How flexible should my algorithms be?

Lecture 03

Review of Supervised Learning

Algorithm development and application pipeline

Algorithm Development

Application

(iterate as needed)

1. **Load training data**
2. **Preprocess & extract features**
3. **Choose learning model**
4. **Evaluate performance**
5. **Make predictions on unseen data**

y

1
1
0
0
1
0

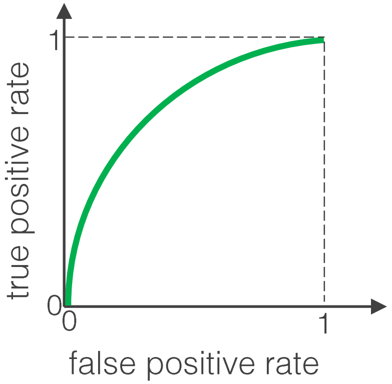
X

x_1 x_2 x_3 x_4 x_5 x_6

X'

x_1	0.38	0.39	0.85	0.78
x_2	0.81	0.91	0.97	0.53
x_3	0.65	0.59	0.91	0.11
x_4	0.94	0.05	0.40	0.26
x_5	0.27	0.19	0.03	0.64
x_6	0.02	0.98	0.36	0.11

Fisher's linear discriminant
perceptron
logistic regression
decision trees
random forests
support vector machine
k nearest neighbors
neural networks



