
Nonlinear ridge regression
Risk, regularization, and cross-validation
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Outline of the lecture

This lecture will teach you how to fit nonlinear functions by using bases functions and how to control model complexity. The goal is for you to:

- ❑ Learn how to derive **ridge regression**.
- ❑ Understand the trade-off of fitting the data and **regularizing** it.
- ❑ Learn **polynomial regression**.
- ❑ Understand that, if basis functions are given, the problem of learning the parameters is still linear.
- ❑ Learn **cross-validation.**
- ❑ Understand model complexity and **generalization**.

Regularization

All the answers so far are of the form

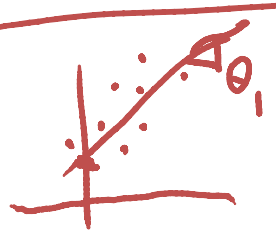
$$\widehat{\boldsymbol{\theta}} = (\mathbf{X}^T\mathbf{X})^{-1}\mathbf{X}^T\mathbf{y}$$

They require the inversion of $\mathbf{X}^T\mathbf{X}$. This can lead to problems if the system of equations is poorly conditioned. A solution is to add a small element to the diagonal:

$$\widehat{\boldsymbol{\theta}} = (\mathbf{X}^T\mathbf{X} + \delta^2 I_d)^{-1}\mathbf{X}^T\mathbf{y}$$

This is the ridge regression estimate. It is the solution to the following **regularised quadratic cost function**

$$J(\boldsymbol{\theta}) = (\mathbf{y} - \mathbf{X}\boldsymbol{\theta})^T(\mathbf{y} - \mathbf{X}\boldsymbol{\theta}) + \delta^2\boldsymbol{\theta}^T\boldsymbol{\theta}$$



Derivation

$$J(\theta) = (y - x\theta)^T (y - x\theta) + \delta^2 \theta^T \theta$$

$$\frac{\partial}{\partial \theta} J(\theta) = \frac{\partial}{\partial \theta} \left(\theta^T x^T x \theta - 2 y^T x \theta + y^T y + \delta^2 \theta^T \theta \right)$$

$$= 2 x^T x \theta - 2 x^T y + 2 \delta^2 I \theta$$

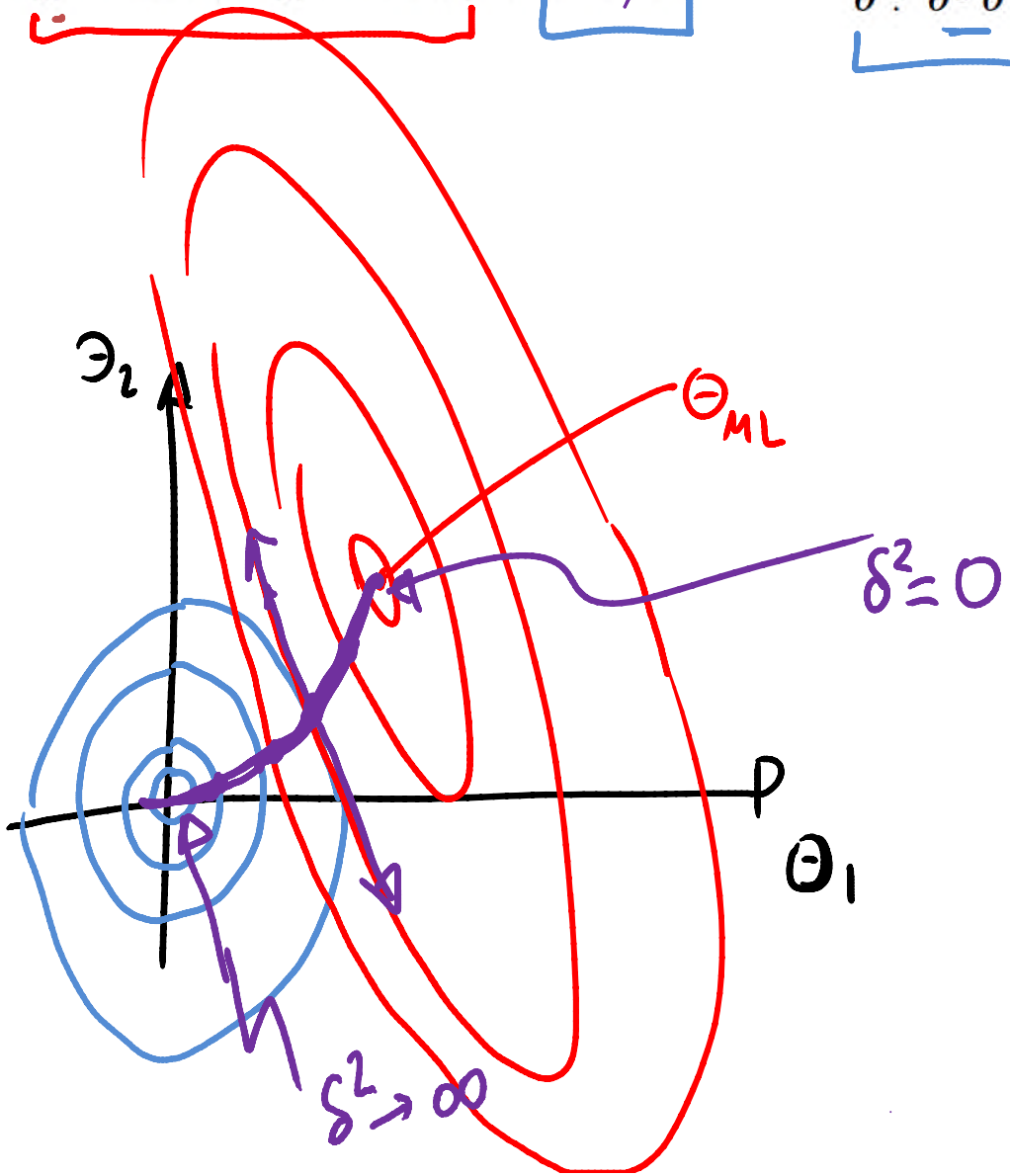
$$= 2 \left(x^T x + \delta^2 I \right) \theta - 2 x^T y$$

Equate to zero

$$\hat{\theta}_{ridge} = \left(x^T x + \delta^2 I \right)^{-1} x^T y$$

Ridge regression as constrained optimization

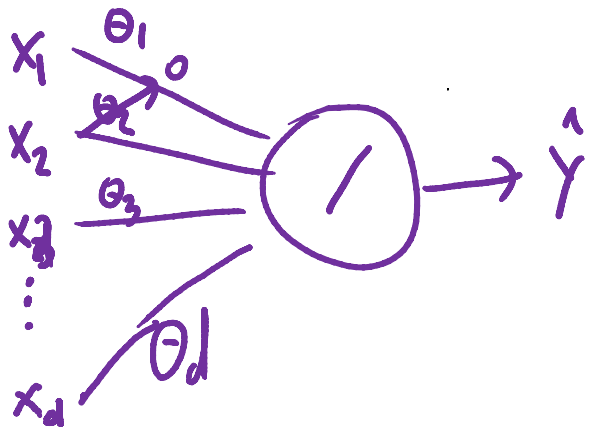
$$J(\boldsymbol{\theta}) = (\mathbf{y} - \mathbf{X}\boldsymbol{\theta})^T(\mathbf{y} - \mathbf{X}\boldsymbol{\theta}) + \delta^2\boldsymbol{\theta}^T\boldsymbol{\theta} \quad \equiv \quad \min_{\boldsymbol{\theta}\,:\;\boldsymbol{\theta}^T\boldsymbol{\theta} \le t(\delta)} \{(\mathbf{y} - \mathbf{X}\boldsymbol{\theta})^T(\mathbf{y} - \mathbf{X}\boldsymbol{\theta})\}$$



