Unit 1
Simple Linear Regression

Prof. Phil Schniter

The Ohio State University

ECE 4300: Introduction to Machine Learning, Sp20

Learning objectives

- Understand how to load datasets in Python using pandas
- Visualize data using a scatter plot
- Understand sample mean, variance, and covariance
- Describe a linear model for data
  - Identify the target variable and predictor
- Compute the least-squares fit using the regression formula
- Compute the R^2 measure-of-fit
- Visually assess goodness-of-fit and identify causes of poor fit

Outline

- Motivating Example: Predicting Automobile MPG
- Linear Model
- Least-Squares Fit: The Problem
- Sample Mean, Variance, Standard Deviation, Covariance
- Least-Squares Fit: The Solution
- Assessing Goodness-of-Fit

Example: Predicting automobile mpg

- We will consider the task of predicting the fuel efficiency (in mpg) of a car from features like # cylinders, horsepower, weight, etc.
- Demo in Jupyter notebook: `demo01_auto_mpg.ipynb`
  - Learn from demo, and test your understanding in the lab
- Uses data from UCI library: `https://archive.ics.uci.edu/ml/`
- Data is loaded using Python's pandas library
  - Pandas routines have many options!
  - Learn from examples; Google is your friend!
  - Pandas `read_csv` command creates a dataframe object with 3 main components:
    - `df.values`: numerical values in Numpy format
    - `df.columns`: column labels
    - `df.index`: row labels

Result of pandas' read_csv

```
import pandas as pd
import numpy as np
```

```
In [3]: names = ['mpg', 'cylinders','displacement', 'horsepower',
                 'weight', 'acceleration', 'model year', 'origin', 'car name']
```

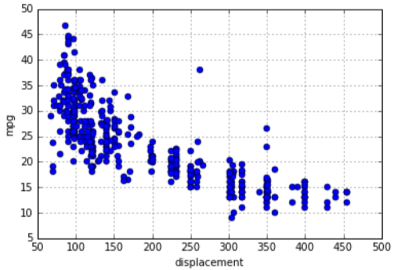
```
In [4]: df = pd.read_csv('https://archive.ics.uci.edu/ml/machine-learning-databases/'+
                         'auto-mpg/auto-mpg.data',
                         header=None,delim_whitespace=True,names=names,na_values='?')
        df.head(6)
```

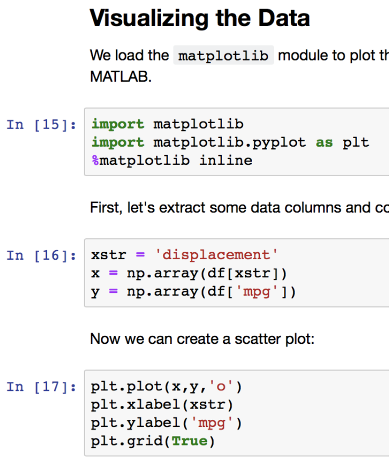
Out[4]:

	mpg	cylinders	displacement	horsepower	weight	acceleration	model year	origin	car name
0	18.0	8	307.0	130.0	3504.0	12.0	70	1	chevrolet chevelle malibu
1	15.0	8	350.0	165.0	3693.0	11.5	70	1	buick skylark 320
2	18.0	8	318.0	150.0	3436.0	11.0	70	1	plymouth satellite
3	16.0	8	304.0	150.0	3433.0	12.0	70	1	amc rebel sst
4	17.0	8	302.0	140.0	3449.0	10.5	70	1	ford torino
5	15.0	8	429.0	198.0	4341.0	10.0	70	1	ford galaxie 500

Visualizing the data

- When possible, visualize the data before working with it.
- Python has MATLAB-like plotting features in the matplotlib module.

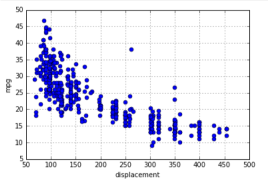




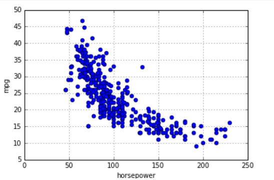
Postulating a model

- What relationships do you see?
- Is there a mathematical model relating the variables?
- How well can you predict mpg from these variables?

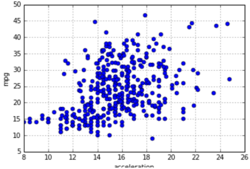
mpg



displacement



horsepower

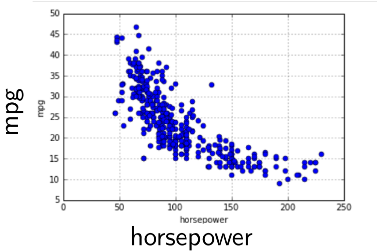


acceleration

Outline

Describing and visualizing data

- y: the variable we are trying to predict
  - Many names: target, regressand, response variable, dependent variable, label
- x: the variable we are using for prediction
  - Many names: feature, predictor, regressor, attribute, independent variable
  - For now we consider a single variable, but in general there can be many
- Data: the set of pairs $\{(x_i, y_i)\}_{i=1}^n$
  - Each pair is called a sample
  - We will use n for the number of samples
- A scatter plot is used to visualize the data pairs

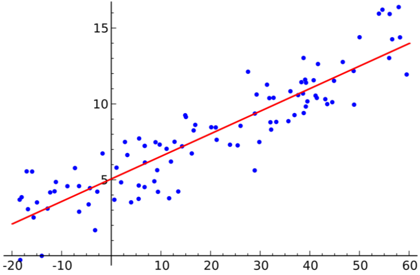


Single-variable linear model

- Assume a linear relationship:

$$y \approx \beta_0 + \beta_1 x$$

  - β_1: slope
  - β_0: intercept
- $\boldsymbol{\beta} = [\beta_0, \beta_1]^\mathsf{T}$ are the parameters of the model. Also called coefficients or weights
- Why this model?
  - easy to interpret & analyze
  - simple to optimize parameters (as we will see)
- When is this a good model?



The regression line is shown in red

Outline

- Motivating Example: Predicting Automobile MPG
- Linear Model
- Least-Squares Fit: The Problem
- Sample Mean, Variance, Standard Deviation, Covariance
- Least-Squares Fit: The Solution
- Assessing Goodness-of-Fit

Linear model: The residual

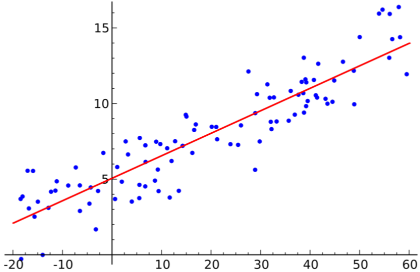
- Note: x does not *exactly* predict y:

$$y \approx \beta_0 + \beta_1 x$$

- Let's model this behavior explicitly using a residual, ϵ:

$$y = \beta_0 + \beta_1 x + \epsilon$$

- For the ith sample, we then have:
  - predicted value: $\widehat{y}_i = \beta_0 + \beta_1 x_i$
  - residual: $\epsilon_i = y_i - \widehat{y}_i$



The residual ϵ_i is the vertical deviation from y_i to the regression line

Least-squares fit

- How do we choose the model parameters $\boldsymbol{\beta} = [\beta_0, \beta_1]^\mathsf{T}$?
- Minimize the residual sum of squares (RSS):

$$\mathrm{RSS}(\beta_0, \beta_1) \triangleq \sum_{i=1}^{n} \epsilon_i^2 = \sum_{i=1}^{n} (y_i - \widehat{y}_i)^2$$

https://en.wikipedia.org/wiki/Residual_sum_of_squares

  - Also called the sum of squared errors (SSE) and sum of square residuals (SSR)
  - Note that ϵ_i and $\widehat{y}_i$ are implicitly functions of $[\beta_0, \beta_1]$
- The value of $\boldsymbol{\beta}$ that minimizes RSS is the least-squares fit.
  - Geometrically: minimizes sum of squared distances to the regression line.

