Elements of Statistical Learning

Junrui Di

Contents

Chapter 2. Overview of Supervised Learning

0. Notations

- Use upper case letters X, Y, G for generic variables

  - Input variable X with jth component denoted as X_j
  - Quantitative output Y
  - Qualitative output G
- Observed values in lowercase
  - ith observation of X is x_i (a scalar or a vector)
- Matrices are represented in bold uppercase letters
  - A set of N input p-vectors x_i, $i = 1...N$ will be $\mathbf{X} \in \mathbb{R}^{N \times p}$
  - p-vector of input x_i for the ith observation v.s. the N-vector $\mathbf{x}_j$ for all the observations on variable X_j
  - All vectors are assumed to be column vectors, the ith row of $\mathbf{X}$ is x_i^T.

1. Types of variables

- Qualitative variables, factors, categorical or discrete variables $\rightarrow$ **Classification**
- Quantitative measurements $\rightarrow$ **Regression**
- Ordered qualitative variables

2. Two simple approaches to prediction: least squares and nearst neighbors

2.1 Linear models and least squares

- Linear model
- Input: $X^T = (X_1, X_2, ..., X_p)$, Outcome: Y
- Model: $\hat{Y} = \hat{\beta}_0 + \sum_{j=1}^{p} X_j \hat{\beta}_j$ or $\hat{Y} = X^T \hat{\beta}$
- Least Square
- To minimize $\text{RSS}(\beta) = \sum_{i=1}^{N} (y_i - x_i^T \beta)^2$ or $\text{RSS}(\beta) = (\mathbf{y} - \mathbf{X}\beta)^T (\mathbf{y} - \mathbf{X}\beta)$
- Differentiate w.r.t. β gives $\mathbf{X}^T(\mathbf{y} - \mathbf{X}\beta) = 0$
- Solves to $\hat{\beta} = (\mathbf{X}^T\mathbf{X})^{-1}\mathbf{X}^T\mathbf{y}$
- Fitted value at the ith input x_i is $\hat{y}_i = x_i^T \hat{\beta}$

2.2 Nearest neighbor methods

The k-nearest neighbor fit for $\hat{Y}$: $\hat{Y}(x) = \frac{1}{k} \sum_{x_i \in N_k(x)} y_i$, where $N_k(x)$ is the neighborhood of x as the k closest points x_i in the training set.

For k-nearest neighbor fit, the error on the training data should be approximately an increasing function of k, and 0 for $k = 1$. We cannot use sum of squared errors as training criterion for picking k.

There is only one parameter in the fit, which is k. But the effective number of parameters is N/k, because there would be N/k neighbors and we need that many means for each of the neighborhood.

2.3 From least square to nearst neighbors

Least square: smooth linear decision boundary and stable to fit, but heavily rely on assumption of linear decision boundary. **Low variance but high bias**.

knn: no strong assumption and can adapt to any situation, but unstable (depend on a handful of input points and their positions). **High variance but low bias**.

3 Statistical decision theory

[1.] Quantitative output framework:

- Output $Y \in \mathbb{R}$, and input$X \in \mathbb{R}^p$
- Joint distribution $\Pr(X, Y)$
- Goal: find a function $f(X)$ to predict Y.
- Loss $L(Y, f(X))$, e.g. a squared error loss $L(Y, f(X))$

The expected squared prediction value is

$$\begin{aligned} EPE(f) &= E(Y - f(X))^2 \\ &= E_X E_{Y|X}([Y - f(X)]^2|X) \quad \text{conditioning on X} \end{aligned}$$

which can be minimized by $f(x) = \text{argmin}_c E_{Y|X}([Y - c]^2|X)$, which can be solved by $f(x) = E(Y|X = x)$, also known as the regression function. **The best prediction of Y at any point $X = x$ is the conditional mean when best is measured by average squared error**.

knn mimics this framework, by $\hat{f}(x) = \text{Ave}(y_i|x_i \in N_k(x))$ with two approximations

- expectation is approximated by averaging over sample data;
- conditioning at a point is relaxed to conditioning on some region close to the target point

Least square also mimics this framework, with the assumption that the regression function $f(x)$ is approximately linear in its argument, i.e. $f(x) \approx x^T\beta$. Therefore, β can be solved by $\beta = [E(XX^T)]^{-1}E(XY)$. That is not to condition on X, rather we used our knowlege of the functional relationship to pool over values of X. Least square estimates replace $E(\cdot)$ by averaging over the training data.

[2.] Qualitative output framework:

- Suppose there are K classes in G.
- Loss function can be represented by a $K \times K$ matrix $\mathbf{L}$, where each position $L(k, l)$ is the loss for misclassifying G_k as G_l. Most commonly we can use the zero_one loss, that is the set the the loss as 1.

