Regression

Victor Kitov

Table of contents

Linear regression

- Linear model $f(x,\beta)=\langle x,\beta\rangle=\sum_{i=1}^{D}\beta_i x^i$
- Define $X\in\mathbb{R}^{NxD}$, $\{X\}_{ij}$ defines the j-th feature of i-th object, $Y\in\mathbb{R}^n$, $\{Y\}_i$ - target value for i-th object.
- Ordinary least squares (OLS) method:

$$\sum_{n=1}^{N}(f(x_n,\beta)-y_n)^2=\sum_{n=1}^{N}\left(\sum_{d=1}^{D}\beta_d x_n^d-y_n\right)^2\to\min_{\beta}$$

Solution

Stationarity condition:

$$2\sum_{n=1}^{N} x_n \left(\sum_{d=1}^{D} \beta_d x_n^d - y_n \right) = 0$$

In matrix form:

$$2X^T(X\beta - Y) = 0$$

so

$$\widehat{\beta} = (X^T X)^{-1} X^T Y$$

This is the global minimum, because the optimized criteria is convex.

- Geometric interpretation of linear regression, estimated with OLS.

Linearly dependent features

- Solution $\widehat{\beta} = (X^T X)^{-1} X^T Y$ exists when $X^T X$ is non-degenerate
- Using property $rank(X) = rank(X^T) = rank(X^T X) = rank(XX^T)$
  - problem occurs when one of the features is a linear combination of the other
    - example: constant unity feature c and one-hot-encoding $e_1, e_2, ...e_K$, because $\sum_k e_k \equiv c$
    - interpretation: non-identifiability of $\widehat{\beta}$
  - solved using:
    - feature selection
    - extraction (e.g. PCA)
    - regularization.

Analysis of linear regression

Advantages:

- single optimum, which is global (for the non-singular matrix)
- analytical solution
- interpretability algorithm and solution

Drawbacks:

- too simple model assumptions (may not be satisfied)
- $X^T X$ should be non-degenerate (and well-conditioned)

Table of contents

Generalization by nonlinear transformations

Nonlinearity by x in linear regression may be achieved by applying non-linear transformations to the features:

$$x \to [\phi_0(x),\ \phi_1(x),\ \phi_2(x),\ \dots \phi_M(x)]$$

$$f(x) = \langle \phi(x), \beta \rangle = \sum_{m=0}^{M} \beta_m \phi_m(x)$$

The model remains to be linear in w, so all advantages of linear regression remain.

Typical transformations

$\phi_k(x)$	**comments**
$\exp\left\{-\frac{\lVert x-\mu\rVert^2}{s^2}\right\}$	closeness to point μ in feature space
$x^i x^j$	interaction of features
$\ln x_k$	the alignment of the distribution with heavy tails
$F^{-1}(x_k)$	conversion of atypical continious distribution to uniform[1]

[1]why?

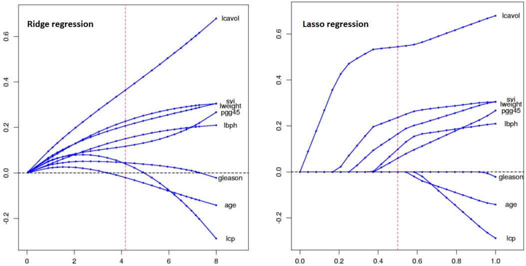
Table of contents

Regularization

- Variants of target criteria $Q(\beta)$ with regularization[2]:

$$\sum_{n=1}^{N}\left(x_n^T\beta - y_n\right)^2 + \lambda||\beta||_1 \quad \text{Lasso}$$
$$\sum_{n=1}^{N}\left(x_n^T\beta - y_n\right)^2 + \lambda||\beta||_2^2 \quad \text{Ridge}$$
$$\sum_{n=1}^{N}\left(x_n^T\beta - y_n\right)^2 + \lambda_1||\beta||_1 + \lambda_2||\beta||_2^2 \quad \text{Elastic net}$$

- Dependency of β from $\frac{1}{\lambda}$:



[2]Derive solution for ridge regression. Will it be uniquely defined for correlated features?

