

STA 4273H: Statistical Machine Learning

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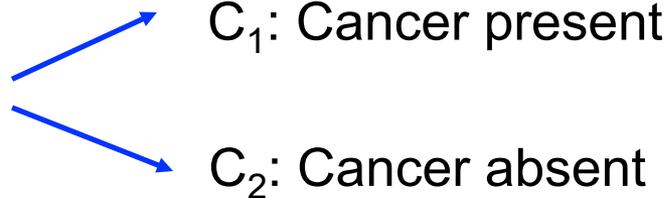
Lecture 5

Linear Models for Classification

- So far, we have looked at the linear models for regression that have particularly simple analytical and computational properties.
- We will now look at analogous class of models for solving classification problems.
- We will also look at the Bayesian treatment of linear models for classification.

Classification

- The goal of classification is to assign an input \mathbf{x} into one of K discrete classes C_k , where $k=1, \dots, K$.
- Typically, each input is assigned only to one class.
- **Example:** The input vector \mathbf{x} is the set of pixel intensities, and the output variable t will represent the presence of cancer, class C_1 , or absence of cancer, class C_2 .



\mathbf{x} -- set of pixel intensities

Linear Classification

- The goal of classification is to assign an input \mathbf{x} into one of K discrete classes C_k , where $k=1, \dots, K$.
- The input space is divided into decision regions whose boundaries are called **decision boundaries** or **decision surfaces**.
- We will consider linear models for classification. Remember, in the simplest linear regression case, **the model is linear in parameters**:

$$y(\mathbf{x}, \mathbf{w}) = \mathbf{x}^T \mathbf{w} + w_0.$$

adaptive parameters

$$y(\mathbf{x}, \mathbf{w}) = f(\mathbf{x}^T \mathbf{w} + w_0).$$

fixed nonlinear function:
activation function

- For classification, we need to predict discrete class labels, or posterior probabilities that lie in the range of $(0, 1)$, so we use a nonlinear function.

Linear Classification

$$y(\mathbf{x}, \mathbf{w}) = f(\mathbf{x}^T \mathbf{w} + w_0).$$

- The **decision surfaces** correspond to $y(\mathbf{x}, \mathbf{w}) = \text{const}$, so that $\mathbf{x}^T \mathbf{w} + w_0 = \text{const}$, and hence **the decision surfaces are linear functions of \mathbf{x} , even if the activation function is nonlinear.**
- These class of models are called **generalized linear models.**
- Note that these models are no longer linear in parameters, due to the presence of nonlinear activation function.
- This leads to more complex analytical and computational properties, compared to linear regression.
- Note that we can make **a fixed nonlinear transformation of the input variables** using a vector of basis functions $\phi(\mathbf{x})$, as we did for regression models.

Notation

- In the case of two-class problems, we can use the binary representation for the target value $t \in \{0, 1\}$, such that $t=1$ represents the **positive class** and $t=0$ represents the **negative class**.
 - We can interpret the value of t as the probability of the positive class, and the output of the model can be represented as the probability that the model assigns to the positive class.

- If there are K classes, we use a **1-of- K encoding scheme**, in which \mathbf{t} is a vector of length K containing a single 1 for the correct class and 0 elsewhere.

- For example, if we have $K=5$ classes, then an input that belongs to class 2 would be given a target vector:

$$t = (0, 1, 0, 0, 0)^T.$$

- We can interpret a vector \mathbf{t} as a vector of class probabilities.

Three Approaches to Classification

- **First approach**: Construct a **discriminant function** that directly maps each input vector to a specific class.
- Model the **conditional probability distribution** $p(\mathcal{C}_k|\mathbf{x})$, and then use this distribution to make optimal decisions.
- There are **two alternative approaches**:
 - **Discriminative Approach**: Model $p(\mathcal{C}_k|\mathbf{x})$, directly, for example by representing them as parametric models, and optimize for parameters using the training set (e.g. logistic regression).
 - **Generative Approach**: Model class conditional densities $p(\mathbf{x}|\mathcal{C}_k)$ together with the prior probabilities $p(\mathcal{C}_k)$ for the classes. Infer posterior probability using Bayes' rule:

$$p(\mathcal{C}_k|\mathbf{x}) = \frac{p(\mathbf{x}|\mathcal{C}_k)p(\mathcal{C}_k)}{p(\mathbf{x})}.$$

- For example, we could fit multivariate Gaussians to the input vectors of each class. Given a test vector, we see under which Gaussian the test vector is most probable.

Discriminant Functions

- Consider: $y(\mathbf{x}) = \mathbf{x}^T \mathbf{w} + w_0$.

- Assign \mathbf{x} to C_1 if $y(\mathbf{x}) \geq 0$, and class C_2 otherwise.

- Decision boundary:

$$y(\mathbf{x}) = 0.$$

- If two points \mathbf{x}_A and \mathbf{x}_B lie on the decision surface, then:

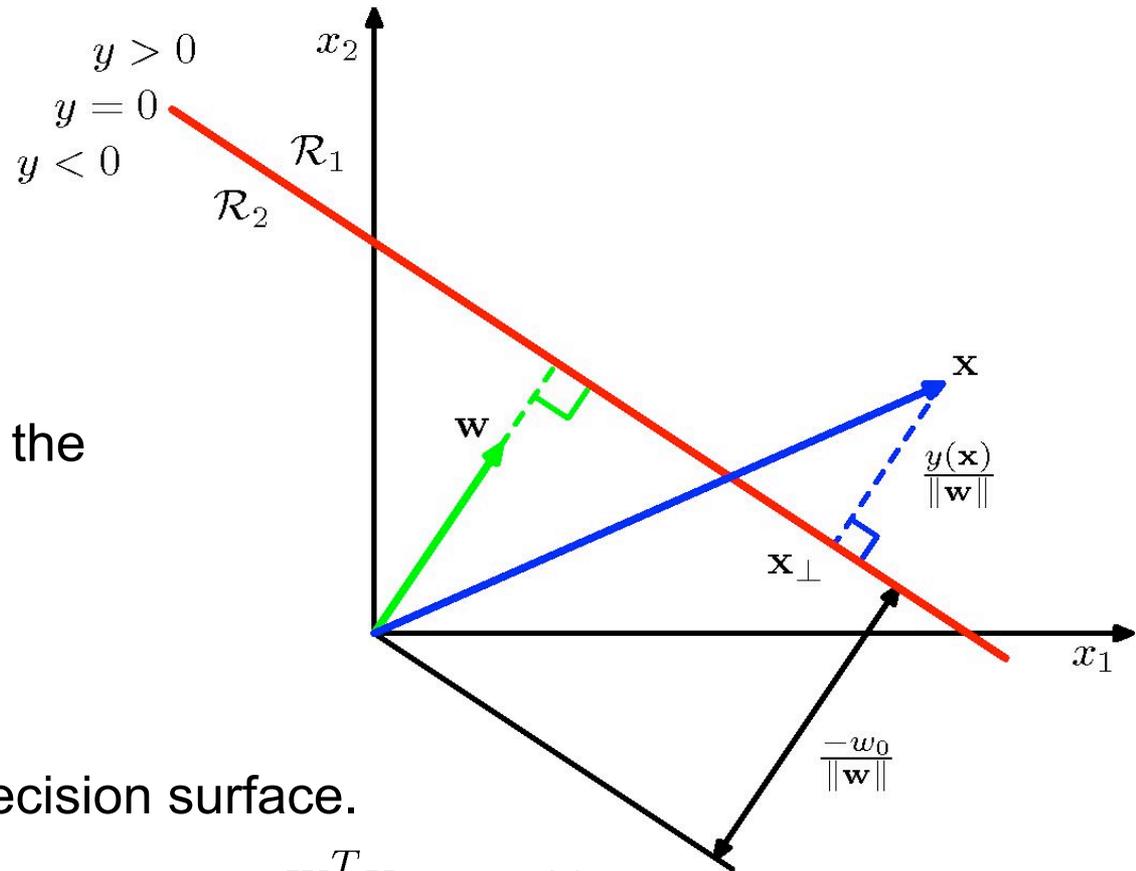
$$y(\mathbf{x}_A) = y(\mathbf{x}_B) = 0,$$

$$\mathbf{w}^T (\mathbf{x}_A - \mathbf{x}_B) = 0.$$

- The \mathbf{w} is orthogonal to the decision surface.

