Robert Heeter 3 March 2023 ELEC 378

Problem Set #7

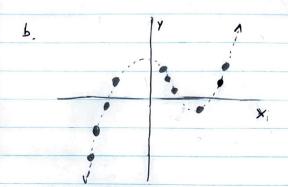
Question 1

The Crusade Against Multiple Regression Analysis by Richard Nisbett

In this article, Richard Nisbett discusses the pitfalls of "multiple regression analysis," and how correlational statistical analysis often yields conclusions that are completely unsupported by actual experimental evidence, though are often confused to be well-supported. He offers many examples of situations in which correlation is confused with causation. For example, many people may believe that consuming Vitamin E reduces one's risk of prostate cancer, while in reality an enormous number of uncontrolled/confounding variables may affect one's probability of getting prostate cancer, including diet, exercise habits, etc. A second example that Nisbett discusses is the evaluation of car safety; the frequency of deadly accidents between Volvos and Ford F-150 pickups is not necessarily indicative of the models' safety ratings, since the types of drivers for both vehicles (i.e. more reckless or more careful) also affect the chances of an accident. More broadly, cognitive processes represent a "black box," and Nisbett warns of the danger of making assumptions and drawing conclusions about cognition purely from observing behavior in correlational studies. In our work with linear regression, we determine the optimal weight parameters that, when applied to a data set, give the most accurate prediction of the actual associated value of each data point. However, the set of computed weighting parameters purely indicates the correlation "strength" of a particular feature on the expected value, not if the feature actually causes (i.e. directly affects) the expected value. In short, multiple linear regression analysis is useful for identifying impactful features, but cannot replace true experimentation for assessing causation.

2. set of training duta {xi ER, yi ER}

a. Cubic function: f(x;) = ax; 3+bx; 2+cx; +d, where a, b, c, d are constants.



The neight w have the form: $w = [a, b, c, d]^T$

Find optimizer w: will y-Xw||2 = min L(w) where L(w) \$\frac{1}{2} - \times u||^2

d(w) = (y - x ~) (y - x w) = y y - 2 w x y + w x x x

Minimum where $\nabla \mathcal{L}(\vec{x}) = 0 \rightarrow \nabla \mathcal{L}(\vec{x}) = -2x^{T}y + 2x^{T}Xw^{T} = 0$ $\therefore x^{T}y = x^{T}Xw^{T}$

Given w*, optimal solution is y= Xw* = w*[1]x; 3+w*[2]x; +w*[4]

(2)(c) Thus, the optimul least-squares predictor is determined with:

W = (x x) - x y = x y , where x and y are the data matrix and vector of training data

- d. O outliers in the data set can have a significant impact on the accuracy of the fit by skewing the verythings in the wt vector. Inspecting the dutu set before running regression can help identify earthers (i.e. graphically or comparing the data point values along one dimension). Outliers can be removed from the dutu set to improve the prediction accuracy.
- (2) In some cases, the dutu correlation matrix XX is singular or ill-conditioned, in which case (xTx) - does not exist, which makes it impossible to determine a unique wing the Moore pensose pseudoinverse (from the normal equations).

A construint must be added to w to find a unique solution, which can be done using a lagrange multiplier and a "penally," on w:

Ridge regression: well 1 / 4 - xwll 2 + x / w//,2

0

construint 2 norm squared penulty

Lasco regression: WEIRP // y - xw//2 + x // w//2

(3) Finally, it is important to ensure that the model that is fitted to the data represents the duta trend well, since the model type has an impact on the regression according. For example both of these data sets produce the same least -squares line fits, but a polynomial (probably quadratic) cure would be better suited for the second:



checking the dala visually and using intuitive mudels con help.

(2) e. The data are now vectors $x_i \in \mathbb{R}^p$, p>1Now, the data matrix has the form: $X = \begin{pmatrix} (x_1^3)^T & (x_1^2)^T & (x_1)^T & 1 \\ (x_2^3)^T & (x_2^2)^T & (x_2^2)^T & (x_2^2)^T & 1 \end{pmatrix}$ Such that X has dimensions:

In rows x 4 columns x players!

