

Regularization and transformation: CSE802 Final Project

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1 Introduction

1.1 Motivation

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2 Approach

2.1 Logistic regression with ℓ_1 and ℓ_2 regularization

Logistic regression is a discriminative classifier. It corresponds to a binary classification model:

$$p(y|\mathbf{x}, \mathbf{w}) = \text{Ber}(y|\text{sigm}(\mathbf{w}^T \mathbf{x}))$$

(Murphy 2012, 245) where sigm is the sigmoid function. If the possible values of y are either -1 or $+1$, then $p(y = 1) = 1/(1 + \exp(-\mathbf{w}^T \mathbf{x}))$ and $p(y = -1) = 1/(1 + \exp(\mathbf{w}^T \mathbf{x}))$, so the negative log-likelihood, which equals negative one times the error of the model and which is therefore to be maximized, is

$$NLL(\mathbf{w}) = \log(1 + \exp(-y_i \mathbf{w}^T \mathbf{x}))$$

(Murphy 2012, 245). There is not a closed-form solution for the MLE of \mathbf{w} , so it must be estimated by an optimization algorithm.

L2 regularization is achieved by adding the term $\frac{\lambda}{2} \|\mathbf{w}\|_2^2$ to $NLL(\mathbf{w})$ above, giving

$$NLL(\mathbf{w}, \lambda) = \log(1 + \exp(-y_i \mathbf{w}^T \mathbf{x})) + \frac{\lambda}{2} \|\mathbf{w}\|_2^2$$

L1 regularization is achieved by adding the term $\lambda \|\mathbf{w}\|_1^2$ where $\|\mathbf{w}\|_1 = \sum_{i=1}^c |\mathbf{w}_i|$ (Theodoridis 2015, 404), so

$$NLL(\mathbf{w}, \lambda) = \log(1 + \exp(-y_i \mathbf{w}^T \mathbf{x})) + \lambda \|\mathbf{w}\|_1$$

In this project we do not run logistic regression with no regularization on untransformed data, since it is likely to overfit.

2.1.1 The effects of ℓ_1 and ℓ_2 regularization

When the ℓ_2 regularization term is included, maximizing the NLL function with respect to \mathbf{w} and λ tries to reduce the norm of \mathbf{w} (the vector of parameters) while at the same time minimizing the error given by the log-likelihood cost function (maximizing the negative of this function). This helps prevent overfitting: by restricting the ℓ_2 norm of \mathbf{w} , the “complexity” of the model is restricted, so it is prevented from “learning too much about the idiosyncrasies of the specific training data set” (Theodoridis 2015, 74).

If only a few features contain significant information and there are a large number of features, the “true” model generating the data will have the coefficients of most components of \mathbf{w} equal to zero. Therefore it

The following figure (Figure 1, taken from Theodoridis 2015, 406, Figure 9.2) shows the relationship between a given component θ of the parameter vector $\boldsymbol{\theta}$ (what we call \mathbf{w}) and its contribution to $\|\boldsymbol{\theta}\|_p$, $|\theta|^p$, for given levels of p . For ℓ_p norms with $p \geq 1$, components θ with larger $|\theta|^p$ give a larger contribution to the norm, so assuming for example’s sake that two components θ_1 and θ_2 have the same effect on the fit of the model and $|\theta_1|^p > |\theta_2|^p > 1$, the minimization will try to reduce the size of θ_1 more than θ_2 .

Conversely, for $p > 1$, any θ_j with $|\theta_j|^p < 1$ will not have its size reduced very much at all, irrespective of the amount to which it contributes to minimizing the error of the model.

However, for $p = 1$, even components θ_j with $|\theta_j|^1 < 1$ will have the regularization applied to them. Therefore irrespective of the size of a true θ_j , the regularization will force θ_j to 0 if it does not contribute to minimizing model error.

(The above discussion was based Theodoridis 2015, 406-407)

2.2 Kernels: linear vs RBF

Kernels were discussed in lecture. A Mercer kernel is a kernel whose Gram matrix

$$\mathbf{K} = \begin{pmatrix} \kappa(\mathbf{x}_1, \mathbf{x}_1) & \cdots & \kappa(\mathbf{x}_1, \mathbf{x}_N) \\ & \ddots & \\ \kappa(\mathbf{x}_N, \mathbf{x}_1) & \cdots & \kappa(\mathbf{x}_N, \mathbf{x}_N) \end{pmatrix}$$

is positive semi-definite for any set of inputs $\{\mathbf{x}_i\}_{i=1}^N$ (Murphy 2012, 481). For any Mercer kernel there exists a function $\phi : \mathcal{X} \rightarrow \mathbb{R}^D$ for which then $K(\mathbf{x}, \mathbf{x}') = \phi(\mathbf{x})^T \phi(\mathbf{x}')$. Note

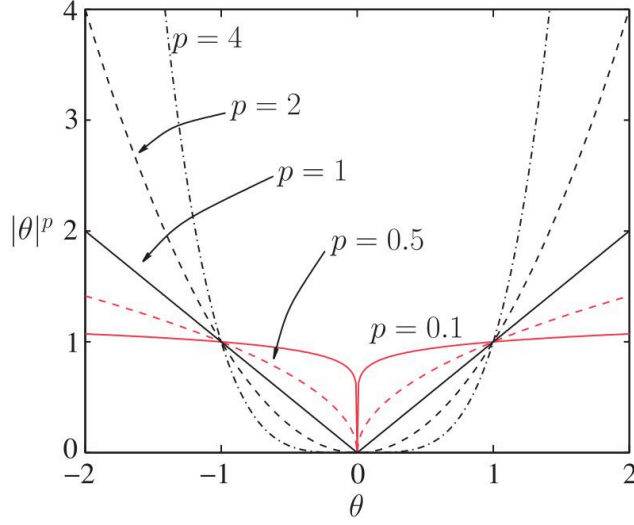


Figure 1: A simple caption

that D can be infinite, as explained in the section “SVM and RBF kernel relationship explanation.”

In this project we use two kernels, linear kernels and the RBF kernel, both of which are Mercer kernels. The kernels will be used in this project as transformations of data to be input to classifiers which produce a linear decision boundary (if transformed data is input to a classifier, the resulting decision boundary will be linear in that transformed space).

Note that usually it is hard to derive the feature vector $\phi(\mathbf{x})$ from a Kernel $\kappa(\mathbf{x}, \mathbf{x}')$, but the reverse is not difficult for a Mercer kernel since $\kappa(\mathbf{x}, \mathbf{x}') = \phi(\mathbf{x}) \cdot \phi(\mathbf{x}')$.

The linear kernel is $\kappa(\mathbf{x}, \mathbf{x}') = \mathbf{x}^T \mathbf{x}'$, which corresponds to the case where $\phi(\mathbf{x}) = \mathbf{x}$, so $\phi(\mathbf{x})$ takes points in \mathcal{X} to \mathcal{X} . This kernel is useful in the case where the decision boundary is linear in the original feature space, so transforming them to a higher-dimensional feature space is not necessary (Murphy 2012, 482).

The RBF kernel is defined as follows:

$$K(\mathbf{x}, \mathbf{x}') = \exp(-\gamma \|\mathbf{x} - \mathbf{x}'\|)$$

As noted above, the D in $\phi(\mathbf{x}) : \mathcal{X} \rightarrow \mathbb{R}^D$ is infinite in the case of the RBF kernel. To understand the transformation, following Abu-Mostafa et al. (8-37), let $\gamma = 1$ and \mathbf{x} be a scalar. Then

$$\begin{aligned} K(x, x') &= \exp(-\|x - x'\|^2) \\ &= \exp(-(x - x')^2) \\ &= \exp(-(x^2 - 2xx' + x'^2)) \\ &= \exp(-x^2) \cdot \exp(2xx') \cdot \exp(-x'^2) \\ &= \exp(-x^2) \cdot \left(\sum_{k=0}^{\infty} \frac{2^k (x)^k (x')^k}{k!} \right) \cdot \exp(-x'^2) \end{aligned}$$

Defining

$$\phi(x) = \exp(-x^2) \cdot \left(1, \sqrt{\frac{2^1}{1!}}x, \sqrt{\frac{2^1}{2!}}x^2, \sqrt{\frac{2^1}{3!}}x^3, \dots \right)$$

we see that $K(x, x') = \phi(x)^T \phi(x')$. The right hand side is an inner product in an infinite-dimensional feature space, which shows that the D in the range of K can be infinite.

2.2.1 The “kernel trick”

If it is difficult to compute $\phi(x)^T \phi(x')$, instead we can compute $K(x, x')$ in the original \mathcal{X} space since the results are equal. For the kernels used in this project, this is useful for the RBF kernel, as exact calculation of $\phi(x)^T \phi(x)$ in the range space of ϕ is impossible.

2.3 SVMs

The SVM is a classifier that incorporates sparsity of data points (as opposed to features) into its loss function (Murphy 2012, 497). SVMs for classification use a loss function called hinge loss, which is of the form $L_{\text{hinge}}(y, \eta) = \max(0, 1 - y\eta) = (1 - y\eta)_+$ where $\eta = f(\mathbf{x})$ is the “confidence” (not necessarily a probability) in choosing label $y = 1$ (Murphy 2012, 499). The objective function is

$$\min_{\mathbf{w}, w_0} \frac{1}{2} \|\mathbf{w}\|_2^2 + C \sum_{i=1}^N (1 - y_i f(\mathbf{x}_i))_+$$

This is non-differentiable, but by introducing slack variables, the minimization problem can be transformed to one solvable by quadratic programming (Murphy 2012, 499).

2.3.1 Generalization and the large-margin principle

The minimization problem mentioned in the previous paragraph can be obtained through a different approach, namely maximizing the size of the margin $f(\mathbf{x}) / \|\mathbf{w}\|_2$. This approach also depends on the introduction of slack variables which allows the problem to handle certain cases. The resulting objective function is the same as the approach from minimizing the hinge loss function.

