CSCI567 Machine Learning (Fall 2018)

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Outline

1. Administration
2. Review of last lecture
3. Linear regression
4. Linear regression with nonlinear basis
5. Overfitting and Preventing Overfitting

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Administrative stuff

- Please enroll in Piazza (240/295 as of this morning)
- Learning Python (official tutorial, LeetCode, etc)
- Office hours info is on Piazza (12H in total)
- HW1 to be released by end of this week
- Too many emails: think Piazza before writing an email

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Multi-class classification

Training data (set)

- N samples/instances: $\mathcal{D}^{\text{TRAIN}} = \{(\boldsymbol{x}_1, y_1), (\boldsymbol{x}_2, y_2), \cdots, (\boldsymbol{x}_{\mathsf{N}}, y_{\mathsf{N}})\}$
- Each $\boldsymbol{x_n} \in \mathbb{R}^{\mathsf{D}}$ is called a feature vector.
- Each $y_n \in [\mathsf{C}] = \{1, 2, \cdots, \mathsf{C}\}$ is called a label/class/category.
- They are used for learning $f : \mathbb{R}^{\mathsf{D}} \rightarrow [\mathsf{C}]$ for future prediction.

Special case: binary classification

- Number of classes: $\mathsf{C} = 2$
- Conventional labels: $\{0, 1\}$ or $\{-1, +1\}$

K-NNC: predict the majority label within the K-nearest neighbor set

Datasets

Training data

- N samples/instances: $\mathcal{D}^{\text{TRAIN}} = \{(\boldsymbol{x}_1, y_1), (\boldsymbol{x}_2, y_2), \cdots, (\boldsymbol{x}_{\mathsf{N}}, y_{\mathsf{N}})\}$
- They are used for learning $f(\cdot)$

Test data

- M samples/instances: $\mathcal{D}^{\text{TEST}} = \{(\boldsymbol{x}_1, y_1), (\boldsymbol{x}_2, y_2), \cdots, (\boldsymbol{x}_{\mathsf{M}}, y_{\mathsf{M}})\}$
- They are used for assessing how well $f(\cdot)$ will do.

Development/Validation data

- L samples/instances: $\mathcal{D}^{\text{DEV}} = \{(\boldsymbol{x}_1, y_1), (\boldsymbol{x}_2, y_2), \cdots, (\boldsymbol{x}_{\mathsf{L}}, y_{\mathsf{L}})\}$
- They are used to optimize hyper-parameter(s).

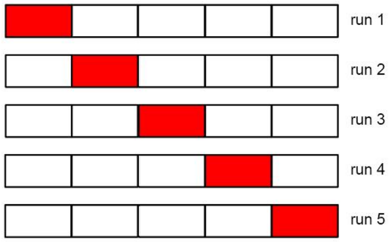
These three sets should *not* overlap!

S-fold Cross-validation

What if we do not have a development set?

- Split the training data into S equal parts.
- Use each part *in turn* as a development dataset and use the others as a training dataset.
- Choose the hyper-parameter leading to best *average* performance.

$\mathsf{S} = 5$: 5-fold cross validation



Special case: $\mathsf{S} = \mathsf{N}$, called leave-one-out.

Expected risk

For a loss function $L(y', y)$,

- e.g. $L(y', y) = \mathbb{I}[y' \neq y]$, called *0-1 loss*.
- many more other losses as we will see.

the *expected risk* of f is defined as

$$R(f) = \mathbb{E}_{(\boldsymbol{x},y)\sim\mathcal{P}} L(f(\boldsymbol{x}), y)$$

- expectation of test error is the expected risk
- training error can sometimes be a good proxy of expected risk

High level picture

Typical steps of developing a machine learning system:

- Collect data, split into training, development, and test sets.
- *Train a model with a machine learning algorithm.* Most often we apply cross-validation to tune hyper-parameters.
- Evaluate using the test data and report performance.
- Use the model to predict future/make decisions.

How to do the *red part* exactly?

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1. Administration
2. Review of last lecture
3. Linear regression
    - Motivation
    - Setup and Algorithm
    - Discussions
4. Linear regression with nonlinear basis
5. Overfitting and Preventing Overfitting

Regression

Predicting a continuous outcome variable using past observations

- Predicting future temperature (last lecture)
- Predicting the amount of rainfall
- Predicting the demand of a product
- Predicting the sale price of a house
- ...

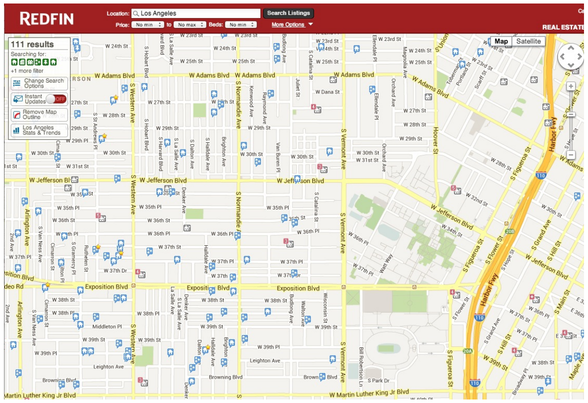
Key difference from classification

- continuous vs discrete
- measure *prediction errors* differently.
- lead to quite different learning algorithms.