For each dimension in p, an nx4 mutrix is formed with the p'h value in each vector x; (x,3)T vector of 1's

 (x_n^3) (x_n^3) (x_n) (1)

In this case, if p >n (i.e. the dimension of each vector x; is greater than the hotal number of vectors n), then there will be too many dimensions / '

Features and corresponding weight parameters compared to data vectors /

samples. As a result, the curve may be overfit to the data, resulting in a worse overall prediction as the regression starts to fit the noise in the data rather than just the underlying trend. A good may around this is component / dimensionally reduction very PCA, which can simplify the regression problem. Constraints with ridge or lasso regression may also help produce on insightful, unique solution.

3. a. See abde and output below.

(

The dute nutrix is ill - conditioned for any of the 3 reasons:

- D N= 1.460 homes (vedois)
 - p = 33 methes (features)

n > p, but runle (x) = 31 < p, indicating that two columns of X are linearly dependent and X is ill-conditioned

- 1 The singular values of X are found along the dragonal of & where X = UEV# (SVO of X). Because 2 contains 2 singular values on the dragonal that are close to zero (10-120), X is Ill-conditioned.
- 3) The condition number of X is > 1016, so X is ill-conditioned. To be nellconditioned, the condition number must not be significantly larger than I.

Because the data matrix is ill-conditioned, its inverse cannot be computed with good acuracy.

b. See code and output below,

The minimum error from ridge regression is 12.17%, which is less than the 12.61% error from unregularized linear regression, using & (alpha) = 642, indicating a better fit for the data / predictive accorning. In addition, the feature veights from ridge regression are smaller in magnitude than those from unreg. Inneur regression, which gives better "stubility" to the neighting parameters.

Lie. deviations in one metric will not drastically affect prediction.

The graph shows how & (alpha) affects the ridge regression error and was used

to determine the optimal & value = 642 for the smallest error

c. See code and output below.

The minimum error from lasso regression is 12.44%, which is less than the 12.614. error from unregularized linear regression, using) (alphu) = 1268. indicating a better fit for the data predictive accuracy. In addition, the feature verghts from lasso regression are smuller in magnitude than those from unreg. linear regression (and many one zero), which reduces the number of parametes (neights) that impact the prediction and improves the "stability" of the weights.

- (3). (c). The graph shows how & (alphu) affects the lasco regression error and was used to determine the optimal & value = 1268 for the smallest error.
 - d. Ridge regrection with an optimized $\lambda = 642$ produces a loner overall error than lasso regression with an optimized $\lambda = 1268$, but ridge regression also gives somewhat higher parameter weights than lasso regression. Losso regression's parameter weights are smaller and many are zero, meaning those corresponding features have B impact on the home sale price. Thus, lasso regression makes it ensure to gauge which features are most important for assessing home value since it reduces the number of impactful features.

4. a. See code below.

i.e lasso regression
helps with
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impacted

b. See code below,

- c. Both the 1-norm and 2-norm distances produce low (but increasing) misclassification errors, with increasing neighbors, but the 2-norm distance error is somewhat lower for corresponding K values. See code below and outputs.

 Both methods are highly accorate (15% error) for neighbor sizes (40.
- d. Both the &-norm and I-norm distances produce higher error compared to the z-norm distance across peighbor sizes, especially in the range of 60 to 125 neighbors. See code below and outputs. The DO-norm is the worst distance metric since it produces the highest miscloscofication error for many of the neighbor sizes, Honever, at a low number of neighbors (220) all 3 distance metrics are highly accurate, giving similar misclassification errors of 13.5%. From these results, it appears that I-3 neighbors is sufficient for good digit classification.