$\mathbf{X}_{new}$ $\hat{y}_{new}$

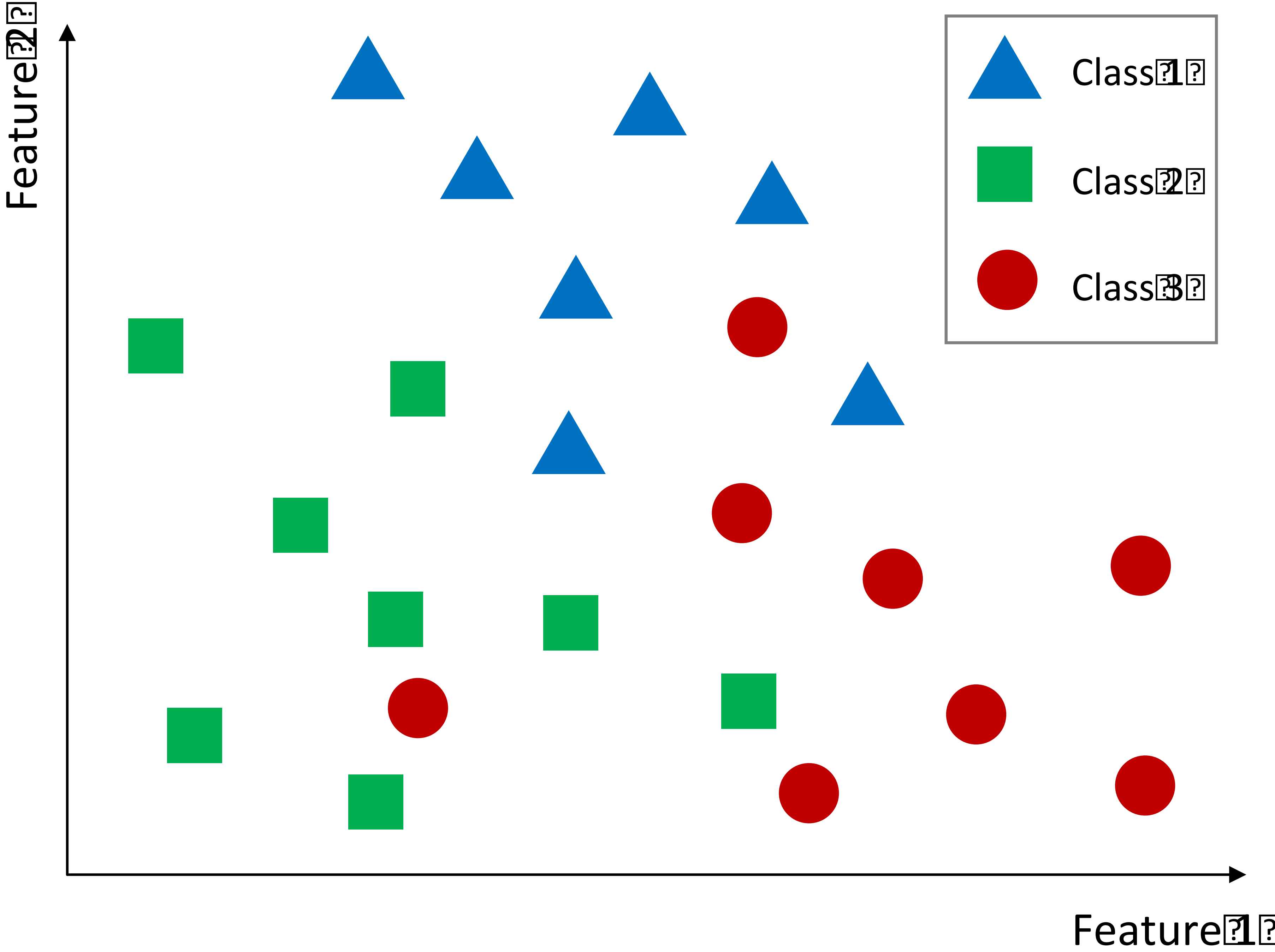
1

0

K-Nearest Neighbors

Classification and Regression

K Nearest Neighbor Classifier

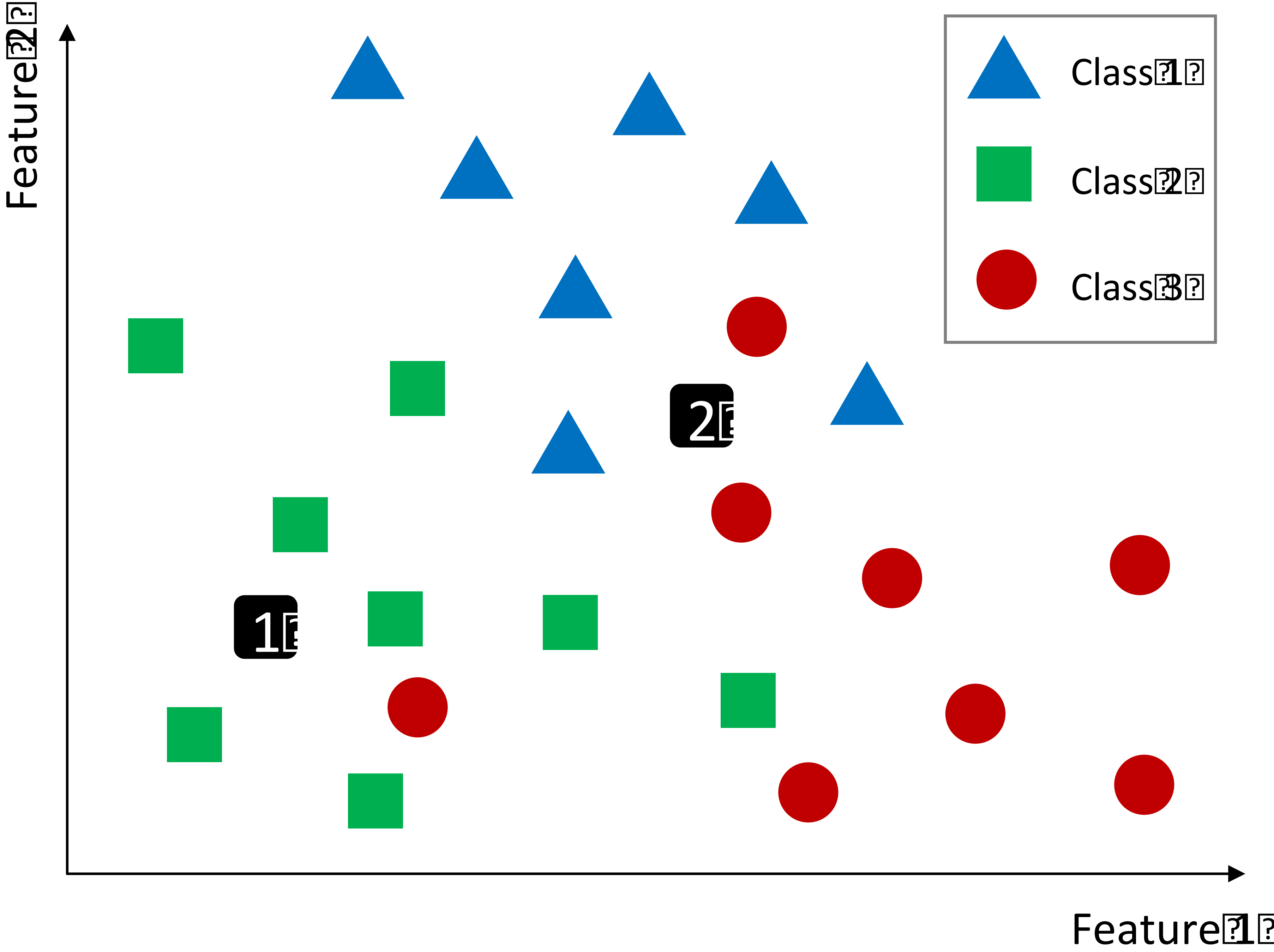


Step 1:
Training

Every new data point is a model parameter

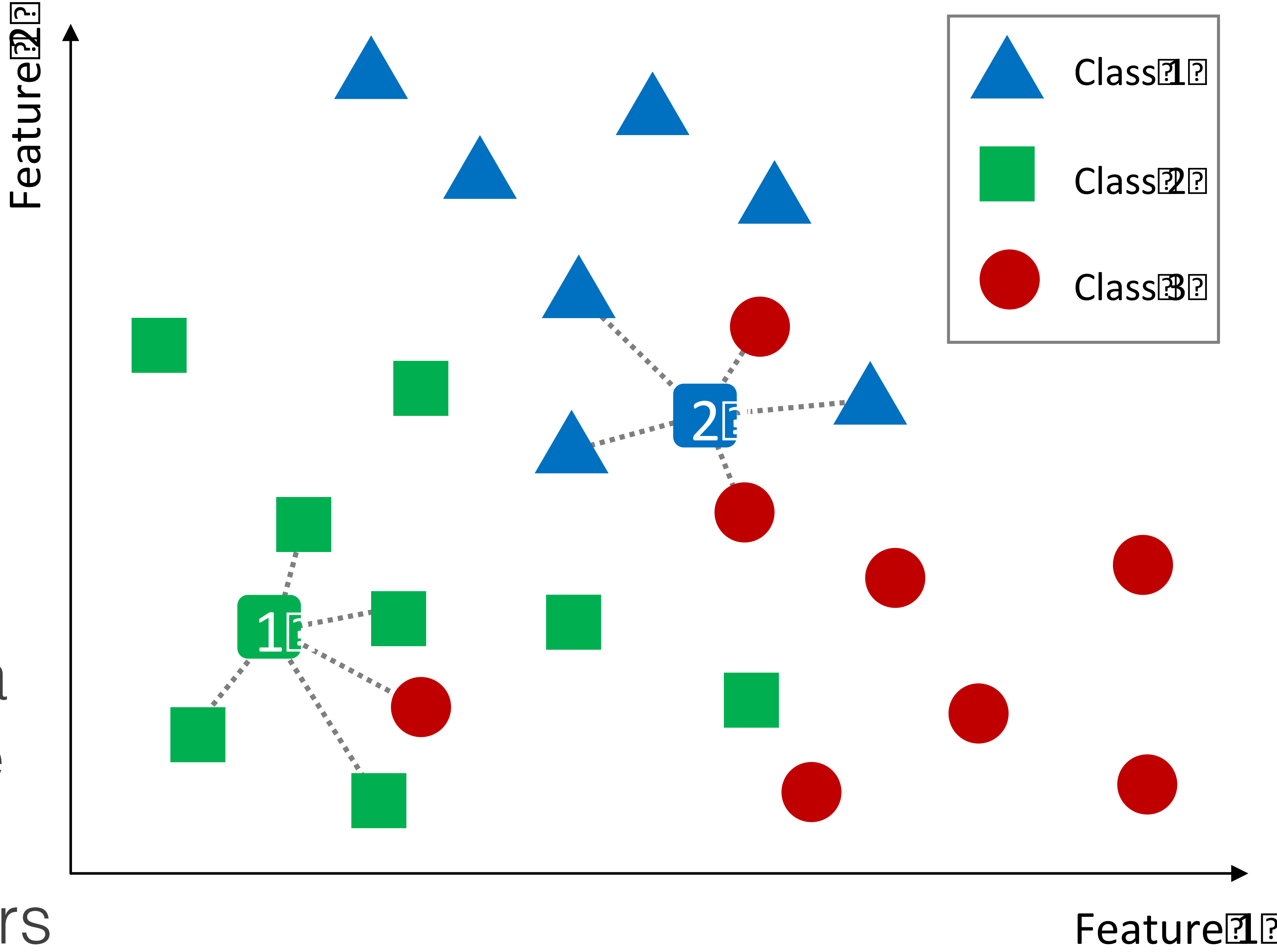
K Nearest Neighbor Classifier

Step 2:
Place new (unseen) examples in the feature space

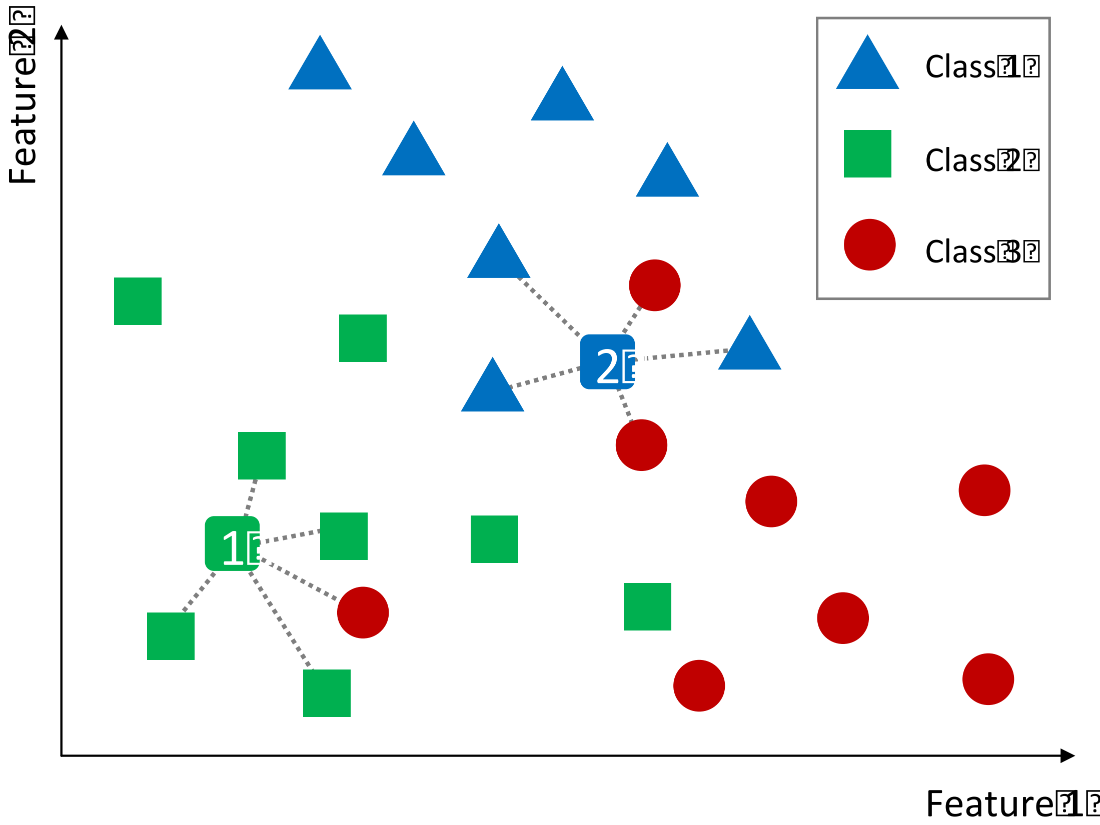


K Nearest Neighbor Classifier

Step 3:
Classify the data by assigning the class of the k nearest neighbors



K Nearest Neighbor Classifier



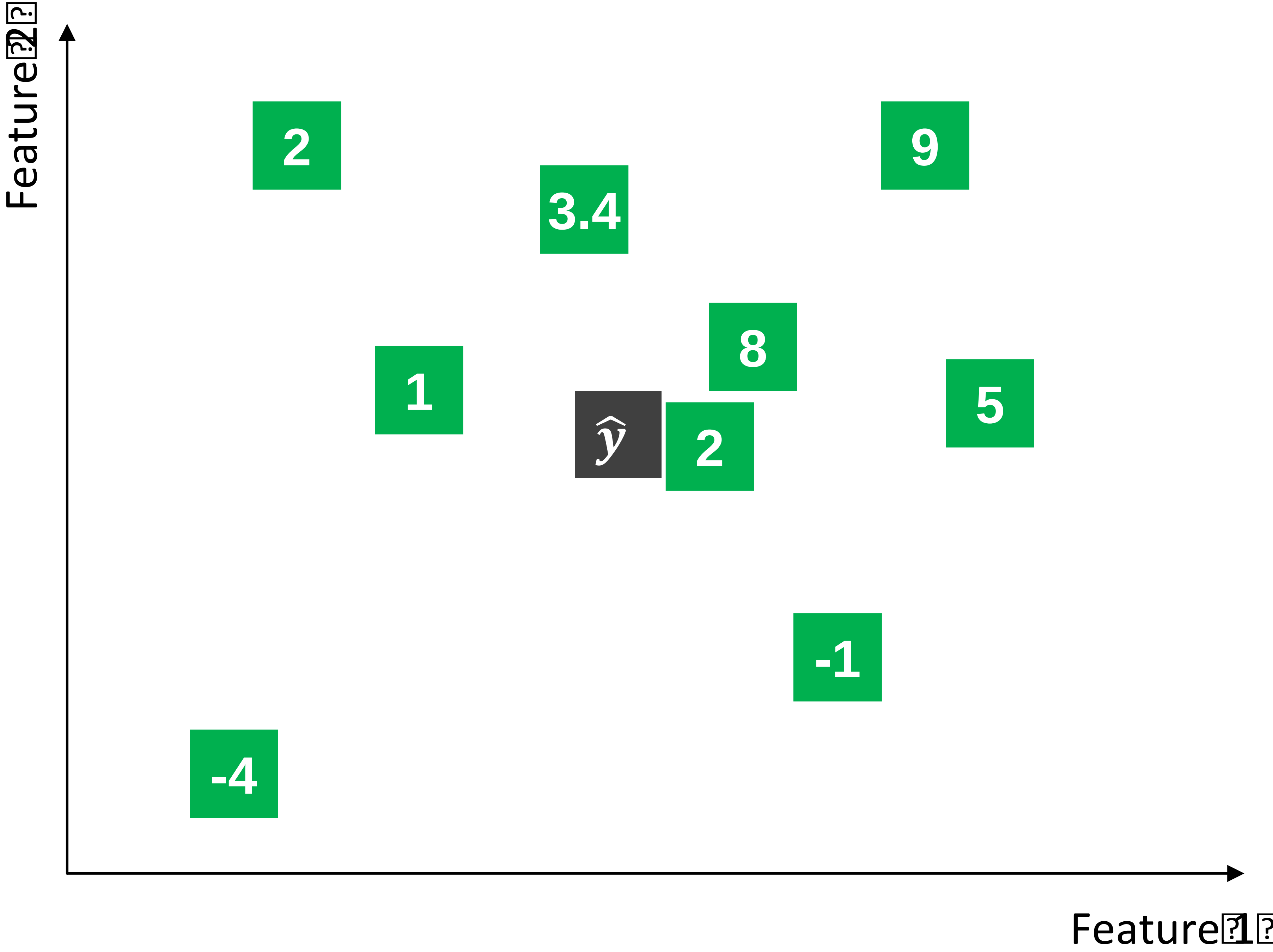
Score vs Decision :

For 5-NN, the confidence score that a sample belongs to a class could be: {0,1/5,2/5,3/5,4/5,1}

Decision Rule:

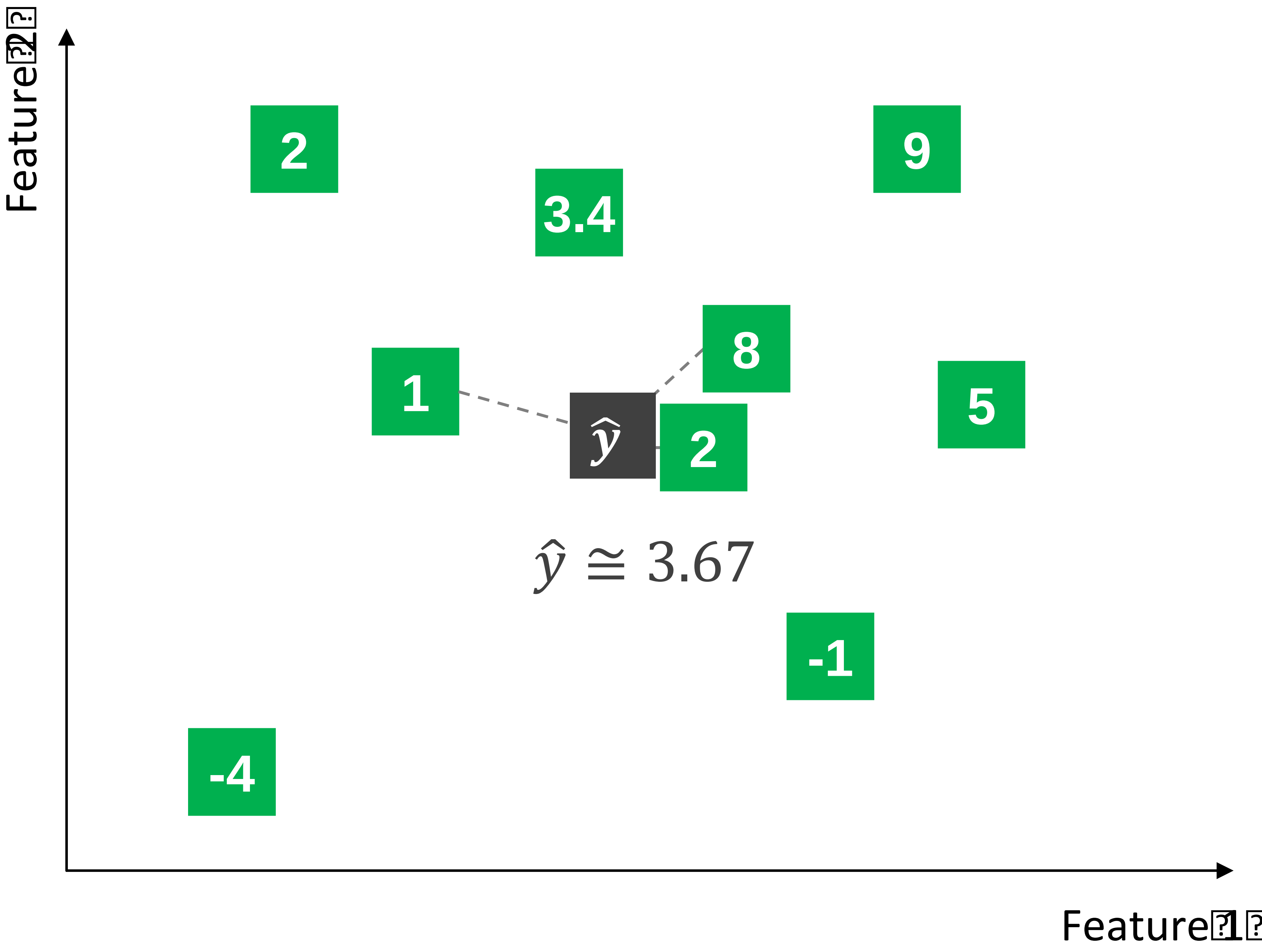
If the confidence score for a class > threshold, predict that class