$$\Theta^T = [\theta_1 \quad \theta_2]$$

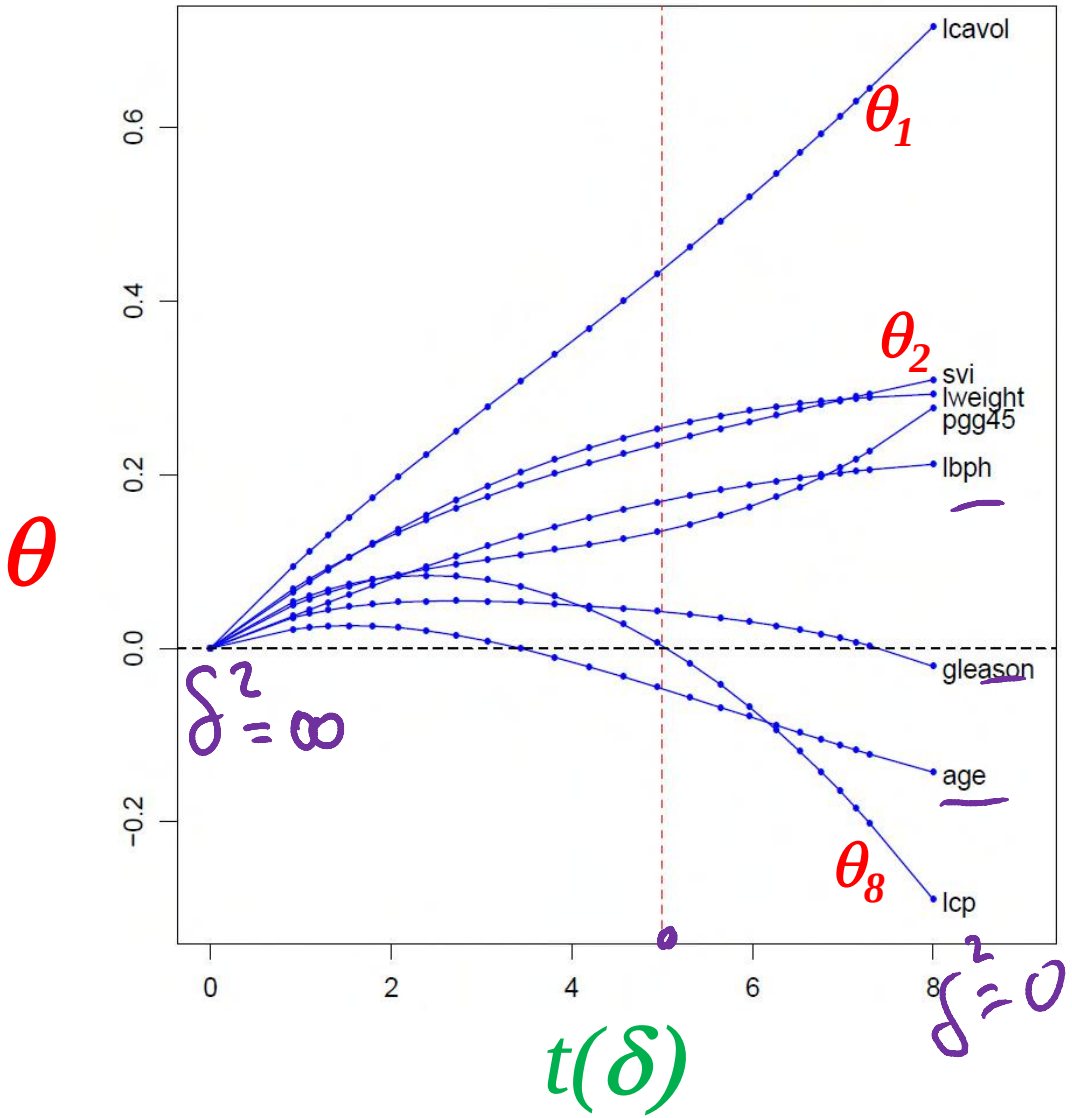
$$\Theta^T\Theta = [\theta_1 \; \theta_2]\begin{bmatrix}\theta_1 \\ \theta_2\end{bmatrix}$$

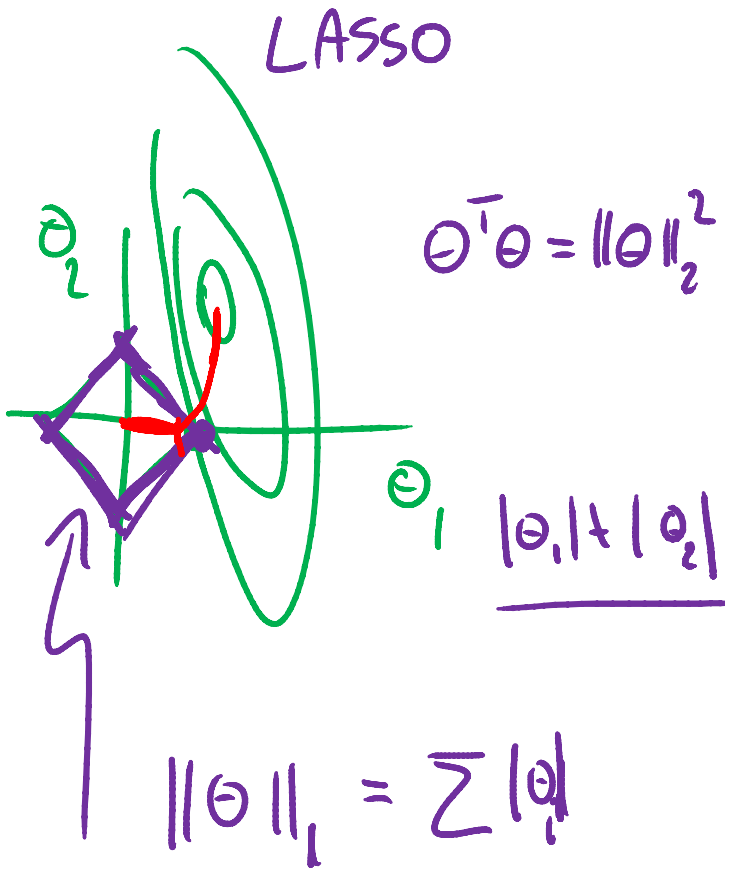
$$= \theta_1^2 + \theta_2^2 = \text{const}$$



Regularization paths

As δ increases, $t(\delta)$ decreases and each θ_i goes to zero.





[Hastie, Tibshirani & Friedman book]

Ridge regression and Maximum a Posteriori (MAP) learning

Bayes Rule

$$J(\boldsymbol{\theta}) = \underbrace{(\mathbf{y} - \mathbf{X}\boldsymbol{\theta})^T(\mathbf{y} - \mathbf{X}\boldsymbol{\theta})}_{E(\theta|X,y)} + \delta^2\boldsymbol{\theta}^T\boldsymbol{\theta}$$

$$P(y|x,\theta) = \frac{1}{Z} e^{-E(\theta,X,y)}$$

$$\text{Prior} \rightarrow P(\theta) = \frac{1}{Z_2} e^{-s^2\theta^T\theta}$$

$$P(y|x) = \int P(y|x,\theta)P(\theta)\, d\theta$$

$$\max_\theta \text{const} P(y|x,\theta)P(\theta) = \max_\theta \frac{P(y|x,\theta)P(\theta)}{P(y|x)}$$

Ridge regression and Maximum a Posteriori (MAP) learning

$$P(A|B) = \frac{P(B|A)\,P(A)}{P(B)}$$

$$J(\boldsymbol{\theta}) = \underbrace{(\mathbf{y} - \mathbf{X}\boldsymbol{\theta})^T(\mathbf{y} - \mathbf{X}\boldsymbol{\theta})}_{\text{likelihood}} + \underbrace{\delta^2\boldsymbol{\theta}^T\boldsymbol{\theta}}_{\text{prior}}$$

$$\underbrace{P(\theta|x,y)}_{\text{posterior}} = \frac{P(y|x,\theta)\,P(\theta)}{P(y|x)}$$

word

$$= \frac{P(y|x,\theta)\,P(\theta)}{\int P(y|\theta,x)\,P(\theta)\,d\theta}$$

Going nonlinear via basis functions

We introduce basis functions $\boldsymbol{\phi}(\cdot)$ to deal with nonlinearity:

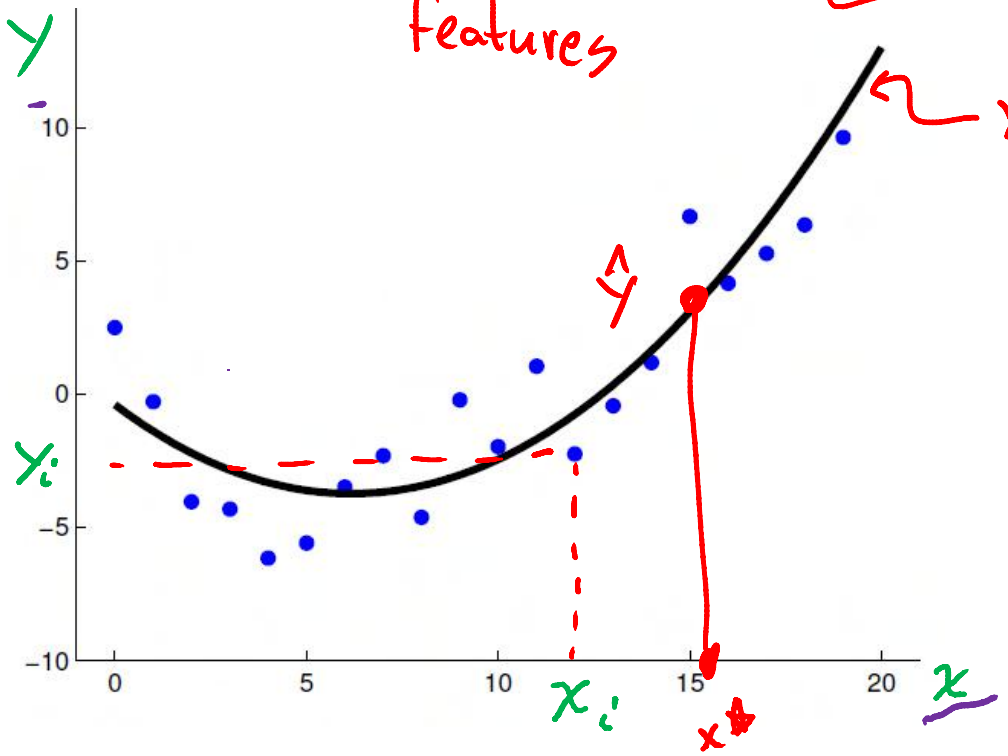
$$y(\mathbf{x}) = \boldsymbol{\phi}(\mathbf{x})\boldsymbol{\theta} + \epsilon$$