ELEC378-HW7

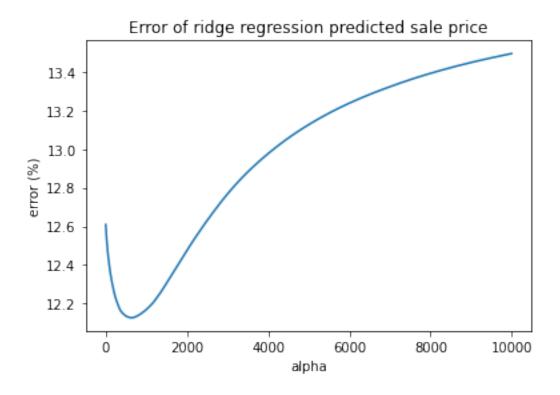
March 3, 2023

```
[1]: # ROBERT HEETER
     # ELEC 378 Machine Learning
     # 3 March 2023
     # PROBLEM SET 7
[2]: # PROBLEM 3
     import pandas as pd
     import numpy as np
     import matplotlib.pyplot as plt
     from sklearn.linear_model import Ridge
     from sklearn.linear model import Lasso
     # PART A
     df_train = pd.read_csv('train.csv')
     train_nums = df_train.select_dtypes(include='number') # select only numerical_
     \rightarrow data types
     data = train_nums.values
     X = data[:,~np.isnan(data).any(axis=0)]
     y = X[:,-1] # final column of the data set is the actual sale price
     X = np.delete(X,-1,1)
     X = X[:,1:] # remove first column of data set since sklearn centers the data
     \rightarrow with fit_intercept
     print(f'rank(X) = {np.linalg.matrix_rank(X)}')
     print(f'\ncondition(X) = {np.linalg.cond(X)}')
     print(f'\ndiagonal matrix of singular values of X from SVD:\n{np.linalg.
      \rightarrowsvd(X)[1]}')
    rank(X) = 31
```

condition(X) = 9.002876317487736e+16

```
diagonal matrix of singular values of X from SVD:
    [5.67134965e+05 1.05138316e+05 2.25324686e+04 2.23385863e+04
     2.02207361e+04 1.88648770e+04 8.55605120e+03 6.71768936e+03
     6.59551374e+03 4.52726770e+03 2.45552209e+03 2.24042028e+03
     2.11648450e+03 2.02887293e+03 1.49436222e+03 1.47319891e+03
     1.11174224e+03 6.35326262e+02 4.87043831e+02 1.02678447e+02
     3.75103609e+01 3.57223844e+01 3.03596833e+01 2.05915711e+01
     1.88469137e+01 1.60920839e+01 1.44834565e+01 1.23939117e+01
     1.07494666e+01 8.22341553e+00 6.62576816e+00 4.57155422e-11
     4.57155422e-11]
[3]: # PART B
     # ridge regression
     errors = []
     alphas = np.arange(1,10000,10)
     for a in alphas:
         clf = Ridge(alpha=a, fit_intercept=True).fit(X, y)
         y approx = clf.predict(X)
         errors.append(np.mean((np.abs(y-y_approx))/y)*100)
     plt.figure(0)
     plt.plot(alphas,errors)
     plt.xlabel('alpha')
     plt.ylabel('error (%)')
     plt.title('Error of ridge regression predicted sale price')
     print(f'\nminimum ridge regression error:\nerror (%) = {errors[(np.
      argsort(errors))[0]]}\nalpha = {alphas[(np.argsort(errors))[0]]}')
     print(f'\nridge regression predicted sale prices ($):\n{y_approx}')
     # unregularized linear regression (from HW #6)
     X_m = np.hstack((np.ones([len(X),1]),X)) # append column of 1's to data matrix_
     →to account for intercept (center of data)
     psuedo_X = np.linalg.pinv(X_m) # compute Moore-Penrose pseudoinverse, pseudo_X_
     \rightarrow = (X^T*X)^{-1} * X^T
     w = np.matmul(psuedo_X, y) # find optimal weightings, w = pseudo_X*y
     y_approx = np.matmul(X_m, w) # find calculated y (sale price) from regression,
     \hookrightarrow y_approx = X*w (+ error)
     error = np.mean((np.abs(y-y_approx))/y)*100
     print(f'\nunregularized linear regression error = {error}%')
     print(f'\nunregularized linear regression predicted sale prices ($):
```

