

Computational social processes

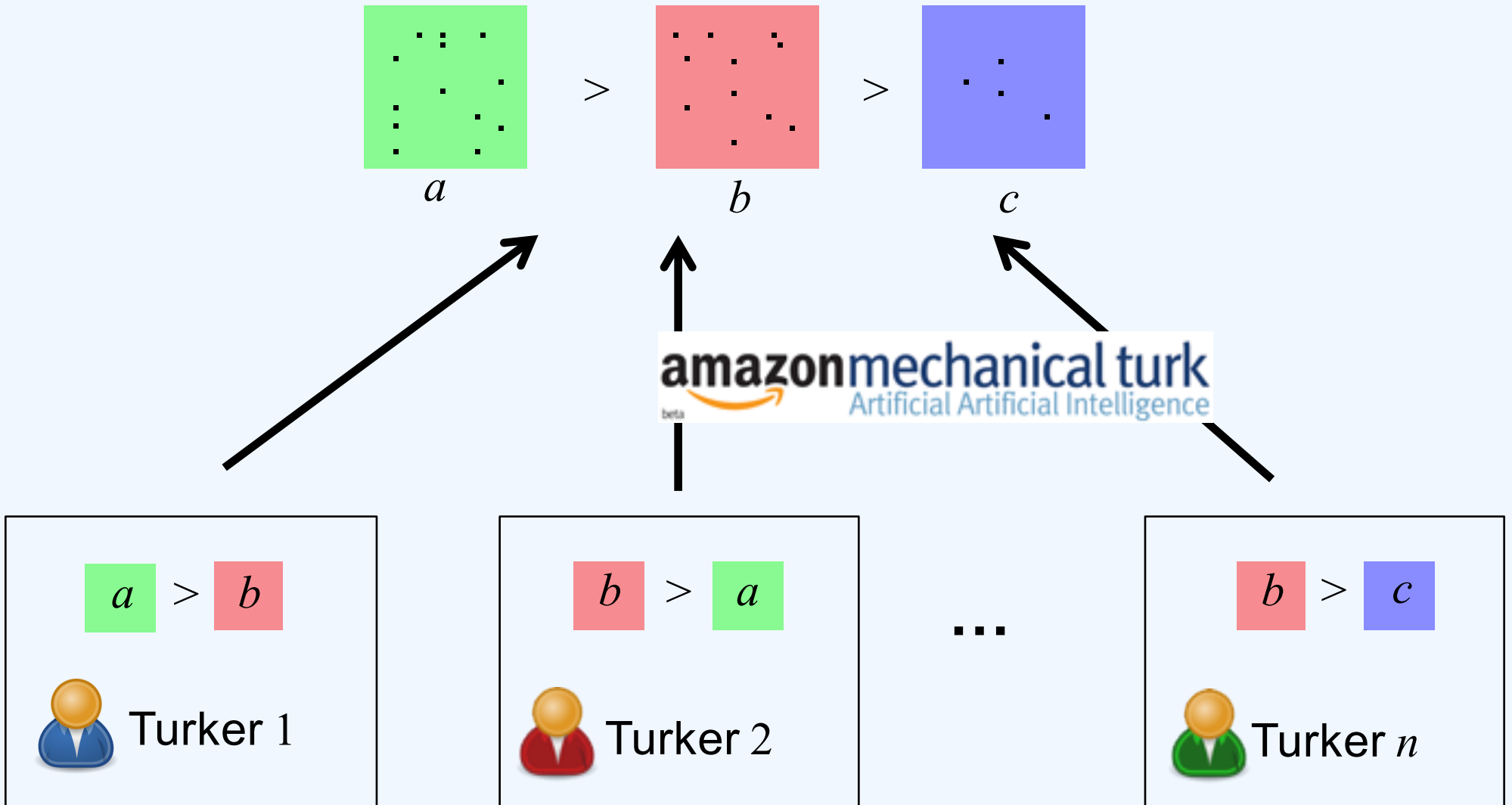
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Rensselaer

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Example: Crowdsourcing



The Condorcet Jury theorem [Condorcet 1785]

The Condorcet Jury theorem.