For example, $\boldsymbol{\phi}(x) = [1, x, x^2]$

features

$$\hat{\Theta} = \left(\Phi^T\Phi + \delta^2 I\right)^{-1}\Phi^T y$$

X	Y
-2.2	1
+6.3	2.6
0	0
0	0
0	0



$$\hat{y} = \phi(x)\,\Theta$$

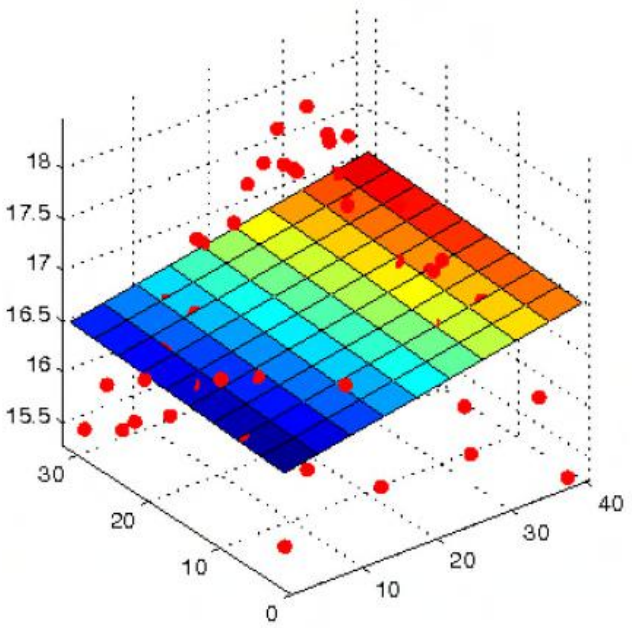
$$= \Theta_0 + x\Theta_1 + x^2\Theta_2$$

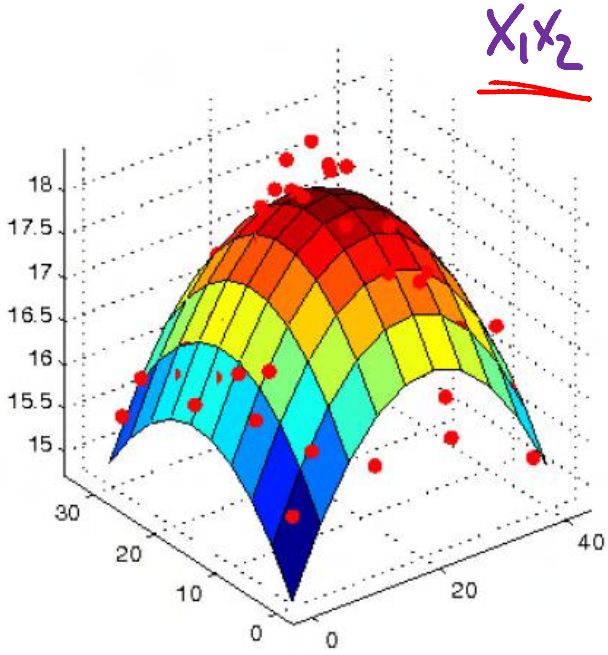
$$= \begin{bmatrix} 1 & x & x^2 \end{bmatrix} \begin{bmatrix} \Theta_0 \\ \Theta_1 \\ \Theta_2 \end{bmatrix}$$

Going nonlinear via basis functions

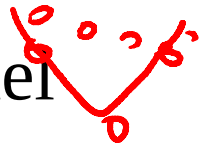
$$y(\mathbf{x}) = \boldsymbol{\phi}(\mathbf{x})\boldsymbol{\theta} + \epsilon$$

$$\boldsymbol{\phi}(\mathbf{x}) = [1, x_1, x_2] \qquad \boldsymbol{\phi}(\mathbf{x}) = [1, x_1, x_2, x_1^2, x_2^2]$$



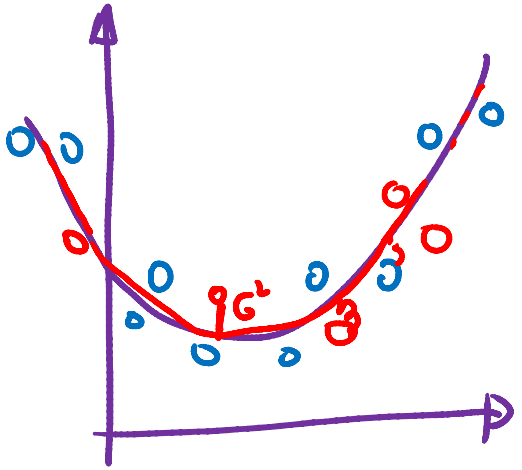


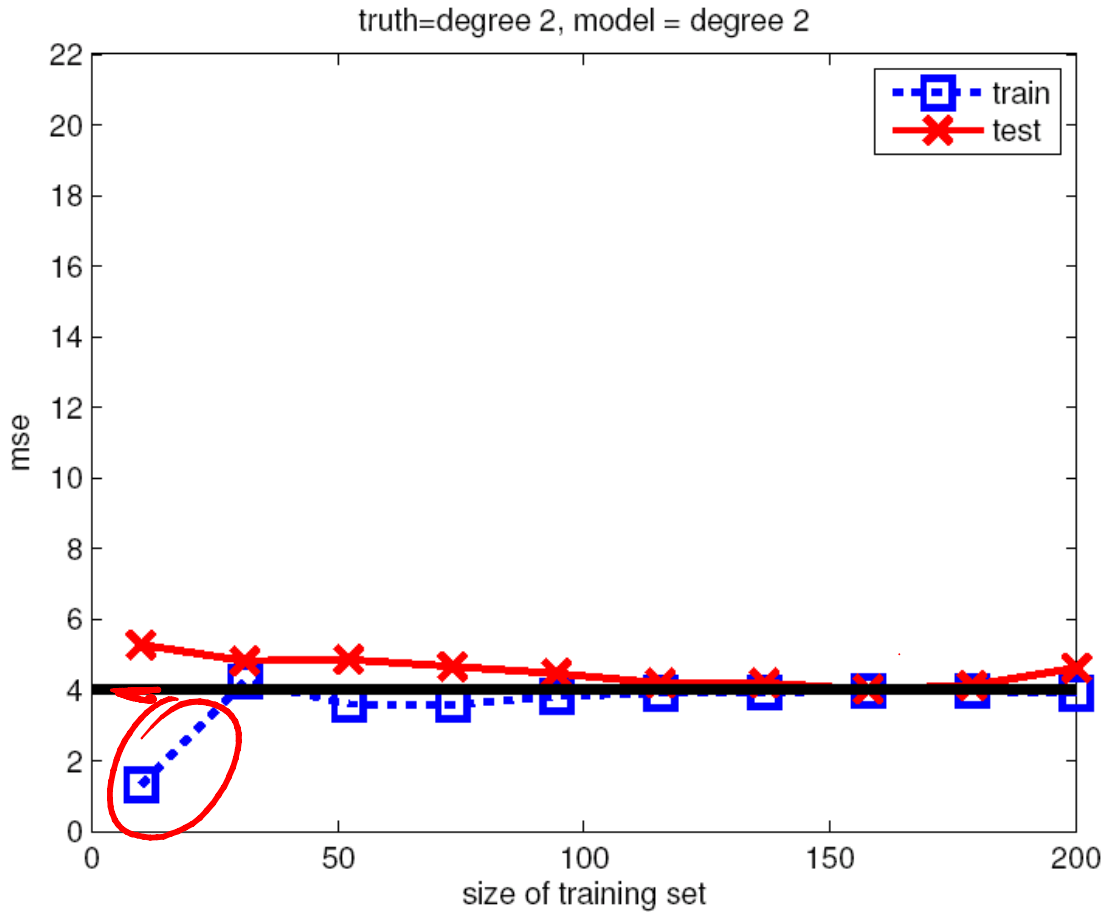
Effect of data when we have the right model