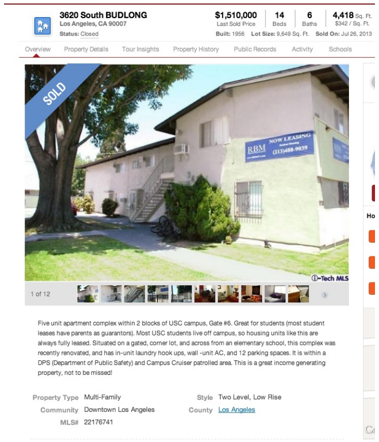
Linear Regression: regression with linear models

Ex: Predicting the sale price of a house

Retrieve historical sales records (training data)



Features used to predict



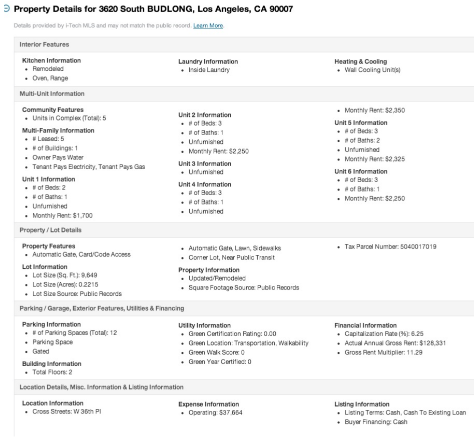
3620 South BUDLONG
Los Angeles, CA 90007
Status: Closed

$1,510,000 Last Sold Price | 14 Beds | 6 Baths | 4,418 Sq. Ft. $342 / Sq. Ft.
Built: 1956 Lot Size: 9,649 Sq. Ft. Sold On: Jul 26, 2013

Overview | Property Details | Tour Insights | Property History | Public Records | Activity | Schools

Five unit apartment complex within 2 blocks of USC campus, Gate #6. Great for students (most student leases have parents as guarantors). Most USC students live off campus, so housing units like this are always fully leased. Situated on a gated, corner lot, and across from an elementary school, this complex was recently renovated, and has in-unit laundry hook ups, wall -unit AC, and 12 parking spaces. It is within a DPS (Department of Public Safety) and Campus Cruiser patrolled area. This is a great income generating property, not to be missed!

Property Type	Multi-Family	Style	Two Level, Low Rise
Community	Downtown Los Angeles	County	Los Angeles
MLS#	22176741		



Property Details for 3620 South BUDLONG, Los Angeles, CA 90007

Details provided by i-Tech MLS and may not match the public record. Learn More.

Interior Features

Kitchen Information
- Remodeled
- Oven, Range

Laundry Information
- Inside Laundry

Heating & Cooling
- Wall Cooling Unit(s)

Multi-Unit Information

Community Features
- Units in Complex (Total): 5

Multi-Family Information
- # Leased: 5
- # of Buildings: 1
- Owner Pays Water
- Tenant Pays Electricity, Tenant Pays Gas

Unit 1 Information
- # of Beds: 2
- # of Baths: 1
- Unfurnished
- Monthly Rent: $1,700

Unit 2 Information
- # of Beds: 3
- # of Baths: 1
- Unfurnished
- Monthly Rent: $2,250

Unit 3 Information
- Unfurnished

Unit 4 Information
- # of Beds: 3
- # of Baths: 1
- Unfurnished
- Monthly Rent: $2,350

Unit 5 Information
- # of Beds: 3
- # of Baths: 2
- Unfurnished
- Monthly Rent: $2,325

Unit 6 Information
- # of Beds: 3
- # of Baths: 1
- Monthly Rent: $2,250

Property / Lot Details

Property Features
- Automatic Gate, Card/Code Access
- Automatic Gate, Lawn, Sidewalks
- Corner Lot, Near Public Transit
- Tax Parcel Number: 5040017019

Lot Information
- Lot Size (Sq. Ft.): 9,649
- Lot Size (Acres): 0.2215
- Lot Size Source: Public Records

Property Information
- Updated/Remodeled
- Square Footage Source: Public Records

Parking / Garage, Exterior Features, Utilities & Financing

Parking Information
- # of Parking Spaces (Total): 12
- Parking Space
- Gated

Building Information
- Total Floors: 2

Utility Information
- Green Certification Rating: 0.00
- Green Location: Transportation, Walkability
- Green Walk Score: 0
- Green Year Certified: 0

Financial Information
- Capitalization Rate (%): 6.25
- Actual Annual Gross Rent: $128,331
- Gross Rent Multiplier: 11.29

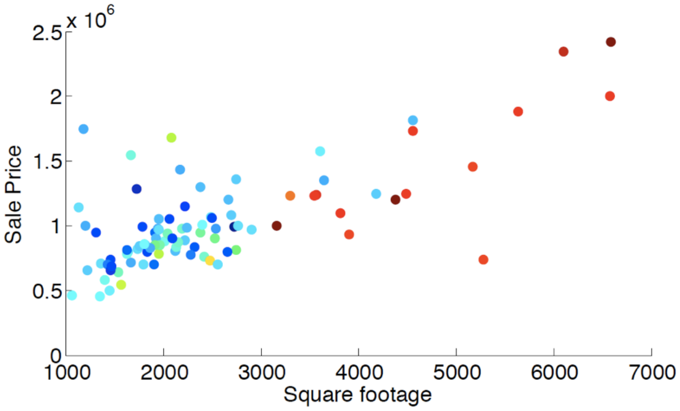
Location Details, Misc. Information & Listing Information

