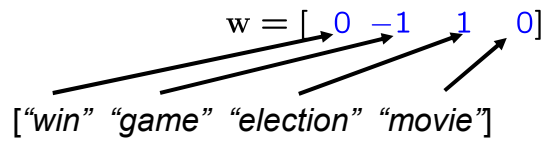


INPUTS	\mathbf{x}^i	... win the election ...
TRUE OUTPUTS	y^i	POLITICS
OUTPUT SPACE	\mathcal{Y}	SPORTS, POLITICS, OTHER
ANY OUTPUTS	y	SPORTS, POLITICS, OTHER

Binary Linear Models



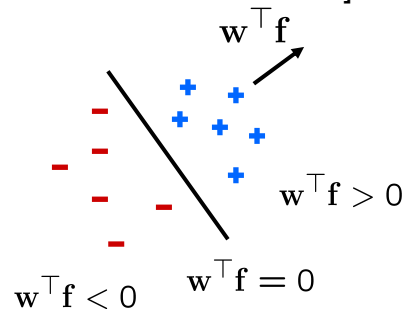
- Two Classes *POLITICS* = +, *SPORTS* = -
- Features $f(\text{...win the election...}) = [1 \ 0 \ 1 \ 0]$
- Weights $w = [0 \ -1 \ 1 \ 0]$



- Prediction rule

prediction(x, w) =

$$\begin{cases} + & \text{if } w^T f(x) \geq 0 \\ - & \text{if } w^T f(x) < 0 \end{cases}$$



Multiclass Linear Models



- Multiple Classes *SPORTS*, *POLITICS*, *OTHER*

$$f_i(\text{POLITICS}) = [0 \ 0 \ 0 \ 0 \ 1 \ 0 \ 1 \ 0 \ 0 \ 0 \ 0 \ 0]$$

$$f_i(\text{SPORTS}) = [1 \ 0 \ 1 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0]$$

$$f_i(\text{OTHER}) = [0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 0 \ 1 \ 0 \ 1 \ 0]$$

$$w = [1 \ 1 \ -1 \ -2 \ 1 \ -1 \ 1 \ -2 \ -2 \ -1 \ -1 \ 1]$$

["win" ^ SPORTS "game" ^ SPORTS "election" ^ SPORTS "movie" ^ SPORTS]

$$f(x, y) = [0 \ 0 \ \dots \ f(x) \ \dots \ 0]$$

$$w = [w_0 \ w_1 \ \dots \ w_y \ \dots \ w_k]$$

Multiclass Linear Models



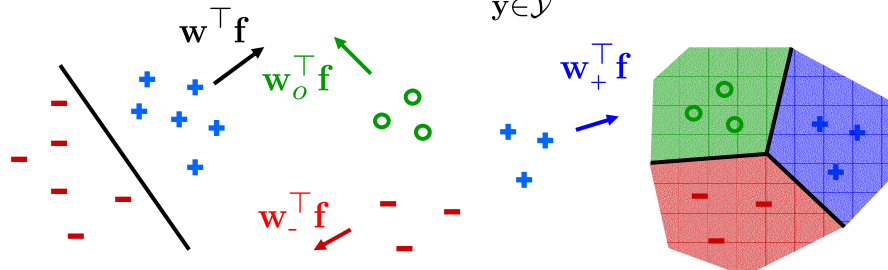
$$f(x, y) = [0 \ 0 \ \dots \ f(x) \ \dots \ 0]$$

$$w = [w_0 \ w_1 \ \dots \ w_y \ \dots \ w_k]$$

- Scores and Predictions

$$\text{score}(x^i, y, w) = w^\top f_i(y) = w_y^\top f(x^i)$$

$$\text{prediction}(x^i, w) = \arg \max_{y \in \mathcal{Y}} w^\top f_i(y)$$

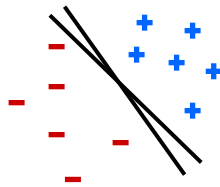


Separability

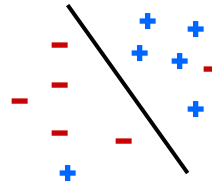


- A data set is (linearly) *separable* in a feature space if some linear classifier classifies all points correctly.

Separable



Non-Separable

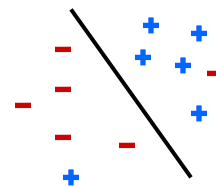


- If a data set is separable, there are usually multiple separating hypotheses.

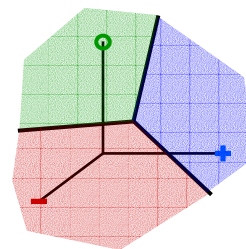
Caution about Diagrams



- A diagram you'll often see:
 - Two-class classification
 - Fractional feature values
 - Mixed regions → non-separable
 - Sample complexity



- Common NLP case:
 - Multi-class classification
 - Each input corresponds to $|Y|$ points $f_i(y)$ (one per class)
 - (Mostly) 0/1 features
 - Data on the "corners"
 - Everything's separable
 - Coupon collection



Linear Models: Naïve-Bayes



- (Multinomial) Naïve-Bayes: $\mathbf{x}^i = d_1, d_2, \dots, d_n$

$$\mathbf{f}_i(\mathbf{y}) = [0 \quad 1, \quad \#v_1, \quad \#v_2, \quad \dots \quad \#v_{|V|} \quad 0]$$

$$\mathbf{w} = [\dots \log P(y), \log P(v_1|y), \log P(v_2|y), \dots \log P(v_n|y) \dots]$$

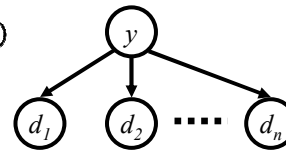
$$\text{score}(\mathbf{x}_i, \mathbf{y}, \mathbf{w}) = \mathbf{w}^\top \mathbf{f}_i(\mathbf{y})$$

$$= \log P(y) + \sum_k \#v_k \log P(v_k|y)$$

$$= \log \left(P(y) \prod_k P(v_k|y)^{\#v_k} \right)$$

$$= \log \left(P(y) \prod_{d \in \mathbf{x}^i} P(d|y) \right)$$

$$= \log P(\mathbf{x}^i, y)$$



Bad Model Assumptions



Reality

Raining

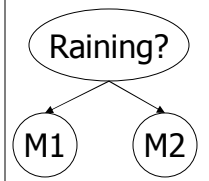


Sunny



$$P(+,+,r) = 3/8 \quad P(-,-,r) = 1/8 \quad P(+,+,s) = 1/8 \quad P(-,-,s) = 3/8$$

NB Model



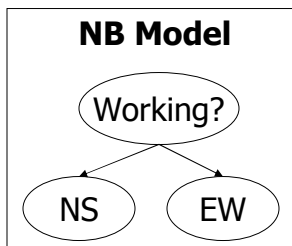
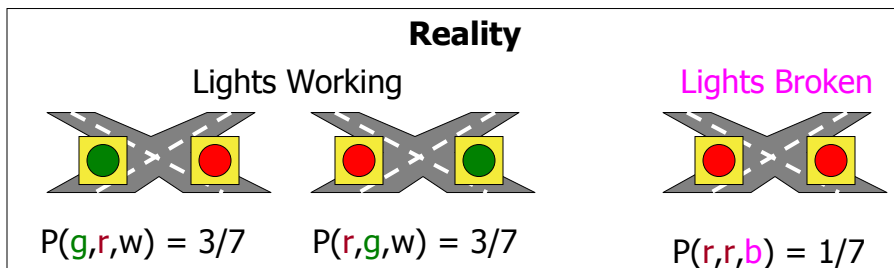
NB FACTORS:

- $P(s) = 1/2$
- $P(+|s) = 1/4$
- $P(+|r) = 3/4$

PREDICTIONS:

- $P(r,+,+) = (1/2)(3/4)(3/4)$
- $P(s,+,+) = (1/2)(1/4)(1/4)$
- $P(r|+,+) = 9/10$
- $P(s|+,+) = 1/10$

Worse Model Assumptions



NB FACTORS:

- $P(w) = 6/7$
- $P(r|w) = 1/2$
- $P(g|w) = 1/2$
- $P(b) = 1/7$
- $P(r|b) = 1$
- $P(g|b) = 0$

Details: Stoplights



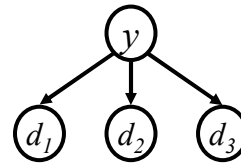
- What does the model say when both lights are red?
 - $P(b,r,r) = (1/7)(1)(1) = 1/7 = 4/28$
 - $P(w,r,r) = (6/7)(1/2)(1/2) = 6/28 = 6/28$
 - $P(w|r,r) = 6/10!$
- We'll guess that (r,r) indicates lights are working!
- Imagine if $P(b)$ were boosted higher, to $1/2$:
 - $P(b,r,r) = (1/2)(1)(1) = 1/2 = 4/8$
 - $P(w,r,r) = (1/2)(1/2)(1/2) = 1/8 = 1/8$
 - $P(w|r,r) = 1/5!$
- Changing the parameters bought accuracy at the expense of data likelihood
- Discriminative models can partially compensate for wrong models

Generative vs Discriminative



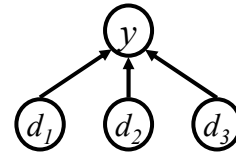
Generative Models

- Joint density over $P(X,Y)$
- E.g. Naive-Bayes, HMMs, PCFGs
- Model assumptions allow decomposition into small factors which can be estimated independently
- Do not set weights to account for feature interactions



Discriminative Models

- Predict Y given X , not always distributions
- E.g. maximum entropy, SVMs, perceptrons
- Set weights to account for feature interactions
- Require *inference on training set* to evaluate hypotheses



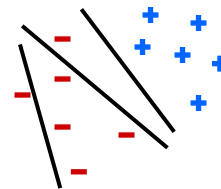
Linear Models: Perceptron



Simple discriminative method for intuition

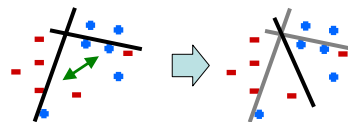
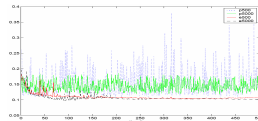
$$y' = \arg \max_y w^\top f_i(y)$$

$$w \leftarrow w + \eta \underbrace{(f_i(y^i) - f_i(y'))}_{\Delta_i(y')}$$



This is a procedure, not an optimization problem!

