Supervised Learning via Empirical Risk Minimization

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Predictors

Data fitting

- we think $y \in \mathbf{R}$ and $x \in \mathbf{R}^d$ are (approximately) related by

$$y \approx f(x)$$

- x is called the *independent variable* or *feature vector*
- y is called the *outcome* or *response* or *target* or *label* or *dependent variable*
- often y is something we want to predict
- we don't know the 'true' relationship between x and y

Features

often x is a vector of features:

- documents
  - x is word count histogram for a document
- patient data
  - x are patient attributes, test results, symptoms
- customers
  - x is purchase history and other attributes of a customer

Where features come from

- we use u to denote the raw input data, such as a vector, word or text, image, video, audio, ...
- $x = \phi(u)$ is the corresponding *feature vector*
- the function ϕ is called the *embedding* or *feature function*
- ϕ might be very simple or quite complicated
- similarly, the raw output data v can be featurized as $y = \psi(v)$
- often we take $\phi(u)_1 = x_1 = 1$, the *constant feature*
- (much more on these ideas later)

Data and prior knowledge

- we are given data $x^1, \dots, x^n \in \mathbf{R}^d$ and $y^1, \dots, y^n \in \mathbf{R}$
- (x^i, y^i) is the ith *data pair* or *observation* or *example*
- we also (might) have *prior knowledge* about what f might look like
  - *e.g.*, f is smooth or continuous: $f(x) \approx f(\tilde{x})$ when x is near $\tilde{x}$
  - or we might know $y \geq 0$

Predictor

- we seek a *predictor* or *model* $g : \mathbf{R}^d \to \mathbf{R}$
- for feature vector x, our prediction (of y) is $\hat{y} = g(x)$
- predictor g is chosen based on both data and prior knowledge
- in terms of raw data, our predictor is

$$\hat{v} = \psi^{-1}(g(\phi(u)))$$

  (with a slight variation when ψ is not invertible)

- $\hat{y}^i \approx y^i$ means our predictor does well on ith data pair
- *but our real goal is to have $\hat{y} \approx y$ for (x, y) pairs we have not seen*

Information flow

raw data	*feature*	*outcome*	*raw output*

$$u \longrightarrow \boxed{\phi(\cdot)} \xrightarrow{x} \boxed{f(\cdot)} \xrightarrow{y} \boxed{\psi^{-1}(\cdot)} \longrightarrow v$$

$$x = \phi(u) \qquad\qquad y = \psi(v)$$

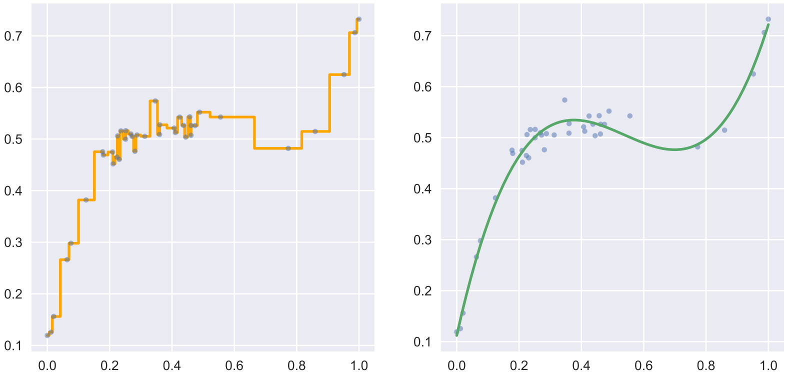
student	hrs. sleep	exam score	grade
	hrs. study		
	hrs. facebook		
	alcohol freq.		
	$\vdots$		

Prediction methods

- fraud, psychic powers, telepathy, magic sticks, incantations, crystals, hunches, statistics, AI, machine learning, data science
- and many algorithms . . .
- example: nearest neighbor predictor
  - given x, find its nearest neighbor x^i among given data
  - then predict $\hat{y} = g(x) = y^i$

A learning algorithm is a recipe for producing a predictor given data

Example: Nearest neighbor prediction



- left plot shows nearest neighbor prediction
- right plot shows fit with cubic polynomial

