Comparison of the Efficiency of Classification Methods

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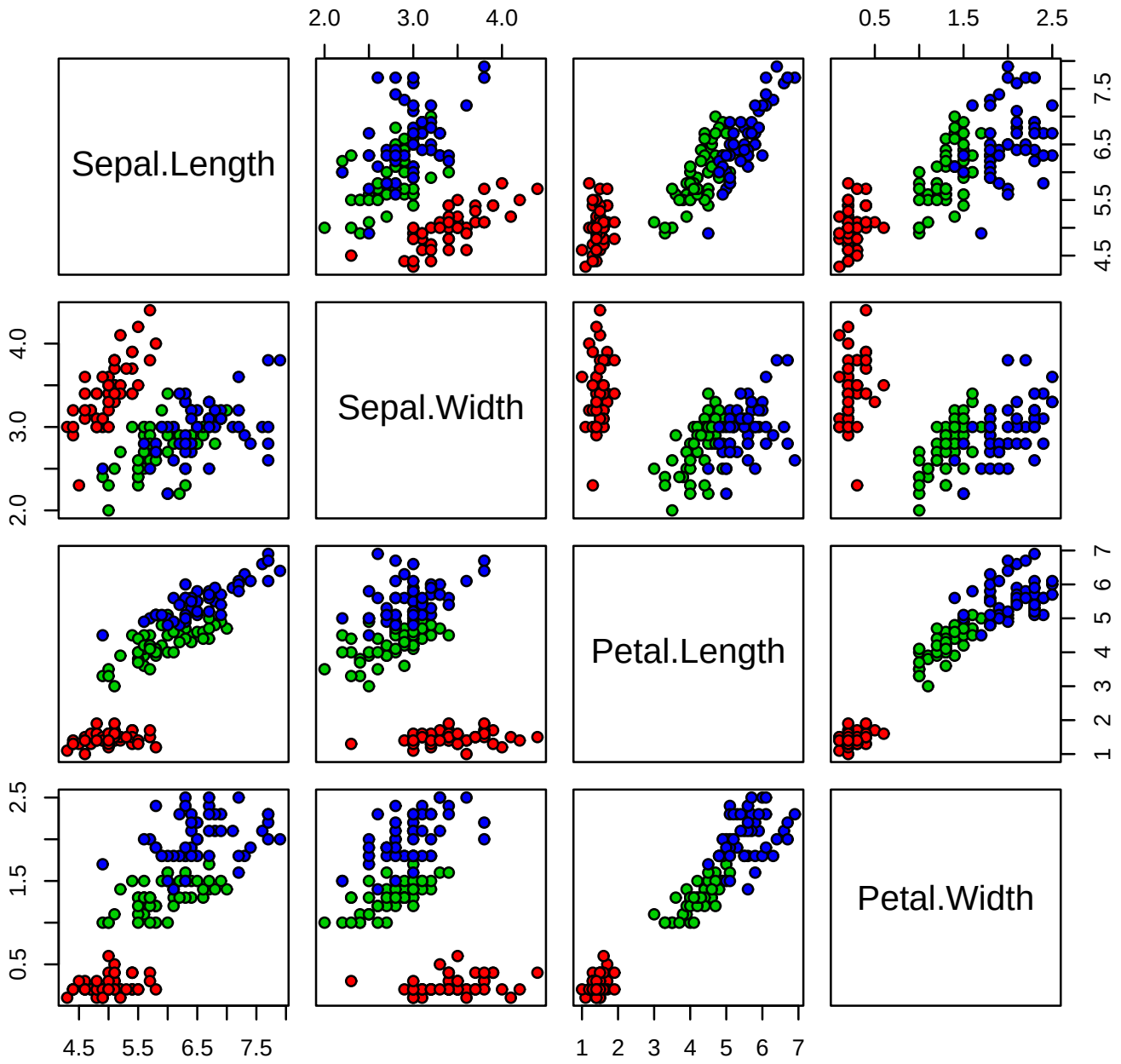
Data Mining and Statistical Learning Discussion Group

Outline

- Classification
- Main questions
- Efron's comparison of LDA with logistic regression
- Efficiency of support vector machine and boosting
- Simulation study
- Discussion

Iris Data (red=setosa,green=versicolor,blue=virginica)



