Homework 3

Regression, Gaussian Processes, and Boosting

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Problem 1: Gaussian Processes

(a) A comparison of the linear, square exponential, and periodic covariance functions. Please see figures 1, 2, and 3.

(b) σ^2 affects the "noisyness" of the output points, y_i. Figure 4 shows that as we increase σ^2, the amount of noise increases. The figure shows how the noise increases from $\sigma^2 = 0.001$ to $\sigma^2 = 0.1$ to $\sigma^2 = 0.1$.

(c) Show $p(x_1|x_2) \propto p(x_1, x_2)$

We want to find $\mu_{x_1|x_2}$ and $\Sigma_{x_1|x_2}$ in:

$$\begin{aligned}
p(x_1|x_2) &= Z \exp\Big(-\frac{1}{2}(x - \mu_{x_1|x_2})^T \Sigma^{-1}_{x_1|x_2}(x - \mu_{x_1|x_2}))\Big) \\
&= Z \exp\Big(-\frac{1}{2}(x^T \Sigma^{-1}_{x_1|x_2} x - x^T \Sigma^{-1}_{x_1|x_2}\mu_{x_1|x_2} - \mu^T_{x_1|x_2}\Sigma^{-1}_{x_1|x_2} x + \mu^T_{x_1|x_2}\Sigma^{-1}_{x_1|x_2}\mu_{x_1|x_2})\Big) \\
&= Z \exp\Big(-\frac{1}{2}x^T \Sigma^{-1}_{x_1|x_2} x + x^T \Sigma^{-1}_{x_1|x_2}\mu_{x_1|x_2} - \frac{1}{2}\mu^T_{x_1|x_2}\Sigma^{-1}_{x_1|x_2}\mu_{x_1|x_2})\Big) \qquad (1)
\end{aligned}$$

where $Z = \frac{1}{\sqrt{(2\pi)^k |\Sigma_{x_1|x_2}|}}$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \sim N\left(\begin{bmatrix} \mu_1 \\ \mu_2 \end{bmatrix} \begin{bmatrix} \Sigma_{11} & \Sigma 12 \\ \Sigma 21 & \Sigma 22 \end{bmatrix} \right)$$

Let $\Sigma^{-1} = \Lambda^{-1}$ such that

$$\Sigma^{-1} = \begin{bmatrix} \Sigma_{11} & \Sigma_{12} \\ \Sigma_{21} & \Sigma_{22} \end{bmatrix}^{-1} = \begin{bmatrix} \Lambda_{11} & \Lambda_{12} \\ \Lambda_{21} & \Lambda_{22} \end{bmatrix} = \Lambda$$

We can focus on the exponent since we want to find $\mu_{x_1|x_2}$ and $\Sigma_{x_1|x_2}$.

$$\begin{aligned}
exp &= -\frac{1}{2}(x-\mu)^T\Sigma^{-1}(x-\mu) \\
&= -\frac{1}{2}\begin{bmatrix} x_1-\mu_1 \\ x_2-\mu_2 \end{bmatrix}^T \begin{bmatrix} \Sigma_{11} & \Sigma_{12} \\ \Sigma_{21} & \Sigma_{22} \end{bmatrix}^{-1} \begin{bmatrix} x_1-\mu_1 \\ x_2-\mu_2 \end{bmatrix} \\
&= -\frac{1}{2}\begin{bmatrix} x_1-\mu_1 \\ x_2-\mu_2 \end{bmatrix}^T \begin{bmatrix} \Lambda_{11} & \Lambda_{12} \\ \Lambda_{21} & \Lambda_{22} \end{bmatrix} \begin{bmatrix} x_1-\mu_1 \\ x_2-\mu_2 \end{bmatrix}
\end{aligned}$$

$$\begin{aligned}
= -\frac{1}{2}(x_1-\mu_1)^T\Lambda_{11}(x_1-\mu_1) - \frac{1}{2}(x_1-\mu_1)^T\Lambda_{12}(x_2-\mu_2) \\
- \frac{1}{2}(x_2-\mu_2)^T\Lambda_{21}(x_1-\mu_1) - \frac{1}{2}(x_2-\mu_2)^T\Lambda_{22}(x_2-\mu_2)
\end{aligned}$$

