Chapter 2

Preliminaries

2.1 Logarithms

You learned logarithms a long time ago, but you'll really use them a lot in this class. The following identities should be second nature:

$$\log xy = \log x + \log y \qquad\qquad \exp(x+y) = \exp x \exp y$$
$$\log \prod_i x_i = \sum_i \log x_i \qquad\qquad \exp \sum_i x_i = \prod_i \exp x_i$$
$$\log x^n = n \log x \qquad\qquad \exp nx = (\exp x)^n$$
$$\log 1 = 0 \qquad\qquad \exp 0 = 1$$

Because we often deal with products of many probabilities, for example,

$$p(x_1, \ldots, x_n) = \prod_i p(x_i),$$

it's extremely common to take the log of everything, changing the product into a sum:

$$\log p(x_1, \ldots, x_n) = \sum_i \log p(x_i).$$

There are a couple of reasons for this. First, it's often easier to work with sums instead of products. (For example, taking derivatives is easier.)

Second, a product of many probabilities quickly becomes a very small number. An IEEE double only goes down to 10^{-308}, and we often deal with probabilities much smaller than that. To avoid underflow, the typical solution is to use log-probabilities.

Computing with log-probabilities is easy. If we have two log-probabilities $\log p$ and $\log q$, instead of multiplying p and q, we add $\log p$ and $\log q$ (because $\log pq = \log p + \log q$). To compare p and q, just compare $\log p$ and $\log q$, which is equivalent.

The only tricky part is addition. To compute $\log(p+q)$ given $\log p$ and $\log q$, we can't do this:

$$\log(p+q) = \log(\exp \log p + \exp \log q)$$

because either of the exp's might cause an underflow. Instead, assume that $p > q$; if not, swap them. Then, observe that:

$$\log(p + q) = \log p \left(1 + \frac{q}{p}\right)$$

$$= \log p + \log\left(1 + \frac{q}{p}\right)$$

$$= \log p + \log\left(1 + \exp\log\frac{q}{p}\right)$$

$$= \log p + \log(1 + \exp(\log q - \log p)).$$

Now, the exp could still cause an underflow, but the underflow is harmless. (Why?) For an extra little boost in accuracy, you can use the `log1p` function, found in nearly all standard libraries, which computes $\log(1 + x)$ but is accurate for small x.

2.2 Probability

Below is a very brief review of basic probability theory. The notation used for probabilities in NLP is a little sloppy, but hopefully this is good enough. For a proper treatment, see the textbook by **bertsekas+tsitsiklis:2008**

A random variable is a variable with a different random value in each "experiment". For example, if our experiments are coin flips, we could define a random variable $C \in \{\text{heads}, \text{tails}\}$ for the result of the flip. Or, if our experiments are the words of a speech, we could define a random variable $W \in \{\text{a}, \text{aa}, \text{ab}, \ldots\}$ for the words spoken. If X is a random variable with values in $\mathcal{X}$, we call $P(X)$ the distribution of X. If $x \in \mathcal{X}$, we write $P(X = x)$ for the probability that X has value x. We must have

$$\sum_{x \in \mathcal{X}} P(X = x) = 1.$$

For example, if $P(W)$ is a distribution over English words, we might have

$$P(W = \text{the}) = 0.1$$

$$P(W = \text{syzygy}) = 10^{-10}$$

$$\vdots$$

Things get more interesting when we deal with more than one random variable. For example, suppose our experiments are words spoken during a debate, and W is again the words spoken, while $S \in \{\text{Clinton}, \text{Trump}, \ldots\}$ is the person speaking. We can talk about the *joint distribution* of S and W, written $P(S, W)$, which should satisfy

$$\sum_{s, w} P(S = s, W = w) = 1.$$

Let's make up some numbers:

$$P(S = \text{Trump}, W = \text{bigly}) = 0.2$$

$$P(S = \text{Trump}, W = \text{huge}) = 0.4$$

$$P(S = \text{Clinton}, W = \text{people}) = 0.3$$

$$P(S = \text{Clinton}, W = \text{think}) = 0.1.$$

We also have to have

$$P(S = s) = \sum_w P(S = s, W = w)$$

$$P(W = w) = \sum_s P(S = s, W = w).$$

Using our made-up numbers, we have

$$P(S = \text{Trump}) = 0.2 + 0.4 = 0.6$$

$$P(S = \text{Clinton}) = 0.3 + 0.1 = 0.4$$

and

$$P(W = \text{bigly}) = 0.2$$

$$P(W = \text{huge}) = 0.4$$

$$P(W = \text{people}) = 0.3$$

$$P(W = \text{think}) = 0.1.$$

It's extremely common to write $P(w)$ as shorthand for $P(W = w)$. This leads to some sloppiness, because the symbol P is now "overloaded" to mean several things and you're supposed to know which one. To be precise, we should distinguish the distributions (using $P(S = s)$ or $P_S(s)$). But in NLP, we deal with some fairly complicated structures, and it becomes messy to keep this up. In practice, it's rarely a problem to use the sloppier notation.

We also define the *conditional distributions*

$$P(s \mid w) = \frac{P(s, w)}{P(w)}$$

$$P(w \mid s) = \frac{P(s, w)}{P(s)}.$$

Note that

$$\sum_s P(s \mid w) = 1$$

$$\sum_w P(w \mid s) = 1.$$

You should know this already, but it should be second nature, and in particular, be sure never to get $p(s \mid w)$ and $p(w \mid s)$ confused! Using our made-up numbers:

$$P(\text{Trump} \mid \text{bigly}) = 0.2/0.2 = 1$$

$$P(\text{bigly} \mid \text{Trump}) = 0.2/0.6 \approx 0.333.$$

Finally, if a random variable has numeric values, we can talk about its average or expected value. For example, let $c_e(w)$ be the number of occurrences of the letter e in w. The *expectation* of c_e is

$$E[c_e] = \sum_w P(W = w) c_e(w),$$

and using our made-up numbers, this is

$$E[c_e] = 0.2 \cdot 0 + 0.4 \cdot 1 + 0.3 \cdot 2 + 0.1 \cdot 0 = 1.$$