The expected prediction error is

$$\begin{aligned} \text{EPE} &= E[L(G, \hat{G}(X))] \\ &= E_X \sum_{k=1}^{K} L[G_k, \hat{G}(X)] Pr(G_k|X) \end{aligned}$$

which can be minimized by

$$\begin{aligned}\hat{G}(x) &= \text{argmin}_{g\in G}\sum_{k=1}^{K} L[G_k, g]Pr(G_k|X=x) \\ &= \text{argmin}_{g\in G}[1 - Pr(g|X=x)] \\ &= \max Pr(g|X=x)\end{aligned}$$

This is known as the *Bayes Classifier*, such that we classify to the most probably class, using the conditional distribution $Pr(G|X)$.

knn directly approximates this solution using majority vote in a nearest neighborhood, except that conditional probability at a point is relaxed to conditional probability within a neighborhood of a point and probability are approximated by training sample proportions.

4. Function approximation

Data $\{x_i, y_i\}$ are considered to be from a $p+1$ dimensional Euclidean space. The function $f(x)$ has domain equal to a p-dimensional subspace. Data and function are related via the model $y_i = f(x_i) + \epsilon_i$. The goal for learning is to find an approximation to $f(x)$ in $\mathbb{R}^p$ given the representation in the domain of data which is $\mathbb{R}^{p+1}$

The question is to find a set of parameters θ for the function $f_\theta(x)$ with following criterion

[1.] Least square

To minimize the $\text{RSS}(\theta) = \sum_{i=1}^{N}(y_i - f_\theta(x_i))^2$

[2.] Maximum likelihood estimation

If we have a random sample y_i, $i = 1...N$ from a density $Pr_\theta(y)$. The log-probability of the observed sample is $L(\theta) = \sum_i \log Pr_\theta(y_i)$. The most reasonable values for θ are those for which the probability of the observed sample is the largest.

5. Restricted estimators

Minimizing the RSS leads to many solution, because any function $\hat{f}$ that passing through the training points is a solution. Therefore, we need to add complexity restrictions, that is, for all input points x sufficiently close to each other in some metirc, $\hat{f}$ exhibits osme specical structure such as nearly constant, linear, or low-order polynomial behavior.

5.1 Roughness penalty and Baysian methods

$$\text{PRSS}(f;\lambda) = \text{RSS}(f) + \lambda J(f)$$

with penalty $J(\cdot)$. E.g. cubic smoothing splines penalizes on large values of second order derivative.

5.2 Kernal methods and local regression

Kernel methods control the nature of the local neighborhood, using a kernel function $K_\lambda(x_0, x)$, which put weights to points x in a region near x_0 (λ controls the width of the neighborhood).

A local regression estimate of $f(x_0)$ as $f_{\hat{\theta}}(x_0)$ where $\hat{\theta}$ minimizes $\text{RSS}(f_\theta, 0) = \sum_i K_\lambda(x_0, x_i)(y_i - f_\theta(x_i))^2$.

5.3 Basis functions and dictionary methods

$$f_\theta(x) = \sum_{m=1}^{M} \theta_m h_m(x)$$

6. Model selection and the Bias-variance tradeoff

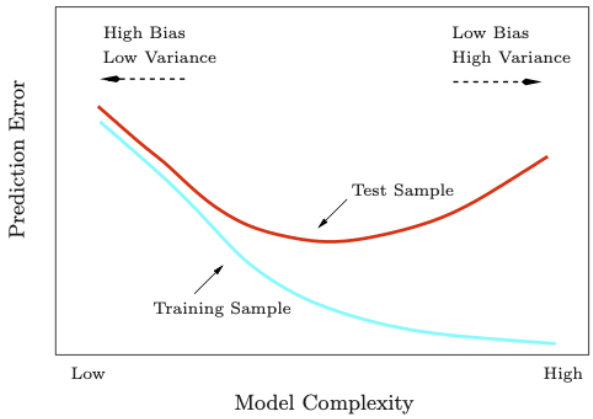

Figure 1: Model Complexity v.s. Prediction Errors

Data $\{x_i, y_i\}$, model $y = f(x) + \epsilon$, where $E(\epsilon) = 0$, $var(\epsilon) = \sigma^2$

$$E[(y - \hat{f}(x))^2] = (\text{Bias}[\hat{f}(x)])^2 + Var[\hat{f}(x)] + \sigma^2$$

* $\text{Bias}[\hat{f}(x)] = E[\hat{f}(x)] - f(x)$: error caused by simplifying assumptions build into the method

- $Var[\hat{f}(x)] = E[(E[\hat{f}(x)] - \hat{f}(x))^2]$: variance of the learning method
- irreducible error σ^2 due to the new test target.

Derivation

Chapter 3: Linear Methods for Regression

1. Introduction

Linear regression assumes that the regression function $E(Y|X)$ is linear in the inputs $X_1, \ldots, X_p$.