Linear monotonic regression

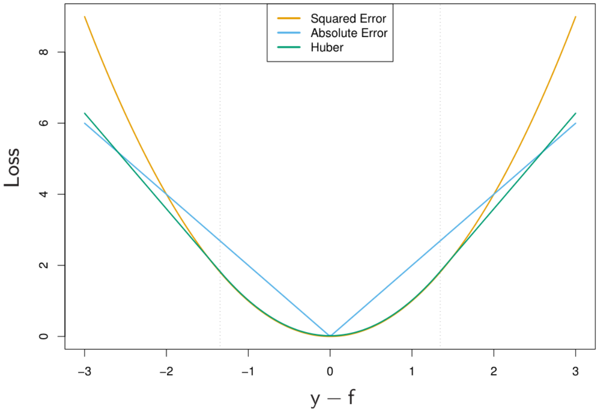
- We can impose restrictions on coefficients such as non-negativity:

$$\begin{cases} Q(\beta) = ||X\beta - Y||^2 \to \min_\beta \\ \beta_i \geq 0, \quad i = 1, 2, ...D \end{cases}$$

- Example: avaraging of forecasts of different prediction algorithms
- $\beta_i = 0$ means, that i-th component does not improve accuracy of forecasting.

Table of contents

Non-quadratic loss functions[3][4]



[3]What is the value of constant prediction, minimizing sum of squared errors?
[4]What is the value of constant prediction, minimizing sum of absolute errors?

Conditional non-constant optimization

- For $x, y \sim P(x, y)$ and prediction being made for fixed x:

$$\arg\min_{f(x)} \mathbb{E}\left\{ (f(x) - y)^2 \middle| x \right\} = \mathbb{E}[y|x]$$

$$\arg\min_{f(x)} \mathbb{E}\left\{ |f(x) - y| \,|\, x \right\} = \text{median}[y|x]$$

Table of contents

Weighted account for observations[5]

- Weighted account for observations

$$\sum_{n=1}^{N} w_n (x_n^T \beta - y_n)^2$$

- Weights may be:
    - increased for incorrectly predicted objects
        - algorithm becomes more oriented on error correction
    - decreased for incorrectly predicted objects
        - they may be considered outliers that break our model

[5] Derive solution for weighted regression.

Robust regression

- Initialize $w_1 = ... = w_N = 1/N$
  - repeat until convergence of ε_i:
    - estimate regression $\widehat{y}(x)$ using observations (x_i, y_i) with weights w_i.
    - re-estimate $\varepsilon_i = \widehat{y}(x_i) - y_i$, $i = 1, 2, ...N$.
    - recalculate $w_i = w(\varepsilon_i)$ with $\varepsilon_1, ...\varepsilon_N$
    - normalize weights $w_i = \frac{w_i}{\sum_{n=1}^{N} w_n}$

Table of contents

Local constant regression

- Names: Nadaraya-Watson regression, kernel regression
- For each x assume $f(x) = const = \alpha$, $\alpha \in \mathbb{R}$.

$$Q(\alpha, X_{training}) = \sum_{i=1}^{N} w_i(x)(\alpha - y_i)^2 \to \min_{\alpha \in \mathbb{R}}$$

- Weights depend on the proximity of training objects to the predicted object:

$$w_i(x) = K\left(\frac{\rho(x, x_i)}{h}\right)$$

- From stationarity condition $\frac{\partial Q}{\partial \alpha} = 0$ obtain optimal $\widehat{\alpha}(x)$:

$$f(x, \alpha) = \widehat{\alpha}(x) = \frac{\sum_i y_i w_i(x)}{\sum_i w_i(x)} = \frac{\sum_i y_i K\left(\frac{\rho(x,x_i)}{h}\right)}{\sum_i K\left(\frac{\rho(x,x_i)}{h}\right)}$$

Comments

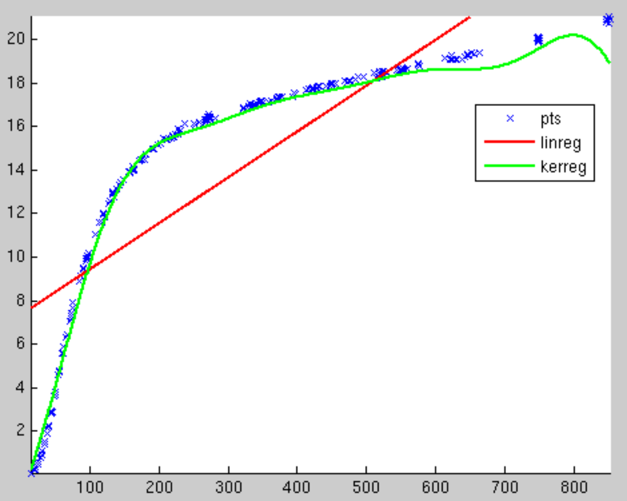
Under certain regularity conditions $g(x, \alpha) \xrightarrow{P} E[y|x]$
Typically used kernel functions[6]:

$$
\begin{aligned}
K_G(r) &= e^{-\frac{1}{2}r^2} - \text{Gaussian kernel} \\
K_P(r) &= (1-r^2)^2 \mathbb{I}[|r| < 1] - \text{quartic kernel}
\end{aligned}
$$

- The specific form of the kernel function does not affect the accuracy much
- h controls the adaptability of the model to local changes in data
  - *how h affects under/overfitting?*
  - h can be constant or depend on x (if concentration of objects changes significantly)

[6] Compare them in terms of required computation.