 $\rightarrow \n{y_approx}')$

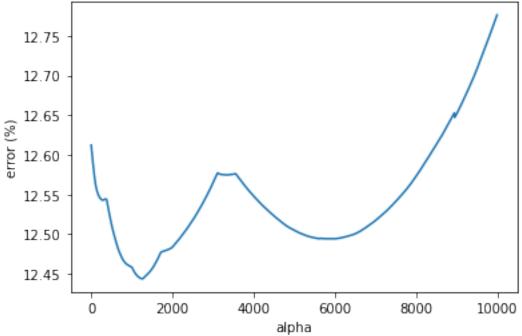


```
error (\%) = 12.126871713425226
    alpha = 641
    ridge regression predicted sale prices ($):
    [219092.52318435 185138.19951186 225390.7898255 ... 215073.285221
     137960.3811741 173184.60597563]
    unregularized linear regression error = 12.612785356701147%
    unregularized linear regression predicted sale prices ($):
    [227126.59600561 198031.51742909 222223.03138832 ... 232109.41450352
     133868.00040667 160051.06974003]
[4]: # PART C
     # lasso regression
     errors = []
     alphas = np.arange(1,10000,10)
     for a in alphas:
         clf = Lasso(alpha=a, fit_intercept=True).fit(X, y)
         y_approx = clf.predict(X)
         errors.append(np.mean((np.abs(y-y_approx))/y)*100)
```

minimum ridge regression error:

```
plt.figure(1)
plt.plot(alphas,errors)
plt.xlabel('alpha')
plt.ylabel('error (%)')
plt.title('Error of lasso regression predicted sale price')
plt.show()
print(f'\nminimum lasso regression error:\nerror (%) = {errors[(np.
→argsort(errors))[0]]}\nalpha = {alphas[(np.argsort(errors))[0]]}')
print(f'\nlasso regression predicted sale prices ($):\n{y_approx}')
# unregularized linear regression (from HW #6)
X_m = \text{np.hstack}((\text{np.ones}([\text{len}(X),1]),X)) \# append \ column \ of \ 1's \ to \ data \ matrix_{\bot})
→ to account for intercept (center of data)
psuedo_X = np.linalg.pinv(X_m) # compute Moore-Penrose pseudoinverse, pseudo_X_
\rightarrow = (X^T*X)^{-1} * X^T
w = np.matmul(psuedo X, y) # find optimal weightings, w = pseudo X*y
y_approx = np.matmul(X_m, w) # find calculated y (sale price) from regression, __
\rightarrow y_approx = X*w (+ error)
error = np.mean((np.abs(y-y_approx))/y)*100
print(f'\nunregularized linear regression error = {error}%')
print(f'\nunregularized linear regression predicted sale prices ($):
 \rightarrow \n{y approx}')
```