2. Linear regression models and least square

[1.] *Linear regression from a least square point of view* (minimal assumption about the distribution)

- Form: $f(X) = \beta_0 + \sum_{j=1}^{p} X_j \beta_j$
- Data: $\{x_i, y_i\}$ $i = 1...N$, each $x_i = (x_{i1}...x_{ip})^T$ is a feature vector, with parameters $\beta = (\beta_0, \beta_1, ..., \beta_p)^T$

Derivation [edit]

The derivation of the bias–variance decomposition for squared error proceeds as follows.[9][10] For notational convenience, we abbreviate $f = f(x)$, $\hat{f} = \hat{f}(x; D)$ and we drop the D subscript on our expectation operator recall that, by definition, for any random variable X, we have

$$\operatorname{Var}[X] = \mathrm{E}[X^2] - \Big(\mathrm{E}[X]\Big)^2.$$

Rearranging, we get:

$$\mathrm{E}[X^2] = \operatorname{Var}[X] + \Big(\mathrm{E}[X]\Big)^2.$$

Since f is deterministic, i.e. independent of D,

$$\mathrm{E}[f] = f.$$

Thus, given $y = f + \varepsilon$ and $\mathrm{E}[\varepsilon] = 0$ (because ε is noise), implies $\mathrm{E}[y] = \mathrm{E}[f + \varepsilon] = \mathrm{E}[f] = f$.

Also, since $\operatorname{Var}[\varepsilon] = \sigma^2$,

$$\operatorname{Var}[y] = \mathrm{E}[(y - \mathrm{E}[y])^2] = \mathrm{E}[(y - f)^2] = \mathrm{E}[(f + \varepsilon - f)^2] = \mathrm{E}[\varepsilon^2] = \operatorname{Var}[\varepsilon] + \Big(\mathrm{E}[\varepsilon]\Big)^2 = \sigma^2 + 0^2 = \sigma^2.$$

Thus, since ε and $\hat{f}$ are independent, we can write

$$\begin{aligned}
\mathrm{E}\left[(y - \hat{f})^2\right] &= \mathrm{E}\left[(f + \varepsilon - \hat{f})^2\right] \\
&= \mathrm{E}\left[(f + \varepsilon - \hat{f} + \mathrm{E}[\hat{f}] - \mathrm{E}[\hat{f}])^2\right] \\
&= \mathrm{E}\left[(f - \mathrm{E}[\hat{f}])^2\right] + \mathrm{E}[\varepsilon^2] + \mathrm{E}\left[(\mathrm{E}[\hat{f}] - \hat{f})^2\right] + 2\,\mathrm{E}\left[(f - \mathrm{E}[\hat{f}])\varepsilon\right] + 2\,\mathrm{E}\left[\varepsilon(\mathrm{E}[\hat{f}] - \hat{f})\right] + 2\,\mathrm{E}\left[(\mathrm{E}[\hat{f}] - \hat{f})(f - \mathrm{E}[\hat{f}])\right] \\
&= (f - \mathrm{E}[\hat{f}])^2 + \mathrm{E}[\varepsilon^2] + \mathrm{E}\left[(\mathrm{E}[\hat{f}] - \hat{f})^2\right] + 2(f - \mathrm{E}[\hat{f}])\,\mathrm{E}[\varepsilon] + 2\,\mathrm{E}[\varepsilon]\,\mathrm{E}\left[\mathrm{E}[\hat{f}] - \hat{f}\right] + 2\,\mathrm{E}\left[\mathrm{E}[\hat{f}] - \hat{f}\right](f - \mathrm{E}[\hat{f}]) \\
&= (f - \mathrm{E}[\hat{f}])^2 + \mathrm{E}[\varepsilon^2] + \mathrm{E}\left[(\mathrm{E}[\hat{f}] - \hat{f})^2\right] \\
&= (f - \mathrm{E}[\hat{f}])^2 + \operatorname{Var}[\varepsilon] + \operatorname{Var}\left[\hat{f}\right] \\
&= \operatorname{Bias}[\hat{f}]^2 + \operatorname{Var}[\varepsilon] + \operatorname{Var}\left[\hat{f}\right] \\
&= \operatorname{Bias}[\hat{f}]^2 + \sigma^2 + \operatorname{Var}\left[\hat{f}\right].
\end{aligned}$$

Finally, MSE loss function (or negative log-likelihood) is obtained by taking the expectation value over $x \sim P$:

$$\mathrm{MSE} = \mathrm{E}_x\left\{\operatorname{Bias}_D[\hat{f}(x; D)]^2 + \operatorname{Var}_D\left[\hat{f}(x; D)\right]\right\} + \sigma^2.$$