- If \mathbf{x} is a point on decision surface, then: $\frac{\mathbf{w}^T \mathbf{x}}{\|\mathbf{w}\|} = -\frac{w_0}{\|\mathbf{w}\|}$.

- Hence w_0 determines the location of the decision surface.



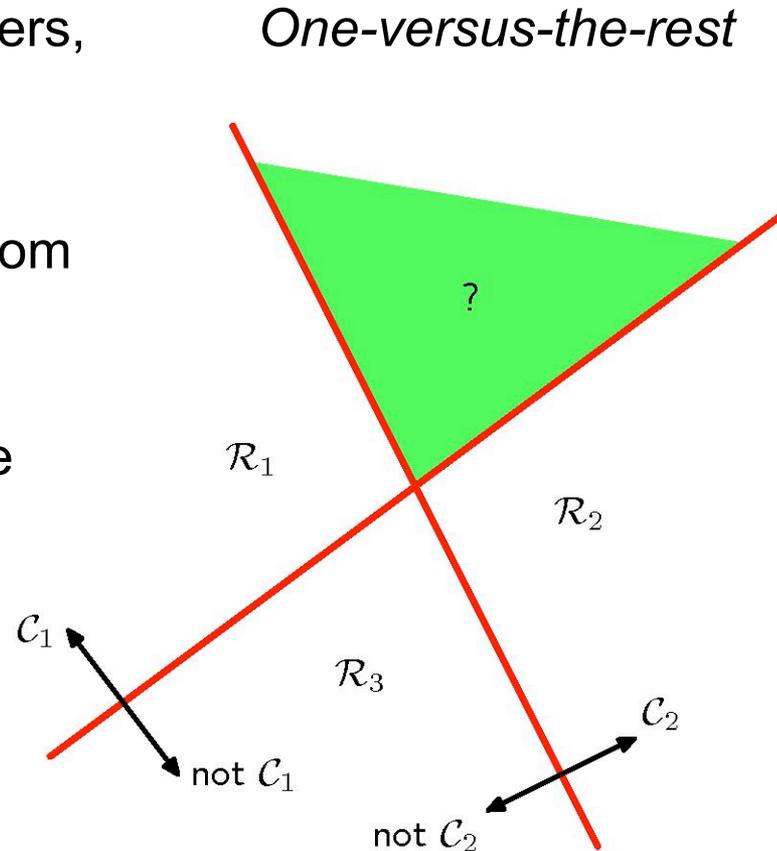
Multiple Classes

- Consider the extension of linear discriminants to $K > 2$ classes.

- One option is to use $K-1$ classifiers, each of which solves a two class problem:

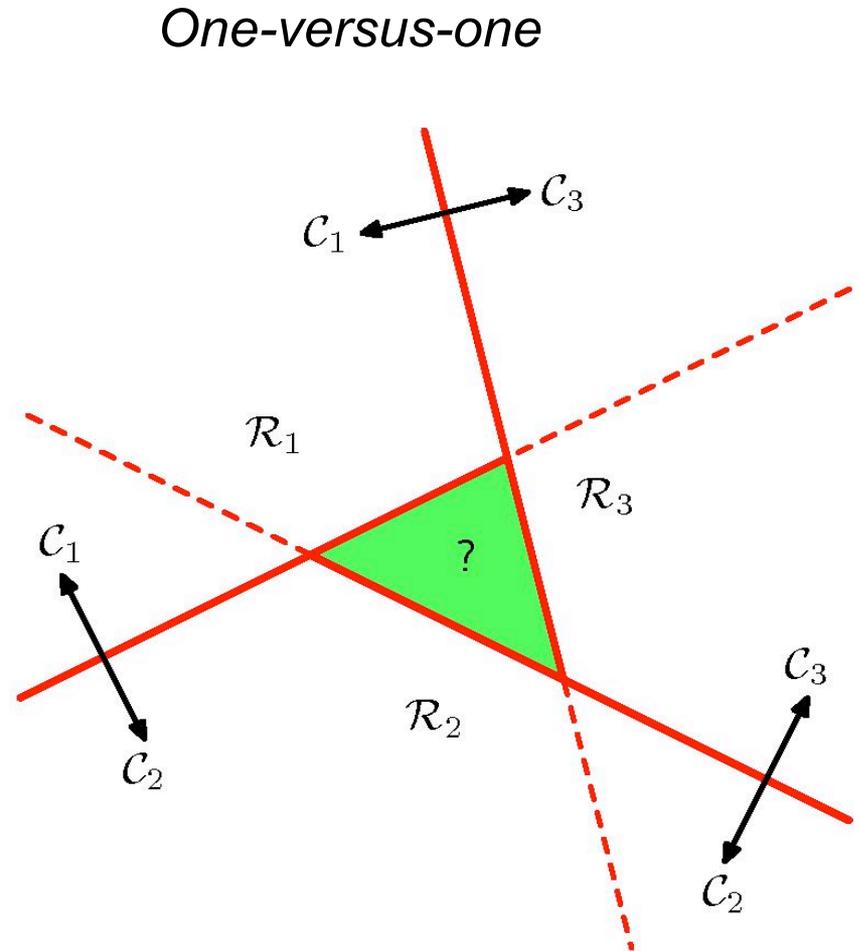
- Separate points in class C_k from points not in that class.

- There are regions in input space that are ambiguously classified.



Multiple Classes

- Consider the extension of linear discriminants to $K > 2$ classes.
- An alternative is to use $K(K-1)/2$ binary discriminant functions.
 - Each function discriminates between two particular classes.
- Similar problem of ambiguous regions.



Simple Solution

- Use K linear discriminant functions of the form:

$$y_k(\mathbf{x}) = \mathbf{x}^T \mathbf{w}_k + w_{k0}, \text{ where } k = 1, \dots, K.$$

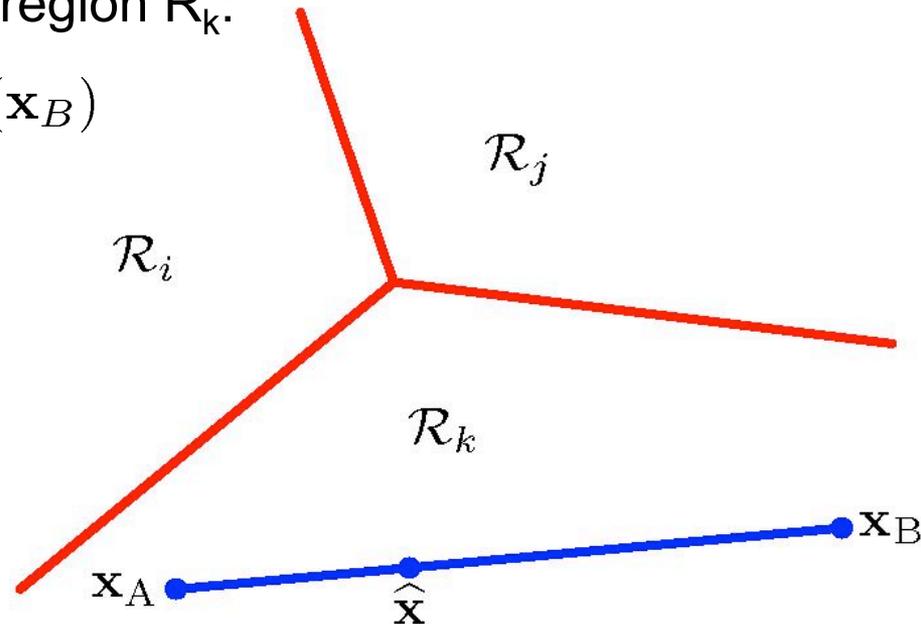
- Assign \mathbf{x} to class C_k , if $y_k(\mathbf{x}) > y_j(\mathbf{x}) \forall j \neq k$ (pick the max).
- This is guaranteed to give decision boundaries that are singly connected and convex.
- For any two points that lie inside the region R_k :

$$y_k(\mathbf{x}_A) > y_j(\mathbf{x}_A) \text{ and } y_k(\mathbf{x}_B) > y_j(\mathbf{x}_B)$$

implies that for positive α

$$y_k(\alpha \mathbf{x}_A + (1 - \alpha) \mathbf{x}_B) > \\ y_j(\alpha \mathbf{x}_A + (1 - \alpha) \mathbf{x}_B)$$

due to linearity of the discriminant functions.



