Lecture 12

Simple Linear Regression

EECS 398: Practical Data Science, Spring 2025

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Agenda 📆

- Empirical risk minimization.
- Towards simple linear regression.
- Minimizing mean squared error for the simple linear model.
- Correlation.
- Interpreting the formulas.

There are several important videos for Lectures 11 and 12; they are all in this YouTube playlist.

Empirical risk minimization

The modeling recipe

- Last lecture, we made two full passes through our modeling recipe.

    1. Choose a model.

    2. Choose a loss function.

    3. Minimize average loss to find optimal model parameters.

Empirical risk minimization

- The formal name for the process of minimizing average loss is **empirical risk minimization**; another name for "average loss" is **empirical risk**.
- When we use the squared loss function, $L_{\text{sq}}(y_i, h) = (y_i - h)^2$, the corresponding empirical risk is mean squared error:

$$R_{\text{sq}}(h) = \frac{1}{n} \sum_{i=1}^{n} (y_i - h)^2 \implies h^* = \text{Mean}(y_1, y_2, \dots, y_n)$$

- When we use the absolute loss function, $L_{\text{abs}}(y_i, h) = |y_i - h|$, the corresponding empirical risk is mean absolute error:

$$R_{\text{abs}}(h) = \frac{1}{n} \sum_{i=1}^{n} |y_i - h| \implies h^* = \text{Median}(y_1, y_2, \dots, y_n)$$

Empirical risk minimization, in general

- **Key idea**: If L is **any** loss function, and H is any hypothesis function, the corresponding empirical risk is:

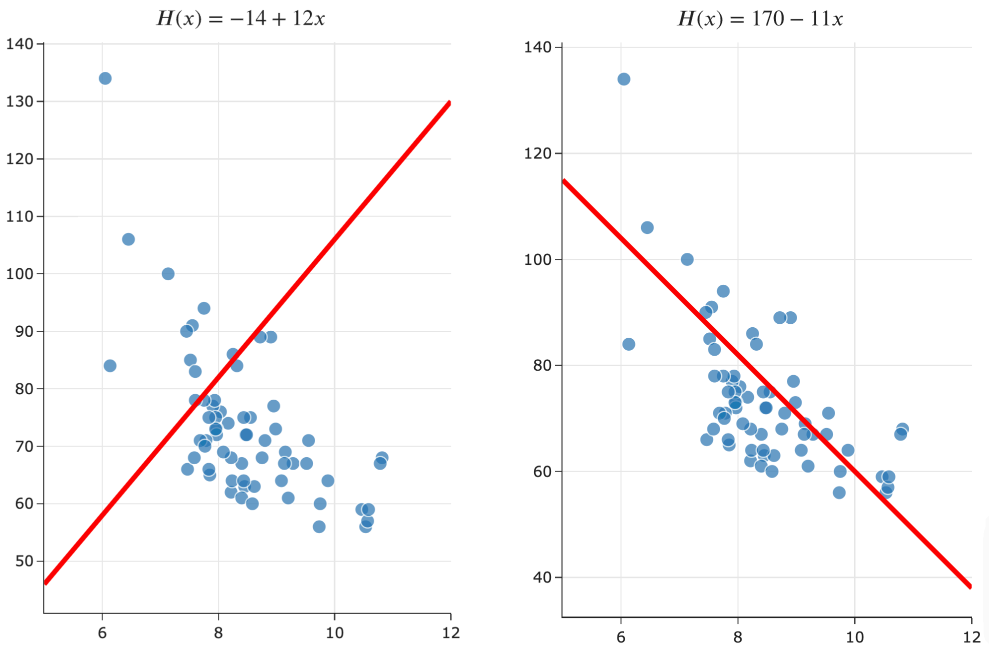
$$R(H) = \frac{1}{n} \sum_{i=1}^{n} L(y_i, H(x_i))$$

- In Homework 6 and tomorrow's discussion, there are several questions where:
  - You are given a new loss function L.
  - You have to find the optimal parameter h^* for the constant model $H(x_i) = h$.

Towards simple linear regression

Recap: Hypothesis functions and parameters

- A hypothesis function, H, takes in an x_i as input and returns a predicted y_i.
- **Parameters** define the relationship between the input and output of a hypothesis function.
- **Example**: The simple linear regression model, $H(x_i) = w_0 + w_1 x_i$, has two parameters: w_0 and w_1.



