Classification: Probabilistic Generative Model

Classification



- Credit Scoring
 - Input: income, savings, profession, age, past financial history
 - Output: accept or refuse
- Medical Diagnosis
 - Input: current symptoms, age, gender, past medical history
 - Output: which kind of diseases
- Handwritten character recognition

Input:



output:



- Face recognition
 - Input: image of a face, output: person

Example Application



$$f()$$
 = $($



pokemon games (NOT pokemon cards or Pokemon Go)

Example Application

- HP: hit points, or health, defines how much damage a pokemon can withstand before fainting
- Attack: the base modifier for normal attacks (eg. Scratch, Punch)
- Defense: the base damage resistance against normal attacks
- SP Atk: special attack, the base modifier for special attacks (e.g. fire blast, bubble beam)
- SP Def: the base damage resistance against special attacks
- Speed: determines which pokemon attacks first each round

Can we predict the "type" of pokemon based on the information?

Example Application

| \bigcap | 防禦方的屬性 | | | | | | | | | | | | | | | | | | |
|-----------|----------|-------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|-------------------|------------------|------------------|------------------|------------------|------------------|-------------------|------------------|-------------------|
| | ^ | し版 | 格門 | 飛行 | 4 | 地面 | 诺石 | | | | 火 | 7K | 草 | 萬 | 超能力 | 冰 | (# | æ | 妖措 |
| | 一般 | 1× | 1× | 1× | 1× | 1× | 1 _{/2×} | 1× | 0× | 1 _{/2×} | 1× | 1× | 1× | 1× | 1× | 1× | 1× | 1× | 1× |
| | 格門 | 2× | 1× | 1 _{/2×} | 1 _{/2×} | 1× | 2× | 1 _{/2×} | 0× | 2× | 1× | 1× | 1× | 1× | 1 _{/2×} | 2× | 1× | 2× | 1 _{/2×} |
| | 飛行 | 1× | 2× | 1× | 1× | 1× | 1 _{/2×} | 2× | 1× | 1 _{/2×} | 1× | 1× | 2× | 1 _{/2×} | 1× | 1× | 1× | 1× | 1× |
| | 4 | 1× | 1× | 1× | 1 _{/2×} | 1 _{/2×} | 1 _{/2×} | 1× | 1 _{/2×} | 0× | 1× | 1× | 2× | 1× | 1× | 1× | 1× | 1× | 2× |
| | 地面 | 1× | 1× | 0× | 2× | 1× | 2× | 1 _{/2×} | 1× | 2× | 2× | 1× | 1 _{/2×} | 2× | 1× | 1× | 1× | 1× | 1× |
| | 岩石 | 1× | 1 _{/2×} | 2× | 1× | 1 _{/2×} | 1× | 2x | 1× | 1 _{/2×} | 2x | 1× | 1× | 1× | 1× | 2× | 1× | 1× | 1× |
| Tritor | 4 | 1× | 1 _{/2×} | 1 _{/2×} | 1 _{/2×} | 1× | 1× | 1× | 1 _{/2×} | 1 _{/2×} | 1/2× | 1× | 2x | 1× | 2× | 1× | 1× | 2x | 1 _{/2×} |
| 整 | | 0× | 1× | 1× | 1× | 1× | 1× | 1× | 2x | 1× | 1× | 1× | 1× | 1× | 2x | 1× | 1× | 1 _{/2×} | 1× |
| 方的 | (F) | 1× | 1× | 1× | 1× | 1× | 2× | 1× | 1× | 1 _{/2×} | 1 _{/2×} | 1 _{/2×} | 1× | 1 _{/2×} | 1× | 2× | 1× | 1× | 2× |
| | 火 | 1× | 1× | 1× | 1× | 1× | 1 _{/2×} | 2x | 1× | 2x | 1/2× | 1 _{/2×} | 2x | 1× | 1× | 2× | 1 _{/2} × | 1× | 1× |
| 層性 | 水 | 1× | 1× | 1× | 1× | 2x | 2x | 1× | 1× | 1× | 2x | 1 _{/2×} | 1 _{/2×} | 1× | 1× | 1× | 1 _{/2×} | 1× | 1× |
| " | 草 | 1× | 1× | 1 _{/2×} | 1 _{/2×} | 2x | 2x | 1 _{/2×} | 1× | 1 _{/2×} | 1 _{/2} x | 2× | 1 _{/2×} | 1× | 1× | 1× | 1 _{/2×} | 1× | 1× |
| | 電 | 1× | 1× | 2× | 1× | 0× | 1× | 1× | 1× | 1× | 1× | 2× | 1 _{/2×} | 1 _{/2×} | 1× | 1× | 1 _{/2×} | 1× | 1× |
| | 超能力 | 1× | 2× | 1× | 2x | 1× | 1× | 1× | 1× | 1 _{/2×} | 1× | 1× | 1× | 1× | 1 _{/2×} | 1× | 1× | 0× | 1× |
| | 冰 | 1× | 1× | 2× | 1× | 2x | 1× | 1× | 1× | 1 _{/2×} | 1 _{/2} × | 1 _{/2×} | 2x | 1× | 1× | 1 _{/2×} | 2x | 1× | 1× |
| | 龍 | 1× | 1× | 1× | 1× | 1× | 1× | 1× | 1× | 1 _{/2×} | 1× | 1× | 1× | 1× | 1× | 1× | 2x | 1× | 0× |
| | 悪 | 1× | 1 _{/2×} | 1× | 1× | 1× | 1× | 1× | 2× | 1× | 1× | 1× | 1× | 1× | 2× | 1× | 1× | 1 _{/2×} | 1 _{/2} × |
| | 妖精 | 1× | 2× | 1× | 1 _{/2×} | 1× | 1× | 1× | 1× | 1 _{/2×} | 1/2× | 1× | 1× | 1× | 1× | 1× | 2× | 2× | 1× |
| 這 | 些倍數適用 | 於XY及之 | 後的遊戲。 | | | | | | | | | | | | | | | | |