Applications

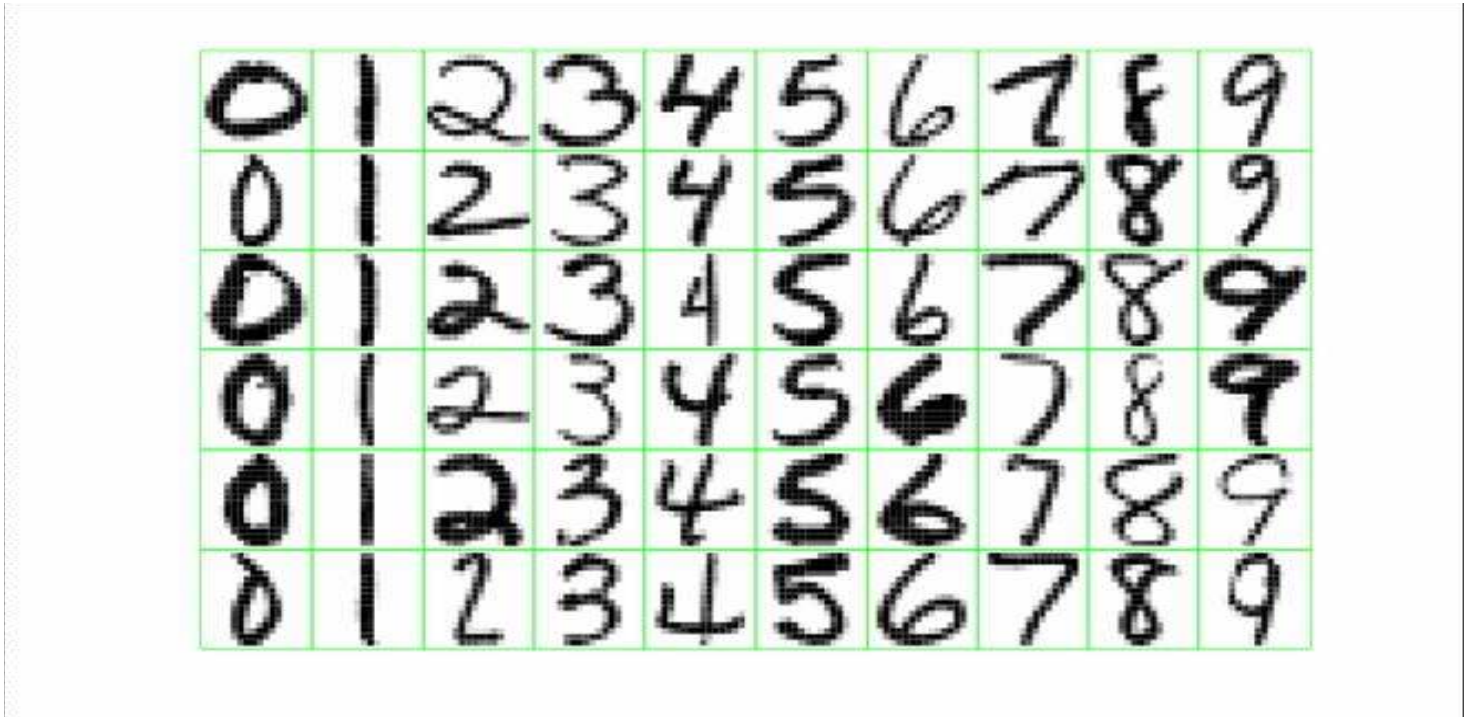


Figure courtesy of HTF

- Handwritten digit recognition
- Cancer diagnosis with gene expression profiles
- Text categorization

Classification

- $x = (x_1, \ldots, x_d) \in \mathbb{R}^d$
- $y \in \mathcal{Y} = \{1, \ldots, k\}$
- Learn a rule $\phi : \mathbb{R}^d \to \mathcal{Y}$ from the training data $\{(x_i, y_i), i = 1, \ldots, n\}$, where (x_i, y_i) are i.i.d. with $P(X, Y)$.
- The 0-1 loss function:

$$\rho(y, \phi(x)) = I(y \neq \phi(x))$$

- The Bayes decision rule ϕ_B minimizing the error rate $R(\phi) := P(Y \neq \phi(X))$ is

$$\phi_B(x) = \arg\max_k P(Y = k | X = x).$$

Classification Methods

Statistical Modeling: The Two Cultures
"One assumes that the data are generated by a given stochastic data model. The other uses algorithmic models and treats the data mechanism as unknown." – Breiman

- Model-based methods in statistics:
  LDA, QDA, logistic regression, kernel density classification
- Algorithmic methods in machine learning:
  Support vector machine (SVM), boosting, decision trees, neural network
- Less is required in pattern recognition.
  – Devroye, Györfi and Lugosi

Classification Consistency

- In the binary case ($k = 2$), suppose that $y = 1 or -1$. A discriminant function $f : \mathbb{R}^d \to \mathbb{R}$ induces a classifier $\phi(x) = sign(f(x))$.
- Risk minimization under convex surrogate loss: Lin (2000), Zhang (2004), Bartlett, Jordan, and McAuliffe (2006)
  - Logistic regression: negative log likelihood
  - Support vector machine: hinge loss
  - Boosting: exponential loss
- Both approaches are consistent in classification.

