

4033/5033 Assignment 2

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In this assignment, we will implement an efficient variant of KRR called accelerated kernel ridge regression (AKRR). Recall the optimal KRR model is expressed by all training points i.e., $\beta = \sum_{i=1}^n \alpha_i \phi(x_i)$. AKRR approximates this model using a (random) subset of m training points i.e.,

$$\tilde{\beta} = \sum_{i=1}^m \alpha_i \phi(x_i), \quad (1)$$

where integer m is a hyperparameter and often $m < n$.

Other parts of AKRR are the same as KRR i.e., we plug (1) back to the following objective function

$$J(\tilde{\beta}) = \sum_{i=1}^n (\phi(x_i)^T \tilde{\beta} - y_i)^2 + \lambda \tilde{\beta}^T \tilde{\beta}, \quad (2)$$

to get a dual objective $J(\tilde{\alpha})$ of $\tilde{\alpha} = [\alpha_1, \dots, \alpha_m]^T$.

Then, we solve $\min_{\tilde{\alpha}} J(\tilde{\alpha})$ to get the optimal $\tilde{\alpha}$ and predict the label of any point z as

$$\tilde{\beta}^T \phi(z) = \sum_{j=1}^m \alpha_j \phi(x_j)^T \phi(z) = \sum_{j=1}^m \alpha_j k(x_j, z). \quad (3)$$

Part I: Theory

[Task 1] Derive the optimal $\tilde{\alpha}$ for problem $\min_{\tilde{\alpha}} J(\tilde{\alpha})$. (tip: you may first derive a matrix form of $J(\tilde{\alpha})$ using proper kernel matrices e.g., $\tilde{K} \in \mathbb{R}^{n \times m}$ where the m columns correspond to the m instances in (1)).

[Task 1 - Solution]

Defining the proper kernel matrices:

$$\tilde{K} \in \mathbb{R}^{n \times m}, (\tilde{K}_{ij}) = k(x_i, x_j),$$

and the basis-basis kernel

$$K_m \in \mathbb{R}^{m \times m}, (K_m)_{j\ell} = k(x_j, x_\ell)$$

Let $\tilde{\alpha} = (\alpha_1, \dots, \alpha_m)^T$ and $y = (y_1, \dots, y_n)^T$.

Predictions on the training set are

$$\hat{y} = \tilde{K} \tilde{\alpha}$$

Now, for the optimality, differentiate and set to zero:

$\nabla_{\tilde{\alpha}} J = 2\tilde{K}^T(\tilde{K}\tilde{\alpha} - y) + 2\lambda K_m \tilde{\alpha} = 0$ Thus, the normal equations are:

$$(\tilde{K}^T \tilde{K} + \lambda K_m) \tilde{\alpha} = \tilde{K}^T y$$

and the closed form solution is

$$\tilde{\alpha} = (\tilde{K}^T \tilde{K} + n\lambda K_m)^{-1} \tilde{K}^T y$$

[Task 2] Justify the computational complexity for computing the optimal $\tilde{\alpha}$ is $O(mnp + m^2n)$. (tip: you just need to explain which part of the $\tilde{\alpha}$ computation contributes to which term in the big O notation.)

[Task 2 - Solution]

1. Build the rectangular Kernel \tilde{K} of size $n \times m$

- Evaluations of the $n \cdot m$ kernel are needed.
- For common kernels that use an inner product or distance in R^p (whether linear, radial basis function, or polynomial), each evaluation is $O(p)$.
- Thus, the cost is $\boxed{O(mnp)}$.

2. Form the normal-equation pieces and right-hand side

- Compute $\tilde{K}^T \tilde{K}$ (an $m \times m$ Gram matrix of \tilde{K}): each of the m^2 entries is a dot product of two n -length columns $\rightarrow O(n)$ each $\rightarrow \boxed{O(m^2n)}$.
- Compute $\tilde{K}^T y : O(nm)$ (lower order than m^2n).

3. Solve the $m \times m$ linear system

- Using Cholesky on $\tilde{K}^T \tilde{K} + \lambda K_m : O(m^3)$.
- In the intended regime $n \geq m$, the $O(m^2n)$ term dominates $O(m^3)$, so it's absorbed by m^2n .

Putting the dominant terms together: $\boxed{O(mnp) + O(m^2n)}$.

- $O(mnp) \leftarrow$ building \tilde{K} (kernel evaluations).
- $O(m^2n) \leftarrow$ forming $\tilde{K}^T \tilde{K}$ (and it dominates the linear-solve in the common $n \geq m$) setting.

Part II: Implementation

Implement AKRR based on 'hw3_akrr.py'. Below are some instructions.

- Given a training set, simply choose the first m instances to express $\tilde{\beta}$ for AKRR.
- Use RBF kernel and pick a proper γ by yourself for the kernel. Also pick a proper λ by yourself.
- Report testing MSE versus m in Figure 1. Pick at least five values of m by yourself which can provide a comprehensive picture of its impact on model performance. A KRR with RBF kernel from scikit-learn is given in the template. Do not remove it. Give it the same γ and λ you chose for AKRR. Figure 1 should contain a curve of AKRR error and a line of KRR error (which should not change as m increases).

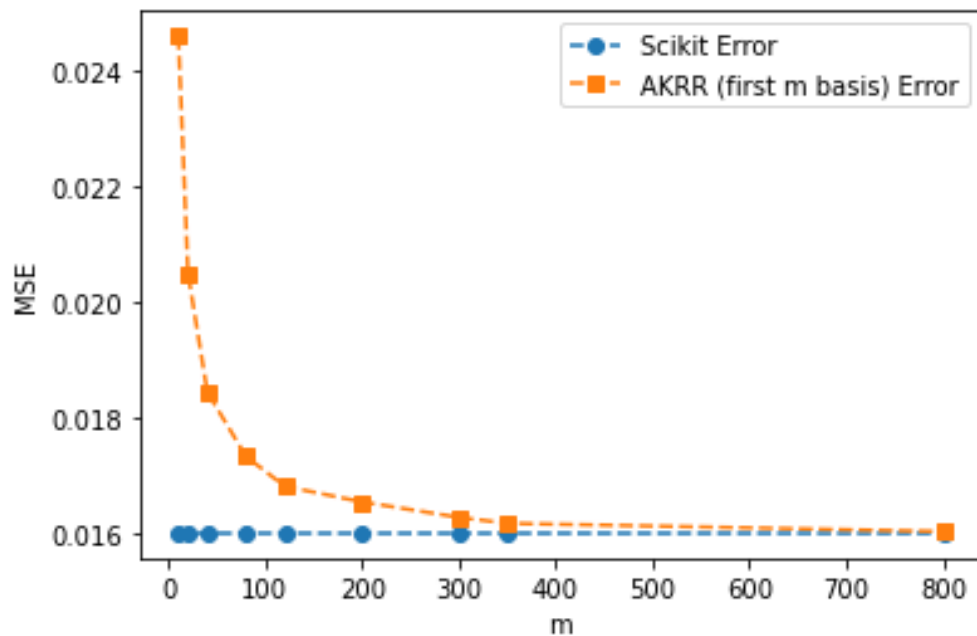


Fig. 1. Testing Error versus m for AKRR and KRR.

Submission Instruction

Please submit two files to Canvas.

- (i) Submit 'hw3.pdf'. It should contain your answers to all questions in this document. A latex template 'hw2_Latex.txt' is provided.
- (ii) Submit 'hw2_akrr.py'. It should be the code that generates Figure 1.