We can call the last term, $-\frac{1}{2}(x_2-\mu_2)^T\Lambda_{22}(x_2-\mu_2)$, C since it does not depend on x_1 (constant).

$$= -\frac{1}{2}(x_1-\mu_1)^T\Lambda_{11}(x_1-\mu_1) - \frac{1}{2}(x_1-\mu_1)^T\Lambda_{12}(x_2-\mu_2) - \frac{1}{2}(x_2-\mu_2)^T\Lambda_{21}(x_1-\mu_1) + C$$

$$\begin{aligned}
= -\frac{1}{2}x_1^T\Lambda_{11}x_1 + \frac{1}{2}x_1^T\Lambda_{11}\mu_1 + \frac{1}{2}\mu_1^T\Lambda_{11}x_1 - \frac{1}{2}\mu_1^T\Lambda_{11}\mu_1 \\
- \frac{1}{2}x_1^T\Lambda_{12}x_2 + \frac{1}{2}x_1^T\Lambda_{12}\mu_2 + \frac{1}{2}\mu_1^T\Lambda_{12}x_2 - \frac{1}{2}\mu_1^T\Lambda_{12}\mu_2 \\
- \frac{1}{2}x_2^T\Lambda_{21}x_1 + \frac{1}{2}x_2^T\Lambda_{21}\mu_1 + \frac{1}{2}\mu_2^T\Lambda_{21}x_1 - \frac{1}{2}\mu_2^T\Lambda_{21}\mu_1 + C
\end{aligned}$$

Again, include any constants that do not depend on x_1 in C.

$$= -\frac{1}{2}x_1^T\Lambda_{11}x_1 + \frac{1}{2}x_1^T\Lambda_{11}\mu_1 + \frac{1}{2}\mu_1^T\Lambda_{11}x_1 - \frac{1}{2}x_1^T\Lambda_{12}x_2 + \frac{1}{2}x_1^T\Lambda_{12}\mu_2 - \frac{1}{2}x_2^T\Lambda_{21}x_1 + \frac{1}{2}\mu_2^T\Lambda_{21}x_1 + C$$

We can use the fact that $\Lambda_{21} = \Lambda_{12}^T$ to reduce the equation.

$$= -\frac{1}{2}x_1^T\Lambda_{11}x_1 + x_1^T\Lambda_{11}\mu_1 - x_1^T\Lambda_{12}x_2 + x_1^T\Lambda_{12}\mu_2 + C \tag{2}$$

By comparing the only second-order x_1 term in equations 1 and 2, we can see that:

$$\Sigma_{x_1|x_2} = \Lambda_{11}^{-1} \tag{3}$$

Look at the first-order x_1 terms and factor:

$x_1^T \Lambda_{11}\mu_1 - x_1^T \Lambda_{12} x_2 + x_1^T \Lambda_{12}\mu_2 = x_1^T(\Lambda_{11}\mu_1 - \Lambda_{12}(x_2 - \mu_2))$

Comparing this term to equation 1, we can see that:

$$\begin{aligned}
\Sigma_{x_1|x_2}^{-1}\mu_{x_1|x_2} &= (\Lambda_{11}\mu_1 - \Lambda_{12}(x_2 - \mu_2)) \\
\mu_{x_1|x_2} &= \Sigma_{x_1|x_2}(\Lambda_{11}\mu_1 - \Lambda_{12}(x_2 - \mu_2)) \\
\mu_{x_1|x_2} &= \Lambda_{11}^{-1}(\Lambda_{11}\mu_1 - \Lambda_{12}(x_2 - \mu_2)) && \text{from equation } 3 \\
\mu_{x_1|x_2} &= \mu_1 - \Lambda_{11}^{-1}\Lambda_{12}(x_2 - \mu_2)
\end{aligned}$$