Least Squares for Classification

- Consider a general classification problem with K classes using 1-of- K encoding scheme for the target vector \mathbf{t} .
- Remember: **Least Squares approximates the conditional expectation** $\mathbb{E}[\mathbf{t}|\mathbf{x}]$.

- Each class is described by its own linear model:

$$y_k(\mathbf{x}) = \mathbf{x}^T \mathbf{w}_k + w_{k0}, \text{ where } k = 1, \dots, K.$$

- Using vector notation, we can write:

$$\mathbf{y}(\mathbf{x}) = \tilde{\mathbf{W}}^T \tilde{\mathbf{x}}$$


$(D+1) \times K$ matrix whose k^{th} column comprises of $D+1$ dimensional vector:

$$\tilde{\mathbf{w}}_k = (w_{k0}, \mathbf{w}_k^T)^T.$$

corresponding augmented input vector:

$$\tilde{\mathbf{x}} = (1, \mathbf{x}^T)^T.$$

Least Squares for Classification

- Consider observing a dataset $\{\mathbf{x}_n, \mathbf{t}_n\}$, where $n=1, \dots, N$.
- We have already seen how to do least squares. Using some matrix algebra, we obtain the **optimal weights**:

$$\tilde{\mathbf{W}} = (\tilde{\mathbf{X}}^T \tilde{\mathbf{X}})^{-1} \tilde{\mathbf{X}}^T \mathbf{T}$$

The diagram shows the equation $\tilde{\mathbf{W}} = (\tilde{\mathbf{X}}^T \tilde{\mathbf{X}})^{-1} \tilde{\mathbf{X}}^T \mathbf{T}$. A red arrow points from the text "Optimal weights" to $\tilde{\mathbf{W}}$. A blue arrow points from the text "N x (D+1) input matrix whose nth row is $\tilde{\mathbf{x}}_n^T$." to $(\tilde{\mathbf{X}}^T \tilde{\mathbf{X}})^{-1}$. Another blue arrow points from the text "N x K target matrix whose nth row is \mathbf{t}_n^T ." to \mathbf{T} .

Optimal weights

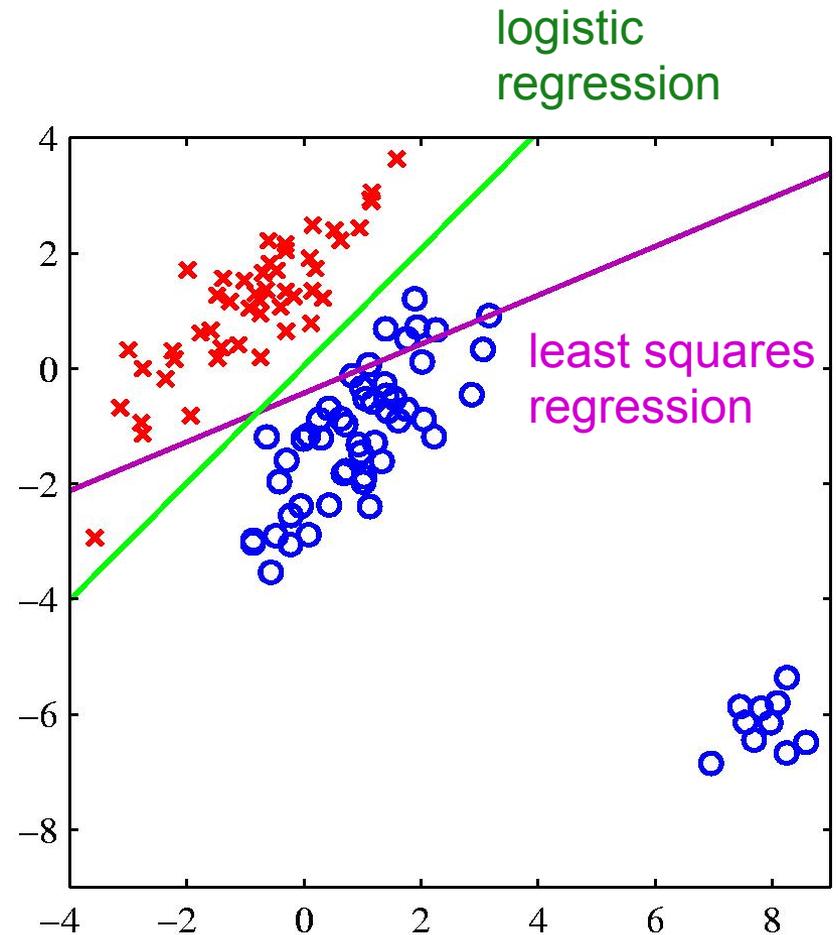
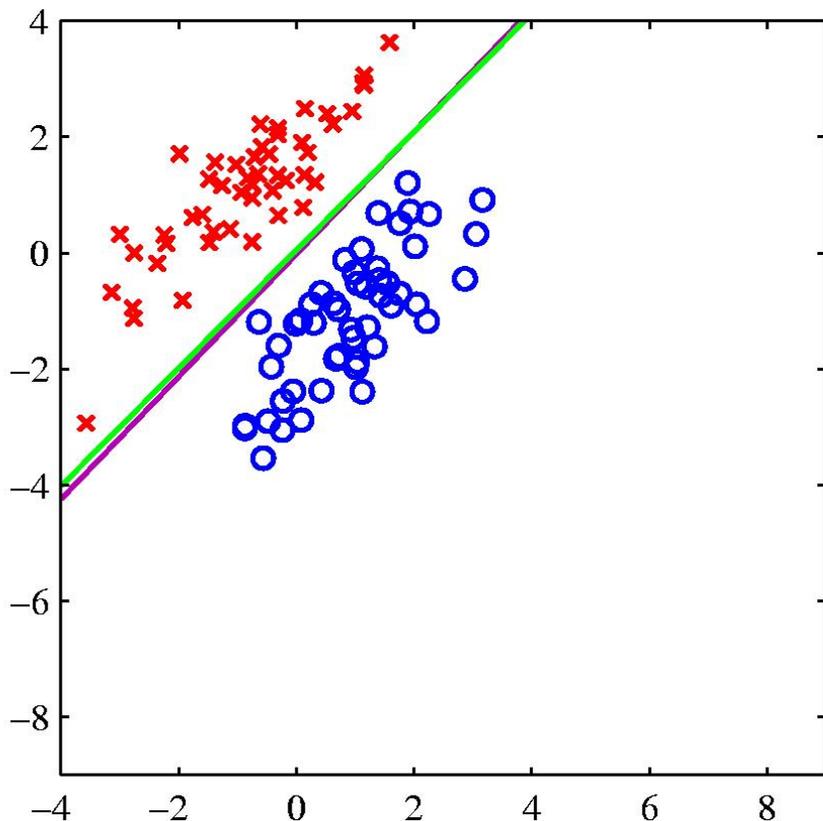
$N \times (D+1)$ input matrix whose n^{th} row is $\tilde{\mathbf{x}}_n^T$.

$N \times K$ target matrix whose n^{th} row is \mathbf{t}_n^T .

- A new input \mathbf{x} is assigned to a class for which $y_k = \tilde{\mathbf{x}}^T \tilde{\mathbf{w}}_k$ is largest.
- There are however several problems when using least squares for classification.