- May not converge if non-separable
- Noisy



Voted / averaged perceptron [Freund & Schapire 99, Collins 02]

- Regularize / reduce variance by aggregating over iterations

Objective Functions

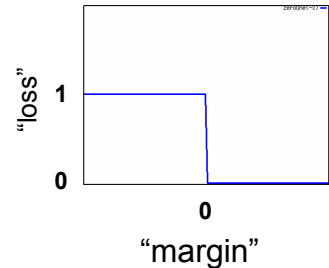


▪ **Reminder:** $score(\mathbf{x}^i, \mathbf{y}, \mathbf{w}) = \mathbf{w}^\top \mathbf{f}_i(\mathbf{y})$

▪ **What do we want from weights?**

- Depends!
- Minimize (training) errors?

$$\sum_i \text{step} \left(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \max_{\mathbf{y} \neq \mathbf{y}^i} \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) \right)$$



- This is the “zero-one loss”
 - Discontinuous, minimizing is NP-complete
 - Not really what we want anyway
- Maxents and SVMs have losses related to the zero-one loss

$$\underbrace{\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \max_{\mathbf{y} \neq \mathbf{y}^i} \mathbf{w}^\top \mathbf{f}_i(\mathbf{y})}_{\text{“margin”}}$$

Linear Models: Maximum Entropy



▪ **Maximum entropy (logistic regression)**

- Use the activations as probabilities:

$$P(\mathbf{y}|\mathbf{x}, \mathbf{w}) = \frac{\exp(\mathbf{w}^\top \mathbf{f}(\mathbf{x}, \mathbf{y}))}{\sum_{\mathbf{y}'} \exp(\mathbf{w}^\top \mathbf{f}(\mathbf{x}, \mathbf{y}'))} \quad \begin{array}{l} \longleftarrow \text{Make positive} \\ \longleftarrow \text{Normalize} \end{array}$$

- Maximize the (log) conditional likelihood of training data

$$\max_{\mathbf{w}} \log \prod_i P(\mathbf{y}^i | \mathbf{x}^i, \mathbf{w}) = \sum_i \log \left(\frac{\exp(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i))}{\sum_{\mathbf{y}} \exp(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}))} \right)$$

$$\max_{\mathbf{w}} \sum_i \left(\underbrace{\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \log \sum_{\mathbf{y}} \exp(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}))}_{\text{“soft margin”}} \right)$$

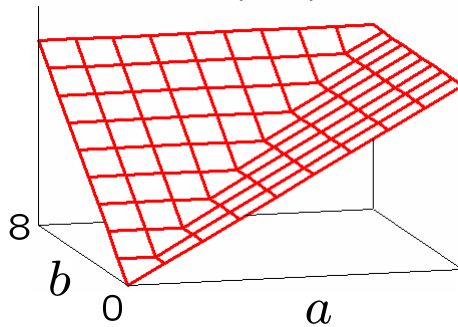
“soft margin”

“Soft-Max”

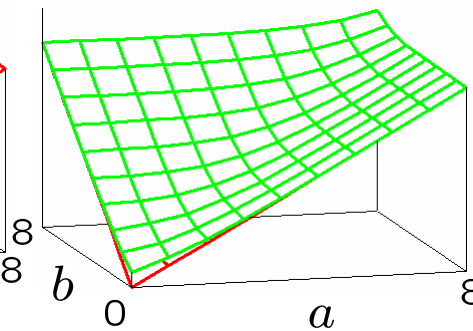


$$\max(a, b) \approx \log(\exp(a) + \exp(b))$$

$\max(a, b)$



$\log(\exp(a) + \exp(b))$



Maximum Entropy II



- Also: regularization (smoothing)

$$\max_{\mathbf{w}} \sum_i \left(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \log \sum_{\mathbf{y}} \exp(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y})) \right) - k \|\mathbf{w}\|^2$$

- Maximize likelihood = Minimize “log-loss”

$$\min_{\mathbf{w}} k \|\mathbf{w}\|^2 - \sum_i \left(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \log \sum_{\mathbf{y}} \exp(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y})) \right)$$

- Motivation

- Connection to maximum entropy principle
- Might want to do a good job of being uncertain on noisy cases...
- ... in practice, though, posteriors are pretty peaked

Log-Loss



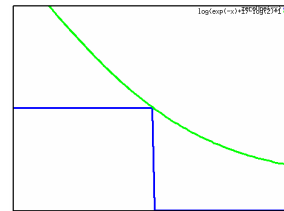
- If we view maxent as a minimization problem:

$$\min_{\mathbf{w}} k\|\mathbf{w}\|^2 - \sum_i \left(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \log \sum_{\mathbf{y}} \exp(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y})) \right)$$

- This minimizes the “log-loss” on each example

$$- \left[\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \log \sum_{\mathbf{y}} \exp(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y})) \right]$$

$$- \log \left(\frac{\exp(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i))}{\sum_{\mathbf{y}} \exp(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}))} \right) = - \log P(\mathbf{y}^i | \mathbf{x}^i, \mathbf{w})$$



- Log-loss bounds zero-one loss

$$\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \max_{\mathbf{y} \neq \mathbf{y}^i} \mathbf{w}^\top \mathbf{f}_i(\mathbf{y})$$

SVMs



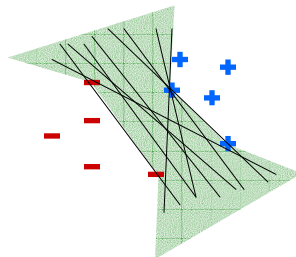
- SVM Try 1: Separate the training data

$$\forall i, \forall \mathbf{y} \neq \mathbf{y}^i \quad \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) \geq \mathbf{w}^\top \mathbf{f}_i(\mathbf{y})$$

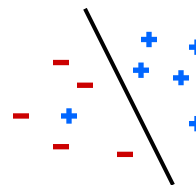
$$\mathbf{w}^\top \mathbf{f}(\dots \text{win election} \dots, \text{POLITICS}) \geq \mathbf{w}^\top \mathbf{f}(\dots \text{win election} \dots, \text{SPORTS})$$

$$\mathbf{w}^\top \mathbf{f}(\dots \text{win election} \dots, \text{POLITICS}) \geq \mathbf{w}^\top \mathbf{f}(\dots \text{win election} \dots, \text{OTHER})$$

1. This is an entire feasible space; need an objective function!



2. Training data may not even be separable



Maximum Margin



- SVM Try 2: find the maximum margin separator

$$\begin{aligned} \max_{\|\mathbf{w}\| \leq 1} \quad & \gamma \\ \text{s.t.} \quad & \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) \geq \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) + \gamma \ell_i(\mathbf{y}) \quad \forall i, \forall \mathbf{y} \end{aligned}$$

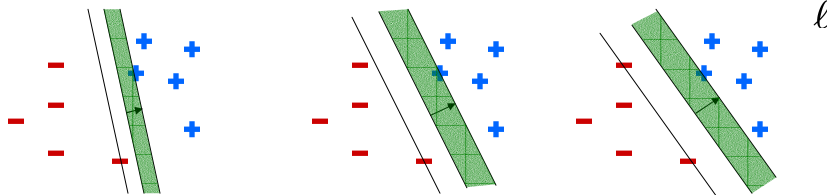
$$\ell_i(\mathbf{y}) = \begin{cases} 0 & \text{if } \mathbf{y} = \mathbf{y}^i \\ 1 & \text{if } \mathbf{y} \neq \mathbf{y}^i \end{cases}$$

$$\mathbf{w}^\top \mathbf{f}(\text{win election, } \textit{POLITICS}) \geq \mathbf{w}^\top \mathbf{f}(\text{win election, } \textit{SPORTS}) + \gamma$$

$$\mathbf{w}^\top \mathbf{f}(\text{win election, } \textit{POLITICS}) \geq \mathbf{w}^\top \mathbf{f}(\text{win election, } \textit{OTHER}) + \gamma$$

$$\mathbf{w}^\top \mathbf{f}(\text{win election, } \textit{POLITICS}) \geq \mathbf{w}^\top \mathbf{f}(\text{win election, } \textit{POLITICS})$$

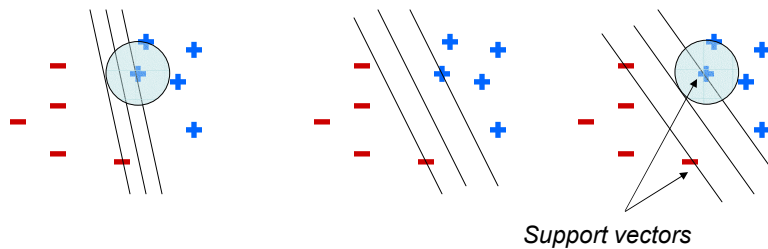
1
1
0



Why Max Margin?



- Why do this? Various arguments:
 - Decisions on training points are maximally robust to “feature jitter”
 - As we’ll see, solution depends only on the boundary cases, or *support vectors* (but remember how this diagram is broken!)
 - Sparse solutions (features not in support vectors get zero weight)
 - Generalization bound arguments



Support vectors

Max Margin / Small Norm



- SVM Try 3: find the smallest w which separates data

Remember this condition? \rightarrow $\max_{\|w\| \leq 1} \gamma$

$$\text{s.t. } w^T f_i(y^i) \geq w^T f_i(y) + \gamma \ell_i(y) \quad \forall i, \forall y$$

- Instead of fixing the scale of w , we can fix $\gamma = 1$

$$\min_w \frac{1}{2} \|w\|^2$$

$$\text{s.t. } w^T f_i(y^*) \geq w^T f_i(y) + 1 \ell_i(y) \quad \forall i, y$$

Max Gamma to Min W



$$\max_{\|w\| \leq 1} \gamma$$

$$\text{s.t. } w^T f_i(y^i) \geq w^T f_i(y) + \gamma \ell_i(y) \quad \forall i, y$$

$$w = \gamma u$$

$$\gamma = 1/\|u\|$$

$$\max_{\|\gamma u\| \leq 1} \frac{1}{\|u\|^2}$$

$$\text{s.t. } \gamma u^T f_i(y^i) \geq \gamma u^T f_i(y) + \gamma \ell_i(y) \quad \forall i, y$$

$$\max_{\|\gamma u\| \leq 1} \frac{1}{\|u\|^2}$$

$$\text{s.t. } u^T f_i(y^i) \geq u^T f_i(y) + \ell_i(y) \quad \forall i, y$$

$$\min_{\|\gamma u\| \geq 1} \|u\|^2$$

$$\text{s.t. } u^T f_i(y^i) \geq u^T f_i(y) + \ell_i(y) \quad \forall i, y$$

$$\min_u \|u\|^2$$

$$\text{s.t. } u^T f_i(y^i) \geq u^T f_i(y) + \ell_i(y) \quad \forall i, y$$

$$\min_u \frac{1}{2} \|u\|^2$$

$$\text{s.t. } u^T f_i(y^i) \geq u^T f_i(y) + \ell_i(y) \quad \forall i, y$$

$$\min_w \frac{1}{2} \|w\|^2$$

$$\text{s.t. } w^T f_i(y^i) \geq w^T f_i(y) + \ell_i(y) \quad \forall i, y$$



Maximum Margin

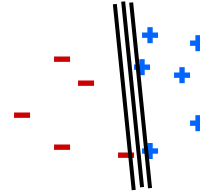


- SVM Try 4: allow for non-separability

- Add slack to the constraints
- Make objective pay (linearly) for slack:

$$\min_{\mathbf{w}} \quad \frac{1}{2} \|\mathbf{w}\|^2 + C \sum_i \xi_i$$

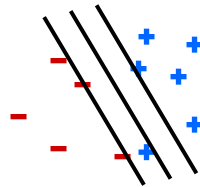
$$\text{s.t.} \quad \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) + \xi_i \geq \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) + \ell_i(\mathbf{y}) \quad \forall i, \mathbf{y}$$



- C is called the *capacity* of the SVM – the smoothing knob (more on this later)

- Learning:

- Can stick this into Matlab if you want
- Constrained optimization is hard; better methods!