$$y_i = \theta_0 + x_i \theta_1 + x_i^2 \theta_2 + \mathcal{N}(0, \sigma^2)$$

$$\hat{y} = \theta_0 + x_i \theta_1 + x_i^2 \theta_2$$





noise Error

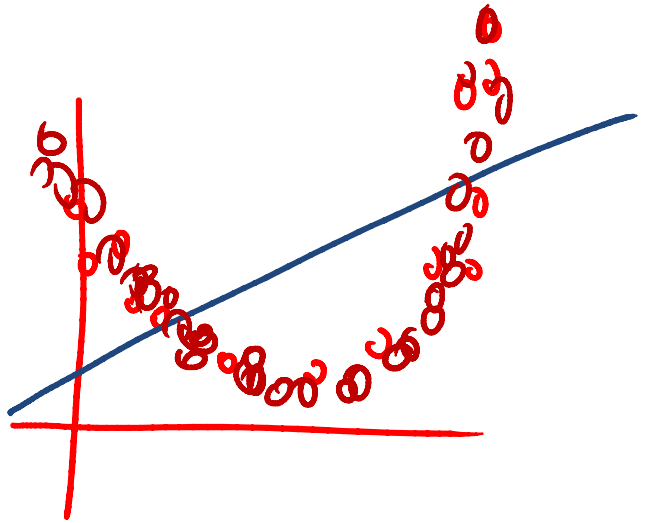
Train data

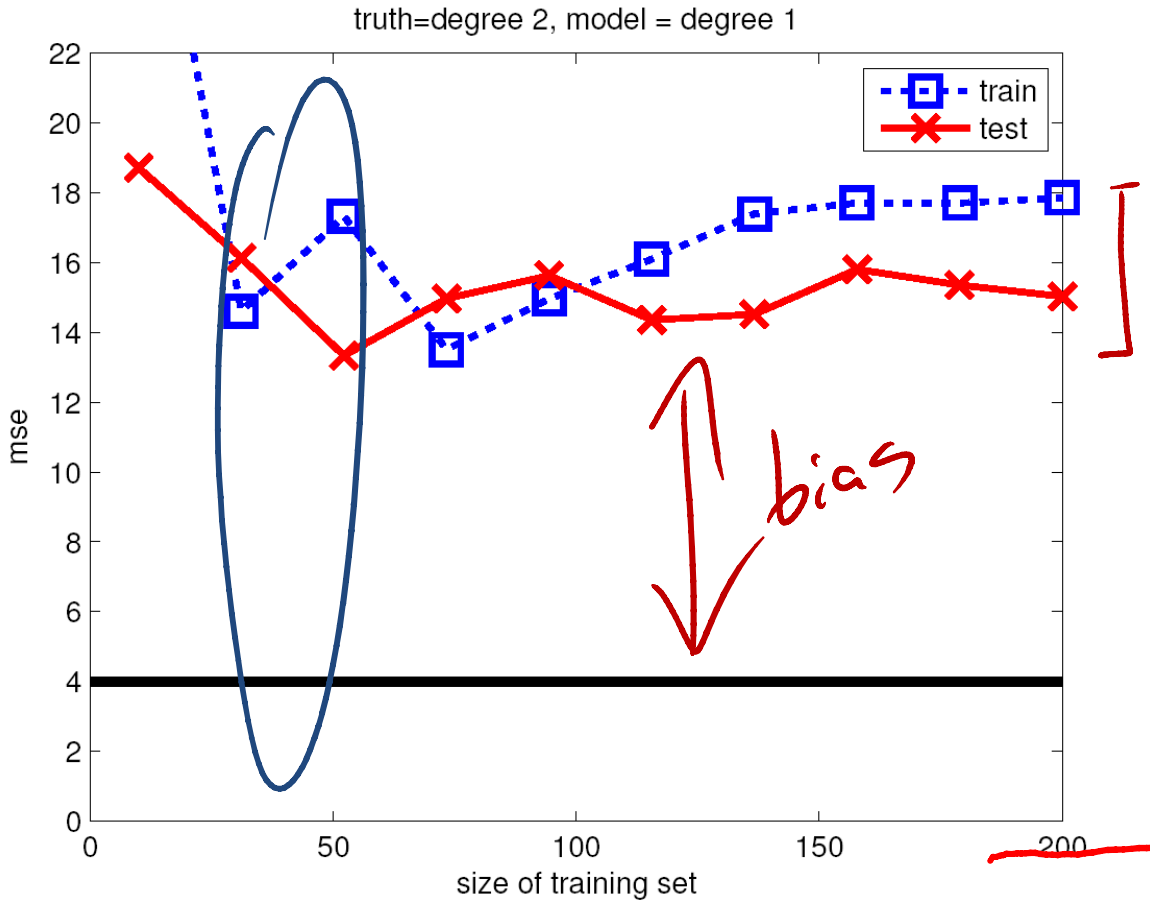
Test data

Effect of data when the model is too simple

$$y_i = \theta_0 + x_i \theta_1 + x_i^2 \theta_2 + \mathcal{N}(0, \sigma^2)$$

$$\hat{y} = \theta_0 + x_i \theta_1$$



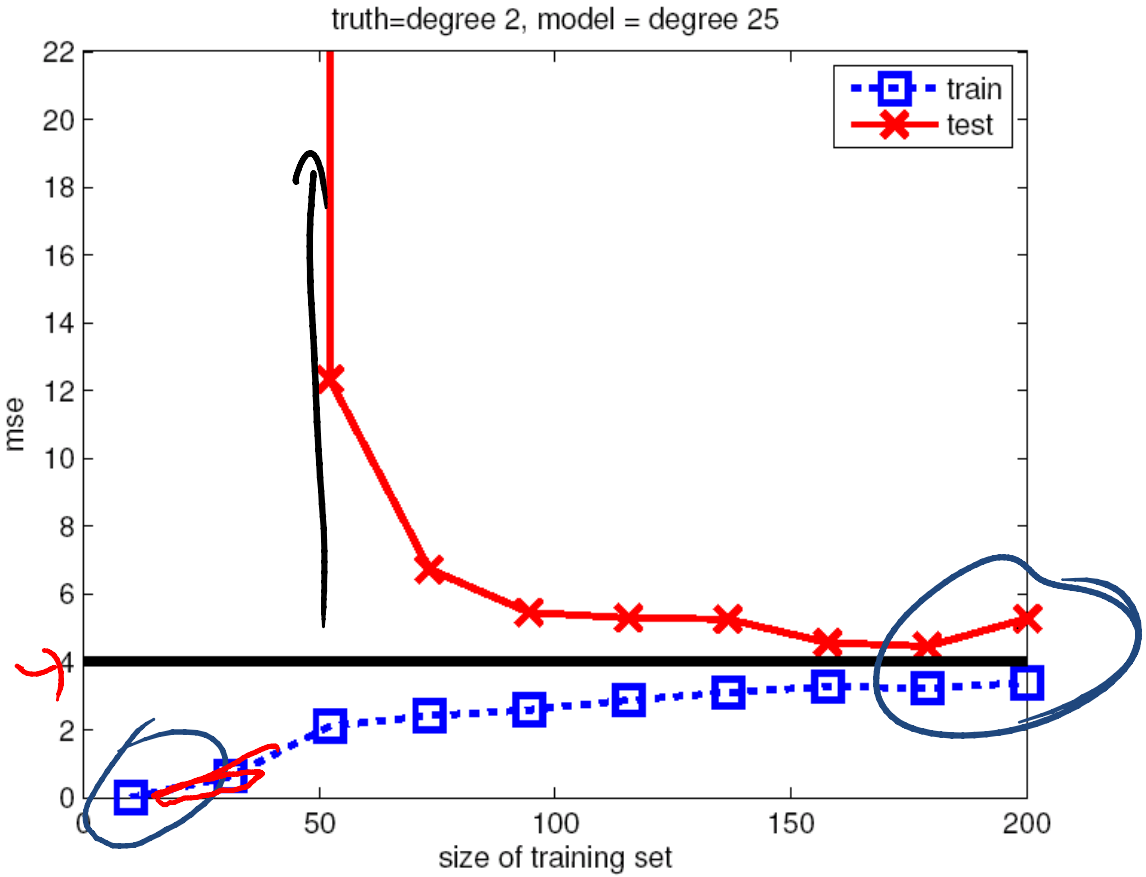


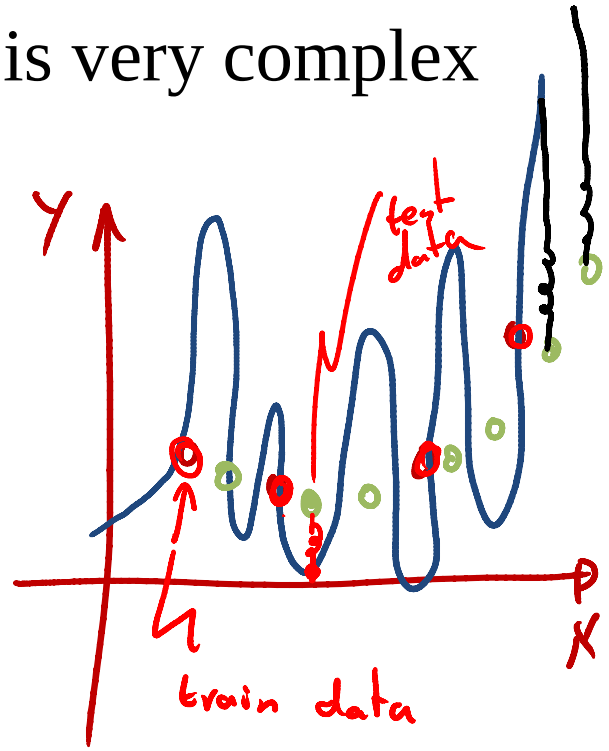
$i = 1 : N$ → $N \rightarrow$ increases

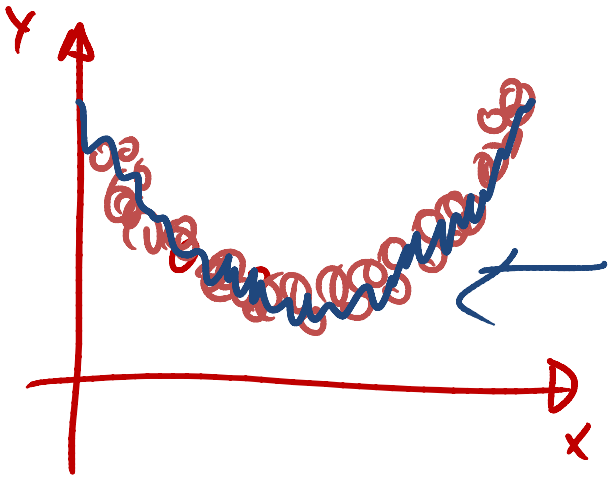
Effect of data when the model is very complex

