

Event extraction & Event embedding

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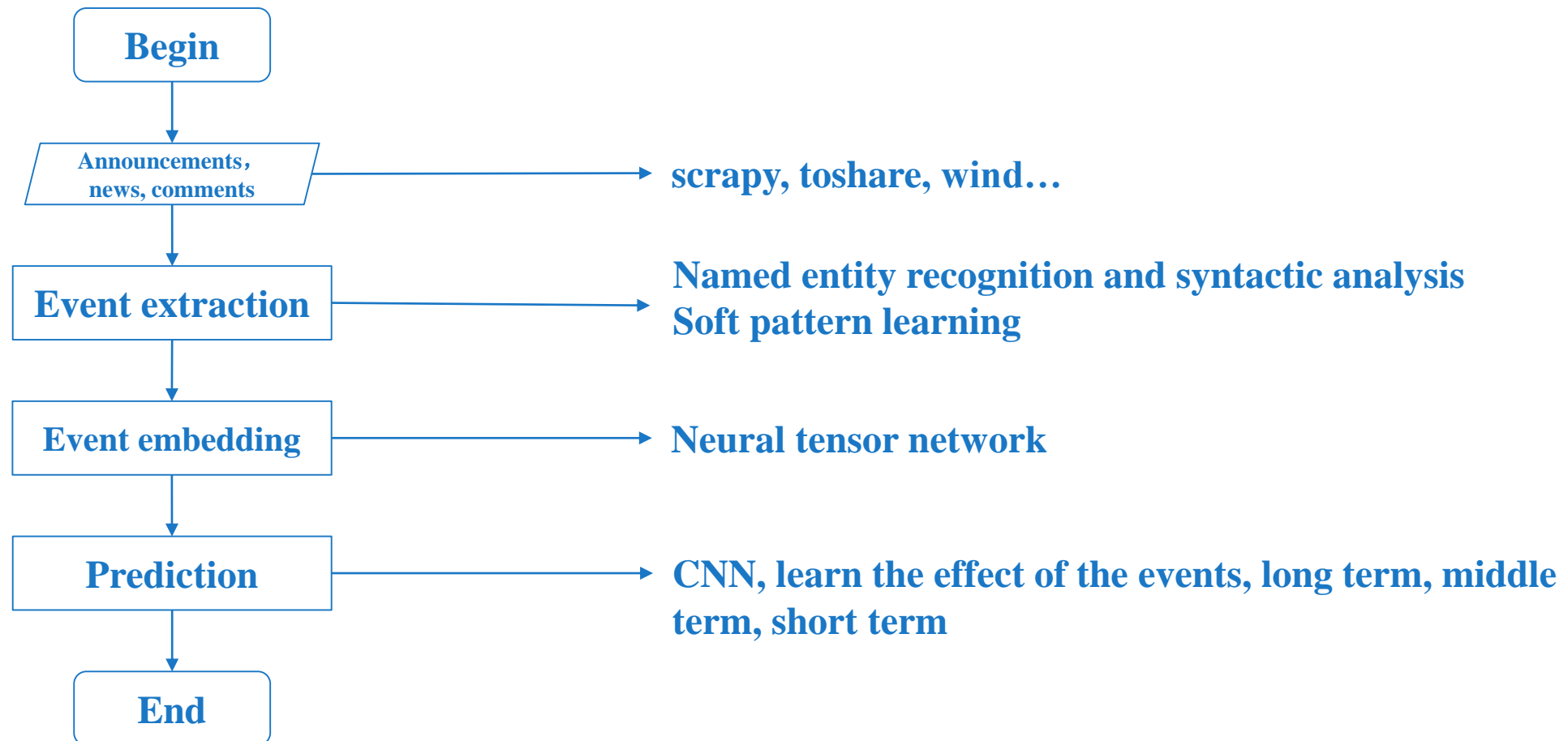


What I want to talk about

1. Event representation
2. Event extracting
3. Event embedding
4. Future work
5. Reference



What I want to talk about





1. Event representation

“Microsoft sues Barnes & Noble.”