K Nearest Neighbor Regression



K Nearest Neighbor Regression

$$\hat{y} = \frac{1}{k} \sum_{y_i \in \{\text{k nearest}\}} y_i$$



KNN Pros and Cons

Pros

- Simple to implement and interpret
- Minimal training time
- Naturally handles multiclass data

Cons

- Computational expensive to find nearest neighbors
- Requires all of the training data to be stored in the model
- Suffers if classes are imbalanced
- Performance may suffer in high dimensions

How flexible should my model be?

the bias-variance tradeoff and learning to generalize

bias
consistently incorrect prediction

error from poor model assumptions
(high bias results in underfit)

variance
inconsistent prediction

error from sensitivity to small changes in the training data
(high variance results in overfit)

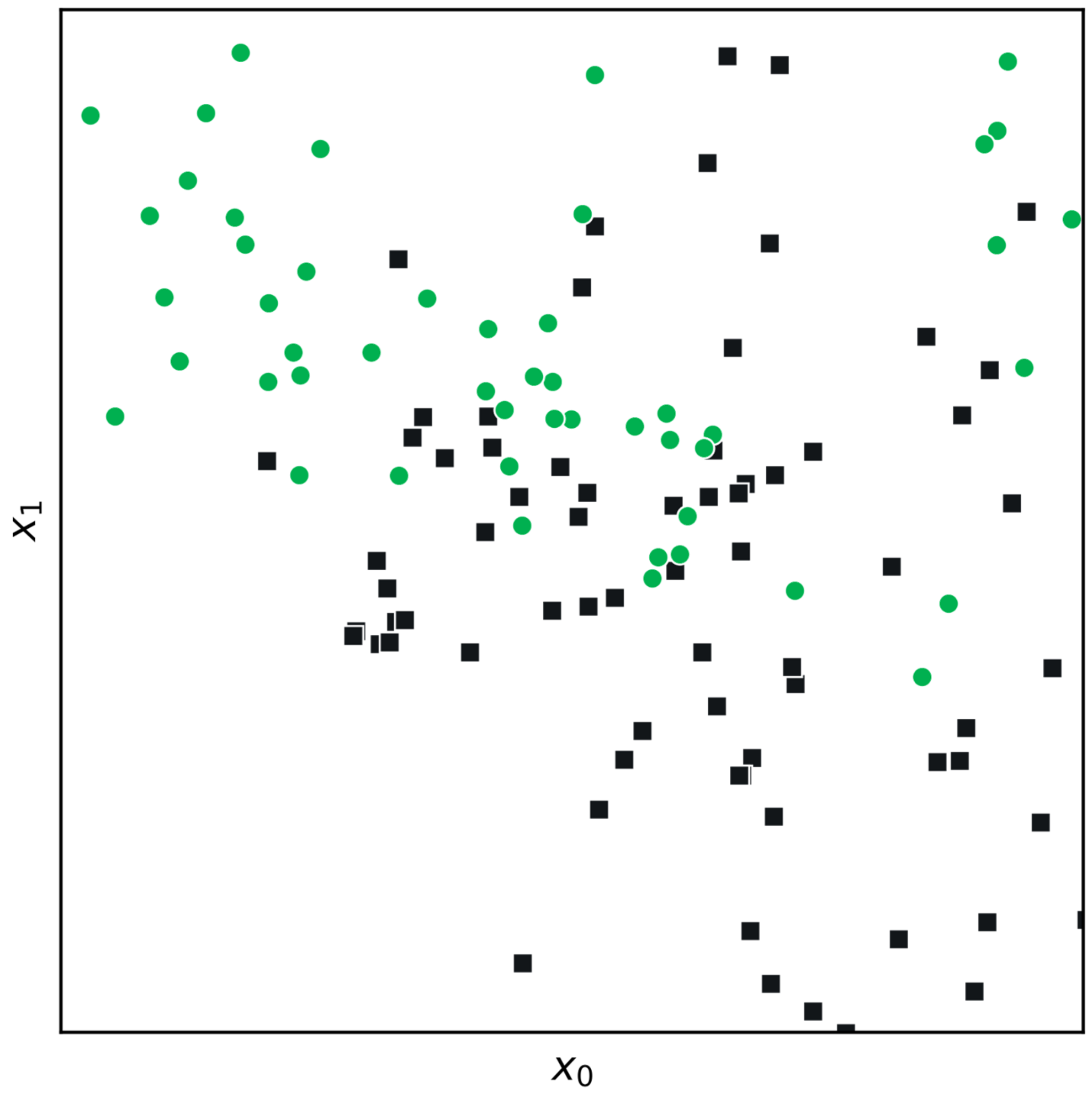
noise
lower bound on generalization error