Figure 2: Bias-Variance Tradeoff

- Least square: To minimize $\mathrm{RSS}(\beta) = \sum_{i=1}^{N}(y_i - f(x_i))^2 = \sum_{i=1}^{N}(y_i - \beta_0 - \sum_{j=1}^{p} x_{ij}\beta_j)^2$ or $\mathrm{RSS}(\beta) = (\mathbf{y} - \mathbf{X}\beta)^T(\mathbf{y} - \mathbf{X}\beta)$ in matrix form. **LSE makes no assumptions about the validity of the model form**
- LSE: $\hat{\beta} = (\mathbf{X}^T\mathbf{X})^{-1}\mathbf{X}^T\mathbf{y}$
- Fitted value: $\hat{\mathbf{y}} = \mathbf{X}(\mathbf{X}^T\mathbf{X})^{-1}\mathbf{X}^T\mathbf{Y}$. $\mathbf{H} = \mathbf{X}(\mathbf{X}^T\mathbf{X})^{-1}\mathbf{X}$ is the projector of $\mathbf{y}$ onto the subspace spanned by column space of $\mathbf{X}$.
- Inference on parameters (assuming y_i's are uncorrelated and gave constant variance σ^2, and x_i are fixed)
  - $Var(\hat{\beta}) = (\mathbf{X}^T\mathbf{X})^{-1}\sigma^2$
  - $\hat{\sigma}^2 = \frac{1}{N-p-1}\sum_{i=1}^{N}(y_i - \hat{y}_i)^2$

[2.] *Linear regression with Gaussian error*

- Model Assumption: $Y = \beta_0 + \sum_{j=1}^{p} X_j\beta_j + \epsilon$, where $\epsilon \sim N(0, \sigma^2)$
- Distributional properties of model parameters
  - $\hat{\beta} \sim N(\beta, (\mathbf{X}^T\mathbf{X})^{-1}\sigma^2)$
  - $(N - p - 1)\hat{\sigma}^2 \sim \sigma^2\chi^2_{N-p-1}$
  - $\hat{\beta}$ and $\hat{\sigma}^2$ are statistically independent.
- Inference on single parameter β_j

Under $H_o : \beta_j = 0$, $z_j = \frac{\hat{\beta}_k}{\hat{\sigma}\sqrt{(\mathbf{X}^T\mathbf{X})^{-1}_{ii}}} \sim t_{N-p-1}$, and β_j has a $1-2\alpha$ confidence interval of $(\hat{\beta}_j - z^{1-\alpha}\hat{\sigma}\sqrt{(\mathbf{X}^T\mathbf{X})^{-1}_{ii}}, \hat{\beta}_j + z^{1-\alpha}\hat{\sigma}\sqrt{(\mathbf{X}^T\mathbf{X})^{-1}_{ii}})$

- Nested Model Comparison (test whether the added variables are necessary to the model)

$$F = \frac{(\text{RSS}_0 - \text{RSS}_1)/(p_1 - p_0)}{\text{RSS}_1/(N - p_1 - 1)} \sim F_{p_1-p_0, N-p_1-1}, \quad \text{where } \text{RSS}_1 \text{ is for the larger model}$$

2.1 The Gauss-Markow Theorem

Least square estimates of β have the smallest variance among all linear unbiased estimates.

The least square estimator to estimate parameters $\theta = \alpha^T\beta$ is $\hat{\theta} = \alpha^T(\mathbf{X}^T\mathbf{X})^{-1}\mathbf{X}^T\mathbf{y}$. It is an unbiased estimator, i.e. $E(\alpha^T\hat{\beta}) = \alpha^T\beta$. Gauss-Markow theorem states that $Var(\alpha\hat{\beta})$ has the smallest variance for any unbiased estimator.

We may want to trade a little bias for larger reduction in variance.

2.2 Regression by succesive orthogonolization

Algorithm 3.1 *Regression by Successive Orthogonalization.*

1. Initialize $\mathbf{z}_0 = \mathbf{x}_0 = \mathbf{1}$.
2. For $j = 1, 2, \ldots, p$

   Regress $\mathbf{x}_j$ on $\mathbf{z}_0, \mathbf{z}_1, \ldots, , \mathbf{z}_{j-1}$ to produce coefficients $\hat{\gamma}_{\ell j} = \langle \mathbf{z}_\ell, \mathbf{x}_j \rangle / \langle \mathbf{z}_\ell, \mathbf{z}_\ell \rangle$, $\ell = 0, \ldots, j-1$ and residual vector $\mathbf{z}_j = \mathbf{x}_j - \sum_{k=0}^{j-1} \hat{\gamma}_{kj}\mathbf{z}_k$.
3. Regress $\mathbf{y}$ on the residual $\mathbf{z}_p$ to give the estimate $\hat{\beta}_p$.

Figure 3: Gram-Schmidt procedure for multiple regression

2.3 Multiple outcomes

Data: $Y_1 ... Y_K$, with the model $Y_k = \beta_{0k} + \sum_{j=1}^{p} X_j\beta_{jk} + \epsilon_k$, with the matrix form $\mathbf{Y} = \mathbf{XB} + \mathbf{E}$, where $\mathbf{Y}$ is $N \times K$, $\mathbf{X}$ is $N \times p + 1$, and $\mathbf{B}$ us $(p+1) \times K$.

