读书报告
第三章 线性模型

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引例

工资与教育水平关系

考查工人工资水平与其受教育关系：

   a 工资水平（每小时美元数）：用 Y 表示

   b 受教育程度（受教育年数）：用 X 表示

   c 其他因素，如工作经验、天生素质、工作时间等其他因素

引例

工资与教育水平关系

d 观测的数据：$(x_i, y_i), i = 1, \cdots, n$ （受访人数），

i	x_i	y_i	i	x_i	y_i
1	5.3	1.4	9	8.5	3.2
2	11.0	3.9	10	7.1	8.6
3	9	6.3	11	15	4
4	8.7	8.6	12	12.0	9.0
5	10	12	13	29	12
6	15.5	12	14	19.7	13.1
7	21	16	15	15.1	10
8	19	14.4	16	15.7	16

定义

$$y_i = \beta_0 + x_{i1}\beta_1 + \cdots + x_{i,p-1}\beta_{p-1} + e_i,\ i = 1, 2, \ldots, n$$

$$\begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{pmatrix} = \begin{pmatrix} 1 & x_{11} & \cdots & x_{1,p-1} \\ 1 & x_{11} & \cdots & x_{2,p-1} \\ \vdots & \vdots & & \vdots \\ 1 & x_{11} & \cdots & x_{n,p-1} \end{pmatrix} \begin{pmatrix} \beta_0 \\ \beta_1 \\ \vdots \\ \beta_{p-1} \end{pmatrix} + \begin{pmatrix} e_1 \\ e_2 \\ \vdots \\ e_{p-1} \end{pmatrix}$$

$$\mathbf{y} = \mathbf{X}\beta + \mathbf{e}$$

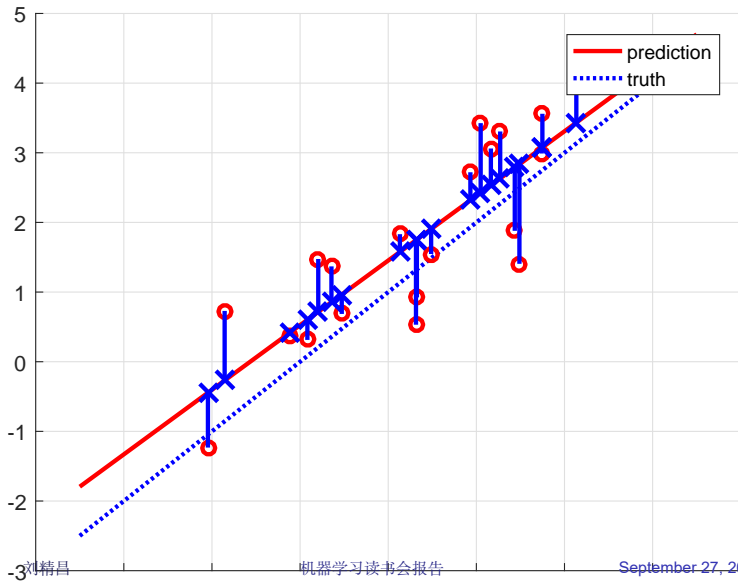$$y_i = \beta_0 + x_{i1}\beta_1 + \cdots + x_{i,p-1}\beta_{p-1} + e_i, \ i = 1, 2, \ldots, n$$

(a) 拟合值: $\hat{y}_i = \hat{\beta}_0 + x_{i1}\hat{\beta}_1 \cdots + x_{i,p-1}\hat{\beta}_{p-1}$

(b) 残差（residual）: $\varepsilon_i = y_i - \hat{y}_i = y_i - \hat{\beta}_0 - x_{i1}\hat{\beta}_1 \cdots + x_{i,p-1}\hat{\beta}_{p-1}$

(c) 残差平方和（residual sum of squares RSS）
$$RSS = \sum_{i=1}^{n} \varepsilon_i^2 = \sum_{i=1}^{n} \left(y_i - \hat{y}_i\right)^2 = \left(\hat{y} - X\hat{\beta}\right)^T \left(\hat{y} - X\hat{\beta}\right)$$

残差示意图

参数求解

最小二乘法：RSS 最小

1. $E(\overset{\wedge}{\beta}) = \left(y - X\overset{\wedge}{\beta}\right)^T \left(y - X\overset{\wedge}{\beta}\right) = y^T y - 2y^T X\overset{\wedge}{\beta} + \overset{\wedge}{\beta}^T X^T X\overset{\wedge}{\beta}$

2. $\dfrac{\partial E\left(\overset{\wedge}{\beta}\right)}{\partial \overset{\wedge}{\beta}} = 0$