The modeling recipe

1. Choose a model.

2. Choose a loss function.

3. Minimize average loss to find optimal model parameters.

Minimizing mean squared error for the simple linear model

- We'll choose squared loss, since it's the easiest to minimize.
- Our goal, then, is to find the linear hypothesis function $H^*(x_i)$ that minimizes empirical risk:

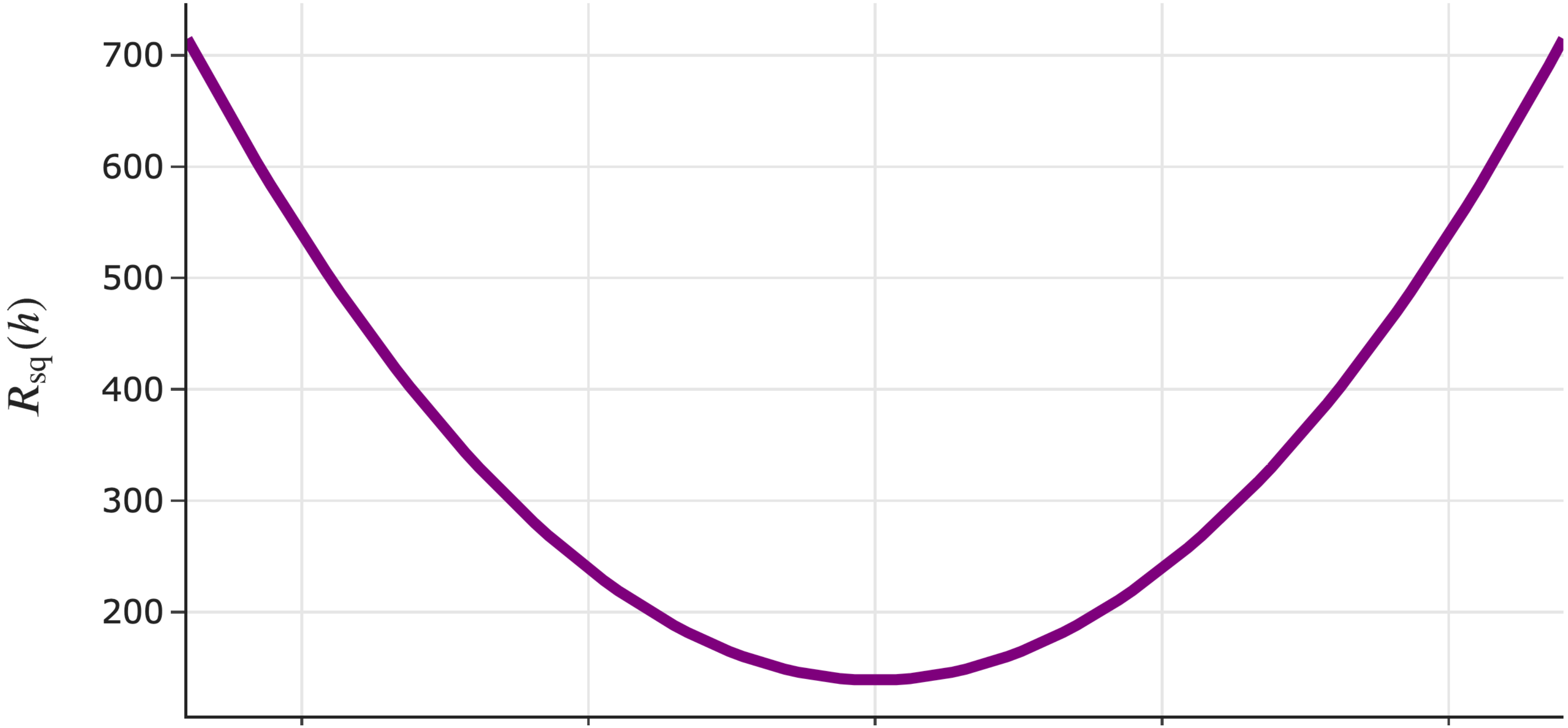
$$R_{\text{sq}}(H) = \frac{1}{n}\sum_{i=1}^{n}\left(y_i - H(x_i)\right)^2$$

- Since linear hypothesis functions are of the form $H(x_i) = w_0 + w_1 x_i$, we can re-write R_{sq} as a function of w_0 and w_1:

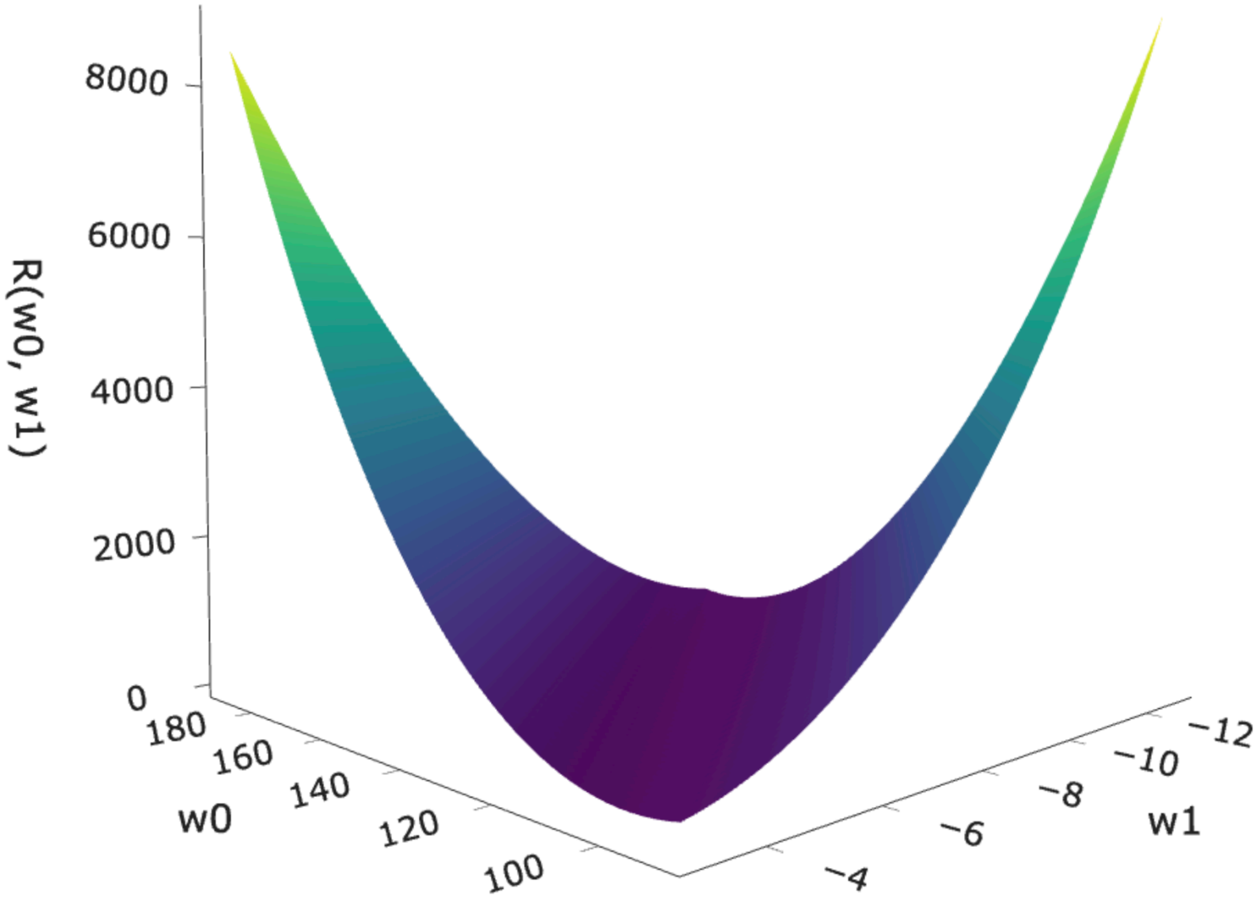
$$\boxed{R_{\text{sq}}(w_0, w_1) = \frac{1}{n}\sum_{i=1}^{n}\left(y_i - (w_0 + w_1 x_i)\right)^2}$$

- **How do we find the parameters w_0^* and w_1^* that minimize $R_{\text{sq}}(w_0, w_1)$?**

$$R_{\text{sq}}(h) = \frac{1}{5}\left((72-h)^2 + (90-h)^2 + (61-h)^2 + (85-h)^2 + (92-h)^2\right)$$



For the constant model, the graph of $R_{\text{sq}}(h)$ looked like a parabola.



The graph of $R_{\text{sq}}(w_0, w_1)$ for the simple linear regression model is 3 dimensional **bowl**, and is called a **loss surface**.

Minimizing mean squared error for the simple linear model

Minimizing multivariate functions

- Our goal is to find the parameters w_0^* and w_1^* that minimize mean squared error:

$$R_{\text{sq}}(w_0, w_1) = \frac{1}{n} \sum_{i=1}^{n} (y_i - (w_0 + w_1 x_i))^2$$

- R_{sq} is a function of two variables: w_0 and w_1, and is a bowl-like shape in 3D.
- To minimize a function of multiple variables:
  - Take partial derivatives with respect to each variable.
  - Set all partial derivatives to 0 and solve the resulting system of equations.
  - Ensure that you've found a minimum, rather than a maximum or saddle point (using the second derivative test for multivariate functions).
- To save time, we won't do the derivation live in class, but you are responsible for it! Here's a video of me walking through it, and the slides will be annotated with it.