Ideal Alternatives

• Function (Model):

$$g(x) > 0 Output = class 1$$

$$else Output = class 2$$

Loss function:

$$L(f) = \sum_{n} \delta(f(x^n) \neq \hat{y}^n)$$

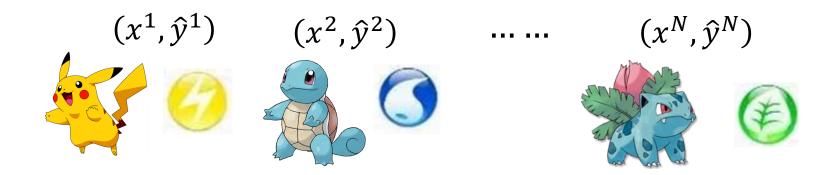
The number of times f get incorrect results on training data.

- Find the best function:
 - Example: Perceptron, SVM

Not Today

How to do Classification

Training data for Classification

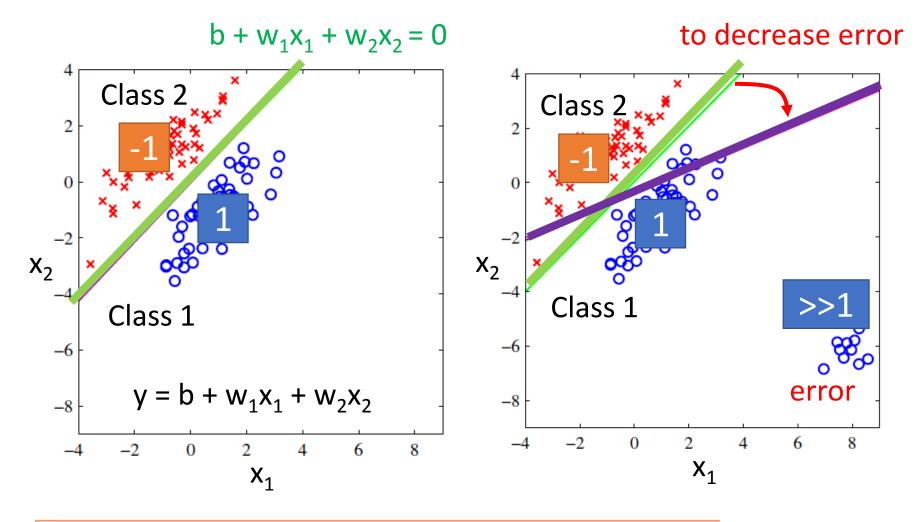


Classification as Regression?

Binary classification as example

Training: Class 1 means the target is 1; Class 2 means the target is -1

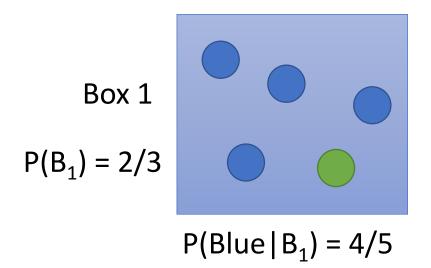
Testing: closer to $1 \rightarrow$ class 1; closer to $-1 \rightarrow$ class 2



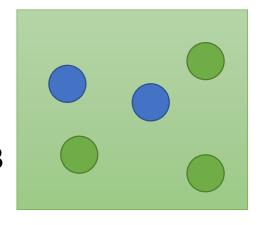
Penalize to the examples that are "too correct" ... (Bishop, P186)

 Multiple class: Class 1 means the target is 1; Class 2 means the target is 2; Class 3 means the target is 3 problematic

Two Boxes



Box 2 $P(B_2) = 1/3$



 $P(Blue | B_1) = 2/5$ $P(Green | B_1) = 3/5$

from one of the boxes

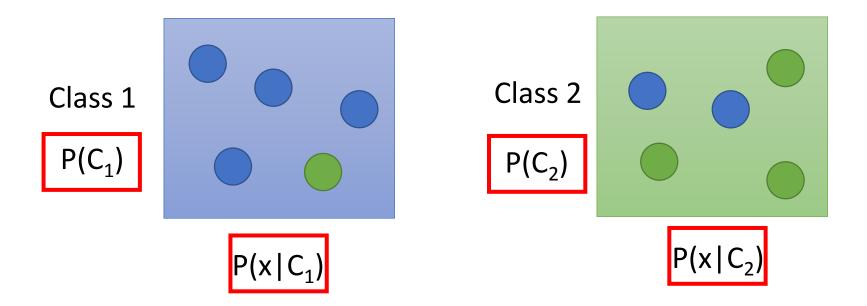
Where does it come from?