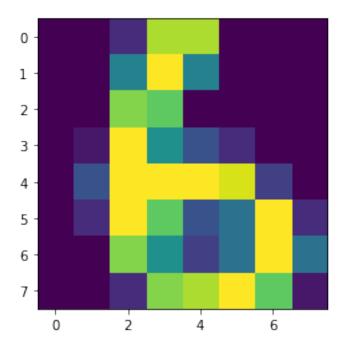


```
minimum lasso regression error:
    error (\%) = 12.443574759801088
    alpha = 1261
    lasso regression predicted sale prices ($):
    [220489.05276195 184600.14161665 225220.20127948 ... 216142.69014934
     137401.87572914 171461.8770783 ]
    unregularized linear regression error = 12.612785356701147%
    unregularized linear regression predicted sale prices ($):
    [227126.59600561 198031.51742909 222223.03138832 ... 232109.41450352
     133868.00040667 160051.06974003]
[5]: # PART D
     # assess feature weights between methodologies
     clf = Ridge(alpha=642, fit_intercept=True).fit(X, y) # ideal ridge regression_
     \hookrightarrow based on part B (alpha = 642)
     w_ridge = clf.coef_
     print(f'\nridge regression feature weights (w):\n{w_ridge}')
     clf = Lasso(alpha=1268, fit_intercept=True).fit(X, y) # ideal lasso regression_
     \rightarrow based on part C (alpha = 1268)
     w lasso = clf.coef
     print(f'\nlasso regression feature weights (w):\n{w_lasso}')
     # unregularized linear regression (from HW #6)
     X m = np.hstack((np.ones([len(X),1]),X)) # append column of 1's to data matrix_
     → to account for intercept (center of data)
     psuedo_X = np.linalg.pinv(X_m) # compute Moore-Penrose pseudoinverse, pseudo_X_
      \rightarrow = (X^T*X)^{-1} * X^T
     w_unreg = np.matmul(psuedo_X, y) # find optimal weightings, w = pseudo_X*y
     print(f'\nunregularized linear regression feature weights (w):\n{w_unreg}')
     # assess feature importance ranking between methodologies
     labels = train_nums.columns[~np.isnan(data).any(axis=0)] # remove all columns_
     → that were ignored for linear regression
     labels ridge = labels[1:-1] # remove first and last column of indices from
     \rightarrow labels
     w_i_ridge = np.flip(np.argsort(abs(w_ridge)))
     print('\nmost to least impactful features (ridge regression):')
```