Loss Functions

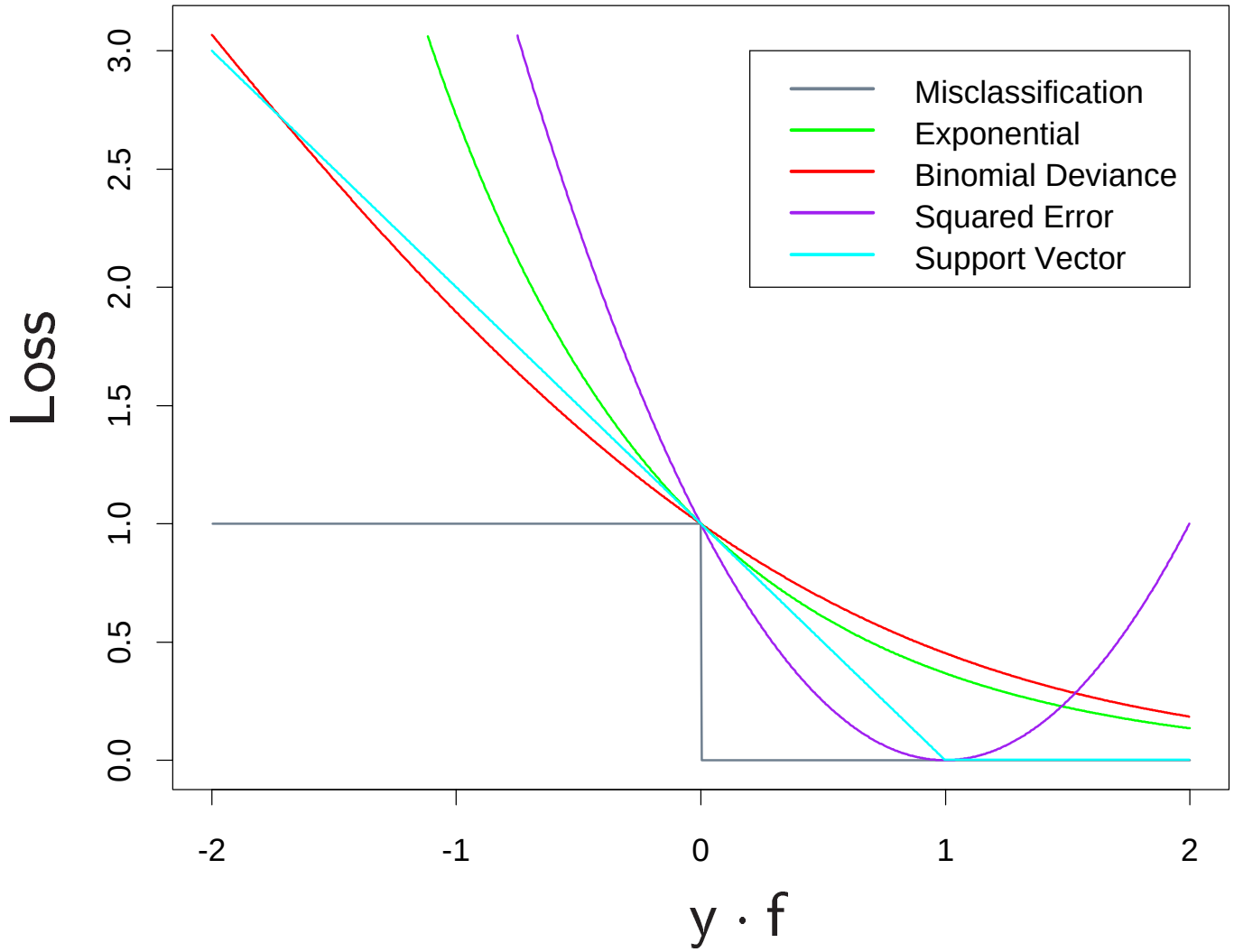


Figure courtesy of HTF

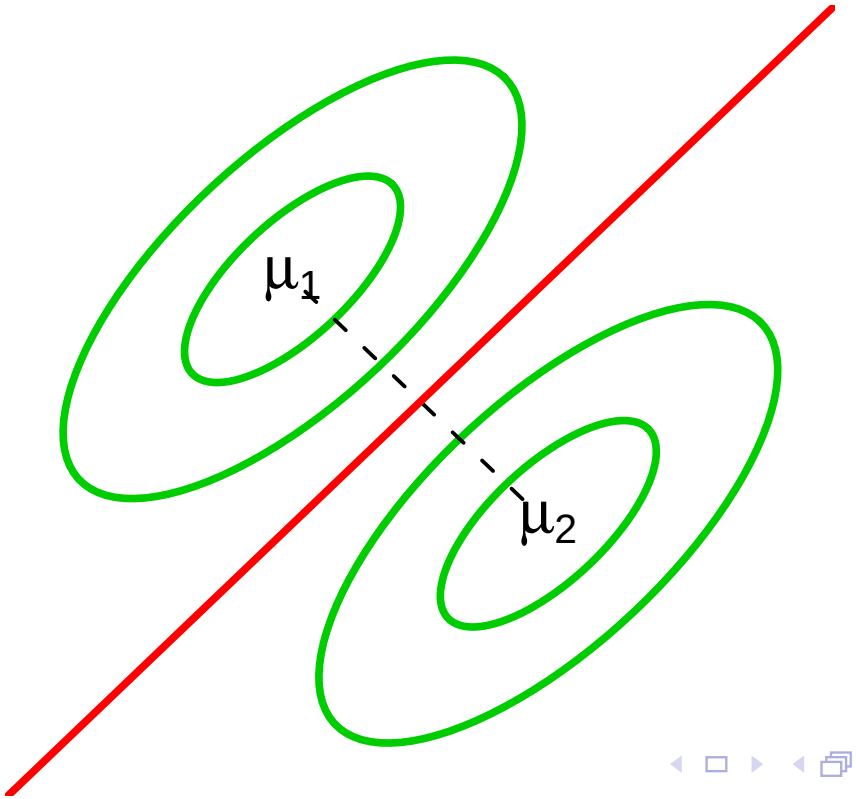
Questions

- Is modeling necessary for classification?
- Does modeling lead to more accurate classification?
- How to quantify the relative efficiency?

Normal Distribution Setting

- Two multivariate normal distributions in $\mathbb{R}^d$ with mean vectors μ_1 and μ_2 and a common covariance matrix Σ
- $\pi_+ = P(Y = 1)$ and $\pi_- = P(Y = -1)$.
- For example, when $\pi_+ = \pi_-$, Fisher's LDA boundary is

$$\left\{\Sigma^{-1}(\mu_1 - \mu_2)\right\}' \left\{x - \frac{1}{2}(\mu_1 + \mu_2)\right\} = 0.$$



Canonical LDA setting

Efron (JASA 1975), *The Efficiency of Logistic Regression Compared to Normal Discriminant Analysis*

- $X \sim N((\Delta/2)e_1, \mathbf{I})$ for $Y = 1$ with probability π_+
  $X \sim N(-(\Delta/2)e_1, \mathbf{I})$ for $Y = -1$ with probability π_-
  where $\Delta := \{(\mu_1 - \mu_2)'\Sigma^{-1}(\mu_1 - \mu_2)\}^{1/2}$
- Fisher's linear discriminant function is

$$\ell(x) = \log(\pi_+/\pi_-) + \Delta x_1.$$

- Let $\beta_0^* = \log(\pi_+/\pi_-)$, $(\beta_1^*, \ldots, \beta_d^*)' = \Delta e_1$, and $\beta^* = (\beta_0^*, \ldots, \beta_d^*)'$.

Excess Error

- For a linear discriminant method $\hat{\ell}$ with coefficient vector $\hat{\beta}_n$, if $\sqrt{n}(\hat{\beta}_n - \beta^*) \to N(0, \Sigma_\beta)$, the expected increased error rate of $\hat{\ell}$, $E(R(\hat{\ell}) - R(\phi_B))$

$$= \frac{\pi_+ \phi(D_1)}{2\Delta n}\left[\sigma_{00} - \frac{2\beta_0^*}{\Delta}\sigma_{01} + \frac{\beta_0^{*2}}{\Delta^2}\sigma_{11} + \sigma_{22} + \cdots + \sigma_{dd}\right] + o(\frac{1}{n}),$$

  where $D_1 = \Delta/2 + (1/\Delta)\log(\pi_+/\pi_-)$.

- In particular, when $\pi_+ = \pi_-$,

$$E(R(\hat{\ell}) - R(\phi_B)) = \frac{\phi(\Delta/2)}{4\Delta n}\left[\sigma_{00} + \sigma_{22} + \cdots + \sigma_{dd}\right] + o(\frac{1}{n}).$$

Relative Efficiency

- Efron (1975) studied the Asymptotic Relative Efficiency (ARE) of logistic regression (LR) to normal discrimination (LDA) defined as

$$\lim_{n\to\infty} \frac{E(R(\hat{\ell}_{LDA}) - R(\phi_B))}{E(R(\hat{\ell}_{LR}) - R(\phi_B))}.$$

- Logistic regression is shown to be between one half and two thirds as effective as normal discrimination typically.

Framework for Comparison

- Identify the limiting distribution of $\hat{\beta}_n$ for other classification procedures (SVM, boosting, etc.) under the canonical LDA setting:

$$\hat{\beta}_n = arg \min_{\beta} \frac{1}{n} \sum_{i=1}^{n} \rho(y_i, x_i; \beta)$$

- Need large sample theory for M-estimators.
- Find the excess error of each method and compute the efficiency relative to LDA.

M-estimator Asymptotics

- Pollard (ET 1991), Hjort and Pollard (1993), Geyer (AOS 1994), Knight and Fu (AOS 2000), Rocha, Wang and Yu (2009)
- Convexity of the loss ρ is the key.
- Let $L(\beta) := E\,\rho(Y, X; \beta)$, $\beta^* := \mathit{arg}\min L(\beta)$,

$$H(\beta) := \frac{L(\beta)}{\partial\beta\partial\beta'}, \text{ and } G(\beta) := E\left(\frac{\partial\rho(Y, X; \beta)}{\partial\beta}\right)\left(\frac{\partial\rho(Y, X; \beta)}{\partial\beta}\right)'$$

- Under some regularity conditions,

$$\sqrt{n}(\hat{\beta}_n - \beta^*) \to N(0, H(\beta^*)^{-1}G(\beta^*)H(\beta^*)^{-1})$$

in distribution.

Linear SVM

Koo, Lee, Kim, and Park (JMLR 2008), *A Bahadur Representation of the Linear Support Vector Machine*

- With $\beta := (\beta_0, w')'$, $\ell(x;\beta) = w'x + \beta_0$
- $\widehat{\beta}_{\lambda,n} = \arg\min_{\beta} \left\{ \frac{1}{n} \sum_{i=1}^{n} (1 - y_i \ell(x_i;\beta))_+ + \lambda \|w\|^2 \right\}$
- Under the canonical LDA setting with $\pi_+ = \pi_-$, for $\lambda = o(n^{-1/2})$,

$$\sqrt{n}\,(\widehat{\beta}_{\lambda,n} - \beta^*_{SVM}) \to N(0, \Sigma_{\beta^*_{SVM}}),$$

  where $\beta^*_{SVM} = \dfrac{2}{\Delta(2a^* + \Delta)} \beta^*_{LDA}$ and a^* is a constant such that $\phi(a^*)/\Phi(a^*) = \Delta/2$.
- If $\pi_+ \neq \pi_-$, $\hat{w}_n \propto w^*_{LDA}$ but $\hat{\beta}_0$ is inconsistent.

Relative Efficiency of SVM to LDA

Under the canonical LDA setting with $\pi_+ = \pi_- = 0.5$, the ARE of the linear SVM to LDA is

$$Eff = \frac{2}{\Delta}(1 + \frac{\Delta^2}{4})\phi(a^*).$$

Δ	$R(\phi_B)$	a^*	**SVM**	LR
2.0	0.1587	-0.3026	0.7622	0.899
2.5	0.1056	-0.6466	0.6636	0.786
3.0	0.0668	-0.9685	0.5408	0.641
3.5	0.0401	-1.2756	0.4105	0.486
4.0	0.0228	-1.5718	0.2899	0.343

Boosting

- $\widehat{\beta}_n = \arg\min_{\beta} \frac{1}{n} \sum_{i=1}^{n} \exp(-y_i \ell(x_i; \beta))$
- Under the canonical LDA setting with $\pi_+ = \pi_-$,

$$\sqrt{n}\,(\widehat{\beta}_n - \beta^*_{boost}) \to N(0, \Sigma_{\beta^*_{boost}}),$$

  where $\beta^*_{boost} = \frac{1}{2}\beta^*_{LDA}$.
- In general, $\widehat{\beta}_n$ is a consistent estimator of $(1/2)\beta^*_{LDA}$.

