A method for regularization of evolutionary polynomial regressions

Francisco Coelho[a,*], João Pedro Neto[b]

[a]*Departamento de Informática, Universidade de Évora, Rua Romão Ramalho 58, 7000-671 Évora, Portugal*
[b]*Departamento de Informática, Faculdade de Ciências da Universidade de Lisboa, Campo Grande, 1749-016 Lisboa, Portugal*

Abstract

While many applications require models that have no acceptable linear approximation, the simpler nonlinear models are defined by polynomials. The use of genetic algorithms to find polynomial models from data is known as Evolutionary Polynomial Regression. This paper introduces Evolutionary Polynomial Regression with Regularization, an algorithm that extends the EPR method and describes a set of experiences on common datasets that compare both flavors of EPR and other methods including Linear Regression, Regression Trees and Support Vector Regression.

The empiric conclusion of those experiments is that EPR with regularization is able to achieve better fitting than other non-ensemble methods and it has shorter computation time than plain EPR.

Keywords: evolutionary polynomial regression, regularization, feature extraction

1. Introduction

With notable exceptions (*e.g.* neural networks) machine learning regression techniques produce linear models. The linearity assumption has many advantages including reduced computational complexity and strong theoretical framework. However nonlinearity is unavoidable in many application scenarios, specially those with phase transitions or feedback loops, so common in engineering, ecology, cybernetics and

*Corresponding author: Tel.: +351-919-006-379
Email address: fc@di.uevora.pt (Francisco Coelho)

other areas. The kernel trick in Support Vector Machines (SVM) ([24, 18, 1]) alleviates this problem by allowing special non-linear transformations of the feature-space. The condition such transformations must meet is known as the *kernel trick*, $k(x, x') = \langle \varphi(x), \varphi(x') \rangle$, where φ is the feature-space transformation and $\langle \cdot, \cdot \rangle$ denotes inner product. The "trick" consists on computing the kernel $k(x, x')$ while avoiding the computation of the inner product and the transformations $\varphi(x), \varphi(x')$. A special case of polynomial transformation, the *polynomial kernel*, $k(x, x') = \langle x, x' \rangle^d$ is commonly used in regression and classification tasks with SVMs. However general polynomial transformations do not verify the kernel trick.

Polynomials, one of the most studied subjects in mathematics, generalize linear functions and define, perhaps, the simplest and most used nonlinear models. Applications include colorimetric calibration [20], explicit formulæ for turbulent pipe flows [9], computational linguistics [23] and more recently analytical techniques for cultural heritage materials [8], liquid epoxy moulding process [6], B-spline surface reconstruction [11], product design [7] or forecasting cyanotoxins presence in water reservoirs [12]. These examples not only illustrate the wide spectrum of applications but, additionally, each one uses, at some point, Genetic algorithms (GA).

Evolutionary algorithms, including GA, were, arguably, one of the hottest topics of research in the recent decades and with good reason since they outline an optimization scheme easy to conceptualize and with very broad application. If a nonlinear (or otherwise) model requires parameterization, GAs provide a simple and often effective approach to search for locally optimal parameters. Related research abound and spans from the 1950s seminal work of Nils Aall Barricelli [2] in the Institute for Advanced Study of Princeton to today's principal area of study for thousands of researchers, covered in hundreds of conferences, workshops and other meetings. Perhaps the key impulse to GAs come from John Holland's work and his book "Adaptation in Natural and Artificial Systems" [15].

One interesting variation of genetic algorithms, named *genetic programming* by John Koza [17], proposes the use of GAs to search the syntactic structure of complex functions. Syntactic structure search is also keen to the central ideas of deep learning [3, 4], a subarea of machine learning actually producing quite promising results (*e.g.* in

[27]). It is also related to the work presented in this paper in the sense that, unlike linear models that have a simple structure, $y = \sum_i \beta_i x_i$, nonlinear (in particular polynomial) models pose an additional structure search problem.