Example


pts
linreg
kerreg
20
18
16
14
12
10
8
6
4
2
100
200
300
400
500
600
700
800

Local linear regression

- Local (in neighbourhood of x_i) approximation $f(x) = x^T\beta$
- Solve for $w_n(x) = K\left(\frac{\rho(x,x_n)}{h}\right)$:

$$Q(\beta, \beta_0 | X_{training}) = \sum_{n=1}^{N} w_n(x)\left(x^T\beta - y_n\right)^2 \to \min_{\beta\in\mathbb{R}}$$

Local linear regression

- Local (in neighbourhood of x_i) approximation $f(x) = x^T\beta$
- Solve for $w_n(x) = K\left(\frac{\rho(x,x_n)}{h}\right)$:

$$Q(\beta, \beta_0 | X_{training}) = \sum_{n=1}^{N} w_n(x)\left(x^T\beta - y_n\right)^2 \to \min_{\beta\in\mathbb{R}}$$

- Advantages of local linear regression:
  - compared to local constant kernel linear regression better predicts:
    - local local minima and maxima
    - linear change at the edges of the training set

Table of contents

Bias-variance decomposition

- True relationship $y = f(x) + \varepsilon$
- This relationship is estimated using training set $(X, Y) = \{(x_n, y_n), n = 1, 2...N\}$
- Recovered relationship $\widehat{f}(x)$
- Noise ε is independent of any x, $\mathbb{E}\varepsilon = 0$ and $Var[\varepsilon] = \sigma^2$

Bias-variance decomposition

$$\mathbb{E}_{X,Y,\varepsilon}\{[\widehat{f}(x) - y(x)]^2 | x\} = \mathbb{E}_{X,Y}\{\widehat{f}(x)|x\} - f(x)]^2 + \mathbb{E}_{X,Y}\{[\widehat{f}(x) - \mathbb{E}\widehat{f}(x)]^2 | x\} + \sigma^2$$

- Intuition: $MSE = \text{bias}^2 + \text{variance} + \text{irreducible error}$
  - darts intuition

Proof of bias-variance decomposition

Define $f=f(x)$, $\widehat{f}=\widehat{f}(x)$, $\mathbb{E}=\mathbb{E}_{X,Y,\varepsilon}$.

$$\begin{aligned}\mathbb{E}\left(\widehat{f}-f\right)^2=\mathbb{E}\left(\widehat{f}-\mathbb{E}\widehat{f}+\mathbb{E}\widehat{f}-f\right)^2 &= \mathbb{E}\left(\widehat{f}-\mathbb{E}\widehat{f}\right)^2+\left(\mathbb{E}\widehat{f}-f\right)^2 \\ &+2\mathbb{E}\left[(\widehat{f}-\mathbb{E}\widehat{f})(\mathbb{E}\widehat{f}-f)\right] \\ &=\mathbb{E}\left(\widehat{f}-\mathbb{E}\widehat{f}\right)^2+\left(\mathbb{E}\widehat{f}-f\right)^2\end{aligned}$$

We used that $(\mathbb{E}\widehat{f}-f)$ is a constant number and hence $\mathbb{E}\left[(\widehat{f}-\mathbb{E}\widehat{f})(\mathbb{E}\widehat{f}-f)\right]=(\mathbb{E}\widehat{f}-f)\mathbb{E}(\widehat{f}-\mathbb{E}\widehat{f})=0$.

$$\begin{aligned}\mathbb{E}\left(\widehat{f}-y\right)^2 &= \mathbb{E}\left(\widehat{f}-f-\varepsilon\right)^2=\mathbb{E}\left(\widehat{f}-f\right)^2+\mathbb{E}\varepsilon^2-2\mathbb{E}\left[(\widehat{f}-f)\varepsilon\right] \\ &= \mathbb{E}\left(\widehat{f}-\mathbb{E}\widehat{f}\right)^2+\left(\mathbb{E}\widehat{f}-f\right)^2+\sigma^2\end{aligned}$$

Here $\mathbb{E}\left[(\widehat{f}-f)\varepsilon\right]=\mathbb{E}\left[(\widehat{f}-f)\right]\mathbb{E}\varepsilon=0$ since ε is independent of x.