Traditional models such as bags-of-words:

{“Microsoft”, “sues”, “Barnes”, “Noble”}

Structured model:

{“Actor”: “Microsoft”, “Action”: “sues”, “Object”: “Barnes & Noble”}



1. Event representation

Event: (O_1, P, O_2, T)

In this tuple, P is the action, O_1 is the actor and O_2 is the object on which the action is performed. T is the timestamp of the event, which is used for aligning stock data with news data.

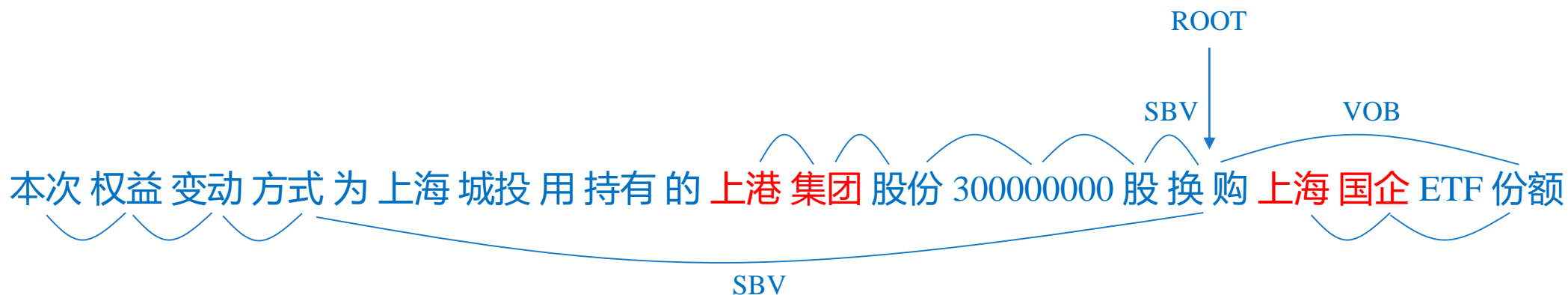
For example: “Jan 13, 2014 – Google Acquires Smart Thermostat Maker Nest For for \$3.2billion”

The event tuple is (Actor = Google, Action = Acquires, Object = Nest, T = Jan 13, 2014)



2. Event extracting

“本次权益变动方式为上海城投用持有的上港集团股份300,000,000股换购上海国企ETF份额”