$\text{RSS}(\mathbf{B}) = \sum_k \sum_i (y_{ik} - f_k(x_i))^2 = \text{tr}(\mathbf{Y} - \mathbf{XB})^T(\mathbf{Y} - \mathbf{XB})$ is the RSs with LSE $\hat{\mathbf{B}} = (\mathbf{X}^T\mathbf{X})^{-1}\mathbf{X}^T\mathbf{Y}$

3. Subset selection

a. Best subset selection

b. Forward and backward selection

4. Shrinkage methods

4.1 Ridge regression

- RSS

$$\hat{\beta}^{\text{ridge}} = \text{argmin}_{\beta}\{\sum_{i=1}^{N}(y_i - \beta_0 \sum_{j=1}^{p} x_{ij}\beta_j)^2 + \lambda \sum_{j=1}^{p}\beta_j^2\}$$

or in the matrix form

$$\text{RSS}(\lambda) = (\mathbf{y} - \mathbf{X}\beta)^T(\mathbf{y} - \mathbf{X}\beta) + \lambda\beta^T\beta$$

with the solution

$$\hat{\beta}^{\text{ridge}} = (\mathbf{X}^T\mathbf{X} + \lambda\mathbf{I})^{-1}\mathbf{X}^T\mathbf{y}$$

Even if $\mathbf{X}^T\mathbf{X}$ is not of full rank, $(\mathbf{X}^T\mathbf{X} + \lambda\mathbf{I})$ is still nonsingular.

- Degree of freedom $\text{df}(\lambda) = \text{tr}[\mathbf{X}(\mathbf{X}^T\mathbf{X} + \lambda\mathbf{I})^{-1}\mathbf{X}^T] = \sum_{j=1}^{p} \frac{d_j^2}{d_j^2+\lambda}$
- Ridge solutions are not equivariant under scaling of the inputs, and one normally standardizes the inputs before solving for estimation.

4.2 Lasso

- RSS

$$\hat{\beta}^{\text{lasso}} = \text{argmin}_{\beta}\{\sum_{i=1}^{N}(y_i - \beta_0 \sum_{j=1}^{p} x_{ij}\beta_j)^2 + \lambda \sum_{j=1}^{p}|\beta_j|\}$$

* Shrinkage $s = t/\sum_j |\hat{\beta}_j|$ where $\hat{\beta}_j$ is the least square estimation.

4.3 Subset selection,ridge, and lasso

[1.] *Orthonormal input matrix* $\mathbf{X}$

- Ridge: proportional shrinkage
- LASSO: translate by a constant factor and truncating at zero, i.e soft thresholding
- Best subject: drops all the variables with coefficient smaller than the Mth largest, i.e. hard thresholding

[2.] *Nonorthogonal case*

Elastic net

$$\lambda \sum_{j=1}^{p}(\alpha\beta_j^2 + (1-\alpha)|\beta_j|)$$

Estimator	Formula
Best subset (size M)	$\hat{\beta}_j \cdot I(\lvert\hat{\beta}_j\rvert \geq \lvert\hat{\beta}_{(M)}\rvert)$
Ridge	$\hat{\beta}_j/(1+\lambda)$
Lasso	$\text{sign}(\hat{\beta}_j)(\lvert\hat{\beta}_j\rvert - \lambda)_+$