Min-Max Formulation



- We have a constrained minimization

$$\min_{\mathbf{w}} \quad \frac{1}{2} \|\mathbf{w}\|^2 + C \sum_i \xi_i$$

$$\text{s.t.} \quad \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) + \xi_i \geq \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) + \ell_i(\mathbf{y}) \quad \forall i, \mathbf{y}$$

- ...but we can solve for ξ_i

$$\forall i, \mathbf{y}, \quad \xi_i \geq \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) + \ell_i(\mathbf{y}) - \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i)$$

$$\forall i, \quad \xi_i = \max_{\mathbf{y}} [\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) + \ell_i(\mathbf{y})] - \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i)$$

- Giving

$$\min_{\mathbf{w}} \frac{1}{2} \|\mathbf{w}\|^2 - C \sum_i \left(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \max_{\mathbf{y}} [\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) + \ell_i(\mathbf{y})] \right)$$

Max vs “Soft-Max” Margin



- SVMs:

$$\min_{\mathbf{w}} k \|\mathbf{w}\|^2 - \sum_i \left(\underbrace{\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \max_{\mathbf{y}} (\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) + \ell_i(\mathbf{y}))}_{\text{Hard (Penalized) Margin}} \right)$$

- Maxent:

$$\min_{\mathbf{w}} k \|\mathbf{w}\|^2 - \sum_i \left(\underbrace{\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \log \sum_{\mathbf{y}} \exp(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}))}_{\text{Soft Margin}} \right)$$

- Very similar! Both try to make the true score better than a function of the other scores.
 - The SVM tries to beat the augmented runner-up
 - The maxent classifier tries to beat the “soft-max”

Hinge Loss

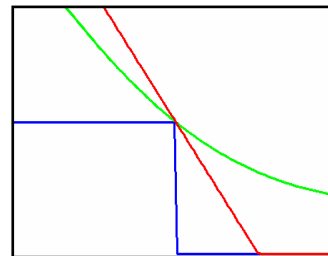


- Consider the per-instance SVM objective:

$$\min_{\mathbf{w}} k \|\mathbf{w}\|^2 - \sum_i \left(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \max_{\mathbf{y}} [\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) + \ell_i(\mathbf{y})] \right)$$

- This is called the “hinge loss”

- Upper bounds zero-one loss
- Unlike maxent / log loss, you stop gaining objective once the true label wins by enough
- You can start from here and derive the SVM objective



$$\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \max_{\mathbf{y} \neq \mathbf{y}^i} \mathbf{w}^\top \mathbf{f}_i(\mathbf{y})$$

Loss Functions: I



- Zero-One Loss

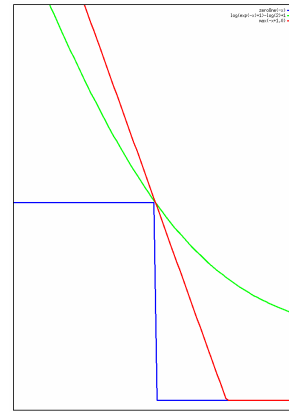
$$\sum_i \text{step} \left(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \max_{\mathbf{y} \neq \mathbf{y}^i} \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) \right)$$

- Hinge

$$\sum_i \left(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \max_{\mathbf{y} \neq \mathbf{y}^i} [\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) + \ell_i(\mathbf{y})] \right)$$

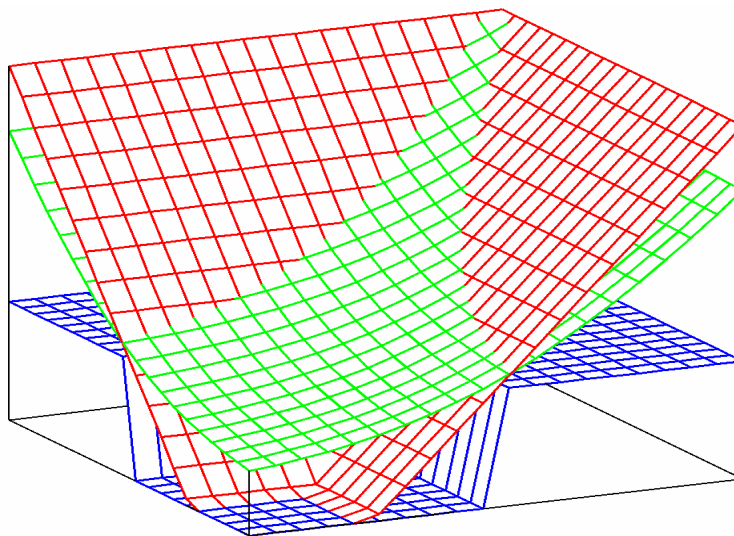
- Log

$$\sum_i \left(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \log \sum_{\mathbf{y}} \exp(\mathbf{w}^\top \mathbf{f}_i(\mathbf{y})) \right)$$

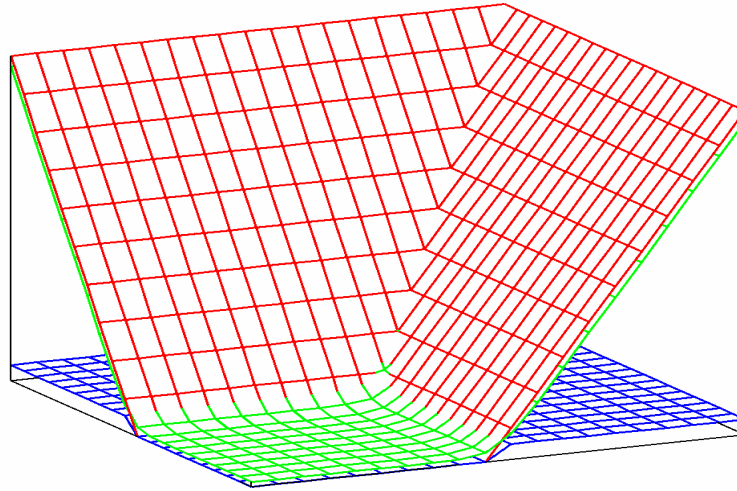


$\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \max_{\mathbf{y} \neq \mathbf{y}^i} \mathbf{w}^\top \mathbf{f}_i(\mathbf{y})$

Loss Functions: II



Loss Functions: III



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Dual Formulation



- We want to optimize:

$$\min_{\mathbf{w}, \xi} \frac{1}{2} \|\mathbf{w}\|^2 + C \sum_i \xi_i$$

$$\forall i, y \quad \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) + \xi_i \geq \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) + \ell_i(\mathbf{y}^i)$$

- This is hard because of the constraints.
- Solution: method of Lagrange multipliers

Lagrange Duality

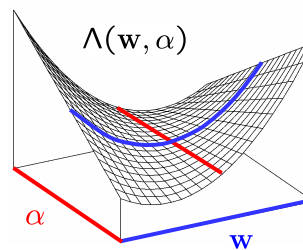


- We start out with a constrained optimization problem:

$$f(\mathbf{w}^*) = \min_{\mathbf{w}} f(\mathbf{w})$$
$$g(\mathbf{w}) \geq 0$$

- We form the *Lagrangian*:

$$\Lambda(\mathbf{w}, \alpha) = f(\mathbf{w}) - \alpha g(\mathbf{w})$$



- This is useful because the constrained solution is a saddle point of Λ (we'll show this):

$$f(\mathbf{w}^*) = \underbrace{\min_{\mathbf{w}} \max_{\alpha \geq 0} \Lambda(\mathbf{w}, \alpha)}_{\text{Primal problem in } \mathbf{w}} = \underbrace{\max_{\alpha \geq 0} \min_{\mathbf{w}} \Lambda(\mathbf{w}, \alpha)}_{\text{Dual problem in } \alpha}$$

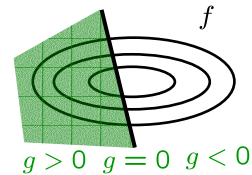
Primal Game



- Original: $f(\mathbf{w}^*) = \min_{\mathbf{w}} f(\mathbf{w}) \text{ s.t. } g(\mathbf{w}) \geq 0$

- Lagrangian: $\Lambda(\mathbf{w}, \alpha) = f(\mathbf{w}) - \alpha g(\mathbf{w})$

$$\Lambda(\mathbf{w}) = \max_{\alpha \geq 0} [f(\mathbf{w}) - \alpha g(\mathbf{w})]$$



- Claim: primal game solves the original constrained problem:

$$\min_{\mathbf{w}} \max_{\alpha \geq 0} \Lambda(\mathbf{w}, \alpha) = \min_{\mathbf{w}} \Lambda(\mathbf{w}) = f(\mathbf{w}^*)$$

- Proof: consider the value of

$$\Lambda(\mathbf{w}) = \max_{\alpha \geq 0} [f(\mathbf{w}) - \alpha g(\mathbf{w})] \quad \left| \begin{array}{l} g(\mathbf{w}) = 0 \Rightarrow f(\mathbf{w}) \\ g(\mathbf{w}) > 0 \Rightarrow f(\mathbf{w}) \\ g(\mathbf{w}) < 0 \Rightarrow \infty \end{array} \right.$$

$$\Lambda(\mathbf{w}) \begin{array}{|c} \text{f} \\ \text{level sets} \\ \text{constraint line} \\ \text{infinity} \end{array} \Rightarrow \min_{\mathbf{w}} \Lambda(\mathbf{w}) = \min_{\mathbf{w}: g \geq 0} f(\mathbf{w}) = f(\mathbf{w}^*)$$

