

# MA8701 Advanced methods in statistical inference and learning

## L1: Introduction and core concepts

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### Table of contents

<b>1</b>	<b>Course topics</b>	<b>2</b>
1.1	Part 1: Core concepts [2 weeks] . . . . .	4
1.2	Part 2: Shrinkage and regularization [4 weeks] . . . . .	4
1.3	Part 3: Ensembles [4 weeks] . . . . .	4
1.4	Part 4: XAI [2 weeks] . . . . .	5
1.5	Part 5: Closing [2 weekw] . . . . .	5
1.6	Required previous knowledge . . . . .	5
1.7	Some observations about the course . . . . .	5
<b>2</b>	<b>Learning</b>	<b>6</b>
2.1	Learning outcome . . . . .	6
2.2	Learning methods and activities . . . . .	6
2.3	Course elements . . . . .	7
2.4	Class activity . . . . .	7
<b>3</b>	<b>Core concepts</b>	<b>8</b>
3.0.1	L1: . . . . .	8
3.0.2	L2: continue with the same framework but for classification . . . . .	8
3.0.3	L2-L4: Then, cover new aspects for . . . . .	8
3.1	Notation . . . . .	9
3.2	Training set . . . . .	10
3.2.1	Test data . . . . .	10
3.3	Group discussion . . . . .	10
3.3.1	Regression and MLR . . . . .	11

<b>4</b>	<b>Statistical decision theoretic framework</b>	<b>11</b>
4.1	Squared error loss . . . . .	12
4.1.1	Linear regression . . . . .	12
4.2	Absolute loss . . . . .	13
<b>5</b>	<b>Exercises</b>	<b>13</b>
5.1	Quadratic loss and decision theoretic framework . . . . .	13
5.2	Curse of dimensionality . . . . .	13
5.3	Expected training and test MSE for linear regression . . . . .	13
<b>6</b>	<b>Solutions to exercises</b>	<b>14</b>
<b>7</b>	<b>References</b>	<b>14</b>

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## 1 Course topics

The starting point is that we cover important parts of

The Elements of Statistical Learning: Data Mining, Inference, and Prediction, Second Edition (Springer Series in Statistics, 2009) by Trevor Hastie, Robert Tibshirani, and Jerome Friedman.

but, since the book is from 2009 (2nd edition, 12th corrected printing from 2017) this means that for many topic we need (to be up to date) additional selected material in the form of book chapters and research articles.

Download book at <https://hastie.su.domains/ElemStatLearn/download.html> (this is 12th corrected printing) or signed in at NTNU vpn at [Springer](#) (but I am not sure if this is an earlier print without the version 12 corrections).

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Springer Series in Statistics

Trevor Hastie  
Robert Tibshirani  
Jerome Friedman

# The Elements of Statistical Learning

Data Mining, Inference, and Prediction

Second Edition

 Springer

## 1.1 Part 1: Core concepts [2 weeks]

Sort out assumed background knowledge, and learn something new

- Notation
  - Repetition of core concepts (regression and classification)
  - Statistical decision theoretic framework (partly new) ELS 2.4
  - Model selection and model assessment - including bias-variance trade-off (mostly new) ELS 7
  - Missing data ELS 9.6
- 

## 1.2 Part 2: Shrinkage and regularization [4 weeks]

or “Regularized linear and generalized linear models”, with focus on the ridge and lasso regression (in detail).

- ELS 3.2.3, 3.4, 3.8, 4.4.4.
  - Hastie, Tibshirani, Wainwright (HTW): “Statistical Learning with Sparsity: The Lasso and Generalizations”. Selected sections from chapters 1, 2, 3, 4, 6.
  - Selective inference (articles)
- 

## 1.3 Part 3: Ensembles [4 weeks]

- trees, bagging and random forests
- xgboost
- general ensembles (including super learner)
- hyper-parameter tuning

Selected chapters in ELS (8.7, 8.8, 9.2, parts of 10, 15, 16) and several articles.