 $P(Green | B_1) = 1/5$

$$P(B_1 \mid Blue) = \frac{P(Blue|B_1)P(B_1)}{P(Blue|B_1)P(B_1) + P(Blue|B_2)P(B_2)}$$

Two Classes

Estimating the Probabilities From training data

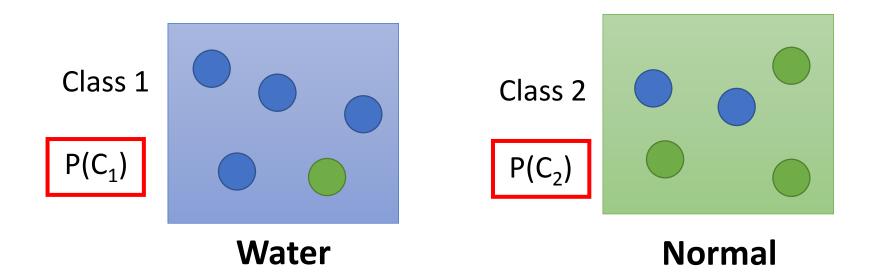


Given an x, which class does it belong to

$$P(C_1|x) = \frac{P(x|C_1)P(C_1)}{P(x|C_1)P(C_1) + P(x|C_2)P(C_2)}$$

Generative Model $P(x) = P(x|C_1)P(C_1) + P(x|C_2)P(C_2)$

Prior



Water and Normal type with ID < 400 for training, rest for testing

Training: 79 Water, 61 Normal

$$P(C_1) = 79 / (79 + 61) = 0.56$$

 $P(C_2) = 61 / (79 + 61) = 0.44$

Probability from Class

$$P(x|C_1) = ?$$
 $P($ | Water) = ?

Each Pokémon is represented as a <u>vector</u> by its attribute.

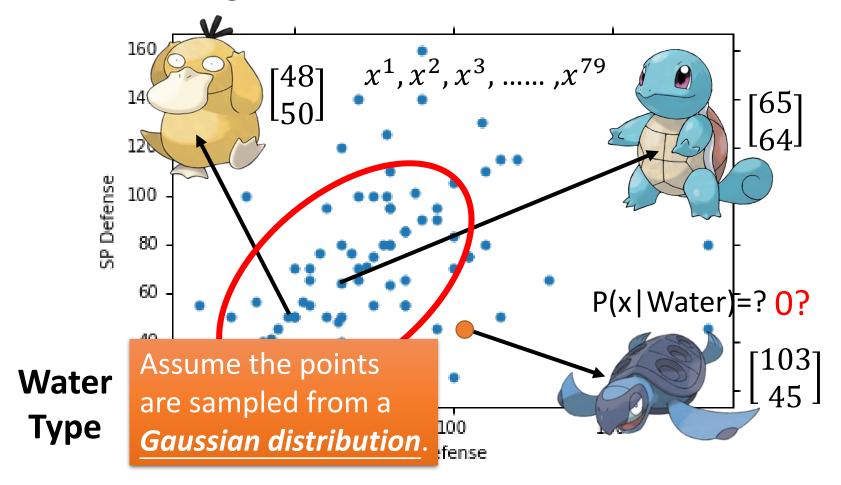




Water Type

Probability from Class - Feature

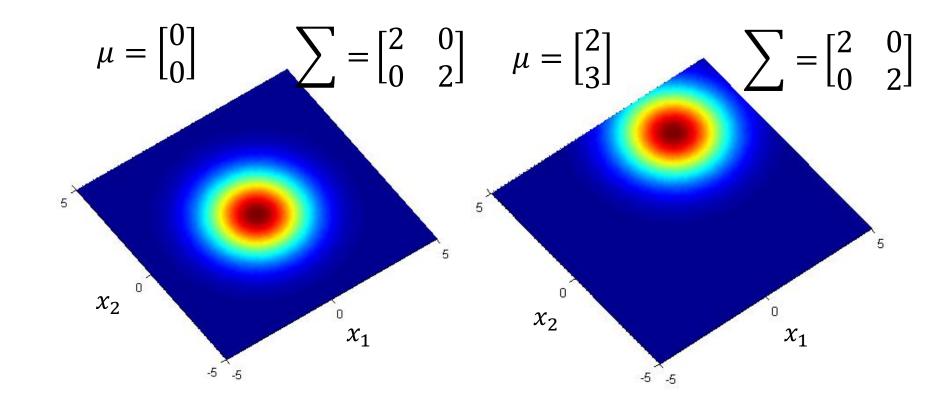
Considering Defense and SP Defense



Gaussian Distribution

$$f_{\mu,\Sigma}(x) = \frac{1}{(2\pi)^{D/2}} \frac{1}{|\Sigma|^{1/2}} exp\left\{-\frac{1}{2}(x-\mu)^T \Sigma^{-1}(x-\mu)\right\}$$