Dual Game



- Original: $f(\mathbf{w}^*) = \min_{\mathbf{w}} f(\mathbf{w}) \text{ s.t. } g(\mathbf{w}) \geq 0$

- Lagrangian: $\Lambda(\mathbf{w}, \alpha) = f(\mathbf{w}) - \alpha g(\mathbf{w})$

$$\Lambda(\alpha) = \min_{\mathbf{w}} [f(\mathbf{w}) - \alpha g(\mathbf{w})]$$

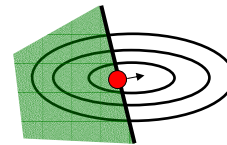
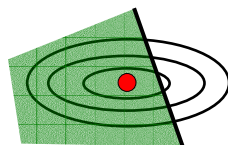
- Claim: dual game also solves the original problem:

$$\max_{\alpha \geq 0} \min_{\mathbf{w}} \Lambda(\mathbf{w}, \alpha) = \max_{\alpha \geq 0} \Lambda(\alpha) = f(\mathbf{w}^*)$$

- Proof:

Case I: Constraint Inactive

Case II: Constraint Active

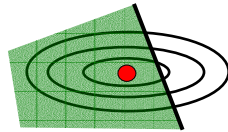


Dual Game IIa



- Lagrangian: $\Lambda(\alpha) = \min_{\mathbf{w}} [f(\mathbf{w}) - \alpha g(\mathbf{w})]$
- Claim: $\max_{\alpha \geq 0} \min_{\mathbf{w}} \Lambda(\mathbf{w}, \alpha) = \max_{\alpha \geq 0} \Lambda(\alpha) = f(\mathbf{w}^*)$

Case I: Constraint Inactive



At \mathbf{w}^* , $g > 0$, so if $\alpha > 0$,
 $f(\mathbf{w}^*) - \alpha g(\mathbf{w}^*) < f(\mathbf{w}^*)$,
 $\Lambda(\alpha) < f(\mathbf{w}^*)$

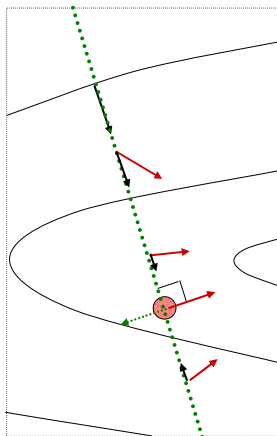
But $\Lambda(0) = f(\mathbf{w}^*)$

So $\max_{\alpha \geq 0} \Lambda(\alpha) = f(\mathbf{w}^*)$

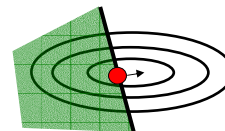
Dual Game IIb



- Lagrangian: $\Lambda(\alpha) = \min_{\mathbf{w}} [f(\mathbf{w}) - \alpha g(\mathbf{w})]$
- Claim: $\max_{\alpha \geq 0} \min_{\mathbf{w}} \Lambda(\mathbf{w}, \alpha) = \max_{\alpha \geq 0} \Lambda(\alpha) = f(\mathbf{w}^*)$



Case II: Constraint Active



At \mathbf{w}^* , $g = 0$, so $\forall \alpha$,
 $\Lambda(\mathbf{w}^*, \alpha) = f(\mathbf{w}^*) - \alpha g(\mathbf{w}^*) = f(\mathbf{w}^*)$,
 so $\forall \alpha$, $\Lambda(\alpha) < f(\mathbf{w}^*)$

At \mathbf{w}^* , $\nabla f \neq 0$, but

$\exists \alpha^*$ s.t. $\nabla f(\mathbf{w}^*) = \alpha^* \nabla g(\mathbf{w}^*)$

At α^* , $\nabla \Lambda(\alpha^*, \mathbf{w}^*) = \nabla f - \alpha^* \nabla g = 0$

so $\Lambda(\alpha^*) = f(\mathbf{w}^*)$

Lagrangian for SVMs



- Primal constrained problem:

$$\min_{\mathbf{w}, \xi} \quad \frac{1}{2} \|\mathbf{w}\|^2 + C \sum_i \xi_i$$
$$\forall i, y \quad \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) + \xi_i \geq \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) + l_i(\mathbf{y}^i)$$

- Lagrangian:

$$\min_{\mathbf{w}, \xi} \max_{\alpha \geq 0} \quad \frac{1}{2} \|\mathbf{w}\|^2 + C \sum_i \xi_i - \sum_{i, y} \alpha_i(y) (\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) - l_i(\mathbf{y}) + \xi_i)$$

Dual Formulation II



- Duality tells us that

$$\min_{\mathbf{w}, \xi} \max_{\alpha \geq 0} \quad \frac{1}{2} \|\mathbf{w}\|^2 + C \sum_i \xi_i - \sum_{i, y} \alpha_i(y) (\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) - l_i(\mathbf{y}) + \xi_i)$$

has the same value as

$$\max_{\alpha \geq 0} \min_{\mathbf{w}, \xi} \quad \frac{1}{2} \|\mathbf{w}\|^2 + C \sum_i \xi_i - \sum_{i, y} \alpha_i(y) (\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) - l_i(\mathbf{y}) + \xi_i)$$

- This is useful because if we think of the α 's as constants, we have an unconstrained min in \mathbf{w} and ξ that we can solve analytically.
- Then we end up with an optimization over α instead of \mathbf{w} (easier).

Dual Formulation III



- Minimize the Lagrangian for fixed α 's:

$$\Lambda(\mathbf{w}, \xi, \alpha) = \frac{1}{2} \|\mathbf{w}\|^2 + C \sum_i \xi_i - \sum_{i, \mathbf{y}} \alpha_i(\mathbf{y}) (\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) - \ell_i(\mathbf{y}) + \xi_i)$$

$$\frac{\partial \Lambda(\mathbf{w}, \xi, \alpha)}{\partial \mathbf{w}} = \mathbf{w} - \sum_{i, \mathbf{y}} \alpha_i(\mathbf{y}) (\mathbf{f}_i(\mathbf{y}^i) - \mathbf{f}_i(\mathbf{y}))$$

$$\frac{\partial \Lambda(\mathbf{w}, \xi, \alpha)}{\partial \mathbf{w}} = 0 \quad \Rightarrow \quad \mathbf{w} = \sum_{i, \mathbf{y}} \alpha_i(\mathbf{y}) (\mathbf{f}_i(\mathbf{y}^i) - \mathbf{f}_i(\mathbf{y}))$$

$$\frac{\partial \Lambda(\mathbf{w}, \xi, \alpha)}{\partial \xi_i} = C - \sum_{i, \mathbf{y}} \alpha_i(\mathbf{y})$$

$$\frac{\partial \Lambda(\mathbf{w}, \xi, \alpha)}{\partial \xi_i} = 0 \quad \Rightarrow \quad \sum_{i, \mathbf{y}} \alpha_i(\mathbf{y}) = C$$

Dual Formulation IV



- We now know that for fixed α , the minimum of

$$\Lambda(\mathbf{w}, \xi, \alpha) = \frac{1}{2} \|\mathbf{w}\|^2 + C \sum_i \xi_i - \sum_{i, \mathbf{y}} \alpha_i(\mathbf{y}) (\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) - \ell_i(\mathbf{y}) + \xi_i)$$

$$\text{obeys } \sum_{i, \mathbf{y}} \alpha_i(\mathbf{y}) = C \quad \text{and} \quad \mathbf{w} = \sum_{i, \mathbf{y}} \alpha_i(\mathbf{y}) (\mathbf{f}_i(\mathbf{y}^i) - \mathbf{f}_i(\mathbf{y}))$$

- Plugging these back into Λ :

$$\min_{\mathbf{w}, \xi} \Lambda(\mathbf{w}, \xi, \alpha) = -\frac{1}{2} \left\| \sum_{i, \mathbf{y}} \alpha_i(\mathbf{y}) (\mathbf{f}_i(\mathbf{y}^i) - \mathbf{f}_i(\mathbf{y})) \right\|^2 + \sum_{i, \mathbf{y}} \alpha_i(\mathbf{y}) \ell_i(\mathbf{y})$$

Dual Formulation V



- This doesn't reference the primal weights w at all, so we can now worry about the outer max problem:

$$\max_{\alpha \geq 0} \quad \Lambda(\alpha) = -\frac{1}{2} \left\| \sum_{i,y} \alpha_i(y) (f_i(y^*) - f_i(y)) \right\|^2 + \sum_{i,y} \alpha_i(y) l_i(y)$$

$$\text{s.t.} \quad \sum_y \alpha_i(y) = C \quad \forall i$$

- And this solves the original constrained primal:

$$\max_{\alpha \geq 0} \Lambda(\alpha) = \max_{\alpha \geq 0} \min_{w, \xi} \Lambda(w, \xi, \alpha) = f(w^*)$$

$$w = \sum_{i,y} \alpha_i(y) (f_i(y^i) - f_i(y))$$

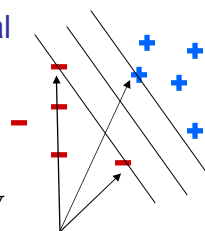
What are the Alphas?



- Each example (and label) gave to a primal constraint

$$\min_{w, \xi} \quad \frac{1}{2} \|w\|^2 + C \sum_i \xi_i$$

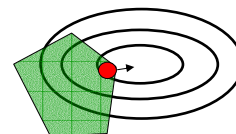
$$\text{s.t.} \quad w^\top f_i(y^i) + \xi_i \geq w^\top f_i(y) + l_i(y) \quad \forall i, y$$



Support vectors

- In the solution, an $\alpha_i(y)$ will be:
 - Zero if that constraint is inactive
 - Positive if that constraint is active
 - i.e. positive on the support vectors
- Support vectors form the weights:

$$w = \sum_{i,y} \alpha_i(y) (f_i(y^i) - f_i(y))$$



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Back to Learning SVMs



- We want to find α which maximize

$$\max_{\alpha \geq 0} \quad \Lambda(\alpha) = -\frac{1}{2} \left\| \sum_{i,y} \alpha_i(y) (\mathbf{f}_i(\mathbf{y}^i) - \mathbf{f}_i(\mathbf{y})) \right\|^2 + \sum_{i,y} \alpha_i(y) \ell_i(\mathbf{y})$$

$$\text{s.t.} \quad \sum_y \alpha_i(y) = C \quad \forall i$$

- **This is a quadratic program:**
 - Can be solved with general QP or convex optimizers
 - But they don't scale well to large problems
 - Cf. maxent models work fine with general optimizers (e.g. CG, L-BFGS)
- How would a special purpose optimizer work?