irreducible error inherent to the problem
(e.g. you cannot predict the outcome of a flip of a fair coin any more than 50% of the time)

Bias-Variance Tradeoff

generalization error = bias^2 + variance + noise

Classification feature space



What's the best we can do for binary classification?

If we know the probability distribution of the data

The Bayes decision rule

Bayes' Rule

Likelihood Prior

$$P(C|\boldsymbol{X}) = \frac{P(\boldsymbol{X}|C)P(C)}{P(\boldsymbol{X})}$$

Posterior

Evidence

$\boldsymbol{X}$ Features

C Class label

i.e. $C \in \{c_0, c_1\}$ for the binary case

Bayes' Decision Rule:

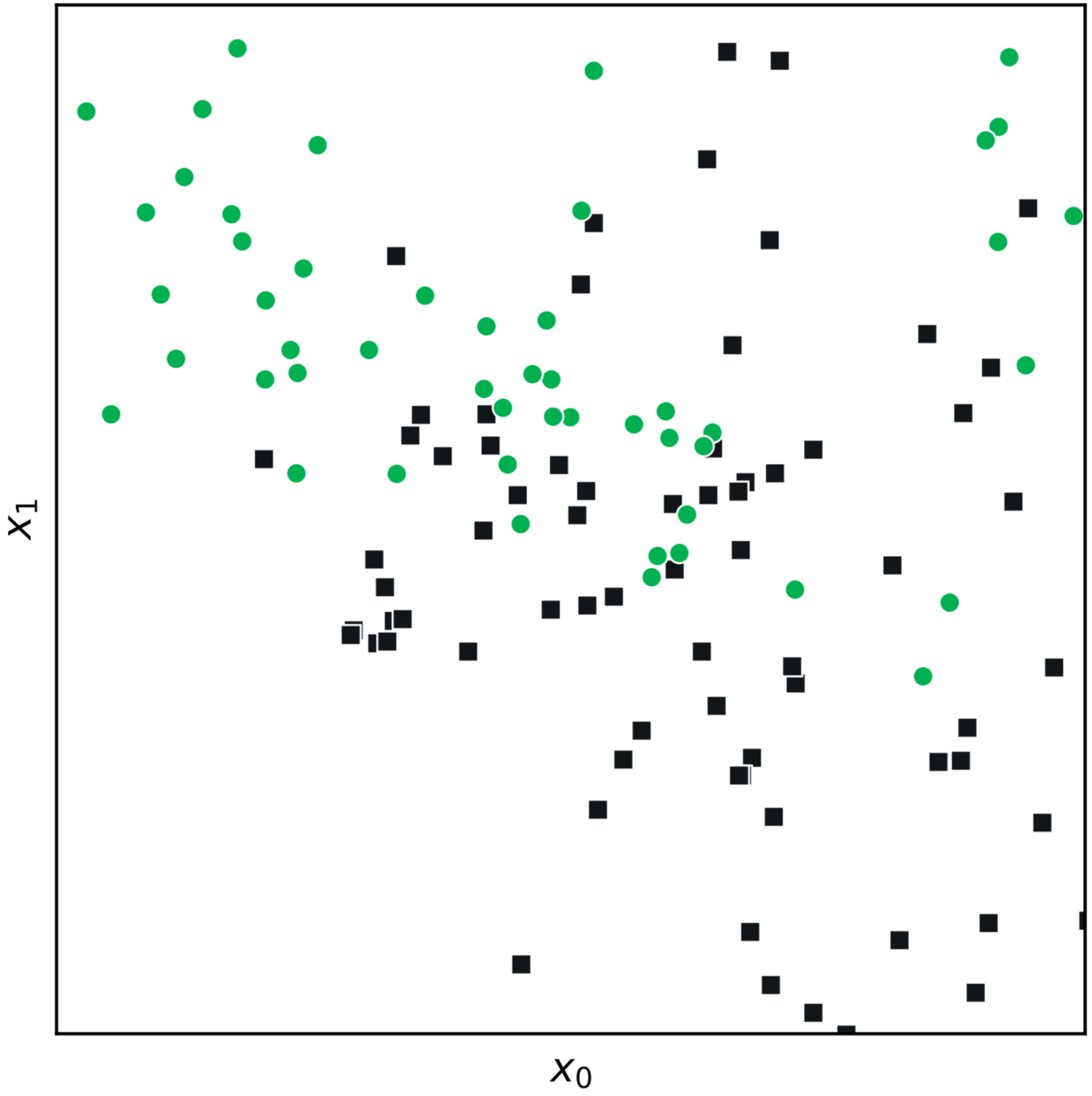
choose the most probable class given the data

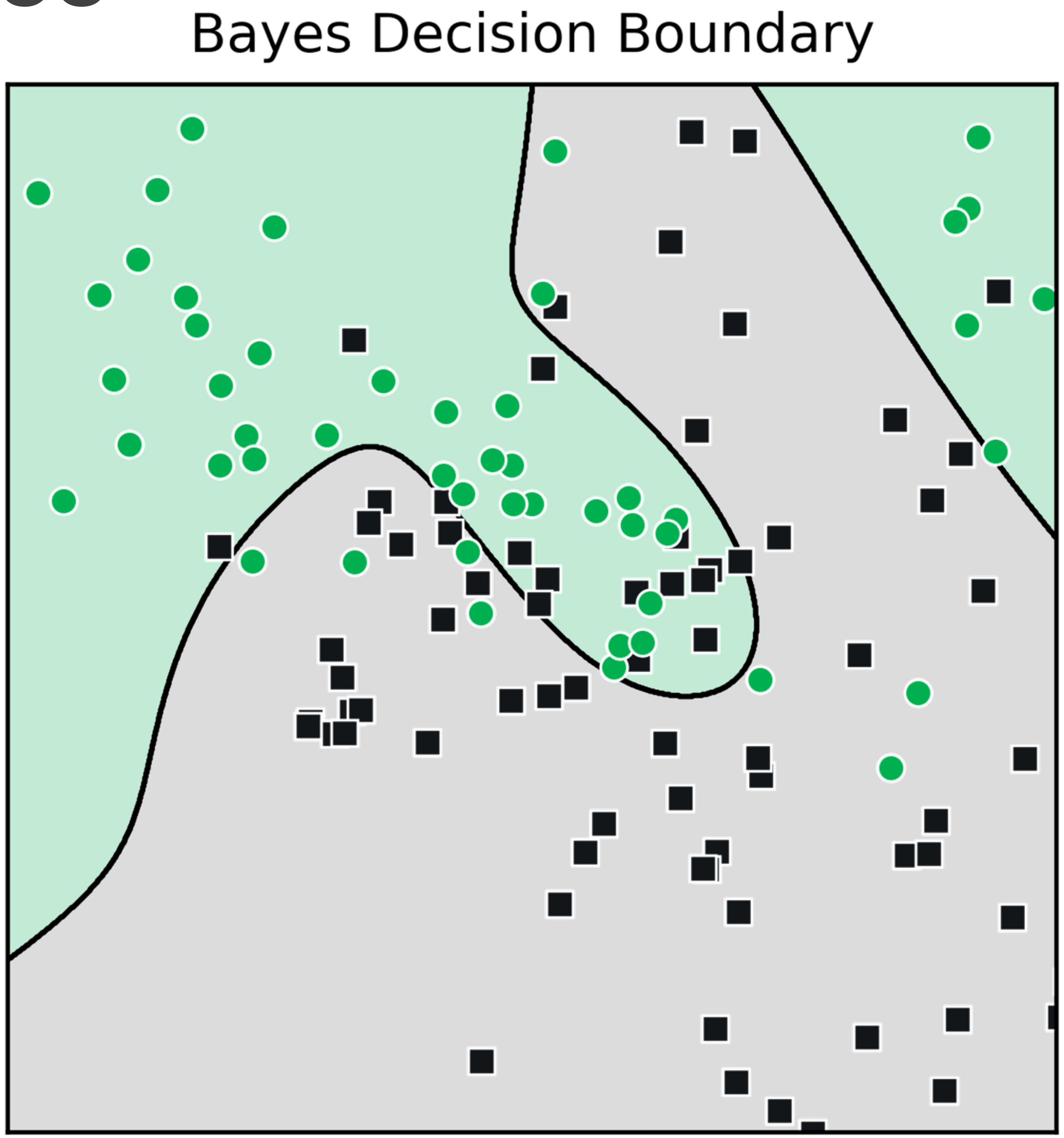
If $P(C_i = c_1|\boldsymbol{X}_i) > P(C_i = c_0|\boldsymbol{X}_i)$ then $\hat{y} = c_1$

