CS 1675 Intro to Machine Learning
Lecture 7

Linear regression

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Outline

Linear Regression

- Linear model
- Mean squared error function
- Parameter estimation.
- Gradient methods.
- On-line regression techniques.
- Linear additive models
- Statistical model of linear regression
- Regularized linear regression

Supervised learning

Data: $D = \{D_1, D_2, .., D_n\}$ **a set of *n* examples**

$D_i = < \mathbf{x}_i, y_i >$

$\mathbf{x}_i = (x_{i,1}, x_{i,2}, \cdots x_{i,d})$ is an input vector of size d

y_i is the desired output (given by a teacher)

Objective: learn the mapping $f : X \rightarrow Y$

s.t. $y_i \approx f(\mathbf{x}_i)$ for all $i = 1,.., n$

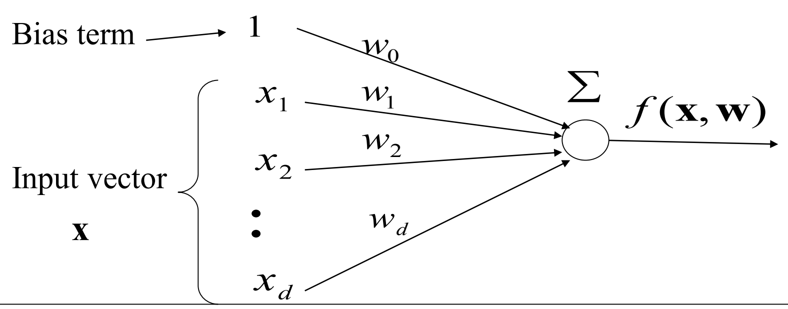
- **Regression:** Y is **continuous**
  Example: earnings, product orders → company stock price
- **Classification:** Y is **discrete**
  Example: handwritten digit in binary form → digit label

Linear regression

- **Function** $f : X \rightarrow Y$ is a linear combination of input components

$$f(\mathbf{x}) = w_0 + w_1 x_1 + w_2 x_2 + \ldots w_d x_d = w_0 + \sum_{j=1}^{d} w_j x_j$$

$w_0, w_1, \ldots w_k$ - **parameters (weights)**



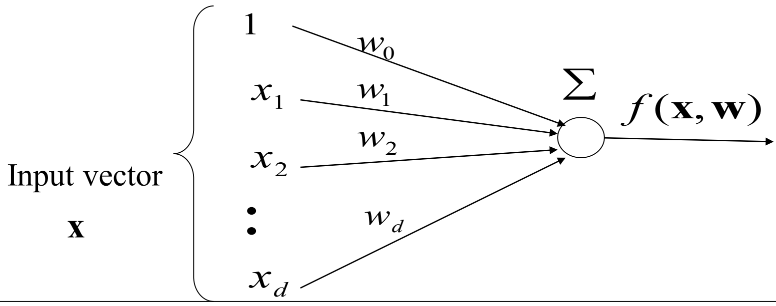
Linear regression

- **Shorter (vector) definition of the model**
  - Include bias constant in the input vector

    $\mathbf{x} = (1, x_1, x_2, \cdots x_d)$

    $f(\mathbf{x}) = w_0 x_0 + w_1 x_1 + w_2 x_2 + \ldots w_d x_d = \mathbf{w}^T \mathbf{x}$

    $w_0, w_1, \ldots w_k$ **- parameters (weights)**



Linear regression. Error.

- **Data:** $D_i = < \mathbf{x}_i, y_i >$
- **Function:** $\mathbf{x}_i \rightarrow f(\mathbf{x}_i)$
- We would like to have $y_i \approx f(\mathbf{x}_i)$ for all $i = 1,..,n$

- **Error function**
  - measures how much our predictions deviate from the desired answers

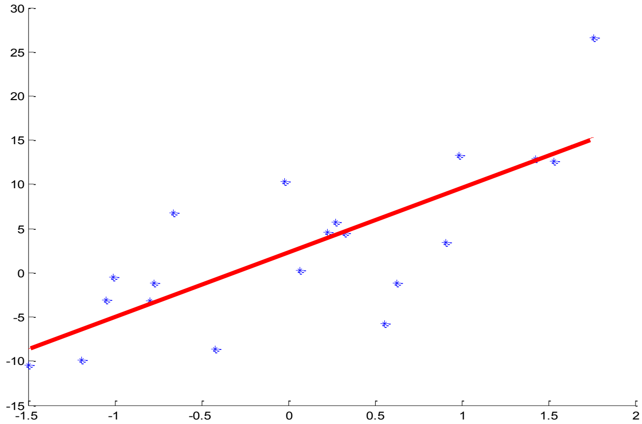
Mean-squared error $J_n = \frac{1}{n} \sum_{i=1,..n} (y_i - f(\mathbf{x}_i))^2$

- **Learning:**

  We want to find the weights minimizing the error !