Location Information
- Cross Streets: W 36th Pl

Expense Information
- Operating: $37,664

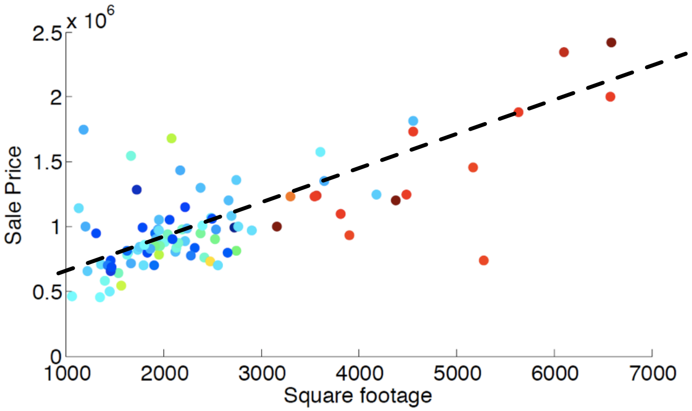
Listing Information
- Listing Terms: Cash, Cash To Existing Loan
- Buyer Financing: Cash

Correlation between square footage and sale price



Possibly linear relationship

$$\text{Sale price} \approx \underbrace{\textbf{price\_per\_sqft}}_{(\textit{slope})} \times \text{square\_footage} + \underbrace{\textbf{fixed\_expense}}_{(\textit{intercept})}$$



How to learn the unknown parameters?

How to measure error for one prediction?

- The classification error (0-1 loss, i.e. *right* or *wrong*) is *inappropriate* for continuous outcomes.
- We can look at
  - *absolute* error: | prediction - sale price |
  - or *squared* error: (prediction - sale price)^2 (**most common**)

Goal: pick the model (unknown parameters) that minimizes the average/total prediction error, but *on what set*?

- test set, ideal but we *cannot use test set while training*
- training set? (for now)

Example

Predicted price = **price_per_sqft** × square_footage + **fixed_expense**

one model: price_per_sqft = 0.3K, fixed_expense = 210K

sqft	sale price (K)	prediction (K)	squared error
2000	810	810	0
2100	907	840	67^2
1100	312	540	228^2
5500	2,600	1,860	740^2
$\cdots$	$\cdots$	$\cdots$	$\cdots$
Total			$0 + 67^2 + 228^2 + 740^2 + \cdots$

Adjust price_per_sqft and fixed_expense such that the total squared error is minimized.

Formal setup for linear regression

Input: $\boldsymbol{x} \in \mathbb{R}^{\mathsf{D}}$ (features, covariates, context, predictors, etc)

Output: $y \in \mathbb{R}$ (responses, targets, outcomes, etc)

Training data: $\mathcal{D} = \{(\boldsymbol{x}_n, y_n), n = 1, 2, \ldots, \mathsf{N}\}$

Linear model: $f : \mathbb{R}^{\mathsf{D}} \to \mathbb{R}$, with $f(\boldsymbol{x}) = w_0 + \sum_{d=1}^{D} w_d x_d = w_0 + \boldsymbol{w}^{\mathbf{T}}\boldsymbol{x}$ (superscript ^{T} stands for transpose), i.e. a *hyper-plane* parametrized by

- $\boldsymbol{w} = [w_1\ w_2\ \cdots\ w_{\mathsf{D}}]^{\mathrm{T}}$ (weights, weight vector, parameter vector, etc)
- bias w_0

NOTE: for notation convenience, very often we

- append 1 to each x as the first feature: $\tilde{\boldsymbol{x}} = [1\ x_1\ x_2\ \ldots\ x_{\mathsf{D}}]^{\mathrm{T}}$
- let $\tilde{\boldsymbol{w}} = [w_0\ w_1\ w_2\ \cdots\ w_{\mathsf{D}}]^{\mathrm{T}}$, a concise representation of all $D + 1$ parameters
- the model becomes simply $f(\boldsymbol{x}) = \tilde{\boldsymbol{w}}^{\mathbf{T}}\tilde{\boldsymbol{x}}$
- sometimes just use $\boldsymbol{w}, \boldsymbol{x}, \mathsf{D}$ for $\tilde{\boldsymbol{w}}, \tilde{\boldsymbol{x}}, \mathsf{D} + 1$!

Goal

Minimize total squared error

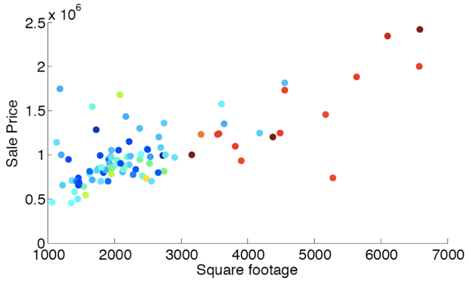
- **Residual Sum of Squares** (RSS), a function of $\tilde{\boldsymbol{w}}$

$$\mathrm{RSS}(\tilde{\boldsymbol{w}}) = \sum_n (f(\boldsymbol{x}_n) - y_n)^2 = \sum_n (\tilde{\boldsymbol{x}}_n^{\mathrm{T}}\tilde{\boldsymbol{w}} - y_n)^2$$

- find $\tilde{\boldsymbol{w}}^* = \operatorname*{argmin}_{\tilde{\boldsymbol{w}} \in \mathbb{R}^{\mathsf{D}+1}} \mathrm{RSS}(\tilde{\boldsymbol{w}})$, i.e. **least (mean) squares solution** (more generally called **empirical risk minimizer**)
- *reduce machine learning to optimization*
- in principle can apply any optimization algorithm, but linear regression admits a *closed-form solution*

Warm-up: D $= 0$

Only one parameter w_0: constant prediction $f(x) = w_0$



f is a horizontal line, where should it be?

