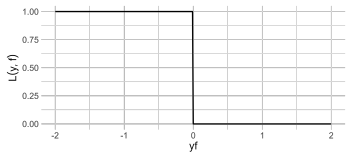


# Introduction to Machine Learning

## Advanced Risk Minimization

### 0-1-Loss



### Learning goals

- Derive the risk minimizer of the 0-1-loss
- Derive the optimal constant model for the 0-1-loss

# 0-1-LOSS

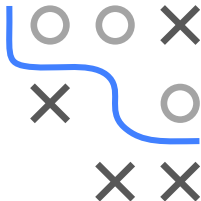
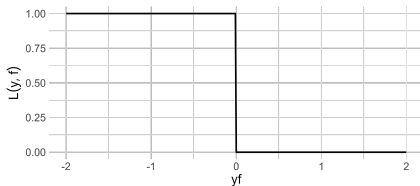
- Let us first consider a discrete classifier  $h : \mathcal{X} \rightarrow \mathcal{Y}$ .
- The most natural choice for  $L(y, h)$  is the 0-1-loss

$$L(y, h) = \mathbb{1}_{\{y \neq h\}} = \begin{cases} 1 & \text{if } y \neq h \\ 0 & \text{if } y = h \end{cases}$$

- For the binary case ( $g = 2$ ) we can express the 0-1-loss for a scoring classifier  $f$  based on the margin  $\nu := yf$

$$L(y, f) = \mathbb{1}_{\{\nu < 0\}} = \mathbb{1}_{\{yf < 0\}}.$$

- Analytic properties: Not continuous, even for linear  $f$  the optimization problem is NP-hard and close to intractable.





## 0-1-LOSS: RISK MINIMIZER / 2

We compute the point-wise optimizer of the above term for the 0-1-loss (defined on a discrete classifier  $h(\mathbf{x})$ ):

$$\begin{aligned}h^*(\mathbf{x}) &= \arg \min_{l \in \mathcal{Y}} \sum_{k \in \mathcal{Y}} L(k, l) \cdot \mathbb{P}(y = k \mid \mathbf{x} = \mathbf{x}) \\&= \arg \min_{l \in \mathcal{Y}} \sum_{k \neq l} \mathbb{P}(y = k \mid \mathbf{x} = \mathbf{x}) \\&= \arg \min_{l \in \mathcal{Y}} 1 - \mathbb{P}(y = l \mid \mathbf{x} = \mathbf{x}) \\&= \arg \max_{l \in \mathcal{Y}} \mathbb{P}(y = l \mid \mathbf{x} = \mathbf{x}),\end{aligned}$$

which corresponds to predicting the most probable class.

Note that sometimes  $h^*(\mathbf{x}) = \arg \max_{l \in \mathcal{Y}} \mathbb{P}(y = l \mid \mathbf{x} = \mathbf{x})$  is referred to as the **Bayes optimal classifier** (without closer specification of the the loss function used).



## 0-1-LOSS: RISK MINIMIZER / 3

The Bayes risk for the 0-1-loss (also: Bayes error rate) is

$$\mathcal{R}^* = 1 - \mathbb{E}_{\mathbf{x}} \left[ \max_{l \in \mathcal{Y}} \mathbb{P}(y = l \mid \mathbf{x}) \right].$$



In the binary case ( $g = 2$ ) we can write risk minimizer and Bayes risk as follows:

$$h^*(\mathbf{x}) = \begin{cases} 1 & \eta(\mathbf{x}) \geq \frac{1}{2} \\ 0 & \eta(\mathbf{x}) < \frac{1}{2} \end{cases}$$

$$\mathcal{R}^* = \mathbb{E}_{\mathbf{x}} [\min(\eta(\mathbf{x}), 1 - \eta(\mathbf{x}))] = 1 - \mathbb{E}_{\mathbf{x}} [\max(\eta(\mathbf{x}), 1 - \eta(\mathbf{x}))].$$

## 0-1-LOSS: RISK MINIMIZER / 4

**Example:** Assume that  $\mathbb{P}(y = 1) = \frac{1}{2}$  and

$$\mathbb{P}(x | y) = \begin{cases} \phi_{\mu_1, \sigma^2}(x) & \text{for } y = 0 \\ \phi_{\mu_2, \sigma^2}(x) & \text{for } y = 1 \end{cases}$$

The decision boundary of the Bayes optimal classifier is shown in orange and the Bayes error rate is highlighted as red area.