Example

Find the point (x, y, z) at which the following function is minimized.

$$f(x, y) = x^2 - 8x + y^2 + 6y - 7$$

Minimizing mean squared error

$$R_{\text{sq}}(w_0, w_1) = \frac{1}{n} \sum_{i=1}^{n} \left(y_i - (w_0 + w_1 x_i)\right)^2$$

To find the w_0^* and w_1^* that minimize $R_{\text{sq}}(w_0, w_1)$, we'll:

1. Find $\frac{\partial R_{\text{sq}}}{\partial w_0}$ and set it equal to 0.
2. Find $\frac{\partial R_{\text{sq}}}{\partial w_1}$ and set it equal to 0.
3. Solve the resulting system of equations.

$$R_{\text{sq}}(w_0, w_1) = \frac{1}{n} \sum_{i=1}^{n} \left(y_i - (w_0 + w_1 x_i)\right)^2$$

$$\frac{\partial R_{\text{sq}}}{\partial w_0} =$$

$$R_{\text{sq}}(w_0, w_1) = \frac{1}{n} \sum_{i=1}^{n} (y_i - (w_0 + w_1 x_i))^2$$

$$\frac{\partial R_{\text{sq}}}{\partial w_1} =$$

Strategy

- We have a system of two equations and two unknowns (w_0 and w_1):

$$-\frac{2}{n}\sum_{i=1}^{n}(y_i - (w_0 + w_1 x_i)) = 0 \qquad -\frac{2}{n}\sum_{i=1}^{n}(y_i - (w_0 + w_1 x_i))x_i = 0$$

- To proceed, we'll:

  1. Solve for w_0 in the first equation.

     The result becomes w_0^*, because it's the "best intercept."

  2. Plug w_0^* into the second equation and solve for w_1.

     The result becomes w_1^*, because it's the "best slope."

Solving for w_0^*

$$-\frac{2}{n}\sum_{i=1}^{n}(y_i - (w_0 + w_1 x_i)) = 0$$

Solving for w_1^*

$$-\frac{2}{n}\sum_{i=1}^{n}(y_i - (w_0 + w_1 x_i))x_i = 0$$

Least squares solutions

- We've found that the values w_0^* and w_1^* that minimize R_{sq} are:

$$w_1^* = \frac{\displaystyle\sum_{i=1}^n (y_i - \bar{y})x_i}{\displaystyle\sum_{i=1}^n (x_i - \bar{x})x_i} \qquad\qquad w_0^* = \bar{y} - w_1^* \bar{x}$$

where:

$$\bar{x} = \frac{1}{n}\sum_{i=1}^n x_i \qquad\qquad \bar{y} = \frac{1}{n}\sum_{i=1}^n y_i$$

- **These formulas work, but let's re-write w_1^* to be a little more symmetric.**

An equivalent formula for w_1^*

- Claim:

$$w_1^* = \frac{\displaystyle\sum_{i=1}^{n}(y_i - \bar{y})x_i}{\displaystyle\sum_{i=1}^{n}(x_i - \bar{x})x_i} = \frac{\displaystyle\sum_{i=1}^{n}(x_i - \bar{x})(y_i - \bar{y})}{\displaystyle\sum_{i=1}^{n}(x_i - \bar{x})^2}$$

- Proof:

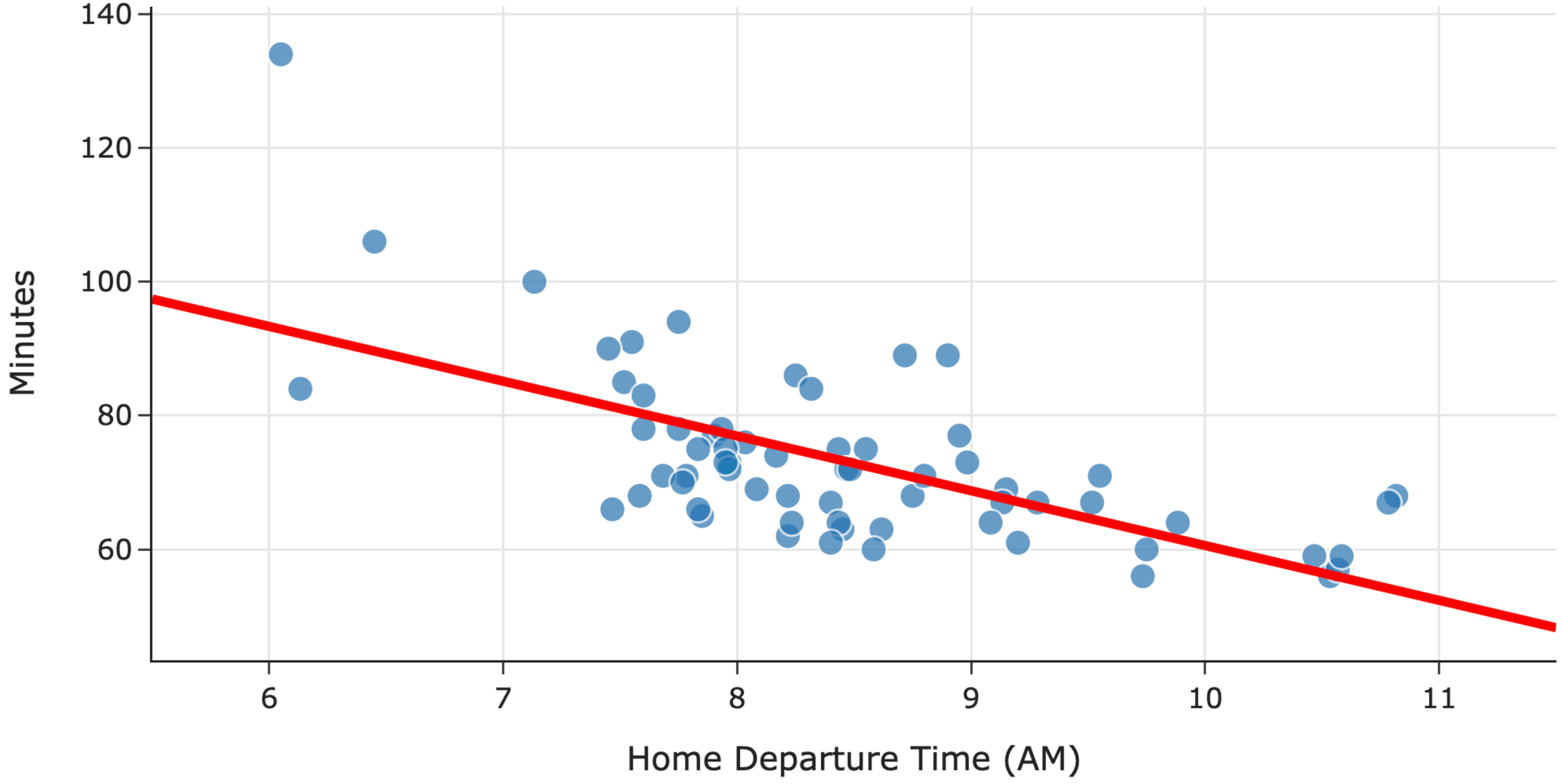
Least squares solutions

- The **least squares solutions** for the intercept w_0 and slope w_1 are:

$$\boxed{w_1^* = \frac{\sum_{i=1}^{n}(x_i - \bar{x})(y_i - \bar{y})}{\sum_{i=1}^{n}(x_i - \bar{x})^2} \qquad\qquad w_0^* = \bar{y} - w_1^* \bar{x}}$$

- We say w_0^* and w_1^* are **optimal parameters**, and the resulting line is called the **regression line**.
- The process of minimizing empirical risk to find optimal parameters is also called "**fitting to the data**."
- To make predictions about the future, we use $\boxed{H^*(x_i) = w_0^* + w_1^* x_i}$.

Predicted Commute Time = 142.25 - 8.19 * Departure Hour



Question 🤔

Answer at practicaldsc.org/q

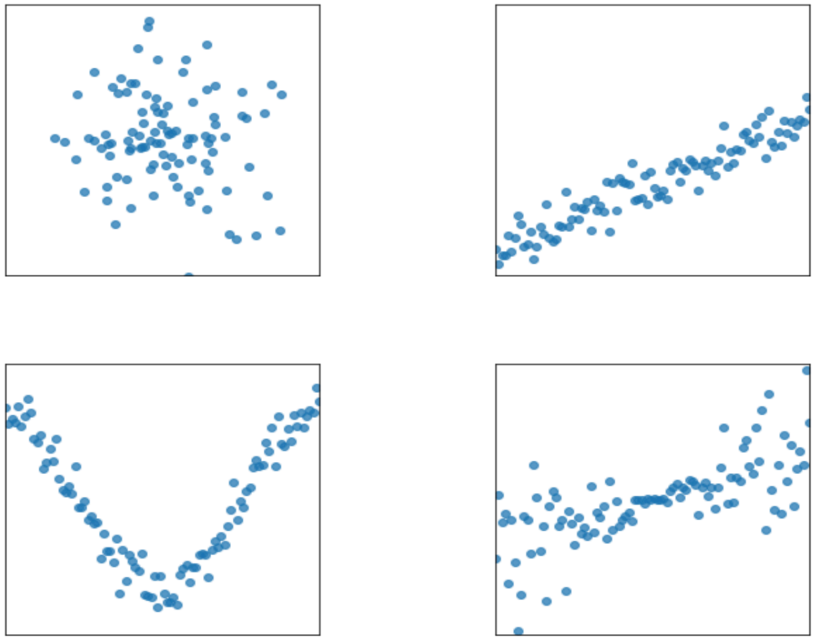
Consider a dataset with just two points, $(2, 5)$ and $(4, 15)$. Suppose we want to fit a linear hypothesis function to this dataset using squared loss. What are the values of w_0^* and w_1^* that minimize empirical risk?

- A. $w_0^* = 2$, $w_1^* = 5$
- B. $w_0^* = 3$, $w_1^* = 10$
- C. $w_0^* = -2$, $w_1^* = 5$
- D. $w_0^* = -5$, $w_1^* = 5$

Correlation

Quantifying patterns in scatter plots

- The **correlation coefficient**, r, is a measure of the strength of the **linear association** of two variables, x and y.
- Intuitively, it measures how tightly clustered a scatter plot is around a straight line.
- It ranges between -1 and 1.