The importance of the large-margin is that it helps the model’s generalization performance (Theodoridis 2015, 550). An intuitive way to see this is by Figure 2 (this is Figure 14.11 from Murphy 2012, 500).

2.3.2 Generalization and support vectors

The solution for the weights for the SVM has the form $\hat{\mathbf{w}} = \sum_i \alpha_i \mathbf{x}_i$ where α has many entries equal to 0; the \mathbf{x}_i corresponding to non-zero α_i are called support vectors. Since the parameter vector for the fitted SVM depends only on a subset of data points, this helps model generalizability (Theodoridis and Koutroumbas 2009, 206).

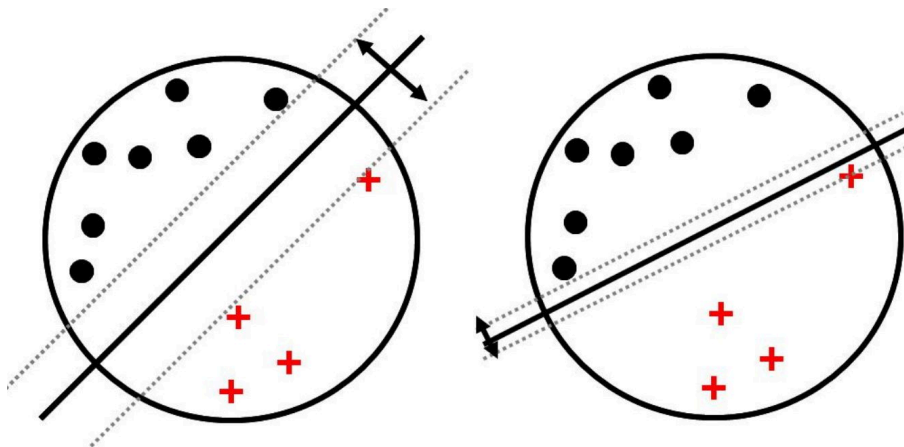


Figure 2: A simple caption

The SVM is used in this project with both the linear and RBF kernels.

2.4 SVM and logistic regression with the RBF kernel: a close relationship

Logistic regression was explained above. In this section we explain the effects of using logistic regression on data that has been transformed with the RBF kernel, and how this relates to the case where an SVM is used with such transformed data.

The optimal $f(\mathbf{x})$ in fitting an SVM is of the form $f(\mathbf{x}) = \sum_{i=1}^n \alpha_i K(\mathbf{x}, \mathbf{x}'_i)$ (Zhu and Hastie, p.2). Also since the negative log-likelihood (NLL) for logistic regression has a similar shape to the NLL of the SVM, replacing the NLL of the SVM with the NLL of the logistic regression gives roughly the same solution (Zhu and Hastie, 2). Then for a Mercer kernel, the interpretation of the probability $p(\mathbf{x})$ (which equals $P(y = 1 | \mathbf{X} = \mathbf{x})$, Lin 2002) is

$$\begin{aligned}
 p(\mathbf{x}) &= \frac{e^{f(\mathbf{x})}}{1 + e^{f(\mathbf{x})}} = \frac{1}{1 + \exp(-f(\mathbf{x}))} \\
 &= \frac{1}{1 + \exp(-\sum_{i=1}^n \alpha_i K(\mathbf{x}, \mathbf{x}'_i))} && \text{plugging in the optimal solution} \\
 &= \frac{1}{1 + \exp(-\sum_{i=1}^n \alpha_i \phi(\mathbf{x}_i)^T \phi(\mathbf{x}))} && \text{using the kernel trick} \\
 &= \frac{1}{1 + \exp(-\mathbf{w}^T \phi(\mathbf{x}))}
 \end{aligned}$$

where the last step is by defining $\mathbf{w} = \sum_i \alpha_i \phi(\mathbf{x}_i)$ is the weighted sum of transformed support vectors. The last two steps here were taken from Guestrin (2007). This implies that the kernel trick can be used to run logistic regression on data that has been transformed to an infinite-dimensional feature space using the ϕ corresponding to the RBF kernel.

2.5 Summary of model fitting strategies and data transformations

The following table summarizes the combinations of model fitting strategies and data transformations used in this project. Each column indicates a different model fitting strategy (used in conjunction, of course, with minimizing model error as represented by a loss function), while each row indicates a type of data transformation. Each cell indicates the classifier that was used in conjunction with the fitting strategy and data transformation. Note that the model used for any particular combination is deterministic: in other words, the desired model fitting strategy and data transformation indicate a model choice.

	vanilla	ℓ_1	ℓ_2	few data pts & large margin
linear		log reg	log reg	SVM
RBF	log reg			SVM

vanilla: loss function with no regularization term

loss + ℓ_1 : loss function with ℓ_1 regularization term

loss + ℓ_2 : loss function with ℓ_2 regularization term

few data pts & large margin model attempts to utilize small subset of training data in parameter estimation, and attempts to maximize size of margin while minimizing error

3 Datasets

4 Experimental analysis

5 Findings

6 Summary and future work

7 References

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