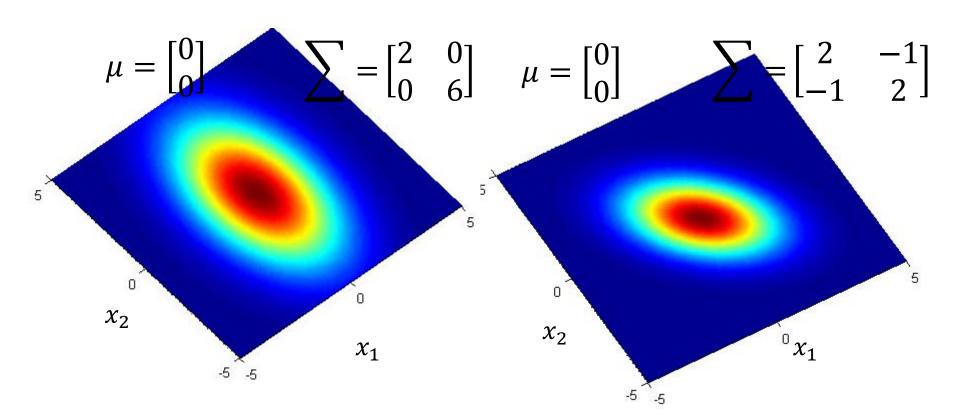
Input: vector x, output: probability of sampling x The shape of the function determines by **mean** μ and **covariance matrix** Σ



Gaussian Distribution

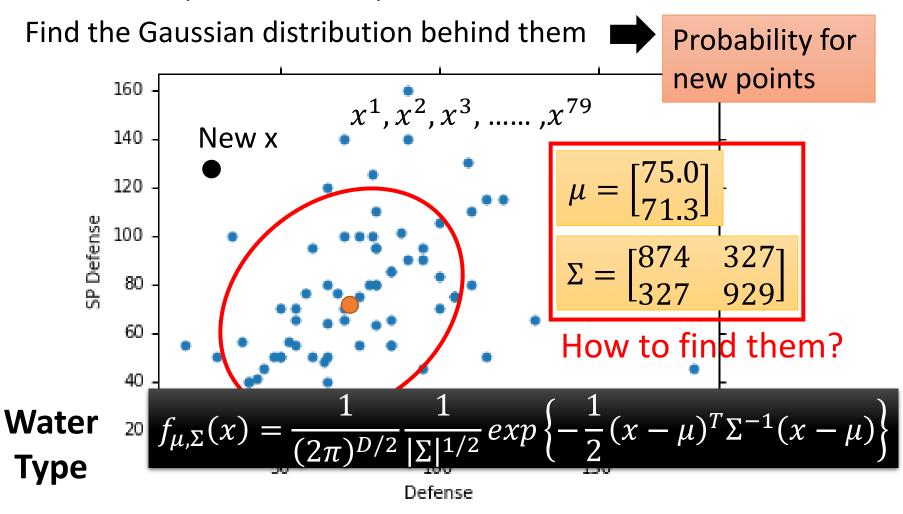
$$f_{\mu,\Sigma}(x) = \frac{1}{(2\pi)^{D/2}} \frac{1}{|\Sigma|^{1/2}} exp\left\{-\frac{1}{2}(x-\mu)^T \Sigma^{-1}(x-\mu)\right\}$$

Input: vector x, output: probability of sampling x The shape of the function determines by **mean** μ and **covariance matrix** Σ

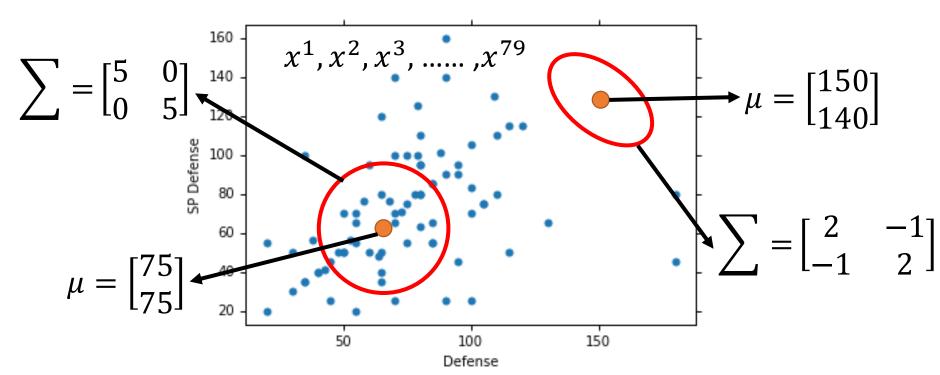


Probability from Class

Assume the points are sampled from a Gaussian distribution



Maximum Likelihood
$$f_{\mu,\Sigma}(x) = \frac{1}{(2\pi)^{D/2}} \frac{1}{|\Sigma|^{1/2}} exp\left\{-\frac{1}{2}(x-\mu)^T \Sigma^{-1}(x-\mu)\right\}$$



