Regression + Assignment 1

(Neural Networks Implementation and Application Tutorial)

Vilém Zouhar, Noon Pokaratsiri Goldstein

17th November 2021

Overview

- Assignment 1
- Regression
- Assignment 2

Assignment 1

Organization

- Late submissions (>10mins) will not be accepted unless previously agreed upon
- Other questions?
- How long did it take?
- Tutor cue: go through the assignment
- Questions?
- Did it work?
- Were you able to collaborate?

• What is the difference between classification and regression? **



- What is the difference between classification and regression? ^(S)
- What is regression in terms of functions? ⁹



- What is the difference between classification and regression?
- What is regression in terms of functions? ⁹
 - ▶ Any function $f: F \to \mathbb{R}$ (from joint feature space to numbers)

- What is the difference between classification and regression?
- What is regression in terms of functions? ⁽⁹⁾
 - ▶ Any function $f: F \to \mathbb{R}$ (from joint feature space to numbers)
- What is *linear* regression? ⁹

• What is the difference between classification and regression?



- What is regression in terms of functions? ⁹
 - ▶ Any function $f: F \to \mathbb{R}$ (from joint feature space to numbers)
- What is *linear* regression?
 - $\hat{\mathbf{y}} = \mathbf{x}^T \cdot \boldsymbol{\beta} + \boldsymbol{\beta}_c$ (parameters $\boldsymbol{\beta}, \boldsymbol{\beta}_c$)

• What is the difference between classification and regression?



- What is regression in terms of functions? ⁹
 - ▶ Any function $f: F \to \mathbb{R}$ (from joint feature space to numbers)
- What is *linear* regression?
 - $\hat{\mathbf{y}} = \mathbf{x}^T \cdot \boldsymbol{\beta} + \boldsymbol{\beta}_c$ (parameters $\boldsymbol{\beta}, \boldsymbol{\beta}_c$)

- What is the difference between classification and regression? ⁽⁹⁾
- What is regression in terms of functions? 🧐
 - ▶ Any function $f: F \to \mathbb{R}$ (from joint feature space to numbers)
- What is *linear* regression?
 - $\hat{y} = x^T \cdot \beta + \beta_c$ (parameters β, β_c)

Which of the following are regression (and linear/polynomial) models? 9 1. 5

- $\mathbf{2} \ 4 \cdot x_1 + 5$
- $4 \cdot x_1 + 3 \cdot x_1 \cdot x_2 + 5$
- $\begin{cases}
 4 \cdot x_1 + 5 & \text{if } x_2 \ge 10 \\
 3 \cdot x_1 + 4 & \text{if } x_2 < 10
 \end{cases}$

Regression to Classification 👺 🤔



Assume that we have a function that outputs a score for every class, e.g. Predict sentiment into (positive, negative, neutral):

$$(15.0, -2.3, 4.1)$$

• How do we use this for classification?

Regression to Classification 🤔 🤔



Assume that we have a function that outputs a score for every class, e.g. Predict sentiment into (positive, negative, neutral):

$$(15.0, -2.3, 4.1)$$

- How do we use this for classification?
 - Argmax

Regression to Classification 👺 👺





Assume that we have a function that outputs a score for every class, e.g. Predict sentiment into (positive, negative, neutral):

$$(15.0, -2.3, 4.1)$$

- How do we use this for classification?
 - Argmax
- Can we get a probability distribution?

Regression to Classification 🤔 🤔



Assume that we have a function that outputs a score for every class, e.g. Predict sentiment into (positive, negative, neutral):

$$(15.0, -2.3, 4.1)$$

- How do we use this for classification?
 - Argmax
- Can we get a probability distribution?
 - Softmax: $\frac{\exp x_i}{\sum_{i} \exp x_k}$

Loss

• Why L_2 and not L_1 ?

Loss

- Why L_2 and not L_1 ?
 - We care about points that are drastially mispredicted, e.g. $L_2(-1,10)$ and not about almost correctly predicted instances $L_2(-1,-1.1)$

Loss

- Why L_2 and not L_1 ?
 - We care about points that are drastially mispredicted, e.g. $L_2(-1,10)$ and not about almost correctly predicted instances $L_2(-1,-1.1)$
 - In L_1 , these would have the same weight (gradient)

Loss

- Why L_2 and not L_1 ?
 - We care about points that are drastially mispredicted, e.g. $L_2(-1,10)$ and not about almost correctly predicted instances $L_2(-1,-1.1)$
 - ▶ In L_1 , these would have the same weight (gradient)

Regularization

• Why do we want to regularize?

Loss

- Why L_2 and not L_1 ?
 - We care about points that are drastially mispredicted, e.g. $L_2(-1,10)$ and not about almost correctly predicted instances $L_2(-1,-1.1)$
 - ▶ In L_1 , these would have the same weight (gradient)

- Why do we want to regularize?
 - Prevent overfitting, prevent reliance on noise

Loss

- Why L_2 and not L_1 ?
 - We care about points that are drastially mispredicted, e.g. $L_2(-1,10)$ and not about almost correctly predicted instances $L_2(-1,-1.1)$
 - In L_1 , these would have the same weight (gradient)

- Why do we want to regularize?
 - Prevent overfitting, prevent reliance on noise
- Ridge regression uses L_2 penalty: minimize $\arg\min L_2(\hat{Y}, Y) + \lambda ||\beta||_2^2$

Loss

- Why L_2 and not L_1 ?
 - We care about points that are drastially mispredicted, e.g. $L_2(-1, 10)$ and not about almost correctly predicted instances $L_2(-1, -1.1)$
 - ▶ In L_1 , these would have the same weight (gradient)

- Why do we want to regularize?
 - Prevent overfitting, prevent reliance on noise
- Ridge regression uses L_2 penalty: minimize arg min $L_2(\hat{Y}, Y) + \lambda ||\beta||_2^2$
- Lasso regression uses L_1 penalty: minimize arg min $L_2(\hat{Y}, Y) + \lambda ||\beta||_1$

Loss

- Why L_2 and not L_1 ?
 - We care about points that are drastially mispredicted, e.g. $L_2(-1, 10)$ and not about almost correctly predicted instances $L_2(-1, -1.1)$
 - ▶ In L_1 , these would have the same weight (gradient)

- Why do we want to regularize?
 - Prevent overfitting, prevent reliance on noise
- Ridge regression uses L_2 penalty: minimize arg min $L_2(\hat{Y}, Y) + \lambda ||\beta||_2^2$
- Lasso regression uses L_1 penalty: minimize arg min $L_2(\hat{Y}, Y) + \lambda ||\beta||_1$
- ElasticNet regression uses both: minimize arg min $L_2(\hat{Y}, Y) + \lambda_1 ||\beta||_1 + \lambda_2 ||\beta||_2^2$

• What contributes to overfitting?

- What contributes to overfitting?
 - ▶ Overfitting: little data, large model capacity, too many optimization steps

- What contributes to overfitting?
 - ▶ Overfitting: little data, large model capacity, too many optimization steps
 - ▶ Underfitting: not enough optimization steps, too strict regularization

- What contributes to overfitting?
 - ▶ Overfitting: little data, large model capacity, too many optimization steps
 - ▶ Underfitting: not enough optimization steps, too strict regularization

- What contributes to overfitting?
 - Overfitting: little data, large model capacity, too many optimization steps
 - ▶ Underfitting: not enough optimization steps, too strict regularization

Bias-variance tradeoff

Large bias corresponds to ...?

- What contributes to overfitting?
 - Overfitting: little data, large model capacity, too many optimization steps
 - Underfitting: not enough optimization steps, too strict regularization

Bias-variance tradeoff

- Large bias corresponds to ...?
 - Underfitting/small model capacity

- What contributes to overfitting?
 - Overfitting: little data, large model capacity, too many optimization steps
 - Underfitting: not enough optimization steps, too strict regularization

Bias-variance tradeoff

- Large bias corresponds to ...?Underfitting/small model capacity
- Large variance corresponds to ...?

- What contributes to overfitting?
 - Overfitting: little data, large model capacity, too many optimization steps
 - Underfitting: not enough optimization steps, too strict regularization

Bias-variance tradeoff

- Large bias corresponds to . . . ?
 - Underfitting/small model capacity
- Large variance corresponds to ...?
 - Overfitting

Assignment 2

• Any questions?

Resources

TODO