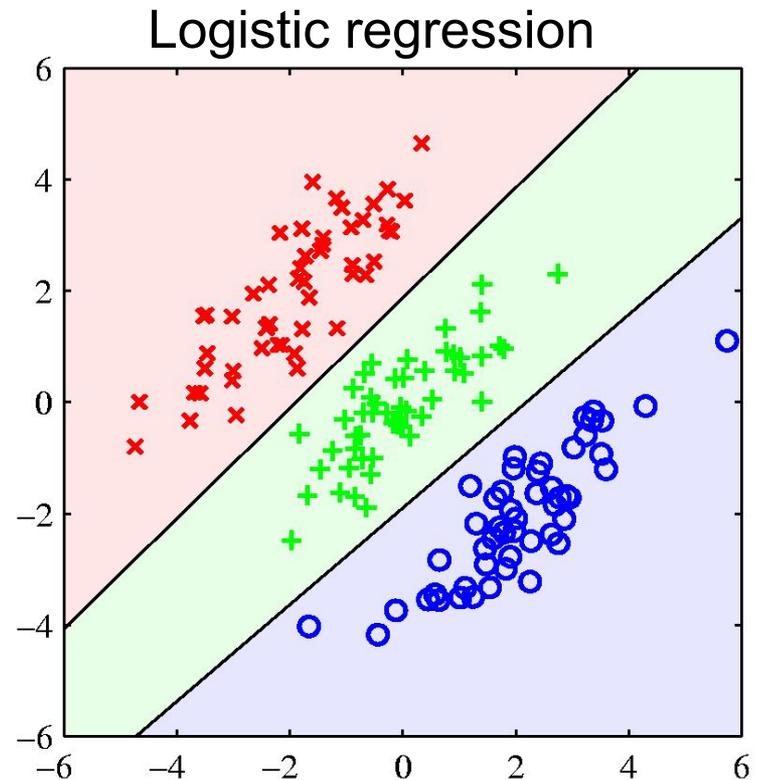
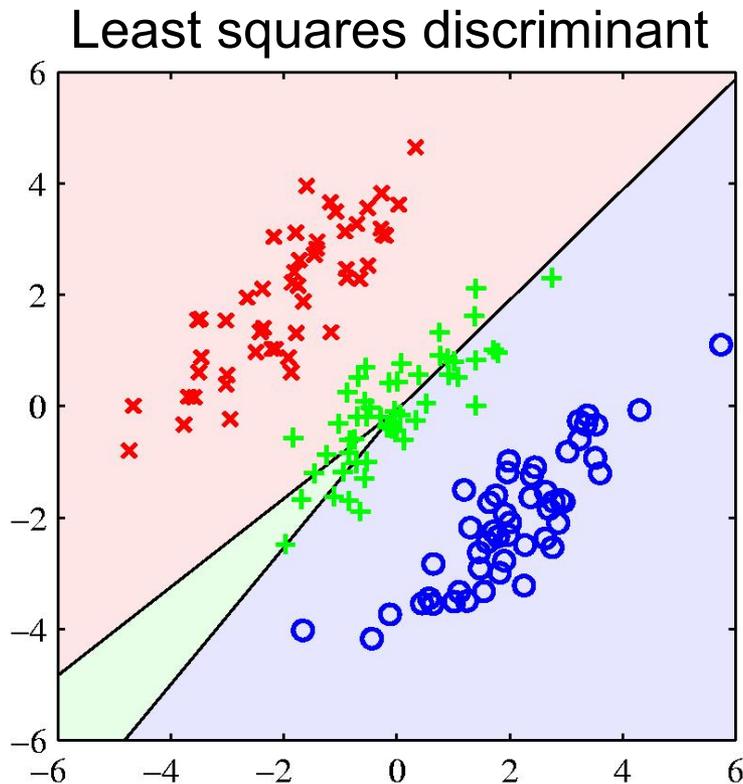
Problems using Least Squares

Least squares is highly sensitive to outliers,
unlike logistic regression



Problems using Least Squares

Example of synthetic dataset containing 3 classes, where lines denote decision boundaries.



Many green points are misclassified.

Fisher's Linear Discriminant

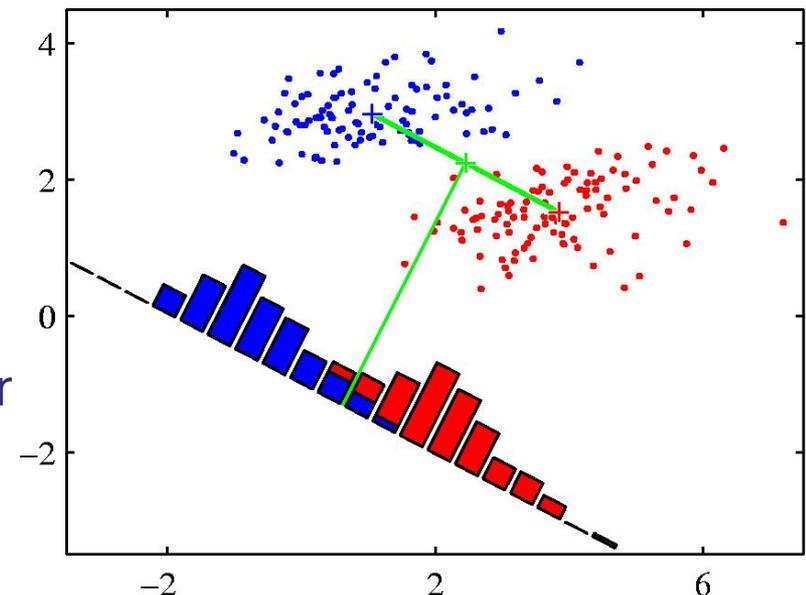
- **Dimensionality reduction**: Suppose we take a D-dim input vector and project it down to one dimension using:

$$y = \mathbf{w}^T \mathbf{x}.$$

- **Idea**: Find the projection that maximizes the class separation.
- The simplest measure of separation is the **separation of the projected class means**. So we project onto the line joining the two means.

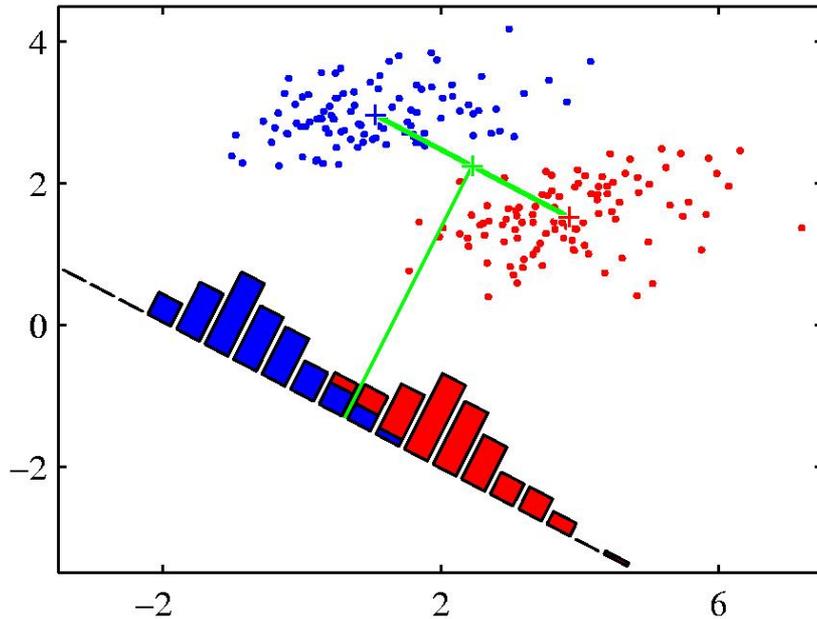
- The problem arises from strongly non-diagonal covariance of the class distributions.

- **Fisher's idea**: Maximize a function that
 - gives the largest separation between the projected class means,
 - but also gives a **small variance within each class**, minimizing class overlap.

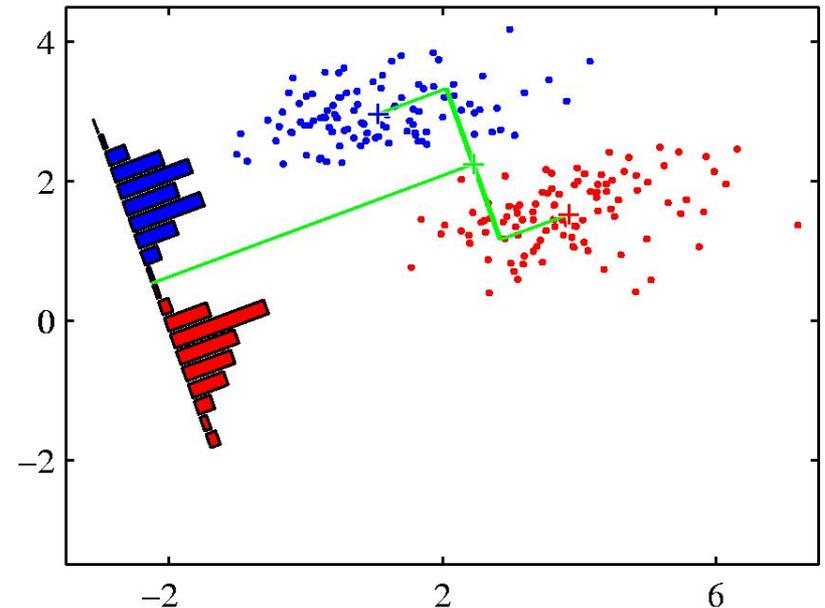


When projected onto the line joining the class means, the classes are not well separated.