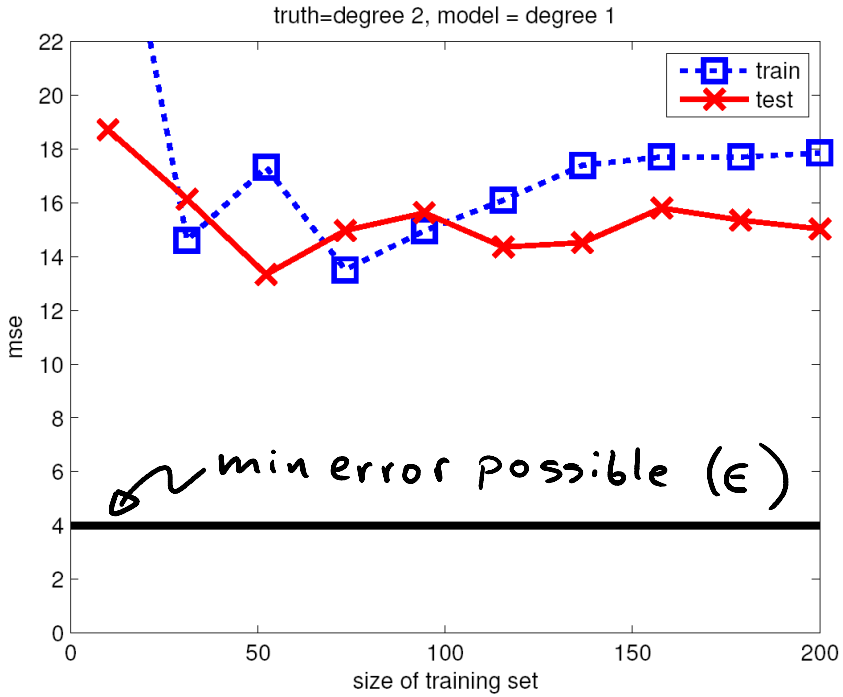
$$y_i = \theta_0 + x_i \theta_1 + x_i^2 \theta_2 + \mathcal{N}(0, \sigma^2)$$

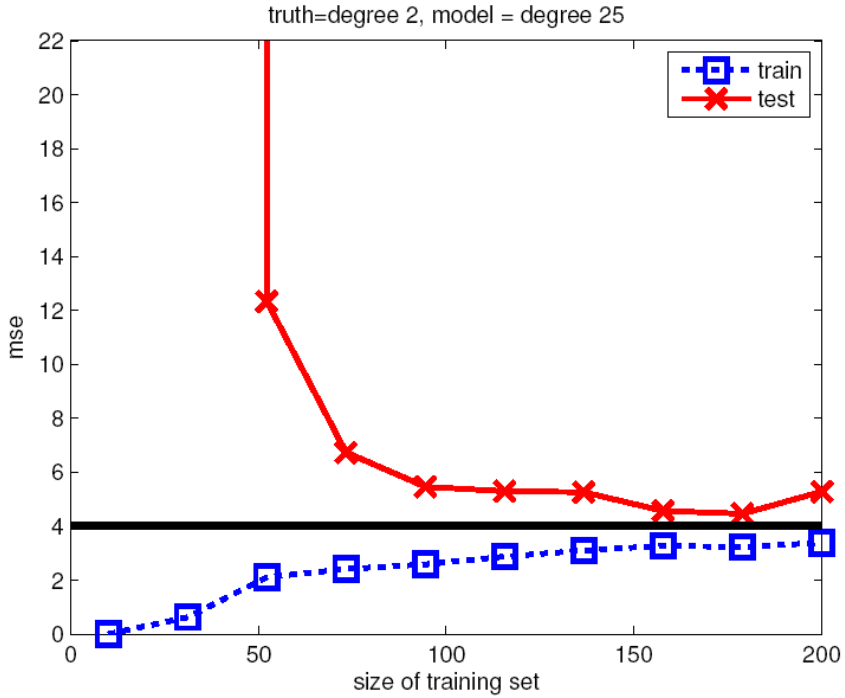
$$\hat{Y}_i = \theta_0 + x_i \theta_1 + \cdots + x_i^{25} \theta_{25}$$

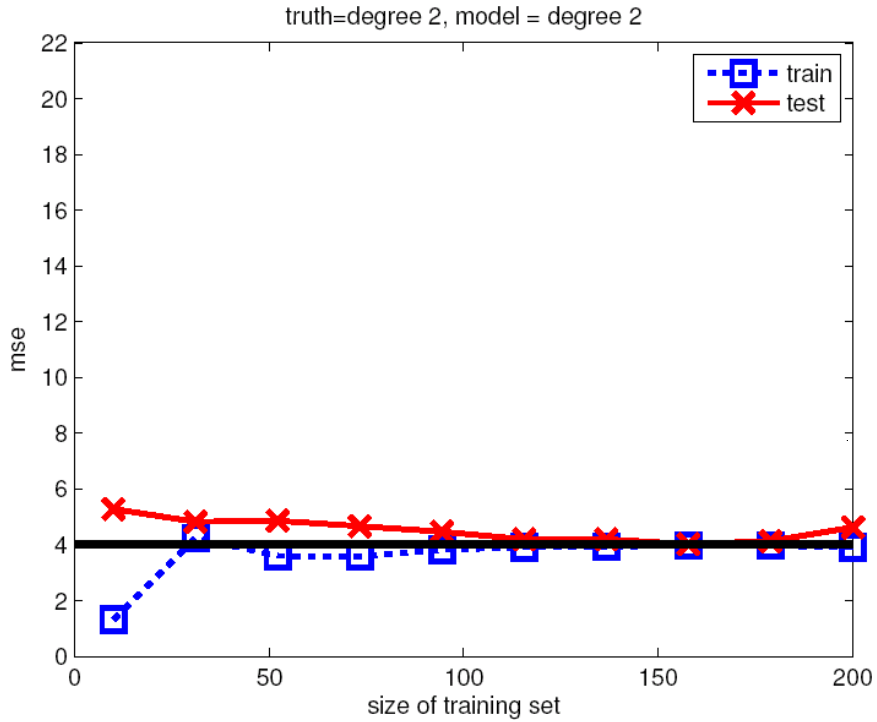












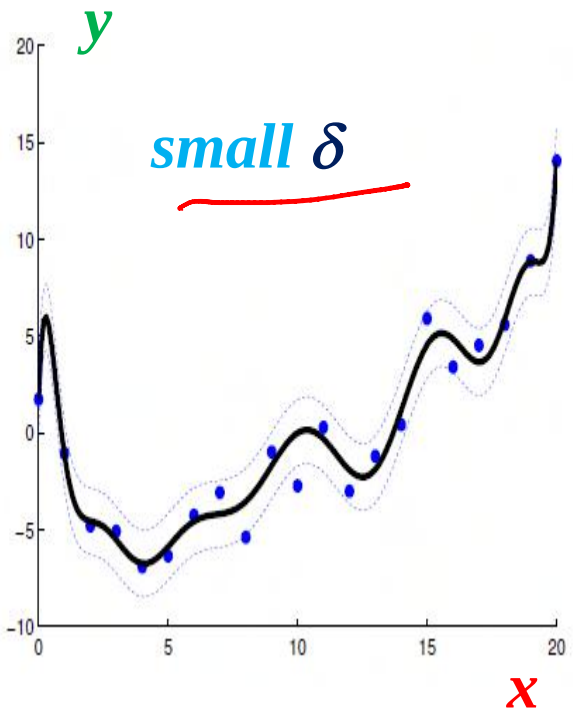
More data improves results, but only if the model has the right complexity.

