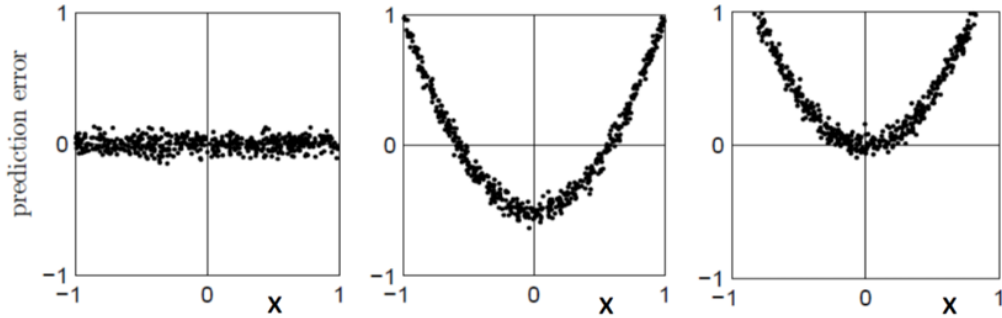


Data Analysis PI  
Theoretical assignment #3

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## Task 1.

Problem: Consider linear regression task in one-dimensional space.  $(x_i, y_i)_{i=1}^N$  is a training dataset and for object  $i : x_i \in [-1, 1]$  is a feature,  $y_i$  is an answer we want to predict,  $y_i^* = kx_i + b$  is our prediction. At the picture below you can see three different plots of the prediction error  $(y - y^*)$  against  $x$ . Which of these plots cannot be obtained if least squares method is used to train a regression model?



Solution: The first picture represents how data is spread pretty linearly. Obviously, this situation is valid.

Pictures 2 and 3 are representing non-linear, but but kind of uniformly distributed dependencies of features. Also these distributions could roughly be described with the following equation:  $y - \hat{y} = x^2 + b$

$$y - \hat{y} = x^2 + b$$

$$(y - \hat{y})^2 = (x^2 + b^2)^2$$

$$\sum_{i=1}^N (y_i - \hat{y}_i)^2 \xrightarrow{\text{OLS}} \min$$

$$\int_{-1}^1 (y - \hat{y})^2 \rightarrow \min$$

$$\text{Now we have } \int_{-1}^1 (x^2 + b)^2$$

$$F((x^2 + b)^2) = \frac{x^5}{5} + 2b\frac{x^3}{3} + xb^2$$

$$\int_{-1}^1 (x^2 + b)^2 = \frac{1}{5} + \frac{2b}{3} + b^2 + \frac{1}{5} + \frac{2}{3}b + b^2 = \frac{2}{5} + \frac{4}{3}b + 2b^2$$

Taking derivative, a value of  $b$  could be evaluated. With this  $b$ , integral reaches its minimum points.

$$4b + \frac{4}{3} = 0$$
$$b = -\frac{1}{3}$$

So we get  $(x^2 - \frac{1}{3})$ . Second picture is more likely to be chosen than the third one.

So the answer is that *third* picture could not be obtained.

## Task 2.

Problem: Consider linear regression task in one-dimensional space  $y = kx + b$  and two datasets:  $(x_1^1, y_1^1), \dots, (x_n^1, y_n^1)$  and  $(x_1^2, y_1^2), \dots, (x_m^2, y_m^2)$ . Assume that the least squares method is used to train a regression models in this task. It turns out, that if we train a regression model on the first dataset we obtain a coefficient  $k_1 > 0$ . Similarly, if we train a regression model on the second dataset we obtain a coefficient  $k_2 > 0$ . Is it true that if we train the regression model on both datasets together then the obtained coefficient  $k$  will also be positive? Additionally answer that question if we know that  $\sum_{i=1}^n x_i^1 = 0$  and  $\sum_{i=1}^m x_i^2 = 0$ .

Solution, first question: Suppose, the green dots are representing the first dataset. Then, the green line is the solution, which will be given by a regression. For the second dataset there are red dots and red line respectively.

Obviously,  $k_1 > 0$  and  $k_2 > 0$ . The purple line is the result of fitting using both datasets. As it could be seen,  $k_{purple} < 0$ .

So, the answer to the first question is *no*.

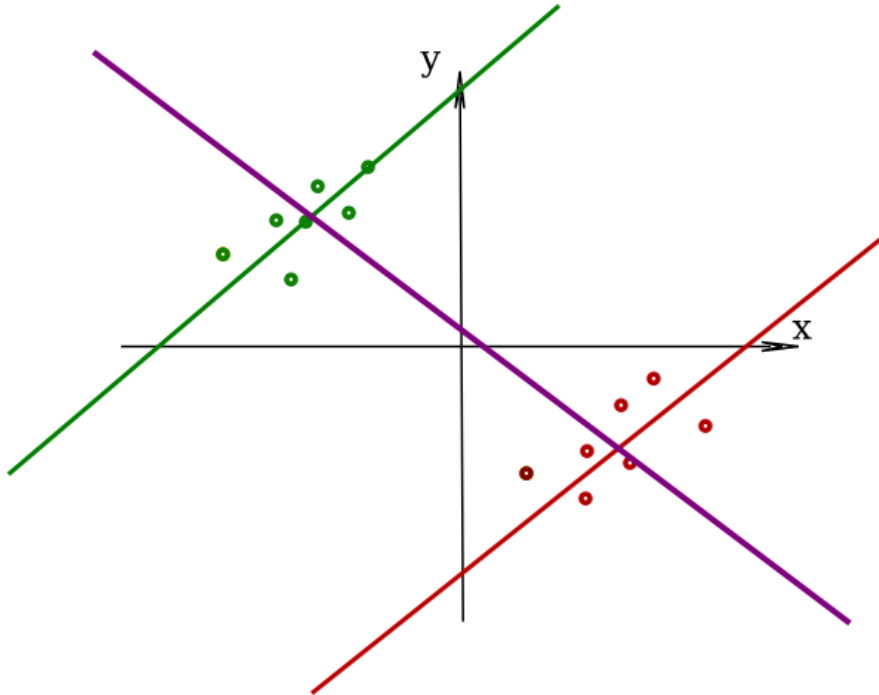


Рис. 1: 2 fitted datasets

Solution, second question: There are several possible outcomes.

1. Suppose that for every dataset,  $\forall x_i^c \exists -x_i^c$ . Like, for each 5 there is only one  $-5$ , and for each  $-1$  there is only one 1. So this satisfies the condition in the problem statement. Note, that this satisfies condition only for  $x^c$  coordinate, not for  $y^c$ . That's why  $k$  in every dataset can be both 1 and  $-1$ . When fitted of both datasets, the *purple* line would be just a straight vertical line.

2.  $\forall ax_i^c \exists -\frac{ma}{n}x_i^c$ . For example: for every point 2 there is 2 points of  $-1$ . Or for every point  $-10$ , there is 2 points of 5 or 10 points of 1. In this case  $k$  also could be anything. So does  $k_{purple}$ .

So, the answer to the second question, *not always*.