otherwise $\hat{y} = c_0$

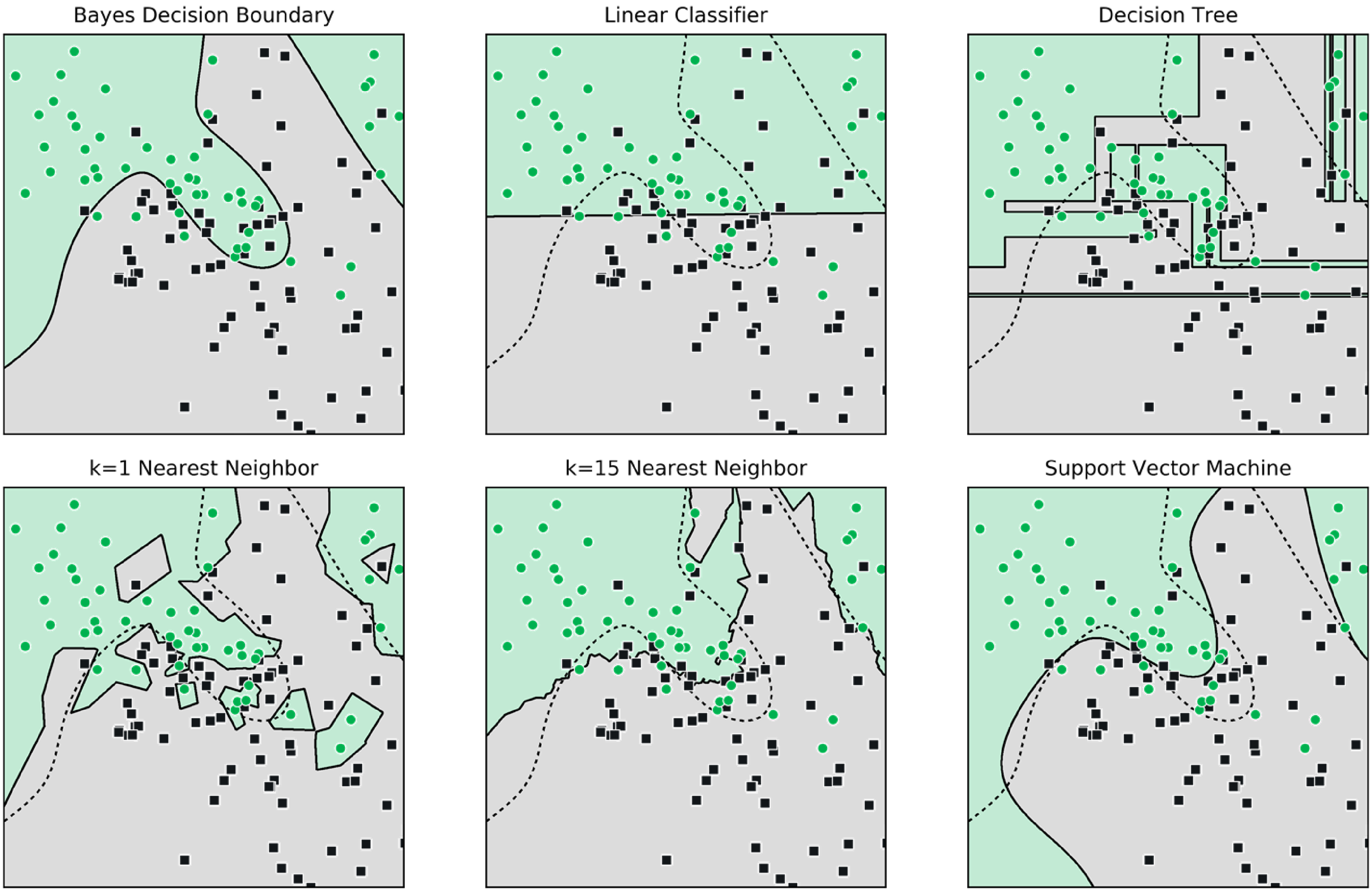
- If the distributions are correct, this decision rule is **optimal**
- Rarely do we have enough information to use this in practice

