4033/5033 Assignment 2

Antonio Natusch Zarco

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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.,

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

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

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

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

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

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

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

Predictions on the training set are

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

L_2 penalty clarification. The ridge penalty in feature space is $\|\tilde{\beta}\|_2^2$. In the basis representation, this norm is expressed as

$$\|\tilde{\beta}\|_2^2 \;=\; \tilde{\alpha}^\top K_m \tilde{\alpha}.$$

Thus, the objective function becomes

$$J(\tilde{\alpha}) = \|\tilde{K}\tilde{\alpha} - y\|^2 + \lambda \tilde{\alpha}^\top K_m \tilde{\alpha}.$$

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

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

[Task 2] Justify the computational complexity for computing the optimal $\tilde{\alpha}$ is $O(mnp + m^2 n)$. (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 entires is a dot product of two n-length columns $\rightarrow O(n)$ each $\rightarrow \boxed{O(m^2 n)}$.
- Compute $\tilde{K}^T y : O(nm)$ (lower order than $m^2 n$).

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 $O(m^2 n)$ term dominates $O(m^3)$, so it's absorbed by $m^2 n$.

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

- $O(mnp) \leftarrow$ building $\tilde{K}$ (kernel evaluations).
- $O(m^2 n) \leftarrow$ 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).

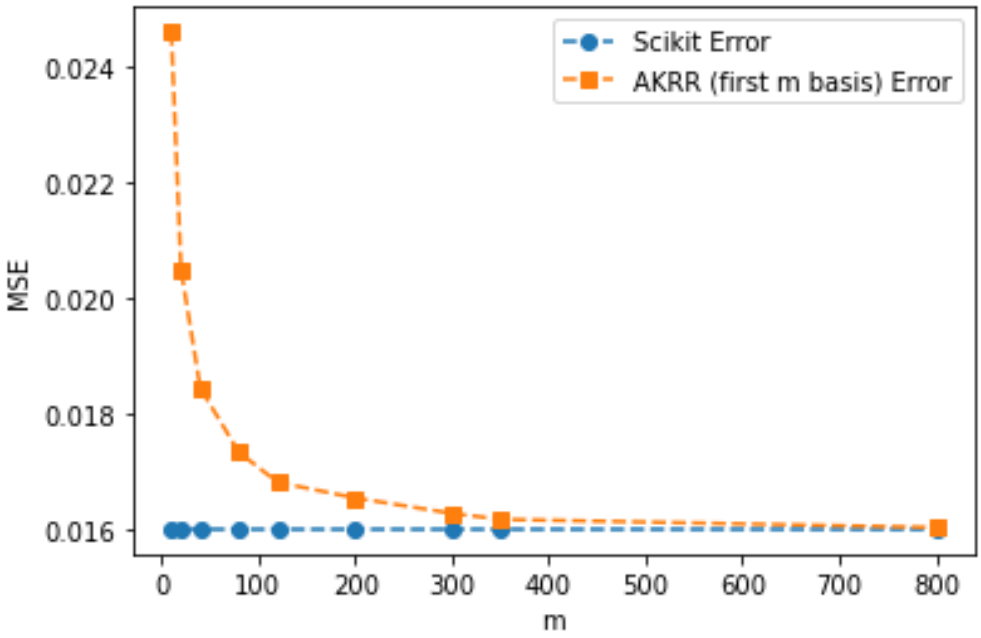

Fig. 1. Testing Error versus m for AKRR and KRR.

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.