print(labels_ridge[w_i_ridge])

```
labels_lasso = labels[1:-1] # remove first and last column of indices from
 \rightarrow labels
w i lasso = np.flip(np.argsort(abs(w lasso)))
print('\nmost to least impactful features (lasso regression):')
print(labels lasso[w i lasso])
labels_unreg = labels[1:-1] # remove first and last column of indices from
w i unreg = np.flip(np.argsort(abs(w unreg[1:]))) # iqnore intercept (column 0)⊔
 → for weightings
print('\nmost to least impactful features (unregularized linear regression):')
print(labels_unreg[w_i_unreg])
ridge regression feature weights (w):
[-1.55552058e+02 3.85229032e-01 1.19969562e+04 3.27696665e+03
  4.44652811e+02 3.13698905e+02 1.55685480e+01 -1.53534158e+00
  5.11712054e-01 1.45449184e+01 2.04304217e+01 2.14781631e+01
 -3.59149263e+00 3.83170922e+01 1.71994517e+03 -1.59123077e+02
 4.51543251e+02 -3.26066953e+02 -4.59738606e+03 -1.30254901e+03
  1.57408927e+03 2.91239548e+03 2.59881660e+03 3.15334669e+01
  3.16958170e+01 3.51476821e-01 2.16943227e+01 2.31244698e+01
  6.94090940e+01 -5.79388835e+01 -1.37711587e+00 -2.60037136e+01
 -6.54030253e+02]
lasso regression feature weights (w):
[-1.64394555e+02 4.41557947e-01 1.83389896e+04 2.60064477e+03
  3.61037733e+02 2.49103897e+02 2.26113866e+01 6.75178573e+00
  5.32070551e+00 3.92082510e+00 5.07011638e+01 4.94994722e+01
  2.32360589e+01 6.47168774e+00 0.00000000e+00 -0.00000000e+00
  0.00000000e+00 -0.00000000e+00 -5.07074631e+03 -0.00000000e+00
  1.24875991e+03 1.28818776e+03 6.34739681e+00 3.35499017e+01
  3.18126195e+01 -3.26757157e+00 1.11736241e+01 2.03499866e+01
  6.48542981e+01 -5.31664730e+01 -1.22594028e+00 -0.00000000e+00
 -3.35539344e+01]
unregularized linear regression feature weights (w):
[ 5.02595078e+05 -1.62672852e+02 3.96228096e-01 1.79050672e+04
  4.41879480e+03 3.46653503e+02 1.37073924e+02 1.18335979e+01
-2.72826009e+00 7.87734602e-01 9.89307245e+00 1.88377068e+01
  1.89463690e+01 -6.00030885e+00 3.17837670e+01 8.53489406e+03
  2.46720054e+03 3.57748905e+03 -1.32686163e+03 -1.05307793e+04
 -1.29277699e+04 5.13231805e+03 3.59689511e+03 1.06337499e+04
  1.39621269e+00 2.63726911e+01 -5.61939741e+00 8.72201006e+00
  1.87713841e+01 5.78859914e+01 -4.26136870e+01 -8.91247504e-01
 -1.15348621e+02 -7.57643913e+02]
```

```
most to least impactful features (ridge regression):
    Index(['OverallQual', 'BedroomAbvGr', 'OverallCond', 'Fireplaces',
           'GarageCars', 'BsmtFullBath', 'TotRmsAbvGrd', 'KitchenAbvGr', 'YrSold',
           'FullBath', 'YearBuilt', 'HalfBath', 'YearRemodAdd', 'BsmtHalfBath',
           'MSSubClass', 'ScreenPorch', 'PoolArea', 'GrLivArea', 'WoodDeckSF',
           'GarageArea', 'MoSold', '3SsnPorch', 'EnclosedPorch', '2ndFlrSF',
           '1stFlrSF', 'BsmtFinSF1', 'TotalBsmtSF', 'LowQualFinSF', 'BsmtFinSF2',
           'MiscVal', 'BsmtUnfSF', 'LotArea', 'OpenPorchSF'],
          dtype='object')
    most to least impactful features (lasso regression):
    Index(['OverallQual', 'BedroomAbvGr', 'OverallCond', 'Fireplaces',
           'TotRmsAbvGrd', 'YearBuilt', 'YearRemodAdd', 'MSSubClass',
           'ScreenPorch', 'PoolArea', '1stFlrSF', '2ndFlrSF', 'YrSold',
           'GarageArea', 'WoodDeckSF', 'LowQualFinSF', 'BsmtFinSF1', '3SsnPorch',
           'EnclosedPorch', 'BsmtFinSF2', 'GrLivArea', 'GarageCars', 'BsmtUnfSF',
           'TotalBsmtSF', 'OpenPorchSF', 'MiscVal', 'LotArea', 'KitchenAbvGr',
           'BsmtFullBath', 'BsmtHalfBath', 'MoSold', 'HalfBath', 'FullBath'],
          dtype='object')
    most to least impactful features (unregularized linear regression):
    Index(['OverallQual', 'KitchenAbvGr', 'GarageCars', 'BedroomAbvGr',
           'BsmtFullBath', 'TotRmsAbvGrd', 'OverallCond', 'Fireplaces', 'FullBath',
           'BsmtHalfBath', 'HalfBath', 'YrSold', 'YearBuilt', 'MSSubClass',
           'YearRemodAdd', 'MoSold', 'ScreenPorch', 'PoolArea', 'GrLivArea',
           'WoodDeckSF', '2ndFlrSF', '1stFlrSF', '3SsnPorch', 'BsmtFinSF1',
           'TotalBsmtSF', 'EnclosedPorch', 'LowQualFinSF', 'OpenPorchSF',
           'BsmtFinSF2', 'GarageArea', 'MiscVal', 'BsmtUnfSF', 'LotArea'],
          dtype='object')
[6]: # PROBLEM 4
     import numpy as np
     from matplotlib import pyplot as plt
     from sklearn.datasets import load_digits
     from scipy.spatial.distance import cdist
     from scipy.stats import mode
     from sklearn.model_selection import train_test_split
     # PART A
     # load digits
     digits = load_digits()
     # split digits into training and test data
```