The optimization approach: A general ML recipe

General ML problem		Simple Linear Regression
Assume a model with some parameters	$\rightarrow$	Linear model: $\widehat{y} = \beta_0 + \beta_1 x$
Get data	$\rightarrow$	Data: $\{(x_i, y_i)\}_{i=1}^n$
Choose a loss function	$\rightarrow$	$\mathrm{RSS}(\beta_0, \beta_1) \triangleq \sum_{i=1}^n (y_i - \widehat{y}_i)^2$
Find parameters that minimize loss	$\rightarrow$	Find (β_0, β_1) that minimizes $\mathrm{RSS}(\beta_0, \beta_1)$

Outline

- Motivating Example: Predicting Automobile MPG
- Linear Model
- Least-Squares Fit: The Problem
- Sample Mean, Variance, Standard Deviation, Covariance
- Least-Squares Fit: The Solution
- Assessing Goodness-of-Fit

Sample mean, variance, & standard deviation

- Sample mean:

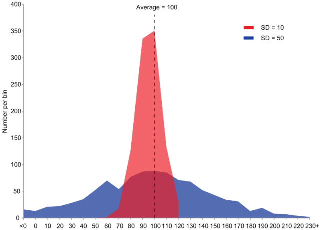
$$\overline{x} \triangleq \frac{1}{n}\sum_{i=1}^{n} x_i, \quad \overline{y} \triangleq \frac{1}{n}\sum_{i=1}^{n} y_i$$

- Sample variance:

$$s_x^2 \triangleq \frac{1}{n}\sum_{i=1}^{n}(x_i - \overline{x})^2, \quad s_y^2 \triangleq \frac{1}{n}\sum_{i=1}^{n}(y_i - \overline{y})^2$$

  - Note: some authors use $\frac{1}{n-1}$ to give an unbiased estimate. More on this later.

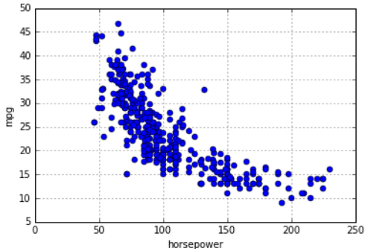
- Sample standard deviation (SD): s_x, s_y
  - Simply the square-root of the sample variance



https://en.wikipedia.org/wiki/Variance

Visualizing sample mean & SD on scatter plot

- Sample means $\overline{x}$ and $\overline{y}$:
  - The center of mass in each axis
- Standard deviations s_x and s_y:
  - The "spread" in each axis about the mean
  - If the data was Gaussian distributed...
    - 68% of points < 1 SD from mean
    - 95% of points < 2 SDs from mean
    - 99.7% of points < 3 SDs from mean



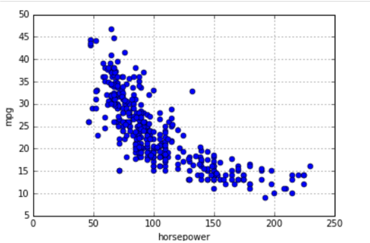
- What are your estimates of $\overline{x}, \overline{y}, s_x, s_y$ from the above scatter plot?

Computing the sample mean & SD in Python

- We can exactly compute $\overline{x}, \overline{y}, s_x, s_y$ using the Numpy package in Python

```
In [27]: xm = np.mean(x)
         ym = np.mean(y)
         sxx = np.mean((x-xm)**2)
         syy = np.mean((y-ym)**2)
```

```
xm        = 104.47,        ym=  23.45
sqrt(sxx)=  38.44,  sqrt(syy)=   7.80
```



Sample covariance

- The sample covariance is

$$s_{xy} \triangleq \frac{1}{n}\sum_{i=1}^{n}(x_i - \overline{x})(y_i - \overline{y})$$

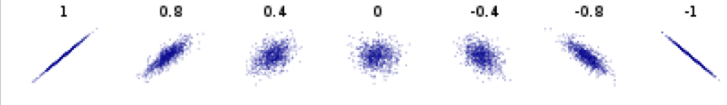
which indicates how "related" $\{x_i\}$ and $\{y_i\}$ are.

- The value s_{xy} is easier to interpret after normalization. This is done via the sample (Pearson) correlation coefficient:

$$\rho_{xy} \triangleq \frac{s_{xy}}{s_x s_y} \in [-1, 1]$$

  - The property $\rho_{xy} \in [-1, 1]$ is a consequence of the Cauchy-Schwarz inequality.

