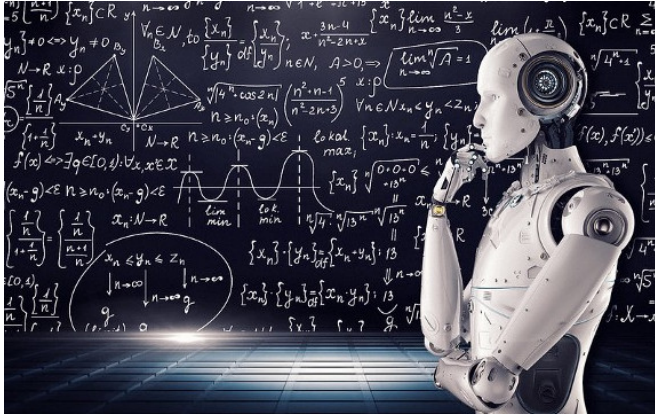


Common Machine Learning Algorithms



CONTENTS

- 1 Linear Models
- 2 Regularized Linear Models
- 3 Linear Support Vector Machines

LINEAR MODELS

LINEAR MODELS – FUNCTIONALITY

SUPERVISED

REGRESSION | CLASSIFICATION

PARAMETRIC

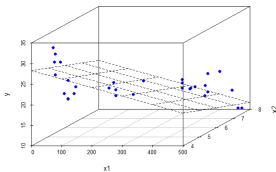
WHITE-BOX

General idea Represent target as function of linear predictor $\theta^T \mathbf{x}$

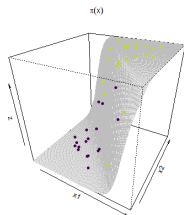
Hypothesis space

$\mathcal{H} = \{f : \mathcal{X} \rightarrow \mathbb{R} \mid f(\mathbf{x}) = \phi(\theta^T \mathbf{x})\}$, with suitable transformation $\phi(\cdot)$, e.g.,

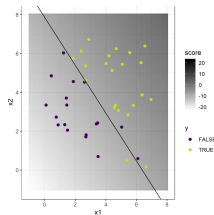
- Identity $\phi(\theta^T \mathbf{x}) = \theta^T \mathbf{x} \Rightarrow$ **linear regression**
- Logistic sigmoid function $\phi(\theta^T \mathbf{x}) = \frac{1}{1 + \exp(-\theta^T \mathbf{x})} =: \pi(\mathbf{x} \mid \theta) \Rightarrow$ **(binary) logistic regression**
 - Probability $\pi(\mathbf{x} \mid \theta) = \mathbb{P}(y = 1 \mid \mathbf{x})$ of belonging to one of two classes
 - Separating hyperplane via decision rule (e.g., $\hat{y} = 1 \Leftrightarrow \pi(\mathbf{x}) > 0.5$)



Linear regression hyperplane



Logistic function for bivariate input



Separating hyperplane for bivariate logistic regression

LINEAR MODELS – FUNCTIONALITY

Empirical risk

- **Linear regression**

- Typically, based on **quadratic** loss: $\mathcal{R}_{\text{emp}}(\theta) = \sum_{i=1}^n \left(y^{(i)} - f(\mathbf{x}^{(i)} | \theta) \right)^2$
⇒ corresponding to ordinary-least-squares (OLS) estimation
- Alternatives: e.g., **absolute** or **Huber** loss (both improving robustness)

- **Logistic regression:** based on **Bernoulli/log/cross-entropy** loss

$$\Rightarrow \mathcal{R}_{\text{emp}}(\theta) = \sum_{i=1}^n -y^{(i)} \log \left(\pi \left(\mathbf{x}^{(i)} \right) \right) - (1 - y^{(i)}) \log \left(1 - \pi \left(\mathbf{x}^{(i)} \right) \right)$$