1. Root in interested verb list?

2. Include name entity?

3. Has (x, v, y) pattern?

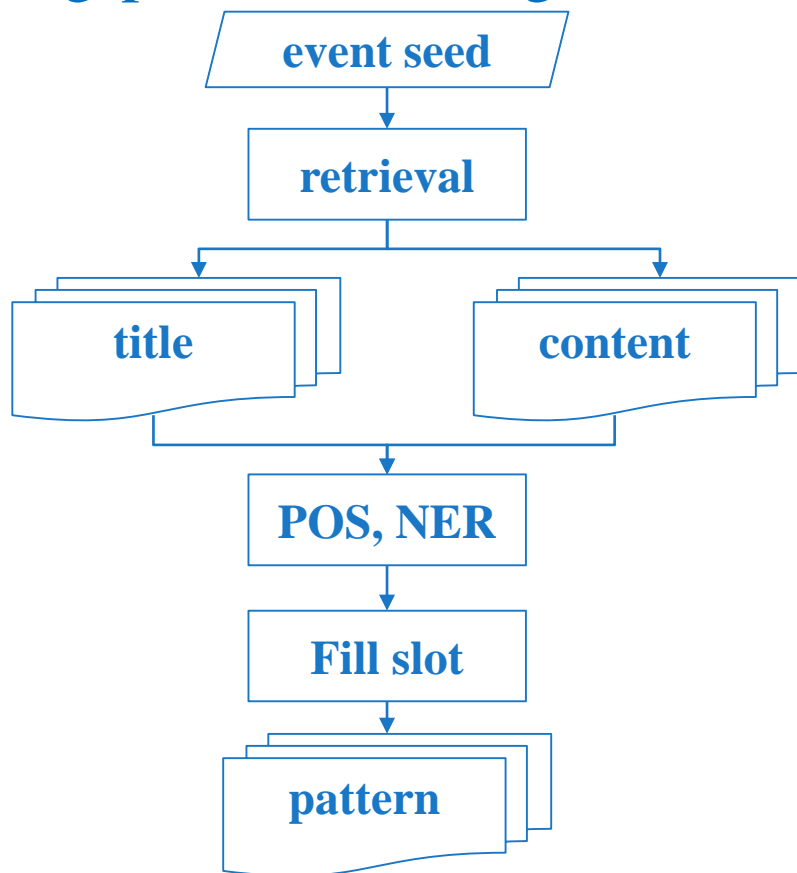


Event tuples (‘上港集团’, ‘换购’, ‘上海国企’)



2. Event extracting

Bootstrapping-pattern learning



(‘上海城投’, ‘换购’, ‘上海国企’)

上海城投交易所持有的上海国企份额
上海城投减持所持有的上海国企份额

上海城投/Ni 交易/v 所持有的/d 上海国企/Ni 份额/n
上海城投/Ni 减持/v 所持有的/d 上海国企/Ni 份额/n

[slot1]/Ni 交易/v 所持有的/d [slot2]/Ni 份额/n
[slot1]/Ni 减持/v 所持有的/d [slot2]/Ni 份额/n



2. Event extracting

Bootstrapping-pattern generalization

- Exactly the same, cost is 0
- Entities of the same type, cost is 5
- Non-entity, synonyms, cost is 5, otherwise cost is 10
- None of the above, cost is 10

[slot1]/Ni 交易/v 所持有的/d [slot2]/Ni 份额/n

[slot1]/Ni 减持/v 所持有的/d [slot2]/Ni 份额/n

cost: 0 + 10 + 0 + 0 + 0 = 10 < Threshold



2. Event extracting

Bootstrapping-pattern filtration

*[slot1]/Ni */v 所持有的/d *[slot2]/Ni 份额/n

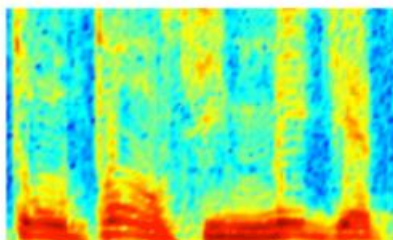
Filter rules:

- No entities.
- Same as existing pattern
- Only ‘*’ between [slot]

3. Event embedding

Vector Representations of Words

AUDIO



Audio Spectrogram

DENSE

IMAGES

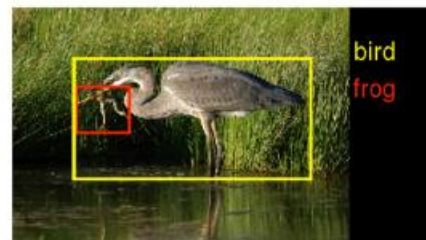
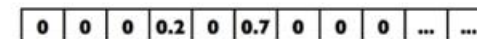


Image pixels

DENSE

TEXT

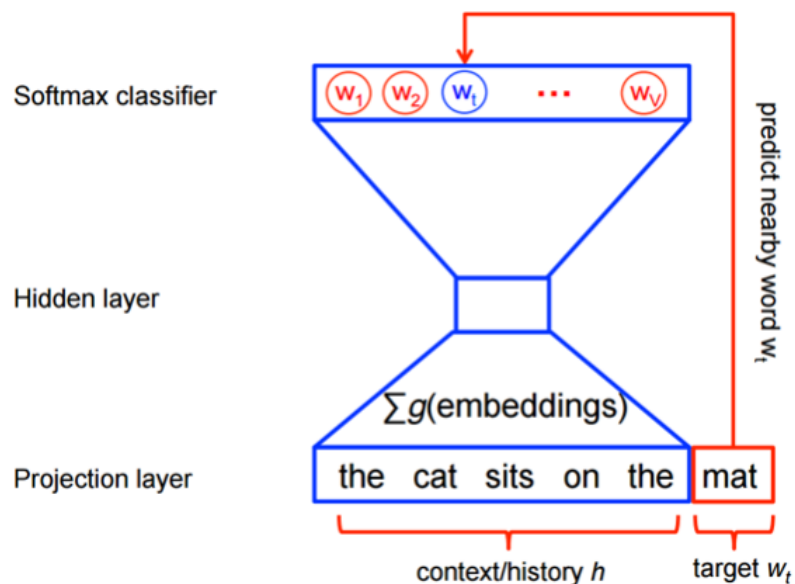


Word, context, or document vectors

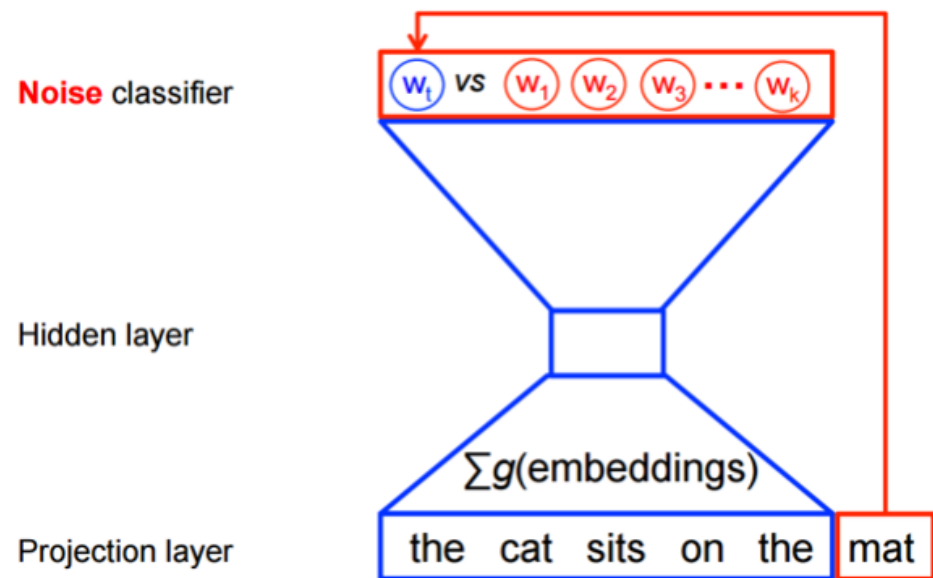
SPARSE

3. Event embedding

Neural Probability Language Model



Continue Bag-Of-Word(CBOW)





3. Event embedding

Skip-gram model

the quick brown fox jumped over the lazy dog

Get the dataset (context, target) with a window size of 1

([the, brown], quick), ([quick, fox], brown), ([brown, jumped], fox), ...

Skip-gram model inverts the contexts and targets, so the train set is

(quick, the), (quick, brown), (brown, quick), (brown, fox), ...

update to the embedding parameters θ to maximize this objective function

$$J_{NEG}^{(t)} = \log Q_{\theta}(D = 1|the, quick) + \log Q_{\theta}(D = 0|sleep, quick)$$



3. Event embedding

neural tensor network

The model returns a high score if they are in that relationship and a low one otherwise.

$$g(e_1, R, e_2) = u_R^T f \left(e_1^T W_R^{[1:k]} e_2 + V_R \begin{bmatrix} e_1 \\ e_2 \end{bmatrix} + b_R \right)$$