The idea of using GAs to find a polynomial regression is not new [19, 31, 30] but still generates original research [14, 5]. The modern formulation of the use of GA to find polynomial models is known as Evolutionary Polynomial Regression (EPR) and systematization can be traced back to the work of Davidson, Savic and Walters [10]. Further developments include multi-objective optimizations [13].

This paper describes an extension of the general EPR method to find a regularized polynomial regression of a given dataset. The optimal regression results from a cost function that accounts for both the root-mean-square (error) and a regularization factor to avoid overfit by penalising polynomial complexity.

The next section describes the method's details and is followed by a presentation of some performance results. The last section draws some conclusions and points future research tasks.

2. Genetic Algorithms for Polynomials

This section starts with a brief introduction and outline of the evolutionary polynomial regression algorithm, EPR, and proceeds into core details as the encoding used to represent individual polynomial instances in the GA populations and the regularization of the cost function.

An usual representation of polynomials is through expressions of the form

$$p\left(x_1, \ldots, x_m\right) = \sum_i \theta_i q_i$$

where each $q_i = \prod_j x_j^{\alpha_{ij}}$ is a monomial, the exponents $\alpha_{ij} \in \mathbb{N}_0$ are non-negative integers and the coefficients $\theta_i \in \mathbb{R}$ are real valued. For example $p\left(x_1, x_2, x_3\right) = 2x_1 + x_2x_3 + \frac{1}{2}x_1^2x_3$ has monomials $q_1 = x_1, q_2 = x_2x_3$ and $q_3 = x_1^2x_3$, exponents $\alpha_{1,1} = 1, \alpha_{2,2} = 1, \alpha_{2,3} = 1, \alpha_{3,1} = 2, \alpha_{3,3} = 1$ and all other $\alpha_{ij} = 0$ and coefficients $\theta_1 = 2, \theta_2 = 1$ and $\theta_3 = 1/2$.

The exponents alone can be organized into a matrix $\left[\alpha_{ij}\right]$ that defines the monomial structure of the polynomial. For the example above the matrix representation of the monomials is

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 2 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} x_1 \\ x_2 x_3 \\ x_1^2 x_3 \end{bmatrix}$$

where each row defines a monomial and each column represents a variable. Changing the order of the rows doesn't change the polynomial whereas changing the order of the columns corresponds to changing the respective variables.

This partial representation of polynomials makes the problem of structure search very clear: except for the trivial cases, the number of possible monomials given n variables and a maximum joint degree d grows exponentially with either n or d. But more importantly, by separating the set of monomials from the coefficients, the polynomial regression problem can be naturally split into two subproblems:

1. For a given set of monomials $\mathcal{Q} = \{q_1, \ldots, q_k\}$ find the regression coefficients $\Theta = \{\theta_1, \ldots, \theta_k\}$ that minimize the error on a given dataset;
2. Find the fittest set of monomials, *i.e.* the polynomial that minimizes the error on the same dataset;

More precisely, concerning the first problem, let $\mathcal{D}$ be a dataset with n observations of variables $Y, X_1, \ldots, X_m$ and $\mathcal{Q} = \{q_1, \ldots, q_k\}$ a set of k monomial expressions over $X_1, \ldots, X_m$. Define the hypothesis[1]

$$h_{\Theta,\mathcal{Q}}(x_1, \ldots, x_m) = \sum_{j=1}^{k} \theta_j q_j|_{X_i = x_i, \forall 1 \leq i \leq m}$$

and let the error (as "cost") be

$$J_{\text{fit}}(\Theta; \mathcal{Q}, \mathcal{D}) = \sqrt{\frac{1}{n} \sum_{i=1}^{n} \left(y^{(i)} - h_{\Theta,\mathcal{Q}}\left(x_1^{(i)}, \ldots, x_m^{(i)}\right)\right)^2} \quad (1)$$

[1]The expression "$q|_{X=x}$" reads "*q with all instances of X replaced by x.*"