Pictorial Illustration



When projected onto the line joining the class means, the classes are not well separated.



Corresponding projection based on the Fisher's linear discriminant.

Fisher's Linear Discriminant

- Let the mean of two classes be given by:

$$\mathbf{m}_1 = \frac{1}{N_1} \sum_{n \in \mathcal{C}_1} \mathbf{x}_n, \quad \mathbf{m}_2 = \frac{1}{N_2} \sum_{n \in \mathcal{C}_2} \mathbf{x}_n,$$

- Projecting onto the vector separating the two classes is reasonable:

$$\mathbf{w} \propto \mathbf{m}_1 - \mathbf{m}_2.$$

- But we also want to minimize the within-class variance:

$$s_1^2 = \sum_{n \in \mathcal{C}_1} (y_n - m_1)^2, \quad s_2^2 = \sum_{n \in \mathcal{C}_2} (y_n - m_2)^2,$$

- We can define the total within-class variance be $s_1^2 + s_2^2$.

$$\text{where } m_k = \mathbf{w}^T \mathbf{m}_k, \\ y_n = \mathbf{w}^T \mathbf{x}_n.$$

- **Fisher's criterion**: maximize ratio of the between-class variance to within-class variance:

$$J(\mathbf{w}) = \frac{(m_2 - m_1)^2}{s_1^2 + s_2^2}.$$

between
within

Fisher's Linear Discriminant

- We can make dependence on \mathbf{w} explicit:

$$J(\mathbf{w}) = \frac{(m_2 - m_1)^2}{s_1^2 + s_2^2} = \frac{\mathbf{w}^T S_b \mathbf{w}}{\mathbf{w}^T S_w \mathbf{w}},$$

where the between-class and within-class covariance matrices are given by:

$$S_b = (\mathbf{m}_2 - \mathbf{m}_1)(\mathbf{m}_2 - \mathbf{m}_1)^T,$$

$$S_w = \sum_{n \in \mathcal{C}_1} (\mathbf{x}_n - \mathbf{m}_1)(\mathbf{x}_n - \mathbf{m}_1)^T + \sum_{n \in \mathcal{C}_2} (\mathbf{x}_n - \mathbf{m}_2)(\mathbf{x}_n - \mathbf{m}_2)^T.$$

- **Intuition:** differentiating with respect to \mathbf{w} :

$$(\mathbf{w}^T S_b \mathbf{w}) S_w \mathbf{w} = (\mathbf{w}^T S_w \mathbf{w}) S_b \mathbf{w}.$$



scalar factors

is always in the
direction of $(\mathbf{m}_2 - \mathbf{m}_1)$.

- Multiplying by S_w^{-1} , the optimal solution is:

$$\mathbf{w} \propto S_w^{-1}(\mathbf{m}_2 - \mathbf{m}_1).$$

Fisher's Linear Discriminant

- Notice that the objective $J(\mathbf{w})$ is invariant with respect to rescaling of the vector $\mathbf{w} \rightarrow \alpha \mathbf{w}$.

- Maximizing
$$J(\mathbf{w}) = \frac{\mathbf{w}^T S_b \mathbf{w}}{\mathbf{w}^T S_w \mathbf{w}}$$

is equivalent to the following constraint optimization problem, known as the generalized eigenvalue problem:

$$\min_{\mathbf{w}} -\mathbf{w}^T S_b \mathbf{w}, \quad \text{subject to } \mathbf{w}^T S_w \mathbf{w} = 1.$$

- Forming the Lagrangian:

$$L = -\mathbf{w}^T S_b \mathbf{w} + \lambda(\mathbf{w}^T S_w \mathbf{w} - 1).$$

- The following equation needs to hold at the solution:

$$2S_b \mathbf{w} = 2\lambda S_w \mathbf{w}.$$

- The solution is given by the eigenvector of $S_w^{-1} S_b$ that correspond to the largest eigenvalue.

The Perceptron Algorithm

- We now consider another example of a linear discriminant model.
- Consider the following generalized linear model of the form

$$y(\mathbf{x}) = f(\mathbf{w}^T \phi(\mathbf{x}))$$

where nonlinear activation function $f(\cdot)$ is given by a step function:

$$f(a) = \begin{cases} +1 & a \geq 0 \\ -1 & a < 0 \end{cases}$$

and \mathbf{x} is transformed using a fixed nonlinear transformation $\phi(\mathbf{x})$.

- Hence we have a two-class model.

The Perceptron Algorithm

- A natural choice of error function would be the total number of misclassified examples (but hard to optimize, discontinuous).
- We will consider an alternative error function.
- First, note that:

- Patterns \mathbf{x}_n in Class C_1 should satisfy:

$$\mathbf{w}^T \phi(\mathbf{x}_n) > 0$$

- Patterns \mathbf{x}_n in Class C_2 should satisfy:

$$\mathbf{w}^T \phi(\mathbf{x}_n) < 0$$

- Using the target coding $t \in \{-1, +1\}$, we see that we would like all patterns to satisfy:

$$\mathbf{w}^T \phi(\mathbf{x}_n) t_n > 0$$

Error Function

- Using the target coding $t \in \{-1, +1\}$, we see that we would like all patterns to satisfy:

$$\mathbf{w}^T \phi(\mathbf{x}_n) t_n > 0$$

- The error function is therefore given by:

$$E_P(\mathbf{w}) = - \sum_{n \in M} \mathbf{w}^T \phi(\mathbf{x}_n) t_n$$



M denotes the set of all misclassified patterns

- The error function is linear in \mathbf{w} in regions of \mathbf{w} space where the example is misclassified and 0 in regions where it is correctly classified.
- The error function is piece-wise linear.

Error Function

- We can use stochastic gradient descent. Given a misclassified example, the change in weight is given by:

$$\mathbf{w}^{t+1} = \mathbf{w}^t - \eta \nabla E_p(\mathbf{w}) = \mathbf{w}^t + \eta \phi(\mathbf{x}_n) t_n,$$

where η is the learning rate.

- Since the perceptron function $y(\mathbf{x}) = f(\mathbf{w}^T \phi(\mathbf{x}))$ is unchanged if we multiply \mathbf{w} by a constant, we set $\eta = 1$.
- Note that the contribution to the error from a misclassified example will be reduced:

$$\begin{aligned} -\mathbf{w}^{(t+1)T} \phi(\mathbf{x}_n) t_n &= -\mathbf{w}^{(t)T} \phi(\mathbf{x}_n) t_n - (\phi(\mathbf{x}_n) t_n)^T (\phi(\mathbf{x}_n) t_n) \\ &< -\mathbf{w}^{(t)T} \phi(\mathbf{x}_n) t_n \end{aligned}$$

 Always positive

Error Function

- Note that the contribution to the error from a misclassified example will be reduced:

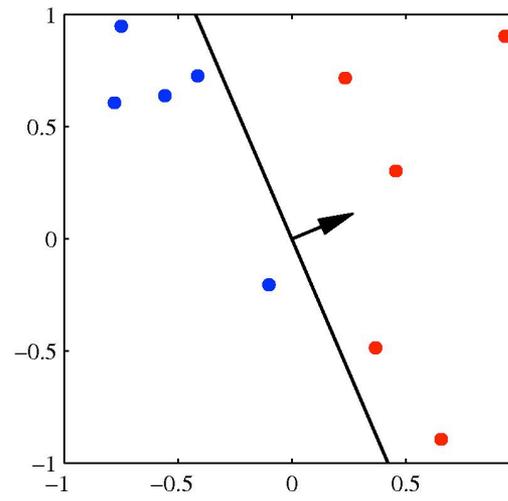
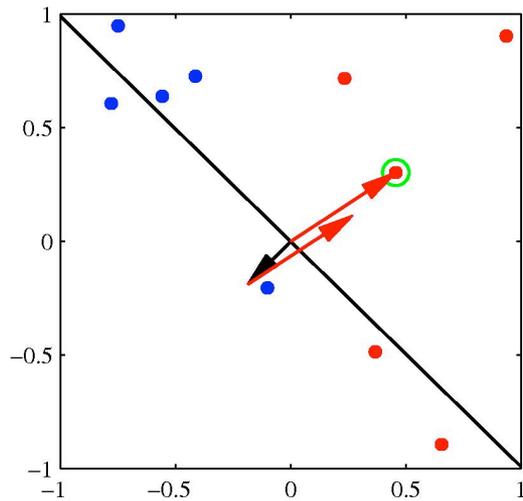
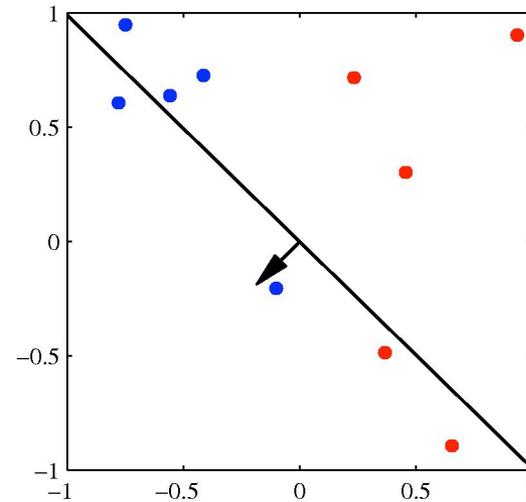
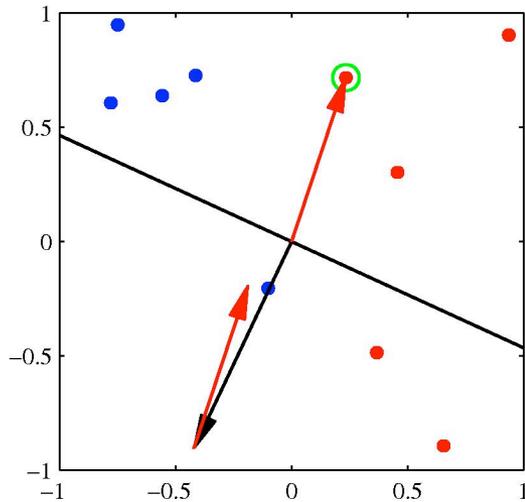
$$\begin{aligned} -\mathbf{w}^{(t+1)T} \phi(\mathbf{x}_n) t_n &= -\mathbf{w}^{(t)T} \phi(\mathbf{x}_n) t_n - (\phi(\mathbf{x}_n) t_n)^T (\phi(\mathbf{x}_n) t_n) \\ &< -\mathbf{w}^{(t)T} \phi(\mathbf{x}_n) t_n \end{aligned}$$

 Always positive

- Note that the change in \mathbf{w} may cause some previously correctly classified points to be misclassified. No convergence guarantees in general.
- However, if there exists an exact solution (if the training set is linearly separable), then the perceptron learning algorithm is guaranteed to find an exact solution in finite number of steps.
- The perceptron does not provide probabilistic outputs, nor does it generalize readily to $K > 2$ classes.

Illustration of Convergence

- Convergence of the perceptron learning algorithm



Three Approaches to Classification

- Construct a **discriminant function** that directly maps each input vector to a specific class.
- Model the conditional probability distribution $p(\mathcal{C}_k|\mathbf{x})$, and then use this distribution to make optimal decisions.
- There are two alternative approaches:
 - **Discriminative Approach**: Model $p(\mathcal{C}_k|\mathbf{x})$, directly, for example by representing them as parametric models, and optimize for parameters using the training set (e.g. logistic regression).
 - **Generative Approach**: Model class conditional densities $p(\mathbf{x}|\mathcal{C}_k)$ together with the prior probabilities $p(\mathcal{C}_k)$ for the classes. Infer posterior probability using Bayes' rule:

$$p(\mathcal{C}_k|\mathbf{x}) = \frac{p(\mathbf{x}|\mathcal{C}_k)p(\mathcal{C}_k)}{p(\mathbf{x})}.$$

We will consider next.

Probabilistic Generative Models

- Model class conditional densities $p(\mathbf{x}|\mathcal{C}_k)$ **separately for each class**, as well as the **class priors** $p(\mathcal{C}_k)$.
- Consider the case of two classes. The posterior probability of class \mathcal{C}_1 is given by:

$$\begin{aligned} p(\mathcal{C}_1|\mathbf{x}) &= \frac{p(\mathbf{x}|\mathcal{C}_1)p(\mathcal{C}_1)}{p(\mathbf{x}|\mathcal{C}_1)p(\mathcal{C}_1) + p(\mathbf{x}|\mathcal{C}_2)p(\mathcal{C}_2)} \\ &= \frac{1}{1 + \exp(-a)} = \sigma(a), \end{aligned}$$

where we defined:

$$a = \ln \frac{p(\mathbf{x}|\mathcal{C}_1)p(\mathcal{C}_1)}{p(\mathbf{x}|\mathcal{C}_2)p(\mathcal{C}_2)} = \ln \frac{p(\mathcal{C}_1|\mathbf{x})}{1 - p(\mathcal{C}_1|\mathbf{x})},$$

Logistic sigmoid
function



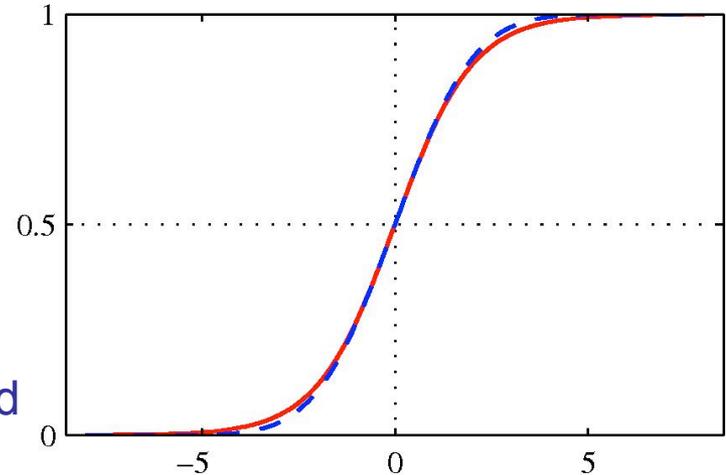
which is known as the **logit function**. It represents the log of the ration of probabilities of two classes, also known as the **log-odds**.

Sigmoid Function

- The posterior probability of class C_1 is given by:

$$p(C_1|\mathbf{x}) = \frac{p(\mathbf{x}|C_1)p(C_1)}{p(\mathbf{x}|C_1)p(C_1) + p(\mathbf{x}|C_2)p(C_2)}$$
$$= \frac{1}{1 + \exp(-a)} = \sigma(a),$$

Logistic sigmoid
function



- The term sigmoid means S-shaped: it maps the whole real axis into (0 1).
- It satisfies:

$$\sigma(-a) = 1 - \sigma(a), \quad \frac{d}{da} \sigma(a) = \sigma(a)(1 - \sigma(a)).$$

Softmax Function

- For case of $K > 2$ classes, we have the following **multi-class generalization**:

$$p(\mathcal{C}_k|\mathbf{x}) = \frac{p(\mathbf{x}|\mathcal{C}_k)p(\mathcal{C}_k)}{\sum_j p(\mathbf{x}|\mathcal{C}_j)p(\mathcal{C}_j)} = \frac{\exp(a_k)}{\sum_j \exp(a_j)}, \quad a_k = \ln[p(\mathbf{x}|\mathcal{C}_k)p(\mathcal{C}_k)].$$

- This **normalized exponential** is also known as the **softmax function**, as it represents a **smoothed version of the max function**:

$$\text{if } a_k \gg a_j, \forall j \neq k, \text{ then } p(\mathcal{C}_k|\mathbf{x}) \approx 1, p(\mathcal{C}_j|\mathbf{x}) \approx 0.$$

- We now look at some specific forms of class conditional distributions.