Classification feature space





Decision Boundary Examples



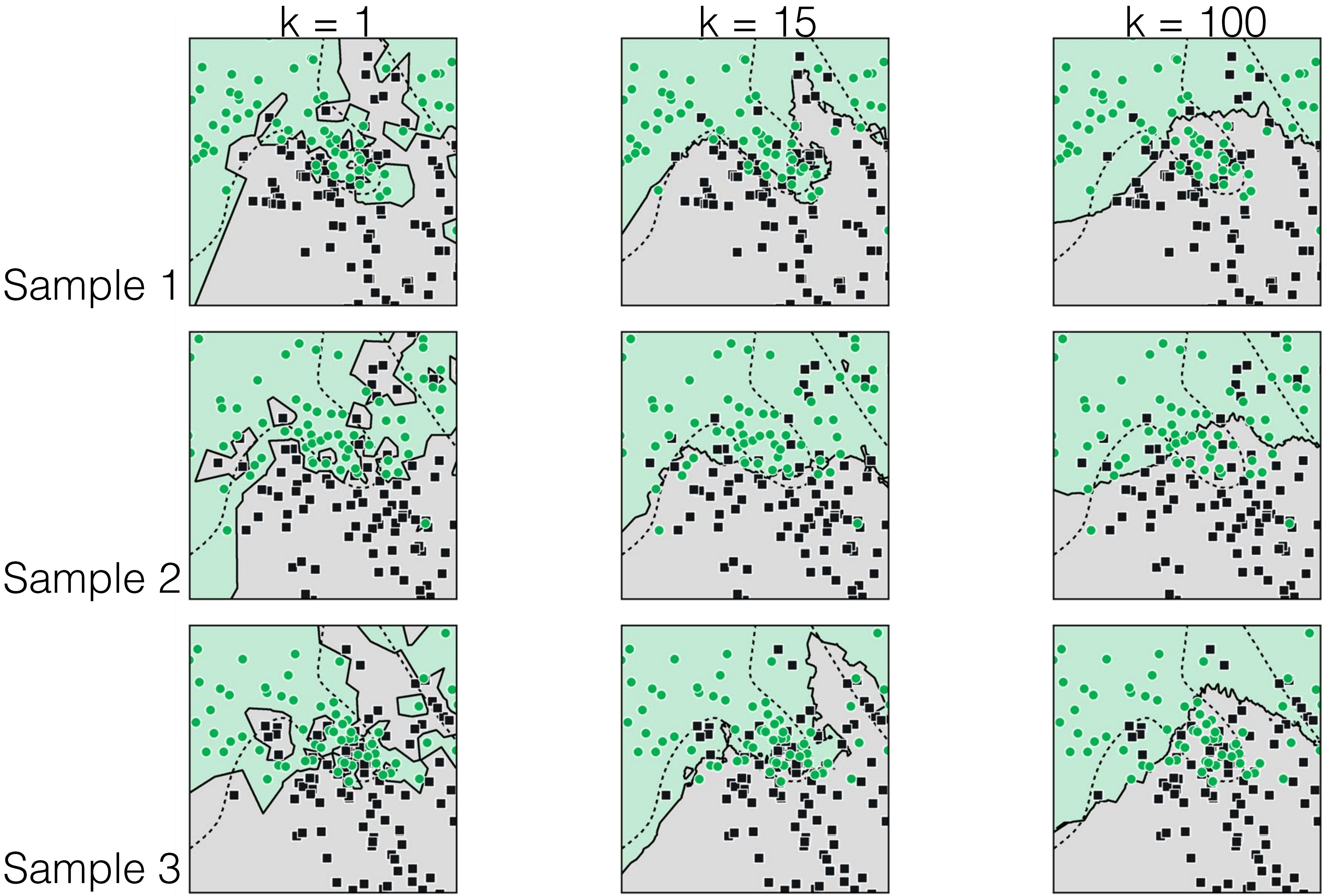
Bias Variance Tradeoff

higher bias

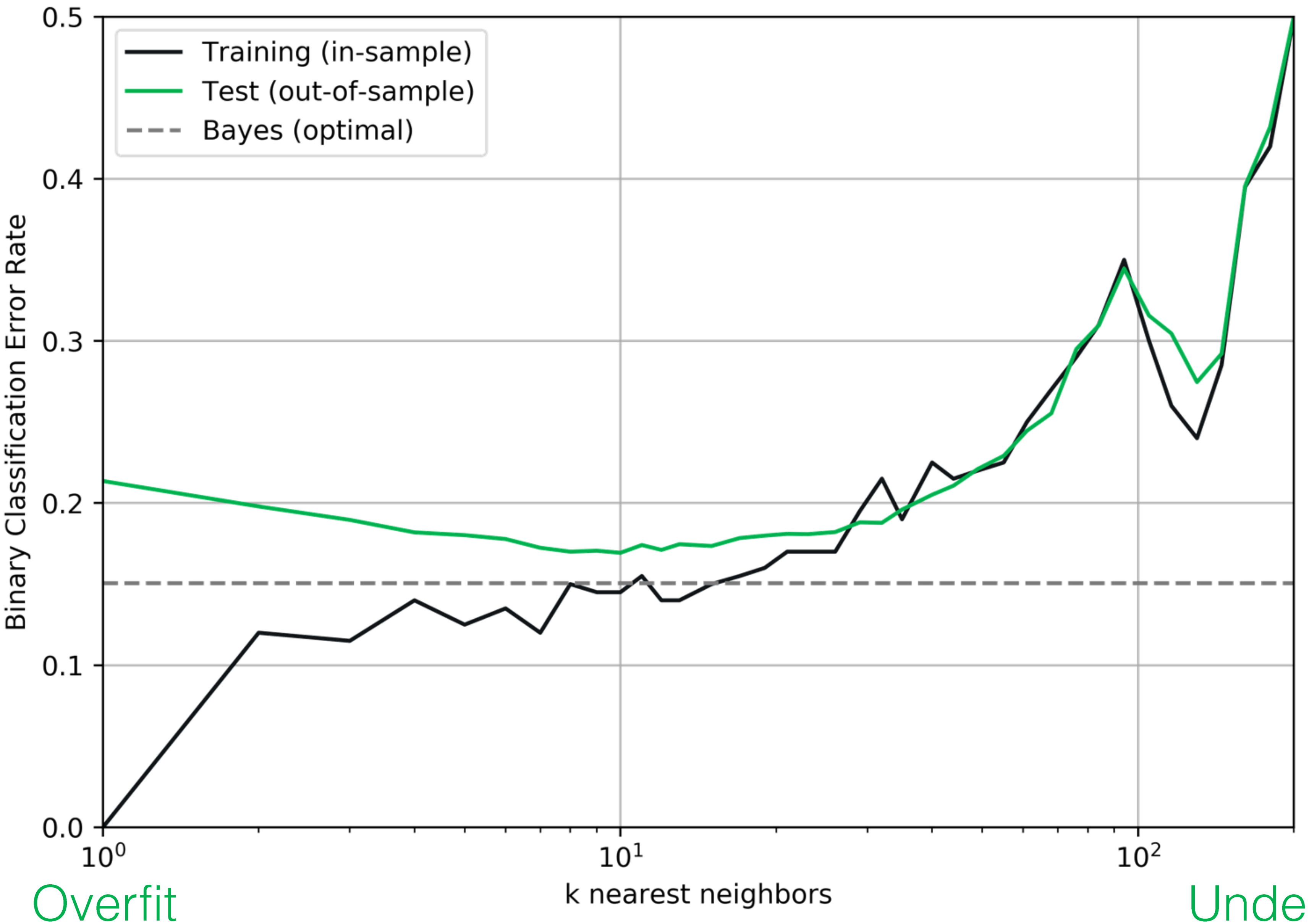
underfit

higher variance

overfit



Bias Variance Tradeoff



Overfit
High Variance
Low Bias

more flexible

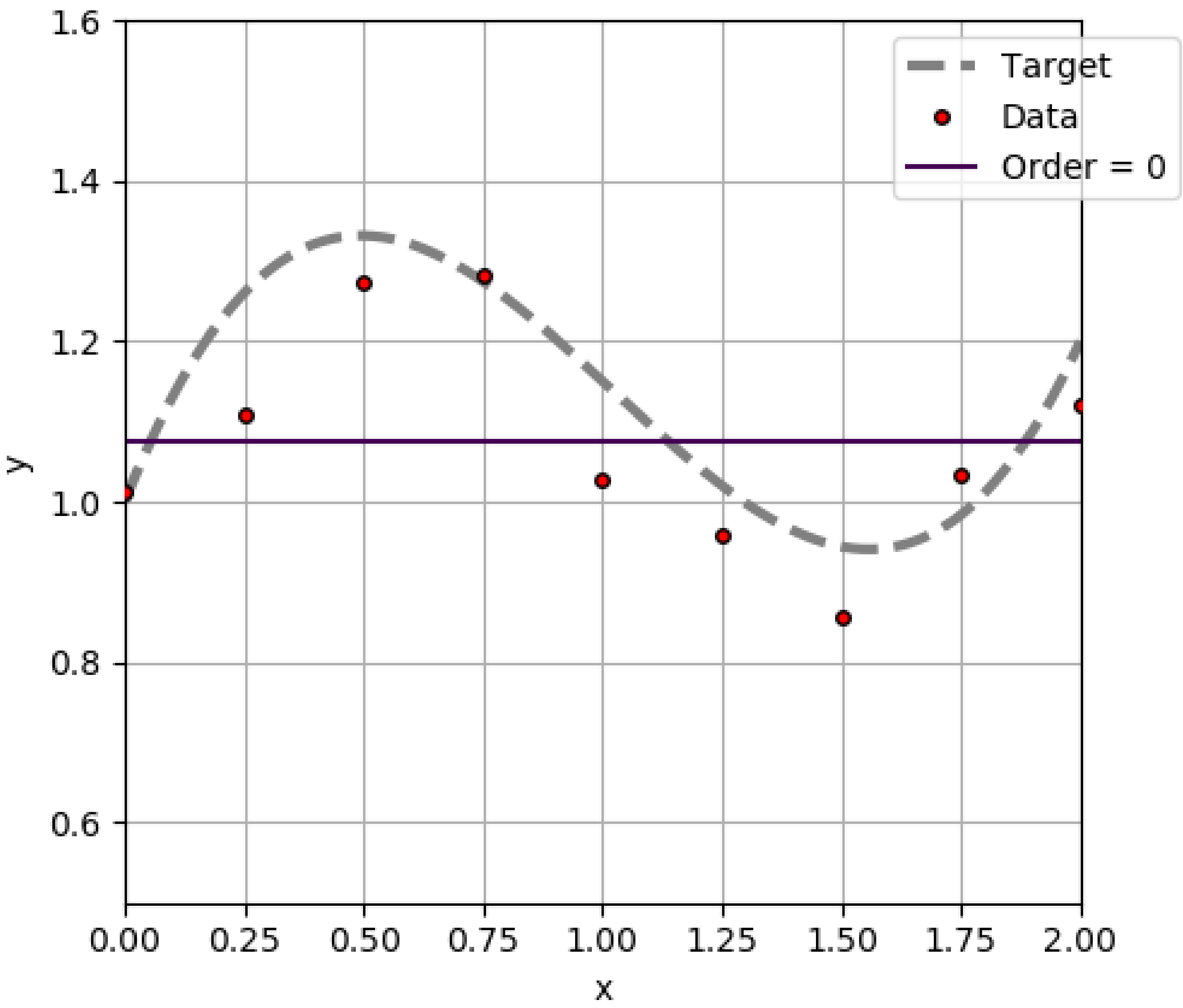
Underfit
Low Variance
High Bias

This tradeoff is equally challenging for regression