Warm-up: D $= 0$

Optimization objective becomes

$$\begin{aligned}\mathrm{RSS}(w_0) &= \sum_n (w_0 - y_n)^2 \qquad \text{(it's a } \textit{quadratic } aw_0^2 + bw_0 + c\text{)}\\ &= Nw_0^2 - 2\left(\sum_n y_n\right) w_0 + \text{cnt.}\\ &= N\left(w_0 - \frac{1}{N}\sum_n y_n\right)^2 + \text{cnt.}\end{aligned}$$

It is clear that $w_0^* = \frac{1}{N}\sum_n y_n$, i.e. the **average**

Exercise: what if we use absolute error instead of squared error?

Warm-up: D $= 1$

Optimization objective becomes

$$\mathrm{RSS}(\tilde{\boldsymbol{w}}) = \sum_n (w_0 + w_1 x_n - y_n)^2$$

General approach: find *stationary points*, i.e., points with *zero gradient*

$$\begin{cases} \frac{\partial \mathrm{RSS}(\tilde{\boldsymbol{w}})}{\partial w_0} = 0 \\ \frac{\partial \mathrm{RSS}(\tilde{\boldsymbol{w}})}{\partial w_1} = 0 \end{cases} \Rightarrow \begin{array}{ll} \sum_n (w_0 + w_1 x_n - y_n) & = 0 \\ \sum_n (w_0 + w_1 x_n - y_n) x_n & = 0 \end{array}$$

$$\Rightarrow \begin{array}{ll} N w_0 + w_1 \sum_n x_n & = \sum_n y_n \\ w_0 \sum_n x_n + w_1 \sum_n x_n^2 & = \sum_n y_n x_n \end{array} \qquad \text{(}\textbf{a linear system}\text{)}$$

$$\Rightarrow \begin{pmatrix} N & \sum_n x_n \\ \sum_n x_n & \sum_n x_n^2 \end{pmatrix} \begin{pmatrix} w_0 \\ w_1 \end{pmatrix} = \begin{pmatrix} \sum_n y_n \\ \sum_n x_n y_n \end{pmatrix}$$

Least square solution for D $= 1$

$$\Rightarrow \begin{pmatrix} w_0^* \\ w_1^* \end{pmatrix} = \begin{pmatrix} N & \sum_n x_n \\ \sum_n x_n & \sum_n x_n^2 \end{pmatrix}^{-1} \begin{pmatrix} \sum_n y_n \\ \sum_n x_n y_n \end{pmatrix}$$

(assuming the matrix is invertible)

Are stationary points minimizers?

- yes for **convex** objectives (RSS is convex in $\tilde{\boldsymbol{w}}$)
- not true in general

General least square solution

Objective

$$\mathrm{RSS}(\tilde{\boldsymbol{w}}) = \sum_n (\tilde{\boldsymbol{x}}_n^{\mathrm{T}}\tilde{\boldsymbol{w}} - y_n)^2$$

Again, find stationary points (**multivariate calculus**)

$$\begin{aligned}\nabla\mathrm{RSS}(\tilde{\boldsymbol{w}}) &= 2\sum_n \tilde{\boldsymbol{x}}_n(\tilde{\boldsymbol{x}}_n^{\mathrm{T}}\tilde{\boldsymbol{w}} - y_n) \propto \left(\sum_n \tilde{\boldsymbol{x}}_n\tilde{\boldsymbol{x}}_n^{\mathrm{T}}\right)\tilde{\boldsymbol{w}} - \sum_n \tilde{\boldsymbol{x}}_n y_n \\ &= (\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}})\tilde{\boldsymbol{w}} - \tilde{\boldsymbol{X}}^{\mathrm{T}}\boldsymbol{y} = \boldsymbol{0}\end{aligned}$$

where

$$\tilde{\boldsymbol{X}} = \begin{pmatrix} \tilde{\boldsymbol{x}}_1^{\mathrm{T}} \\ \tilde{\boldsymbol{x}}_2^{\mathrm{T}} \\ \vdots \\ \tilde{\boldsymbol{x}}_{\mathsf{N}}^{\mathrm{T}} \end{pmatrix} \in \mathbb{R}^{\mathsf{N}\times(D+1)}, \quad \boldsymbol{y} = \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_{\mathsf{N}} \end{pmatrix} \in \mathbb{R}^{\mathsf{N}}$$

General least square solution

$$(\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}})\tilde{\boldsymbol{w}} - \tilde{\boldsymbol{X}}^{\mathrm{T}}\boldsymbol{y} = \boldsymbol{0} \quad\Rightarrow\quad \tilde{\boldsymbol{w}}^* = (\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}})^{-1}\tilde{\boldsymbol{X}}^{\mathrm{T}}\boldsymbol{y}$$

assuming $\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}}$ (**covariance matrix**) is invertible for now.

Again by convexity $\tilde{\boldsymbol{w}}^*$ is the minimizer of RSS.

Verify the solution when $\mathsf{D} = 1$:

$$\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}} = \begin{pmatrix} 1 & 1 & \cdots & 1 \\ x_1 & x_2 & \cdots & x_{\mathsf{N}} \end{pmatrix} \begin{pmatrix} 1 & x_1 \\ 1 & x_2 \\ \cdots & \cdots \\ 1 & x_{\mathsf{N}} \end{pmatrix} = \begin{pmatrix} N & \sum_n x_n \\ \sum_n x_n & \sum_n x_n^2 \end{pmatrix}$$

when $\mathsf{D} = 0$: $(\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}})^{-1} = \frac{1}{N}$, $\tilde{\boldsymbol{X}}^{\mathrm{T}}\boldsymbol{y} = \sum_n y_n$