Use the **Schur Complement** to put $\Sigma_{x_1|x_2}$ and $\mu_{x_1|x_2}$ in terms of Σ

$$\begin{aligned}
\Sigma_{x_1|x_2} &= \Lambda_{11}^{-1} \\
&= [(\Sigma_{11} - \Sigma_{12}\Sigma_{22}^{-1}\Sigma_{21})^{-1}]^{-1} \\
&\boldsymbol{= \Sigma_{11} - \Sigma_{12}\Sigma_{22}^{-1}\Sigma_{21}} \\
\mu_{x_1|x_2} &= \mu_1 - \Lambda_{11}^{-1}\Lambda_{12}(x_2 - \mu_2) \\
&= \mu_1 - (\Sigma_{11} - \Sigma_{12}\Sigma_{22}^{-1}\Sigma_{21})(-(\Sigma_{11} - \Sigma_{12}\Sigma_{22}^{-1}\Sigma_{21})^{-1}\Sigma_{12}\Sigma_{22}^{-1})(x_2 - \mu_2) \\
&\boldsymbol{= \mu_1 + \Sigma_{12}\Sigma_{22}^{-1}(x_2 - \mu_2)}
\end{aligned}$$

(d)

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \sim N\left(\begin{bmatrix} \mu_1 \\ \mu_2 \end{bmatrix}, \begin{bmatrix} \Sigma_{11} & \Sigma 12 \\ \Sigma 21 & \Sigma 22 \end{bmatrix}\right) \iff \begin{bmatrix} f(X) \\ Y_* \end{bmatrix} \sim N\left(\mathbf{0}, \begin{bmatrix} k(X,X) & k(X,X_*) \\ k(X_*,X) & k(X_*,X_*) + \sigma^2 I \end{bmatrix}\right)$$

$$\begin{aligned}
\mu_{f(X)|Y_*} &= 0 + k(X,X_*)(k(X_*,X_*) + \sigma^2 I)^{-1}(Y_* - 0) \\
&= k(X,X_*)(k(X_*,X_*) + \sigma^2 I)^{-1}Y_* \\
\Sigma_{f(X)|Y_*} &= k(X,X) - k(X,X_*)(k(X_*,X_*) + \sigma^2 I)^{-1}k(X_*,X)
\end{aligned}$$

(e) A comparison of the linear, squared exponential, and periodic covariance functions sampled from $p(f(X)|Y_*)$. Please see figures 5, 6, and 7.

(f) Figures 8, 9, and 10 show $f(X)|Y_*$ plotted for increasing values of λ^2. Smaller values of λ^2 result in higher variance and lower bias, whereas larger values of λ^2 result in lower variance and higher bias. The function is more unstable for smaller values of λ^2, (i.e., changing the training points would significantly change the function), than for large values of λ^2.