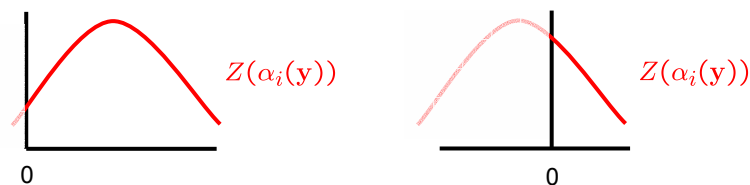
Coordinate Ascent I



- Consider the separable (soft-margin) SVM problem:

$$\max_{\alpha \geq 0} Z(\alpha) = \max_{\alpha \geq 0} -\frac{1}{2} \left\| \sum_{i,y} \alpha_i(\mathbf{y}) (\mathbf{f}_i(\mathbf{y}^i) - \mathbf{f}_i(\mathbf{y})) \right\|^2 + \sum_{i,y} \alpha_i(\mathbf{y}) \ell_i(\mathbf{y})$$

- In coordinate ascent, we maximize one variable at a time
- Despite all the mess, Z is just a quadratic in each $\alpha_i(\mathbf{y})$



- If the unconstrained argmin on a coordinate is at a negative α , just clip to zero!

Coordinate Ascent II



- Ordinarily, treating coordinates independently is a bad idea, but here the update is very fast and simple

$$\alpha_i(\mathbf{y}) \leftarrow \max \left(0, \alpha_i(\mathbf{y}) + \frac{\ell_i(\mathbf{y}) - \left(\sum_{i,y} \alpha_i(\mathbf{y}) (\mathbf{f}_i(\mathbf{y}^i) - \mathbf{f}_i(\mathbf{y})) \right)^\top (\mathbf{f}_i(\mathbf{y}^i) - \mathbf{f}_i(\mathbf{y}))}{\|(\mathbf{f}_i(\mathbf{y}^i) - \mathbf{f}_i(\mathbf{y}))\|^2} \right)$$

- So we visit each axis many times, but each visit is quick
- This approach works fine for the separable case

Bi-Coordinate Descent I

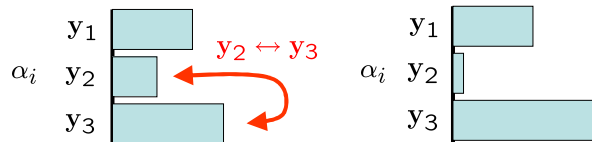


- In the non-separable case, it's (a little) harder:

$$\max_{\alpha \geq 0} \Lambda(\alpha) = -\frac{1}{2} \left\| \sum_{i,y} \alpha_i(y) (\mathbf{f}_i(y^i) - \mathbf{f}_i(y)) \right\|^2 + \sum_{i,y} \alpha_i(y) \ell_i(y)$$

$$\text{s.t. } \sum_y \alpha_i(y) = C \quad \forall i$$

- Here, we can't update just a single alpha, because of the sum-to-C constraints
- Instead, we can optimize two at once, shifting "mass" from one y to another:



Bi-Coordinate Descent II

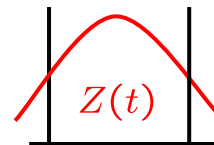


- Choose an example i , and two labels y_1 and y_2 :

$$t = \frac{(\ell_i(y_1) - \ell_i(y_2)) - (\sum_{i,y} \alpha_i(y) (\mathbf{f}_i(y^i) - \mathbf{f}_i(y)))^\top (\mathbf{f}_i(y_2) - \mathbf{f}_i(y_1))}{\|\mathbf{f}_i(y_2) - \mathbf{f}_i(y_1)\|^2}$$

$$y_1 \rightarrow \min(y_1 + t, y_1 + y_2)$$

$$y_2 \rightarrow \max(y_2 - t, 0)$$



- This is a sequential minimal optimization update, but it's not the same one as in [Platt 98]

SMO



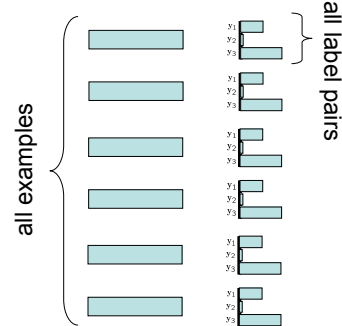
- Naïve SMO:

$$\forall i \quad \alpha_i(\mathbf{y}^i) = C$$

```

while (not converged) {
  visit each example i {
    for each pair of labels (y1, y2) {
      bi-coordinate-update(i, y1, y2)
    }
  }
}
    
```

$$\mathbf{w} = \sum_{i, \mathbf{y}} \alpha_i(\mathbf{y}) (\mathbf{f}_i(\mathbf{y}^i) - \mathbf{f}_i(\mathbf{y}))$$



- Time per iteration: $O(|x||\mathcal{Y}|^2)$

- Smarter SMO:

- Can speed this up by being clever about skipping examples and label pairs which will make little or no difference

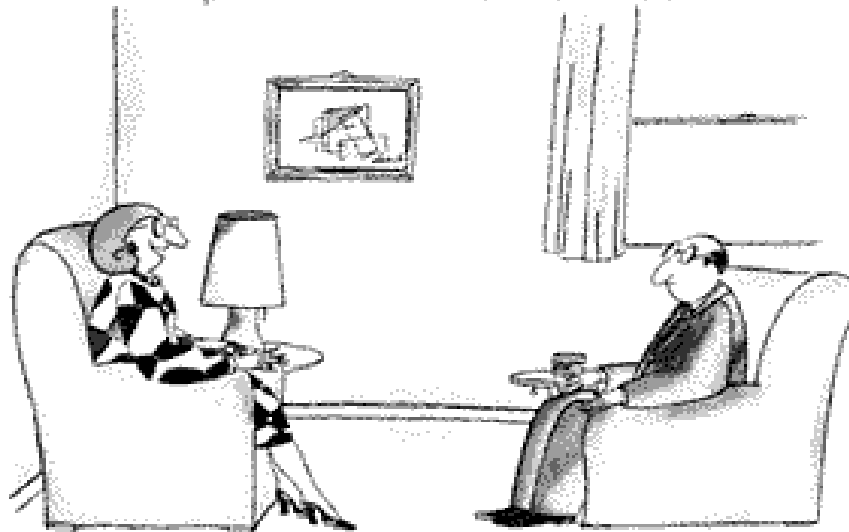
DOCUMENT	FEATURES	FEATURE DELTAS	ALPHAS
<i>win game</i>	S-win, S-game	-- 0 --	
	P-win, P-game	PW=1, SW=-1, PG=1,...	
	O-win, O-game	OW=1, SW=-1, OG=1,...	
<i>win vote</i>	S-win, S-vote	SW=1, PW=-1, SV=1,...	
	P-win, P-vote	-- 0 --	
	O-win, O-vote	OW=1, PW=-1, OV=1,...	
<i>movie</i>	S-movie	SM=1, OM=-1	
	P-movie	PM=1, OM=-1	
	O-movie	-- 0 --	
		↓	
		WEIGHTS	
		$\mathbf{w} = \sum_{i, \mathbf{y}} \alpha_i(\mathbf{y}) (\mathbf{f}_i(\mathbf{y}^i) - \mathbf{f}_i(\mathbf{y}))$	
		-- 0 --	

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<http://www.cartoonbank.com>



Victoria Roberts

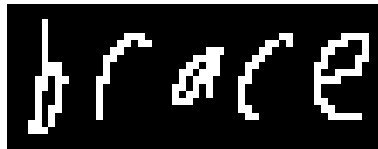
"Don't worry, Howard. The big questions are multiple choice."

Handwriting Recognition



x

y



brace

Sequential structure

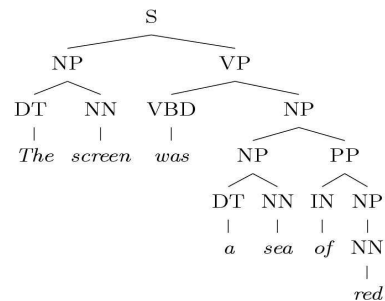
CFG Parsing



x

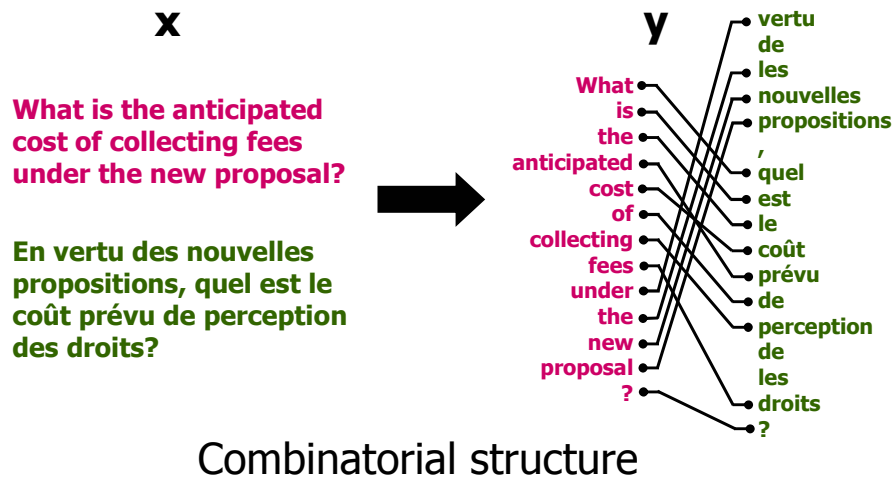
y

The screen was
a sea of red



Recursive structure

Bilingual Word Alignment



Structured Models



$$\text{prediction}(\mathbf{x}, \mathbf{w}) = \arg \max_{\mathbf{y} \in \mathcal{Y}(\mathbf{x})} \text{score}(\mathbf{x}, \mathbf{y}, \mathbf{w})$$

↑
space of feasible outputs

Assumption:

$$\text{score}(\mathbf{x}, \mathbf{y}, \mathbf{w}) = \mathbf{w}^\top \mathbf{f}(\mathbf{x}, \mathbf{y}) = \sum_p \mathbf{w}^\top \mathbf{f}(x_p, y_p)$$

