Introduction to Machine Learning
Problems Unit 4: Model Order Selection

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1. For each of the following pairs of true functions $f_0(\mathbf{x})$ and model classes $f(\mathbf{x}, \boldsymbol{\beta})$ determine: (i) if the model class is linear; (ii) if there is no under-modeling; and (iii) if there is no under-modeling, what is the true parameter?

   (a) $f_0(x) = 1 + 2x$, $f(x, \boldsymbol{\beta}) = \beta_0 + \beta_1 x + \beta_2 x^2$

   (b) $f_0(x) = 1 + 1/(2 + 3x)$, $f(x, a_0, a_1, b_0, b_1) = (a_0 + a_1 x)/(b_0 + b_1 x)$.

   (c) $f_0(x) = (x_1 - x_2)^2$ and
$$f(\mathbf{x}, a, b_1, b_2, c_1, c_2) = a + b_1 x_1 + b_2 x_2 + c_1 x_1^2 + +c_2 x_2^2.$$

2. You want to fit an exponential model of the form,
$$y \approx \widehat{y} = \sum_{j=0}^{d} \beta_j e^{-ju/d},$$
where the input u and output y are scalars. You are given python functions:

```
model = LinearRegression()
model.fit(X,y)            # Fits a linear model for a data matrix X
yhat = model.predict(X)   # Predicts values
```

   Using these functions, write python code that, given vectors `u` and `y`:

   - Splits the data into training and test using half the samples for each.
   - Fits models of order `dtest = [1,2,...,10]` on the training data.
   - Selects the model with the lowest mean squared error.

3. Suppose we want to fit a model,
$$y \approx \widehat{y} = f(x, \beta) = \beta x^2.$$
We get data (x_i, y_i), $i = 1, \ldots, N$ and compute the estimate,
$$\widehat{\beta} = \frac{\sum_{i=1}^{N} y_i}{\sum_{i=1}^{N} x_i^2}.$$
Note: This is not optimal least-squares estimator. But, it is easier to analyze. For each case below compute the bias,
$$\text{Bias}(x) := \mathbb{E}(f(x, \widehat{\beta})) - f(x, \beta_0),$$
as a function of the test point x, true parameter β_0 and training data x_i.

(a) The training data has no noise: $y_i = f(x_i, \beta_0)$.

(b) The training data is $y_i = f(x_i, \beta_0) + \epsilon_i$ where the noise is i.i.d. $\epsilon_i \sim \mathcal{N}(0, \sigma^2)$.

(c) The training data is $y_i = f(x_i + \epsilon_i, \beta_0)$ where the noise is i.i.d. $\epsilon_i \sim \mathcal{N}(0, \sigma^2)$.

4. In this problem, we will see how to calculate the bias when there is undermodeling. Suppose that training data (x_i, y_i), $i = 1, \ldots, n$ is fit using a simple linear model of the form,

$$\hat{y} = f(x, \boldsymbol{\beta}) = \beta_0 + \beta_1 x.$$

However, the true relation between x and y is given

$$y = f_0(x), \quad f_0(x) = \beta_{00} + \beta_{01} x + \beta_{02} x^2,$$

where the "true" function $f_0(x)$ is quadratic and $\boldsymbol{\beta}_0 = (\beta_{00}, \beta_{01}, \beta_{02})$ is the vector of the true parameters. There is no noise.

(a) Write an expression for the least-squares estimate $\widehat{\boldsymbol{\beta}} = (\widehat{\beta}_0, \widehat{\beta}_1)$ in terms of the training data (x_i, y_i), $i = 1, \ldots, n$. These expressions will involve multiple steps. You do not need to simplify the equations. Just make sure you state clearly how one would compute $\widehat{\boldsymbol{\beta}}$ from the training values.

(b) Using the fact that $y_i = f_0(x_i)$ in the training data, write the expression for $\boldsymbol{\beta} = (\widehat{\beta}_0, \widehat{\beta}_1)$ in terms of the values x_i and the true parameter values $\boldsymbol{\beta}_0$. Again, you do not need to simplify the equations. Just make sure you state clearly how one would compute $\widehat{\boldsymbol{\beta}}$ from the true parameter vector $\boldsymbol{\beta}_0$ and $\mathbf{x}$.

(c) Suppose that the true parameters are $\boldsymbol{\beta}_0 = (1, 2, -1)$ and the model is trained using 10 values x_i uniformly spaced in $[0, 1]$. Write a short python program to compute the estimate parameters $\widehat{\boldsymbol{\beta}}$. Plot the estimated function $f(x, \widehat{\boldsymbol{\beta}})$ and true function $f_0(x)$ for $x \in [0, 3]$.

(d) For what value x in this range $x \in [0, 3]$ is the bias $\text{Bias}^2(x) = (f(x, \widehat{\boldsymbol{\beta}}) - f_0(x))^2$ largest?

5. A medical researcher wishes to evaluate a new diagnostic test for cancer. A clinical trial is conducted where the diagnostic measurement y of each patient is recorded along with attributes of a sample of cancerous tissue from the patient. Three possible models are considered for the diagnostic measurement:

- Model 1: The diagnostic measurement y depends linearly only on the cancer volume.
- Model 2: The diagnostic measurement y depends linearly on the cancer volume and the patient's age.
- Model 3: The diagnostic measurement y depends linearly on the cancer volume and the patient's age, but the dependence (slope) on the cancer volume is different for two types of cancer – Type I and II.

(a) Define variables for the cancer volume, age and cancer type and write a linear model for the predicted value $\hat{y}$ in terms of these variables for each of the three models above. For Model 3, you will want to use one-hot coding.

(b) What are the numbers of parameters in each model? Which model is the most complex?

(c) Since the models in part (a) are linear, given training data, we should have $\hat{\mathbf{y}} = \mathbf{A}\boldsymbol{\beta}$ where $\hat{\mathbf{y}}$ is the vector of predicted values on the training data, $\mathbf{A}$ is a feature matrix and $\boldsymbol{\beta}$ is the vector of parameters. To test the different models, data is collected from 100 patients. The records of the first three patients are shown below:

Patient ID	Measurement y	Cancer type	Cancer volume	Patient age
12	5	I	0.7	55
34	10	II	1.3	65
23	15	II	1.6	70
$\vdots$	$\vdots$	$\vdots$	$\vdots$	$\vdots$

Based on this data, what would be the values of first three rows of the three $\mathbf{A}$ matrices be for the three models in part (a)?

(d) To evaluate the models, 10-fold cross validation is used with the following results.

Model	Mean training RSS	Mean test RSS	Test RSS std deviation
1	2.0	2.01	0.03
2	0.7	0.72	0.04
3	0.65	0.70	0.05

All RSS values are per sample, and the last column is the (biased) standard deviation – not the standard error. Which model should be selected based on the "one standard error rule"?