

Derivation of Softmax, F1, k-NN

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unless otherwise stated

We have seen the gradual development of machine learning systems to neural networks.

- linear regression \rightarrow Perceptron \rightarrow (multinomial) logistic regression \rightarrow MLP

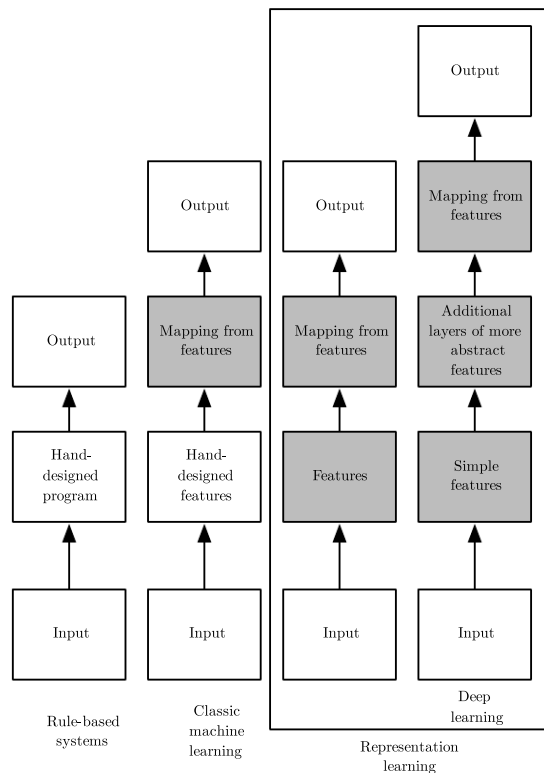
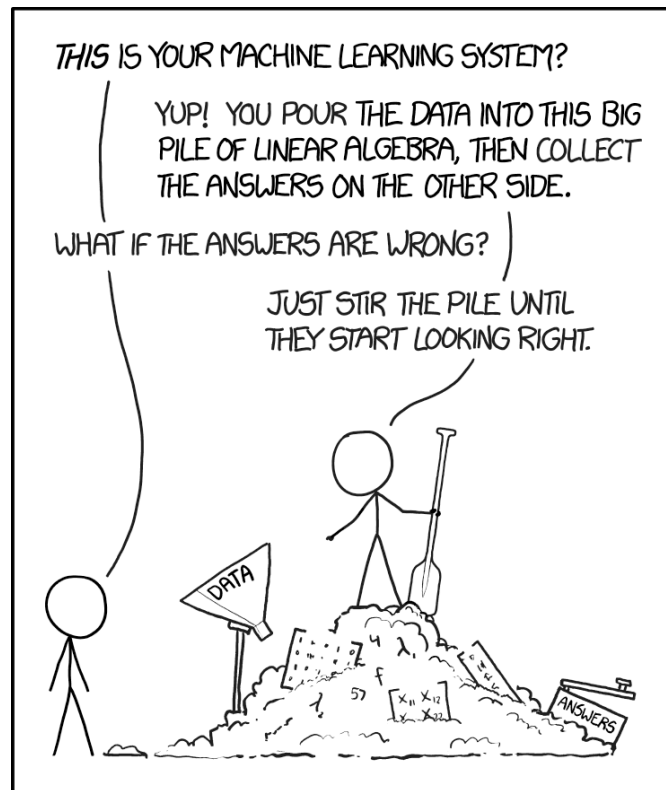


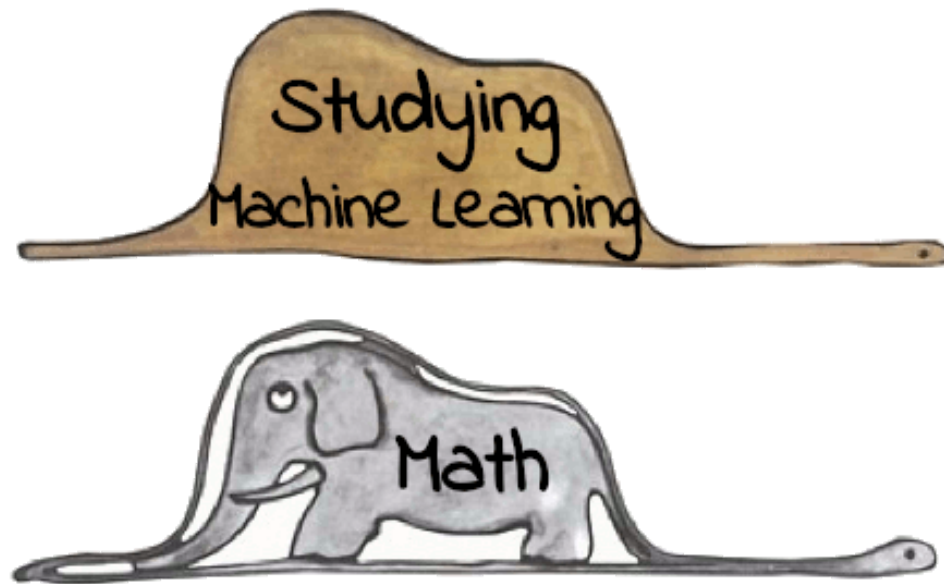
Figure 1.5 of "Deep Learning" book, <https://www.deeplearningbook.org>.



https://imgs.xkcd.com/comics/machine_learning_2x.png



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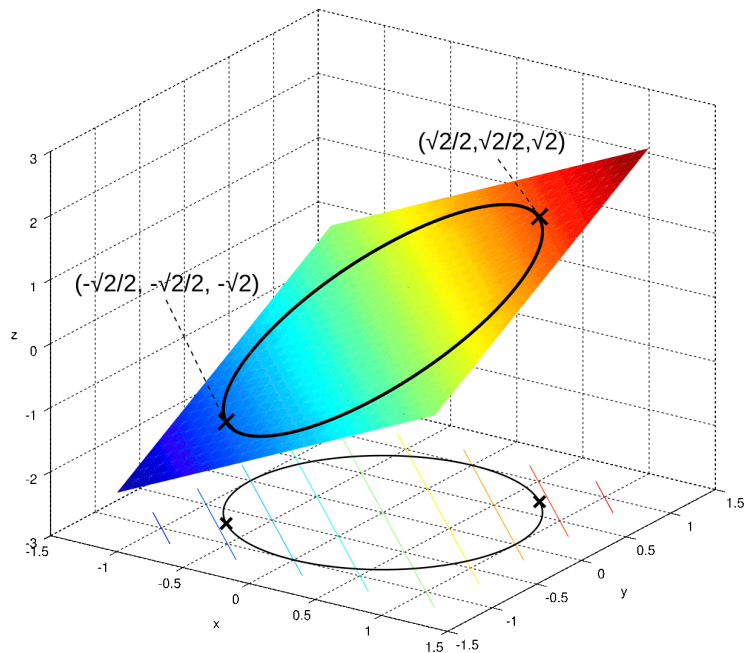


Modified from https://amir-arsalan.github.io/images/little_prince_elephant.jpg

Constrained Optimization

Given a function $f(\mathbf{x})$, we can find a minimum/maximum with respect to a vector $\mathbf{x} \in \mathbb{R}^D$, by investigating the critical points $\nabla_{\mathbf{x}} f(\mathbf{x}) = 0$.

Consider now finding a minimum subject to a constraint $g(\mathbf{x}) = 0$.