Optimization

- For **OLS**: analytically with $\hat{\theta} = (\mathbf{X}^T \mathbf{X})^{-1} \mathbf{X}^T \mathbf{y}$
(with $\mathbf{X} \in \mathbb{R}^{n \times p}$: matrix of feature vectors)
- For **other loss functions**: numerical optimization

Hyperparameters None

LINEAR MODELS – PRO'S & CON'S

Advantages

- + **simple and fast** implementation
- + **analytical** solution
- + **cheap** computation
- + applicable for any **dataset size**, as long as number of observations \gg number of features
- + flexibility **beyond linearity** with polynomials, trigonometric transformations etc.
- + intuitive **interpretability** via feature effects
- + statistical hypothesis **tests** for effects available

Disadvantages

- **nonlinearity** of many real-world problems
- further restrictive **assumptions**: linearly independent features, homoskedastic residuals, normality of conditional response
- **sensitivity** w.r.t. outliers and noisy data (especially with L2 loss)
- risk of **overfitting** in higher dimensions
- feature **interactions** must be handcrafted, so higher orders practically infeasible
- no handling of **missing** data

Simple method with good interpretability for linear problems, but with strong assumptions and limited complexity

LINEAR MODELS – PRACTICAL HINTS

Implementation

- **R:** `mlr3 learner LearnerRegrLM`, calling `stats::lm()` / `mlr3 learner LearnerClassifLogReg`, calling `stats::glm()`
- **Python:** `LinearRegression` from package `sklearn.linear_model`, package for advanced statistical parameters `statsmodels.api`

REGULARIZED LINEAR MODELS

REGULARIZED LM – FUNCTIONALITY

General idea

- Unregularized LM: risk of **overfitting** in high-dimensional space with only few observations
- **Goal**: find compromise between model fit and generalization

Empirical risk

- Empirical risk function **plus complexity penalty** $J(\theta)$, controlled by shrinkage parameter $\lambda > 0$:
 $\mathcal{R}_{\text{reg}}(\theta) := \mathcal{R}_{\text{emp}}(\theta) + \lambda \cdot J(\theta)$.
- Popular regularizers
 - **Ridge** regression: L2 penalty $J(\theta) = \|\theta\|_2^2$
 - **LASSO** regression: L1 penalty $J(\theta) = \|\theta\|_1$

Optimization

- **Ridge**: analytically with $\hat{\theta}_{\text{Ridge}} = (\mathbf{X}^\top \mathbf{X} + \lambda \mathbf{I})^{-1} \mathbf{X}^\top \mathbf{y}$
- **LASSO**: numerically with, e.g., (sub-)gradient descent

Hyperparameters Shrinkage parameter λ

REGULARIZED LM – PRACTICAL HINTS

Choice of regularization parameter

- Standard hyperparameter optimization problem
- E.g., choose λ with minimum mean cross-validated error (default in R package `glmnet`)

Ridge vs. LASSO

- **Ridge**
 - Overall smaller, but still dense θ
 - Suitable with many influential features present, handling correlated features by shrinking their coefficients equally
- **LASSO**
 - Actual variable selection
 - Suitable for sparse problems, ineffective with correlated features (randomly selecting one)
- Neither overall better – compromise: **elastic net**
→ weighted combination of Ridge and LASSO regularizers

Implementation

- **R:** `mlr3` learners `LearnerClassifGlmnet` / `LearnerRegrGlmnet`, calling `glmnet::glmnet()`
- **Python:** `LinearRegression` from package `sklearn.linear_model`, package for advanced statistical parameters `statsmodels.api`

