Spring 2022 Data 100/200 Midterm 2 Reference Sheet

Ordinary Least Squares

Multiple Linear Regression Model: $\hat{\mathbb{Y}} = \mathbb{X}\theta$ with design matrix $\mathbb{X}$, response vector $\mathbb{Y}$, and predicted vector $\hat{\mathbb{Y}}$. If there are p features plus a bias/intercept, then the vector of parameters $\theta = [\theta_0, \theta_1, \ldots, \theta_p]^T \in \mathbb{R}^{p+1}$. The vector of estimates $\hat{\theta}$ is obtained from fitting the model to the sample $(\mathbb{X}, \mathbb{Y})$.

Concept	Formula	Concept	Formula
Mean squared error	$R(\theta) = \frac{1}{n}\|\|Y - X\theta\|\|_2^2$	Normal equation	$\mathbb{X}^T\mathbb{X}\hat{\theta} = \mathbb{X}^T\mathbb{Y}$
Least squares estimate, if $\mathbb{X}$ is full rank	$\hat{\theta} = (\mathbb{X}^T\mathbb{X})^{-1}\mathbb{X}^T\mathbb{Y}$	Residual vector, e	$e = \mathbb{Y} - \hat{\mathbb{Y}}$
		Multiple R^2 (coefficient of determination)	$R^2 = \dfrac{\text{variance of fitted values}}{\text{variance of } y}$
Ridge Regression L2 Regularization	$\frac{1}{n}\|\|Y - X\theta\|\|_2^2 + \lambda\|\|\theta\|\|_2^2$	Squared L2 Norm of $\theta \in \mathbb{R}^d$	$\|\|\theta\|\|_2^2 = \sum_{j=1}^d \theta_j^2$
Ridge regression estimate (closed form)	$\hat{\theta}_{\text{ridge}} = (\mathbb{X}^T\mathbb{X} + n\lambda I)^{-1}\mathbb{X}^T\mathbb{Y}$		
LASSO Regression L1 Regularization	$\frac{1}{n}\|\|Y - X\theta\|\|_2^2 + \lambda\|\|\theta\|\|_1$	L1 Norm of $\theta \in \mathbb{R}^d$	$\|\|\theta\|\|_1 = \sum_{j=1}^d \|\theta_j\|$

Scikit-Learn

Suppose `sklearn.model_selection` and `sklearn.linear_model` are both imported packages.

Package	Function(s)	Description
`sklearn.linear_model`	`LinearRegression()`	Returns an ordinary least squares Linear Regression model.
	`LassoCV()`, `RidgeCV()`	Returns a Lasso (L1 Regularization) or Ridge (L2 regularization) linear model, respectively, and picks the best model by cross validation.
	`model.fit(X, y)`	Fits the scikit-learn `model` to the provided `X` and `y`.
	`model.predict(X)`	Returns predictions for the X passed in according to the fitted `model`.
`sklearn.model_selection`	`train_test_split(*arrays, test_size=0.2)`	Returns two random subsets of each array passed in, with 0.8 of the array in the first subset and 0.2 in the second subset.

Probability

Let X have a discrete probability distribution $P(X = x)$. X has expectation $\mathbb{E}[X] = \sum_x xP(X = x)$ over all possible values x, variance $\text{Var}(X) = \mathbb{E}[(X - \mathbb{E}[X])^2]$, and standard deviation $\text{SD}(X) = \sqrt{\text{Var}(X)}$.

The covariance of two random variables X and Y is $\mathbb{E}[(X - \mathbb{E}[X])(Y - \mathbb{E}[Y])]$. If X and Y are independent, then $\text{Cov}(X, Y) = 0$.

Notes	Property of Expectation	Property of Variance
X is a random variable. $a, b \in \mathbb{R}$ are scalars.	$\mathbb{E}[aX + b] = a\mathbb{E}[X] + b$	$\text{Var}(aX + b) = a^2\text{Var}$
X, Y are random variables.	$\mathbb{E}[X + Y] = \mathbb{E}[X] + \mathbb{E}[Y]$	$\text{Var}(X + Y) = \text{Var}(X) + \text{Var}(Y) + 2\text{Cov}(X, Y)$
X is a Bernoulli random variable that takes on value 1 with probability p and 0 otherwise.	$\mathbb{E}[X] = p$	$\text{Var}(X) = p(1 - p)$
Y is a Binomial random variable representing the number of ones in n independent Bernoulli trials with probability p of 1.	$E[Y] = np$	$\text{Var}(Y) = np(1 - p)$

Central Limit Theorem

Let $(X_1, \ldots, X_n)$ be a sample of independent and identically distributed random variables drawn from a population with mean μ and standard deviation σ. The sample mean $\overline{X}_n = \sum_{i=1}^{n} X_i$ is normally distributed, where $\mathbb{E}[\overline{X}_n] = \mu$ and $\mathrm{SD}(\overline{X}_n) = \sigma/\sqrt{n}$.