- Given
 - two alternatives $\{O, M\}$.
 - $0.5 < p < 1$,
- Suppose
 - each agent's preferences is generated i.i.d., such that
 - w/p p , the same as the ground truth
 - w/p $1-p$, different from the ground truth
- Then, as $n \rightarrow \infty$, the majority of agents' preferences converges in probability to the ground truth

$$\begin{aligned} & \Pr(\text{Obama} \mid \text{Obama}) \\ &= \Pr(\text{McCain} \mid \text{McCain}) \\ &= p > 0.5 \end{aligned}$$

Today's schedule

- Parametric ranking models
 - Distance-based models
 - Mallows
 - Condorcet
 - Random utility models
 - Plackett-Luce
- Decision making
 - MLE
 - Bayesian

Parametric ranking models

- A statistical model has three parts
 - A parameter space: Θ
 - A sample space: $S = \text{Rankings}(A)^n$
 - A = the set of alternatives, $n = \# \text{voters}$
 - assuming votes are i.i.d.
 - A set of probability distributions over S :
 $\{\text{Pr}_\theta(s) \text{ for each } s \in \text{Rankings}(A) \text{ and } \theta \in \Theta\}$

Example

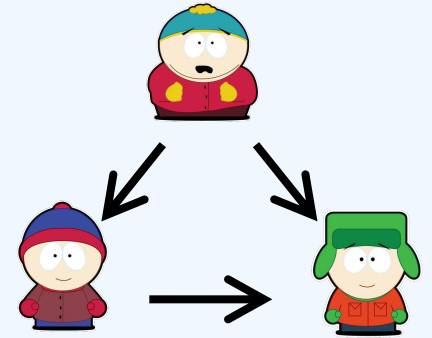
- Condorcet's model for two alternatives
- Parameter space $\Theta = \{ \text{Obama}, \text{McCain} \}$
- Sample space $S = \{ \text{Obama}, \text{McCain} \}^n$
- Probability distributions, i.i.d.

$$\begin{aligned} & \Pr(\text{Obama} \mid \text{Obama}) \\ &= \Pr(\text{McCain} \mid \text{McCain}) \\ &= p > 0.5 \end{aligned}$$

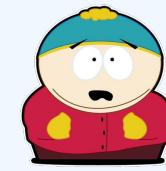
Mallows' model [Mallows-1957]

- Fixed dispersion $\varphi < 1$
- Parameter space
 - all full rankings over candidates
- Sample space
 - i.i.d. generated full rankings
- Probabilities:

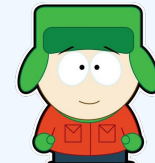
$$\Pr_W(V) \propto \varphi^{\text{Kendall}(V,W)}$$