Algorithm 1 This EPR algorithm uses linear regression for the calculation of the error J and the space of polynomials is searched in the GAs iteration step. At exit the error of the fittest instance is bounded by ϵ or the maximum number of allowed iterations.

function EPR($D, pop_0, \epsilon, maxiter$)
  $pop \leftarrow pop_0$; $err \leftarrow 1.0 + \epsilon$
  while $err > \epsilon \wedge iterations < maxiter$ **do**
    $pop \leftarrow$ IterateGA(pop)
    $pop \leftarrow$ Sort($pop, key = J$) ▷ Sort population by regression error
    $err \leftarrow J$ (First(pop))
  end while
  return First(pop)
end function

the usual root-mean-square (error) function. Now the first problem can be stated as: *Given a dataset $\mathcal{D}$ and a set of monomials $\mathcal{Q}$ find parameters Θ that minimize the cost $J_{fit}(\Theta; \mathcal{Q}, \mathcal{D})$.*

This is a simple linear regression problem obtained by expanding $\mathcal{D}$ with columns that replicate the monomials in $\mathcal{Q}$. The resulting dataset, $\mathcal{D} \cup \mathcal{Q}(\mathcal{D})$, adds the monomial transformations in $\mathcal{Q}$ to the original dataset $\mathcal{D}$. An alternative formulation would just replace $\mathcal{D}$ by $\mathcal{Q}(\mathcal{D})$. It turns out that the first formulation is a special case of the second (by including the variables in the monomial set) and has better error performance — what is not surprising because it uses more features.

The second problem is treated in the GA setting: Let $\mathcal{D}$ be a dataset as above and $\mathcal{P}$ a set of polynomials. For each polynomial $p \in \mathcal{P}$ let $\mathcal{Q}_p$ be the set of monomials in p (without the coefficients) and define the (anti) fitness

$$\phi_p \quad = \quad \min_{\Theta} J_{\text{fit}}\left(\Theta; \mathcal{Q}_p, \mathcal{D}\right)$$

by solving the first problem. With a fitness of every instance, the GA genetic operators (usually mutation and crossover) evolve the population $\mathcal{P}$ until a reasonable approximation of a local minimum is found. The properties of GAs and linear regression entail that Algorithm 1 converges to a polynomial that is a local minimum of the fitness func-

tion, encapsulated in the error function J_{fit}.

Subsection 2.1 describes the encoding of individual polynomial instances as chromosomes and other parameters used in the GA implementation. The regularization of the cost function is discussed in subsection 2.2.

2.1. Polynomial Encoding

The specific encoding (representation) of a set of monomials is an important aspect in the implementation of EPR. The choice described below permits active and inactive monomials for regression purposes. The active (or inactive) state of a monomial might change through mutation or crossover. This simple mechanism enhances variation in the complexity of polynomial expressions by evolutionary operations.

Let $\{q_1, \ldots, q_k\}$ be a set of monomials over the variables $X_1, \ldots, X_m$. The encoding of that set using d bits per exponent is a binary list such that

1. the initial segment of k bits defines the active state of each monomial;
2. the remaining bits are split into k segments of size $m \times d$, each representing a monomial;
3. the bits in each monomial segment are split into m sub-segments of size d. The j^{th} sub-segment is the binary representation of the degree of the variable X_j in the enclosing monomial segment;

This encoding can also be viewed as the flattening of the binary exponents in the matrix representation prefixed by the activation segment. The set $\left\{x_1^3 x_3, x_3^7, x_1 x_2\right\}$ (with $m = 3$) has matrix representation

$$\begin{bmatrix} 3 & 0 & 1 \\ 0 & 0 & 7 \\ 1 & 1 & 0 \end{bmatrix} = \begin{bmatrix} 011 & 000 & 001 \\ 000 & 000 & 111 \\ 001 & 001 & 000 \end{bmatrix}_{(2)}$$

where the right matrix is in binary form using $d = 3$ bits. An encoding of this set of monomials with the extra monomial $x_1^6 x_2^2 x_3^5$ inactive, setting $k = 4$, would be

1110; 011, 000, 001; 000,000,111; 001,001,000; 110,010,101

where, for reading purposes, semicolons separate segments and commas separate variables. The first $k = 4$ bits inform that the first, second and third monomials are active while the fourth is not.