Score = sum of local “part” scores

Parts = nodes, edges, productions

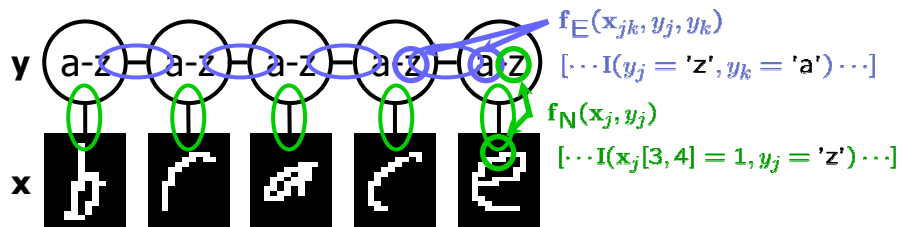
Chain Markov Net (aka CRF*)



$$P(\mathbf{y} | \mathbf{x}) \propto \prod_j \phi(\mathbf{x}_j, y_j) \prod_{jk} \phi(\mathbf{x}_{jk}, y_j, y_k)$$

$$\phi(\mathbf{x}_j, y_j) = \exp \left\{ \mathbf{w}_N^T \mathbf{f}_N(\mathbf{x}_j, y_j) \right\} \quad N = \text{Node}$$

$$\phi(\mathbf{x}_{jk}, y_j, y_k) = \exp \left\{ \mathbf{w}_E^T \mathbf{f}_E(\mathbf{x}_{jk}, y_j, y_k) \right\} \quad E = \text{Edge}$$



*Lafferty et al. 01

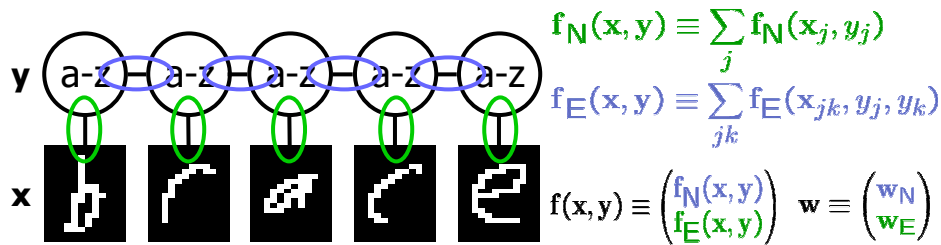
Chain Markov Net (aka CRF*)



$$P(\mathbf{y} | \mathbf{x}) \propto \prod_j \phi(\mathbf{x}_j, y_j) \prod_{jk} \phi(\mathbf{x}_{jk}, y_j, y_k) = \exp \left\{ \mathbf{w}^T \mathbf{f}(\mathbf{x}, \mathbf{y}) \right\}$$

$$\prod_j \phi(\mathbf{x}_j, y_j) = \exp \left\{ \sum_j \mathbf{w}_N^T \mathbf{f}_N(\mathbf{x}_j, y_j) \right\} = \exp \left\{ \mathbf{w}_N^T \mathbf{f}_N(\mathbf{x}, \mathbf{y}) \right\}$$

$$\prod_{jk} \phi(\mathbf{x}_{jk}, y_j, y_k) = \exp \left\{ \sum_{jk} \mathbf{w}_E^T \mathbf{f}_E(\mathbf{x}_{jk}, y_j, y_k) \right\} = \exp \left\{ \mathbf{w}_E^T \mathbf{f}_E(\mathbf{x}, \mathbf{y}) \right\}$$

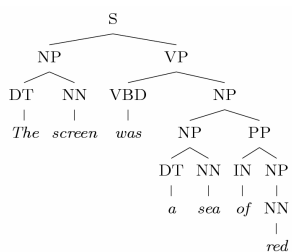


*Lafferty et al. 01

CFG Parsing



$$P(\mathbf{y} | \mathbf{x}) \propto \prod_{A \rightarrow \alpha \in (\mathbf{x}, \mathbf{y})} \phi(A \rightarrow \alpha)$$



$$\mathbf{f} : \mathcal{X} \times \mathcal{Y} \rightarrow \mathbb{R}^d$$



#(NP → DT NN)

...

#(PP → IN NP)

...

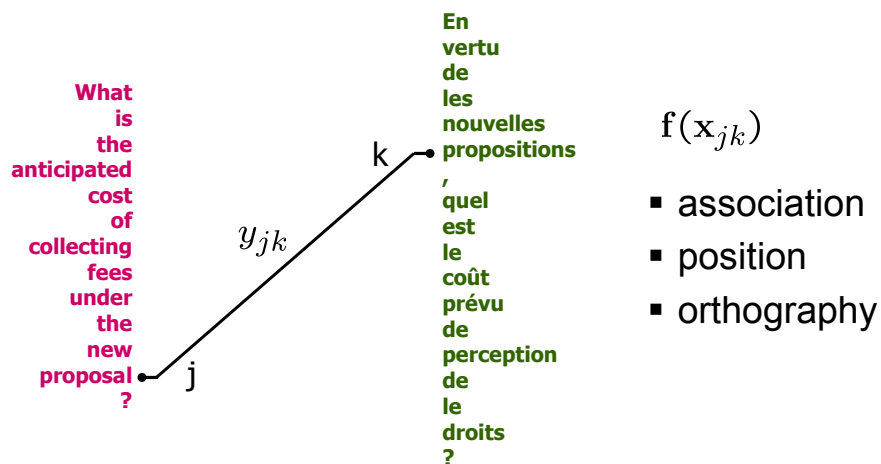
#(NN → 'sea')

$$\prod_{A \rightarrow \alpha \in (\mathbf{x}, \mathbf{y})} \exp \{ \mathbf{w}^\top \mathbf{f}(A \rightarrow \alpha) \} = \exp \{ \mathbf{w}^\top \mathbf{f}(\mathbf{x}, \mathbf{y}) \}$$

Bilingual Word Alignment



$$\sum_{y_{jk} \in \mathcal{Y}} \mathbf{w}^\top \mathbf{f}(x_{jk}) = \mathbf{w}^\top \mathbf{f}(\mathbf{x}, \mathbf{y})$$

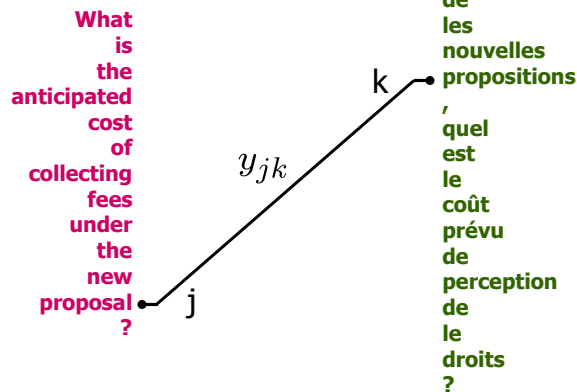


Probabilistic Alignment?



$$P(y | x) = \frac{\exp\{w^\top f(x, y)\}}{\sum_{y'} \exp\{w^\top f(x, y')\}}$$

#P-Complete
Need to sum over all possible matchings



OCR Example



- We want:

$$\arg \max_y w^\top f(\text{brace}, y) = \text{"brace"}$$

- Equivalently:

$$w^\top f(\text{brace}, \text{"brace"}) > w^\top f(\text{brace}, \text{"aaaa"})$$

$$w^\top f(\text{brace}, \text{"brace"}) > w^\top f(\text{brace}, \text{"aaaab"})$$

...

$$w^\top f(\text{brace}, \text{"brace"}) > w^\top f(\text{brace}, \text{"zzzz"})$$

} a lot!

Parsing Example



- We want:

$$\arg \max_y w^\top f(\text{'It was red'}, y) = \begin{matrix} \bar{s} \\ A \ B \\ C \ D \end{matrix}$$

- Equivalently:

$$\begin{aligned} w^\top f(\text{'It was red'}, \begin{matrix} \bar{s} \\ A \ B \\ C \ D \end{matrix}) &> w^\top f(\text{'It was red'}, \begin{matrix} \bar{s} \\ A \ B \\ D \ F \end{matrix}) \\ w^\top f(\text{'It was red'}, \begin{matrix} \bar{s} \\ A \ B \\ C \ D \end{matrix}) &> w^\top f(\text{'It was red'}, \begin{matrix} \bar{s} \\ A \ B \\ C \ D \end{matrix}) \\ &\dots \\ w^\top f(\text{'It was red'}, \begin{matrix} \bar{s} \\ A \ B \\ C \ D \end{matrix}) &> w^\top f(\text{'It was red'}, \begin{matrix} \bar{s} \\ E \ F \\ G \ H \end{matrix}) \end{aligned} \quad \left. \vphantom{\begin{aligned} & \\ & \\ & \\ & \end{aligned}} \right\} \text{a lot!}$$

Alignment Example



- We want:

$$\arg \max_y w^\top f(\text{'What is the'}, \text{'Quel est le'}, y) = \begin{matrix} 1 \leftrightarrow 1 \\ 2 \leftrightarrow 2 \\ 3 \leftrightarrow 3 \end{matrix}$$

- Equivalently:

$$\begin{aligned} w^\top f(\text{'What is the'}, \text{'Quel est le'}, \begin{matrix} 1 \leftrightarrow 1 \\ 2 \leftrightarrow 2 \\ 3 \leftrightarrow 3 \end{matrix}) &> w^\top f(\text{'What is the'}, \text{'Quel est le'}, \begin{matrix} 1 \leftrightarrow 1 \\ 2 \times 2 \\ 3 \leftrightarrow 3 \end{matrix}) \\ w^\top f(\text{'What is the'}, \text{'Quel est le'}, \begin{matrix} 1 \leftrightarrow 1 \\ 2 \leftrightarrow 2 \\ 3 \leftrightarrow 3 \end{matrix}) &> w^\top f(\text{'What is the'}, \text{'Quel est le'}, \begin{matrix} 1 \times 1 \\ 2 \times 2 \\ 3 \leftrightarrow 3 \end{matrix}) \\ &\dots \\ w^\top f(\text{'What is the'}, \text{'Quel est le'}, \begin{matrix} 1 \leftrightarrow 1 \\ 2 \leftrightarrow 2 \\ 3 \leftrightarrow 3 \end{matrix}) &> w^\top f(\text{'What is the'}, \text{'Quel est le'}, \begin{matrix} 1 \times 1 \\ 2 \times 2 \\ 3 \times 3 \end{matrix}) \end{aligned} \quad \left. \vphantom{\begin{aligned} & \\ & \\ & \end{aligned}} \right\} \text{a lot!}$$

Structured Loss



b	e	a	x	e	2
b	r	e	x	e	2
b	r	e	c	e	1
b	r	a	c	e	0

	0	1	2	3		0	1	2	2
'It was red'	$\sum_{A \rightarrow B}$	$\sum_{A \rightarrow E}$	$\sum_{R \rightarrow D}$	$\sum_{R \rightarrow C}$	'What is the'	$\begin{matrix} 1 \bullet \bullet 1 \\ 2 \bullet \bullet 2 \\ 3 \bullet \bullet 3 \end{matrix}$	$\begin{matrix} 1 \bullet \bullet 1 \\ 2 \bullet \bullet 2 \\ 3 \bullet \bullet 3 \end{matrix}$	$\begin{matrix} 1 \bullet \bullet 1 \\ 2 \bullet \bullet 2 \\ 3 \times \bullet 3 \end{matrix}$	$\begin{matrix} 1 \bullet \bullet 1 \\ 2 \times \bullet 2 \\ 3 \bullet \bullet 3 \end{matrix}$