LINEAR SUPPORT VECTOR MACHINES

LINEAR SVM – FUNCTIONALITY

SUPERVISED

CLASSIFICATION

PARAMETRIC

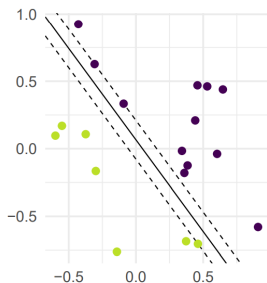
BLACK-BOX

General idea

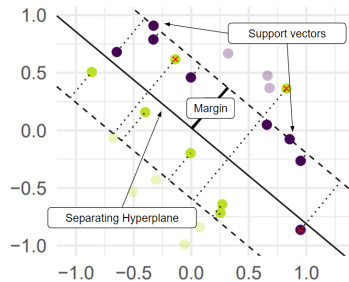
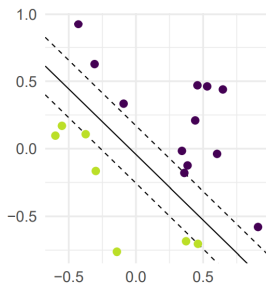
- Find linear decision boundary (**separating hyperplane**) that best separates classes
 - **Hard-margin** SVM: maximize distance (**margin** $\gamma > 0$) to closest members (**support vectors, SV**) on each side of decision boundary
 - **Soft-margin** SVM: relax separation to allowing margin violations \rightarrow maximize margin while minimizing violations
- 3 types of training points
 - **non-SVs** with no impact on decision boundary
 - **SVs** located exactly on decision boundary
 - **margin violators**

Hypothesis space $\mathcal{H} = \{f : \mathcal{X} \rightarrow \mathbb{R} \mid f(\mathbf{x}) = \boldsymbol{\theta}^\top \mathbf{x} + \theta_0\}$ separator intercept notwendig?

LINEAR SVM – FUNCTIONALITY



Hard-margin SVM: margin is maximized by boundary on the right



Soft-margin SVM with margin violations

Dual problem

$$\begin{aligned} \max_{\alpha \in \mathbb{R}^n} \quad & \sum_{i=1}^n \alpha_i - \frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n \alpha_i \alpha_j y^{(i)} y^{(j)} \langle \mathbf{x}^{(i)}, \mathbf{x}^{(j)} \rangle \\ \text{s.t.} \quad & 0 \leq \alpha_i \leq C \quad \forall i \in \{1, \dots, n\} \quad (C = \infty \text{ for hard-margin SVM}), \\ & \sum_{i=1}^n \alpha_i y^{(i)} = 0 \end{aligned}$$

LINEAR SVM – FUNCTIONALITY

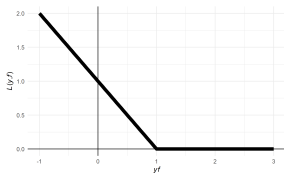
Empirical risk

Soft-margin SVM also interpretable as **L2-regularized ERM**:

$$\frac{1}{2} \|\boldsymbol{\theta}\|^2 + C \sum_{i=1}^n L(y^{(i)}, f(\mathbf{x}^{(i)}))$$

with

- $\|\boldsymbol{\theta}\| = 1/\gamma$,
- $C > 0$: penalization for misclassified data points
- $L(y, f) = \max(1 - yf, 0)$: **hinge** loss
→ other loss functions applicable (e.g., **Huber** loss)



Optimization **Non-differentiable** problem → mostly **sub-gradient** methods

Hyperparameters Cost parameter C

LINEAR SVM – PRO'S & CON'S

Advantages

- + high **accuracy**
- + often **sparse** solution
- + robust against overfitting (**regularized**); especially in high-dimensional space
- + **stable** solutions, as the non-SV do not influence the separating hyperplane

Disadvantages

- **costly implementation**; long training times
- does not scale well to **larger data sets ??**
- only **linear separation** → possible with non-linear SVMs which are explained in the following slides.
- poor **interpretability**

Very accurate solution for high-dimensional data that is linearly separable

LINEAR SVM – PRACTICAL HINTS

Preprocessing

Features must be rescaled before applying SVMs.

Tuning

The cost parameter C must be tuned, as it has a strong influence on the resulting separating hyperplane.

Implementation

- **R:** `mlr3` learners `LearnerClassifSVM` / `LearnerRegrSVM`, calling `svm()` from `libsvm`
- **Python:** `sklearn.svm.SVC` from package `scikit-learn` / package `libSVM`