Statistical Learning

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Índex

Preliminary note

The material in these slides is strongly based on [1]. When other materials are used, they are cited accordingly.
Mathematical notation follows as good as it can a [good practices proposal](https://ctan.math.utah.edu/ctan/tex-archive/macros/latex/contrib/mlmath/mlmath.pdf) from the Beijing Academy of Artificial Intelligence.

How is data analyzed and used?

Statistical learning interpret the model and quantify the uncertainity of the data.

Machine learning (or *data mining* making predictions using large scale data.

The goals of modelling data are:

- to predict data, based on existing one;
- to discover unusual or interesting patterns in data.

Tools to model data

Function approximation Model data with approximate and simple functions or maps.

Optimization Given a set of feasible mathematical models to the data, we may need to find the optimal one by fitting or callibrating a function to observed data.

Probability and Statistics Probability theory and statistical inference provides ways to quantify the uncertainity inherent in making predictions based on observed data.

Some basic notation I

Given an input or *feature* vector $\boldsymbol{x}$, ML aims at predicting an ouput or *response* variable vector $\boldsymbol{y}$. In particular, we search for a mathematical *prediction function* g such that we can *guess* an approximation to $\boldsymbol{y}$, $\hat{\boldsymbol{y}}$:

$$g\colon \mathcal{X} \to \mathcal{Y}$$
$$\boldsymbol{x} \mapsto \hat{\boldsymbol{y}} = g(\boldsymbol{x})$$

Definition

Dataset $S = \{\boldsymbol{z}_i\}_{i=1}^n = \{(\boldsymbol{x}_i, \boldsymbol{y}_i)\}_{i=1}^n$ is sampled from a distribution $\mathcal{D}$ over a domain $\mathcal{Z} = \mathcal{X} \times \mathcal{Y}$.
$\mathcal{X}$ is the instance domain (a set), $\mathcal{Y}$ is the label domain (a set), and $\mathcal{Z} = \mathcal{X} \times \mathcal{Y}$ is the example domain (a set).

Some basic notation II

Usually, $\mathcal{X}$ is a subset of $\mathbb{R}^d$ and $\mathcal{Y}$ is a subset of $\mathbb{R}^{d_o}$, where d is the input dimension, d_o is the output dimension.
$n = \#S$ is the number of samples. Without specification, S and n are for the training set.

- In *regression* problems, $\boldsymbol{y}$ is a vector of real values.
- In *classification* problems, $\boldsymbol{y}$ values lie within a finite set of c categories: $y \in \{0, 1, \ldots, c-1\}$.

Definition

A hypothesis space is denoted by $\mathcal{H}$. A hypothesis function is denoted by $f_{\boldsymbol{\theta}}(\boldsymbol{x}) \in \mathcal{H}$ or $f(\boldsymbol{x}; \boldsymbol{\theta}) \in \mathcal{H}$ with $f_{\boldsymbol{\theta}} : \mathcal{X} \to \mathcal{Y}$.

$\boldsymbol{\theta}$ denotes the set of parameters of $f_{\boldsymbol{\theta}}$.
If there exists a target function, it is denoted by f^*or $f : \mathcal{X} \to \mathcal{Y}$ satisfying $\boldsymbol{y}_i = f^*(\boldsymbol{x}_i)$ for $i = 1, \ldots, n$.

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Some basic notation III

A loss function, denoted by $\ell : \mathcal{H} \times \mathcal{Z} \to \mathbb{R}_+ := [0, +\infty)$, measures the difference (or error) between a predicted label and a true label, e.g., L^2 loss:

$$\ell(f_{\boldsymbol{\theta}}, \boldsymbol{z}) = \frac{1}{2}(f_{\boldsymbol{\theta}}(\boldsymbol{x}) - \boldsymbol{y})^2,$$

where $\boldsymbol{z} = (\boldsymbol{x}, \boldsymbol{y})$. $\ell(f_{\boldsymbol{\theta}}, \boldsymbol{z})$ can also be written as

$$\ell(f_{\boldsymbol{\theta}}(\boldsymbol{x}), \boldsymbol{y})$$

for convenience.
(In the case of a classification, $\ell(f_{\boldsymbol{\theta}}, \boldsymbol{y}) = \mathbb{1}\{y \neq \hat{\boldsymbol{y}}\}$)
We will see other useful loss functions ({em cross entropy} or *hinge* loss functions) later in this course.
It is unlikely that a mathematical function $g \equiv f_{\boldsymbol{\theta}} : \mathcal{X} \to \mathcal{Y}$ would be able to make accurate predictions of all possible pairs $\mathcal{Z} = \mathcal{X} \times \mathcal{Y}$.

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Some basic notation IV

So, we use a probabilistic approach here to mpirical risk or training loss for a set $S = \{(\boldsymbol{x}_i, \boldsymbol{y}_i)\}_{i=1}^n$ is denoted by $L_S(\boldsymbol{\theta})$ or $L_n(\boldsymbol{\theta})$ or $R_n(\boldsymbol{\theta})$ or $R_S(\boldsymbol{\theta})$,

$$L_S(\boldsymbol{\theta}) = \frac{1}{n} \sum_{i=1}^{n} \ell(f_{\boldsymbol{\theta}}(\boldsymbol{x}_i), \boldsymbol{y}_i). \tag{1}$$

The population risk or expected loss is denoted by $L_{\mathcal{D}}(\boldsymbol{\theta})$ or $R_{\mathcal{D}}(\boldsymbol{\theta})$

$$L_{\mathcal{D}}(\boldsymbol{\theta}) = \mathbb{E}_{\mathcal{D}} \ell(f_{\boldsymbol{\theta}}(\boldsymbol{x}), \boldsymbol{y}), \tag{2}$$

where $\boldsymbol{z} = (\boldsymbol{x}, \boldsymbol{y})$ follows the distribution $\mathcal{D}$.
(In the case of a classification, we denote $L_{\mathcal{D}}(g) \equiv L_{\mathcal{D}}(\boldsymbol{\theta}) = \mathbb{P}_{\mathcal{D}}[f_{\boldsymbol{\theta}}(\boldsymbol{x}) \neq \boldsymbol{y}]$ and we say that g is a classifier.)
Because we are interested in minimizing the risk in our prediction, we are looking for the best possible $g* := \operatorname{argmin}_g \mathbb{E}_{\mathcal{D}} \ell(f_{\boldsymbol{\theta}}(\boldsymbol{x}), \boldsymbol{y})$

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Some basic notation V

(In classification, we look for $g*(\boldsymbol{x}) = \underset{y \in \{0,1,\ldots,c-1\}}{\operatorname{argmax}} \mathbb{P}[Y = y \; X = x]$.)

Theorem

For the squared-error loss $\ell(y, \hat{y}) = (y - \hat{y})^2$, the optimal prediction function $g*$ is equal to the conditional expectation of Y given $\boldsymbol{X} = \boldsymbol{x}$.

which leads to write the random response Y as:

$$Y = g*(\boldsymbol{x}) + \varepsilon(\boldsymbol{x})$$

Note that such random deviation satisfies $\mathbb{E}\varepsilon(\boldsymbol{x}) = 0$

Dirk P. Kroese, Zdravko Botev, Thomas Taimre, and Radislav: Vaisman.

Data Science and Machine Learning: Mathematical and Statistical Methods.

Machine Learning & Pattern Recognition. Chapman & Hall/CRC, 2020.