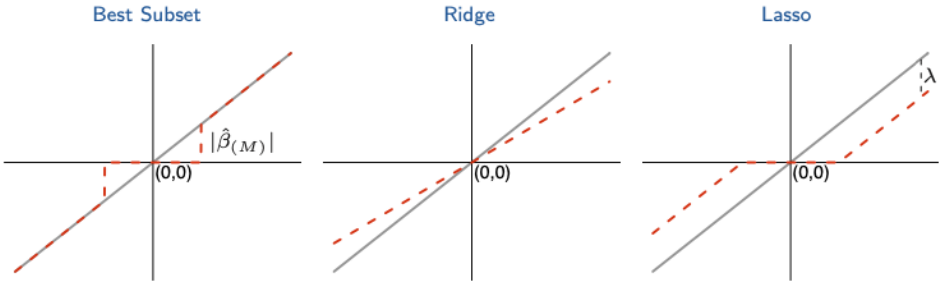

Figure 4: Gram-Schmidt procedure for multiple regression

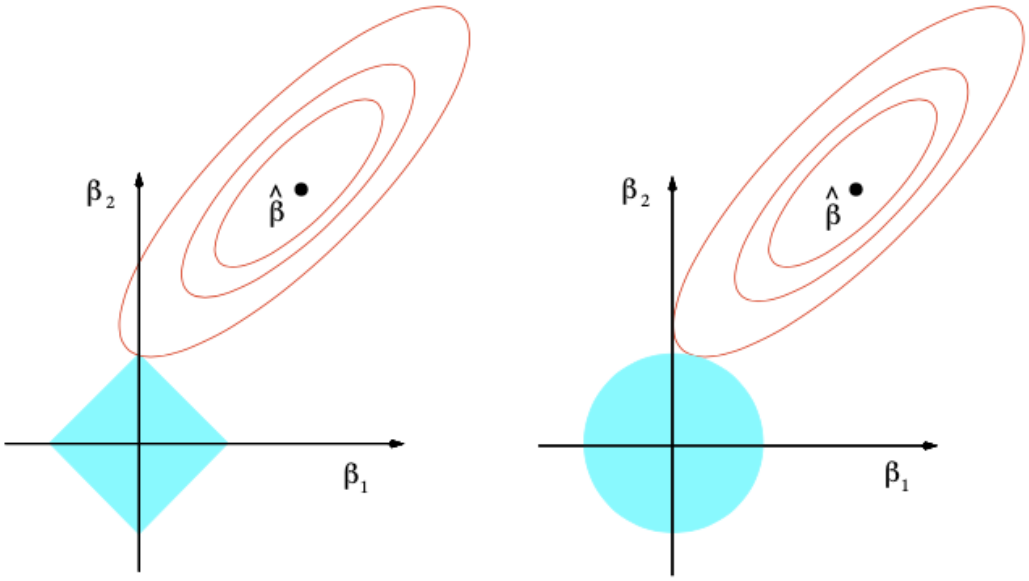

Figure 5: Gram-Schmidt procedure for multiple regression

4.4 Least angle regression

5. Methods using derived input directions

5.1 Principal components regression

PC regression forms the derived input columns $\mathbf{z}_m = \mathbf{X}v_m$ and then regresses $\mathbf{y}$ on $\mathbf{z}_1, \mathbf{z}_2, ..., \mathbf{z}_M$. Since they are orthogonal, each parameter is simply $\hat{\theta}_n = \frac{<\mathbf{z}_m, \mathbf{y}>}{<\mathbf{z}_m, \mathbf{z}_m>}$. It can be converted back to $\hat{\beta}_M^{pcr} = \sum_{m=1}^{M} \hat{\theta}_m v_m$.

The mth principal component direction v_m solveS:

$$\max_\alpha \text{Var}(\mathbf{X}\alpha)$$
$$\text{subject to } ||\alpha| = 1, \alpha^T \mathbf{S} v_l = 0, \quad l = 1, ...n-1$$

where $\mathbf{S}$ is the sample covariance

5.2 Partial least square

Algorithm 3.3 *Partial Least Squares.*

1. Standardize each $\mathbf{x}_j$ to have mean zero and variance one. Set $\hat{\mathbf{y}}^{(0)} = \bar{y}\mathbf{1}$, and $\mathbf{x}_j^{(0)} = \mathbf{x}_j,\ j = 1, \ldots, p$.
2. For $m = 1, 2, \ldots, p$
   (a) $\mathbf{z}_m = \sum_{j=1}^{p} \hat{\varphi}_{mj} \mathbf{x}_j^{(m-1)}$, where $\hat{\varphi}_{mj} = \langle \mathbf{x}_j^{(m-1)}, \mathbf{y} \rangle$.
   (b) $\hat{\theta}_m = \langle \mathbf{z}_m, \mathbf{y} \rangle / \langle \mathbf{z}_m, \mathbf{z}_m \rangle$.
   (c) $\hat{\mathbf{y}}^{(m)} = \hat{\mathbf{y}}^{(m-1)} + \hat{\theta}_m \mathbf{z}_m$.
   (d) Orthogonalize each $\mathbf{x}_j^{(m-1)}$ with respect to $\mathbf{z}_m$: $\mathbf{x}_j^{(m)} = \mathbf{x}_j^{(m-1)} - [\langle \mathbf{z}_m, \mathbf{x}_j^{(m-1)} \rangle / \langle \mathbf{z}_m, \mathbf{z}_m \rangle] \mathbf{z}_m,\ j = 1, 2, \ldots, p$.
3. Output the sequence of fitted vectors $\{\hat{\mathbf{y}}^{(m)}\}_1^p$. Since the $\{\mathbf{z}_\ell\}_1^m$ are linear in the original $\mathbf{x}_j$, so is $\hat{\mathbf{y}}^{(m)} = \mathbf{X}\hat{\beta}^{\text{pls}}(m)$. These linear coefficients can be recovered from the sequence of PLS transformations.