The correlation coefficient

- The correlation coefficient, r, is defined as the **average of the product of x and y, when both are *standardized***.
- Let σ_x be the standard deviation of the x_is, and $\bar{x}$ be the mean of the x_is.
- x_i standardized is $\frac{x_i - \bar{x}}{\sigma_x}$.
- The correlation coefficient, then, is:

$$r = \frac{1}{n} \sum_{i=1}^{n} \left(\frac{x_i - \bar{x}}{\sigma_x} \right) \left(\frac{y_i - \bar{y}}{\sigma_y} \right)$$

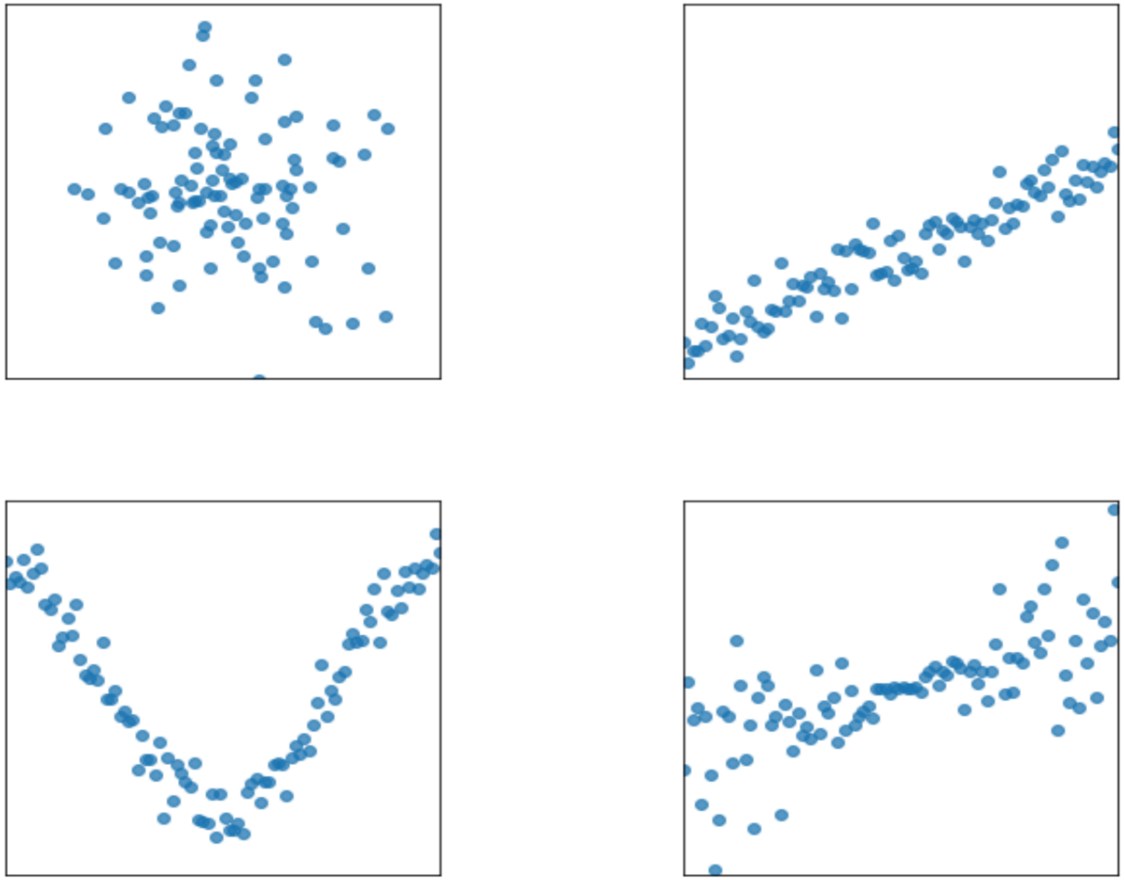
The correlation coefficient, visualized

r = -0.121

r = 0.949

r = 0.052

r = 0.704



Another way to express w_1^*

- It turns out that w_1^*, the optimal slope for the linear hypothesis function when using squared loss (i.e. the regression line), can be written in terms of r!

$$w_1^* = \frac{\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{\sum_{i=1}^n (x_i - \bar{x})^2} = r \frac{\sigma_y}{\sigma_x}$$

- It's not surprising that r is related to w_1^*, since r is a measure of linear association.
- Concise way of writing w_0^* and w_1^*:

$$w_1^* = r \frac{\sigma_y}{\sigma_x} \qquad w_0^* = \bar{y} - w_1^* \bar{x}$$

Proof that $w_1^* = r\frac{\sigma_y}{\sigma_x}$

Recap: Simple linear regression

- **Goal**: Use the modeling recipe to find the "best" simple linear hypothesis function.