The Gaussian with any mean μ and covariance matrix Σ can generate these points. Different Likelihood

Likelihood of a Gaussian with mean μ and covariance matrix Σ = the probability of the Gaussian samples $x^1, x^2, x^3, \dots, x^{79}$

$$L(\mu, \Sigma) = f_{\mu, \Sigma}(x^1) f_{\mu, \Sigma}(x^2) f_{\mu, \Sigma}(x^3) \dots \dots f_{\mu, \Sigma}(x^{79})$$

Maximum Likelihood

We have the "Water" type Pokémons: $x^1, x^2, x^3, \dots, x^{79}$

We assume $x^1, x^2, x^3, \dots, x^{79}$ generate from the Gaussian (μ^*, Σ^*) with the **maximum likelihood**

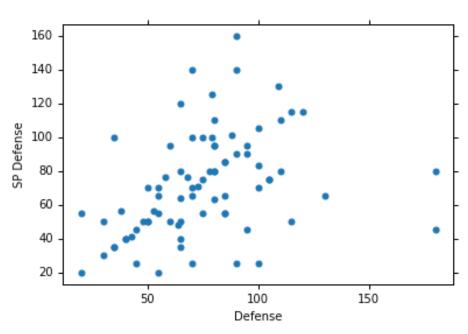
$$L(\mu, \Sigma) = f_{\mu, \Sigma}(x^{1}) f_{\mu, \Sigma}(x^{2}) f_{\mu, \Sigma}(x^{3}) \dots f_{\mu, \Sigma}(x^{79})$$
$$f_{\mu, \Sigma}(x) = \frac{1}{(2\pi)^{D/2}} \frac{1}{|\Sigma|^{1/2}} exp \left\{ -\frac{1}{2} (x - \mu)^{T} \Sigma^{-1} (x - \mu) \right\}$$

$$\mu^*, \Sigma^* = arg \max_{\mu, \Sigma} L(\mu, \Sigma)$$

$$\mu^* = \frac{1}{79} \sum_{n=1}^{79} x^n \qquad \Sigma^* = \frac{1}{79} \sum_{n=1}^{79} (x^n - \mu^*) (x^n - \mu^*)^T$$
average

Maximum Likelihood

Class 1: Water



Class 2: Normal

$$u^1 = \begin{bmatrix} 75.0 \\ 71.3 \end{bmatrix} \quad \Sigma^1 = \begin{bmatrix} 874 & 327 \\ 327 & 929 \end{bmatrix}$$

$$\mu^{1} = \begin{bmatrix} 75.0 \\ 71.3 \end{bmatrix} \quad \Sigma^{1} = \begin{bmatrix} 874 & 327 \\ 327 & 929 \end{bmatrix} \qquad \mu^{2} = \begin{bmatrix} 55.6 \\ 59.8 \end{bmatrix} \quad \Sigma^{2} = \begin{bmatrix} 847 & 422 \\ 422 & 685 \end{bmatrix}$$

Now we can do classification ©

$$f_{\mu^{1},\Sigma^{1}}(x) = \frac{1}{(2\pi)^{D/2}} \frac{1}{|\Sigma^{1}|^{1/2}} exp \left\{ -\frac{1}{2} (x - \mu^{1})^{T} (\Sigma^{1})^{-1} (x - \mu^{1}) \right\} P(C1) = 79 / (79 + 61) = 0.56$$

$$\mu^{1} = \begin{bmatrix} 75.0 \\ 71.3 \end{bmatrix} \Sigma^{1} = \begin{bmatrix} 874 & 327 \\ 327 & 929 \end{bmatrix}$$

$$P(C_{1}|x) = \frac{P(x|C_{1})P(C_{1})}{P(x|C_{1})P(C_{1}) + P(x|C_{2})P(C_{2})}$$

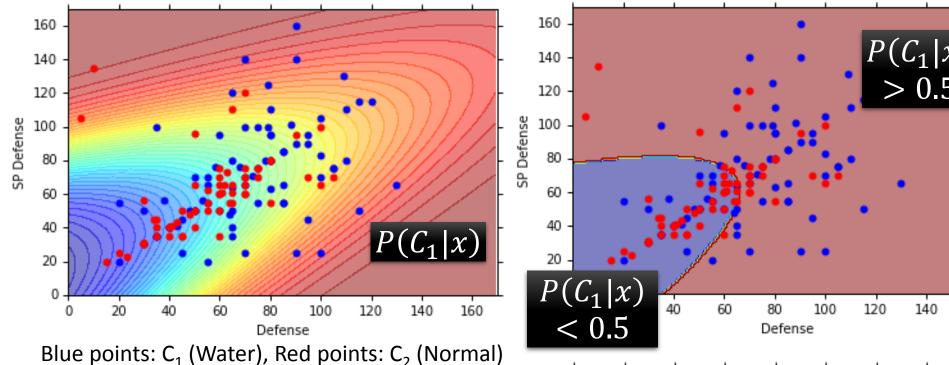
$$f_{\mu^{2},\Sigma^{2}}(x) = \frac{1}{(2\pi)^{D/2}} \frac{1}{|\Sigma^{2}|^{1/2}} exp \left\{ -\frac{1}{2} (x - \mu^{2})^{T} (\Sigma^{2})^{-1} (x - \mu^{2}) \right\} P(C2) = \frac{61}{(79 + 61)} = 0.44$$

$$\mu^{2} = \begin{bmatrix} 55.6 \\ 59.8 \end{bmatrix} \Sigma^{2} = \begin{bmatrix} 847 & 422 \\ 422 & 685 \end{bmatrix}$$