While each valid encoding represents a set of monomials the map is not bijective: each set of monomials has multiple encodings, for example by changing d or the order of monomial segments. However, considering the EPR task, this is a minor issue and a bijective map would add computational complexity and negative impact to the algorithm's performance.

There is one final remark concerning this encoding method. As it is, the activation segment can become all zeros, representing the empty set of monomials. This situation can be avoided with a simple hack: Given an encoding, the first monomial is always considered active, thus restricting the syntactic form of encodings to binary strings starting with 1. In practice, this means that the implementation of the encoding can omit the first bit.

2.2. Cost Function

The polynomial regression error considered so far accounts for the ability to predict the transformed testset. A known problem of using a cost function based only in the dataset error (and of polynomial regressions in general) is the tendency to overfit training data. Excessive variance of the estimation method can be reduced by regularizing the error function with a penalty factor. Thus, to reduce polynomial complexity and variance by regularizing the size of the monomial set the error function from equation 1 is multiplied by a factor λ^k

$$J_{\text{reg}}(\Theta, \lambda; \mathcal{Q}, \mathcal{D}) \quad = \quad \lambda^k J_{\text{fit}}(\Theta; \mathcal{Q}, \mathcal{D}) \tag{2}$$

where k is the number of monomials in the polynomial. When $\lambda > 1$ polynomials with more monomials are penalized. The regularized extension of EPR is denoted by Evolutionary Polynomial Regression with Regularization (EPRR).

A simple exploration on the effect of the regularization parameter is depicted in Figure 1 where it is possible to observe that the typical inflection point lies around $\lambda = 0.8$. This value, favoring "larger" polynomials is justified by the balance of the

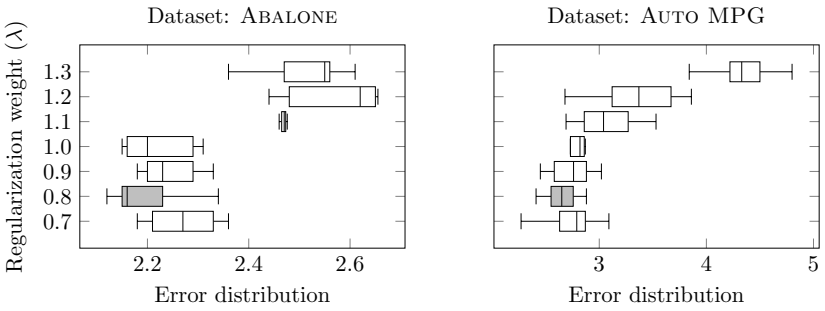

Figure 1: Error distribution by regularization exponent for two common datasets. The box plots summarize error values of ten simulations for each value of λ. The smallest overall error, in grey, is achieved in both datasets when $\lambda = 0.8$. Performance of the non-regularized EPR is plotted in the line $\lambda = 1$.

data's non-linearity and polynomial complexity: below $\lambda = 0.8$, even penalized, larger monomial sets achieve better error performance than smaller ones while above that value the size of the monomial set is excessive. Within this tension the overall error results reduced when compared to the non-regularized EPR version.

2.3. Genetic Algorithm Parameterization

In general GAs offer many possibilities with respect to the choice of genetic operators and respective application rates, population evolution, *etc*. The results found here where obtained using the package `genalg` [29] with default parameters, standard operators (crossover and mutation) and population evolution with 20% elitism between generations.

3. Experimental Results

Here is described the experiment setup used to gather and summarize the empirical evidence that supports this comparative study of EPR and EPRR. Evaluation is focused in error distribution and, besides EPR and EPRR, also uses several common regression methods and datasets easily accessible in `R`, the free software environment

for statistical computing and graphics [22][2]. A small consideration on the convergence speed concludes this section.