3. $X^T X\overset{\wedge}{\beta} = X^T y$

4. $\overset{\wedge}{\beta} = (X^T X)^{-1} X^T y$

MLE

1. $y_i = \beta^T x_i + e_i, e_i \sim N\left(0, \sigma^2\right)$
2. $y_i \sim N\left(\beta^T x_i, \sigma^2\right)$
3. $\overset{\wedge}{\beta} \overset{\Delta}{=} \arg\max\limits_{\beta} \log p\left(D \mid \beta\right)$
4. $l\left(\beta\right) \overset{\Delta}{=} \log p\left(D \mid \beta\right) = \sum\limits_{i=1}^{n} \log p\left(y_i \mid \beta\right) =$
$\sum\limits_{i=1}^{n} \log\left[\left(\frac{1}{2\pi\sigma^2}\right)^{\frac{1}{2}} \exp\left(-\frac{1}{2\sigma^2}\left(y_i - \beta^T x_i\right)^2\right)\right] =$
$-\frac{1}{2\sigma^2}RSS - \frac{N}{2}\log\left(2\pi\sigma^2\right)$

平方和的定义

a、 总平方和 (Total Sum of Squares TSS):

$$TSS \triangleq \sum_{i=1}^{n} (y_i - \overline{y})^2, \overline{y} = \frac{1}{n} \sum_{i=1}^{n} y_i$$

b、 解释平方和（Explained Sum of Squares ESS）:

$$ESS \triangleq \sum_{i=1}^{n} \left(\hat{y}_i - \overline{\hat{y}} \right)^2, \overline{\hat{y}} = \frac{1}{n} \sum_{i=1}^{n} \hat{y}_i$$
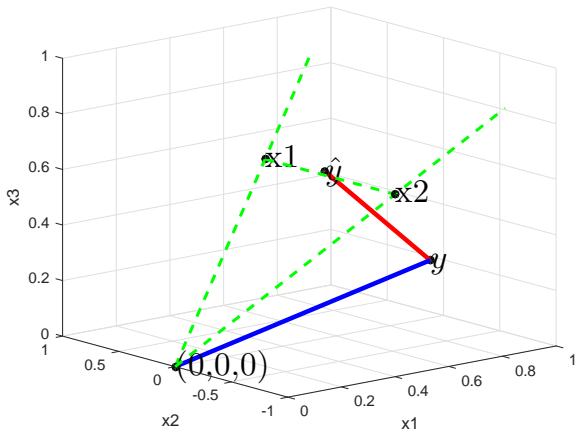
■ TSS = ESS + RSS

拟合优度

判定系数的定义

$$R^2 = \frac{ESS}{TSS}$$

判定系数的性质

- $0 \leq R^2 \leq 1$
- R^2 越接近 1, 拟合效果越好
- R^2 越接近 0, 拟合效果越差

几何解释

$$\hat{y} = X\hat{\beta} = X\left(X^T X\right)^{-1} X^T y$$

增加惩罚项

ridge regression

- $J(\beta) = \frac{1}{n}RSS + \lambda \|\beta\|_2^2$
- $\overset{\wedge}{\beta}_{ridge} = \min_{\beta} \arg J(\beta)$
- $\overset{\wedge}{\beta}_{ridge} = (\lambda I + X^T X)^{-1} X^T y$

LASSO

$$J(\beta) = \frac{1}{n}RSS + \lambda \|\beta\|_1$$

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定义

$$p\left(y|x,w\right) = Ber\left(y\left|sigm\left(w^Tx\right)\right.\right) = \left\{ \begin{array}{l} sigm\left(w^Tx\right), y = 1 \\ 1 - sigm\left(w^Tx\right), y = 0 \end{array} \right.$$

$$sigm\left(w^Tx\right) = \frac{1}{1 + e^{w^Tx}}$$

sigmoid 示意图
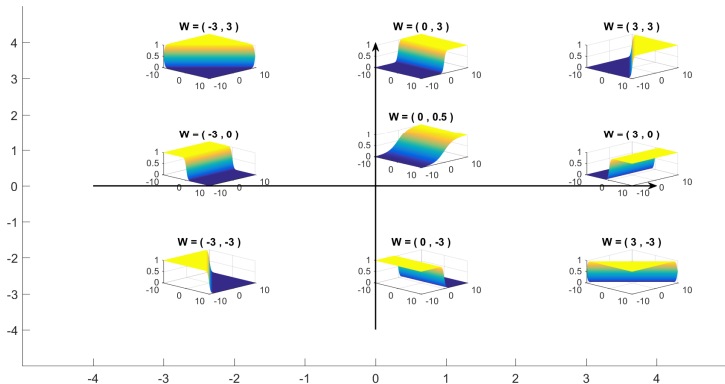
Figure: sigmoid 示意图

MLE

$$\mu_i = \textit{sigm}\left(w^T x_i\right) = \frac{1}{1 + e^{w^T x_i}}$$

$$\textit{NLL}\left(w\right) = -\sum_{i=1}^{N} \log\left(\mu_i^{\text{I}(y_i=1)} \times (1 - \mu_i)^{\text{I}(y_i=0)}\right)$$