On the left, there is an example with $f(x, y) = x + y$ and the constraint $x^2 + y^2 = 1$, which can be represented as $g(x, y) = x^2 + y^2 - 1$.

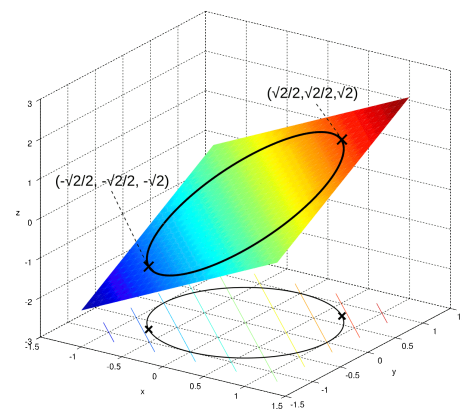
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Lagrange Multipliers – Equality Constraints

Let $f(\mathbf{x}) : \mathbb{R}^D \rightarrow \mathbb{R}$ be a function. We seek its minimum subject to an equality constraint $g(\mathbf{x}) = 0$ for $g(\mathbf{x}) : \mathbb{R}^D \rightarrow \mathbb{R}$.

- Note that $\nabla_{\mathbf{x}}g(\mathbf{x})$ is orthogonal to the surface of the constraint, because if \mathbf{x} and a nearby point $\mathbf{x} + \boldsymbol{\varepsilon}$ lie on the surface, from the Taylor expansion $g(\mathbf{x} + \boldsymbol{\varepsilon}) \approx g(\mathbf{x}) + \boldsymbol{\varepsilon}^T \nabla_{\mathbf{x}}g(\mathbf{x})$ we get $\boldsymbol{\varepsilon}^T \nabla_{\mathbf{x}}g(\mathbf{x}) \approx 0$.
- For the desired minimum, $\nabla_{\mathbf{x}}f(\mathbf{x})$ must also be orthogonal to the constraint surface (or else moving in the direction of the derivative would increase the value).
- Therefore, there must exist λ such that $\nabla_{\mathbf{x}}f = \lambda \nabla_{\mathbf{x}}g$.

Consequently, the sought minimum either fulfills $\nabla_{\mathbf{x}}f - \lambda \nabla_{\mathbf{x}}g = 0$ for some λ , or it is an unconstrained minimum – in that case, the equation also holds with $\lambda = 0$.



<https://upload.wikimedia.org/wikipedia/commons/e/ed/L>

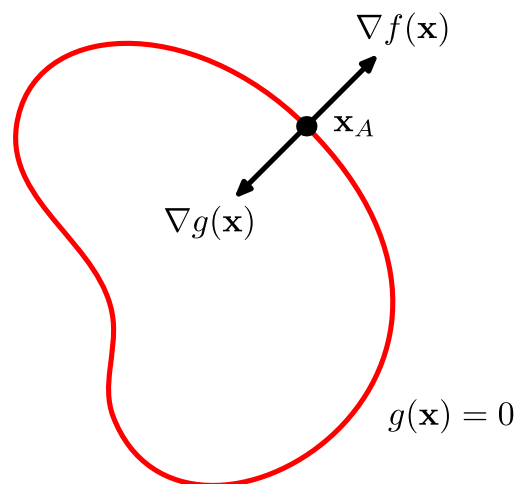


Figure E.1 of Pattern Recognition and Machine Learning.

Minimization – Equality Constraint

Let $f(\mathbf{x}) : \mathbb{R}^D \rightarrow \mathbb{R}$ be a function that has a minimum (or a maximum) in \mathbf{x} subject to equality constraint $g(\mathbf{x}) = 0$. Assume that both f and g have continuous partial derivatives and that $\nabla_{\mathbf{x}}g(\mathbf{x}) \neq 0$.

Then there exists a $\lambda \in \mathbb{R}$, such that the **Lagrangian function**

$$\mathcal{L}(\mathbf{x}, \lambda) \stackrel{\text{def}}{=} f(\mathbf{x}) - \lambda g(\mathbf{x})$$

has a zero gradient in both \mathbf{x} and λ .

In detail,

- $\frac{\partial \mathcal{L}}{\partial \lambda} = 0$ leads to $g(\mathbf{x}) = 0$;
- $\nabla_{\mathbf{x}}\mathcal{L} = 0$ is the previously derived $\nabla_{\mathbf{x}}f - \lambda\nabla_{\mathbf{x}}g = 0$.

We can use induction if there are multiple equality constraints, resulting in the following generalization.

Let $f(\mathbf{x}) : \mathbb{R}^D \rightarrow \mathbb{R}$ be a function that has a minimum (or a maximum) in \mathbf{x} subject to equality constraints $g_1(\mathbf{x}) = 0, \dots, g_m(\mathbf{x}) = 0$. Assume that f, g_1, \dots, g_m have continuous partial derivatives and that the gradients $\nabla_{\mathbf{x}} g_1(\mathbf{x}), \dots, \nabla_{\mathbf{x}} g_m(\mathbf{x})$ are linearly independent.

Then there exist $\lambda_1 \in \mathbb{R}, \dots, \lambda_m \in \mathbb{R}$, such that the **Lagrangian function**

$$\mathcal{L}(\mathbf{x}, \boldsymbol{\lambda}) \stackrel{\text{def}}{=} f(\mathbf{x}) - \sum_{i=1}^m \lambda_i g_i(\mathbf{x})$$

has a zero gradient in both \mathbf{x} and $\boldsymbol{\lambda}$.

This strategy of finding constrained minima is known as the **method of Lagrange multipliers**.

Example of Minimization with Equality Constraint

Assume we want to find a categorical distribution $\mathbf{p} = (p_1, \dots, p_n)$ with maximum entropy.

Then we want to minimize $-H(\mathbf{p})$ under the constraints

- $p_i \geq 0$ for all i ,
- $\sum_{i=1}^n p_i = 1$.

Ignoring the first constraint for the time being, we form a Lagrangian

$$\mathcal{L} = \left(\sum_i p_i \log p_i \right) - \lambda \left(\sum_i p_i - 1 \right).$$

Computing the derivative with respect to p_i and setting it equal to zero, we get

$$0 = \frac{\partial \mathcal{L}}{\partial p_i} = 1 \cdot \log(p_i) + p_i \cdot \frac{1}{p_i} - \lambda = \log(p_i) + 1 - \lambda.$$

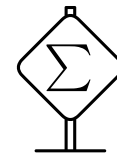
Therefore, all $p_i = e^{\lambda-1}$ must be the same, and the constraint $\sum_{i=1}^n p_i = 1$ yields $p_i = \frac{1}{n}$.

Minimization – With Respect to a Function

So far, we minimized a function with respect to a finite number of variables.

A function of a function, $J[f]$, is known as a **functional**, for example the entropy $H[\cdot]$.

To minimize a functional with respect to a function, we can turn to the *calculus of variations*.



Consider a functional

$$J[f] = \int_a^b g(\mathbf{x}, f(\mathbf{x})) \, d\mathbf{x},$$

where $f(\mathbf{x})$ and $g(\mathbf{x}, y = f(\mathbf{x}))$ are twice continuously differentiable with respect to all arguments.

