FYS-STK 4155 - Project 1

Magnus …. & Hilde Langengen Teigen  
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### Abstract

A regression model aims to build a mathematical representation of an underlying process between a set of independent and dependent variables. The model can then be used to predict the outcome of new independent variables input. Ideally, these predictions should be aligned with real observation, with only some variation. For a good model, this variation should be small and unbiased, such that it can be explained by random variation. Supervised machine learning has proved effective for developing useful regression models, as they are able to dynamically reduce the model error given varying datasets. However, there are a range of methods for linear regression, and for complex and large datasets it can be difficult to determine which method that will give the best predictions. In this project, we evaluated three regression methods – OLS, Ridge, and Lasso. We use the two-dimensional Franke function for fitting models, and evaluating their quality through the Mean Squared Error (MSE) and R squared R2 estimators of prediction variance and bias, along with resampling. We then used real data for testing the same methods of model fitting and evaluation. We find that----???

### Introduction

To understand the behaviour of a system, we need to implement models. Supervised machine learning has proved an effective way of fitting good models to observed data, making dependable predictions. However, ensuring an unbiased and precise model is not only crucial, but also difficult, and requires evaluation of the model fit. To reduce the bias of the model, machine learning algorithms usually divide the data set of which it aims to derive parameters into a training set and a testing set. This training set will contain information about the independent variables of the system as well as the response variables, from which the derived model constitutes the parameters that is estimated to determine the interaction between these. Exploring differences in testing and training data predictions can reveal over-fitting or under-fitting to the training set – meaning that too much or too little of the variation in the data is implemented into the model.

Evaluating the reliability of the model, will first involve testing the model on the testing subset of the data, that should be thus far unseen. The predictions of the model is compared to the dependent variable data given in this dataset. This comparison will help unravel the quality of the model, and involves evaluating statistical properties like the mean squared error, variance, and bias.

Here, three methods of linear regression were studied: the Ordinary Leasts Squares (OSL) method, the Ridge method, and the Least Absolute Shrinkage and Selection Operator (Lasso) method. These were evaluated considering Mean Squared Error (MSE) and R2 was used as error estimates, along with resampling – the bootstrapping method in particular, which is based on the principles of the central limit theorem. Pre-processing of the data was tested in form of different methods of scaling.

Two different data sets were used for model fit generation and comparison. The Franke function was first used for generating a predictable but complex data set, ideal for initial model evaluation. Later, the same methods for data fitting and evaluation were used on real terrain data with the same dimensions. The applicability of the above-mentioned regression methods to the data is discussed.

### Preliminaries

#### Model Fitting

A Franke function was used to generate at dataset from random variables between 0 and 1. The output values of the Franke function was used as dependent varaibles (z), while the independent variable x was used to generate these values. This provided us with sufficient starting point for machine learning analysis. The aim was to generate a model z ̃ that can function as a predictor of the dependent variables. In a linear regression the assuption is that z~ can be given by some linear function f that takes the independent input variables, with some added variability given by an estimated ε. This can be written as follows.

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z ̃ = f ( x ) + ε

$$

A design matrix was con- structed from the input variables in order to generate a model, given by p features and n datapoints. A design matrix was therefore constructed with dimentions n x p, which could be given by the following expression, where the dependent variable z is given by the independent variables x and y.

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EXPRESSION Utledning eller noe sånt

$$

#### Model Evaluation

To evaluate our models, we used two commonly used measures – the mean squared error (MSE ) and the R2 score.

MSE is defined as follows:

*M S E* ( **z** , z ̃ ) = 1 *n*−1*n* ∑ ( *z i* − *z* ̃ *i* ) 2 , *i*=0

Here, z represents the training subset of the data, that is compared to the predicted data z~. The MSE takes the square of the difference between each predicted and actual dependent variable, and averages over all these. The squaring ensures that the method is resistant to negative and possible values. For a perfectly fitted model, the MSE score should be 0, and hence we looked for as low as possible MSE scores.

The R squared (R2) mthod is also known as Goodness of fit, and is defined as follows:

R2(z,z ̃)=1− i=0∑n−1(zi − z ̃i)2 / ∑n−1(zi − ⟨z⟩)2 MUST BE CHANGED

where the mean value of **z** is given by:

⟨*z*⟩ = 1 *n*−1 *i*=0 *n* ∑ *zi*. MUST BE CHANGED

R2 is context independent, and simply compares the regression line to a baseline model given simply by the mean, telling us how much better our model performs. a perfect model fit would take the value 1, indicating that the regression line in always perfect so that the divisor equals 0. We are therefore aiming for high R2 scores, that indicates that a large part of the variation in the data can be explained by our regression.

#### The Franke Function

The Franke function is used here to generate a dataset to fit the regressions. It is given by two independent varaibles x and y, which are defined as x, y ∈  [0,1]. The dependent variable z is given by the function:

*z* = *F*(*x*,*y*)+*αε*,

Where the noise *ε* is normally distributed around 0, and *α* is a constant giving the noise strength. F(x, y) is given by:

*F*(*x*,*y*) = 3/4*e*−((9*x*−2)2/4+(9*y*−2)2/4) + 3/4*e*−((9*x*+1)2/49+(9*y*+1)/10) + 1/2*e*−((9*x*−7)2/4+(9*y*−3)2/4) −1/5*e*(-(9*x*−4)2-(9*y*−7)2) MUST BE CHANGED

#### Scaling

It is a common procedure to scale the data as a pre-processing step when fitting a model. We tested four scaling methods, but we have generally been using the non-scaled data. Scaling is generally necessary when there is much variance, in particular for machine learning models in order to make the spread of values smaller and easier to provide weights to. However, the scaling must be balances in a way that represents the actual data. We have here used the Sklearn (Pedregosa et al. 2011)[[1]](#footnote-1) preprocessing library, and applied the standard scaler, the minmax scaler, and the robust scaler, as well as performing a mean scaling. Th e standard scaler sets the mean value to zero and the variance to one for each design matrix feature. The minmax scaler sets all values in the feature matrix to be between 0 and 1. The robust scaler ignores outlier datapoints, but is otherwise similar to the standard. The mean scaler is simply subtracting the mean value from the features.

### Deriving a model expression

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### Ordinary Least Square (OLS) on the Franke function

The ordinary least squares (OLS) method for linear regression aims to minimize the sum og the squared differences between the training data and the model. The above section describes the definition of the OLS expression for optimization of parameters, given by a design matrix. We here tested evaluated this regression method on the Franke function, comparing optimization with different scaling methods and polynomial degrees. In both cases

#### Degree

We ran the

#### Scaling

### Bias-variance trade-off and resampling techniques

### Cross-validation as resampling techniques, adding more complexity

### Ridge Regression on the Franke function with resampling

### Lasso Regression on the Franke function with resampling

### Real data analysis

1. Pedregosa et al., JMLR 12, pp. 2825-2830, 2011. [↑](#footnote-ref-1)