Example: Mallows for



Eric

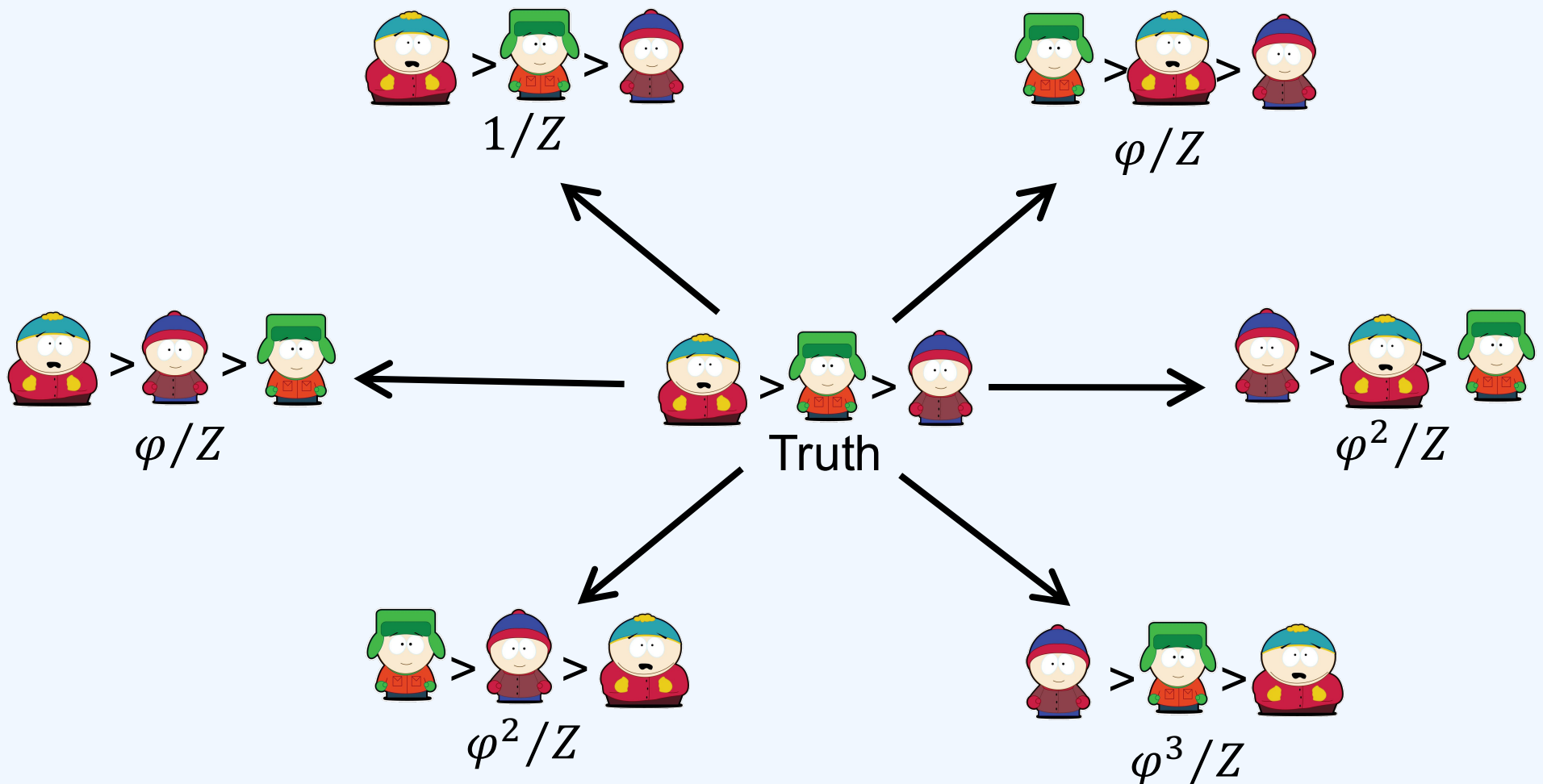


Kyle



Stan

- Probabilities: $Z = 1 + 2\varphi + 2\varphi^2 + \varphi^3$

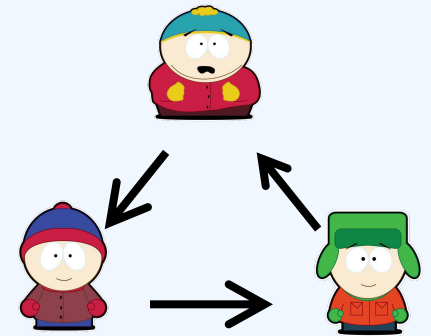


Condorcet's model

[Condorcet-1785, Young-1988, ES UAI-14, APX NIPS-14]

- Fixed dispersion $\varphi < 1$
- Parameter space
 - all **binary relations** over candidates
- Sample space
 - i.i.d. generated **binary relations**
- Probabilities:

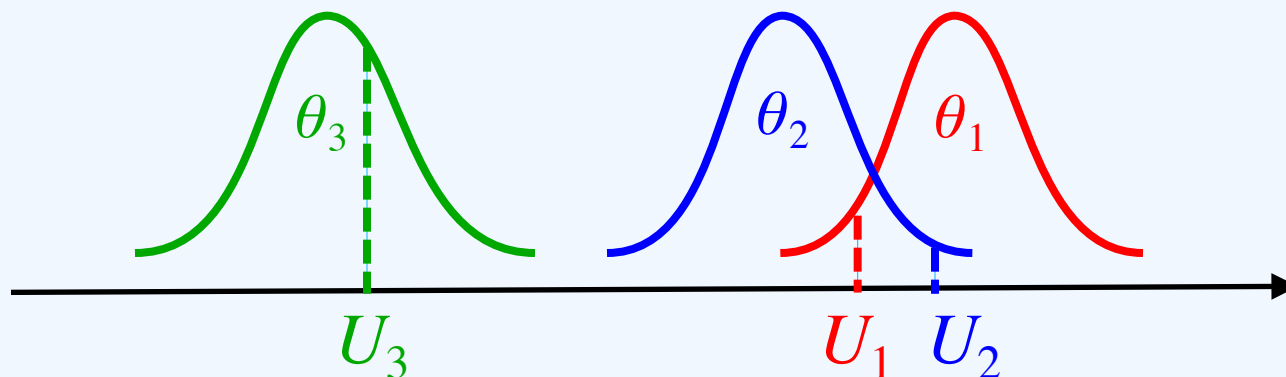
$$\Pr_W(V) \propto \varphi^{\text{Kendall}(V,W)}$$



