

# Lasso, Ridge, and Elastic Net

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February 4, 2016

# A Very Simple Model

- Suppose we have one feature  $x_1 \in \mathbf{R}$ .
- Response variable  $y \in \mathbf{R}$ .
- Got some data and ran least squares linear regression.
- The ERM is

$$\hat{f}(x_1) = 4x_1.$$

- What happens if we get a new feature  $x_2$ ,
  - but we always have  $x_2 = x_1$ ?

# Duplicate Features

- New feature  $x_2$  gives no new information.
- ERM is still

$$\hat{f}(x_1, x_2) = 4x_1.$$

- Now there are some more ERMs:

$$\hat{f}(x_1, x_2) = 2x_1 + 2x_2$$

$$\hat{f}(x_1, x_2) = x_1 + 3x_2$$

$$\hat{f}(x_1, x_2) = 4x_2$$

- What if we introduce  $\ell_1$  or  $\ell_2$  regularization?

# Duplicate Features: $\ell_1$ and $\ell_2$ norms

- $\hat{f}(x_1, x_2) = w_1 x_1 + w_2 x_2$  is an ERM iff  $w_1 + w_2 = 4$ .
- Consider the  $\ell_1$  and  $\ell_2$  norms of various solutions:

$w_1$	$w_2$	$\ w\ _1$	$\ w\ _2^2$
4	0	4	16
2	2	4	8
1	3	4	10
-1	5	6	26

- $\|w\|_1$  doesn't discriminate, as long as all have same sign
- $\|w\|_2^2$  minimized when weight is spread equally
- Picture proof: Level sets of loss are lines of the form  $w_1 + w_2 = c \dots$

# Duplicate Features: Take Away

- For identical features
  - $\ell_1$  regularization spreads weight arbitrarily (all weights same sign)
  - $\ell_2$  regularization spreads weight evenly
- Extrapolation to correlated variables:
  - $\ell_1$  regularization may choose just one variable from a group and ignore the rest
  - $\ell_2$  tends to spread weight roughly equally among correlated variables

## Example with highly correlated features

- Model in words:
  - $y$  is a linear combination of  $z_1$  and  $z_2$
  - But we don't observe  $z_1$  and  $z_2$  directly.
  - We get 3 noisy observations of  $z_1$ .
  - We get 3 noisy observations of  $z_2$ .
- We want to predict  $y$  from our noisy observations.

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Example based on Section 4.2 in Hastie et al's *Statistical Learning with Sparsity*.

## Example with highly correlated features

- Suppose  $(x, y)$  generated as follows:

$$\begin{aligned} z_1, z_2 &\sim \mathcal{N}(0, 1) \text{ (independent)} \\ \varepsilon_0, \varepsilon_1, \dots, \varepsilon_6 &\sim \mathcal{N}(0, 1) \text{ (independent)} \\ y &= 3z_1 - 1.5z_2 + \varepsilon_0 \\ x_j &= \begin{cases} z_1 + \varepsilon_j/5 & \text{for } j = 1, 2, 3 \\ z_2 + \varepsilon_j/5 & \text{for } j = 4, 5, 6 \end{cases} \end{aligned}$$

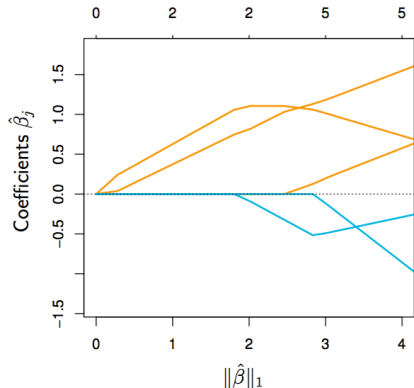
- Generated a sample of  $(x, y)$  pairs of size 100.
- Correlations within the groups of  $x$ 's were around 0.97.

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Example based on Section 4.2 in Hastie et al's *Statistical Learning with Sparsity*.

# Example with highly correlated features

- Lasso regularization paths:



- This is not a good outcome – why?

From Figure 4.1 of Hastie et al's *Statistical Learning with Sparsity*.



# Hedge Bets When Variables Highly Correlated

- When variables are highly correlated,
  - we want to give them roughly the same weight.
- Why?
  - robustness: what if one of the input variables has large error
- How can we get the weight spread more evenly?

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From Figure 4.1 of Hastie et al's *Statistical Learning with Sparsity*.

# Elastic Net

- The **elastic net** combines lasso and ridge penalties:

$$\hat{w} = \arg \min_{w \in \mathbb{R}^d} \frac{1}{n} \sum_{i=1}^n \{w^T x_i - y_i\}^2 + \lambda_1 \|w\|_1 + \lambda_2 \|w\|_2^2$$

- We expect correlated random variables to have similar coefficients.