Example of Continuous Inputs

- Assume that the input vectors for each class are from a Gaussian distribution, and all classes share the same covariance matrix:

$$p(\mathbf{x}|\mathcal{C}_k) = \frac{1}{(2\pi)^{D/2}|\Sigma|^{1/2}} \exp\left(-\frac{1}{2}(\mathbf{x} - \boldsymbol{\mu}_k)^T \Sigma^{-1}(\mathbf{x} - \boldsymbol{\mu}_k)\right).$$

- For the case of two classes, the posterior is logistic function:

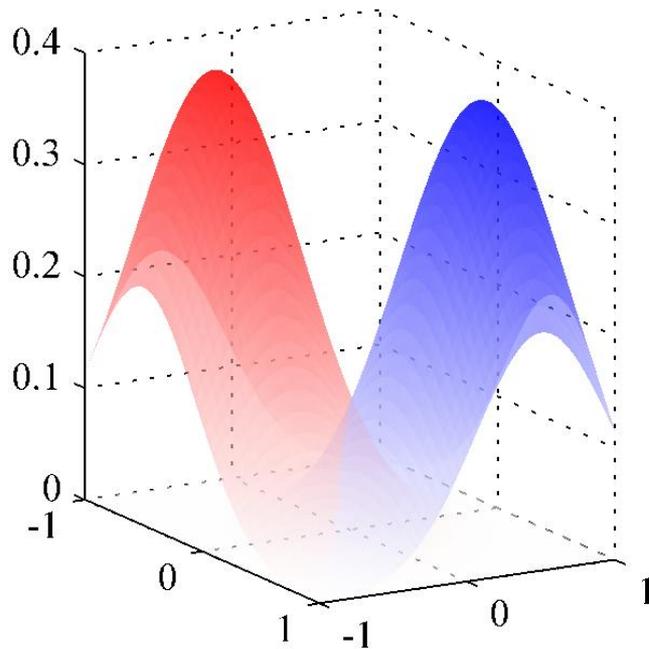
$$p(\mathcal{C}_k|\mathbf{x}) = \sigma(\mathbf{w}^T \mathbf{x} + w_0),$$

where we have defined:

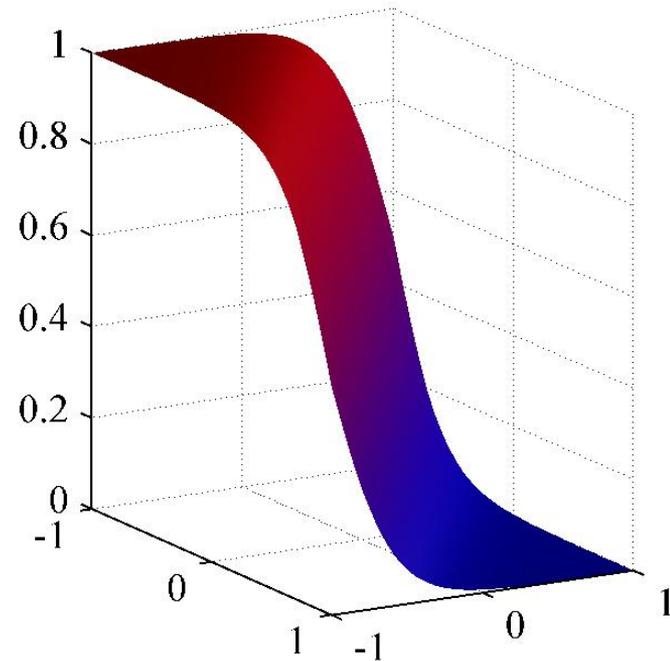
$$\begin{aligned} \mathbf{w} &= \Sigma^{-1}(\boldsymbol{\mu}_1 - \boldsymbol{\mu}_2), \\ w_0 &= -\frac{1}{2}\boldsymbol{\mu}_1^T \Sigma^{-1} \boldsymbol{\mu}_1 + \frac{1}{2}\boldsymbol{\mu}_2^T \Sigma^{-1} \boldsymbol{\mu}_2 + \ln \frac{p(\mathcal{C}_1)}{p(\mathcal{C}_2)}. \end{aligned}$$

- The quadratic terms in \mathbf{x} cancel (due to the assumption of common covariance matrices).
- This leads to a linear function of \mathbf{x} in the argument of logistic sigmoid. Hence the decision boundaries are linear in input space.

Example of Two Gaussian Models



Class-conditional densities for two classes



The corresponding posterior probability $p(\mathcal{C}_1|\mathbf{x})$, given by the sigmoid function of a linear function of \mathbf{x} .

Case of K Classes

- For the case of K classes, the posterior is a softmax function:

$$p(\mathcal{C}_k|\mathbf{x}) = \frac{p(\mathbf{x}|\mathcal{C}_k)p(\mathcal{C}_k)}{\sum_j p(\mathbf{x}|\mathcal{C}_j)p(\mathcal{C}_j)} = \frac{\exp(a_k)}{\sum_j \exp(a_j)},$$

$$a_k = \mathbf{w}_k^T \mathbf{x} + w_{k0},$$

where, similar to the 2-class case, we have defined:

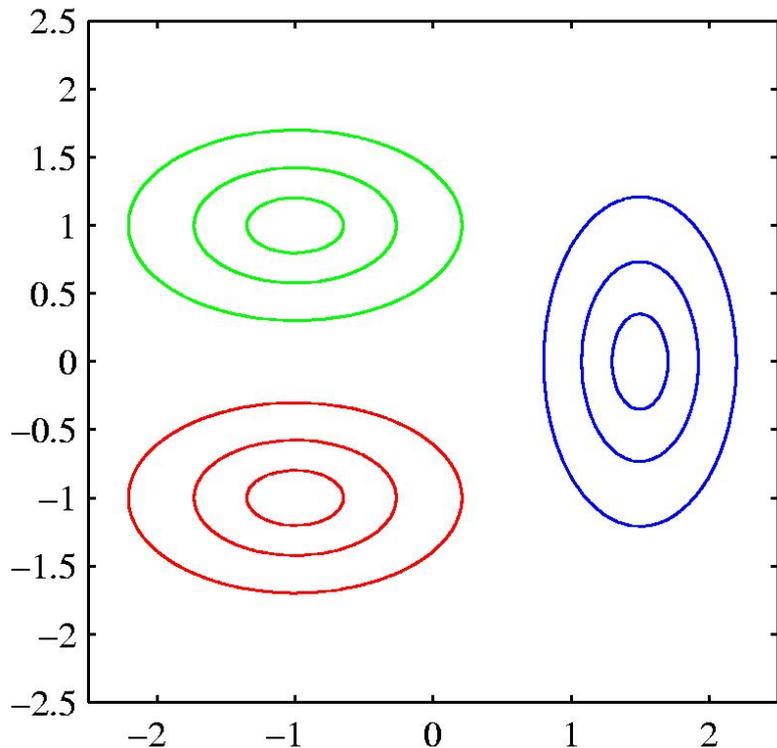
$$\mathbf{w}_k = \Sigma^{-1} \boldsymbol{\mu}_k,$$

$$w_{k0} = -\frac{1}{2} \boldsymbol{\mu}_k^T \Sigma^{-1} \boldsymbol{\mu}_k + \ln p(\mathcal{C}_k).$$

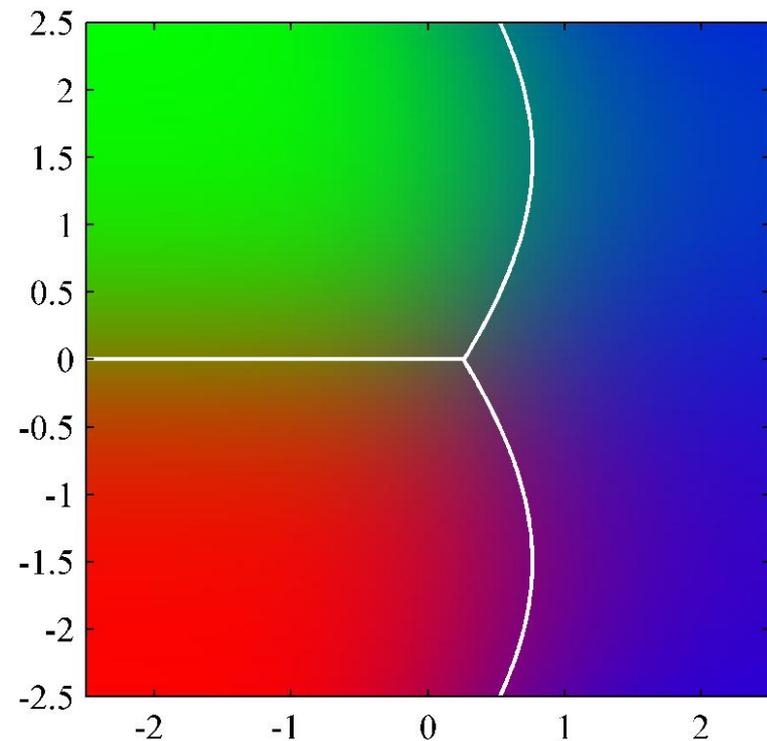
- Again, the decision boundaries are linear in input space.
- If we allow each class-conditional density to have its own covariance, we will obtain quadratic functions of \mathbf{x} .
- This leads to a quadratic discriminant.