1. **Model**: $H(x_i) = w_0 + w_1 x_i$.
2. **Loss function**: $L_{\text{sq}}(y_i, H(x_i)) = (y_i - H(x_i))^2$.
3. **Minimize empirical risk**: $R_{\text{sq}}(w_0, w_1) = \frac{1}{n} \sum_{i=1}^{n} (y_i - (w_0 + w_1 x_i))^2$.

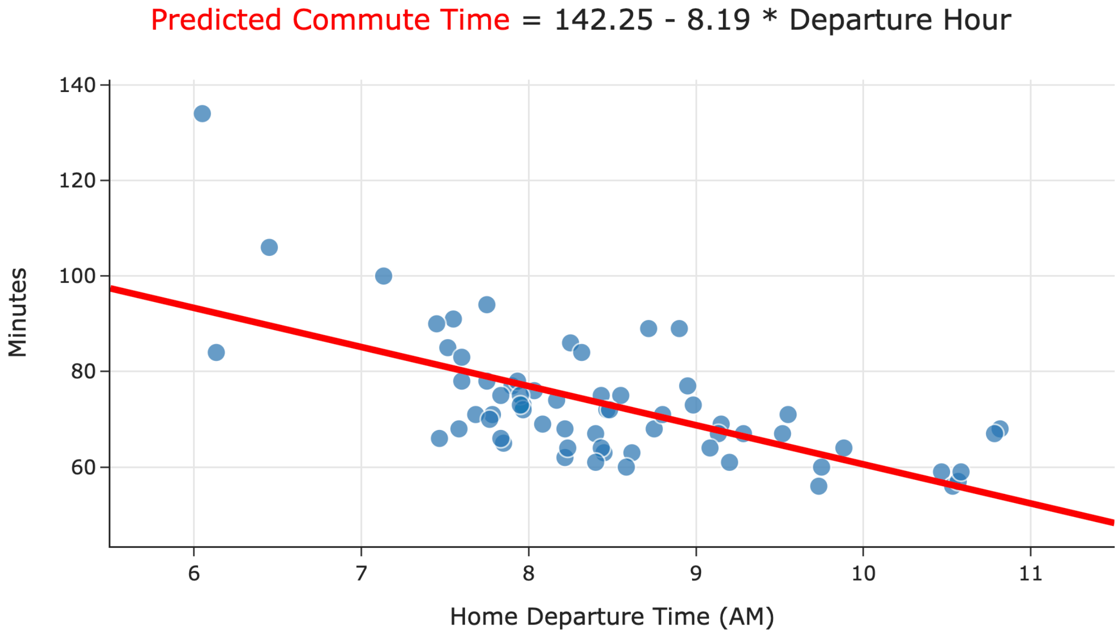
$$\implies w_1^* = \frac{\sum_{i=1}^{n} (x_i - \bar{x})(y_i - \bar{y})}{\sum_{i=1}^{n} (x_i - \bar{x})^2} = r \frac{\sigma_y}{\sigma_x} \qquad w_0^* = \bar{y} - w_1^* \bar{x}$$

- The resulting line, $H^*(x_i) = w_0^* + w_1^* x_i$, is the line that minimizes mean squared error. It's often called the **least squares regression line**.

Interpreting the formulas

Causality

- Can we conclude that leaving later **causes** you to get to school earlier?



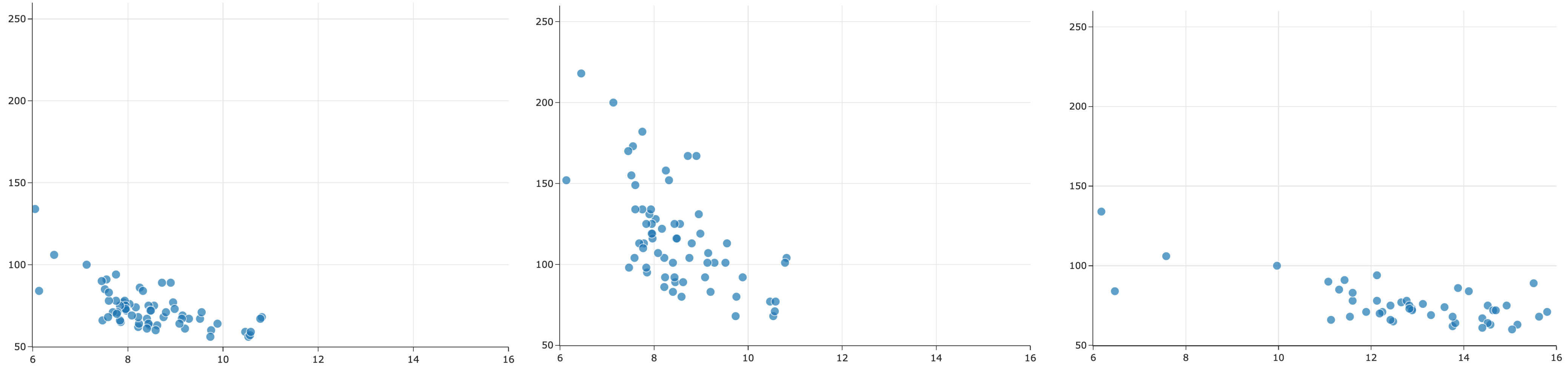
Interpreting the slope

$$w_1^* = r\frac{\sigma_y}{\sigma_x}$$

- The units of the slope are **units of y per units of x**.
- In our commute times example, in $H^*(x_i) = 142.25 - 8.19x_i$, our predicted commute time **decreases by 8.19 minutes per hour**.