$$= -\sum_{i=1}^{N} \left[y_i \log \mu_i + (1 - y_i) \log (1 - \mu_i)\right]$$

MLE

$$\frac{\partial \mu_i}{\partial w} = -\frac{x_i e^{w^T x_i}}{\left(1 + e^{w^T x_i}\right)^2} = -x_i \mu_i \left(1 - \mu_i\right)$$

$$\frac{\partial NLL\left(w\right)}{\partial w} = \sum_{i=1}^{N} \frac{\partial NLL\left(w\right)}{\partial \mu_i} \frac{\partial \mu_i}{\partial w}$$

$$= \sum_{i=1}^{N} \left(\frac{y_i}{\mu_i} - \frac{1 - y_i}{1 - \mu_i}\right) x_i \mu_i \left(1 - \mu_i\right)$$

$$= \sum_{i=1}^{N} \left(x_i y_i - x_i \mu_i\right)$$

$$= X^T \left(\mu - y\right)$$

$$H = \frac{\partial^2 NLL\left(w\right)}{\partial w^2} = -X^T S X, S \triangleq diag\left(\mu_i \left(1 - \mu_i\right)\right)$$

Optimization

Steepest descent

$$\theta_{k+1} = \theta_k - \eta_k g_k$$

Newton's method

$$\theta_{k+1} = \theta_k - \eta_k H_k^{-1} g_k$$

softmax

$$\left\{ \left(x^{(1)}, y^{(1)} \right), \left(x^{(2)}, y^{(2)} \right), \ldots, \left(x^{(n)}, y^{(n)} \right) \right\}, y^{(i)} \in \{1, 2, \ldots, k\}$$

$$\begin{bmatrix} p\left(y^{(i)} = 1 \,\middle|\, x^{(i)}; \theta\right) \\ p\left(y^{(i)} = 2 \,\middle|\, x^{(i)}; \theta\right) \\ \vdots \\ p\left(y^{(i)} = k \,\middle|\, x^{(i)}; \theta\right) \end{bmatrix} = \frac{1}{\sum_{j=1}^{k} e^{w_j^T x^{(i)}}} \begin{bmatrix} e^{w_1^T x^{(i)}} \\ e^{w_2^T x^{(i)}} \\ \vdots \\ e^{w_k^T x^{(i)}} \end{bmatrix}$$
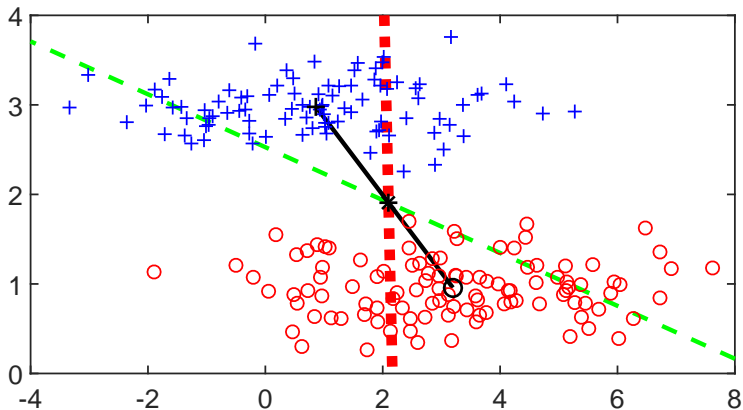
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LDA 示意图

Figure: LDA 示意图

LDA

$$J(w) = \frac{w^T S_B w}{w^T S_W w}$$

- between-class scatter matrix

$$S_B = (\mu_2 - \mu_1)(\mu_2 - \mu_1)^T$$

- within-class scatter matrix

$$S_W = \sum_{i:y_i=1} (x_i - \mu_1)(x_i - \mu_1)^T + \sum_{i:y_i=2} (x_i - \mu_2)(x_i - \mu_2)^T$$

求解

1. $J'(w) = w^T S_B w - \lambda w^T S_W w, \lambda > 0$
2. $\frac{dJ'(w)}{dw} = 0$
3. $\lambda S_w w = S_B w$
4. $S_B w = (\mu_2 - \mu_1)(\mu_2 - \mu_1)^T w = (\mu_2 - \mu_1)(m_2 - m_1)$
5. $w \propto S_w^{-1}(\mu_2 - \mu_1)$

Q & A