- Example scatterplots for datasets with various ρ_{xy}:



https://en.wikipedia.org/wiki/Pearson_correlation_coefficient

Alternative expressions for sample variance & covariance

- Recall that the sample variance was defined as $s_x^2 \triangleq \frac{1}{n}\sum_{i=1}^n (x_i - \overline{x})^2$
- A very useful alternative formula can be found by expanding the square:

$$s_x^2 = \frac{1}{n}\sum_{i=1}^n x_i^2 - 2\overline{x}\frac{1}{n}\sum_{i=1}^n x_i + \overline{x}^2 = \frac{1}{n}\sum_{i=1}^n x_i^2 - \overline{x}^2 \quad \Rightarrow \quad \frac{1}{n}\sum_{i=1}^n x_i^2 = s_x^2 + \overline{x}^2$$

- Similarly, for the sample covariance we had $s_{xy} \triangleq \frac{1}{n}\sum_{i=1}^n (x_i - \overline{x})(y_i - \overline{y})$
- and a useful alternative expression is

$$s_{xy} = \frac{1}{n}\sum_{i=1}^n x_i y_i - \overline{xy} \quad \Rightarrow \quad \frac{1}{n}\sum_{i=1}^n x_i y_i = s_{xy} + \overline{xy}$$

Notation

- We will use the following notation in this class (we'll try to be consistent)
- Note: some books/authors use different notations

Statistic	Notation	Formula	Python
sample mean	$\overline{x}$	$\frac{1}{n}\sum_{i=1}^{n} x_i$	`xm`
sample variance	$s_x^2 = s_{xx}$	$\frac{1}{n}\sum_{i=1}^{n}(x_i - \overline{x})^2$	`sxx`
sample standard deviation	$s_x = \sqrt{s_{xx}}$	$\sqrt{\frac{1}{n}\sum_{i=1}^{n}(x_i - \overline{x})^2}$	`sx`
sample covariance	s_{xy}	$\frac{1}{n}\sum_{i=1}^{n}(x_i - \overline{x})(y_i - \overline{y})$	`sxy`
sample correlation coefficient	ρ_{xy}	$\dfrac{s_{xy}}{s_x s_y}$	`rhoxy`

Outline

- Motivating Example: Predicting Automobile MPG
- Linear Model
- Least-Squares Fit: The Problem
- Sample Mean, Variance, Standard Deviation, Covariance
- Least-Squares Fit: The Solution
- Assessing Goodness-of-Fit

Minimizing RSS

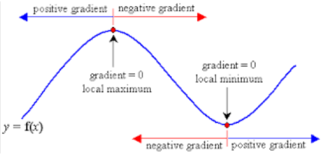
- To minimize $\mathrm{RSS}(\beta_0, \beta_1)$, we find the β_0 and β_1 that zero the partial derivatives

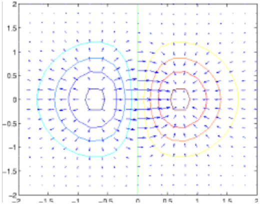
$$\frac{\partial\, \mathrm{RSS}(\beta_0, \beta_1)}{\partial \beta_0} = 0, \qquad \frac{\partial\, \mathrm{RSS}(\beta_0, \beta_1)}{\partial \beta_1} = 0$$

  Because RSS is quadratic with a positive Hessian, the zero-gradient point is guaranteed to occur at a minimum (more on this later)

- After some manipulations (see next page), we obtain the optimal values

$$\beta_1 = \frac{s_{xy}}{s_{xx}} = \frac{\rho_{xy} s_y}{s_x}, \qquad \beta_0 = \overline{y} - \beta_1 \overline{x}$$





Minimizing RSS: Derivation

The minimum RSS is achieved by values of (β_0, β_1) that zero the gradient, i.e.,

$$0 = \frac{\partial\,\mathrm{RSS}(\beta_0,\beta_1)}{\partial\beta_0} = \frac{\partial}{\partial\beta_0}\sum_{i=1}^{n}(y_i-\beta_0-\beta_1 x_i)^2 = -2\sum_{i=1}^{n}(y_i-\beta_0-\beta_1 x_i) \tag{1}$$

$$0 = \frac{\partial\,\mathrm{RSS}(\beta_0,\beta_1)}{\partial\beta_1} = \frac{\partial}{\partial\beta_1}\sum_{i=1}^{n}(y_i-\beta_0-\beta_1 x_i)^2 = -2\sum_{i=1}^{n}x_i(y_i-\beta_0-\beta_1 x_i) \tag{2}$$