Digit: 6

```
[7]: def knn(X_fit, y_fit, X_predict, n_neighbors=5, metric='euclidean'):

''''

inputs:

X_fit - 2D array containing all training data points

y_fit - 2D array containing all training data labels

X_predict - 2D array containing all data points to classify

n_neighbors - K

metric - see scipy.spatial.distance.cdist:

https://docs.scipy.org/doc/scipy/reference/generated/scipy.

→spatial.distance.cdist.html

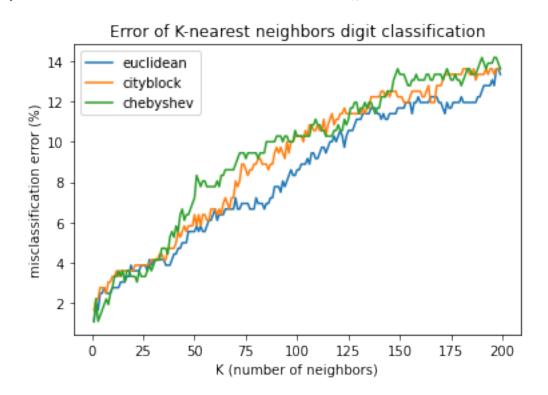
returns: a 1D array of predicted labels for X_predict.
```

```
[8]: # PART B, C, D
     metrics = ['euclidean', 'cityblock', 'chebyshev']
     plt.figure(2)
     for metric in metrics:
         print(f'\nDISTANCE METRIC = {metric}')
         errors = []
         Ks = range(1,200)
        for K in Ks:
             predictions = knn(X_fit=X_train, y_fit=y_train, X_predict=X_test,_u
      →n_neighbors=K, metric=metric)
             error = np.sum((y_test != predictions)*1)/len(predictions)*100
             errors.append(error)
             if K <= 20:
                 print(f'K = {K}; misclassification error: {error}%')
         plt.plot(Ks,errors)
     plt.legend(metrics)
     plt.xlabel('K (number of neighbors)')
     plt.ylabel('misclassification error (%)')
```

```
plt.title('Error of K-nearest neighbors digit classification')
plt.show()
```

```
DISTANCE METRIC = euclidean
K = 3; misclassification error: 1.6666666666666667%
K = 4; misclassification error: 2.5%
K = 5; misclassification error: 2.5%
K = 7; misclassification error: 2.5%
K = 8; misclassification error: 2.5%
K = 9; misclassification error: 2.5%
K = 14; misclassification error: 3.05555555555555554%
K = 15; misclassification error: 3.05555555555555554%
K = 16; misclassification error: 3.0555555555555555554%
K = 17; misclassification error: 3.333333333333333335%
K = 19; misclassification error: 3.888888888888889%
K = 20; misclassification error: 3.61111111111111107%
DISTANCE METRIC = cityblock
K = 1; misclassification error: 1.66666666666666667%
K = 2; misclassification error: 2.22222222222223%
K = 3; misclassification error: 2.222222222222223%
K = 7; misclassification error: 2.5%
K = 8; misclassification error: 3.05555555555555554%
K = 9; misclassification error: 3.055555555555555554%
K = 12; misclassification error: 3.611111111111111107%
K = 13; misclassification error: 3.3333333333333333335%
K = 14; misclassification error: 3.61111111111111107%
K = 15; misclassification error: 3.61111111111111107%
K = 16; misclassification error: 3.611111111111111107%
K = 17; misclassification error: 3.61111111111111107%
K = 18; misclassification error: 3.611111111111111107%
K = 19; misclassification error: 3.61111111111111107%
K = 20; misclassification error: 3.611111111111111107%
```

```
DISTANCE METRIC = chebyshev
K = 1; misclassification error: 1.11111111111111112%
K = 2; misclassification error: 2.22222222222223%
K = 3; misclassification error: 1.11111111111111112%
K = 5; misclassification error: 1.6666666666666667%
K = 7; misclassification error: 2.22222222222223%
K = 9; misclassification error: 2.5%
K = 12; misclassification error: 3.3333333333333333335%
K = 13; misclassification error: 3.61111111111111107%
K = 14; misclassification error: 3.3333333333333333335%
K = 15; misclassification error: 3.61111111111111107%
K = 16; misclassification error: 3.05555555555555554%
K = 17; misclassification error: 3.61111111111111107%
K = 18; misclassification error: 3.611111111111111107%
K = 19; misclassification error: 3.33333333333333335%
```



[]: