### **Structured prediction**

Institute for Computational Linguistics Heidelberg University

10 October 2018

**1** Structured Prediction

- 2 Large-margin SP
- 3 Non-linearity

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(related to project N3)

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- 2 Large-margin SP
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## **Structured Prediction**

- in this part we will use MT as a running example
- also we will use SMT and not NMT
  - simpler
  - ➡ easier to get insights
  - people are still working to bring large-margin methods into NMT
  - ➡ many IL methods were proposed for linear models

A structured prediction problem consists of

- $\blacksquare$  an input space  ${\mathcal X}$
- an output space  $\mathcal{Y}$
- a fixed but unknown distribution  $\mathcal{D}$  over  $\mathcal{X} \times \mathcal{Y}$
- a loss function  $\ell(y^*, \hat{y}) \to \mathbb{R}^+$  which measures the distance between the true  $(y^*)$  and predicted  $(\hat{y})$  outputs.

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The goal of structured learning is to use N samples,  $\{x_i, y_i\}_{i=1}^N$ , to learn a mapping  $f : \mathcal{X} \to \mathcal{Y}$  that minimizes the expected structured loss under  $\mathcal{D}$ 

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$$\mathbb{E}_{(x,y)\sim\mathcal{D}}[\ell(y^*,\hat{y})]$$

- source **f**: Vénus est la jumelle infernale de la Terre
- unreachable reference: Venus is the Earth's hellish twin
- oracle: Venus is the hellish twin of the Earth



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translation e<sub>1</sub>: Venus – the twin of hell of the Earth

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- translation or: Vanue the ballish twin of the Earth
- translation  $\mathbf{e}_2$ : Venus the <u>hellish twin</u> of the Earth

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- translation  $e_2$ : Venus the hellish twin of the Earth
- translation e<sub>3</sub>: Venus is the hellish twin of the Earth

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- **translation**  $e_0$ : Venus twin of hell of the Earth
- **translation**  $e_1$ : Venus <u>the</u> twin of hell of the Earth
- **translation**  $e_2$ : Venus the <u>hellish twin</u> of the Earth
- translation  $e_3$ : Venus is the hellish twin of the Earth
- in NMT everything is reachable, but oracles are still useful:
- starting from a suboptimal prefix, find the best continuation wrt ref

#### Rough classification task taxonomy



 $\{0,1\}$ 

### Rough classification task taxonomy

#### Binary classes

- 2 Multiple classes
  - ➡ one-vs-all + winner-takes-all
  - one-vs-one + vote
  - "with features" / output codes [Crammer and Singer, 2002]

 $\begin{array}{c} \{0,1\} \\ \{0,1,\ldots,K\} \\ \arg\max_y w_y^\top x \qquad [Vapnik, 1998] \\ \arg\max_{yy'} w_{yy'}^\top x \qquad \text{folklore?} \\ \arg\max_y w^\top h(x,y) \end{array}$ 

#### Rough classification task taxonomy



- 2 Multiple classes
  - ➡ one-vs-all + winner-takes-all
  - ➡ one-vs-one + vote
  - "with features" /output codes [Crammer and Singer, 2002]
- 3 Structured ("very-very multiple") classes
  - Paths on graphs
    - optimal sequence of robot's actions
    - optimal labelling of a sequence
    - optimal translation on a lattice

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trees, graphs



RL/IL	SMT	NMT
MDP ${\mathcal M}$	phrase-lattice $E$	word-lattice $E$
state s	lattice node $v$	decoder state $+$ attention
actions $a$	phrase-edges $e$	vocabulary words
action sequence $\xi$	translation ${f e}$	translation $\mathbf{e}$
features $f^{s,a}$	features $h(e_i, f_i)$	_
score $w^{ op} \sum_{a \in \xi} f^{s,a}$	score $w^{\top} \sum_{e_i \in \mathbf{e}} h(e_i; f_i)$	score $\sum_{e_i \in \mathbf{e}} \log p(e_i   w)$
example behavior	reference/oracle	reference/oracle
planning	decoding	decoding
policy	-	$\simeq$ output layer
horizon	max path length	max output length
any $a$ is possible	only $e_i$ that	any word from
from any $s$	survived pruning	vocabulary

# Large-margin SP



1  $f^{s,a} - \mathbb{R}^d$  features collect into matrix  $(F)_{d \times (|s| \times |a|)}$ 2  $\mu^{s,a}$  - path indicator ("trajectory was here") whole path - vector  $\mu$ 3  $c^{s,a}$  - edge cost  $c(\mu) = c^{\top}\mu$ 



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  - ➡ here we will assume here that  $\ell$  is decomposable

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Let's go from a binary linear separation problem to structured prediction. And let's fix the inference rule:

$$\hat{y}_i = \operatorname*{arg\,max}_y w^\top F_i \mu$$



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Find such w that: 1 when winner path is found according to the rule  $\arg \max_{\mu} w^{\top} F_{i} \mu$ 2 example paths  $\mu_{i}$  should win:  $\mu_{i} = \arg \max_{\mu} w^{\top} F_{i} \mu$ 

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$$\forall i, \quad \mu \quad w^\top F_i \mu_i \ge w^\top F_i \mu$$

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$$\arg \max_{\mu} w^{\top} F_{i} \mu$$
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$$\begin{split} \min_{w} ||w||^2 \\ \forall i, \quad w^\top F_i \mu_i \geq \max_{\mu} w^\top F_i \mu \end{split}$$