Starting with (1), we can multiply both sides by $-\frac{1}{2n}$ to give

$$0 = \frac{1}{n}\sum_{i=1}^{n}(y_i-\beta_0-\beta_1 x_i) = \underbrace{\frac{1}{n}\sum_{i=1}^{n}y_i}_{\overline{y}} - \beta_0 - \beta_1\underbrace{\frac{1}{n}\sum_{i=1}^{n}x_i}_{\overline{x}} \quad\Leftrightarrow\quad \boxed{\beta_0 = \overline{y}-\beta_1\overline{x}} \tag{3}$$

Doing the same with (2) gives

$$0 = \frac{1}{n}\sum_{i=1}^{n}x_i(y_i-\beta_0-\beta_1 x_i) = \frac{1}{n}\sum_{i=1}^{n}x_i y_i - \overline{x}\beta_0 - \beta_1\frac{1}{n}\sum_{i=1}^{n}x_i^2 \tag{4}$$

Minimizing RSS: Derivation (continued)

Plugging in (3) into (4) gives

$$0 = \underbrace{\frac{1}{n}\sum_{i=1}^{n} x_i y_i - \overline{xy}}_{s_{xy}} - \beta_1 \Big(\underbrace{\frac{1}{n}\sum_{i=1}^{n} x_i^2 - \overline{x}^2}_{s_{xx}} \Big) \quad \Leftrightarrow \quad \boxed{\beta_1 = \frac{s_{xy}}{s_{xx}}}$$

To find the minimum RSS, we plug the optimal value of β_0 into the RSS definition to get

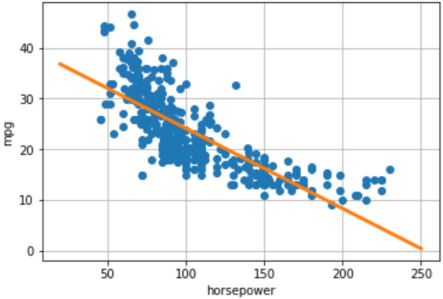
$$\begin{aligned} \mathrm{RSS}(\beta_0, \beta_1) &= \sum_i \Big(y_i - \beta_0 - \beta_1 x_i \Big)^2 = \sum_i \Big((y_i - \overline{y}) - \beta_1 (x_i - \overline{x}) \Big)^2 \\ &= \underbrace{\sum_i (y_i - \overline{y})^2}_{n s_{yy}} - 2\beta_1 \underbrace{\sum_i (y_i - \overline{y})(x_i - \overline{x})}_{n s_{xy}} + \beta_1^2 \underbrace{\sum_i (x_i - \overline{x})^2}_{n s_{xx}} \qquad (5) \end{aligned}$$

and then we plug the optimal value of β_1 into (5) to get

$$\begin{aligned} \mathrm{RSS}(\beta_0, \beta_1) &= n \Big(s_{yy} - 2\frac{s_{xy}^2}{s_{xx}} + \frac{s_{xy}^2}{s_{xx}} \Big) = n \Big(s_{yy} - \frac{s_{xy}^2}{s_{xx}} \Big) \\ &= n \Big(1 - \frac{s_{xy}^2}{s_{xx} s_{yy}} \Big) s_{yy} = n(1 - \rho_{xy}^2) s_{yy} \end{aligned}$$

Automobile demo

- Applied to our Python demo...




```
xm = np.mean(x)
ym = np.mean(y)
sxx = np.mean((x-xm)**2)
syy = np.mean((y-ym)**2)
syx = np.mean((y-ym)*(x-xm))
beta1 = syx/sxx
beta0 = ym - beta1*xm
```

```
beta0=39.94, beta1=-0.16
```

$$\widehat{\text{mpg}} = \beta_0 + \beta_1 \times \text{horsepower}$$

- Another good simple-linear-regression demo can be found at https://stattrek.com/regression/regression-example.aspx?Tutorial=AP

Outline

R^2 Goodness-of-fit

- Key question: How good is this linear prediction?
- Let's split the variance-of-y into two parts:

$$s_y^2 = \underbrace{\left[s_y^2 - \frac{\text{RSS}}{n}\right]}_{\text{explained by } x} + \underbrace{\left[\frac{\text{RSS}}{n}\right]}_{\text{unexplained by } x} = \left(\underbrace{\left[1 - \frac{\text{RSS}/n}{s_y^2}\right]}_{\text{explained by } x} + \underbrace{\left[\frac{\text{RSS}/n}{s_y^2}\right]}_{\text{unexplained by } x}\right) s_y^2$$