If $P(C_1|x) > 0.5$



x belongs to class 1 (Water)



How's the results?

Testing data: 47% accuracy ☺

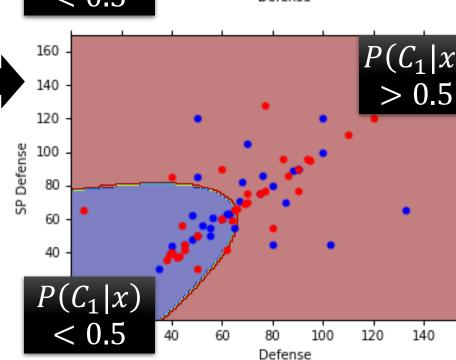
All: hp, att, sp att,

de, sp de, speed (6 features)

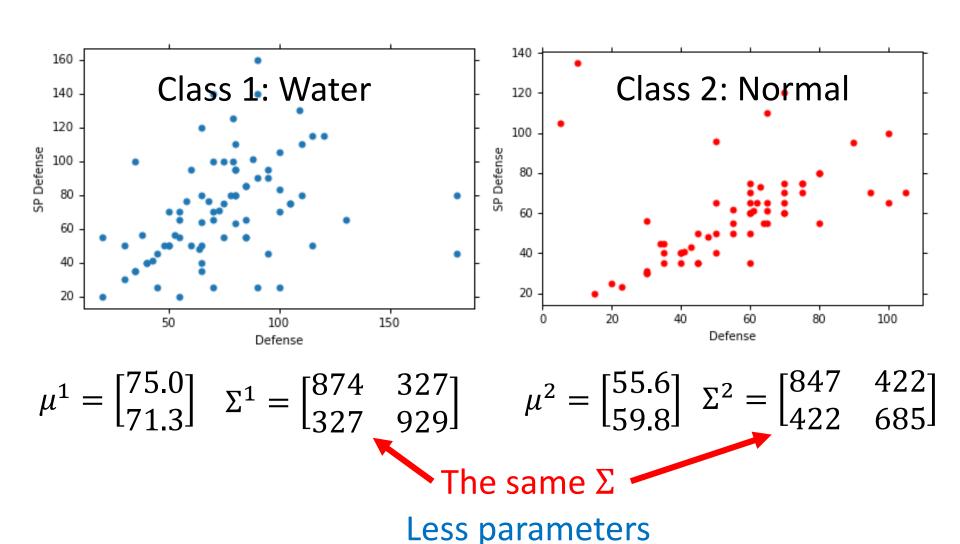
 μ^1 , μ^2 : 6-dim vector

 Σ^1, Σ^2 : 6 x 6 matrices

64% accuracy ...



Modifying Model



Modifying Model

Ref: Bishop, chapter 4.2.2

Maximum likelihood

"Water" type Pokémons:

$$x^1, x^2, x^3, \dots, x^{79}$$
 μ^1

"Normal" type Pokémons:

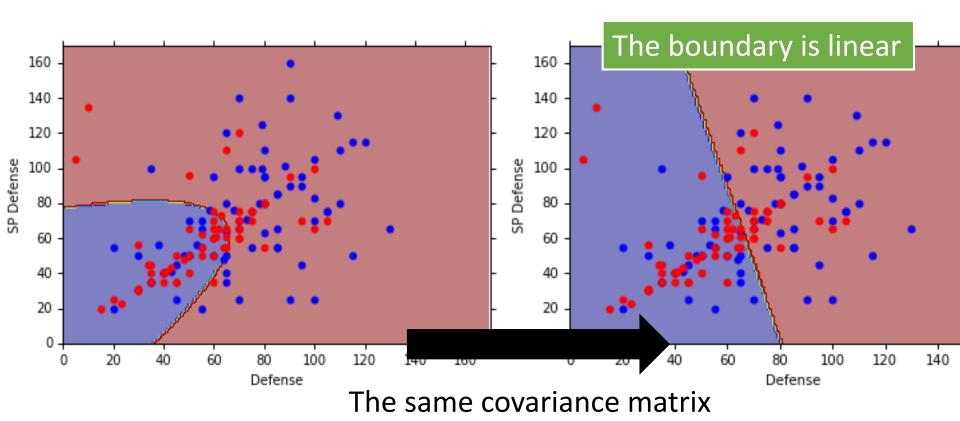
$$x^{80}, x^{81}, x^{82}, \dots, x^{140}$$

