An Unknown Signal Report

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Abstract

This report demonstrates my understanding of the methods I have used, the results results I have obtained and my understanding of issues such as overfitting for the 'An Unknown Signal' coursework.

1 Equations for linear regression

For a set of points that lie along a line with Gaussian noise $\mathbf{y} = \mathbf{X}\mathbf{w} + \epsilon$ where $\epsilon_i \sim \mathcal{N}(0, \sigma^2)$, the maximum likelihood esimation is equivalent to the least square error estimation and is given by the equation:

$$\hat{\mathbf{w}} = (\mathbf{X}^T\mathbf{X})^{-1}\mathbf{X}^T\mathbf{y}.$$

This equation is implementing in my code as the following method:

```
def regressionNormalEquation(self, X, y):
    return np.linalg.inv(X.T @ X) @ X.T @ y
```

$\mathbf{X}$ can take one of the following three forms:

$$\mathbf{X} = \begin{bmatrix} x_1 & 1 \\ \vdots & \vdots \\ x_{20} & 1 \end{bmatrix} \quad \mathbf{X} = \begin{bmatrix} x_1^n & x_1^{n-1} & \dots & 1 \\ \vdots & \vdots & \ddots & \vdots \\ x_{20}^n & x_{20}^{n-1} & \dots & 1 \end{bmatrix} \quad \mathbf{X} = \begin{bmatrix} f(x_1) & 1 \\ \vdots & \vdots \\ f(x_{20}) & 1 \end{bmatrix}$$

depending on whether the line is linear, polynomial or the unknown function f, respectively.

2 Choice of polynomial order

Having identified that the files named '`basic_*.csv`' contained a negligable amount of noise

3 Choice of unknown function

Initially, I used an 'eyeball estimation' to draw up a list of candidates for the unknown function.

4 Overfitting

Overfitting occurs when a machine learning algorithm produces a model that has learnt the noise in the data as if it represents the structure of the underlying model. [1]

In the case of linear regression, overfitting is most likely to occur by producing a model with too complex a function type, such that it would fail to predict future observations.

5 Model selection

To prevent overfitting, I have used leave-one-out cross-validation when producing a model for each 20-point line segment. Leave-one-out cross-validation is an extreme case of k-fold cross validation such that $k = n$, where n is the number of data-points (in this case 20). Despite being computationally expensive, I believe that leave-one-out cross-validation is an appropriate technique to prevent overfitting, due to the limited sample size of each line segment.

Leave-one-out cross-validation involves using each of the 20 data-points exactly once as validation data for a model trained using the other 19 data-points. The cross-validation error for each function type is calculated as follows [2]:

$$CV_{(n)} = \frac{1}{n}\sum_{i=1}^{n}(y_i - \hat{y}^{(-i)})^2$$

where n is the number of datapoints in a line segment (i.e. 20); y_i is the actual y-value for the i-th datapoint; and $\hat{y}^{(-i)}$ is the predicted y-value for the i-th datapoint, when trained without using the i-th sample.

The function type with the lowest cross-validation error is then selected.

6 Testing

7 Optimisations and improvements

Computing the matrix inverse using the `np.linalg.inv` method is computationally expensive and unncessary. Instead, given $\mathbf{X}$ and $\mathbf{y}$ the maximum likelihood estimation could be computed directly as follows: `np.linalg.solve(X.T @ X, @ X.T @ y)`. This would be computationally faster, as `np.linalg.inv` computes the inverse of a matrix $\mathbf{A}$ by solving for $\mathbf{A}^{-1}$ in $\mathbf{AA^{-1}} = \mathbf{I}$ [3]. So, you could save time and computing power by solving for $\hat{\mathbf{w}}$ in $\mathbf{X}^T\mathbf{X}\hat{\mathbf{w}} = \mathbf{X}^T\mathbf{y}$ directly.

Calculating the cross-validation error using leave-one-out cross-validation is computationally expensive, as it involves fitting the model and calculating the sum squared error n times. I could have used a less computationally-expensive way of calculating the cross-validation error that involves calculating the leverage. However, I opted not to do this as my algorithm as it currently stands can be easily adapted to use k-fold cross-validation for any value of k that is a factor of 20 by changing the constant `K` in my code.

1. Not shuffling the data before leave-one-out cross-validation
2. Not finding the average cross-validation error
3. Using the linear regression leave-one-out shortcut

References

[1] Burnham, K. P. and Anderson, D. R. (2002) *Model Selection and Multimodel Inference*. 2nd ed. Springer-Verlag.

[2] Taylor, J. (2020) *Leave one out cross-validation (LOOCV) — STATS 202* https://web.stanford.edu/class/stats202/notes/Resampling/LOOCV.html

[3] Muldal, A. (2017) *Why does numpy.linalg.solve() offer more precise matrix inversions than numpy.linalg.inv()?* https://stackoverflow.com/a/31257909/8540479