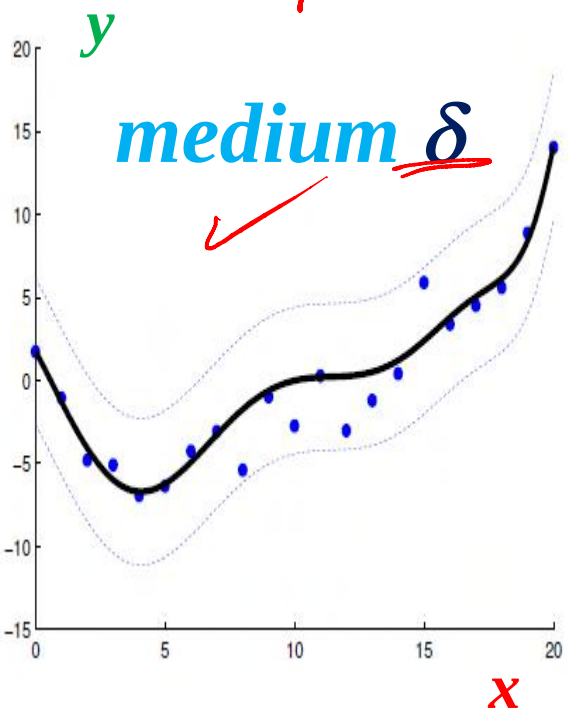
Example*: *Ridge regression* with a *polynomial of degree 14

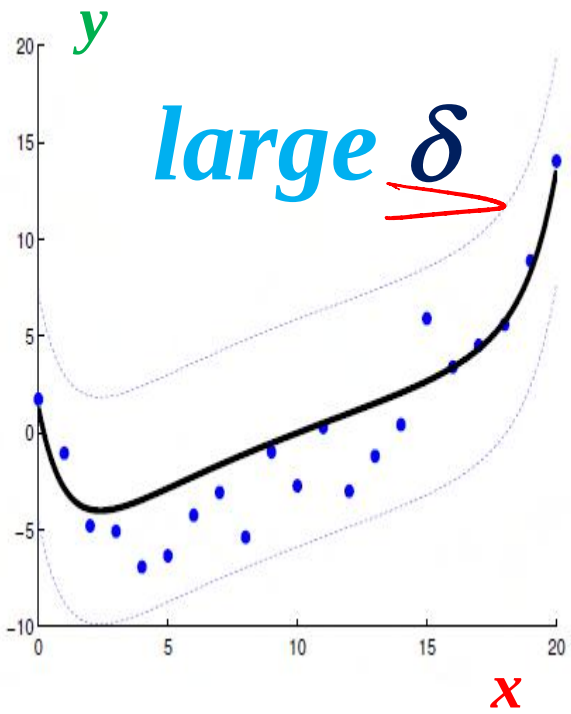
$$\hat{y}(x_i) = 1\,\theta_0 + x_i\,\theta_1 + x_i^2\,\theta_2 + \ldots + x_i^{13}\,\theta_{13} + x_i^{14}\,\theta_{14}$$

$$\Phi_i = [\,1 \;\; x_i \;\; x_i^2 \;\; \ldots \;\; x_i^{13} \;\; x_i^{14}\,]$$

$$J(\theta) = (\,y - \Phi\,\theta\,)^T(\,y - \Phi\,\theta\,) + \delta^2\,\theta^T\,\theta$$







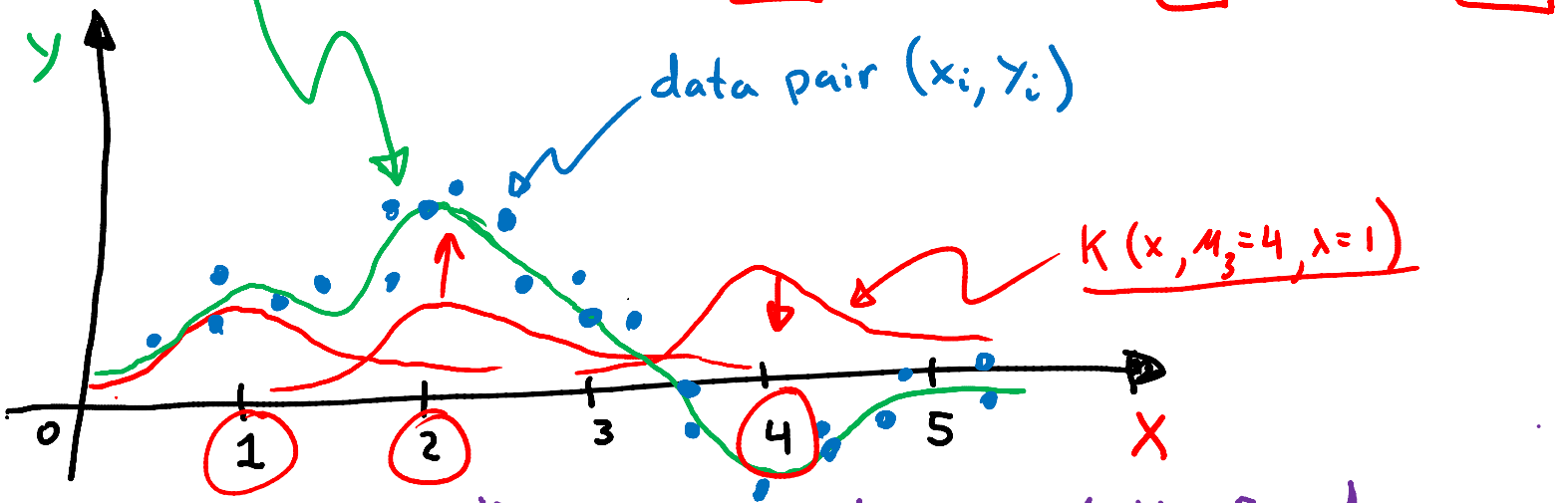
Kernel regression and RBFs

We can use kernels or radial basis functions (RBFs) as features:

$$\phi(\mathbf{x}_i) = [\kappa(\mathbf{x}_i, \boldsymbol{\mu}_1, \lambda), \ldots, \kappa(\mathbf{x}_i, \boldsymbol{\mu}_d, \lambda)], \quad e.g. \quad \kappa(\mathbf{x}, \boldsymbol{\mu}_i, \lambda) = e^{(-\frac{1}{\lambda}\|\mathbf{x}-\boldsymbol{\mu}_i\|^2)}$$

$$\hat{y}(x_i) = \phi(x_i)\,\theta = 1\theta_0 + k(x_i, \mu_1, \lambda)\,\theta_1 + \ldots + k(x_i, \mu_d, \lambda)\,\theta_d$$

Example 1: $\hat{Y}(x) = e^{-\|x-1\|^2}\theta_1 + e^{-\|x-2\|^2}\theta_2 + e^{-\|x-4\|^2}\theta_3$



The green curve is a weighted sum of the 3 red curves

$$\phi(x_i) = \left[1 \;\; \kappa(x_i, \mu_1, \lambda) \;\; \kappa(x_i, \mu_2, \lambda) \;\; \kappa(x_i, \mu_3, \lambda)\right]$$

$\phi(x_i)$ is a vector with 4 entries. There are 3 bases.

The corresponding vector of parameters is $\underline{\Theta} = [\Theta_0 \;\; \Theta_1 \;\; \Theta_2 \;\; \Theta_3]^T$

$$\hat{Y}_i = \phi(x_i)\,\underline{\Theta}$$

If we have $i = 1, \ldots, N$ data, let

$$\underset{N\times 1}{Y} = \begin{bmatrix} Y_1 \\ Y_2 \\ \vdots \\ Y_N \end{bmatrix} \qquad \underset{N\times 4}{\Phi} = \begin{bmatrix} \phi(x_1) \\ \phi(x_2) \\ \vdots \\ \phi(x_N) \end{bmatrix}$$

Then

$$\hat{Y} = \Phi\theta$$

and

$$\hat{\theta}_{ls} = \left(\Phi^T\Phi\right)^{-1}\Phi^T y$$

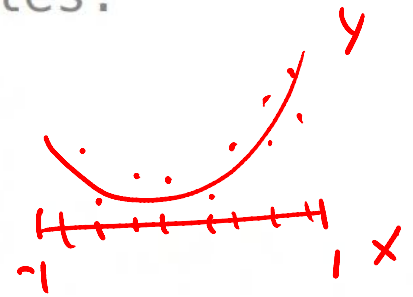
or

$$\hat{\theta}_{ridge} = \left(\Phi^T\Phi + \delta^2 I\right)^{-1}\Phi^T y$$

Hence, this is still linear regression, with X replaced by Φ.