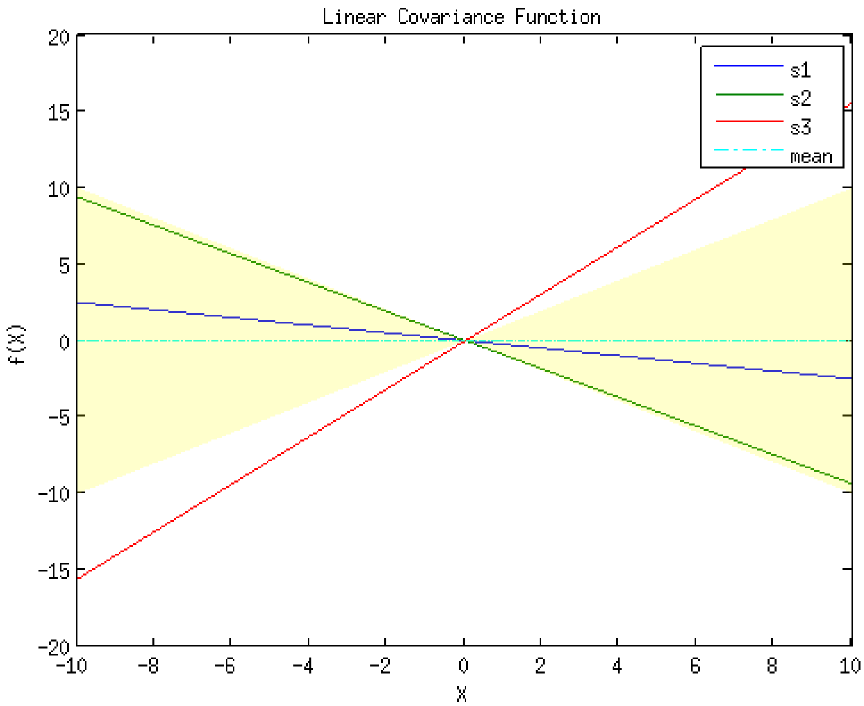

Figure 1: Linear Covariance Function

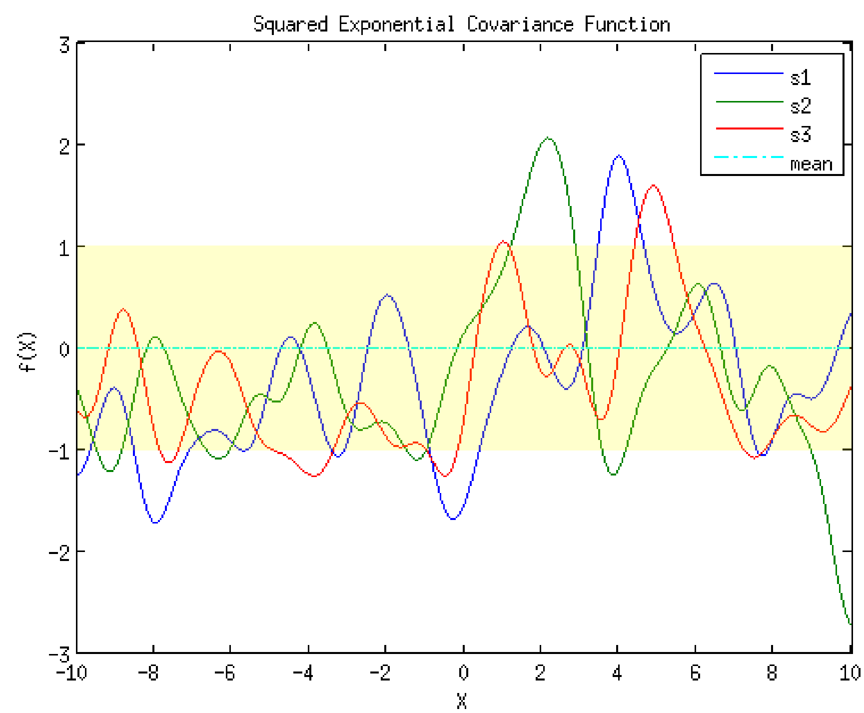

Figure 2: Square Exponential Covariance Function

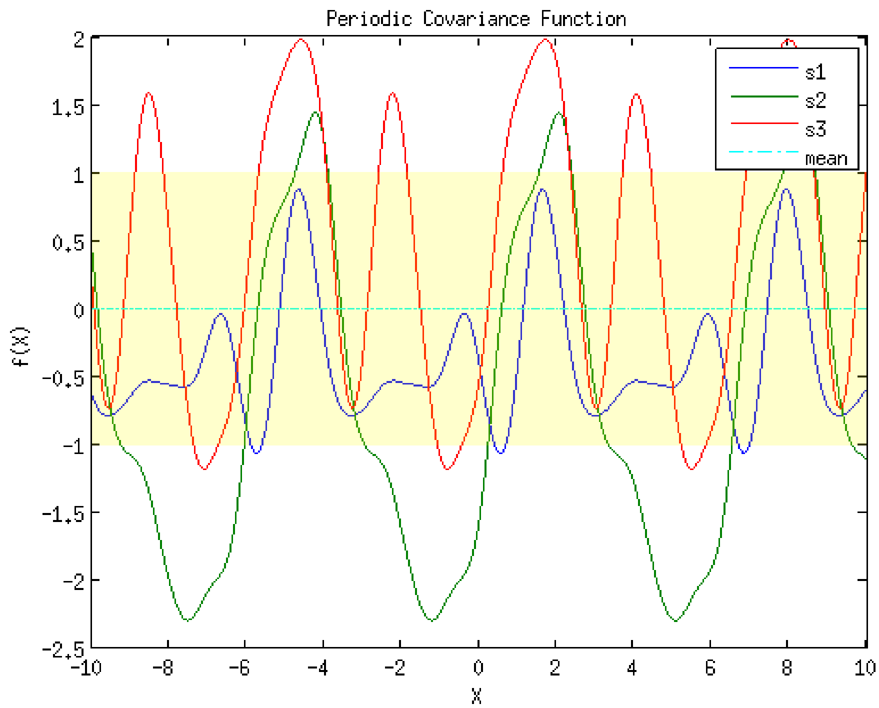