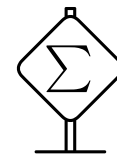
If J has a minimum (or a maximum) in function f , then for all \mathbf{x}

$$\frac{\partial g(\mathbf{x}, y = f(\mathbf{x}))}{\partial y} = 0.$$

Function with Maximum Entropy

What distribution over \mathbb{R} maximizes entropy $H[p] = -\mathbb{E}_x[\log p(x)]$?

For continuous values, the entropy is an integral $H[p] = -\int p(x) \log p(x) dx$.



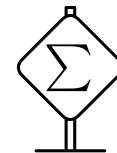
We cannot just maximize H with respect to a function p , because:

- the result might not be a probability distribution – we need to add a constraint that $\int p(x) dx = 1$;
- the problem is underspecified because a distribution can be shifted without changing the entropy – we add a constraint $\mathbb{E}[x] = \mu$;
- because entropy increases as variance increases, we ask which distribution with a *fixed* variance σ^2 has maximum entropy – adding a constraint $\text{Var}(x) = \sigma^2$.

Function with Maximum Entropy

Lagrangian $\mathcal{L}(p(x), x, \boldsymbol{\lambda}; \mu, \sigma^2)$ of all the constraints and the entropy function is

$$\mathcal{L} = -H[p] - \lambda_1 \left(\int p(x) dx - 1 \right) - \lambda_2 (\mathbb{E}[x] - \mu) - \lambda_3 (\text{Var}(x) - \sigma^2).$$



By expanding all definitions to integrals, we get

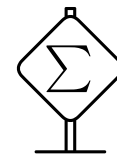
$$\begin{aligned} \mathcal{L}(p(x), x, \boldsymbol{\lambda}; \mu, \sigma^2) = \int & \left(p(x) \log p(x) - \lambda_1 p(x) - \lambda_2 p(x)x - \lambda_3 p(x)(x - \mu)^2 \right) dx \\ & + \lambda_1 + \mu \lambda_2 + \sigma^2 \lambda_3. \end{aligned}$$

We now set the derivative of the integrand with respect to $p(x)$ equal to zero:

$$0 = \log p(x) + 1 - \lambda_1 - \lambda_2 x - \lambda_3 (x - \mu)^2,$$

obtaining $p(x) = \exp \left(\lambda_1 + \lambda_2 x + \lambda_3 (x - \mu)^2 - 1 \right).$

We can verify that setting $\lambda_1 = 1 - \log \sqrt{2\pi\sigma^2}$, $\lambda_2 = 0$ and $\lambda_3 = -1/(2\sigma^2)$ fulfills all the constraints, arriving at



$$\begin{aligned} p(x) &= \exp \left(\lambda_1 + \lambda_2 x + \lambda_3 (x - \mu)^2 - 1 \right) \\ &= \exp \left(1 - \log \sqrt{2\pi\sigma^2} + -1/(2\sigma^2) (x - \mu)^2 - 1 \right) \\ &= \frac{1}{\sqrt{2\pi\sigma^2}} \exp \left(-\frac{(x - \mu)^2}{2\sigma^2} \right) \\ &= \mathcal{N}(x; \mu, \sigma^2). \end{aligned}$$

Let $\mathbb{X} = \{(\mathbf{x}_1, t_1), (\mathbf{x}_2, t_2), \dots, (\mathbf{x}_N, t_N)\}$ be training data of a K -class classification, with $\mathbf{x}_i \in \mathbb{R}^D$ and $t_i \in \{1, 2, \dots, K\}$.

We want to model it using a function $\pi : \mathbb{R}^D \rightarrow \mathbb{R}^K$ so that $\pi(\mathbf{x})$ gives a distribution of classes for input \mathbf{x} .

We impose the following conditions on π :

- for $1 \leq k \leq K$: $\pi(\mathbf{x})_k \geq 0$,
- $$\sum_{k=1}^K \pi(\mathbf{x})_k = 1,$$
- for $1 \leq k \leq K$:
$$\sum_{i=1}^N \pi(\mathbf{x}_i)_k \mathbf{x}_i = \sum_{i=1}^N \mathbb{1}[t_i = k] \mathbf{x}_i.$$

There are many such π , one particularly bad is

$$\pi(\mathbf{x}) = \begin{cases} \mathbf{1}_{t_i} & \text{if there exists } i : \mathbf{x}_i = \mathbf{x}, \\ \mathbf{1}_1 & \text{otherwise,} \end{cases}$$

where $\mathbf{1}_i$ is a one-hot encoding of i (vector of zeros, except for position i , which is equal to 1).

Therefore, we want to find a more **general** π – consequently, we turn to the principle of maximum entropy and search for π with maximum entropy.

Derivation of Softmax using Maximum Entropy

We want to minimize $-\sum_{i=1}^N H(\pi(\mathbf{x}_i))$ given

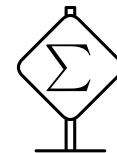
- for $1 \leq i \leq N$, $1 \leq k \leq K$: $\pi(\mathbf{x}_i)_k \geq 0$,
- for $1 \leq i \leq N$: $\sum_{k=1}^K \pi(\mathbf{x}_i)_k = 1$,
- for $1 \leq j \leq D$, $1 \leq k \leq K$: $\sum_{i=1}^N \pi(\mathbf{x}_i)_k x_{i,j} = \sum_{i=1}^N [t_i = k] x_{i,j}$.

We therefore form a Lagrangian (ignoring the first inequality constraint):

$$\begin{aligned} \mathcal{L} = & \sum_{i=1}^N \sum_{k=1}^K \pi(\mathbf{x}_i)_k \log(\pi(\mathbf{x}_i)_k) \\ & - \sum_{j=1}^D \sum_{k=1}^K \lambda_{j,k} \left(\sum_{i=1}^N \pi(\mathbf{x}_i)_k x_{i,j} - [t_i = k] x_{i,j} \right) \\ & - \sum_{i=1}^N \beta_i \left(\sum_{k=1}^K \pi(\mathbf{x}_i)_k - 1 \right). \end{aligned}$$

We now compute partial derivatives of the Lagrangian, notably the values

$$\frac{\partial}{\partial \pi(\mathbf{x}_i)_k} \mathcal{L}.$$



We arrive at

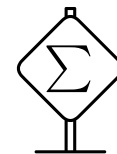
$$\frac{\partial}{\partial \pi(\mathbf{x}_i)_k} \mathcal{L} = \log(\pi(\mathbf{x}_i)_k) + 1 - \mathbf{x}_i^T \boldsymbol{\lambda}_{*,k} - \beta_i.$$

Setting the derivative of the Lagrangian to zero, we obtain

$$\pi(\mathbf{x}_i)_k = e^{\mathbf{x}_i^T \boldsymbol{\lambda}_{*,k} + \beta_i - 1}.$$

Such a form guarantees $\pi(\mathbf{x}_i)_k > 0$, which we did not include in the conditions.

In order to find out the β_i values, we turn to the constraint



$$\sum_k \pi(\mathbf{x}_i)_k = \sum_k e^{\mathbf{x}_i^T \boldsymbol{\lambda}_{*,k} + \beta_i - 1} = 1,$$

from which we get

$$e^{\beta_i} = \frac{1}{\sum_k e^{\mathbf{x}_i^T \boldsymbol{\lambda}_{*,k} - 1}},$$

yielding

$$\pi(\mathbf{x}_i)_k = e^{\mathbf{x}_i^T \boldsymbol{\lambda}_{*,k} + \beta_i - 1} = \frac{e^{\mathbf{x}_i^T \boldsymbol{\lambda}_{*,k}}}{\sum_{k'} e^{\mathbf{x}_i^T \boldsymbol{\lambda}_{*,k'}}} = \text{softmax}(\mathbf{x}_i^T \boldsymbol{\lambda})_k.$$

When evaluating binary classification, we have used **accuracy** so far.

