

Lecture 6

Regression

Information Systems
(Machine Learning)
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Lecture plan

- Regression problem
 - Nonparametric regression
 - Linear regression
 - Regularization for regression
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- The presentation is prepared with materials of the K.V. Vorontsov's course "Machine Learning".

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Problem formalization

X is object set, Y is answer set,

$y: X \rightarrow Y$ is unknown dependency, $Y \in \mathbb{R}$

$X^\ell = \{x_1, \dots, x_\ell\}$ is training sample,

$T^\ell = \{(x_1, y_1), \dots, (x_\ell, y_\ell)\}$ set of instances.

Problem: find $a: X \rightarrow Y$.

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$a(x) = f(x, \theta)$ is dependency model, $\theta \in \mathbb{R}^t$.

Ordinary Least Squares

Standard assumptions:

$$y(x_i) = f(x_i, \theta) + \varepsilon_i, \quad \varepsilon_i \sim \mathcal{N}(0, \sigma_i^2), \quad i = 1, \dots, \ell.$$

Maximum likelihood:

$$\begin{aligned} L(\varepsilon_i, \dots, \varepsilon_i | \theta) &= \prod_{i=1}^{\ell} \frac{1}{\sigma_i \sqrt{2\pi}} \exp\left(-\frac{1}{2\sigma_i^2} \varepsilon_i^2\right) \rightarrow \max_{\theta}. \\ -\ln L(\varepsilon_i, \dots, \varepsilon_i | \theta) &= \\ &= \text{const}(\theta) + \frac{1}{2} \sum_{i=1}^{\ell} \frac{1}{\sigma_i^2} (f(x_i, \theta) - y_i)^2 \rightarrow \min_{\theta}. \end{aligned}$$

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Main idea

Basic idea: let think, that $\theta(x) = \theta$ nearby $x \in X$:

$$Q(\theta, T^\ell) = \sum_{i=1}^{\ell} w_i(x) (\theta - y_i)^2 \rightarrow \min_{\theta \in \mathbb{R}}.$$

Main idea: let use kernel smoothing:

$$w_i(x) = K\left(\frac{\rho(x_i, x)}{h}\right),$$

where h is window width.

Kernel smoothing

Nadaraya-Watson kernel smoothing:

$$a_h(x, T^\ell) = \frac{\sum_{i=1}^{\ell} y_i w_i(x)}{\sum_{i=1}^{\ell} w_i(x)} = \frac{\sum_{i=1}^{\ell} y_i K\left(\frac{\rho(x_i, x)}{h}\right)}{\sum_{i=1}^{\ell} K\left(\frac{\rho(x_i, x)}{h}\right)}.$$

Basis theorem

Theorem. If

1) sample T^ℓ is simple, distributed with $p(x, y)$;

2) $\int_0^\infty K(r)dr < \infty$, $\lim_{r \rightarrow \infty} rK(r) = 0$;

3) $E(y^2|x) < \infty \forall x \in X$;

4) $\lim_{\ell \rightarrow \infty} h_\ell = 0$, $\lim_{\ell \rightarrow \infty} \ell h_\ell = \infty$,

then $a_h(x, T^\ell) \rightarrow^P E(y|x)$ in any $x \in X$,

when $E(y|x)$, $p(x)$, $D(y|x)$ are continuing, $p(x) > 0$.

Method discussion

- kernel function has impact on smoothness;
- kernel function has small impact on approximation quality;
- h impacts on approximation quality;
- k can be tuned;
- sensitive to noise.

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Linear regression model

Model of multidimensional linear regression:

$$f(x, \theta) = \sum_{j=1}^n \theta_j f_j(x), \quad \theta \in \mathbb{R}^n.$$

Matrix notation:

$$F = \begin{pmatrix} f_1(x_1) & \dots & f_n(x_1) \\ \dots & \dots & \dots \\ f_1(x_\ell) & \dots & f_n(x_\ell) \end{pmatrix}, y = \begin{pmatrix} y_1 \\ \dots \\ y_\ell \end{pmatrix}, \theta = \begin{pmatrix} \theta_1 \\ \dots \\ \theta_n \end{pmatrix}.$$

Quality in matrix notation:

$$Q(\theta, T^\ell) = \sum_{i=1}^{\ell} (f(x_i, \theta) - y_i)^2 = \|F\theta - y\|^2 \rightarrow \min_{\theta \in \mathbb{R}^n}.$$

Normal equation system

Minimum precondition:

$$\frac{\partial Q(\theta)}{\partial \theta} = 2F^T(F\theta - y) = 0.$$

$F^+ = (F^T F)^{-1} F^T$ – pseudoinverse matrix

$P_F = F F^+$ – projection matrix

Solution:

$$\theta^* = F^+ y.$$

Minimum approximation:

$$Q(\theta^*) = \|P_F y - y\|^2.$$

Singular vector decomposition

Theorem: any matrix F size of $\ell \times n$ can be represented with singular decomposition

$$F = VDU^{\top}.$$

With

- $V = (v_1, \dots, v_n)$ is size of $\ell \times n$ and orthogonal $V^{\top}V = I_n$, rows v_j are eigenvectors of matrix FF^{\top} ;
- $U = (u_1, \dots, u_n)$ is size of $n \times n$ and orthogonal $U^{\top}U = I_n$, rows u_j are eigenvectors of matrix $F^{\top}F$;
- $D = \text{diag}(\sqrt{\lambda_1}, \dots, \sqrt{\lambda_n})$ of size $n \times n$, $\sqrt{\lambda_j}$ are **singular numbers**, squares of eigenvalues of matrices FF^{\top} and $F^{\top}F$.