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## 1.4 Part 4: XAI [2 weeks]

Lectured by Kjersti Aas <https://www.nr.no/~kjersti/>.

Articles on

- LIME,
- partial dependence plots,
- Shapley values,
- relative weights and
- counterfactuals.

## 1.5 Part 5: Closing [2 weekw]

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## 1.6 Required previous knowledge

- TMA4267 Linear statistical methods
  - TMA4268 Statistical learning
  - TMA4295 Statistical inference
  - TMA4300 Computer intensive statistical methods
  - TMA4315 Generalized linear models
  - Good understanding and experience with R, or with Python, for statistical data analysis.
  - Knowledge of markdown for writing reports and presentations (Rmarkdown/Quarto, Jupyter)
  - Skills in group work - possibly using git
- 

## 1.7 Some observations about the course

- Mainly a frequentist course, but some of the concepts and methods have a Bayesian version that might give insight into why and how the methods work. Then Bayesian methods will be used.
  - Focus is on regression and classification, and unsupervised learning is not planned to be part of the course.
  - The required previous knowlege is listed because this is a phd-course designed for statistics studnents. The background make the students go past an overview level of understanding of the course parts (move from algorithmic to deep understanding).
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## 2 Learning

### 2.1 Learning outcome

#### 1. Knowledge

- Understand and explain the central theoretical aspects in statistical inference and learning.
  - Understand and explain how to use methods from statistical inference and learning to perform a sound data analysis.
  - Be able to evaluate strengths and weaknesses for the methods and choose between different methods in a given data analysis situation.
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#### 2. Skills

Be able to analyse a dataset using methods from statistical inference and learning in practice (using R or Python), and give a good presentation and discussion of the choices done and the results found.

#### 3. Competence

- The students will be able to participate in scientific discussions, read research presented in statistical journals.
  - They will be able to participate in applied projects, and analyse data using methods from statistical inference and learning.
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### 2.2 Learning methods and activities

Herbert A. Simon (Cognitive science, Nobel Laureate): *Learning results from what the student does and thinks and only from what the student does and thinks. The teacher can advance learning only by influencing what the student does to learn.*

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## 2.3 Course elements

Course wiki at <https://wiki.math.ntnu.no/ma8701/2023v/start>

- Lectures
  - Office hours (poll?)
  - Problem sets to work on between lectures.
  - Study techniques (share)
  - Ethical considerations
  - Compulsory work
  - Final individual oral exam in May
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Questions?