However, there are other metrics we might want to consider.

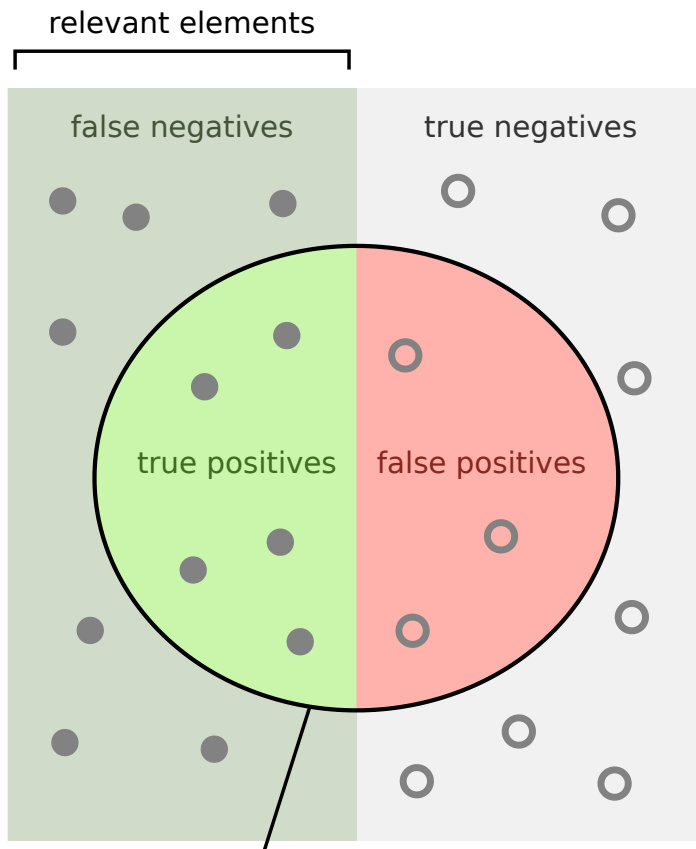
One of them is F_1 -score.

Consider the following **confusion matrix**:

	Target positive	Target negative
Predicted positive	True Positive (TP)	False Positive (FP)
Predicted negative	False Negative (FN)	True Negative (TN)

Accuracy can be computed as

$$\text{accuracy} = \frac{TP + TN}{TP + TN + FP + FN}$$



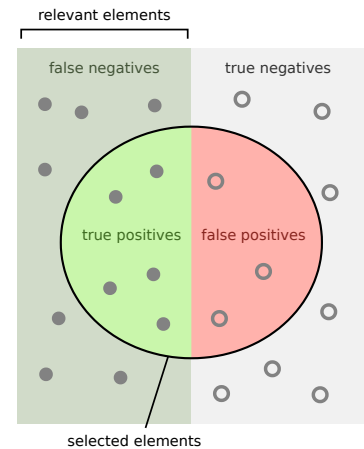
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<https://upload.wikimedia.org/wikipedia/commons/2/26/Precisionrecall.svg>

	Target positive	Target negative
Predicted positive	True Positive (TP)	False Positive (FP)
Predicted negative	False Negative (FN)	True Negative (TN)

In some cases, we are mostly interested in positive examples.

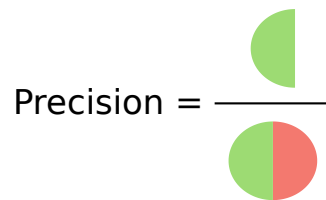
We define **precision** (percentage of correct predictions in predicted examples) and **recall** (percentage of correct predictions in the gold examples) as

$$\text{precision} = \frac{TP}{TP + FP},$$
$$\text{recall} = \frac{TP}{TP + FN}.$$



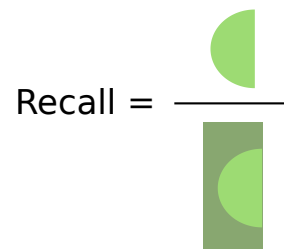
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How many selected items are relevant?



$$\text{Precision} = \frac{\text{green half}}{\text{green half} + \text{red half}}$$

How many relevant items are selected?



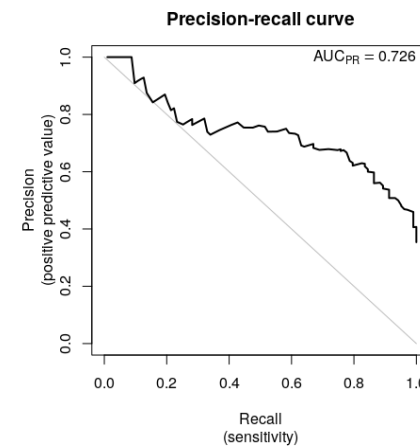
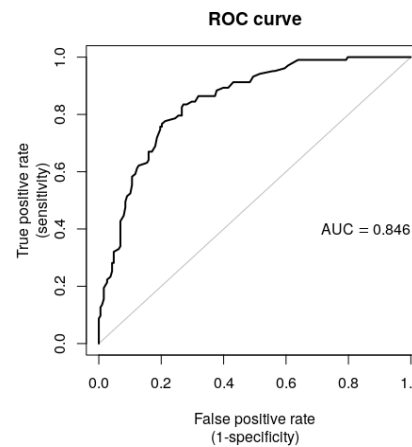
$$\text{Recall} = \frac{\text{green half}}{\text{green half} + \text{grey half}}$$

<https://upload.wikimedia.org/wikipedia/commons/2/26/Precisionrecall.svg>

The precision and recall go “against each other”: decreasing the classifier threshold usually increases recall and decreases precision, and vice versa.

We therefore define a single **F_1 -score** as a harmonic mean of precision and recall:

$$\begin{aligned} F_1 &= \frac{2}{\text{precision}^{-1} + \text{recall}^{-1}} \\ &= \frac{2 \cdot \text{precision} \cdot \text{recall}}{\text{precision} + \text{recall}} \\ &= \frac{TP}{TP + FP} + \frac{TP}{TP + FN} \end{aligned}$$