Kernel regression in Torch

```
require 'torch'
require 'gnuplot'

local nData  = 10 -- Number of data samples.
local kWidth = 1 -- Kernel width.

local xTrain = torch.linspace(-1,1,nData)
local yTrain = torch.pow(xTrain,2)
local yTrain = yTrain + torch.mul(torch.randn(nData),0.1)

local function phi(x, y)
  return torch.exp(-(1/kWidth)*torch.sum(torch.pow(x-y,2)))
end
```



Kernel regression in Torch

$$\phi(x_i, x_j) = e^{-\frac{1}{\lambda}\|x_i - x_j\|^2}$$

$$\Phi = \begin{bmatrix} \phi_{11} \cdots \phi_{1n} \\ \\ \phi_{nn} \end{bmatrix}$$

```
local Phi = torch.Tensor(nData,nData)
for i=1,nData do
  for j=1,nData do
    Phi[i][j]=phi(xTrain[{{i}}],xTrain[{{j}}])
  end
end
```

$n\delta^2$

```
local regularizer = torch.mul(torch.eye(nData),0.001)
local theta = torch.inverse((Phi:t()*Phi) + regularizer) * Phi:t() * yTrain
```

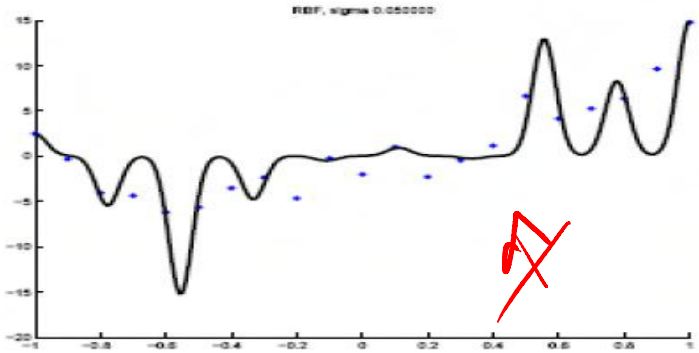
$$\theta = \left[\Phi^T \Phi + \delta^2 I \right]^{-1} \Phi^T y$$

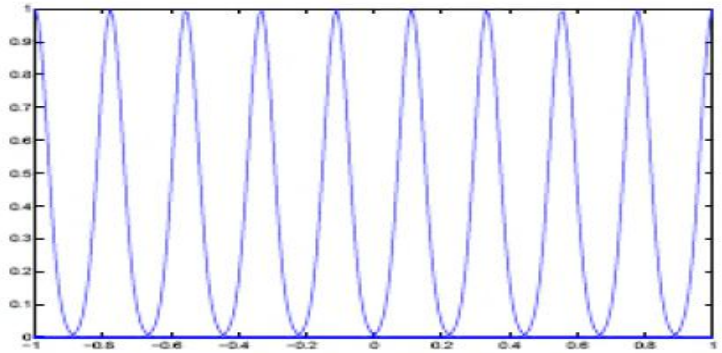
Kernel regression in Torch

```
local nTestData  = 100  -- Number of test data samples
local xTest = torch.linspace(-1,1,nTestData)

local PhiTest = torch.Tensor(nData,nTestData)
for i=1,nData do
  for j=1,nTestData do
    PhiTest[i][j]=phi(xTrain[{{i}}],xTest[{{j}}])
  end
end

local yPred = PhiTest:t() * theta

gnuplot.plot({'Data',xTrain,yTrain,'+'},{'Prediction',xTest,yPred,'-'})
```

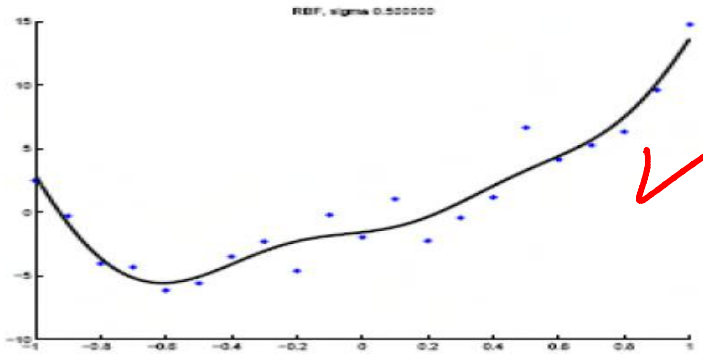
We can choose the locations μ *of the* ***basis functions*** *to be the inputs. That is,* $\mu_i = x_i$. *These basis functions are the known as* ***kernels****. The choice of width* λ *is tricky, as illustrated below.*

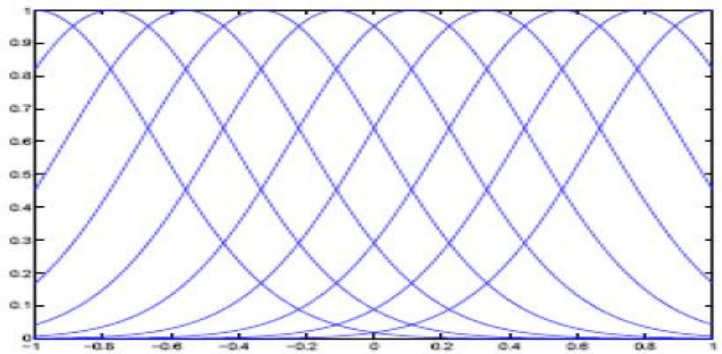
kernels



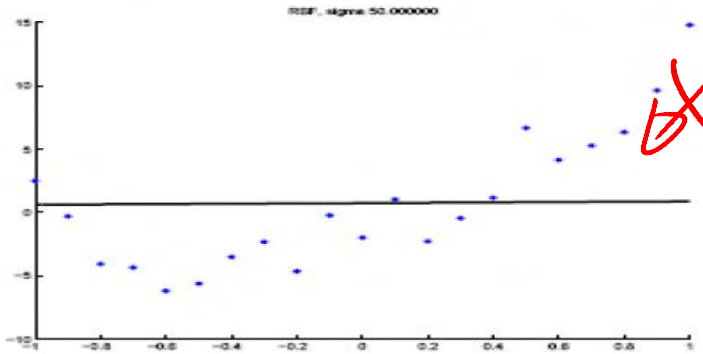


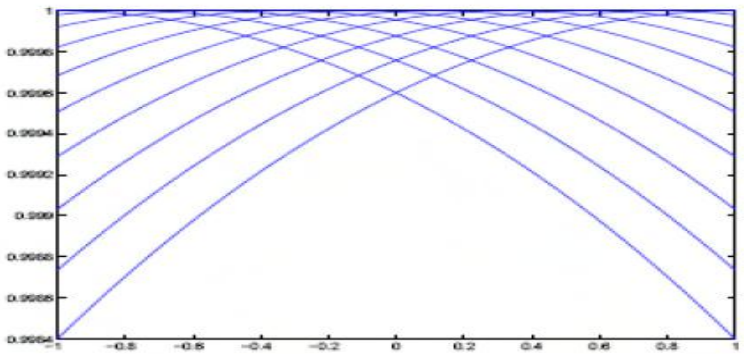
Too small λ





Right λ





Too large λ

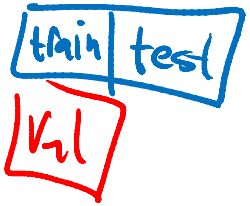
The big question is how do we choose the regularization coefficient, the width of the kernels or the polynomial order?

Simple solution: **cross-validation**

① Given training data (X_{train}, y_{train}) and some σ^2 guess, compute $\hat{\theta}$

② $\hat{y}_{train} = X_{train}\hat{\theta}$ (compute training set predictions)

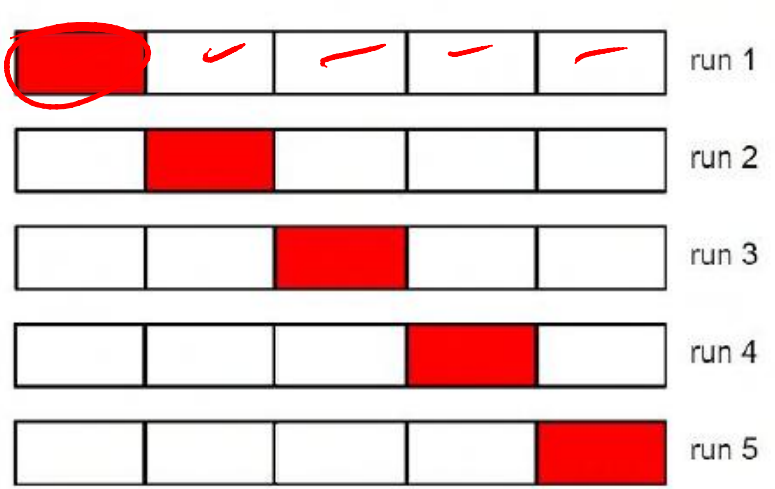
③ $\hat{y}_{test} = X_{test}\hat{\theta}$



validation

$q_1 q_2 q_3 \lambda$, σ^2	Train error $\sum_{i \in train}(y_i - \hat{y}_i)^2$	Test error $\sum_{i \in test}(y_i - \hat{y}_i)^2$	max	min-max	avg
1 ↔ 3 ↔ 0.1	100	2	100		
1	10	11	11	11	10.5
→ 1 → 10	1	19	19		x 10 ✗
11 → 50	20	0	20		x 10
1 → 100	100	1000	1000		