Where $f = \tanh$, $e_1, e_2 \in R^d$ and $W_R^{[1:k]} \in R^{d \times d \times k}$, $e_1^T W_R^{[1:k]} e_2$ returns a vector $h \in R^k$, $V_R \in R^{k \times 2d}$, u_R and $b_R \in R^k$

$$J(\theta) = \sum_{i=1}^N \sum_{c=1}^C \max \left(0, 1 - g(T^{(i)}) + g(T_c^{(i)}) \right) + \alpha \|\theta\|_2^2$$

Where $T = (e_1, R, e_2)$ and $T_c = (e_1, R, e_c)$, e_c is sampled randomly from the set of all entities



3. Event embedding

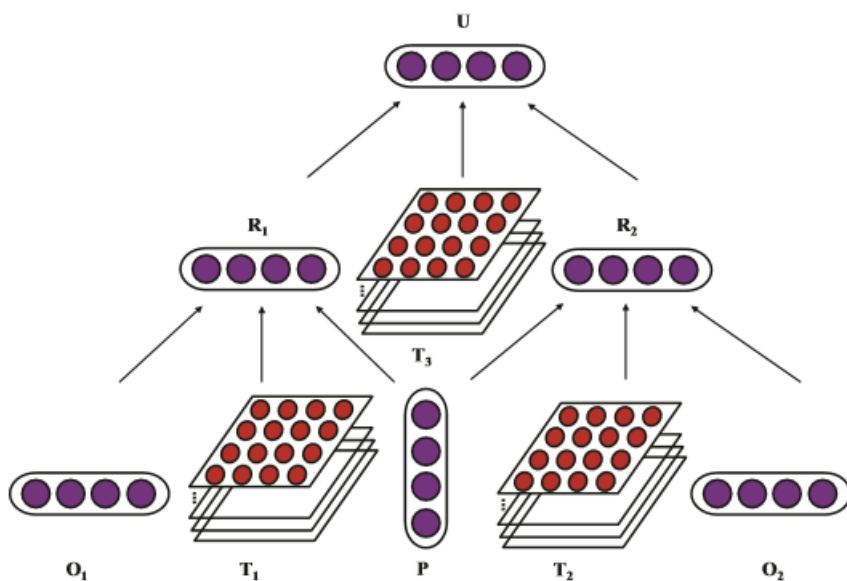
neural tensor network

$$e_1^T W_R^{[1:k]} e_2 = \begin{bmatrix} e_1^T \\ e_1^T \\ e_1^T \\ e_1^T \\ \dots \end{bmatrix} \begin{bmatrix} \text{---} \\ \text{---} \\ \text{---} \\ \text{---} \\ \text{---} \end{bmatrix} \begin{bmatrix} e_2 \\ e_2 \\ e_2 \\ e_2 \\ \dots \end{bmatrix} \quad \mathbf{k}$$

$d*d$

3. Event embedding

neural tensor network



$$R_1 = f(O_1^T T_1^{[1:k]} P + W \begin{bmatrix} O_1 \\ P \end{bmatrix} + b)$$

Algorithm 1: Event Embedding Training Process

Input: $\mathcal{E} = (E_1, E_2, \dots, E_n)$ a set of event tuples; the model $EELM$

Output: updated model $EELM'$

- 1 random replace the event argument and got the corrupted event tuple
- 2 $\mathcal{E}^r \leftarrow (E_1^r, E_2^r, \dots, E_n^r)$
- 3 **while** $\mathcal{E} \neq []$ **do**
- 4 $loss \leftarrow \max(0, 1 - f(E_i) + f(E_i^r)) + \lambda \|\Phi\|_2^2$
- 5 **if** $loss > 0$ **then**
- 6 Update(Φ)
- 7 **else**
- 8 $\mathcal{E} \leftarrow \mathcal{E} / \{E_i\}$
- 9 **return** $EELM$

A score or distance?



4. Future work

1. Refine event extracting
2. Bootstrapping
3. Design a score or distance



Reference

1. Ding X, Zhang Y, Liu T, et al. Deep learning for event-driven stock prediction[C]. international joint conference on artificial intelligence, 2015: 2327-2333.
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5. <https://www.tensorflow.org/>