https://modtools.files.wordpress.com/2020/01/roc_pr-1.png

F_1 -score and Other Means of Precision and Recall

Arithmetic mean of precision&recall is

$$AM(p, r) \stackrel{\text{def}}{=} \frac{p + r}{2}.$$

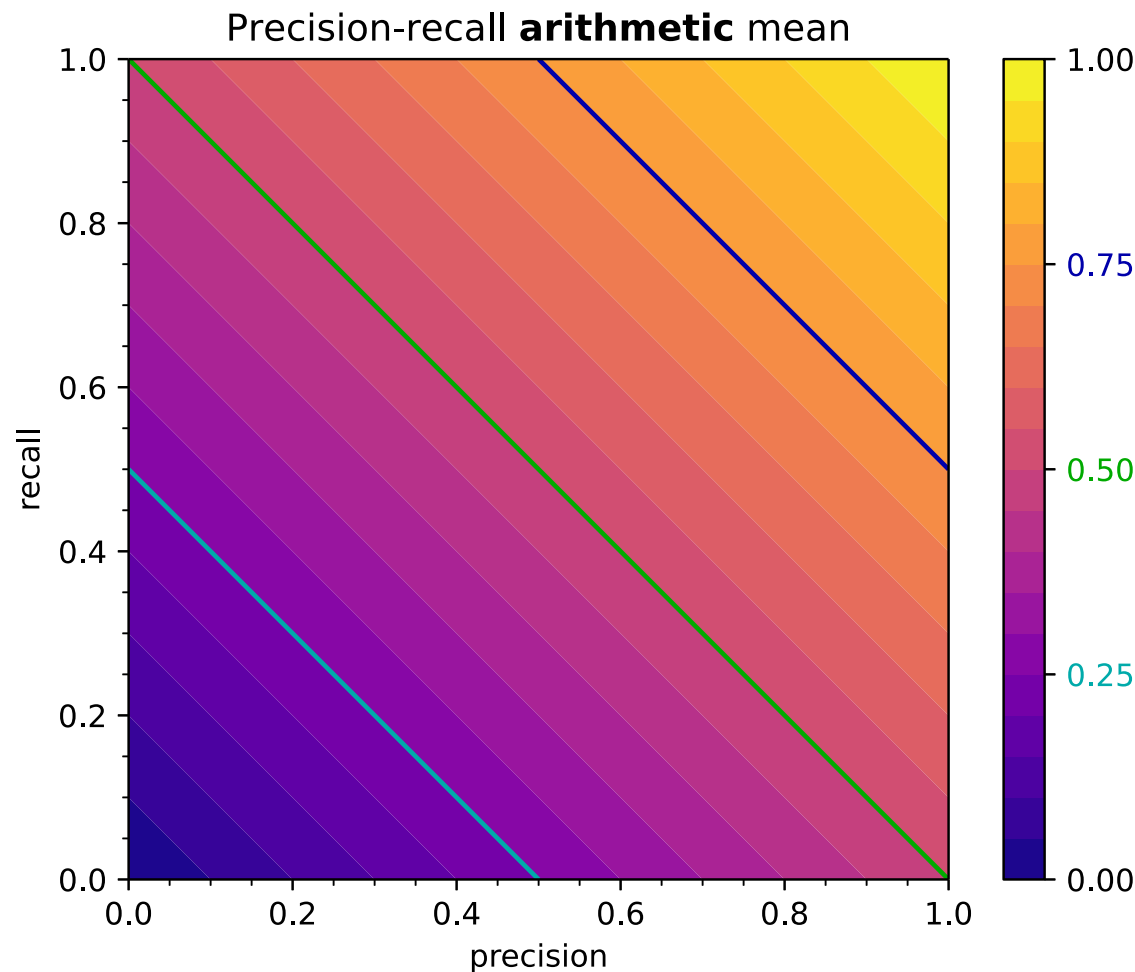
As any mean, it is "between" the input values