Linear Regression

$$\hat{y}_i = \sum_{j=0}^{N} a_j x_i^j$$

N is the model order



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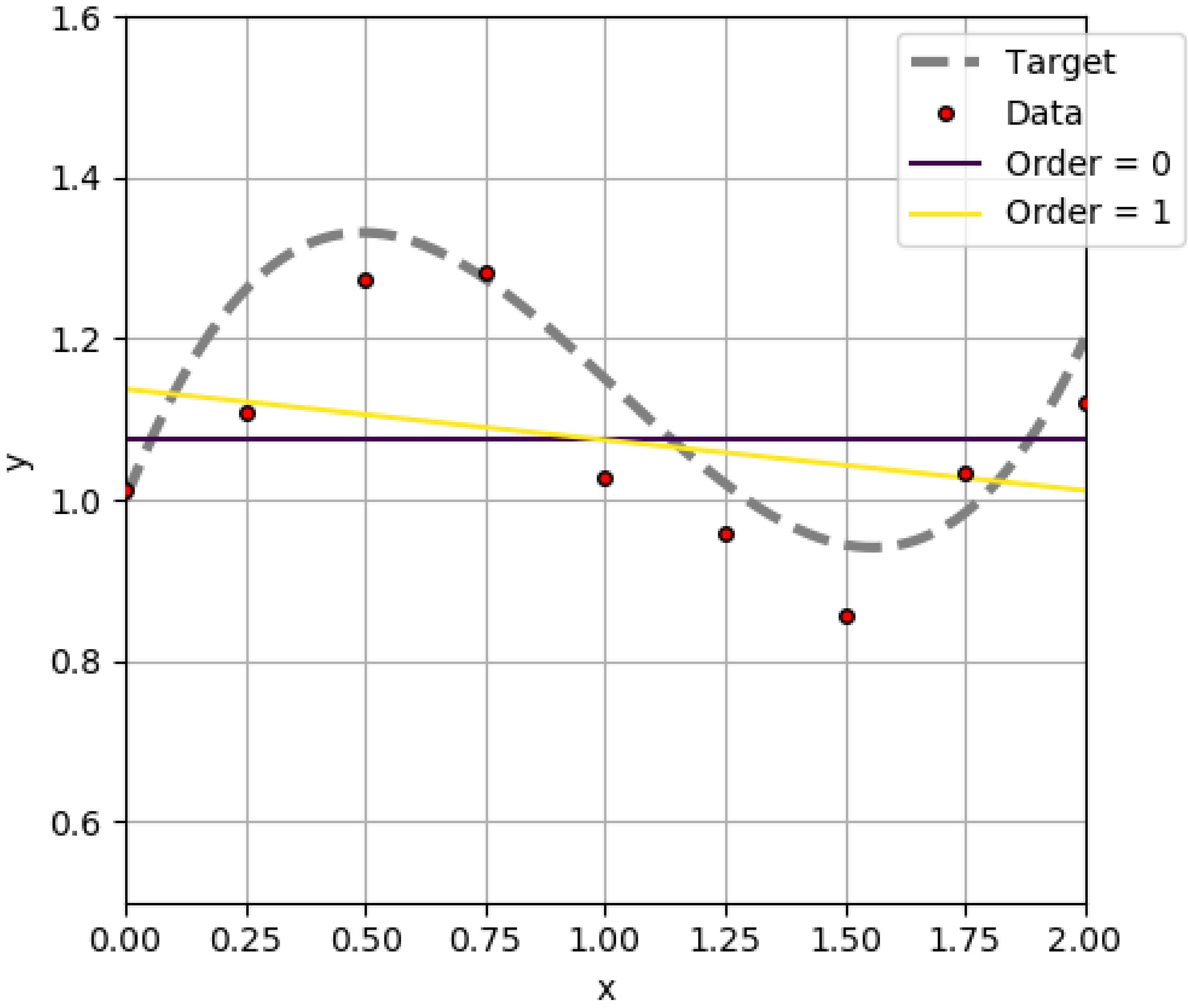

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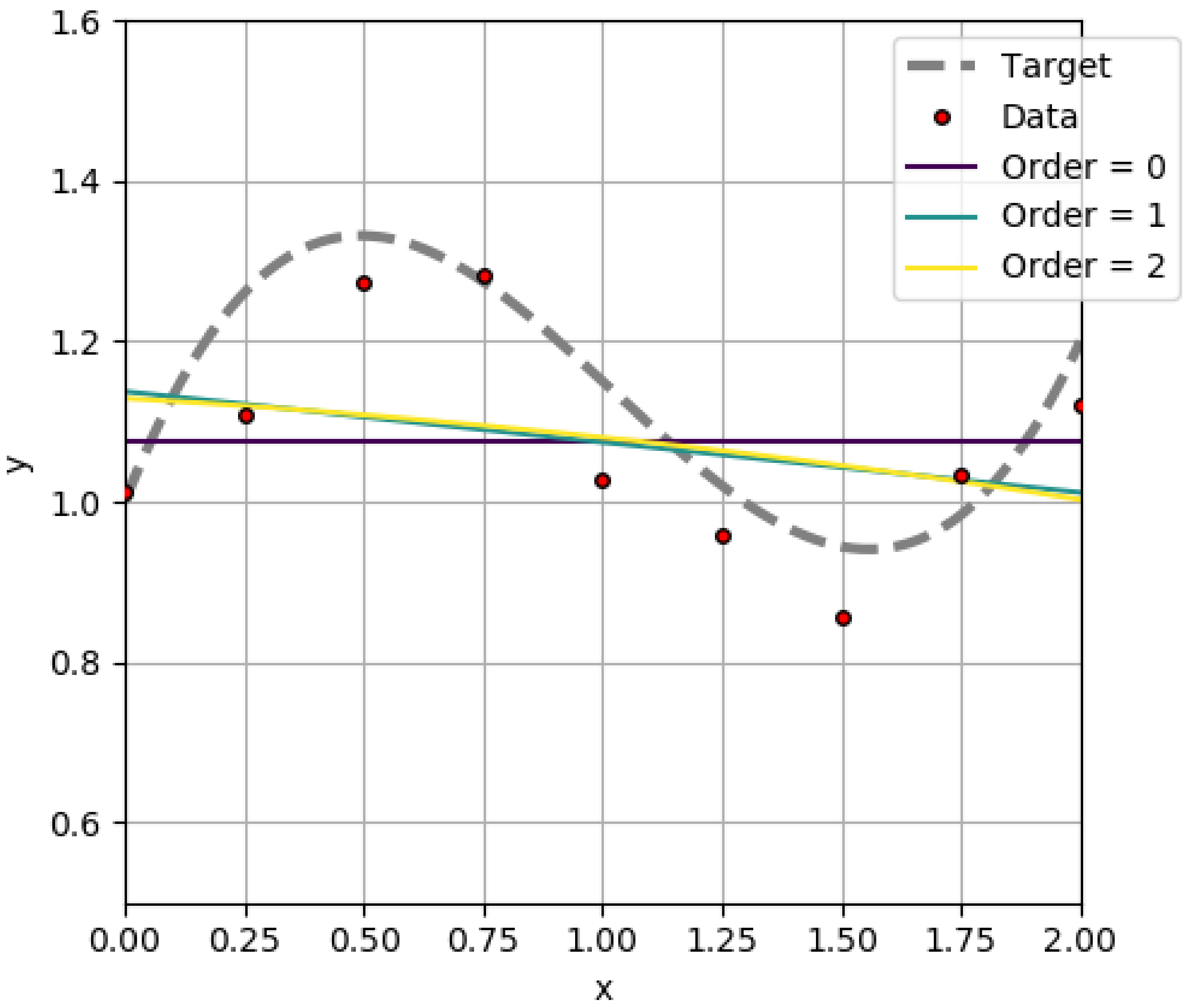

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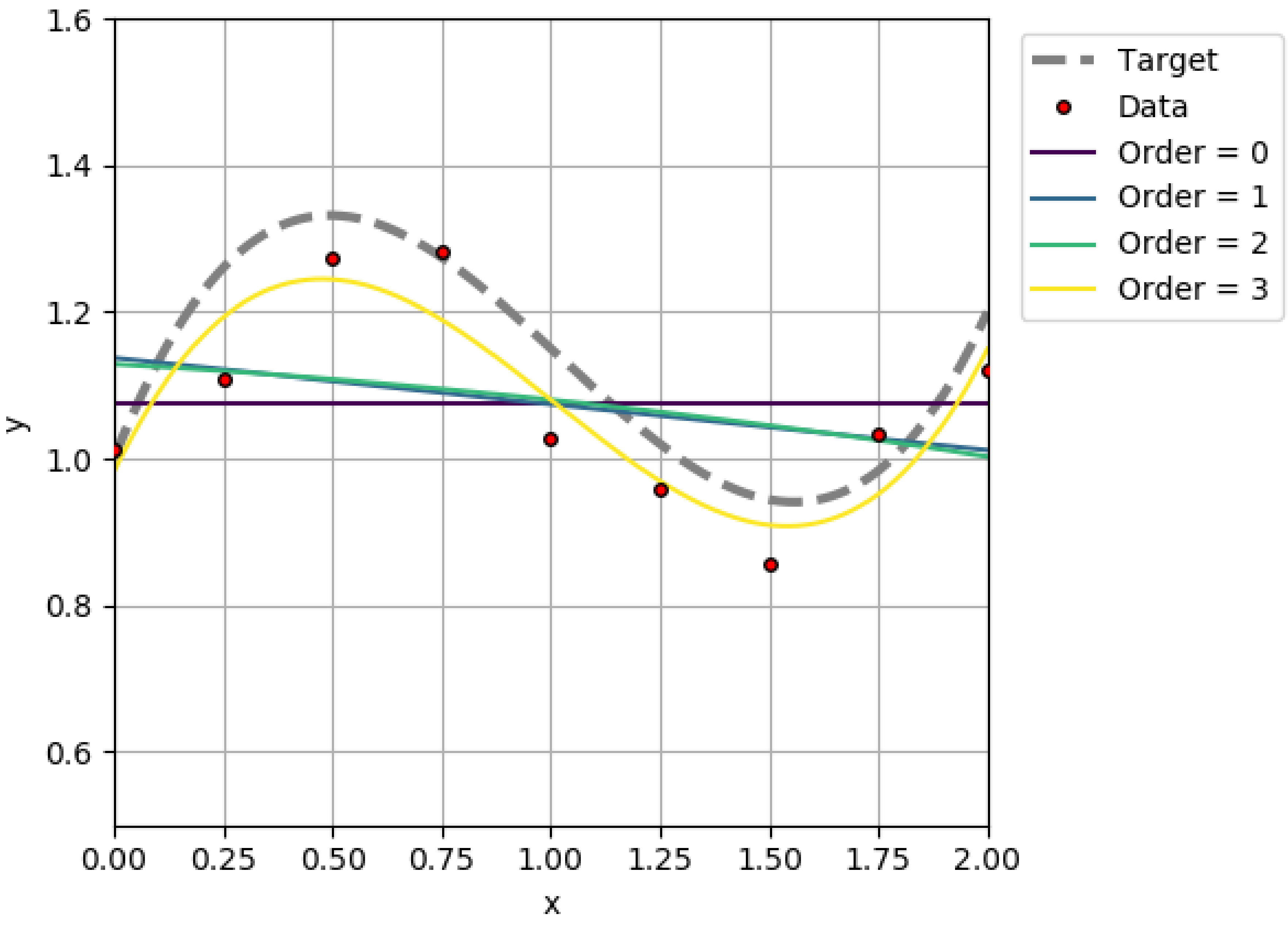