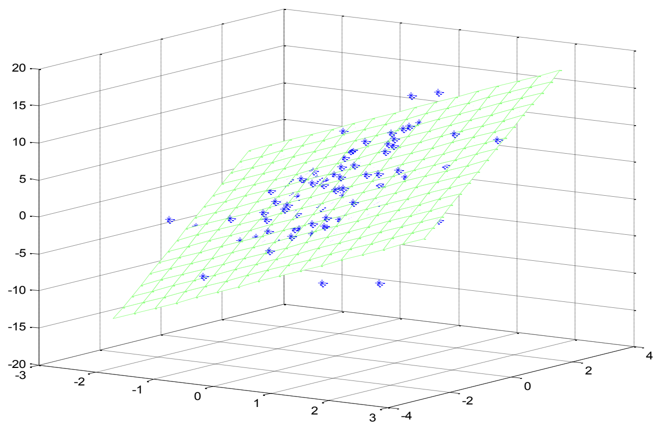
Linear regression. Example

- 1 dimensional input $\mathbf{x} = (x_1)$



Linear regression. Example.

- 2 dimensional input $\mathbf{x} = (x_1, x_2)$



Linear regression. Optimization.

- We want the **weights minimizing the error**

$$J_n = \frac{1}{n}\sum_{i=1,..n}(y_i - f(\mathbf{x}_i))^2 = \frac{1}{n}\sum_{i=1,..n}(y_i - \mathbf{w}^T\mathbf{x}_i)^2$$

- For the optimal set of parameters, derivatives of the error with respect to each parameter must be 0

$$\frac{\partial}{\partial w_j} J_n(\mathbf{w}) = -\frac{2}{n}\sum_{i=1}^{n}(y_i - w_0 x_{i,0} - w_1 x_{i,1} - \ldots - w_d x_{i,d})x_{i,j} = 0$$

- **Vector of derivatives:**

$$\text{grad}_{\mathbf{w}}(J_n(\mathbf{w})) = \nabla_{\mathbf{w}}(J_n(\mathbf{w})) = -\frac{2}{n}\sum_{i=1}^{n}(y_i - \mathbf{w}^T\mathbf{x}_i)\mathbf{x}_i = \bar{\mathbf{0}}$$

Linear regression. Optimization.

- $\text{grad}_{\mathbf{w}}(J_n(\mathbf{w})) = \bar{\mathbf{0}}$ defines a set of equations in $\mathbf{w}$

$$\frac{\partial}{\partial w_0} J_n(\mathbf{w}) = -\frac{2}{n}\sum_{i=1}^{n}(y_i - w_0 x_{i,0} - w_1 x_{i,1} - \ldots - w_d x_{i,d}) = 0$$

$$\frac{\partial}{\partial w_1} J_n(\mathbf{w}) = -\frac{2}{n}\sum_{i=1}^{n}(y_i - w_0 x_{i,0} - w_1 x_{i,1} - \ldots - w_d x_{i,d})x_{i,1} = 0$$

$$\ldots$$

$$\frac{\partial}{\partial w_j} J_n(\mathbf{w}) = -\frac{2}{n}\sum_{i=1}^{n}(y_i - w_0 x_{i,0} - w_1 x_{i,1} - \ldots - w_d x_{i,d})x_{i,j} = 0$$

$$\ldots$$

$$\frac{\partial}{\partial w_d} J_n(\mathbf{w}) = -\frac{2}{n}\sum_{i=1}^{n}(y_i - w_0 x_{i,0} - w_1 x_{i,1} - \ldots - w_d x_{i,d})x_{i,d} = 0$$

Solving linear regression

$$\frac{\partial}{\partial w_j} J_n(\mathbf{w}) = -\frac{2}{n}\sum_{i=1}^{n}(y_i - w_0 x_{i,0} - w_1 x_{i,1} - \ldots - w_d x_{i,d})x_{i,j} = 0$$

By rearranging the terms we get a **system of linear equations** with *d+1* unknowns

$$\mathbf{A}\mathbf{w} = \mathbf{b}$$

$$w_0 \sum_{i=1}^{n} x_{i,0} 1 + w_1 \sum_{i=1}^{n} x_{i,1} 1 + \ldots + w_j \sum_{i=1}^{n} x_{i,j} 1 + \ldots + w_d \sum_{i=1}^{n} x_{i,d} 1 = \sum_{i=1}^{n} y_i 1$$

$$w_0 \sum_{i=1}^{n} x_{i,0} x_{i,1} + w_1 \sum_{i=1}^{n} x_{i,1} x_{i,1} + \ldots + w_j \sum_{i=1}^{n} x_{i,j} x_{i,1} + \ldots + w_d \sum_{i=1}^{n} x_{i,d} x_{i,1} = \sum_{i=1}^{n} y_i x_{i,1}$$