$$\min(p, r) \leq AM(p, r),$$

$$AM(p, r) \leq \max(p, r).$$

However,

$$AM(1\%, 100\%) = 50.5\%.$$

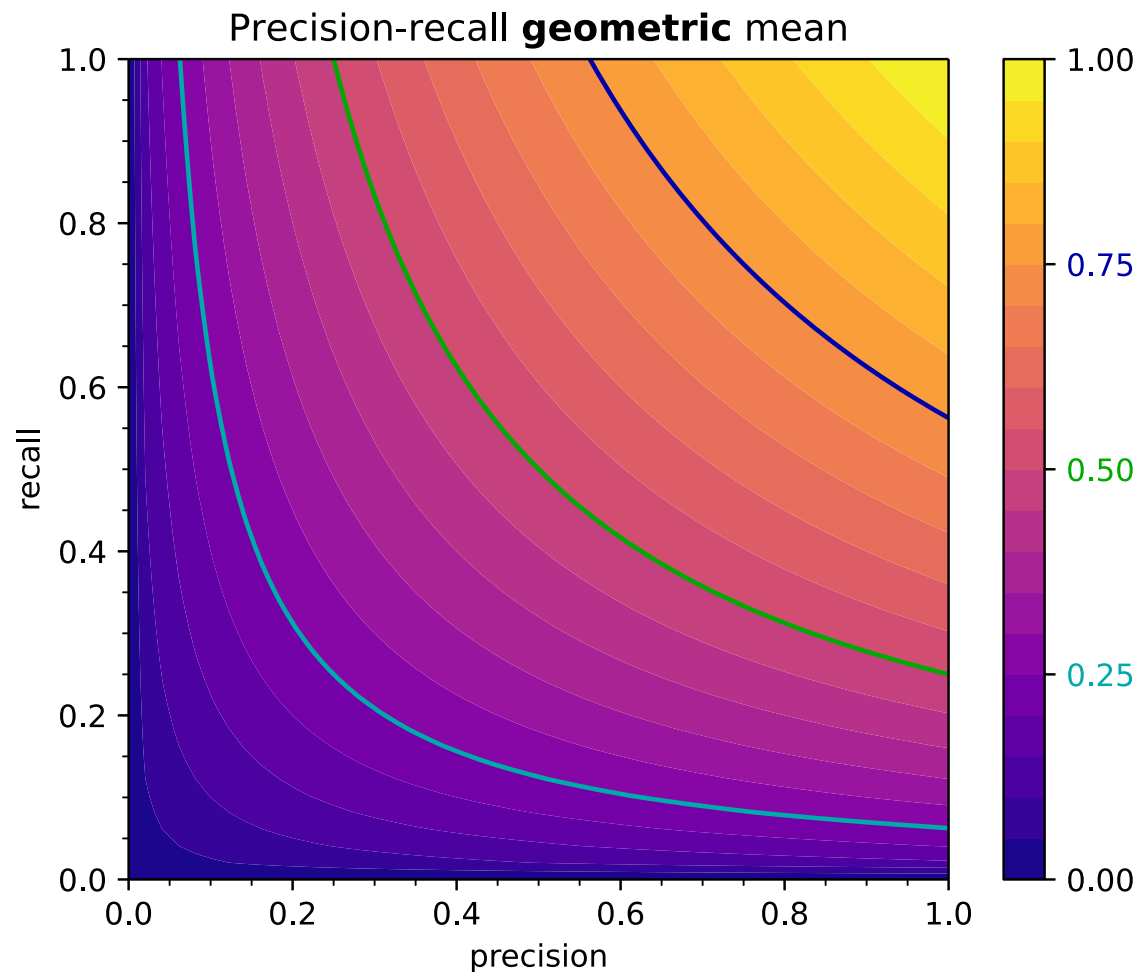


Geometric mean of precision&recall is

$$GM(p, r) \stackrel{\text{def}}{=} \sqrt{p \cdot r}.$$

It is better than the arithmetic mean,
but still

$$GM(1\%, 100\%) = 10\%.$$



Harmonic mean of precision&recall is

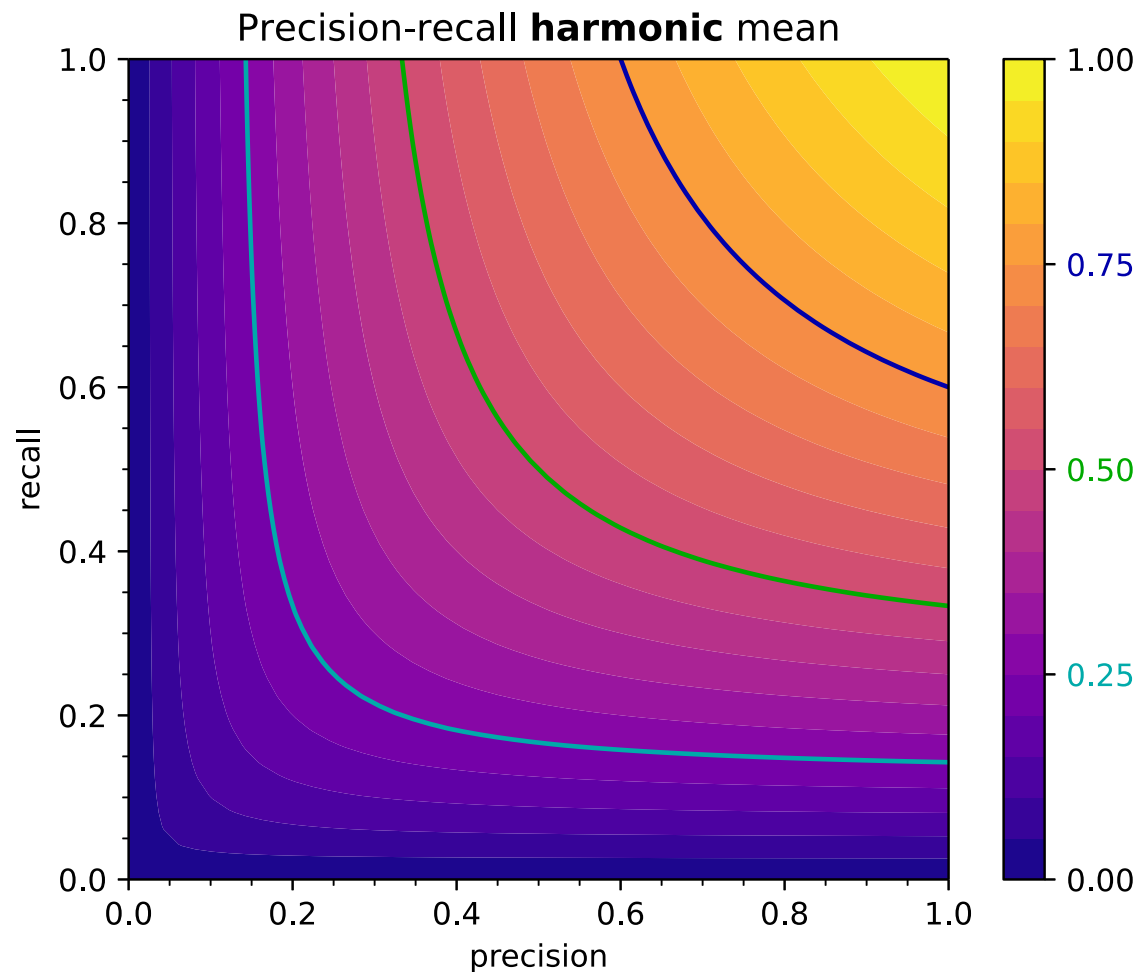
$$HM(p, r) \stackrel{\text{def}}{=} \frac{2}{\frac{1}{p} + \frac{1}{r}}.$$

In addition to being bounded by the input values, HM is also dominated by the minimum of its input values:

$$\begin{aligned}\min(p, r) &\leq HM(p, r), \\ HM(p, r) &\leq \max(p, r), \\ HM(p, r) &\leq 2 \min(p, r).\end{aligned}$$

For example,

$$HM(1\%, 100\%) \approx 2\%.$$



The F_1 score can be generalized to F_β score, which can be used as a metric when recall is β times more important than precision; F_2 favoring recall and $F_{0.5}$ favoring precision are commonly used.

The formula for F_β is

$$\begin{aligned} F_\beta &= \frac{1 + \beta^2}{\text{precision}^{-1} + \beta^2 \cdot \text{recall}^{-1}} \\ &= \frac{(1 + \beta^2) \cdot \text{precision} \cdot \text{recall}}{\beta^2 \cdot \text{precision} + \text{recall}} \\ &= \frac{TP + \beta^2 \cdot TP}{TP + FP + \beta^2 \cdot (TP + FN)}. \end{aligned}$$

You may wonder why is β^2 used in the formula

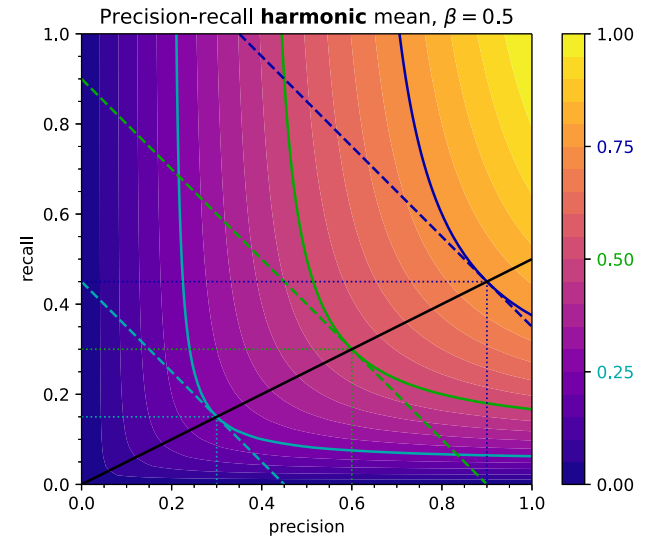
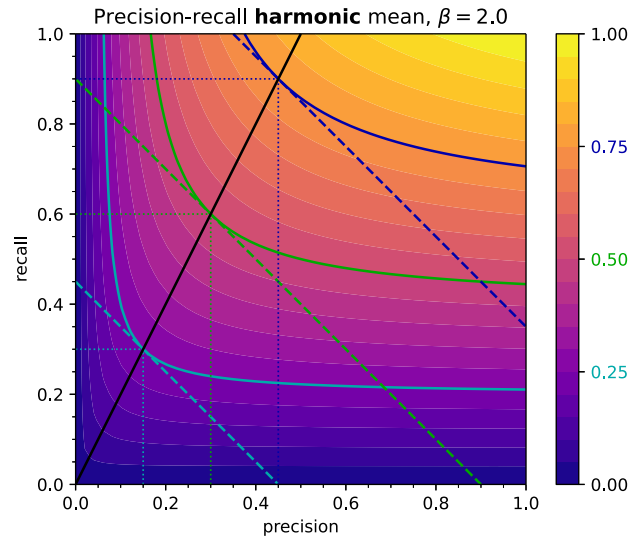
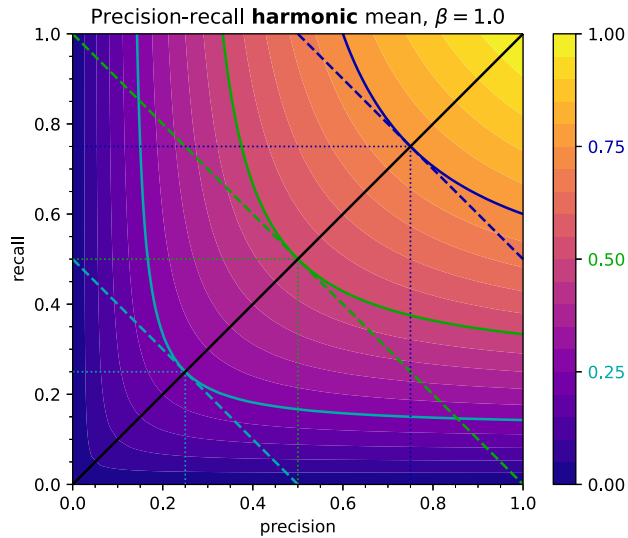
$$F_\beta = \frac{1 + \beta^2}{\text{precision}^{-1} + \beta^2 \cdot \text{recall}^{-1}}$$

instead of just β .