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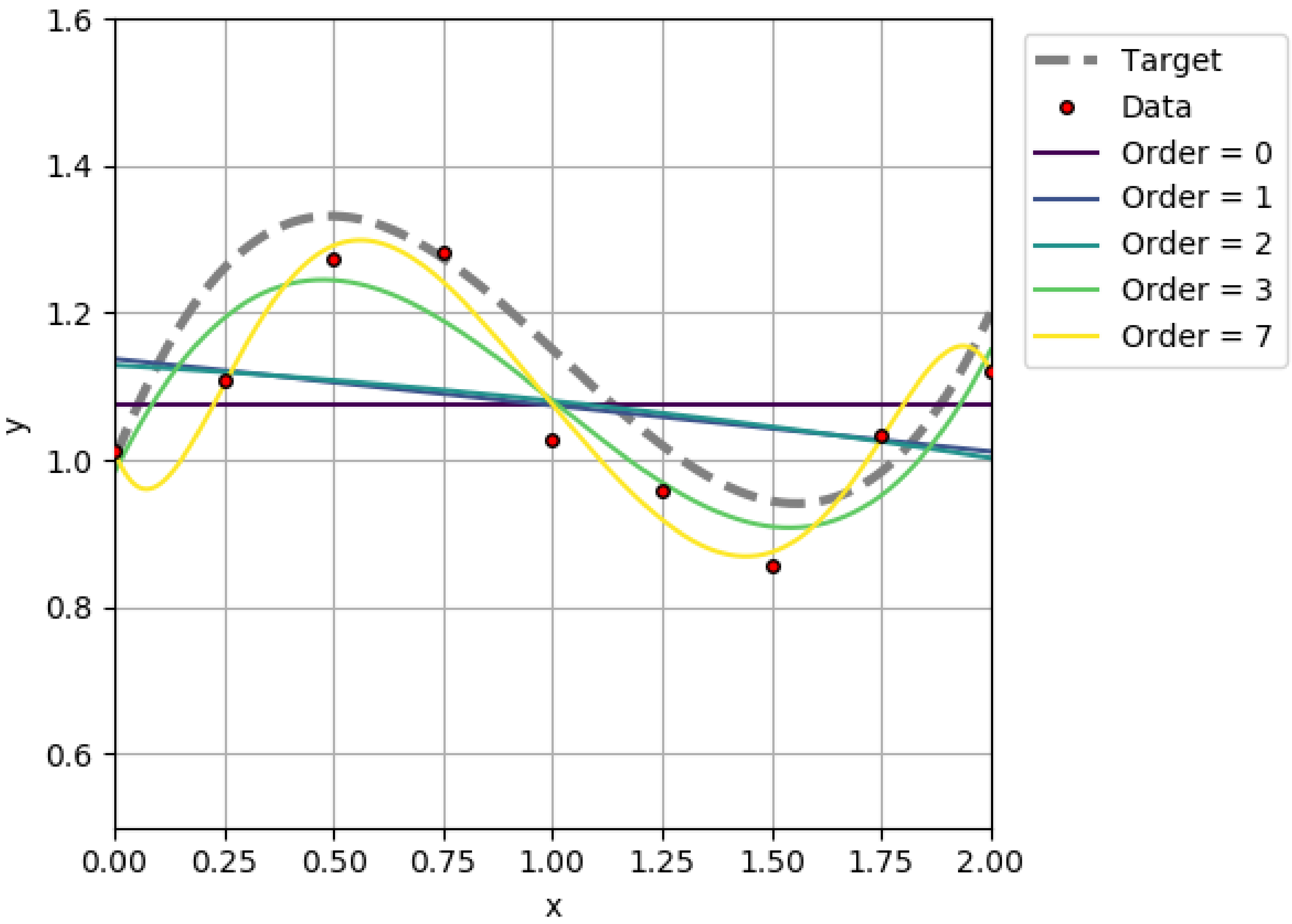

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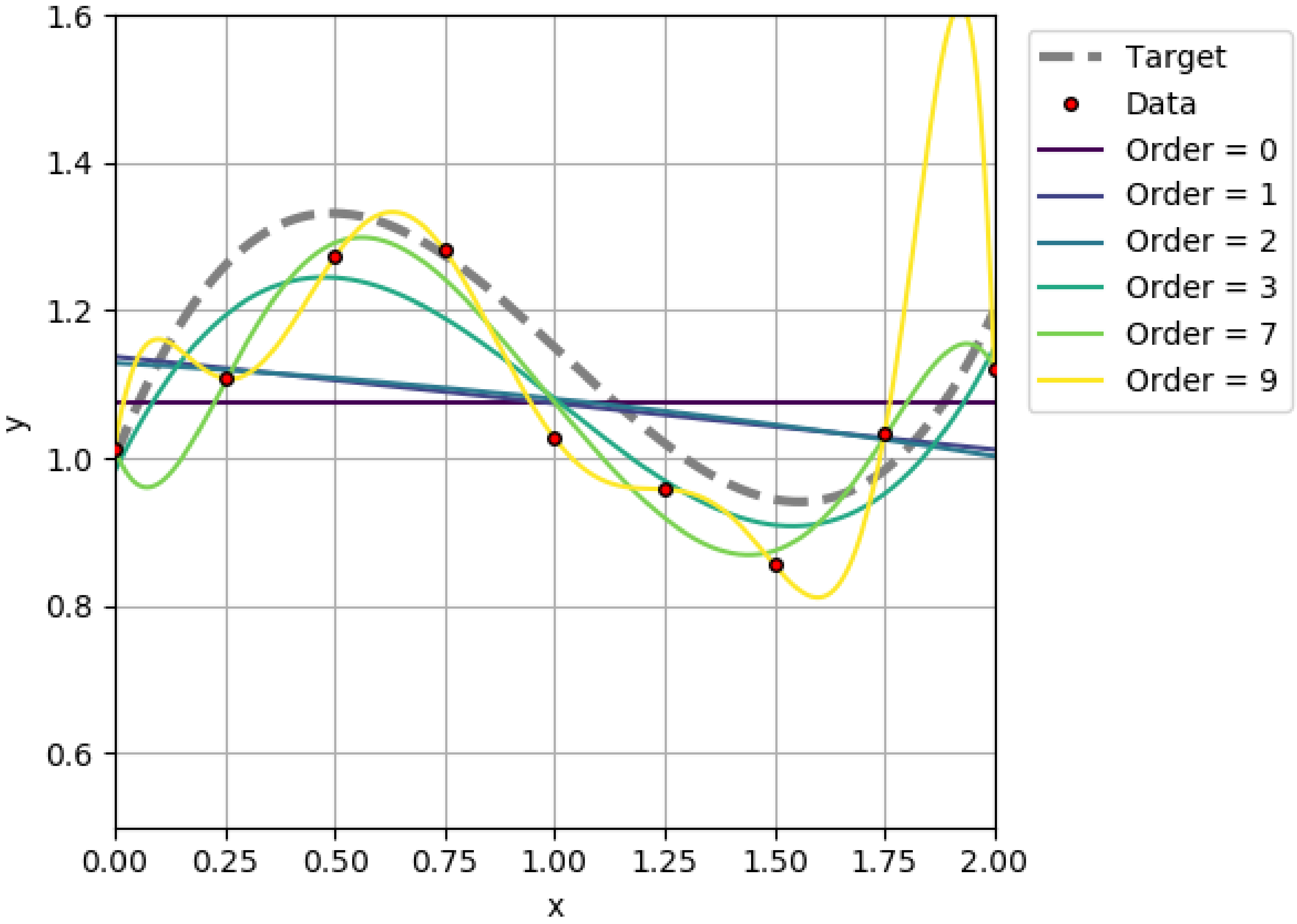

Problem

Too much flexibility leads to **overfit**

Too little flexibility leads to **underfit**

Over/underfit **hurts generalization** performance

Solutions

1. Add more data for training

2. Constrain model flexibility through **regularization**