3.1. Regression Methods and Datasets

The EPRR method is ranked against several well-known learning algorithms for regression, namely: non-regularized EPR, Linear Regression, Support Vector Machines [21], Regression Trees [28] and Conditional Inference Trees [16, 26, 25]. To achieve better error results the SVM and Regression Tree parameters are tuned in each dataset.

The performance of each method is evaluated on several common datasets. From each dataset 70% of the observations are reserved for training purposes and the remaining observations used to estimate the error. To enhance the robustness of results this process is repeated 25 times, each time with a different shuffling of the samples in the train and test sets. Some datasets with attribute values of different magnitudes have a pre-processing scaling transformation. The box plots in figures 2 and 3 resume the test set error distributions over these different runs.

One of the used datasets, ARTIFICIAL, has a special role: it is used to test if EPRR is able to discover a polynomial model. The idea of this test is to generate a polynomial dependent variable and measure the EPRR error after fitting the dataset. The genetic algorithm parameterization for this dataset uses a population with size $n = 100$ and evolves for 50 generations. For the remaining datasets the population has size $n = 300$ and evolves for 100 generations.

ARTIFICIAL is a polynomial dataset with four numeric features, $x_1, \ldots x_4$, where x_1, x_3 are outcomes from Poisson random variables, and x_2, x_4 from Normal random variables. The dependent variable is given by the polynomial expression $y = x_2 x_4^2 + x_1^2 x_3 + 5$. The dataset includes $n = 50$ observations;

HOUSING concerns the task of predicting housing values in areas of Boston. There

[2]The datasets and `R` code used to produce the results and plots in this paper are available online at `https://github.com/jpneto/GenAlgPoly`.

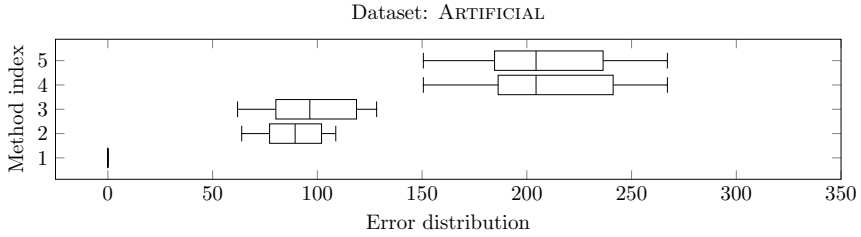

Figure 2: Testing polynomial discovery. The dataset is generated from a polynomial expression and, as shown, EPRR finds the exact generator structure: in line 1, the error box is centered in 0 and has width 0. The regression methods depicted are: 1. EPRR, 2. Linear Regression, 3. SVM, 4. Regression Trees and 5. Conditional Inference Trees

are $n = 506$ observations of $m = 13$ continuous attributes and one dependent variable, the median value of owner-occupied homes in thousands of USD;

ABALONE is used to predict the age of a abalone shell using $m = 8$ numeric attributes concerning several physical measurements. There are $n = 4177$ observations;

AUTO MPG gathers fuel consumption in miles per gallon, based on two discrete and five continuous attributes ($m = 7$). There are $n = 398$ observations;

KINEMATICS results from a realistic simulation of the forward kinematics of an 8 link robot arm. The task is to predict the distance of the end-effector from a target using $m = 8$ continuous attributes. There are $n = 8192$ observations;

3.2. Convergence speed

Since this work is oriented to the error of the EPRR model it is necessary to assess how this depends on the number of generations of the GA. As illustrated in Figure 4, the error quickly drops during the initial 50 to 100 generations. Then, it proceeds slower achieving better solutions only with marginal error reduction.