## Theorem

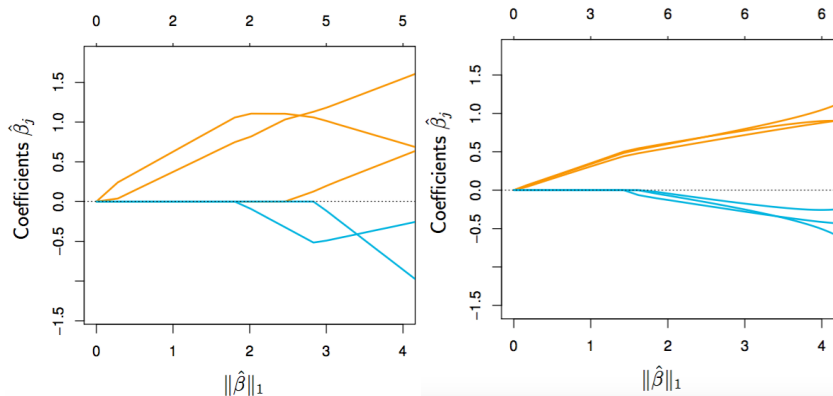
<sup>a</sup>Let  $\rho_{ij} = \widehat{\text{corr}}(x_i, x_j)$ . Suppose  $\hat{w}_i$  and  $\hat{w}_j$  are selected by elastic net. If  $\hat{w}_i \hat{w}_j > 0$ , then

$$|\hat{w}_i - \hat{w}_j| \leq \frac{\|y\| \sqrt{2}}{\lambda_2} \sqrt{1 - \rho_{ij}}.$$

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<sup>a</sup>[https://web.stanford.edu/~hastie/TALKS/enet\\_talk.pdf](https://web.stanford.edu/~hastie/TALKS/enet_talk.pdf)

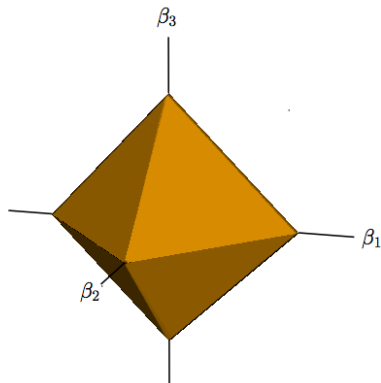
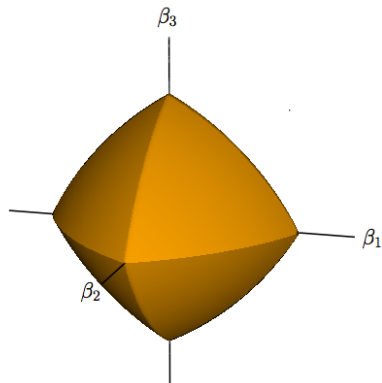
## Elastic Net Results on Model



- Lasso on left; Elastic net on right.
- Ratio of  $\ell_2$  to  $\ell_1$  regularization roughly 2 : 1.

From Figure 4.1 of Hastie et al's *Statistical Learning with Sparsity*.

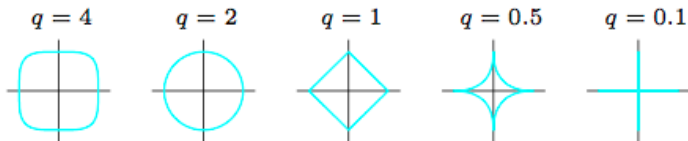
# Elastic Net vs Lasso Norm Ball

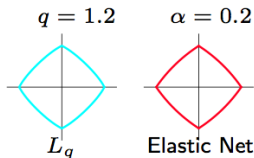


From Figure 4.2 of Hastie et al's *Statistical Learning with Sparsity*.

# The $(\ell_q)^q$ Norm Constraint

- Generalize to  $\ell_q$  norm:  $(\|w\|_q)^q = |w_1|^q + |w_2|^q$ .
- $\mathcal{F} = \{f(x) = w_1 x_1 + w_2 x_2\}$ .
- Contours of  $\|w\|_q^q = |w_1|^q + |w_2|^q$ :



$\ell_{1.2}$  vs Elastic Net

**FIGURE 3.13.** *Contours of constant value of  $\sum_j |\beta_j|^q$  for  $q = 1.2$  (left plot), and the elastic-net penalty  $\sum_j (\alpha \beta_j^2 + (1 - \alpha) |\beta_j|)$  for  $\alpha = 0.2$  (right plot). Although visually very similar, the elastic-net has sharp (non-differentiable) corners, while the  $q = 1.2$  penalty does not.*