Another approach

RSS is a quadratic:

$$\begin{aligned}\mathrm{RSS}(\tilde{\boldsymbol{w}}) &= \sum_n (\tilde{\boldsymbol{w}}^{\mathrm{T}}\tilde{\boldsymbol{x}}_n - y_n)^2 = \|\tilde{\boldsymbol{X}}\tilde{\boldsymbol{w}} - \boldsymbol{y}\|_2^2 \\ &= \left(\tilde{\boldsymbol{X}}\tilde{\boldsymbol{w}} - \boldsymbol{y}\right)^{\mathrm{T}}\left(\tilde{\boldsymbol{X}}\tilde{\boldsymbol{w}} - \boldsymbol{y}\right) \\ &= \tilde{\boldsymbol{w}}^{\mathrm{T}}\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}}\tilde{\boldsymbol{w}} - \boldsymbol{y}^{\mathrm{T}}\tilde{\boldsymbol{X}}\tilde{\boldsymbol{w}} - \tilde{\boldsymbol{w}}^{\mathrm{T}}\tilde{\boldsymbol{X}}^{\mathrm{T}}\boldsymbol{y} + \text{cnt.} \\ &= \left(\tilde{\boldsymbol{w}} - (\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}})^{-1}\tilde{\boldsymbol{X}}^{\mathrm{T}}\boldsymbol{y}\right)^{\mathrm{T}}\left(\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}}\right)\left(\tilde{\boldsymbol{w}} - (\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}})^{-1}\tilde{\boldsymbol{X}}^{\mathrm{T}}\boldsymbol{y}\right) + \text{cnt.}\end{aligned}$$

Note: $\boldsymbol{u}^{\mathrm{T}}\left(\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}}\right)\boldsymbol{u} = \left(\tilde{\boldsymbol{X}}\boldsymbol{u}\right)^{\mathrm{T}}\tilde{\boldsymbol{X}}\boldsymbol{u} = \|\tilde{\boldsymbol{X}}\boldsymbol{u}\|_2^2 \geq 0$ and is 0 if $\boldsymbol{u} = 0$.
So $\tilde{\boldsymbol{w}}^* = (\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}})^{-1}\tilde{\boldsymbol{X}}^{\mathrm{T}}\boldsymbol{y}$ is the minimizer.

Computational complexity

Bottleneck of computing

$$\tilde{\boldsymbol{w}}^* = \left(\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}}\right)^{-1}\tilde{\boldsymbol{X}}^{\mathrm{T}}\boldsymbol{y}$$

is to invert the matrix $\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}} \in \mathbb{R}^{(\mathsf{D}+1)\times(\mathsf{D}+1)}$

- naively need $O(\mathsf{D}^3)$ time
- there are many faster approaches (such as conjugate gradient)

What if $\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}}$ is not invertible

Why would that happen?

One situation: $\mathsf{N} < \mathsf{D}+1$, i.e. not enough data to estimate all parameters.

Example: $\mathsf{D} = \mathsf{N} = 1$

sqft	sale price
1000	500K

Any line passing this single point is a minimizer of RSS.

How about the following?

$\mathsf{D} = 1, \mathsf{N} = 2$

sqft	sale price
1000	500K
1000	600K

Any line passing **the average** is a minimizer of RSS.

$\mathsf{D} = 2, \mathsf{N} = 3$**?**

sqft	#bedroom	sale price
1000	2	500K
1500	3	700K
2000	4	800K

Again *infinitely many minimizers*.

How to resolve this issue?

Intuition: what does inverting $\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}}$ do?

eigendecomposition:
$$\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}} = \boldsymbol{U}^{\mathrm{T}} \begin{bmatrix} \lambda_1 & 0 & \cdots & 0 \\ 0 & \lambda_2 & \cdots & 0 \\ \vdots & \vdots & \vdots & \vdots \\ 0 & \cdots & \lambda_{\mathsf{D}} & 0 \\ 0 & \cdots & 0 & \lambda_{\mathsf{D}+1} \end{bmatrix} \boldsymbol{U}$$

where $\lambda_1 \geq \lambda_2 \geq \cdots \lambda_{\mathsf{D}+1} \geq 0$ are **eigenvalues**.

inverse:
$$(\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}})^{-1} = \boldsymbol{U}^{\mathrm{T}} \begin{bmatrix} \frac{1}{\lambda_1} & 0 & \cdots & 0 \\ 0 & \frac{1}{\lambda_2} & \cdots & 0 \\ \vdots & \vdots & \vdots & \vdots \\ 0 & \cdots & \frac{1}{\lambda_{\mathsf{D}}} & 0 \\ 0 & \cdots & 0 & \frac{1}{\lambda_{\mathsf{D}+1}} \end{bmatrix} \boldsymbol{U}$$

i.e. just inverse the eigenvalues

How to solve this problem?

Non-invertible ⇒ some eigenvalues are 0.