Figure 3: Periodic Covariance Function

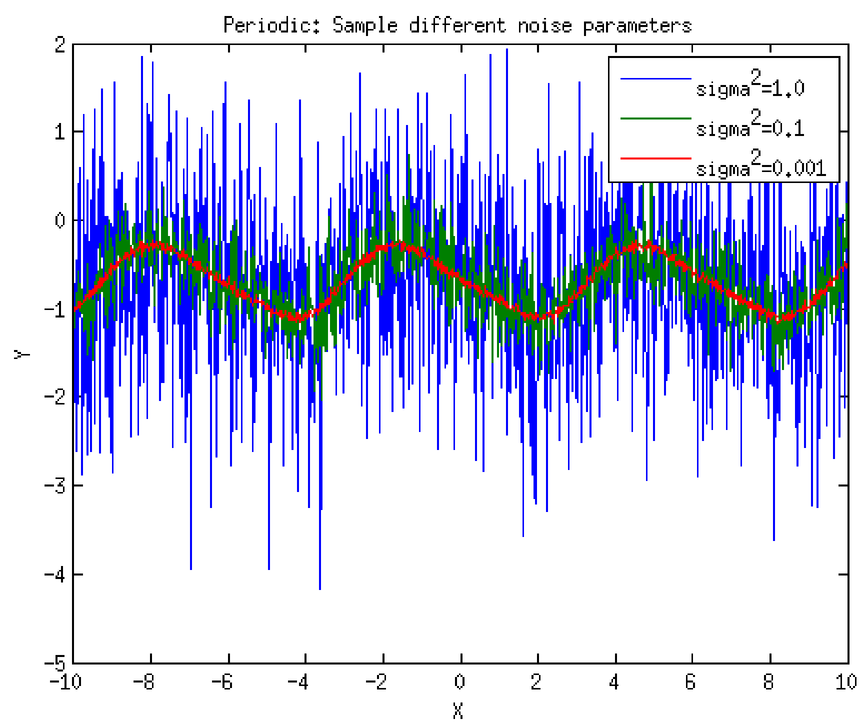

Figure 4: Sampling Different Gaussian Noise Parameters Using a Periodic Covariance Function