Random utility model (RUM)

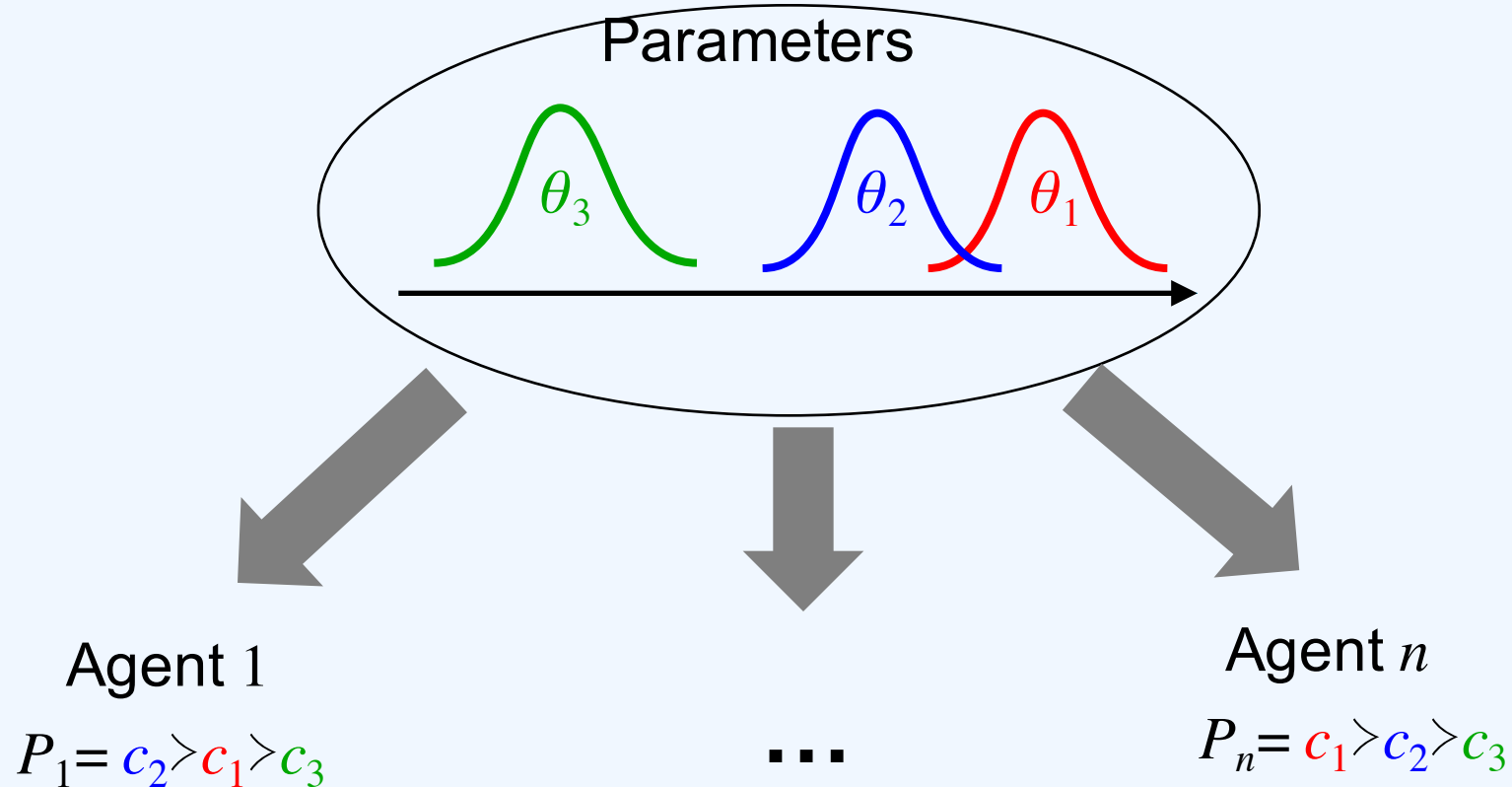
[Thurstone 27]