K-fold crossvalidation

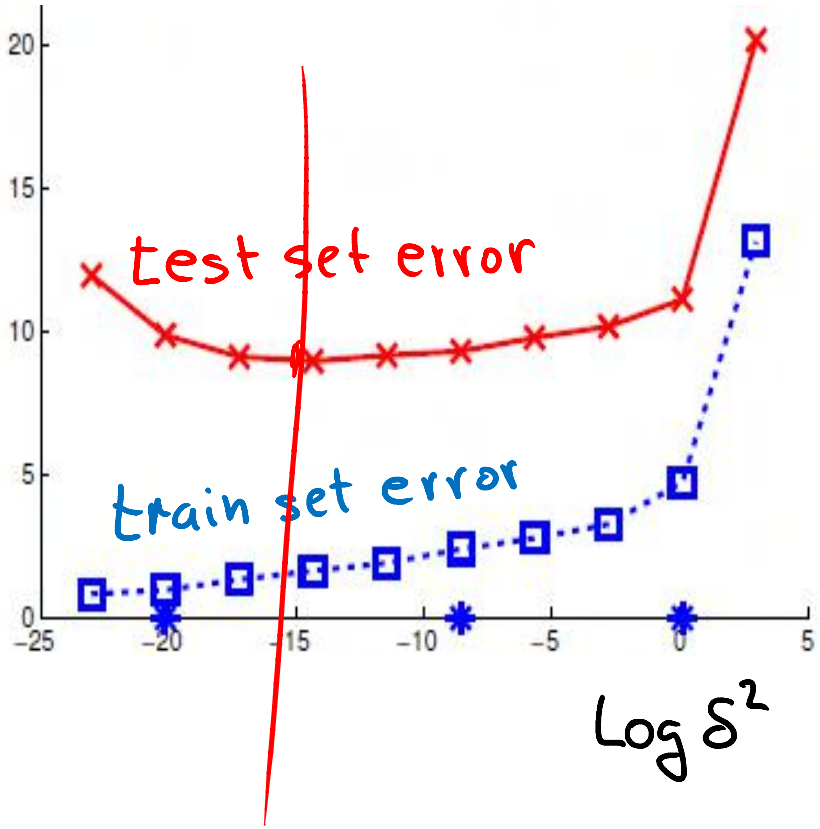


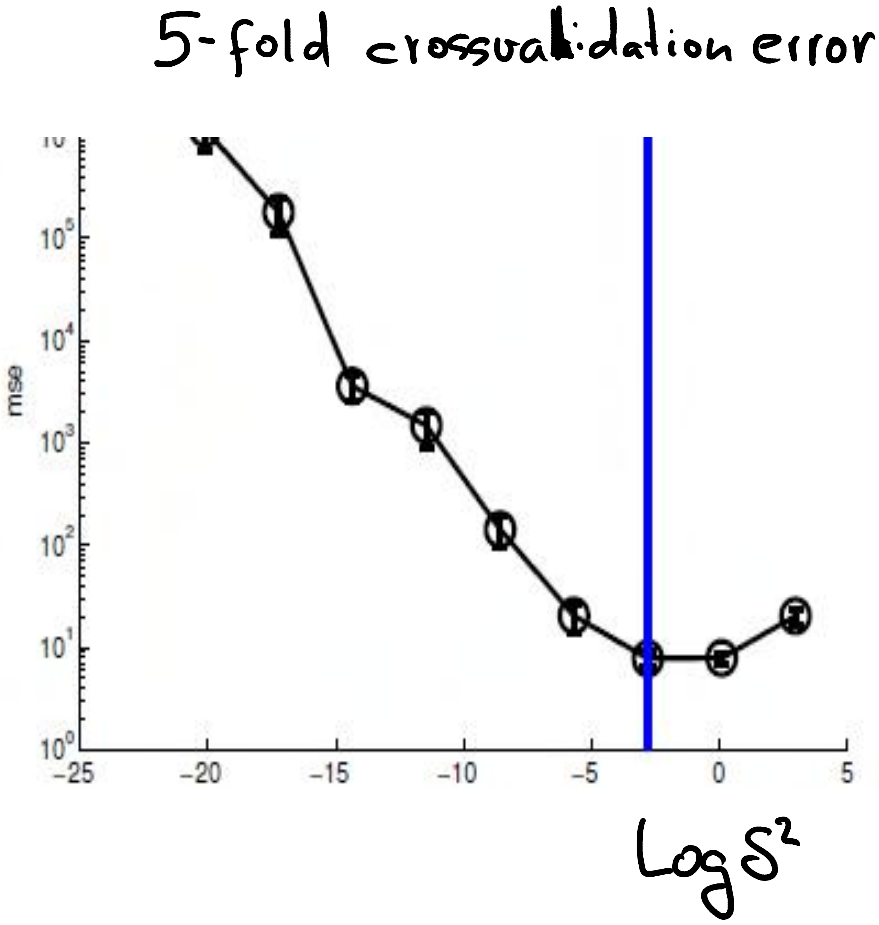
The idea is simple: we split the training data into K **folds**; then, for each fold $k \in \{1, \ldots, K\}$, we train on all the folds but the k'th, and test on the k'th, in a round-robin fashion.

It is common to use $K = 5$; this is called 5-fold CV.

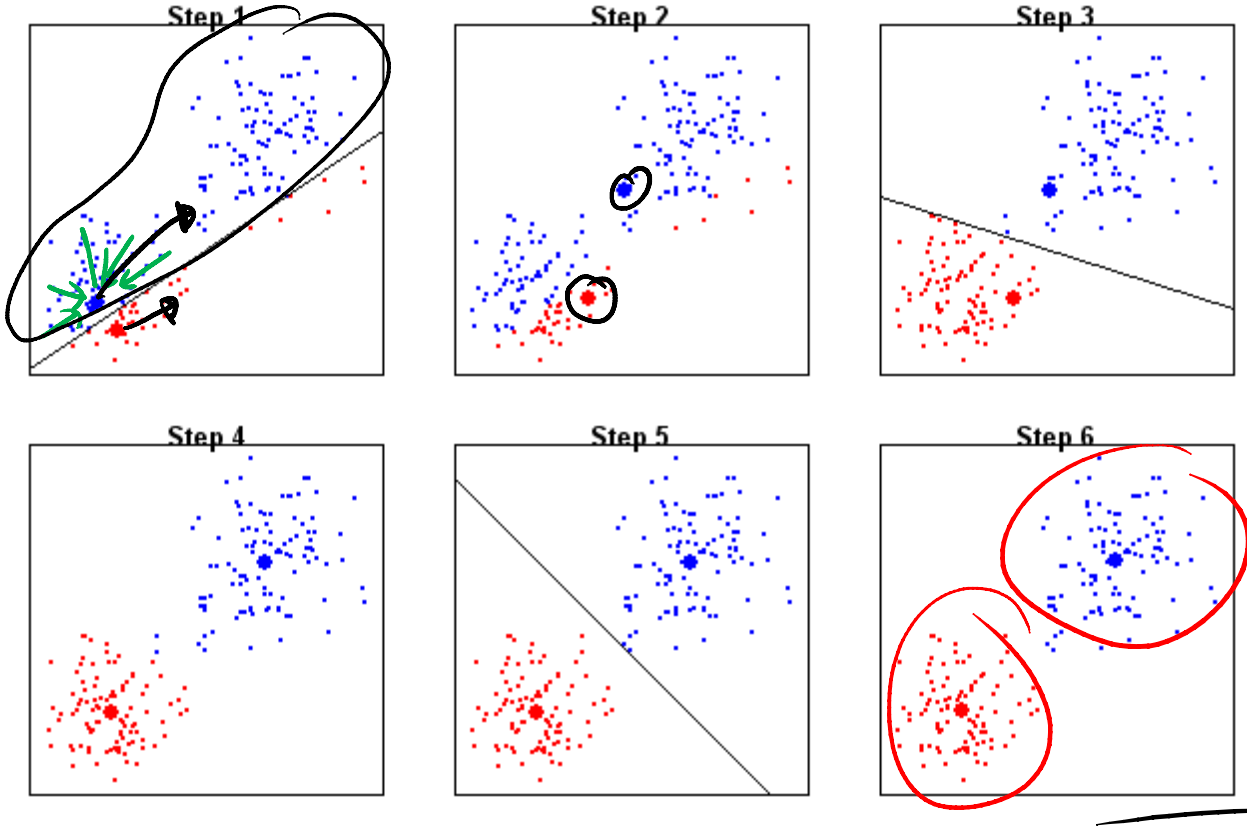
If we set $K = N$, then we get a method called **leave-one out cross validation**, or **LOOCV**, since in fold i, we train on all the data cases except for i, and then test on i.

Example: Ridge regression with polynomial of degree 14





Where cross-validation fails) (K-means)



$$E(\mathcal{D}, L) = \frac{1}{|\mathcal{D}|} \sum_{i \in \mathcal{D}} ||\mathbf{x}_i - \hat{\mathbf{x}}_i||^2$$

$$\hat{\mathbf{x}}_i = \boldsymbol{\mu}_{z_i}$$

$$z_i = \text{argmin}_k \, ||\mathbf{x}_i - \boldsymbol{\mu}_k||_2^2$$

Next lecture

In the next lecture, we delve into the world of optimization.

Please revise your multivariable calculus and in particular the definition of **gradient**