One natural fix: add something positive

$$\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}} + \lambda\boldsymbol{I} = \boldsymbol{U}^{\mathrm{T}} \begin{bmatrix} \lambda_1+\lambda & 0 & \cdots & 0 \\ 0 & \lambda_2+\lambda & \cdots & 0 \\ \vdots & \vdots & \vdots & \vdots \\ 0 & \cdots & \lambda_{\mathsf{D}}+\lambda & 0 \\ 0 & \cdots & 0 & \lambda_{\mathsf{D}+1}+\lambda \end{bmatrix} \boldsymbol{U}$$

where $\lambda > 0$ and $\boldsymbol{I}$ is the identity matrix. Now it is invertible:

$$(\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}} + \lambda\boldsymbol{I})^{-1} = \boldsymbol{U}^{\mathrm{T}} \begin{bmatrix} \frac{1}{\lambda_1+\lambda} & 0 & \cdots & 0 \\ 0 & \frac{1}{\lambda_2+\lambda} & \cdots & 0 \\ \vdots & \vdots & \vdots & \vdots \\ 0 & \cdots & \frac{1}{\lambda_{\mathsf{D}}+\lambda} & 0 \\ 0 & \cdots & 0 & \frac{1}{\lambda_{\mathsf{D}+1}+\lambda} \end{bmatrix} \boldsymbol{U}$$

Fix the problem

The solution becomes

$$\tilde{\boldsymbol{w}}^* = \left(\tilde{\boldsymbol{X}}^{\mathrm{T}}\tilde{\boldsymbol{X}} + \lambda \boldsymbol{I}\right)^{-1} \tilde{\boldsymbol{X}}^{\mathrm{T}}\boldsymbol{y}$$

- not a minimizer of the original RSS

λ is a *hyper-parameter*, can be tuned by cross-validation.

Comparison to NNC

Parametric versus non-parametric

- **Parametric methods**: the size of the model does *not grow* with the size of the training set N.
  - e.g. linear regression, D $+ 1$ parameters, independent of N.
- **Non-parametric methods**: the size of the model *grows* with the size of the training set.
  - e.g. NNC, the training set itself needs to be kept in order to predict. Thus, the size of the model is the size of the training set.

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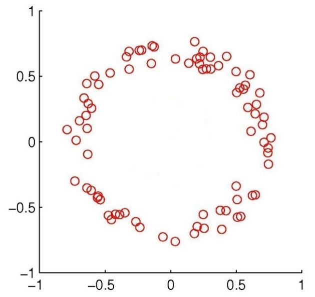
What if linear model is not a good fit?

Example: a straight line is a bad fit for the following data



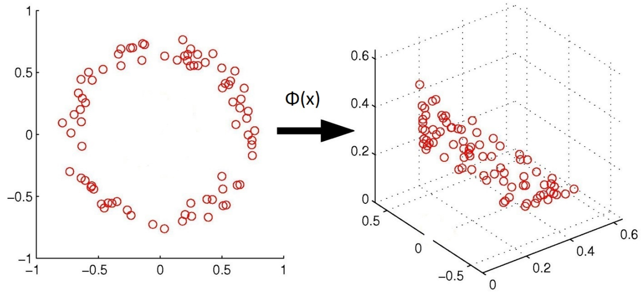
Solution: nonlinearly transformed features

1. Use a nonlinear mapping

$$\boldsymbol{\phi}(\boldsymbol{x}) : \boldsymbol{x} \in \mathbb{R}^D \rightarrow \boldsymbol{z} \in \mathbb{R}^M$$

to transform the data to a more complicated feature space

2. Then apply linear regression (hope: linear model is a better fit for the new feature space).



Regression with nonlinear basis

Model: $f(\boldsymbol{x}) = \boldsymbol{w}^{\mathrm{T}}\boldsymbol{\phi}(\boldsymbol{x})$ where $\boldsymbol{w} \in \mathbb{R}^M$

Objective:

$$\mathrm{RSS}(\boldsymbol{w}) = \sum_n \left(\boldsymbol{w}^{\mathrm{T}}\boldsymbol{\phi}(\boldsymbol{x}_n) - y_n\right)^2$$

Similar least square solution:

$$\boldsymbol{w}^* = \left(\boldsymbol{\Phi}^{\mathrm{T}}\boldsymbol{\Phi}\right)^{-1}\boldsymbol{\Phi}^{\mathrm{T}}\boldsymbol{y} \quad \text{where} \quad \boldsymbol{\Phi} = \begin{pmatrix} \boldsymbol{\phi}(\boldsymbol{x}_1)^{\mathrm{T}} \\ \boldsymbol{\phi}(\boldsymbol{x}_2)^{\mathrm{T}} \\ \vdots \\ \boldsymbol{\phi}(\boldsymbol{x}_N)^{\mathrm{T}} \end{pmatrix} \in \mathbb{R}^{N\times M}$$

Example

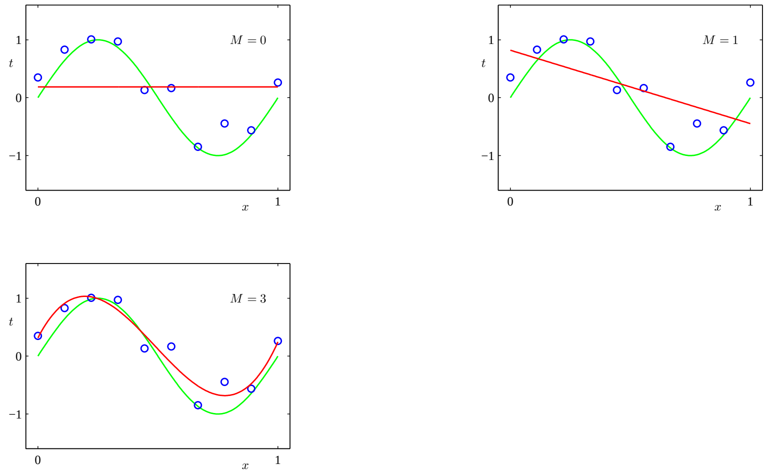
Polynomial basis functions for $\mathrm{D} = 1$

$$\boldsymbol{\phi}(x) = \begin{bmatrix} 1 \\ x \\ x^2 \\ \vdots \\ x^M \end{bmatrix} \quad \Rightarrow \quad f(x) = w_0 + \sum_{m=1}^{M} w_m x^m$$

Learning a linear model in the new space
= learning an *M-degree polynomial model* in the original space

Example

Fitting a noisy sine function with a polynomial ($M = 0, 1,$ or 3):



Why nonlinear?