Figure 6: Gram-Schmidt procedure for multiple regression

The mth PLS direction $\hat{\psi}_m$ solves:

$$\max_\alpha \text{Corr}^2(\mathbf{y}, \mathbf{X}\alpha) \text{Var}(\mathbf{X}\alpha)$$
$$\text{subject to } ||\alpha| = 1, \alpha^T \mathbf{S} \hat{\psi}_l = 0, \quad l = 1, ...n-1$$

Chapter 4: Linear Methodsfor Classification

1. Linear discriminant analysis

Question set up for classification:

- Goal: To know the class posteriors $Pr(G|X)$ for optimal classification
- Parameters: $f_k(x)$ is the class conditional density of X in class $G = k$, and π_k is the probability of class k, with $\sum_{k=1}^{K} \pi_k = 1$.
- Bayes theorem gives that $Pr(G = k|X = x) = \frac{f_k(x)\pi_k}{\sum_{l=1}^{K} f_l(x)\pi_l}$

Suppose each class density is a multivariate Gaussian

$$f_k(x) = \frac{1}{(2\pi)^p|\mathbf{\Sigma}|^{1/2}} e^{-\frac{1}{2}(x-\mu_k)^T\mathbf{\Sigma}^{-1}(x-\mu_k)} \quad \text{assume equal variance across classes}$$

To compare the two classes k and l, we have

$$\log \frac{Pr(G = k|X = x)}{Pr(G = l|X = x)} = \log \frac{\pi_k}{\pi_l} - \frac{1}{2}(\mu_k + \mu_l)^T\mathbf{\Sigma}^{-1}(\mu_k - \mu_l) + x^T\mathbf{\Sigma}^{-}1(\mu_k - \mu_l)$$

which is linear in x.

- Linear discriminant function is to solve for $G(x) = \text{argmax}_k \delta_k(x)$

$$\delta_k(x) = x^T\mathbf{\Sigma}^{-1}\mu_k - \frac{1}{2}\mu_k^T\mathbf{\Sigma}^{-1}\mu_k + \log \pi_k$$

π_k, μ_k, $\mathbf{\Sigma}$ all needs to be estimated empirically.

- Quadratic discriminant function is where $\mathbf{\Sigma}_k$ are not all the same, then the function becomes

$$\delta_k(x) = -\frac{1}{2}\log|\mathbf{\Sigma}_k| + \log \pi_k - \frac{1}{2}(x - \mu_k)^T\mathbf{\Sigma}_k^{-1}(x - \mu_k)$$

1.1 Regularized disciminant analysis

Allow one to shrink the separate covariance of QDA toward a common covariance as in LDA

$$\hat{\mathbf{\Sigma}}_k(\alpha) = \alpha\hat{\mathbf{\Sigma}}_k + (1 - \alpha)\hat{\mathbf{\Sigma}}$$

2. Logistic regression

For multiple K class,

$$Pr(G = k|X = x) = \frac{\exp(\beta_{k0} + \beta_k^T x)}{1 + \sum_{l=1}^{K-1}\exp(\beta_{l0} + \beta_l^T x)} \quad k = 1, ..., K-1$$
$$Pr(G = l|X = x) = \frac{1}{1 + \sum_{l=1}^{K-1}\exp(\beta_{l0} + \beta_l^T x)}$$

2.1 Fitting a binary class logistic regression

- Log likelihood for multiclass

$$l(\theta) = \sum_{i=1}^{N} \log p_{g_i}(x_i; \theta)$$

where $p_k(x_i; \theta) = Pr(G = k | X = x_i; \theta)$.

- For a two class case, $p_1(x; \theta) = p(x; \theta)$ corresponding to $y_i = 1$, and $p_2(x; \theta) = 1 - p(x; \theta)$ corresponding to $y_i = 0$. Then the log likelihood becomes

$$\begin{aligned} l(\beta) &= \sum_{i=1}^{N} \{y_i \log p(x_i; \theta) + (1 - y_i \log(1 - p(x_i; \theta)))\} \\ &= \sum_{i} \{y_i \beta^T x_i - \log(1 + e^{\beta^T x_i})\} \end{aligned}$$

- First order derivative

$$\begin{aligned} \frac{\partial l(\beta)}{\partial \beta} &= \sum_{i} x_i (y_i - p(x_i; \beta)) = 0 \\ &= \mathbf{X}^T (\mathbf{y} - \mathbf{p}) \end{aligned}$$

- Second order derivative

$$\begin{aligned} \frac{\partial^2 l(\beta)}{\partial \beta \partial \beta^T} &= -\sum_{i} x_i x_i^T p(x_i; \beta)(1 - p(x_i; p)) \\ &= -\mathbf{X}^T \mathbf{W} \mathbf{X} \end{aligned}$$

- Newton Raphson

$$\begin{aligned} \beta^{\text{new}} &= \beta^{\text{old}} - (\frac{\partial^2 l(\beta)}{\partial \beta \partial \beta^T})^{-1} \frac{\partial l(\beta)}{\partial \beta} \\ &= \beta^{\text{old}} + (\mathbf{X}^T \mathbf{W} \mathbf{X})^{-1} \mathbf{X}^T (\mathbf{y} - \mathbf{p}) \\ &= (\mathbf{X}^T \mathbf{W} \mathbf{X})^{-1} \mathbf{X}^T \mathbf{W} (\mathbf{X} \beta_{old} + \mathbf{W}^{-1} (\mathbf{y} - \mathbf{p})) \\ &= (\mathbf{X}^T \mathbf{W} \mathbf{X})^{-1} \mathbf{X}^T \mathbf{W} \mathbf{z} \end{aligned}$$