- Continuous parameters: $\Theta = (\theta_1, \dots, \theta_m)$
 - m : number of alternatives
 - Each alternative is modeled by a **utility distribution** μ_i
 - θ_i : a vector that parameterizes μ_i
- An agent's **latent utility** U_i for alternative c_i is generated independently according to $\mu_i(U_i)$
- Agents rank alternatives according to their **perceived utilities**
 - $\Pr(c_2 > c_1 > c_3 | \theta_1, \theta_2, \theta_3) = \Pr_{U_i \sim \mu_i}(U_2 > U_1 > U_3)$



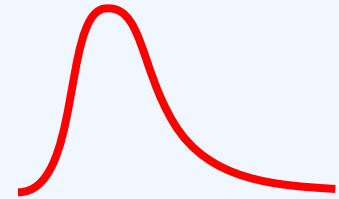
Generating a preference-profile

- $\Pr(\text{Data} \mid \theta_1, \theta_2, \theta_3) = \prod_{V \in \text{Data}} \Pr(V \mid \theta_1, \theta_2, \theta_3)$



Plackett-Luce model

- μ_i 's are Gumbel distributions
 - A.k.a. the **Plackett-Luce (P-L) model** [BM 60, Yellott 77]
- Alternative parameterization $\lambda_1, \dots, \lambda_m$



$$\Pr(c_1 \succ c_2 \succ \dots \succ c_m \mid \lambda_1 \dots \lambda_m) = \frac{\lambda_1}{\lambda_1 + \dots + \lambda_m} \times \frac{\lambda_2}{\lambda_2 + \dots + \lambda_m} \times \dots \times \frac{\lambda_{m-1}}{\lambda_{m-1} + \lambda_m}$$

c_1 is the top preferred of $\{c_1, \dots, c_m\}$



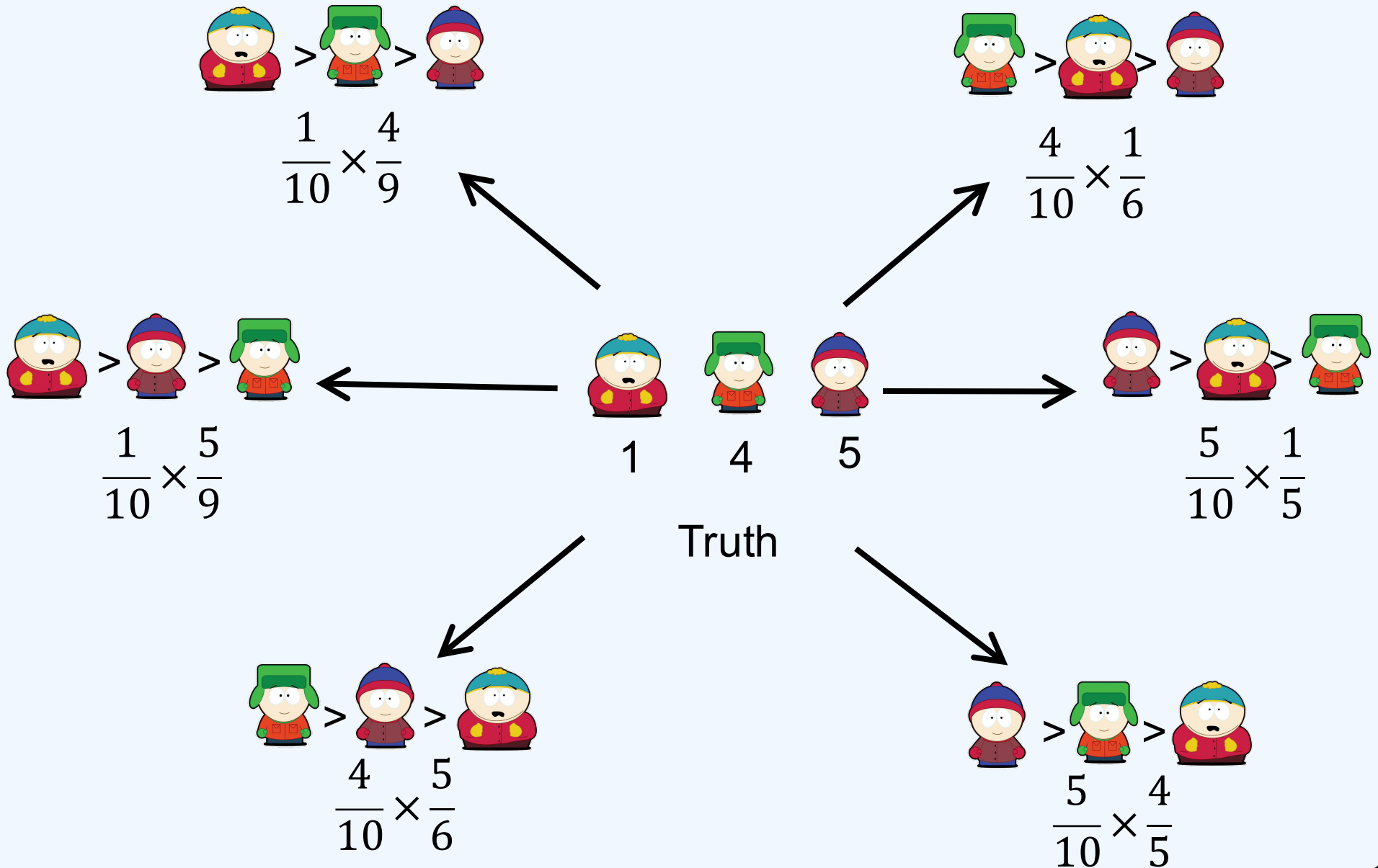
Pros:

- Computationally tractable
 - Analytical solution to the likelihood function
 - The only RUM that was known to be tractable
 - Widely applied in Economics [McFadden 74], learning to rank [Liu 11], and analyzing elections [GM 06,07,08,09]



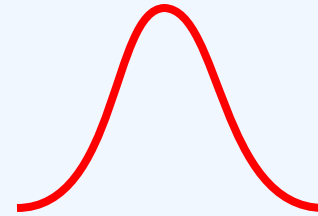
Cons: may not be the best model

Example



RUM with normal distributions

- μ_i 's are normal distributions
 - Thurstone's Case V [Thurstone 27]



😊 Pros:

- Intuitive
- Flexible

😞 Cons: believed to be computationally intractable

- No analytical solution for the likelihood function $\Pr(P | \Theta)$ is known

$$\Pr(c_1 \succ \dots \succ c_m | \Theta) = \int_{-\infty}^{\infty} \int_{U_m}^{\infty} \dots \int_{U_2}^{\infty} \mu_m(U_m) \mu_{m-1}(U_{m-1}) \dots \mu_1(U_1) dU_1 \dots dU_{m-1} dU_m$$

U_m : from $-\infty$ to ∞

U_{m-1} : from U_m to ∞

...

U_1 : from U_2 to ∞

Model selection

- Compare RUMs with Normal distributions and PL for
 - **log-likelihood**: $\log \Pr(D|\Theta)$
 - **predictive log-likelihood**: $E \log \Pr(D_{\text{test}}|\Theta)$
 - **Akaike information criterion (AIC)**: $2k-2\log \Pr(D|\Theta)$
 - **Bayesian information criterion (BIC)**: $k\log n-2\log \Pr(D|\Theta)$
- Tested on an election dataset
 - 9 alternatives, randomly chosen 50 voters

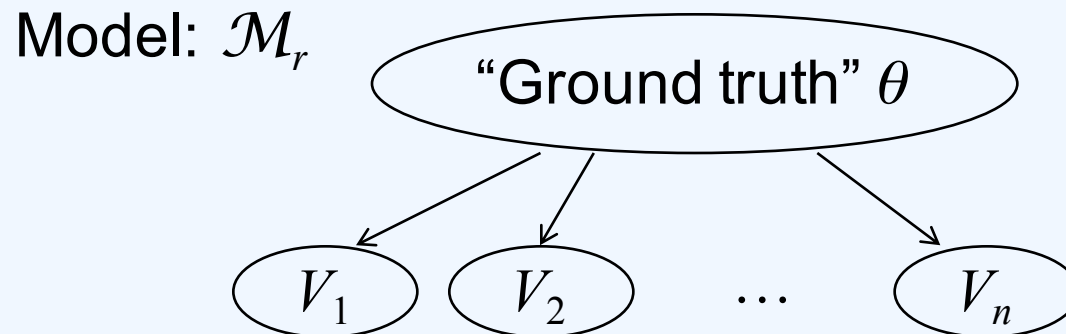
Value(Normal)	LL	Pred. LL	AIC	BIC
- Value(PL)	44.8(15.8)	87.4(30.5)	-79.6(31.6)	-50.5(31.6)

Red: statistically significant with 95% confidence

Project: model fitness for election data

Decision making

Maximum likelihood estimators (MLE)