Quoting C. J. van Rijsbergen from his book *Information Retrieval*, 1979:

What we want is therefore a parameter β to characterise the measurement function in such a way that we can say: it measures the effectiveness of retrieval with respect to a user who attaches β times as much importance to recall as precision. The simplest way I know of quantifying this is to specify the recall/precision ratio at which the user is willing to trade an increment in precision for an equal loss in recall.

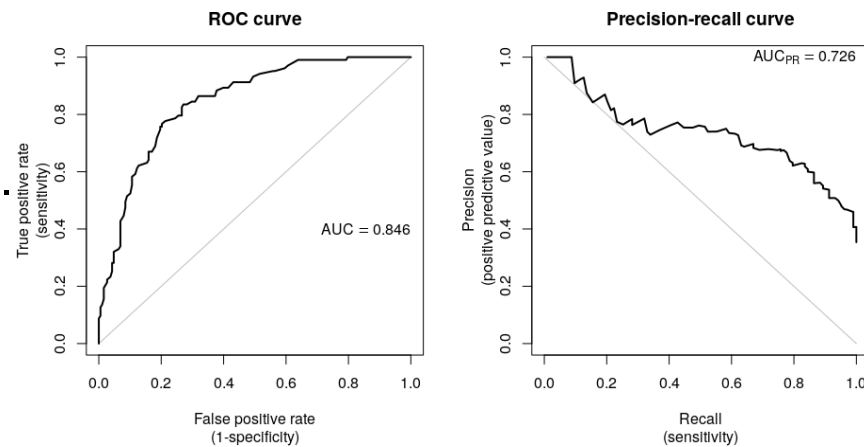
It is straightforward to verify that indeed $\frac{\partial F_\beta}{\partial \text{precision}} = \frac{\partial F_\beta}{\partial \text{recall}}$ implies $\frac{\text{recall}}{\text{precision}} = \beta$.



Precision-Recall Curve

Changing the threshold in logistic regression allows us to trade off precision for recall, and vice versa. Therefore, we can tune it on the development set to achieve the highest possible F_1 score, if required.

Also, if we want to evaluate F_1 -score without considering a specific threshold, the **area under curve** (AUC) is sometimes used as a metric.



https://modtools.files.wordpress.com/2020/01/roc_pr-1.png

To extend F_1 -score to multiclass classification, we expect one of the classes to be *negative* and the others to be *different kinds of positive*. For each of the positive classes, we compute the same confusion matrix as in the binary case (considering all other labels as negative ones), and then combine the results in one of the following ways:

- **micro-averaged** F_1 (or just **micro** F_1): we first sum all the TP, FP and FN of the individual binary classifications and compute the final F_1 -score (this way, the frequency of the individual classes is taken into account);
- **macro-averaged** F_1 (or just **macro** F_1): we first compute the F_1 -scores of the individual binary classifications and then compute an unweighted average (therefore, the frequency of the classes is more or less ignored).

- **Part-of-speech tagging**: assign a part-of-speech to every word in the input text.
 - **accuracy** on such a task is the same as micro-averaged precision, recall, and F_1 -score, because exactly one class is predicted for every word (i.e., $TP+FP = TP+FN$).
- **Named entity recognition**: recognize personal names, organizations, and locations in the input text.
 - **accuracy** is artificially high, because many words are not a named entity;
 - **micro-averaged F_1** considers all named entities, with classes used only to decide if a prediction is correct; *“how good are we at recognizing all present named entities”*;
 - **macro-averaged F_1** *“how good are we at recognizing all named entities **types**”*.

Consider **multi-label classification**, where you can generate any number of classes for an input example (while in the multiclass classification you generate always exactly one).

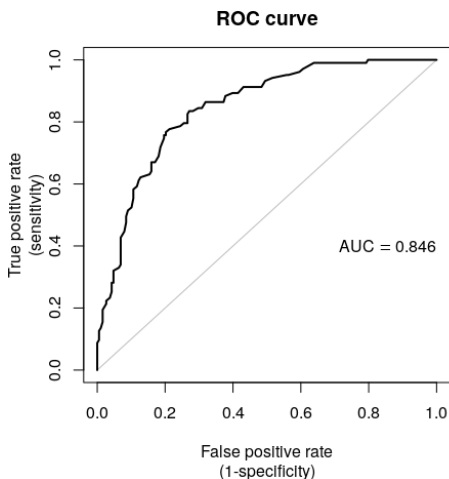
- For example **text classification**: choose domains (sports/politics/...) for input documents.
- Can be solved analogously to softmax classification, only using sigmoid activation.
- Accuracy is very strict (all predicted classes must be exactly the same).
- Commonly evaluated using micro-averaged or macro-averaged F_1 -score.

ROC Curve

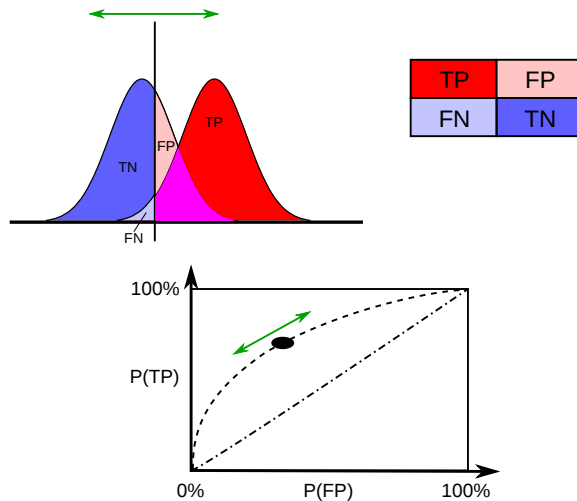
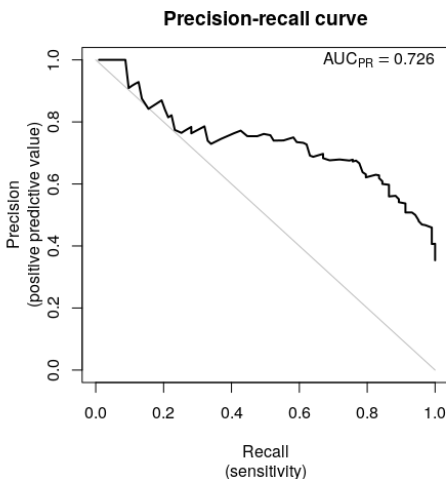
The precision-recall curve is useful when we are interested in the positive examples (i.e., we are ignoring true negative instances). In case we want to consider also the true negatives, we might instead use the **Receiver Operating Characteristic (ROC)** curve.