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## 2.4 Class activity

Aim: get to know each other - to improve on subsequent group work!

```
while (at least one student not presented)
  lecturer give two alternatives, you choose one.
  lecturer choose a few students to present their view
  together with giving their name and study programme
  (and say if they are looking for group members)
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- Dog person or cat person?
- When performing logistic regression - do you then say you do statistical learning or machine learning?
- I will show you the result of a descriptive analysis: summary or graphical display?
- Learning something new: read a book or watch a video?
- Analysing data: R or python?
- Analysing data: report p-values and or confidence intervals

- In class: taking notes or not?
- Use camel case or snake case for programming?

camel: writing compound words such that each word in the middle of the phrase begins with a capital letter, with no intervening spaces or punctuation. “camelCase” or “CamelCase”.

snake: writing compound words where the elements are separated with one underscore character (\_\_) and no spaces, with each element’s initial letter usually lower cased within the compound and the first letter either upper- or lower case as in “foo\_bar”

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## 3 Core concepts

(finally - we start on the fun stuff!)

### 3.0.1 L1:

- Notation
- Remind about assumed background knowledge (already known),
  - Regression (ELS ch 3, except 3.2.3, 3.2.4, 3.4, 3.7, 3.8)
- Statistical decision theoretic framework (partly new: ELS 2.4)

### 3.0.2 L2: continue with the same framework but for classification

Read to remind yourself of previous knowledge

- Classification (ELS ch 4.1-4.5, except 4.4.4)

### 3.0.3 L2-L4: Then, cover new aspects for

- Model selection and assessment (ELS Ch 7.1-7.6, 7.10-7.12), including statistical learning and the bias-variance trade-off (ELS ch 2)
  - How to handle missing data in data analyses (ELS 9.6)
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### 3.1 Notation

(mainly from ELS)

We will only consider supervised methods.

- Response  $Y$  (or  $G$ ): dependent variable, outcome, usually univariate (but may be multivariate)
  - quantitative  $Y$ : for regression
  - qualitative, categorical  $G$ : for classification, some times dummy variable coding used (named one-hot coding in machine learning)
- Covariates  $X_1, X_2, \dots, X_p$ : “independent variables”, predictors, features
  - continuous, discrete: used directly
  - categorical, discrete: often dummy variable coding used

We aim to construct a rule, function, learner:  $f(X)$ , to predict  $Y$  (or  $G$ ).

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Random variables and (column) vectors are written as uppercase letters  $X$ , and  $Y$ , while observed values are written with lowercase  $(x, y)$ . (Dimensions specified if needed.)

Matrices are presented with bold face:  $X$ , often  $N \times (p + 1)$ .

ELS uses boldface also for  $x_j$  being a vector of all  $N$  observations of variable  $j$ , but the vector of observed variables for observation  $i$  is just  $x_i$ .

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Both the response *and covariates* will be considered to be random, and drawn from some joint distribution  $P(X_1, X_2, \dots, X_p, Y) = P(X, Y)$  or  $P(X, G)$ .

Conditional distribution:  $P(X, Y) = P(Y | X)P(X)$  or  $P(Y | X = x)P(X = x)$

and double expectation is often used

$$E[L(Y, f(X))] = E_{X,Y}[L(Y, f(X))] = E_X E_{Y|X}[L(Y, f(X))]$$

where  $L$  is a loss function (to be defined next) and  $f(X)$  some function to predict  $Y$  (or  $G$ ).

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## 3.2 Training set

(ELS 2.1)

A set of size  $N$  of independent pairs  $(x_i, y_i)$  is called the *training set* and often denoted  $T$ .

The training data is used to estimate the unknown function  $f$ .

### 3.2.1 Test data

Test data is in general thought of as future data, and plays an important role in both

- model selection (finding the best model among a candidate set) and also for
- model assessment (assess the performance of the fitted model on future data).

We will consider theoretical results for future test data, and also look at different ways to split or resample available data.

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## 3.3 Group discussion

Two core regression methods are multiple linear regression (MLR) and  $k$ -nearest neighbour (kNN).

For the two methods

- Set up the formal definition for  $f$ , and model assumptions made