Relative Efficiency of Boosting to LDA

Under the canonical LDA setting with $\pi_+ = \pi_- = 0.5$, the ARE of Boosting to LDA is

$$Eff = \frac{1 + \Delta^2/4}{\exp(\Delta^2/4)}.$$

Δ	$R(\phi_B)$	**Boosting**	SVM	LR
2.0	0.1587	0.7358	0.7622	0.899
2.5	0.1056	0.5371	0.6636	0.786
3.0	0.0668	0.3425	0.5408	0.641
3.5	0.0401	0.1900	0.4105	0.486
4.0	0.0228	0.0916	0.2899	0.343

Smooth SVM

Lee and Mangasarian (2001), *SSVM: A Smooth Support Vector Machine*

- $\widehat{\beta}_{\lambda,n} = \arg\min_{\beta} \left\{ \frac{1}{n} \sum_{i=1}^{n} (1 - y_i \ell(x_i; \beta))_+^2 + \lambda \|w\|^2 \right\}$
- Under the canonical LDA setting with $\pi_+ = \pi_-$, for $\lambda = o(n^{-1/2})$,

$$\sqrt{n}\,(\widehat{\beta}_{\lambda,n} - \beta^*_{SSVM}) \to N(0, \Sigma_{\beta^*_{SSVM}}),$$

where $\beta^*_{SVM} = \frac{2}{\Delta(2a^* + \Delta)} \beta^*_{LDA}$ and
a^* is a constant such that $\{a^*\Phi(a^*) + \phi(a^*)\}\Delta = 2\Phi(a^*)$.

Relative Efficiency of SSVM to LDA

Under the canonical LDA setting with $\pi_+ = \pi_- = 0.5$, the ARE of the Smooth SVM to LDA is

$$Eff = \frac{(4 + \Delta^2)\Phi(a^*)}{\Delta(2a^* + \Delta)}.$$

Δ	$R(\phi_B)$	a^*	**SSVM**	SVM	LR
2.0	0.1587	0.4811	0.9247	0.7622	0.899
2.5	0.1056	0.0058	0.8200	0.6636	0.786
3.0	0.0668	-0.4073	0.6779	0.5408	0.641
3.5	0.0401	-0.7821	0.5206	0.4105	0.486
4.0	0.0228	-1.1312	0.3712	0.2899	0.343

Possible Explanation for Increased Efficiency

Hastie, Tibshirani, and Friedman (2001),
Elements of Statistical Learning

- There is a close connection between Fisher's LDA and regression approach to classification with class indicators:

$$\min \sum_{i=1}^{n} (y_i - \beta_0 - w' x_i)^2$$

- The least squares coefficient is identical up to a scalar multiple to the LDA coefficient:

$$\hat{w} \propto \hat{\Sigma}^{-1}(\hat{\mu}_1 - \hat{\mu}_2)$$

A Mixture of Two Gaussian Distributions

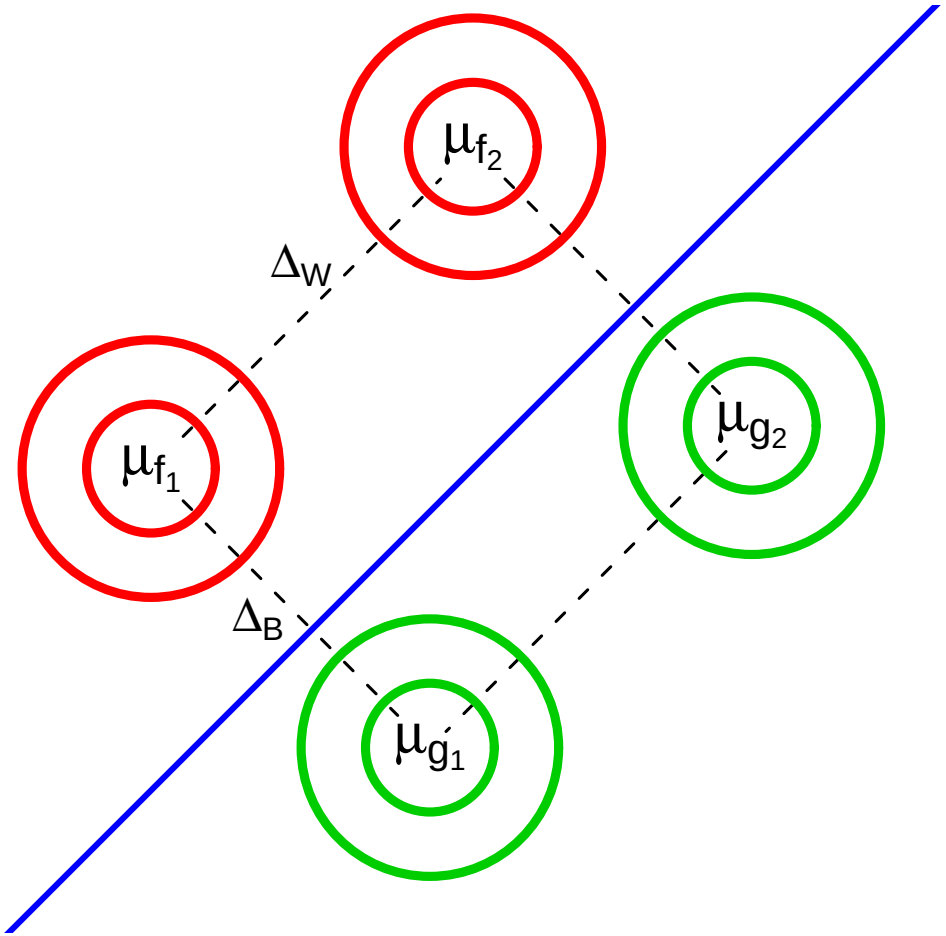


Figure: Δ_W and Δ_B indicate the mean difference between two Gaussian components within each class and the mean difference between two classes.