In the ROC curve, we consider two measures of a binary classifier under changing threshold:

- **true positive rate** or **sensitivity** (probability of detection): $\frac{TP}{\text{target positives}} = \frac{TP}{TP+FN}$;
- **false positive rate** or **1-specificity** (probability of false alarm): $\frac{FP}{\text{target negatives}} = \frac{FP}{FP+TN}$;









https://modtools.files.wordpress.com/2020/01/roc_pr-1.png



https://upload.wikimedia.org/wikipedia/commons/4/4f/ROC_curves.svg

Binary Confusion Metric Measures Overview

	Target positive	Target negative	
Predicted positive	True Positive (TP)	False Positive (FP) Type I Error	precision $\frac{TP}{TP+FP}$ 
Predicted negative	False Negative (FN) Type II Error	True Negative (TN)	
	true positive rate, recall, sensitivity $\frac{TP}{TP+FN}$ 	false positive rate $\frac{FP}{FP+TN}$  specificity $\frac{TN}{TN+FP}$ 	

- $F_1\text{-score} = \frac{2 \cdot \text{precision} \cdot \text{recall}}{\text{precision} + \text{recall}} = \frac{2 \cdot TP}{2 \cdot TP + FP + FN}$ 
- $\text{accuracy} = \frac{TP + TN}{TP + FP + FN + TN}$ 

All machine learning models which we have discussed so far are **parametric**, because they use a *fixed* number of parameters (usually depending on the number of features, K for multiclass classification, hidden layer in MLPs, ...).

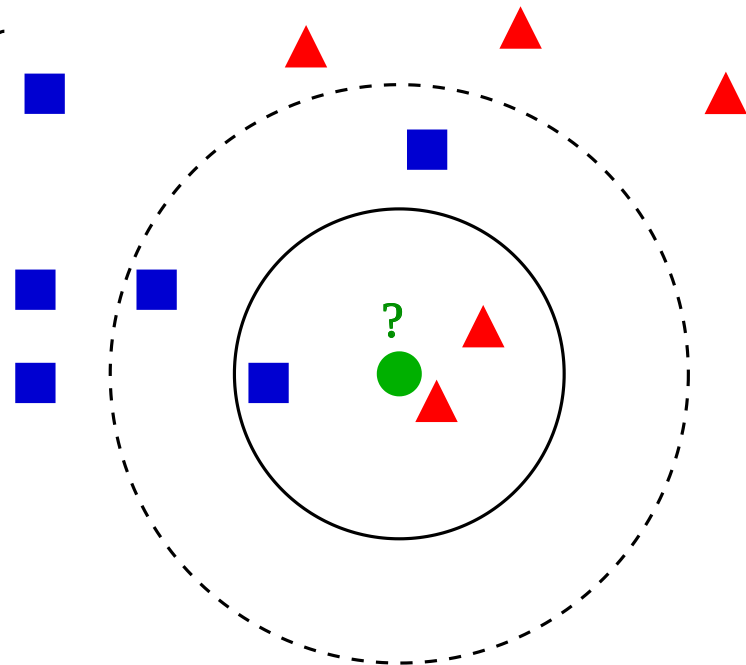
However, there also exist **nonparametric** models. Even if the name seems to suggest they do not have any parameters, they have a non-fixed number of parameters, because the number of parameters usually depends on the size of the training data – therefore, the model size usually grows with the size of the training data.

k-Nearest Neighbors

A simple but sometimes effective nonparametric method for both classification and regression is ***k*-nearest neighbors** algorithm.

The training phase of the *k*-nearest neighbors algorithm is trivial, it consists of only storing the whole train set (the so-called **lazy learning**).

For a given test example, the main idea is to use the targets of the most similar training data to perform the prediction.



<https://upload.wikimedia.org/wikipedia/commons/e/e7/KnnClassification.svg>

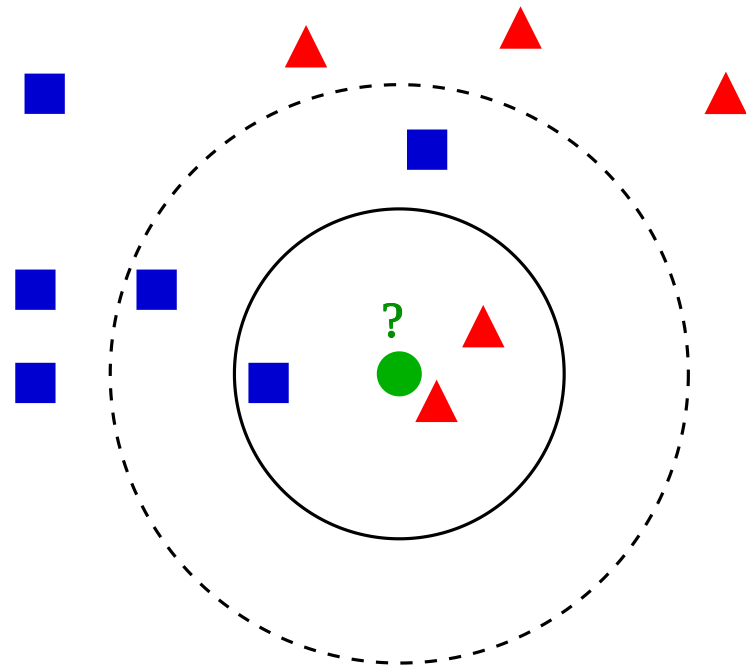
k-Nearest Neighbors

Several hyperparameters influence the behavior of the prediction phase:

- **k**: consider k most similar training examples (higher k usually decreases variance, but increases bias);
- **metric**: a function used to find the nearest neighbors; common choices are metrics based on L^p norms (with usual values of p being 1, 2, 3, ∞). For $\mathbf{x}, \mathbf{y} \in \mathbb{R}^D$, the distance is measured as $\|\mathbf{x} - \mathbf{y}\|_p$, where

$$\|\mathbf{x}\|_p = \left(\sum_i |x_i|^p \right)^{1/p};$$

- **weights**: optionally, more similar examples can be considered with bigger weights:
 - *uniform*: all k nearest neighbors are considered equally;
 - *inverse*: the weight of an example is proportional to the inverse of distance;
 - *softmax*: the weights are proportional to the softmax of negative distances.



<https://upload.wikimedia.org/wikipedia/commons/e/e7/KnnClassification.svg>

Regression

To perform regression when k nearest neighbors have values t_i and weights w_i , we predict

$$t = \sum_i \frac{w_i}{\sum_j w_j} \cdot t_i.$$

Classification

For uniform weights, we can use **voting** during prediction – the most frequent class is predicted (with ties broken arbitrarily).

Otherwise, we weight the categorical distributions $\mathbf{t}_i \in \mathbb{R}^K$ (with the training target classes represented using one-hot encoding), predicting a distribution

$$\mathbf{t} = \sum_i \frac{w_i}{\sum_j w_j} \cdot \mathbf{t}_i.$$

The predicted class is then the one with the largest probability, i.e., $\arg \max_k \sum_i w_i t_{i,k}$.

A trivial implementation of the k -nearest neighbors algorithm is extremely demanding during the inference, requiring to measure distances of a given example to all training instances.

However, there exist several data structures that can speed up the k -nearest neighbor search, such as

- k - d trees, which allow both a static or dynamic construction and can perform nearest neighbor queries of uniformly random points in logarithmic time on average, but which become inefficient for high-dimensional data;
- ball trees, R-trees, ...