Max Margin Estimation



- Given training example x^i, y^i we want:

$$w^\top f_i(y^i) > w^\top f_i(y) \quad \forall i, y \neq y^i$$

$$w^\top f_i(y^i) \geq w^\top f_i(y) + \gamma l_i(y) \quad \forall i, y$$

- Maximize loss weighted margin: $\gamma l_i(y)$

$$l_i(y) = \sum_j I(y_j^i \neq y_j) \quad \# \text{ of mistakes in } \mathbf{y}$$

*Collins 02, Altun et al 03, Taskar 03

Large margin estimation



- Brute force enumeration

$$\min_{\mathbf{w}} \frac{1}{2} \|\mathbf{w}\|^2 + C \sum_i \xi_i$$

$$\text{s.t. } \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) + \xi_i \geq \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) + l_i(\mathbf{y}), \quad \forall i, \mathbf{y}$$

- Min-max formulation

$$\min_{\mathbf{w}} \frac{1}{2} \|\mathbf{w}\|^2 - C \left(\sum_i \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \max_{\mathbf{y}} [\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) + l_i(\mathbf{y})] \right)$$

- Plug-in linear program for **loss-augmented inference**

$$\max_{\mathbf{y}} [\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) + l_i(\mathbf{y})]$$

Min-max formulation



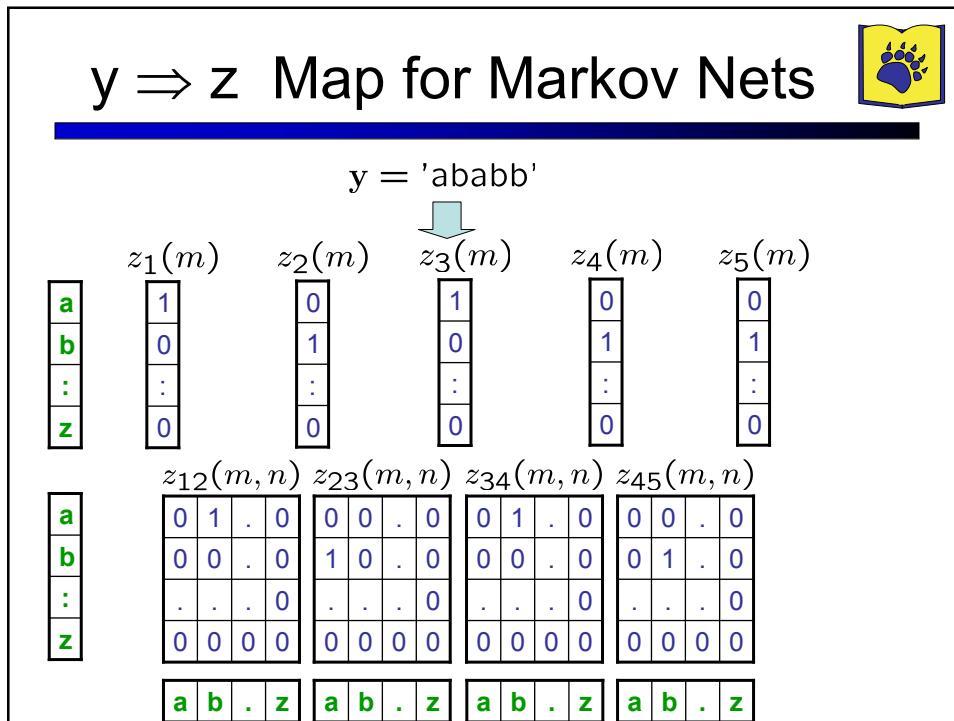
$$\max_{\mathbf{y}} [\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) + l_i(\mathbf{y})]$$

Assume linear loss (Hamming): $l_i(\mathbf{y}) = \sum_p l_{i,p}(\mathbf{y}_p)$

DP Inference $\max_{\mathbf{y}} [\sum_p \mathbf{w}^\top \mathbf{f}(\mathbf{x}_p, \mathbf{y}_p) + l_{i,p}(\mathbf{y}_p)]$

LP inference $\max_{\mathbf{z} \geq 0; \mathbf{A}\mathbf{z} \leq \mathbf{b}} \mathbf{q}^\top \mathbf{z}$

y ⇒ z Map for Markov Nets



Markov Net Inference LP



$$\max_{\mathbf{z}} \left. \begin{aligned} & \sum_{j,m} z_j(m) [\mathbf{w}^\top \mathbf{f}_N(\mathbf{x}_j, m) + \ell_j(m)] \\ & + \sum_{jk,m,n} z_{jk}(m, n) [\mathbf{w}^\top \mathbf{f}_E(\mathbf{x}_{jk}, m, n) + \ell_{jk}(m, n)] \end{aligned} \right\} \mathbf{q}^\top \mathbf{z}$$

$$\mathbf{q} = \mathbf{F}^\top \mathbf{w} + \ell$$

$$z_j(m) \geq 0; \quad z_{jk}(m, n) \geq 0;$$

$z_j(m)$

0	1	0	0
0	0	0	0
0	0	0	0
1	0	1	0
0	0	0	0

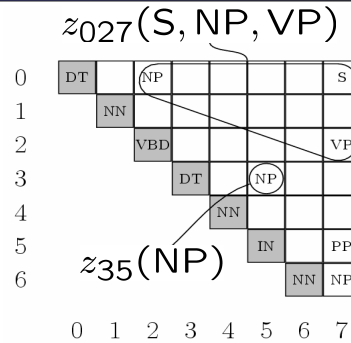
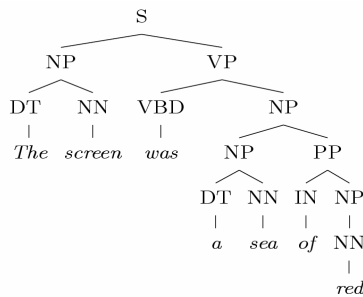
normalization $\sum_m z_j(m) = 1$

agreement $\sum_n z_{jk}(m, n) = z_j(m)$

$$\left. \begin{aligned} & z_j(m) \geq 0; \quad z_{jk}(m, n) \geq 0; \\ & \sum_m z_j(m) = 1 \\ & \sum_n z_{jk}(m, n) = z_j(m) \end{aligned} \right\} \mathbf{Az} = \mathbf{b}$$

Has integral solutions \mathbf{z} for chains, trees

CFG Chart



- CNF tree = set of two types of parts:
 - Constituents (A, s, e)
 - CF-rules (A → B C, s, m, e)

$$f(x, y) = \sum_{p \in Y} f(x, p)$$

CFG Inference LP



$$\max_{\mathbf{z}} \sum_{\substack{s < m < e \\ A \rightarrow B C}} z_{sme}(ABC) \left[\mathbf{w}^T \mathbf{f}(x_{sme}, ABC) + \ell_{sme}(ABC) \right] \left. \vphantom{\sum} \right\} \mathbf{q}^T \mathbf{z}$$

$$\mathbf{q} = \mathbf{F}^T \mathbf{w} + \ell$$

s.t. $z_{se}(A) \geq 0 \quad z_{sme}(ABC) \geq 0$

root $\sum_A z_{0,n}(A) = 1$

inside $z_{se}(A) = \sum_{\substack{s < m < e \\ B, C}} z_{sme}(A, B, C)$

outside $z_{se}(A) = \sum_{\substack{e < m \leq n \\ B, C}} z_{sme}(B, A, C) + \sum_{\substack{0 \leq m < s \\ B, C}} z_{sme}(B, C, A)$

} $Az = \mathbf{b}$

Has integral solutions \mathbf{z}

Matching Inference LP



What is the anticipated cost of collecting fees under the new proposal ?

En vertu de les nouvelles propositions, quel est le coût prévu de perception de le droits ?

$$\max_{\mathbf{z}} \sum_{jk} z_{jk} [w^T f(x_{jk}) + \ell_{jk}] \quad \left. \begin{array}{l} \mathbf{q}^T \mathbf{z} \\ \mathbf{q} = \mathbf{F}^T \mathbf{w} + \ell \end{array} \right\}$$

s.t. $z_{jk} \geq 0$

degree $\left. \begin{array}{l} \sum_k z_{jk} \leq 1 \\ \sum_j z_{jk} \leq 1 \end{array} \right\} \mathbf{A} \mathbf{z} \leq \mathbf{b}$

Has integral solutions \mathbf{z}

LP Duality Recap



- Linear programming duality
 - Variables \Rightarrow constraints
 - Constraints \Rightarrow variables
- Optimal values are the same
 - When both feasible regions are bounded

$\begin{array}{ll} \max_{\mathbf{z}} & \mathbf{c}^T \mathbf{z} \\ \text{s.t.} & \mathbf{A} \mathbf{z} \leq \mathbf{b}; \\ & \mathbf{z} \geq 0. \end{array}$	\longleftrightarrow	$\begin{array}{ll} \min_{\lambda} & \mathbf{b}^T \lambda \\ \text{s.t.} & \mathbf{A}^T \lambda \geq \mathbf{c}; \\ & \lambda \geq 0. \end{array}$
---	-----------------------	---

Min-max formulation



$$\min_{\mathbf{w}} \frac{1}{2} \|\mathbf{w}\|^2 - C \left(\sum_i \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \max_{\mathbf{y}} [\mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) + \ell_i(\mathbf{y})] \right)$$

$$\begin{array}{ccc} \max_{\substack{\mathbf{A}_i \mathbf{z}_i \leq \mathbf{b}_i \\ \mathbf{z}_i \geq 0}} & \mathbf{q}_i^\top \mathbf{z}_i & \longleftrightarrow & \min_{\substack{\mathbf{A}_i^\top \lambda_i \geq \mathbf{q}_i \\ \lambda_i \geq 0}} & \mathbf{b}_i^\top \lambda_i \end{array}$$

LP duality

$$\min_{\mathbf{w}, \lambda} \frac{1}{2} \|\mathbf{w}\|^2 - C \left(\sum_i \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \mathbf{b}_i^\top \lambda_i \right)$$

$$\text{s.t. } \mathbf{A}_i^\top \lambda_i \geq \mathbf{q}_i; \quad \lambda_i \geq 0$$

$$\mathbf{q}_i = \mathbf{F}_i^\top \mathbf{w} + \ell_i$$

Min-max formulation summary



$$\min_{\mathbf{w}, \lambda} \frac{1}{2} \|\mathbf{w}\|^2 - C \left(\sum_i \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \mathbf{b}_i^\top \lambda_i \right)$$

$$\text{s.t. } \mathbf{A}_i^\top \lambda_i \geq \mathbf{F}_i^\top \mathbf{w} + \ell_i; \quad \lambda_i \geq 0, \forall i.$$

