

Lecture 17

REGRESSION

\approx

FITTING A LINE TO DATA

- 2D linear regression

↳ we already have equations and techniques from **MLE** for non-heteroscedastic uncertainties.

➤ much easier to generalize to different **LINEAR** fitting models using matrix math.

e.g.

$$y_i = \theta_0 + \theta_1 x_i$$



$$\begin{pmatrix} y_0 \\ y_1 \\ \vdots \\ y_N \end{pmatrix} = \begin{pmatrix} 1 & x_0 \\ 1 & x_1 \\ \vdots & \vdots \\ 1 & x_N \end{pmatrix} \begin{pmatrix} \theta_0 \\ \theta_1 \end{pmatrix}$$



$$\vec{y} = M \vec{\theta}$$

↑
 model design matrix
 ↗ linear model parameters

$$\ln L = -\frac{1}{2} (\vec{y} - M\vec{\theta})^T C^{-1} (\vec{y} - M\vec{\theta}) - \frac{1}{2} \ln [\det(C)]$$

where $C = \begin{pmatrix} \sigma_0^2 & & & \\ & \sigma_1^2 & & \\ & & \ddots & \\ & & & \sigma_N^2 \end{pmatrix}$

measurement uncertainty covariance matrix

→ use linear algebra to analytically maximize $\ln L$ simultaneously over all θ components.

$$\hat{\theta}_{ML} = (M^T C^{-1} M)^{-1} M^T C^{-1} y$$

$$\hat{\Sigma}_{\theta} = (M^T C^{-1} M)^{-1} = \begin{pmatrix} \sigma_0^2 & \sigma_0 \sigma_1 & \dots \\ \sigma_0 \sigma_1 & \sigma_1^2 & \dots \\ \vdots & \vdots & \ddots \end{pmatrix}$$

$M^T C^{-1} M = \text{Fisher matrix}$

• Multivariate Linear Regression

↳ what if we have more than one data feature?

↳ we fit a HYPERPLANE, not a line.

$$y_i = \theta_0 + \theta_1 x_{i1} + \theta_2 x_{i2} + \dots + \theta_k x_{ik}$$

→ $M = \begin{pmatrix} 1 & x_{01} & x_{02} & \dots & x_{0k} \\ 1 & x_{11} & x_{12} & \dots & x_{1k} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_{N1} & x_{N2} & \dots & x_{Nk} \end{pmatrix}$

$$y = M\theta$$

straight-line regression just
a special case of polynomial
regression

- Polynomial Regression

what if we want to fit a polynomial,
not just a straight line?

$$y_i = \theta_0 + \theta_1 x_i + \theta_2 x_i^2 + \dots + \theta_n x_i^n$$

$$\Rightarrow \begin{matrix} y = M\theta \\ M = \begin{pmatrix} 1 & x_0 & x_0^2 & x_0^3 \\ 1 & x_1 & x_1^2 & x_1^3 \\ \vdots & \vdots & \vdots & \vdots \\ 1 & x_N & x_N^2 & x_N^3 \end{pmatrix} \end{matrix}$$

still LINEAR REGRESSION because
coefficients θ appear linearly.

- Basis function regression

what if our model has some weird
basis functions?

polynomial regression
just a special case
of basis function
regression

$$y_i = \theta_0 + \theta_1 \sin(x_i)$$

$$\Rightarrow \begin{matrix} y = M\theta \\ M = \begin{pmatrix} 1 & \sin(x_1) \\ 1 & \sin(x_2) \\ \vdots & \vdots \\ 1 & \sin(x_N) \end{pmatrix} \end{matrix}$$

also "Nadaraya-Watson Regression"

Kernel regression

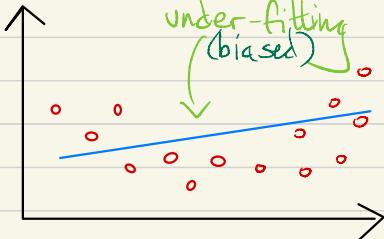
↳ replace each data point by a kernel.

$$f(x|K) = \frac{\sum_{i=1}^n K\left(\frac{\|x_i - x\|}{h}\right) y_i}{\sum_{i=1}^n K\left(\frac{\|x_i - x\|}{h}\right)}$$

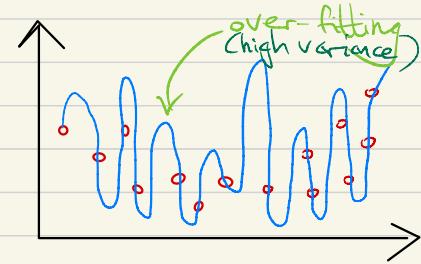
↳ essentially a weighted sum of y_i :

$$w_i(x) = \frac{K\left(\frac{\|x_i - x\|}{h}\right)}{\sum_{i=1}^n K\left(\frac{\|x_i - x\|}{h}\right)}$$

Over/Under-fitting



under-fitting
(biased)



over-fitting
(high variance)

↳ use cross-validation!

data ↗
training
validation
test

- * model parameters learned from training set
- * hyper-parameters (e.g. polynomial degree) learned from validation set.
- * test set then assesses error for a new set of data.