4. Conclusion and Future Work

Of the regression methods considered SVM achieves the best results in three out of four datasets. However SVM and Conditional Inference Trees are pre-trained, having

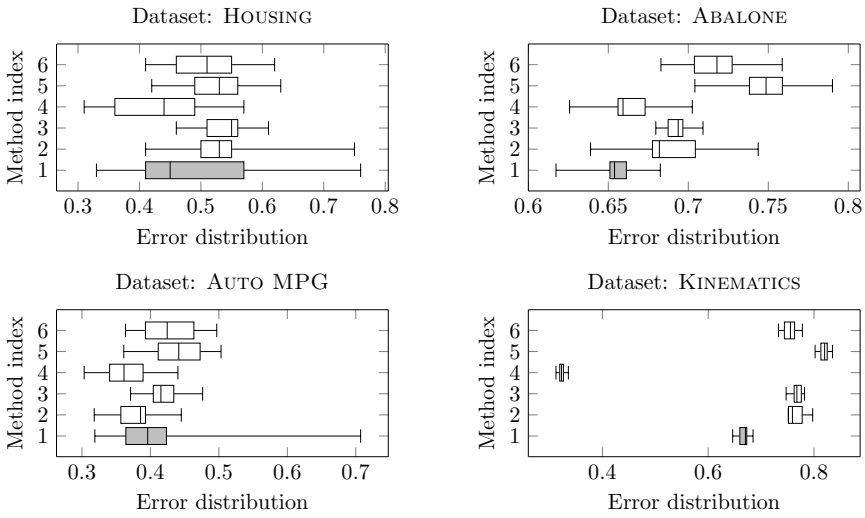

Figure 3: Summary results for different regression methods on diverse datasets. Although EPRR not always achieves the smallest expected error, performance is on-par with more sophisticated methods. The regression methods depicted in these figures are: 1. EPRR; 2. EPR; 3. Linear Regression; 4. SVM; 5. Regression Trees; 6. Conditional Inference Trees;

parameters tuned for each particular dataset unlike EPRR, that runs with the same parameterization on all datasets. Even so it is the best estimator for the ABALONE dataset and in the remaining datasets it outperforms most of the other estimators.

Comparing EPR and EPRR — the main article's topic — the regularized version achieves much better results at ABALONE and especially KINEMATICS. On the HOUSING dataset errors are improved wrt EPR in a difference in means, resulted in a 95% HDI (Highest Density Interval) equal to $[0.001, 0.119]$ which, while borderline, achieves statistical significance. Only in the AUTO MPG dataset EPR achieves better results, even if not that different from EPRR.

For complexity considerations EPR and EPRR demand some processing time. On a quad-core computer, processing the KINEMATICS dataset (with near $8K$ observations) takes approximately 5 minutes. Probably processing time can be reduced by one to two orders in magnitude if the algorithm is implemented with computational speed in mind. However, speed optimization is not the focus of this article.

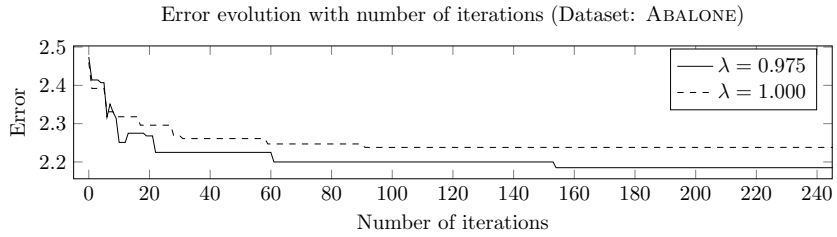

Figure 4: Learning curve: Error progress for the ABALONE dataset during a single execution of the genetic algorithm. The figure shows the fitness evolution for two different regularization values. The population for both consists of 200 polynomials. The error values seem to stabilize around iteration 250.

A cross-validation procedure can be implemented to refine the appropriate parameter values to achieve better errors. Namely, the regularization parameter, λ, can be tested with several values, instead of being fixed at 0.8. Other parameters like mutation chance or the amount of elitism can also be tested. However, these type of tests need a low-level, fast implementation of EPR and are postponed to future investigation.

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