- Formulation produces concise QP for
 - Low-treewidth Markov networks
 - Context free grammars
 - Bipartite matchings
 - Many other problems with compact LP inference

Factored Primal/Dual



$$\begin{aligned} \min_{\mathbf{w}, \lambda} \quad & \frac{1}{2} \|\mathbf{w}\|^2 - C \left(\sum_i \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) - \mathbf{b}_i^\top \lambda_i \right) \\ \text{s.t.} \quad & \mathbf{A}_i^\top \lambda_i \geq \mathbf{F}_i^\top \mathbf{w} + \ell_i; \quad \lambda_i \geq 0, \quad \forall i. \end{aligned}$$

By QP duality $\Updownarrow \mathbf{w} = \sum_i C \mathbf{f}_i(\mathbf{y}^i) - \mathbf{F}_i \mu_i$

$$\begin{aligned} \max_{\mu} \quad & \sum_i \ell_i^\top \mu_i - \frac{1}{2} \left\| \sum_i C \mathbf{f}_i(\mathbf{y}^i) - \mathbf{F}_i \mu_i \right\|^2 \\ \text{s.t.} \quad & \mathbf{A}_i \mu_i \leq C \mathbf{b}_i; \quad \mu_i \geq 0, \quad \forall i. \end{aligned}$$

Dual inherits structure from problem-specific inference LP

Variables μ correspond to a decomposition of α variables of the flat case

Unfactored Primal/Dual



$$\begin{aligned} \min_{\mathbf{w}, \xi} \quad & \frac{1}{2} \|\mathbf{w}\|^2 + C \sum_i \xi_i \\ \text{s.t.} \quad & \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}^i) + \xi_i \geq \mathbf{w}^\top \mathbf{f}_i(\mathbf{y}) + \ell_i(\mathbf{y}), \quad \forall i, \mathbf{y} \end{aligned}$$

By QP duality $\Updownarrow \mathbf{w} = \sum_{i, \mathbf{y}} \alpha_i(\mathbf{y}) [\mathbf{f}_i(\mathbf{y}^i) - \mathbf{f}_i(\mathbf{y})]$

$$\begin{aligned} \max_{\alpha} \quad & \sum_{i, \mathbf{y}} \ell_i(\mathbf{y}) \alpha_i(\mathbf{y}) - \frac{1}{2} \left\| \sum_{i, \mathbf{y}} \alpha_i(\mathbf{y}) [\mathbf{f}_i(\mathbf{y}^i) - \mathbf{f}_i(\mathbf{y})] \right\|^2 \\ \text{s.t.} \quad & \sum_{\mathbf{y}} \alpha_i(\mathbf{y}) = C; \quad \alpha_i \geq 0, \quad \forall i. \end{aligned}$$

Exponentially many constraints/variables

The Connection



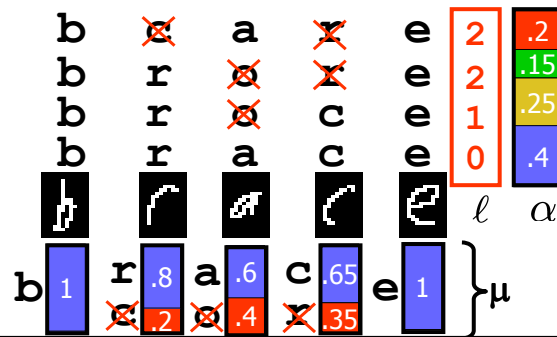
$$\max_{\mu} \sum_i \ell_i^T \mu_i - \frac{1}{2} \left\| \sum_i C f_i(y^i) - F_i \mu_i \right\|^2$$

s.t. $A_i \mu_i = C b_i; \quad \mu_i \geq 0, \quad \forall i.$



$$\max_{\alpha} \sum_{i,y} \ell_i(y) \alpha_i(y) - \frac{1}{2} \left\| \sum_{i,y} \alpha_i(y) [f_i(y^i) - f_i(y)] \right\|^2$$

s.t. $\sum_y \alpha_i(y) = C; \quad \alpha_i \geq 0, \quad \forall i.$



Structured SMO

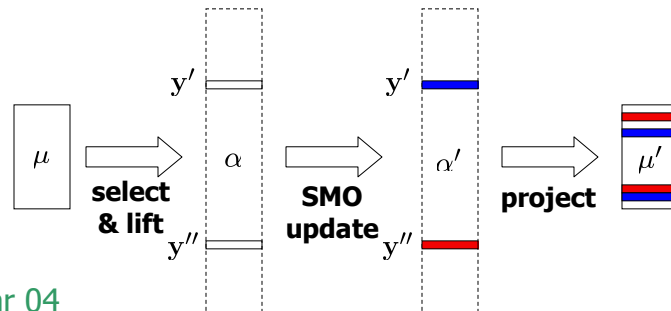


$$\max_{\mu} \sum_i \ell_i^T \mu_i - \frac{1}{2} \left\| \sum_i C f_i(y^i) - F_i \mu_i \right\|^2$$

s.t. $A_i \mu_i = C b_i; \quad \mu_i \geq 0, \quad \forall i.$

$$\max_{\alpha} \sum_{i,y} \ell_i(y) \alpha_i(y) - \frac{1}{2} \left\| \sum_{i,y} \alpha_i(y) [f_i(y^i) - f_i(y)] \right\|^2$$

s.t. $\sum_y \alpha_i(y) = C; \quad \alpha_i \geq 0, \quad \forall i.$



*Taskar 04

Outline



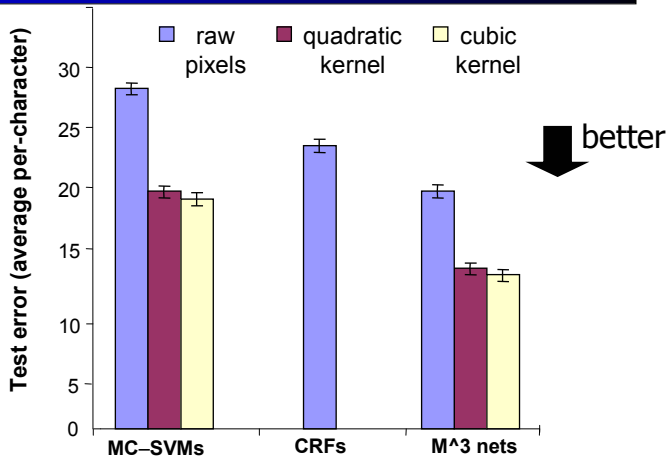
- Part I: Flat Classification
 - Linear classifiers and loss functions
 - Primal and dual SVM formulations
 - Training SVMs
- Part II: Structured Classification
 - Structured linear classifiers
 - Factored learning formulations
 - Experimental results

Handwriting Recognition

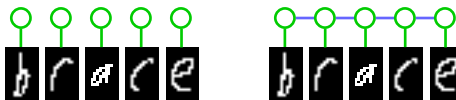


Length: ~8 chars
Letter: 16x8 pixels
10-fold Train/Test
5000/50000 letters
600/6000 words

Models:
Multiclass-SVMs
CRFs
M³ nets



*Taskar et al 03



Experimental Setup



- Standard Penn treebank split (2-21/22/23)
- Generative baselines
 - Klein & Manning 03 and Collins 99
- Discriminative
 - Basic = max-margin version of K&M 03
 - Lexical & Lexical + Aux
- Lexical features (on constituent parts only)

t_{s-1} $[t_s$... $t_e]$ t_{e+1} ← predicted tags
 x_{s-1} $[x_s$... $x_e]$ x_{e+1}

- Auxillary features
 - Flat classifier using same features
 - Prediction of K&M 03 on each span

Results for sentences ≤ 40 words



Model	LP	LR	F ₁
Generative	86.37	85.27	85.82
Lexical+Aux*	87.56	86.85	87.20
Collins 99*	85.33	85.94	85.73

*Trained only on sentences ≤ 20 words

*Taskar et al 04

Example



The Egyptian president said he would visit
Libya today to resume the talks.

Generative model: *Libya today* is base NP

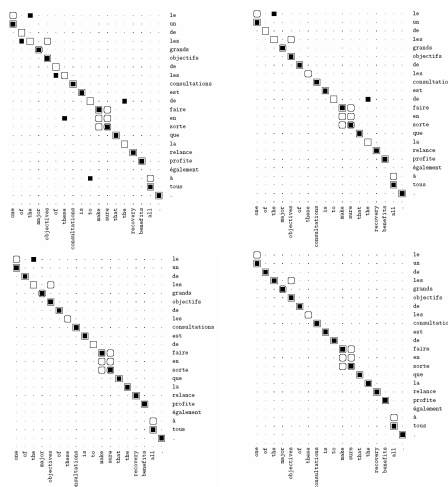
Lexical model: *today* is a one word constituent

Word Alignment Results



- Hansards, 2M unlabeled, 100 labeled sentences

Model	AER
Dice	36.0
IBM 4	9.7
MM-Dice	29.8
+Distance	17.2
+Shape/Freq	14.3
+Next/Common	9.6



Generative/Discriminative Trade-offs



- **Inference on training:**
 - Discriminative methods require (repeated) inference on the training set, over the domains where the parameters interact
 - Generative models are primarily estimated from statistics of the training set (counting)
 - Inference can be much, much slower than counting

- **Accounting for interactions:**
 - Discriminative estimates take into account feature interactions, non-independence (note that conjunctive features are required to actually model interactions)

- **Bias / variance**
 - Discriminative methods tend to have higher variance, generative ones tend to have higher bias – but in general the discriminative techniques win on accuracy if properly regularized

Likelihood/Margin Trade-offs



- **Same as maxent vs. SVMs:**
 - Sparse solutions, robust to “feature jitter”
 - Margin-based training often more accurate when posteriors are not needed

- **Plus: unnormalizable models**
 - For some models (e.g., matchings and a subclass of Markov networks), margin is tractable, likelihood is not!

Conclusions



- Today's tutorial:
 - Flat SVMs from scratch
 - Objective functions and properties
 - Primal and dual formulations
 - How to learn them
 - Structured max-margin models
 - Concise, factored form
 - Efficient algorithms, strong empirical results
 - Applications: sequences, trees, matchings
- Coming soon:
 - Sequence modeling toolkit including M3Ns
 - <http://www.cs.berkeley.edu/~klein>
 - <http://www.cs.berkeley.edu/~taskar>

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