Linear predictors

Linear predictor

- predictors that are linear functions of x are widely used
- a linear predictor has the form
$$g(x) = \theta^\mathsf{T} x$$
for some vector $\theta \in \mathbf{R}^d$, called the *predictor parameter vector*
- also called a *regression model*
- x_j is the jth feature, so the prediction is a linear combination of features
$$\hat{y} = g(x) = \theta_1 x_1 + \cdots + \theta_d x_d$$
- we get to choose the predictor parameter vector $\theta \in \mathbf{R}^d$
- sometimes we write $g_\theta(x)$ to emphasize the dependence on θ

Interpreting a linear predictor

$$\hat{y} = g(x) = \theta_1 x_1 + \cdots + \theta_d x_d$$

- θ_3 is the amount that prediction $\hat{y} = g(x)$ increases when x_3 increases by 1
  - particularly interpretable when x_3 is Boolean (only takes values 0 or 1)
- $\theta_7 = 0$ means that the prediction does not depend on x_7
- θ small means predictor is insensitive to changes in x:

$$|g(x) - g(\tilde{x})| = \left|\theta^{\mathsf{T}} x - \theta^{\mathsf{T}} \tilde{x}\right| = \left|\theta^{\mathsf{T}} (x - \tilde{x})\right| \leq ||\theta|| \; ||x - \tilde{x}||$$

Affine predictor

- suppose the first feature is constant, $x_1 = 1$
- the linear predictor g is then an *affine function* of $x_{2:d}$, *i.e.*, linear plus a constant
$$g(x) = \theta^\mathsf{T} x = \theta_1 + \theta_2 x_2 + \cdots + \theta_d x_d$$
- θ_1 is called the *offset* or *constant term* in the predictor
- θ_1 is the prediction when all features (except the constant) are zero

Empirical risk minimization

Loss function

a *loss* or *risk* function $\ell : \mathbf{R} \times \mathbf{R} \to \mathbf{R}$ quantifies how well (more accurately, how badly) $\hat{y}$ approximates y

- smaller values of $\ell(\hat{y}, y)$ indicate that $\hat{y}$ is a good approximation of y
- typically $\ell(y, y) = 0$ and $\ell(\hat{y}, y) \geq 0$ for all $\hat{y}$, y

examples

- *quadratic loss*: $\ell(\hat{y}, y) = (\hat{y} - y)^2$
- *absolute loss*: $\ell(\hat{y}, y) = |\hat{y} - y|$

Empirical risk

how well does the predictor g fit a data set (x^i, y^i), $i = 1, \ldots, n$, with loss ℓ?

- the *empirical risk* is the average loss over the data points,

$$\mathcal{L} = \frac{1}{n} \sum_{i=1}^{n} \ell(\hat{y}^i, y^i) = \frac{1}{n} \sum_{i=1}^{n} \ell(g(x^i), y^i)$$

- if $\mathcal{L}$ is small, the predictor predicts the given data well
- when the predictor is parametrized by θ, we write

$$\mathcal{L}(\theta) = \frac{1}{n} \sum_{i=1}^{n} \ell(g_\theta(x^i), y^i)$$

  to show the dependence on the predictor parameter θ

Mean square error

- for square loss $\ell(\hat{y}, y) = (\hat{y} - y)^2$, empirical risk is *mean-square error* (MSE)

$$\mathcal{L} = \mathsf{MSE} = \frac{1}{n}\sum_{i=1}^{n}(g(x^i) - y^i)^2$$

- often we use root-mean-square error, RMSE $= \sqrt{\mathsf{MSE}}$, which has same units/scale as outcomes y^i

Mean absolute error

- for absolute value $\ell(\hat{y}, y) = |\hat{y} - y|$, empirical risk is *mean-absolute error*

$$\mathcal{L} = \frac{1}{n} \sum_{i=1}^{n} |g(x^i) - y^i|$$

- has same units/scale as outcomes y^i
- similar to, but not the same as, mean-square error

Empirical risk minimization

- choosing the parameter θ in a parametrized predictor $g_\theta(x)$ is called *fitting the predictor* (to data)
- *empirical risk minimization (ERM)* is a general method for fitting a parametrized predictor
- ERM: *choose θ to minimize empirical risk $\mathcal{L}(\theta)$*
- thus, ERM chooses θ by attempting to match given data
- often there is no analytic solution to this minimization problem, so we use *numerical optimization* to find θ that minimizes $\mathcal{L}(\theta)$
(more on this topic later)