Find μ^1 , μ^2 , Σ maximizing the likelihood $L(\mu^1,\mu^2,\Sigma)$

$$\begin{split} L(\mu^{1}, \mu^{2}, \Sigma) &= f_{\mu^{1}, \Sigma}(x^{1}) f_{\mu^{1}, \Sigma}(x^{2}) \cdots f_{\mu^{1}, \Sigma}(x^{79}) \\ &\times f_{\mu^{2}, \Sigma}(x^{80}) f_{\mu^{2}, \Sigma}(x^{81}) \cdots f_{\mu^{2}, \Sigma}(x^{140}) \end{split}$$

$$\mu^1$$
 and μ^2 is the same $\Sigma = \frac{79}{140} \Sigma^1 + \frac{61}{140} \Sigma^2$

Modifying Model



All: hp, att, sp att, de, sp de, speed

54% accuracy 73% accuracy

Three Steps

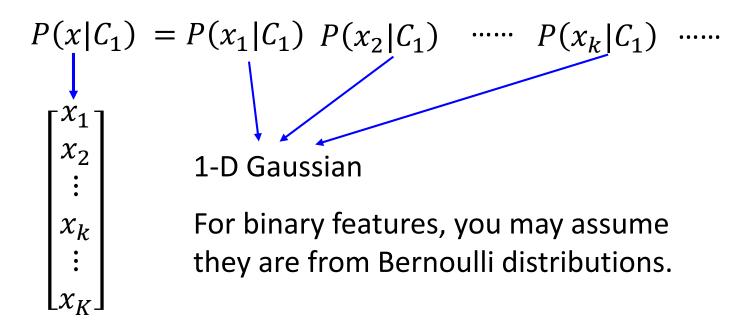
Function Set (Model):

$$P(C_1|x) = \frac{P(x|C_1)P(C_1)}{P(x|C_1)P(C_1) + P(x|C_2)P(C_2)}$$
If $P(C_1|x) > 0.5$, output: class 1
Otherwise, output: class 2

- Goodness of a function:
 - The mean μ and covariance Σ that maximizing the likelihood (the probability of generating data)
- Find the best function: easy

Probability Distribution

• You can always use the distribution you like ©



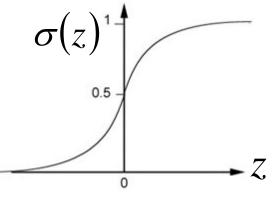
If you assume all the dimensions are independent, then you are using *Naive Bayes Classifier*.

Posterior Probability

$$P(C_1|x) = \frac{P(x|C_1)P(C_1)}{P(x|C_1)P(C_1) + P(x|C_2)P(C_2)}$$

$$= \frac{1}{1 + \frac{P(x|C_2)P(C_2)}{P(x|C_1)P(C_1)}} = \frac{1}{1 + exp(-z)} = \frac{\sigma(z)}{1 + exp(-z)}$$
Sigmoid function

$$z = ln \frac{P(x|C_1)P(C_1)}{P(x|C_2)P(C_2)}$$



Warning of Math

Posterior Probability

$$P(C_1|x) = \sigma(z)$$
 sigmoid $z = ln \frac{P(x|C_1)P(C_1)}{P(x|C_2)P(C_2)}$

$$z = ln \frac{P(x|C_1)}{P(x|C_2)} + ln \frac{P(C_1)}{P(C_2)} \longrightarrow \frac{\frac{N_1}{N_1 + N_2}}{\frac{N_2}{N_1 + N_2}} = \frac{N_1}{N_2}$$

$$P(x|C_1) = \frac{1}{(2\pi)^{D/2}} \frac{1}{|\Sigma^1|^{1/2}} exp\left\{-\frac{1}{2}(x-\mu^1)^T(\Sigma^1)^{-1}(x-\mu^1)\right\}$$

$$P(x|C_2) = \frac{1}{(2\pi)^{D/2}} \frac{1}{|\Sigma^2|^{1/2}} exp\left\{-\frac{1}{2}(x-\mu^2)^T(\Sigma^2)^{-1}(x-\mu^2)\right\}$$

$$z = \ln \frac{P(x|C_1)}{P(x|C_2)} + \ln \frac{P(C_1)}{P(C_2)} = \frac{N_1}{N_2}$$

$$P(x|C_1) = \frac{1}{(2\pi)^{D/2}} \frac{1}{|\Sigma^1|^{1/2}} exp \left\{ -\frac{1}{2} (x - \mu^1)^T (\Sigma^1)^{-1} (x - \mu^1) \right\}$$

$$P(x|C_2) = \frac{1}{(2\pi)^{D/2}} \frac{1}{|\Sigma^2|^{1/2}} exp \left\{ -\frac{1}{2} (x - \mu^2)^T (\Sigma^2)^{-1} (x - \mu^2) \right\}$$

$$\ln \frac{1}{(2\pi)^{D/2}} \frac{1}{|\Sigma^1|^{1/2}} exp \left\{ -\frac{1}{2} (x - \mu^1)^T (\Sigma^1)^{-1} (x - \mu^1) \right\}$$