As Δ_W Varies

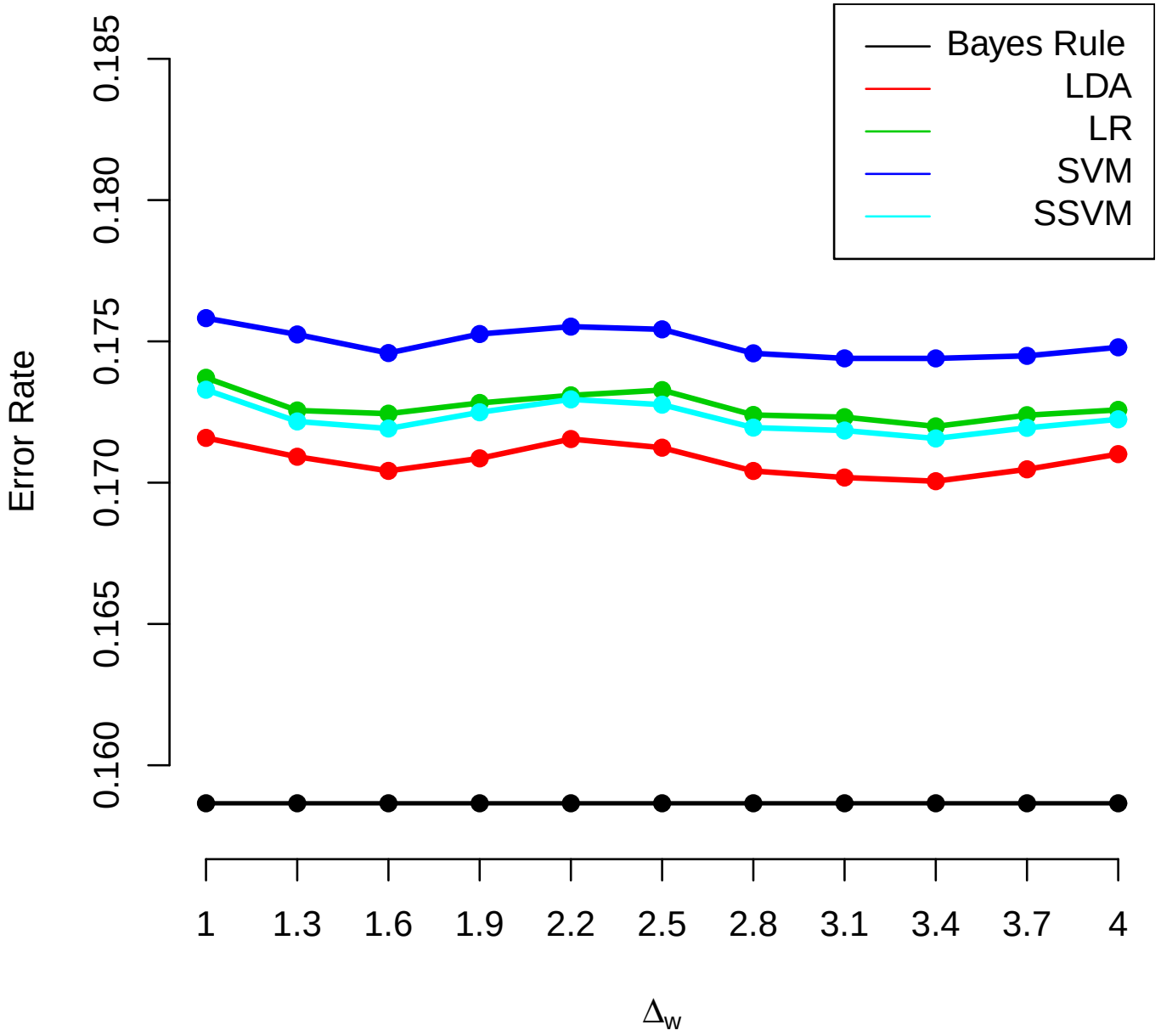


Figure: $\Delta_B = 2$, $d = 5$, $\pi_+ = \pi_-$, $\pi_1 = \pi_2$, and $n = 100$

As Δ_B Varies

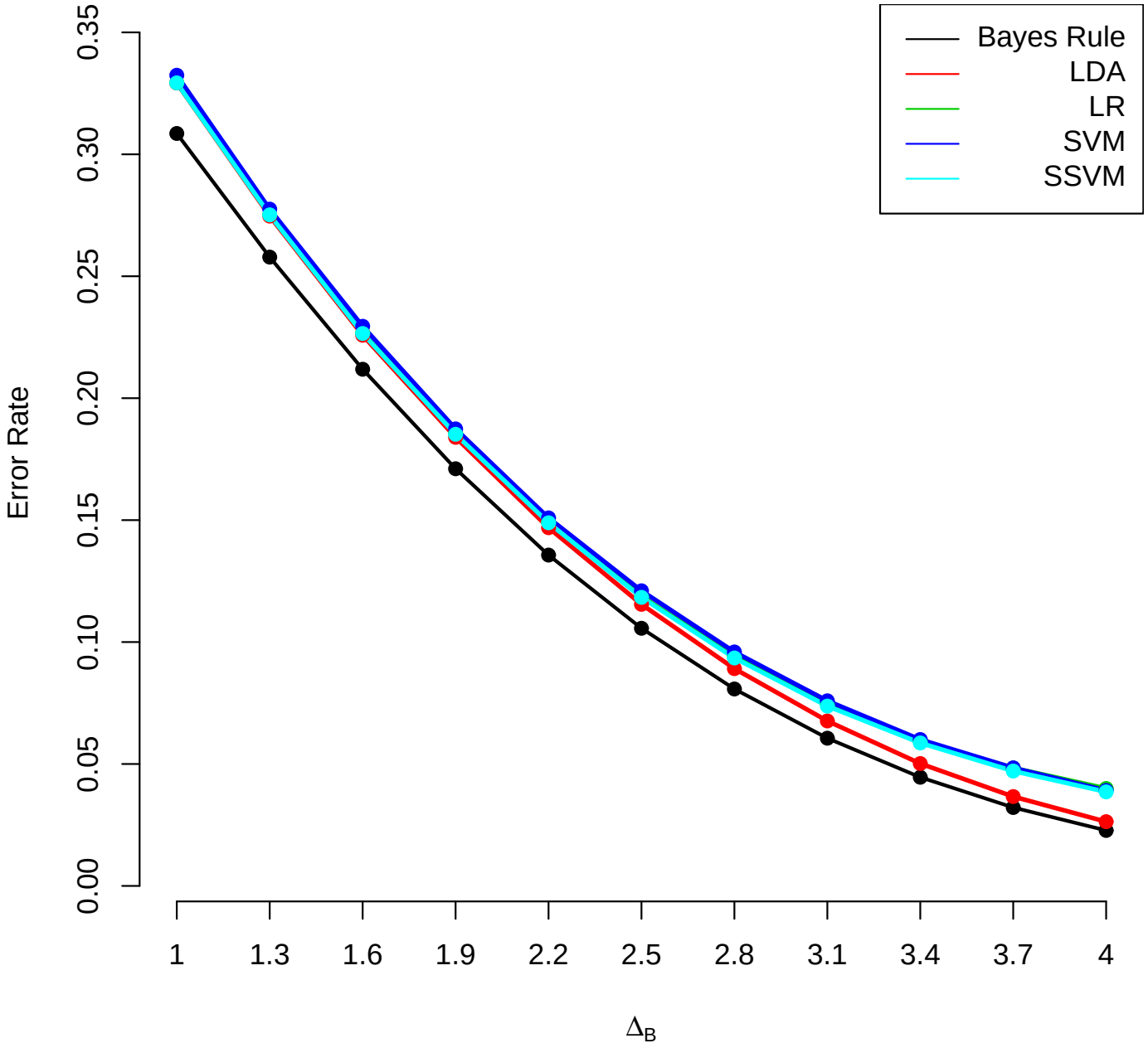


Figure: $\Delta_W = 1$, $d = 5$, $\pi_+ = \pi_-$, $\pi_1 = \pi_2$, and $n = 100$

As Δ_B Varies

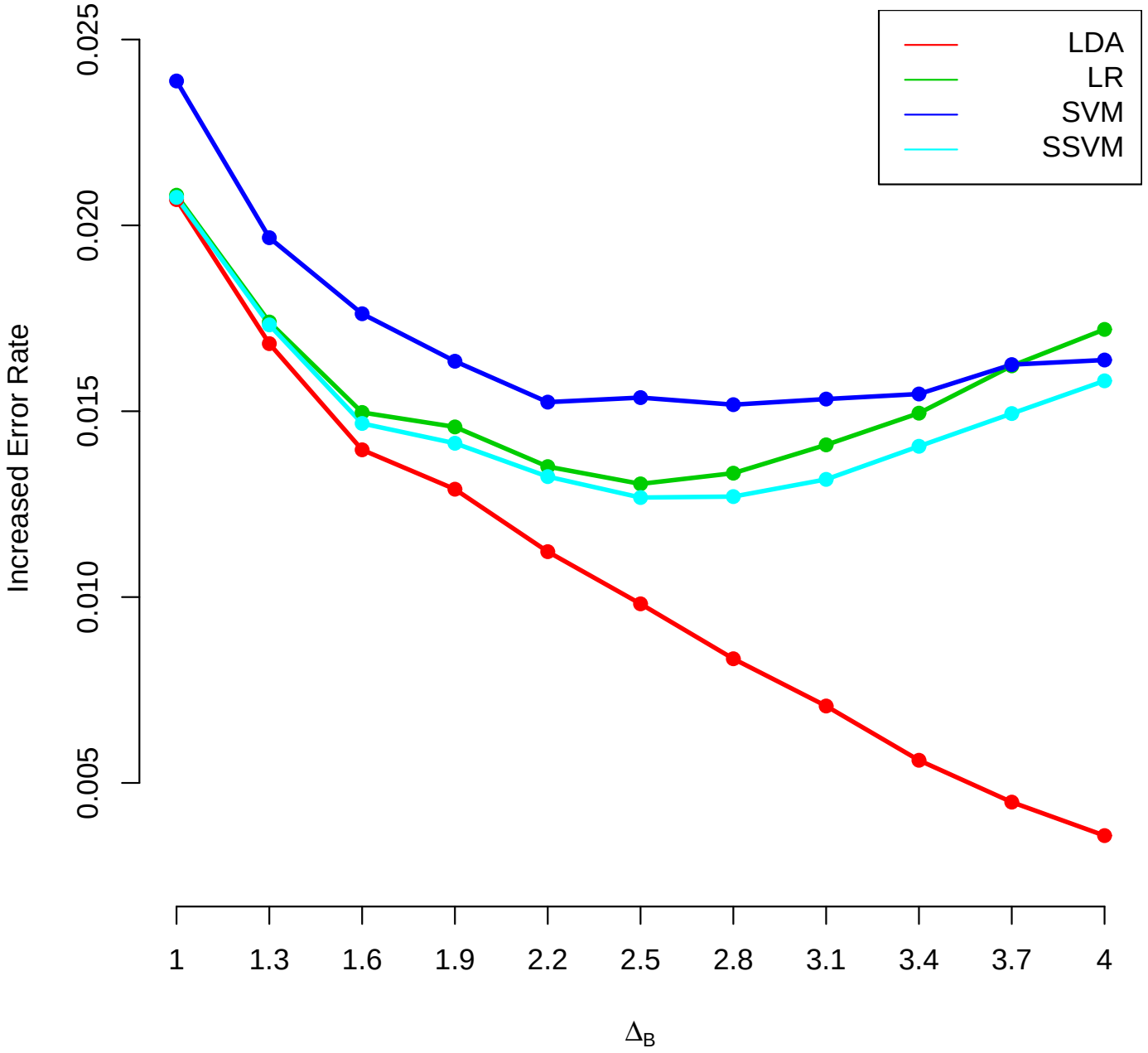


Figure: $\Delta_W = 1$, $d = 5$, $\pi_+ = \pi_-$, $\pi_1 = \pi_2$, and $n = 100$

As Dimension d Varies

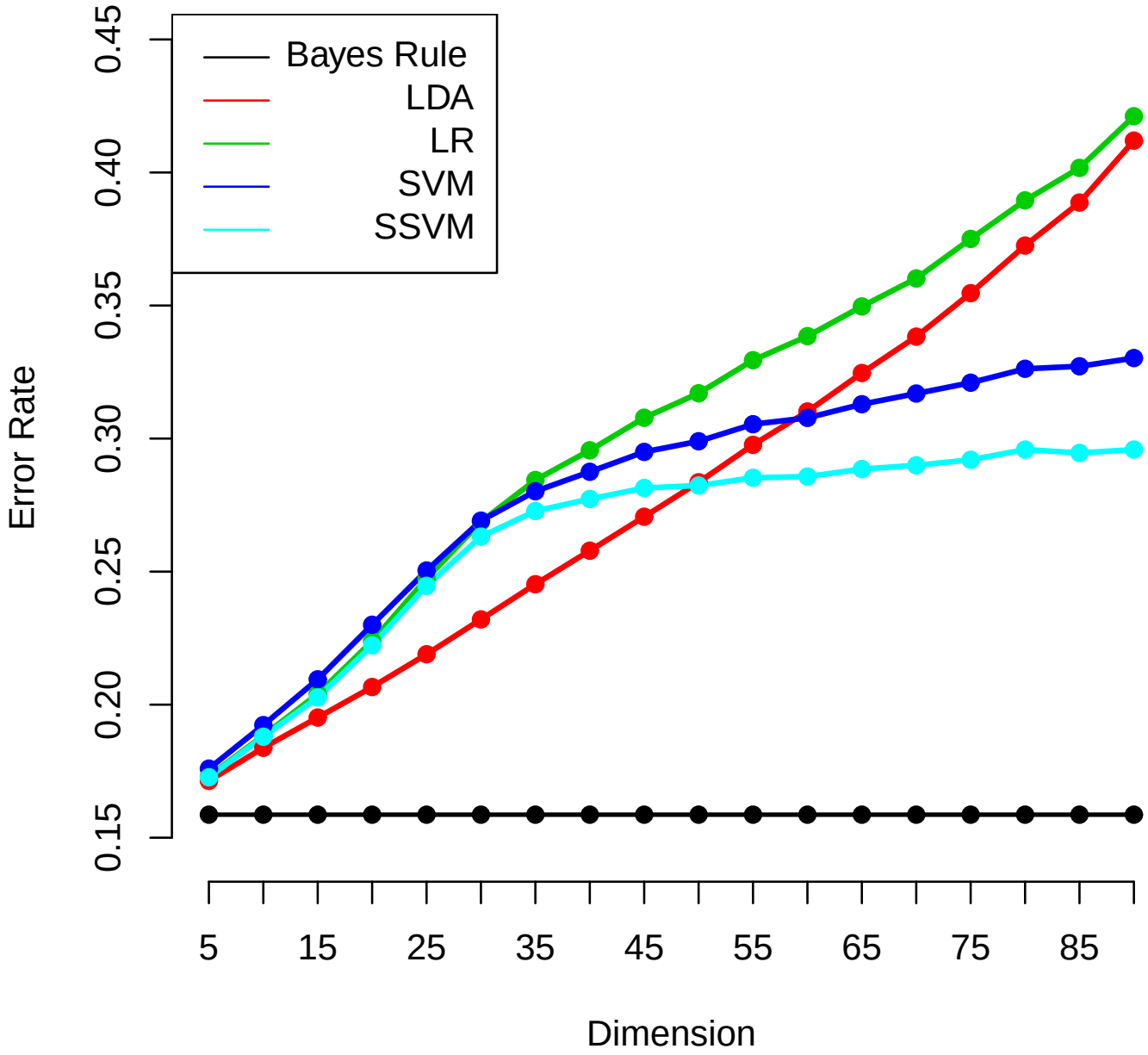


Figure: $\Delta_W = 1$, $\Delta_B = 2$, $\pi_+ = \pi_-$, $\pi_1 = \pi_2$, and $n = 100$

Extensions

- For high dimensional data, study double asymptotics where d also grows with n.
- Compare methods in a regularization framework.
- Investigate consistency and relative efficiency under other models.
- Compare methods in terms of robustness.

Concluding Remarks

- Compared modeling-based approach with algorithmic approach in the efficiency of reducing error rates.
- Under the normal setting, modeling leads to more efficient use of data.
  – Linear SVM is shown to be between 40% and 67% as effective as LDA when the Bayes error rate is between 4% and 10%.
- A loss function plays an important role in determining the efficiency of the corresponding procedure.
  – Squared hinge loss could yield more effective procedure than logistic regression.
- The theoretical comparisons can be extended in many directions.

References

- *A Bahadur Representation of the Linear Support Vector Machine*, Koo, J.-Y., Lee, Y., Kim, Y., and Park, C., *Journal of Machine Learning Research* (2008).
- Relative efficiency analysis and related results are from joint work with Rui Wang (in progress).