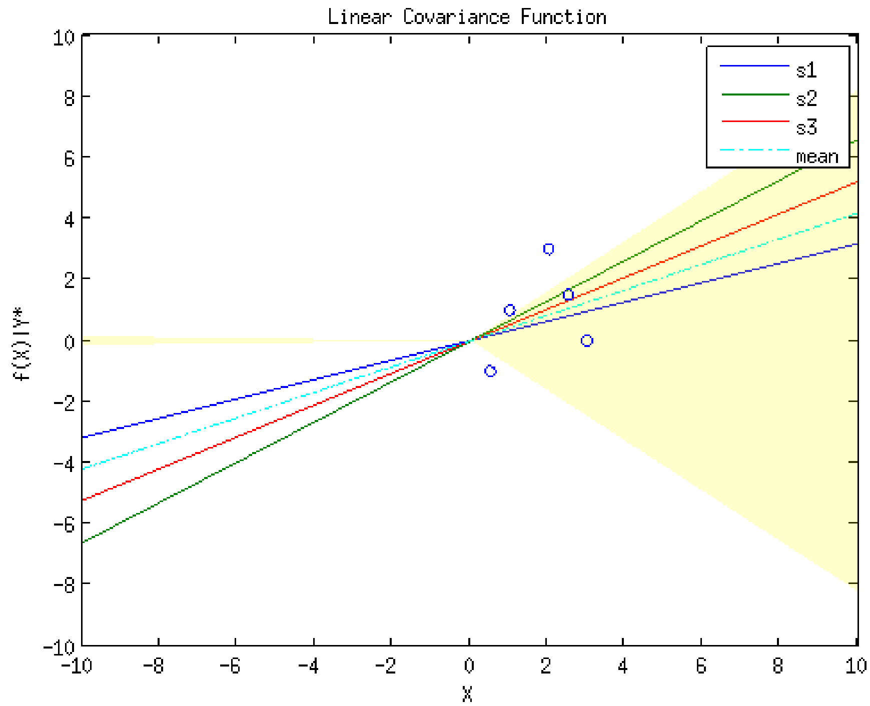

Figure 5: Linear Covariance Function

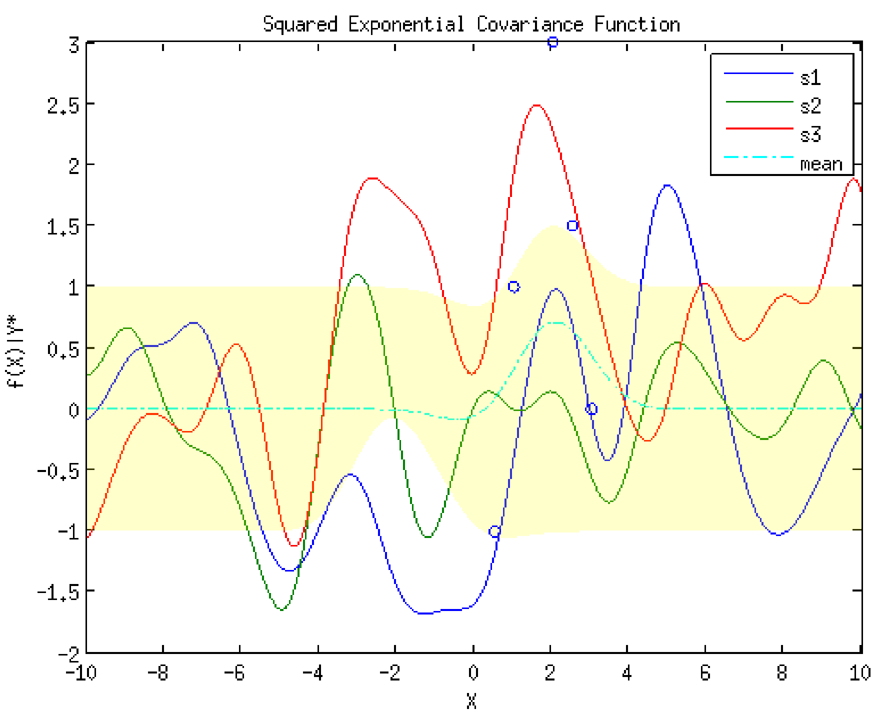

Figure 6: Square Exponential Covariance Function