- What top results do you remember? Write them down.
- What are challenges?
- If time: What changes need to be done to each of the two methods for classification?

### 3.3.1 Regression and MLR

#### Resources

(mostly what we learned in TMA4267, or ELS ch 3, except 3.2.3, 3.2.4, 3.4, 3.7, 3.8)

- From TMA4268: [Overview](#) and in particular [Module 3: Linear regression](#)
- From TMA4315: [Overview](#) and in particular [Module 2: MLR](#)

For  $k$ NN see also Problem 1 of the [TMA4268 2018 exam](#) with [solutions](#)

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## 4 Statistical decision theoretic framework

(ELS ch 2.4)

is a mathematical framework for developing models  $f$  - and assessing optimality.

First, regression:

- $X \in \mathfrak{R}^p$
- $Y \in \mathfrak{R}$
- $P(X, Y)$  joint distribution of covariates and respons

Aim: find a function  $f(X)$  for predicting  $Y$  from some inputs  $X$ .

Ingredients: Loss function  $L(Y, f(X))$  - for *penalizing errors in the prediction*.

Criterion for choosing  $f$ : Expected prediction error (EPE)

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$$\text{EPE}(f) = \mathbb{E}_{X,Y}[L(Y, f(X))] = \int_{x,y} L(y, f(x))p(x, y)dx dy$$

Choose  $f$  to minimize the  $\text{EPE}(f)$ .

What is the most popular loss function for regression?

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## 4.1 Squared error loss

$$\text{EPE}(f) = \mathbb{E}_{X,Y}[L(Y, f(X))] = \mathbb{E}_X \mathbb{E}_{Y|X}[(Y - f(X))^2 | X]$$

We want to minimize EPE, and see that it is sufficient to minimize  $\mathbb{E}_{Y|X}[(Y - f(X))^2 | X]$  for each  $X = x$  (pointwise):

$$f(x) = \operatorname{argmin}_c \mathbb{E}_{Y|X}[(Y - c)^2 | X = x]$$

This gives as result the conditional expectation - the best prediction at any point  $X = x$ :

$$f(x) = \mathbb{E}[Y | X = x]$$

Proof: by differentiating and setting equal 0.

In practice: need to estimate  $f$ .

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### 4.1.1 Linear regression

Conditionally (known from before): if we assume that  $(X, Y) \sim N_{p+1}(\mu, \Sigma)$  then we have seen (TMA4267) that  $\mathbb{E}(Y | X)$  is linear in  $X$  and  $\text{Cov}(Y | X)$  is independent of  $X$ .

Then we know we get  $\hat{\beta} = (X^T X)^{-1} X^T Y$  (with matrices) using OLS or MLE.

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But, also if we assume an approximate linear model:  $f(x) \approx x^T \beta$

Marginally:  $\operatorname{argmin}_{\beta} \mathbb{E}[(Y - X^T \beta)^2]$  gives  $\beta = \mathbb{E}[X X^T]^{-1} \mathbb{E}[X Y]$  (now random vectors).

We may replace expectations with averages in training data to estimate  $\beta$ .

This is not conditional on  $X$ , but we have assumed a linear relationship.

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## 4.2 Absolute loss

Regression with absolute (L1) loss:  $L(Y, f(X)) = |Y - f(X)|$  gives  $\hat{f}(x) = \text{median}(Y \mid X = x)$ .

Proof: for example pages 8-11 of [https://getd.libs.uga.edu/pdfs/ma\\_james\\_c\\_201412\\_ms.pdf](https://getd.libs.uga.edu/pdfs/ma_james_c_201412_ms.pdf)

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## 5 Exercises

### 5.1 Quadratic loss and decision theoretic framework

Prove that  $f(x) = E[Y \mid X = x]$  for the quadratic loss.

### 5.2 Curse of dimensionality

Read pages 22-23 and then answer Exercise 2.3 - which is to “Derive equation (2.24).”

Important take home messages:

- All sample points are close to an edge of the sample.
- If data are uniformly distributed in an hypercube in  $p$  dimensions, we need to cover  $r^{1/p}$  of the the range of each input variable to capture a fraction  $r$  of the observations.

### 5.3 Expected training and test MSE for linear regression

Do exercise 2.9.

Important take home message: We have proven (for MLR) that the expected test MSE is always at least as large as the expected training MSE.

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## 6 Solutions to exercises

Please try yourself first, or take a small peek - and try some more - before fully reading the solutions. Report errors or improvements to [Mette.Langaas@ntnu.no](mailto:Mette.Langaas@ntnu.no). (The solutions given here are very similar to the UiO STK-IN4300 solutions, see link under References.)

All except solution to 7.9 available.

- Quadratic loss: Page 8 of [https://getd.libs.uga.edu/pdfs/ma\\_james\\_c\\_201412\\_ms.pdf](https://getd.libs.uga.edu/pdfs/ma_james_c_201412_ms.pdf)
- [2.3](#)
- [2.9](#)

## 7 References

- [ELS official errata](#): and choose “Errata” in the left menu
- [ELS solutions to exercises](#)
- [ELS solutions from UiO](#)
- [Camel\\_case](#)
- [Snake\\_case](#)