- The *fraction* of the variance-of-y explained by x is

$$\boxed{1 - \frac{\text{RSS}/n}{s_y^2} \triangleq R^2,}$$

known as the "coefficient of determination"

https://en.wikipedia.org/wiki/Coefficient_of_determination

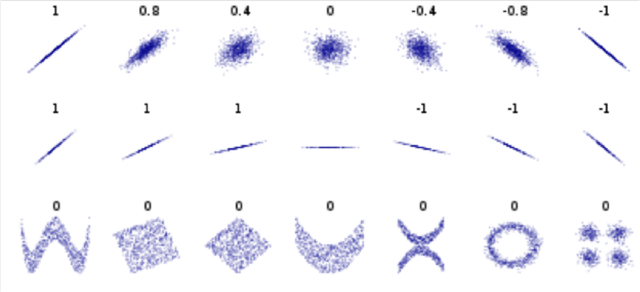
  - Note that $R^2 \in [0,1]$
  - Ex: $R^2 = 0.48$ means that "48% of s_y^2 is explained by x."

- With LS coefficients (β_0, β_1), we have

$$\text{RSS}(\beta_0, \beta_1) = n\left(1 - \rho_{xy}^2\right) s_y^2 \quad \Rightarrow \quad \boxed{R^2 = \rho_{xy}^2}$$

Visualizing the correlation coefficient

- $R^2 = \rho_{xy}^2 \approx 1$: Linear model is a very good fit
- $R^2 = \rho_{xy}^2 \approx 0$: Linear model is a very poor fit
- $\beta_1 = \frac{\rho_{xy} s_y}{s_x} \;\Rightarrow\; \mathrm{sgn}(\beta_1) = \mathrm{sgn}(\rho_{xy})$



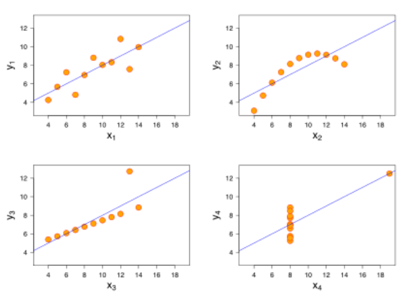
$\leftarrow$ linear models with varying ρ_{xy} (and $s_x = s_y$)

$\leftarrow$ linear models with $\rho_{xy} \in \{-1, 0, 1\}$ (and varying s_y)

$\leftarrow$ no linear relationship

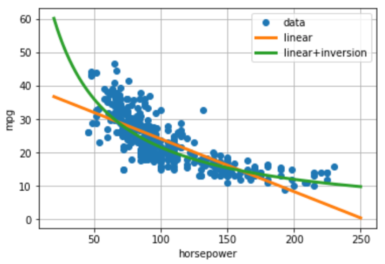
If the prediction error is large. . .

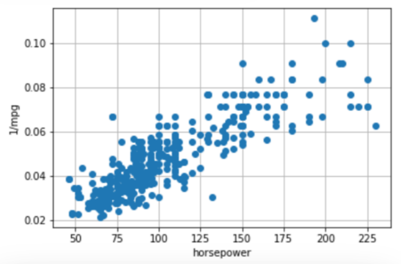
- There are many sources of error in linear models
- Example on right:
  - All 4 datasets have same regression line
  - Their prediction errors are large for different reasons
- A lot can be learned from visually inspecting the scatter plot!



A better model for the automobile example?

- What if we predicted the inverse:
  $\frac{1}{\text{mpg}} \approx \beta_0 + \beta_1 \times \text{horsepower}$
- This uses a nonlinear data transformation followed by linear regression
- Will explore this idea later in the course





Learning objectives

- Understand how to load datasets in Python using pandas
- Visualize data using a scatter plot
- Understand sample mean, variance, and covariance
- Describe a linear model for data
  - Identify the target variable and predictor
- Compute the least-squares fit using the regression formula
- Compute the R^2 measure-of-fit
- Visually assess goodness-of-fit and identify causes of poor fit