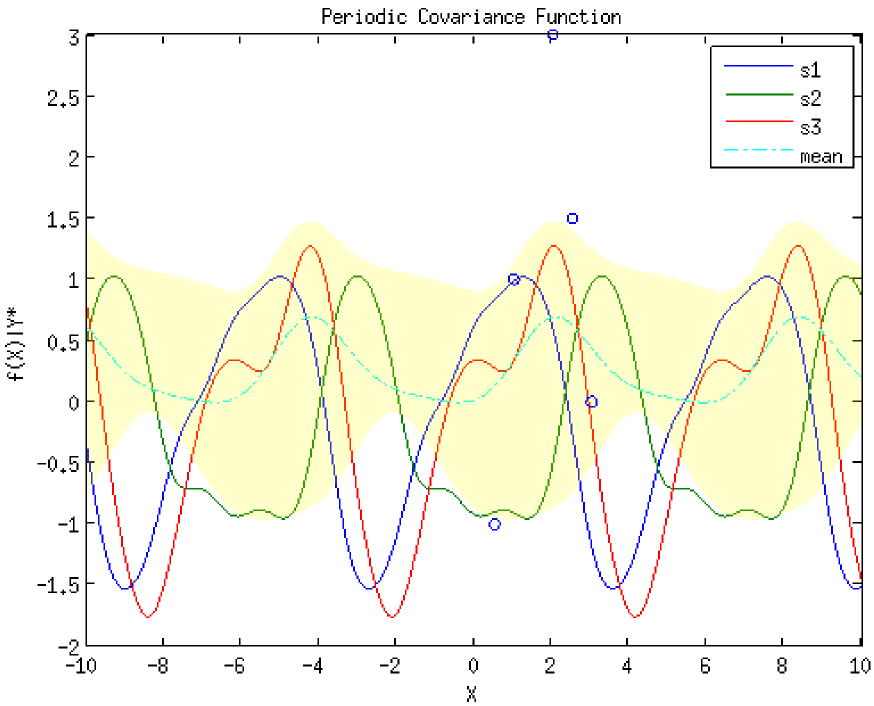

Figure 7: Periodic Covariance Function

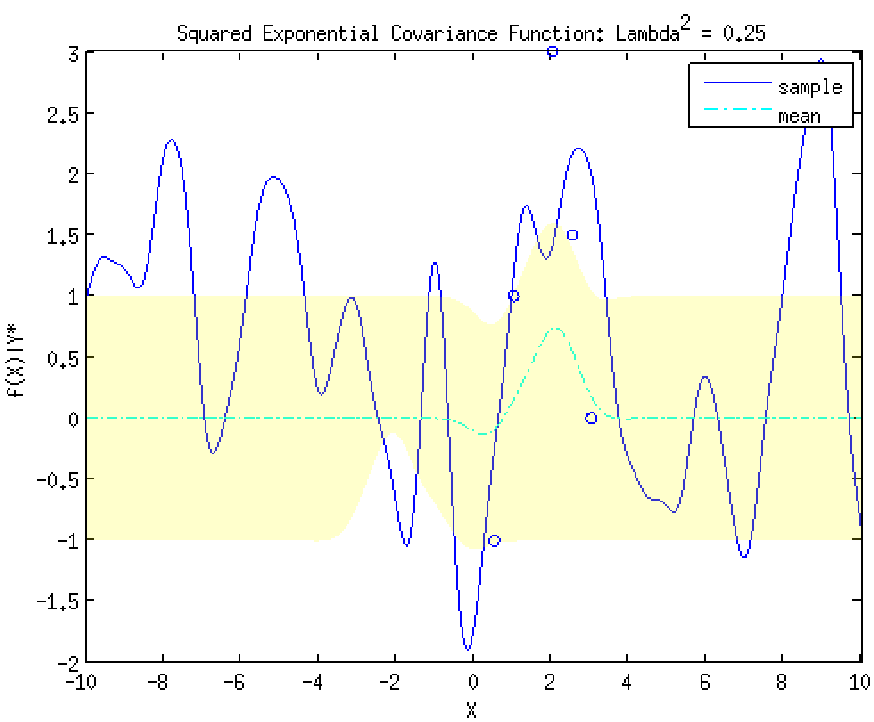

Figure 8: Sampling Different λ^2 Parameters Using the Squared Exponential Function