Can I use a fancy **linear feature map**?

$$\boldsymbol{\phi}(\boldsymbol{x}) = \begin{bmatrix} x_1 - x_2 \\ 3x_4 - x_3 \\ 2x_1 + x_4 + x_5 \\ \vdots \end{bmatrix} = \boldsymbol{A}\boldsymbol{x} \quad \text{for some } \boldsymbol{A} \in \mathbb{R}^{\mathsf{M}\times\mathsf{D}}$$

No, it basically *does nothing* since

$$\min_{\boldsymbol{w}\in\mathbb{R}^{\mathsf{M}}} \sum_n (\boldsymbol{w}^{\mathrm{T}}\boldsymbol{A}\boldsymbol{x}_n - y_n)^2 = \min_{\boldsymbol{w}'\in\mathsf{Im}(\boldsymbol{A}^{\mathrm{T}})\subset\mathbb{R}^{\mathsf{D}}} \sum_n \left(\boldsymbol{w}'^{\mathrm{T}}\boldsymbol{x}_n - y_n\right)^2$$

We will see more nonlinear mappings soon.

Outline

1 Administration

2 Review of last lecture

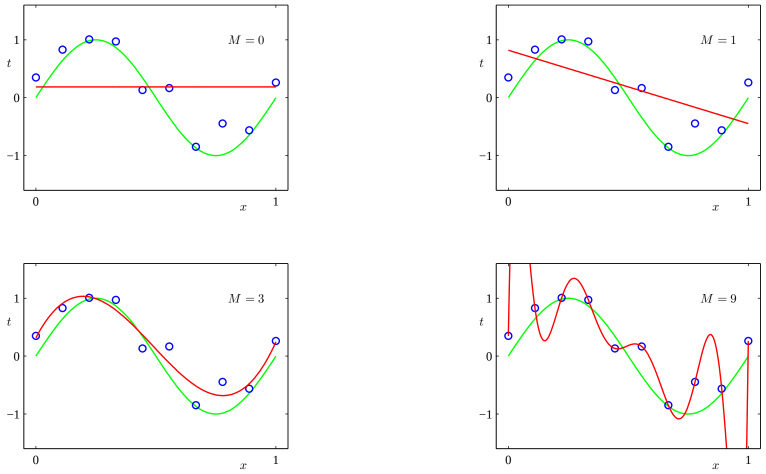
3 Linear regression

4 Linear regression with nonlinear basis

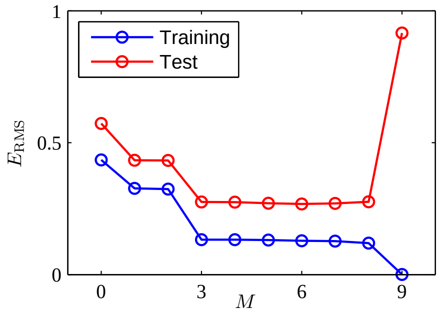
5 Overfitting and Preventing Overfitting

Should we use a very complicated mapping?

Ex: fitting a noisy sine function with a polynomial:



Underfitting and Overfitting



$M \leq 2$ is *underfitting* the data

- large training error
- large test error

$M \geq 9$ is *overfitting* the data

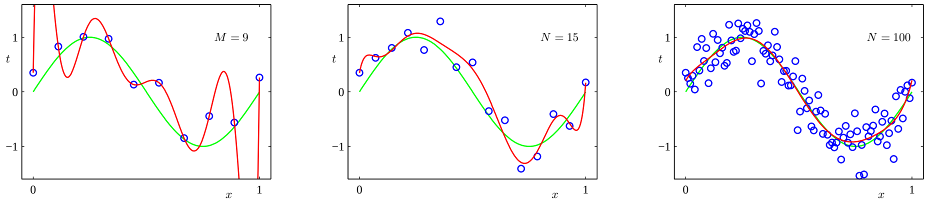
- small training error
- **large test error**

More complicated models ⇒ larger gap between training and test error

How to prevent overfitting?

Method 1: use more training data

The more, the merrier



More data ⇒ smaller gap between training and test error

Method 2: control the model complexity

For polynomial basis, the **degree** M clearly controls the complexity

- use cross-validation to pick hyper-parameter M

When M or in general Φ is fixed, are there still other ways to control complexity?

Magnitude of weights

Least square solution for the polynomial example:

	$M = 0$	$M = 1$	$M = 3$	$M = 9$
w_0	0.19	0.82	0.31	0.35
w_1		-1.27	7.99	232.37
w_2			-25.43	-5321.83
w_3			17.37	48568.31
w_4				-231639.30
w_5				640042.26
w_6				-1061800.52
w_7				1042400.18
w_8				-557682.99
w_9				125201.43

Intuitively, **large weights ⇒ more complex model**

How to make $\boldsymbol{w}$ small?