OLS with SVD

$$F^+ = (UDV^\top VDU^\top)UDV^\top = UD^{-1}V^\top = \sum_{j=1}^n \frac{1}{\sqrt{\lambda_j}} u_j v_j^\top;$$

$$\theta^* = F^+ y = UD^{-1}V^\top y = \sum_{j=1}^n \frac{1}{\sqrt{\lambda_j}} u_j (v_j^\top y);$$

$$F\theta^* = P_F y = (VDU^\top)UD^{-1}V^\top y = VV^\top y = \sum_{j=1}^n v_j (v_j^\top y);$$

$$\|\theta^*\|^2 = \|D^{-1}V^\top y\|^2 = \sum_{j=1}^n \frac{1}{\lambda_j} (v_j^\top y)^2.$$

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Ridge regression

Assumption: values of θ have Gaussian distribution with covariance matrix σI_n :

$$Q_{\tau}(\theta) = ||F\theta - y||^2 + \frac{1}{2\sigma} ||\theta||^2 \rightarrow \min_{\theta},$$

where $\tau = 1/\sigma$ is regularization penalty.

OLS solution:

$$\theta_{\tau}^* = (F^{\top} F + \tau I_n)^{-1} F^{\top} y.$$

Solution for ridge regression

$$\theta_{\tau}^* = U(D^2 + \tau I_n)^{-1} D V^{\top} y = \sum_{j=1}^n \frac{\sqrt{\lambda_j}}{\lambda_j + \tau} u_j (v_j^{\top} y);$$

$$\begin{aligned} F \theta_{\tau}^* &= (V D U^{\top}) \theta_{\tau}^* = V \text{diag} \left(\frac{\lambda_j}{\lambda_j + \tau} \right) V^{\top} y = \\ &= \sum_{j=1}^n \frac{\lambda_j}{\lambda_j + \tau} v_j (v_j^{\top} y); \end{aligned}$$

$$\|\theta^*\|^2 = \|D^2 (D^2 + \tau I_n)^{-1} D^{-1} V^{\top} y\|^2 = \sum_{j=1}^n \frac{1}{\lambda_j + \tau} (v_j^{\top} y)^2.$$

Tibshirani lasso

Assumption: values of vector θ has Laplacian distribution:

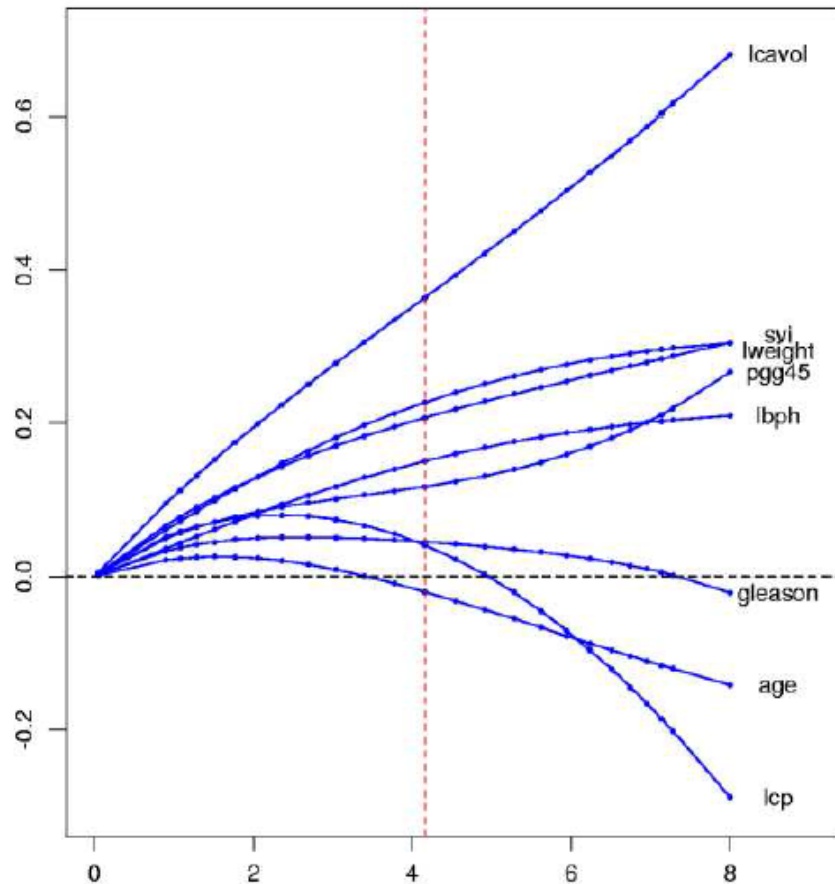
$$\begin{cases} Q_{\tau}(\theta) = ||F\theta - y||^2 \rightarrow \min_{\theta}; \\ \sum_{i=1}^n |a_i| \leq \kappa. \end{cases}$$

LASSO — least absolute shrinkage and selection operator.

Will lead to feature selection.

Comparison

Ridge regression



Lasso