- For any profile $P=(V_1, \dots, V_n)$,
 - The **likelihood** of θ is $L(\theta, P) = \Pr_{\theta}(P) = \prod_{V \in P} \Pr_{\theta}(V)$
 - **The MLE mechanism**
 $\text{MLE}(P) = \text{argmax}_{\theta} L(\theta, P)$
 - **Decision space = Parameter space**

Bayesian approach

- Given a profile $P=(V_1, \dots, V_n)$, and a **prior distribution** π over Θ
- Step 1: calculate the posterior probability over Θ using Bayes' rule
 - $\Pr(\theta|P) \propto \pi(\theta) \Pr_{\theta}(P)$
- Step 2: make a decision based on the posterior distribution
 - **Maximum a posteriori** (MAP) estimation
 - $\text{MAP}(P) = \text{argmax}_{\theta} \Pr(\theta|P)$
 - Technically equivalent to MLE when π is uniform

Example

- $\Theta = \{ \text{Obama}, \text{McCain} \}$
- $S = \{ \text{Obama}, \text{McCain} \}^n$
- Probability distributions:
- Data $P = \{ 10@ \text{Obama} + 8@ \text{McCain} \}$

- MLE

- $L(O) = \Pr_O(O)^6 \Pr_O(M)^4 = 0.6^{10} 0.4^8$
- $L(M) = \Pr_M(O)^6 \Pr_M(M)^4 = 0.4^{10} 0.6^8$
- $L(O) > L(M)$, O wins

- MAP: prior O:0.2, M:0.8

- $\Pr(O|P) \propto 0.2 L(O) = 0.2 \times 0.6^{10} 0.4^8$
- $\Pr(M|P) \propto 0.8 L(M) = 0.8 \times 0.4^{10} 0.6^8$
- $\Pr(M|P) > \Pr(O|P)$, M wins

$$\begin{aligned} & \Pr(\text{Obama} | \text{Obama}) \\ &= \Pr(\text{McCain} | \text{McCain}) \\ &= 0.6 \end{aligned}$$

Decision making under uncertainty

- You have a biased coin: head w/p p
 - You observe 10 heads, 4 tails
 - Do you think the next two tosses will be two heads in a row?

Credit: Panos Ipeirotis
& Roy Radner

- MLE-based approach

- there is an unknown but **fixed** ground truth
- $p = 10/14 = 0.714$
- $\Pr(2\text{heads} | p = 0.714) = (0.714)^2 = 0.51 > 0.5$
- **Yes!**

- Bayesian

- the ground truth is captured by a **belief distribution**
- Compute $\Pr(p | \text{Data})$ assuming uniform prior
- Compute $\Pr(2\text{heads} | \text{Data}) = 0.485 < 0.5$
- **No!**

Statistical decision theory





- Given
 - statistical model: $\Theta, S, \Pr_{\theta}(s)$
 - decision space: D
 - loss function: $L(\theta, d) \in \mathbb{R}$
- Make a good decision based on data
 - decision function $f: \text{data} \rightarrow D$
 - Bayesian expected lost:
 - $EL_B(\text{data}, d) = E_{\theta|\text{data}} L(\theta, d)$
 - Frequentist expected lost:
 - $EL_F(\theta, f) = E_{\text{data}|\theta} L(\theta, f(\text{data}))$
 - Evaluated w.r.t. the objective ground truth



Top 250 movies

➤ “Complex voter weighting system”

- Claimed to be **accurate**
 - a “true Bayesian estimate”
- Claimed to be **fair**

	1. The Shawshank Redemption (1994)	★ 9.2
	2. The Godfather (1972)	★ 9.2
	3. The Godfather: Part II (1974)	★ 9.0
	4. The Dark Knight (2008)	★ 8.9

Different Voice

- **Q:** “This is *unfair!*”
 - “That film / show has received awards, great reviews, commendations and deserves a much higher vote!”
- **IMDB:** “...only votes cast by IMDb users are counted. We do not delete or alter individual votes”

IMDb Votes/Ratings Top Frequently Asked Questions

http://www.imdb.com/help/show_leaf?votestopfaq

Fairness of Bayesian estimators

- **Theorem:** Strict Condorcet
No Bayesian estimator satisfies strict Condorcet criterion
- **Theorem:** Neutrality
Neutral Bayesian estimators
= Bayesian estimators of “neutral” models