Regularized linear regression: new objective

$$\mathcal{E}(\boldsymbol{w}) = \mathrm{RSS}(\boldsymbol{w}) + \lambda R(\boldsymbol{w})$$

Goal: find $\boldsymbol{w}^* = \operatorname{argmin}_w \mathcal{E}(\boldsymbol{w})$

- $R : \mathbb{R}^{\mathsf{D}} \rightarrow \mathbb{R}^+$ is the *regularizer*
  - measure how complex the model $\boldsymbol{w}$ is
  - common choices: $\|\boldsymbol{w}\|_2^2$, $\|\boldsymbol{w}\|_1$, etc.
- $\lambda > 0$ is the *regularization coefficient*
  - $\lambda = 0$, no regularization
  - $\lambda \rightarrow +\infty$, $\boldsymbol{w} \rightarrow \operatorname{argmin}_w R(\boldsymbol{w})$
  - i.e. control **trade-off** between training error and complexity

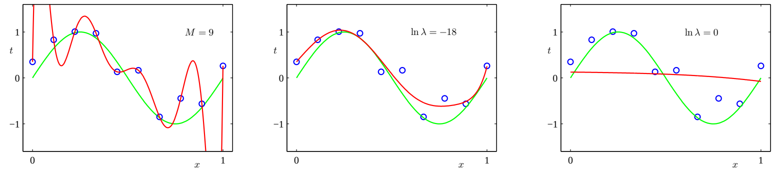
The effect of λ

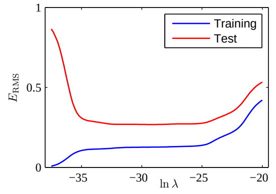
when we increase regularization coefficient λ

	$\ln\lambda = -\infty$	$\ln\lambda = -18$	$\ln\lambda = 0$
w_0	0.35	0.35	0.13
w_1	232.37	4.74	-0.05
w_2	-5321.83	-0.77	-0.06
w_3	48568.31	-31.97	-0.06
w_4	-231639.30	-3.89	-0.03
w_5	640042.26	55.28	-0.02
w_6	-1061800.52	41.32	-0.01
w_7	1042400.18	-45.95	-0.00
w_8	-557682.99	-91.53	0.00
w_9	125201.43	72.68	0.01

The trade-off

when we increase regularization coefficient λ





How to solve the new objective?

Simple for $R(\boldsymbol{w}) = \|\boldsymbol{w}\|_2^2$:

$$\mathcal{E}(\boldsymbol{w}) = \mathrm{RSS}(\boldsymbol{w}) + \lambda\|\boldsymbol{w}\|_2^2 = \|\boldsymbol{\Phi w} - \boldsymbol{y}\|_2^2 + \lambda\|\boldsymbol{w}\|_2^2$$

$$\begin{aligned}
&\nabla\mathcal{E}(\boldsymbol{w}) = 2(\boldsymbol{\Phi}^{\mathrm{T}}\boldsymbol{\Phi w} - \boldsymbol{\Phi}^{\mathrm{T}}\boldsymbol{y}) + 2\lambda\boldsymbol{w} = 0\\
&\Rightarrow \left(\boldsymbol{\Phi}^{\mathrm{T}}\boldsymbol{\Phi} + \lambda\boldsymbol{I}\right)\boldsymbol{w} = \boldsymbol{\Phi}^{\mathrm{T}}\boldsymbol{y}\\
&\Rightarrow \boldsymbol{w}^* = \left(\boldsymbol{\Phi}^{\mathrm{T}}\boldsymbol{\Phi} + \lambda\boldsymbol{I}\right)^{-1}\boldsymbol{\Phi}^{\mathrm{T}}\boldsymbol{y}
\end{aligned}$$

Note the same form as in the fix when $\boldsymbol{X}^T\boldsymbol{X}$ is not invertible!

For other regularizers, as long as it's **convex**, standard optimization algorithms can be applied.

Equivalent form

Regularization is also sometimes formulated as

$$\operatorname*{argmin}_{\boldsymbol{w}} \mathrm{RSS}(w) \qquad \textbf{subject to } R(\boldsymbol{w}) \le \beta$$

where β is some hyper-parameter.

Finding the solution becomes a *constrained optimization problem*.

Choosing either λ or β can be done by cross-validation.

Summary

$$\boldsymbol{w}^* = \left(\boldsymbol{\Phi}^{\mathrm{T}}\boldsymbol{\Phi} + \lambda \boldsymbol{I}\right)^{-1} \boldsymbol{\Phi}^{\mathrm{T}}\boldsymbol{y}$$

Important to understand the derivation than remembering the formula

Overfitting: small training error but large test error

Preventing Overfitting: more data + regularization

Recall the question

Typical steps of developing a machine learning system:

- Collect data, split into training, development, and test sets.
- *Train a model with a machine learning algorithm.* Most often we apply cross-validation to tune hyper-parameters.
- Evaluate using the test data and report performance.
- Use the model to predict future/make decisions.

How to do the *red part* exactly?

General idea to derive ML algorithms

1. Pick a set of **models** $\mathcal{F}$
   - e.g. $\mathcal{F} = \{f(\boldsymbol{x}) = \boldsymbol{w}^{\mathrm{T}}\boldsymbol{x} \mid \boldsymbol{w} \in \mathbb{R}^{\mathsf{D}}\}$
   - e.g. $\mathcal{F} = \{f(\boldsymbol{x}) = \boldsymbol{w}^{\mathrm{T}}\boldsymbol{\Phi}(\boldsymbol{x}) \mid \boldsymbol{w} \in \mathbb{R}^{\mathsf{M}}\}$
2. Define **error/loss** $L(y', y)$
3. Find **empirical risk minimizer (ERM)**:

$$\boldsymbol{f}^* = \operatorname*{argmin}_{f \in \mathcal{F}} \sum_{n=1}^{N} L(f(x_n), y_n)$$

or **regularized empirical risk minimizer**:

$$\boldsymbol{f}^* = \operatorname*{argmin}_{f \in \mathcal{F}} \sum_{n=1}^{N} L(f(x_n), y_n) + \lambda R(f)$$

ML becomes optimization