Quadratic Discriminant

The decision boundary is linear when the covariance matrices are the same and quadratic when they are not.



Class-conditional densities for three classes



The corresponding posterior probabilities for three classes.

Maximum Likelihood Solution

- Consider the case of two classes, each having a Gaussian class-conditional density with shared covariance matrix.
- We observe a dataset $\{\mathbf{x}_n, t_n\}$, $n = 1, \dots, N$.
 - Here $t_n=1$ denotes class C_1 , and $t_n=0$ denotes class C_2 .
 - Also denote $p(C_1) = \pi$, $p(C_2) = 1 - \pi$.
- The **likelihood function** takes form:

$$p(\mathbf{t}, \mathbf{X} | \pi, \boldsymbol{\mu}_1, \boldsymbol{\mu}_2, \boldsymbol{\Sigma}) = \prod_{n=1}^N \left[\pi \mathcal{N}(\mathbf{x}_n | \boldsymbol{\mu}_1, \boldsymbol{\Sigma}) \right]^{t_n} \left[(1 - \pi) \mathcal{N}(\mathbf{x}_n | \boldsymbol{\mu}_2, \boldsymbol{\Sigma}) \right]^{1-t_n} .$$

Data points
from class C_1 .

Data points
from class C_2 .

- As usual, we will maximize the log of the likelihood function.

Maximum Likelihood Solution

$$p(\mathbf{t}, \mathbf{X} | \pi, \boldsymbol{\mu}_1, \boldsymbol{\mu}_2, \boldsymbol{\Sigma}) = \prod_{n=1}^N \left[\pi \mathcal{N}(\mathbf{x}_n | \boldsymbol{\mu}_1, \boldsymbol{\Sigma}) \right]^{t_n} \left[(1 - \pi) \mathcal{N}(\mathbf{x}_n | \boldsymbol{\mu}_2, \boldsymbol{\Sigma}) \right]^{1-t_n}.$$

- Maximizing the respect to π , we look at the terms of the log-likelihood functions that depend on π :

$$\sum_n \left[t_n \ln \pi + (1 - t_n) \ln(1 - \pi) \right] + \text{const.}$$

Differentiating, we get:

$$\pi = \frac{1}{N} \sum_{n=1}^N t_n = \frac{N_1}{N_1 + N_2}.$$

- Maximizing the respect to $\boldsymbol{\mu}_1$, we look at the terms of the log-likelihood functions that depend on $\boldsymbol{\mu}_1$:

$$\sum_n t_n \ln \mathcal{N}(\mathbf{x}_n | \boldsymbol{\mu}_1, \boldsymbol{\Sigma}) = -\frac{1}{2} \sum_n t_n (\mathbf{x}_n - \boldsymbol{\mu}_1)^T \boldsymbol{\Sigma}^{-1} (\mathbf{x}_n - \boldsymbol{\mu}_1) + \text{const.}$$

Differentiating, we get:

$$\boldsymbol{\mu}_1 = \frac{1}{N_1} \sum_{n=1}^N t_n \mathbf{x}_n.$$

And similarly:

$$\boldsymbol{\mu}_2 = \frac{1}{N_2} \sum_{n=1}^N (1 - t_n) \mathbf{x}_n.$$

Maximum Likelihood Solution

$$p(\mathbf{t}, \mathbf{X} | \pi, \boldsymbol{\mu}_1, \boldsymbol{\mu}_2, \boldsymbol{\Sigma}) = \prod_{n=1}^N \left[\pi \mathcal{N}(\mathbf{x}_n | \boldsymbol{\mu}_1, \boldsymbol{\Sigma}) \right]^{t_n} \left[(1 - \pi) \mathcal{N}(\mathbf{x}_n | \boldsymbol{\mu}_2, \boldsymbol{\Sigma}) \right]^{1-t_n}.$$

- Maximizing the respect to $\boldsymbol{\Sigma}$:

$$\begin{aligned} & -\frac{1}{2} \sum_n t_n \ln |\boldsymbol{\Sigma}| - \frac{1}{2} \sum_n t_n (\mathbf{x}_n - \boldsymbol{\mu}_1)^T \boldsymbol{\Sigma}^{-1} (\mathbf{x}_n - \boldsymbol{\mu}_1) \\ & -\frac{1}{2} \sum_n (1 - t_n) \ln |\boldsymbol{\Sigma}| - \frac{1}{2} \sum_n (1 - t_n) (\mathbf{x}_n - \boldsymbol{\mu}_2)^T \boldsymbol{\Sigma}^{-1} (\mathbf{x}_n - \boldsymbol{\mu}_2) \\ & = -\frac{N}{2} \ln |\boldsymbol{\Sigma}| - \frac{N}{2} \text{Tr}(\boldsymbol{\Sigma}^{-1} \mathbf{S}). \end{aligned}$$

- Here we defined:

$$\mathbf{S} = \frac{N_1}{N} \mathbf{S}_1 + \frac{N_2}{N} \mathbf{S}_2,$$

$$\mathbf{S}_1 = \frac{1}{N_1} \sum_{n \in \mathcal{C}_1} (\mathbf{x}_n - \boldsymbol{\mu}_1)(\mathbf{x}_n - \boldsymbol{\mu}_1)^T,$$

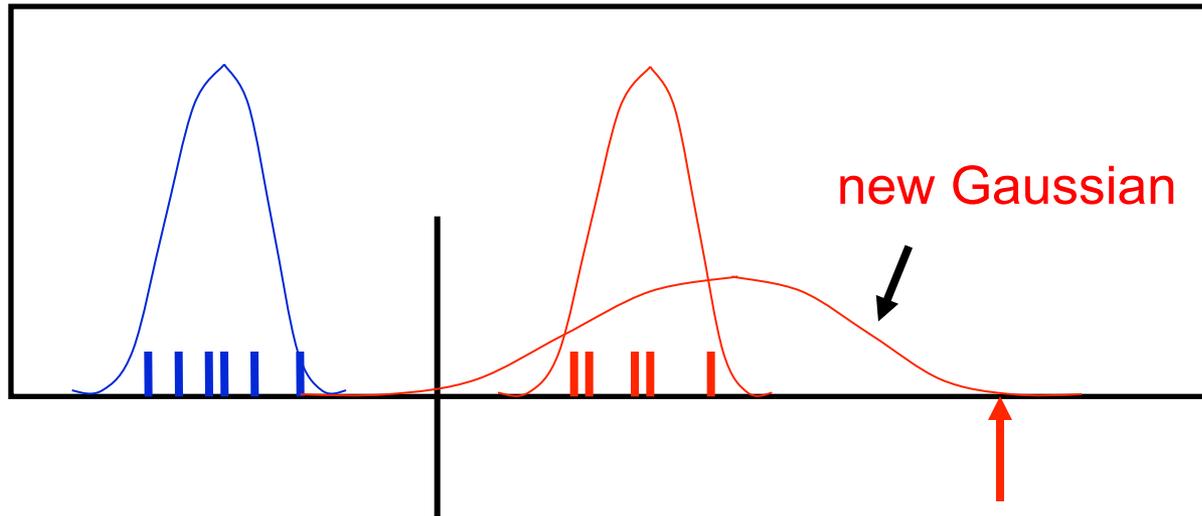
$$\mathbf{S}_2 = \frac{1}{N_2} \sum_{n \in \mathcal{C}_2} (\mathbf{x}_n - \boldsymbol{\mu}_2)(\mathbf{x}_n - \boldsymbol{\mu}_2)^T.$$

- Using standard results for a Gaussian distribution we have:

$$\boldsymbol{\Sigma} = \mathbf{S}.$$

- Maximum likelihood solution represents a **weighted average of the covariance matrices associated with each of the two classes.**

Example



decision
boundary

What happens to the
decision boundary if we
add a new red point here?

- For generative fitting, the red mean moves rightwards but the decision boundary moves leftwards! If you believe the data is Gaussian, this is reasonable.
- How can we fix this?