Parameter Estimation

Suppose for each individual with fixed input x, we observe a random response $Y = g(x) + \epsilon$, where g is the true relationship and ϵ is random noise with zero mean and variance σ^2.

For a new individual with fixed input x, define our random prediction $\hat{Y}(x)$ based on a model fit to our observed sample $(\mathbb{X}, \mathbb{Y})$. The model risk is the mean squared prediction error between Y and $\hat{Y}(x)$:

$$\mathbb{E}[(Y - \hat{Y}(x))^2] = \sigma^2 + \left(\mathbb{E}[\hat{Y}(x)] - g(x)\right)^2 + \mathrm{Var}(\hat{Y}(x)).$$

Suppose that input x has p features and the true relationship g is linear with parameter $\theta \in \mathbb{R}^{p+1}$.
Then $Y = f_\theta(x) = \theta_0 + \sum_{j=1}^{p} \theta_j x_j + \epsilon$ and $\hat{Y} = f_{\hat{\theta}}(x)$ for a parameter estimate $\hat{\theta}$ fit to the observed sample $(\mathbb{X}, \mathbb{Y})$.

Gradient Descent

Let $L(\theta, \mathbb{X}, \mathbb{Y})$ be an objective function to minimize over θ, with some optimal $\hat{\theta}$. Suppose $\theta^{(0)}$ is some starting estimate at $t = 0$, and $\theta^{(t)}$ is the estimate at step t. Then for a learning rate α, the gradient update step to compute $\theta^{(t+1)}$ is

$$\theta^{(t+1)} = \theta^{(t)} - \alpha \nabla_\theta L(\theta^{(t)}, \mathbb{X}, \mathbb{Y}),$$

where $\nabla_\theta L(\theta^{(t)}, \mathbb{X}, \mathbb{Y})$ is the partial derivative/gradient of L with respect to θ, evaluated at $\theta^{(t)}$.

SQL

SQLite syntax:

```
SELECT [DISTINCT]
    {* | expr [[AS] c_alias]
    {,expr [[AS] c_alias] ...}}
FROM tableref {, tableref}
[[INNER | LEFT ] JOIN table_name
    ON qualification_list]
[WHERE search_condition]
[GROUP BY colname {,colname...}]
[HAVING search_condition]
[ORDER BY column_list]
[LIMIT number]
[OFFSET number of rows];
```

Syntax	Description
`SELECT column_expression_list`	List is comma-separated. Column expressions may include aggregation functions (`MAX`, `FIRST`, `COUNT`, etc). `AS` renames columns. `DISTINCT` selects only unique rows.
`FROM s INNER JOIN t ON cond`	Inner join tables `s` and `t` using `cond` to filter rows; the `INNER` keyword is optional.
`FROM s LEFT JOIN t ON cond`	Left outer join of tables `s` and `t` using `cond` to filter rows.
`FROM s, t`	Cross join of tables `s` and `t`: all pairs of a row from `s` and a row from `t`
`WHERE a IN cons_list`	Select rows for which the value in column `a` is among the values in a `cons_list`.
`ORDER BY RANDOM LIMIT n`	Draw a simple random sample of `n` rows.
`ORDER BY a, b DESC`	Order by column `a` (ascending by default) , then `b` (descending).
`CASE WHEN pred THEN cons ELSE alt END`	Evaluates to `cons` if `pred` is true and `alt` otherwise. Multiple `WHEN`/`THEN` pairs can be included, and `ELSE` is optional.
`WHERE s.a LIKE 'p'`	Matches each entry in the column `a` of table `s` to the text pattern `p`. The wildcard `%` matches at least zero characters.
`LIMIT number`	Keep only the first `number` rows in the return result.
`OFFSET number`	Skip the first `number` rows in the return result.