The last step can be considered as iteratively reweighted least squares

$$\beta^{\text{new}} \rightarrow \text{argmin}_{\beta} (\mathbf{z} - \mathbf{X}\beta)^T \mathbf{W} (\mathbf{z} - \mathbf{X}\beta)$$

2.1 L1 regularized logistic regression

$$\max_{\beta_0, \beta_1} \{\sum_{i=1}^{N} [y_i (\beta_0 + \beta^T x_i) - \log(1 + e^{\beta_0 + \beta^T x_i})] - \lambda \sum_{j=1}^{p} |\beta_j|\}$$

3. Separating hyperplanes

Hyperplane (affine set) L defined by the equation $f(x) = \beta_0 + \beta^T x = 0$, in $\mathbb{R}^2$, is a line, with the properties

- For any two points in L, $\beta^T(x_1 - x_2) = 0$
- For any point x_0 in L, $\beta^T x_0 = -\beta_0$
- The signed distance of any point x to L is $\frac{1}{||\beta||}(\beta^T x + \beta_0) = \frac{1}{||f'(x)||} f(x)$

3.1 Perpcetron learning algorithm

For a two class problem $y_i \in \{-1, 1\}$

$$x_i^T \beta + \beta_0 < 0 \quad \text{if } y_i = 1 \text{ is misclassied}$$
$$x_i^T \beta + \beta_0 > 0 \quad \text{if } y_i = -1 \text{ is misclassied}$$

Therefore, the goal is to minimize

$$D(\beta, \beta_0) = -\sum_{i \in \mathcal{M}} y_x (x_i^T \beta + \beta_0)$$

where $\mathcal{M}$ is the set of misclassified points. This quantity is nonnegative and proportional to the distance of the misclassfied points to the decision boundary $\beta^T x + \beta_0 = 0$. The gradient is

$$\partial \frac{D(\beta, \beta_0)}{\partial \beta} = -\sum_{i \in \mathcal{M}} y_i x_i$$
$$\partial \frac{D(\beta, \beta_0)}{\partial \beta} = -\sum_{i \in \mathcal{M}} y_i$$

3.2 Optimal separating hyperplanes

Definition: OSH separates the two classes and maximizes the distance to the closest point from either class.

$$\max_{\beta, \beta_0, ||\beta||=1} M$$
$$\text{subject to } y_i(x_i^T \beta + \beta_0) \geq M \quad \forall i$$

Interpretation: all points are at least a signed distance M from the decision boundary defined by β and β_0, and seek the largest the M. $||\beta|| = 1$ can be removed by changing the condition to $y_i(x_i^T \beta + \beta_0) \geq M||\beta||$

If we arbitrarily set $||\beta|| = 1/M$, the question becomes

$$\min_{\beta, \beta_0} \frac{1}{2}||\beta||^2$$
$$\text{subject to } y_i(x_i^T \beta + \beta_0) \geq 1 \quad \forall i$$

The constraints define a margin around the linear decision boundary of thickness $1/||\beta||$.

The question is to mimimize the Lagrange function

$$L_p = \frac{1}{2}||\beta||^2 - \sum_i \alpha_i [y_i(x_i^T \beta + \beta_0) - 1]$$

Chapter 5: Basis Expansions and Regularization

1. Introduction

Core concept: To augment and replace the vector of inputs X with additional variables which are transformations of X and then use the linear models in this new space of derived input features.

$$f(X) = \sum_{m=1}^{M} \beta_m h_m(X)$$

where $h_m(X) : \mathbb{R}^p \to \mathbb{R}$ is a transformation of X. This is called a linear basis expansion in X.

2. Peicewise Polynomials and Splines (restricted model)

Dividing the domain of X into contiguous intervals, and representing f by a separate polynomial in each interval.

An order-M (degree of the polynomial plus 1, i.e. cubic spline has $M = 4$) spline with knots ξ_j, $j = 1 \dots K$ is a piecewise polynomial of order M, and has continuous derivatives up to order $M - 2$. The form of the truncate power basis is

$$h_j(X) = X^{j-1}, j = 1 \dots M$$
$$h_{M+l}(x) = (X - \xi_l)_+^{M-1}, l = 1...K$$

Cubic spline is typically good enough to depict continuity unless we need smooth derivatives.

One approach is to parametrize a family of spline by the number of basis functions or degree of freedom and have the observations x_i determine the positions of the knots

2.1 Natural Cubic Splines

A NCS adds additional constraints, namely that the function is linear bey9ond the boudary knots which frees up four degrees of freedom (two constraints each in both boundary regions)