$$\ln \frac{1}{(2\pi)^{D/2}} \frac{1}{|\Sigma^2|^{1/2}} exp \left\{ -\frac{1}{2} (x - \mu^2)^T (\Sigma^2)^{-1} (x - \mu^2) \right\}$$

$$= \ln \frac{|\Sigma^2|^{1/2}}{|\Sigma^1|^{1/2}} exp \left\{ -\frac{1}{2} [(x - \mu^1)^T (\Sigma^1)^{-1} (x - \mu^1) \right\}$$

$$-(x-\mu^2)^T(\Sigma^2)^{-1}(x-\mu^2)]$$

$$= ln \frac{|\Sigma^2|^{1/2}}{|\Sigma^1|^{1/2}} - \frac{1}{2} [(x-\mu^1)^T(\Sigma^1)^{-1}(x-\mu^1) - (x-\mu^2)^T(\Sigma^2)^{-1}(x-\mu^2)]$$

$$z = \ln \frac{P(x|C_1)}{P(x|C_2)} + \ln \frac{P(C_1)}{P(C_2)} = \frac{N_1}{N_2}$$

$$= \ln \frac{|\Sigma^2|^{1/2}}{|\Sigma^1|^{1/2}} - \frac{1}{2} \left[(x - \mu^1)^T (\Sigma^1)^{-1} (x - \mu^1) - (x - \mu^2)^T (\Sigma^2)^{-1} (x - \mu^2) \right]$$

$$(x - \mu^1)^T (\Sigma^1)^{-1} (x - \mu^1)$$

$$= x^T (\Sigma^1)^{-1} x - x^T (\Sigma^1)^{-1} \mu^1 - (\mu^1)^T (\Sigma^1)^{-1} x + (\mu^1)^T (\Sigma^1)^{-1} \mu^1$$

$$= x^T (\Sigma^1)^{-1} x - 2(\mu^1)^T (\Sigma^1)^{-1} x + (\mu^1)^T (\Sigma^1)^{-1} \mu^1$$

$$(x - \mu^2)^T (\Sigma^2)^{-1} (x - \mu^2)$$

$$= x^T (\Sigma^2)^{-1} x - 2(\mu^2)^T (\Sigma^2)^{-1} x + (\mu^2)^T (\Sigma^2)^{-1} \mu^2$$

$$z = \ln \frac{|\Sigma^{2}|^{1/2}}{|\Sigma^{1}|^{1/2}} - \frac{1}{2}x^{T}(\Sigma^{1})^{-1}x + (\mu^{1})^{T}(\Sigma^{1})^{-1}x - \frac{1}{2}(\mu^{1})^{T}(\Sigma^{1})^{-1}\mu^{1}$$

$$+ \frac{1}{2}x^{T}(\Sigma^{2})^{-1}x - (\mu^{2})^{T}(\Sigma^{2})^{-1}x + \frac{1}{2}(\mu^{2})^{T}(\Sigma^{2})^{-1}\mu^{2} + \ln \frac{N_{1}}{N_{2}}$$

End of Warning

$$P(C_1|x) = \sigma(z)$$

$$z = \ln \frac{|\Sigma^{2}|^{1/2}}{|\Sigma^{1}|^{1/2}} \frac{1}{-\frac{1}{2}x^{T}(\Sigma^{1})^{-1}x} + (\mu^{1})^{T}(\Sigma^{1})^{-1}x - \frac{1}{2}(\mu^{1})^{T}(\Sigma^{1})^{-1}\mu^{1}$$
$$+ \frac{1}{2}x^{T}(\Sigma^{2})^{-1}x - (\mu^{2})^{T}(\Sigma^{2})^{-1}x + \frac{1}{2}(\mu^{2})^{T}(\Sigma^{2})^{-1}\mu^{2} + \ln \frac{N_{1}}{N_{2}}$$

$$\Sigma_{1} = \Sigma_{2} = \Sigma$$

$$z = (\mu^{1} - \mu^{2})^{T} \Sigma^{-1} x - \frac{1}{2} (\mu^{1})^{T} \Sigma^{-1} \mu^{1} + \frac{1}{2} (\mu^{2})^{T} \Sigma^{-1} \mu^{2} + \ln \frac{N_{1}}{N_{2}}$$

$$\mathbf{w}^{T}$$

$$P(C_1|x) = \sigma(w \cdot x + b)$$
 How about directly find **w** and b?

In generative model, we estimate N_1 , N_2 , μ^1 , μ^2 , Σ Then we have ${\bf w}$ and b

Reference

- Bishop: Chapter 4.1 − 4.2
- Data: https://www.kaggle.com/abcsds/pokemon
- Useful posts:
 - https://www.kaggle.com/nishantbhadauria/d/abcsds/po kemon/pokemon-speed-attack-hp-defense-analysis-bytype
 - https://www.kaggle.com/nikos90/d/abcsds/pokemon/m astering-pokebars/discussion
 - https://www.kaggle.com/ndrewgele/d/abcsds/pokemon/visualizing-pok-mon-stats-with-seaborn/discussion

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