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- 3 for avoid ill-posed problem & for generalization require:  $||w|| 
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- 4 include slack variables for non-separable case:

$$\begin{split} \min_{w,\zeta_i} \frac{1}{N} \sum_{i=1}^N \zeta_i + \frac{\lambda}{2} ||w||^2 \\ \forall i, \quad w^\top F_i \mu_i \geq \max_\mu w^\top F_i \mu - \zeta_i \end{split}$$

 $\zeta_i$ 

Formulation of learning task – specific loss

So far there was no structure loss  $\ell$  to minimize

 $\sum_i \ell_i^\top \mu$ 

Generalizing Hamming loss / Loss-augmented problem:

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 $\mathbb{I}[yf(x) < 0] \le \max(0, 1 - yf(x))$ 



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**2** idea: more flexible  $\gamma$  to approximate more general losses  $\gamma = \ell_i^\top \mu$ 

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$$\forall i, \mu \quad w^\top F_i^\top \mu_i \ge w^\top F_i \mu - \zeta_i$$

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idea: more flexible γ to approximate more general losses γ = ℓ<sub>i</sub><sup>T</sup>μ
 train examples should win surely: ∀i, μ w<sup>T</sup>F<sub>i</sub>μ<sub>i</sub> ≥ w<sup>T</sup>F<sub>i</sub>μ + ℓ<sub>i</sub>μ

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$$\forall i, \mu \quad w^\top F_i^\top \mu_i \ge w^\top F_i \mu + l_i^\top \mu - \zeta$$

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**NB:**  $\max_{\mu} (w^{\top} F_i \mu + \ell_i^{\top} \mu)$  is "loss-augemented inference" [Tsochantaridis et al., 2006]

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**1** in the optimum:  $\zeta_i = \max_{\mu} (w^\top F_i^\top \mu + \ell_i^\top \mu) - w^\top F_i \mu_i$ 

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1 in the optimum: 
$$\zeta_i = \max_{\mu} (w^{\top} F_i^{\top} \mu + \ell_i^{\top} \mu) - w^{\top} F_i \mu_i$$
  
2 how to see this:

- $\Rightarrow$  suppose that  $\zeta_i \geq \max_{\mu} (w^{\top} F_i \mu + \ell_i^{\top} \mu) w^{\top} F_i \mu_i$
- ⇒ change  $\zeta_i \rightarrow \zeta_i \varepsilon$  (with small enough  $\varepsilon$ )
- target function will decrease without violating constraints

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- ⇒ change  $\zeta_i \rightarrow \zeta_i \varepsilon$  (with small enough  $\varepsilon$ )
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- **3** substitute into the objective and obtain:

$$R(w) = \frac{1}{N} \sum_{i=1}^{N} \left( \max_{\mu} (w^{\top} F_{i} \mu + \ell_{i}^{\top} \mu) - w^{\top} F_{i} \mu_{i} \right) + \frac{\lambda}{2} ||w||^{2}$$

#### **Objective**

$$R(w) = \frac{1}{N} \sum_{i=1}^{N} \left( \max_{\mu} (w^{\top} F_{i} \mu + \ell_{i}^{\top} \mu) - w^{\top} F_{i} \mu_{i} \right) + \frac{\lambda}{2} ||w||^{2}$$

**1** R(w) is convex (sum of affine & convex functions)

- ${\bf 2}$  subgradient  $\sim$  usual gradient, except points of non-differentiability
  - in these points chose any tangent lower-bounding linear function

$$\frac{\partial R}{\partial w} = \frac{1}{N} \sum_{i=1}^{N} \left( F_i \mu_i^* - F_i \mu_i \right) + \lambda w$$
$$w_{t+1} = w_t - \alpha_t \frac{\partial R}{\partial w}$$

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### **Non-linearity**

#### 1 simple and convenient, but too restrictive

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- 2 in theory: motivated by max-entropy principle
  - ightarrow maximise entropy with known means of observables  $\Leftrightarrow$
  - $\Rightarrow$   $\Leftrightarrow$  optimise likelihood of a log-linear prob. distribution

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- 3 in practice: we don't want likelihood, we need task metrics
- 4 means of features are not saved:



#### SMT to NMT

#### SMT: Linear scoring setting

$$R(w) = \frac{1}{N} \sum_{i=1}^{N} \left( \max_{\mu} (w^{\top} F_{i} \mu + \ell_{i}^{\top} \mu) - w^{\top} F_{i} \mu \right) + \frac{\lambda}{2} ||w||_{2}^{2}$$

#### NMT: Non-linear scoring setting

$$R[c] = \frac{1}{N} \sum_{i=1}^{N} \left( \max_{\mu} (c(F_i, w)^{\top} \mu + \ell_i^{\top} \mu) - c(F_i, w)^{\top} \mu_i) \right)$$

**1** no regularization term: commonly regularize by early stopping

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 however, regularization term can smooth c (avoid abrupt jumps)

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1 no regularization term: commonly regularize by early stopping 2 however, regularization term can smooth c (avoid abrupt jumps) 3 and make update resemble SEARN:  $c_{t+1} = (1 - \lambda)c_t + \beta h_t^*$ 

### Literature



#### Crammer, K. and Singer, Y. (2002).

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