Interpreting the slope

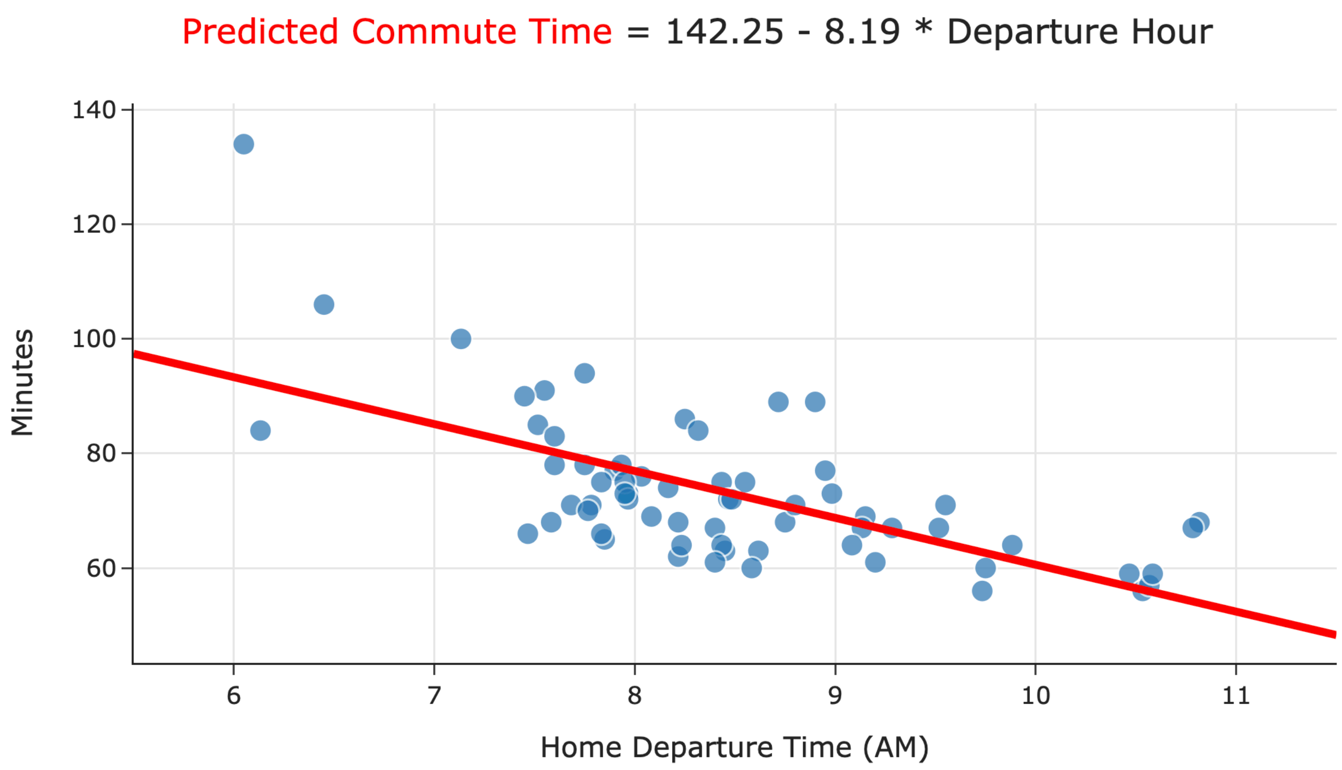
$$w_1^* = r\frac{\sigma_y}{\sigma_x}$$



- Since $\sigma_x \geq 0$ and $\sigma_y \geq 0$, the slope's sign is r's sign.
- As the y values get more spread out, σ_y increases, so the slope gets steeper.
- As the x values get more spread out, σ_x increases, so the slope gets shallower.

Interpreting the intercept

$$w_0^* = \bar{y} - w_1^* \bar{x}$$



- What are the units of the intercept?

- What is the value of $H^*(\bar{x})$?

Question 🤔

Answer at practicaldsc.org/q

We fit a regression line to predict commute times given departure hour. Then, we add 75 minutes to all commute times in our dataset. What happens to the resulting regression line?

- A. Slope increases, intercept increases.
- B. Slope decreases, intercept increases.
- C. Slope stays the same, intercept increases.
- D. Slope stays the same, intercept stays the same.