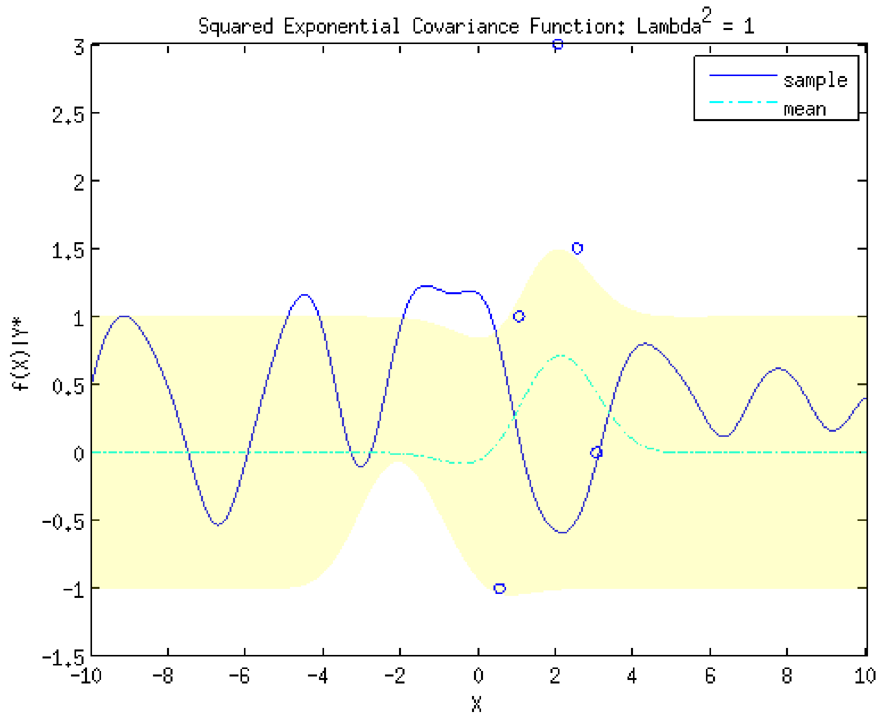

Figure 9: Sampling Different λ^2 Parameters Using the Squared Exponential Function

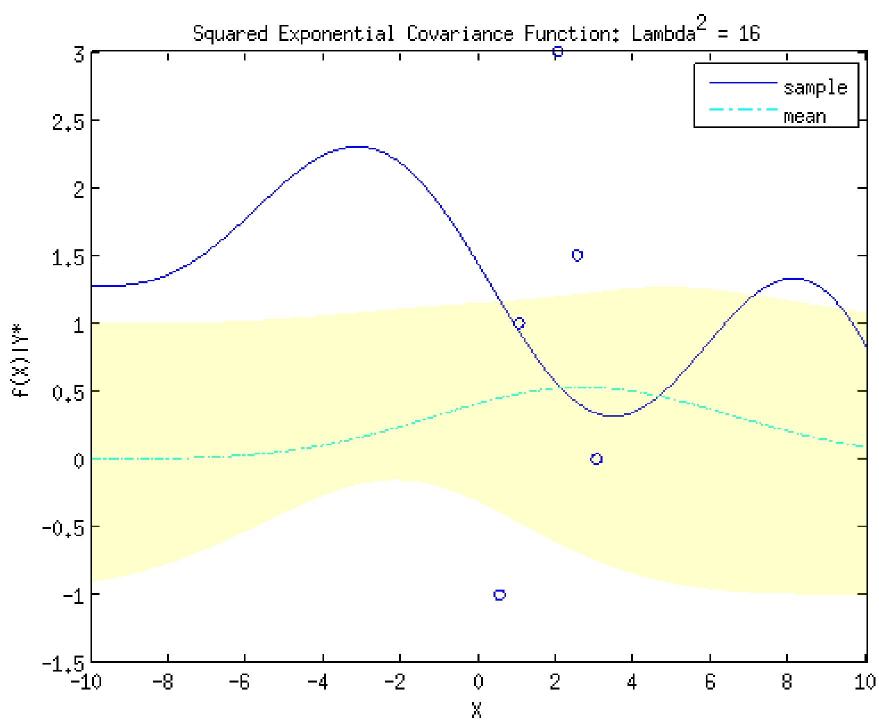

Figure 10: Sampling Different λ^2 Parameters Using the Squared Exponential Function