…

$$w_0 \sum_{i=1}^{n} x_{i,0} x_{i,j} + w_1 \sum_{i=1}^{n} x_{i,1} x_{i,j} + \ldots + w_j \sum_{i=1}^{n} x_{i,j} x_{i,j} + \ldots + w_d \sum_{i=1}^{n} x_{i,d} x_{i,j} = \sum_{i=1}^{n} y_i x_{i,j}$$

…

Solving linear regression

- The optimal set of weights satisfies:

$$\nabla_{\mathbf{w}}(J_n(\mathbf{w})) = -\frac{2}{n}\sum_{i=1}^{n}(y_i - \mathbf{w}^T\mathbf{x}_i)\mathbf{x}_i = \bar{\mathbf{0}}$$

Leads to a **system of linear equations (SLE)** with *d+1* unknowns of the form

$$\mathbf{A}\mathbf{w} = \mathbf{b}$$

$$w_0 \sum_{i=1}^{n} x_{i,0} x_{i,j} + w_1 \sum_{i=1}^{n} x_{i,1} x_{i,j} + \ldots + w_j \sum_{i=1}^{n} x_{i,j} x_{i,j} + \ldots + w_d \sum_{i=1}^{n} x_{i,d} x_{i,j} = \sum_{i=1}^{n} y_i x_{i,j}$$

Solution to SLE: ?

Solving linear regression

- The optimal set of weights satisfies:

$$\nabla_{\mathbf{w}}(J_n(\mathbf{w})) = -\frac{2}{n}\sum_{i=1}^{n}(y_i - \mathbf{w}^T\mathbf{x}_i)\mathbf{x}_i = \overline{\mathbf{0}}$$

Leads to a **system of linear equations (SLE)** with $d+1$ unknowns of the form

$$\mathbf{A}\mathbf{w} = \mathbf{b}$$

$$w_0\sum_{i=1}^{n} x_{i,0}x_{i,j} + w_1\sum_{i=1}^{n} x_{i,1}x_{i,j} + \ldots + w_j\sum_{i=1}^{n} x_{i,j}x_{i,j} + \ldots + w_d\sum_{i=1}^{n} x_{i,d}x_{i,j} = \sum_{i=1}^{n} y_i x_{i,j}$$

Solution to SLE:

$$\mathbf{w} = \mathbf{A}^{-1}\mathbf{b}$$

- matrix inversion

Gradient descent solution

Goal: the weight optimization in the linear regression model

$$J_n = Error(\mathbf{w}) = \frac{1}{n}\sum_{i=1,..n}(y_i - f(\mathbf{x}_i, \mathbf{w}))^2$$

An alternative to SLE solution:

- **Gradient descent**

  Idea:

  – Adjust weights in the direction that improves the Error

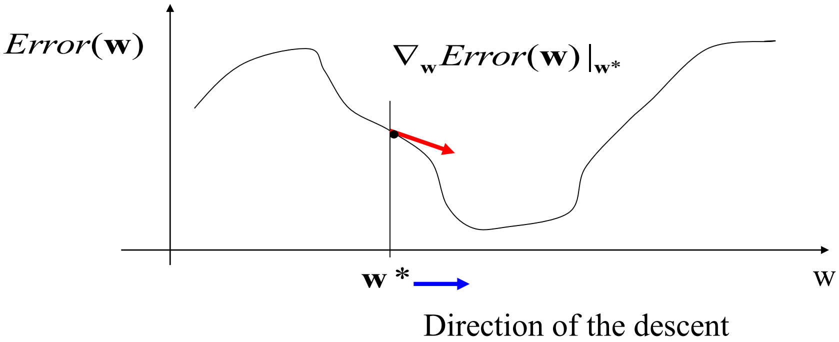
  – The gradient tells us what is the right direction

$$\mathbf{w} \leftarrow \mathbf{w} - \alpha \nabla_{\mathbf{w}} Error_i(\mathbf{w})$$

$\alpha > 0$ - a **learning rate** (scales the gradient changes)

Gradient descent method

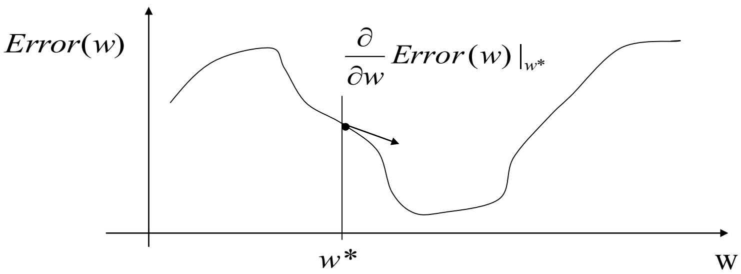
- Descend using the gradient information



- Change the value of **w** according to the gradient

$$\mathbf{w} \leftarrow \mathbf{w} - \alpha \nabla_{\mathbf{w}} Error_i(\mathbf{w})$$

Gradient descent method



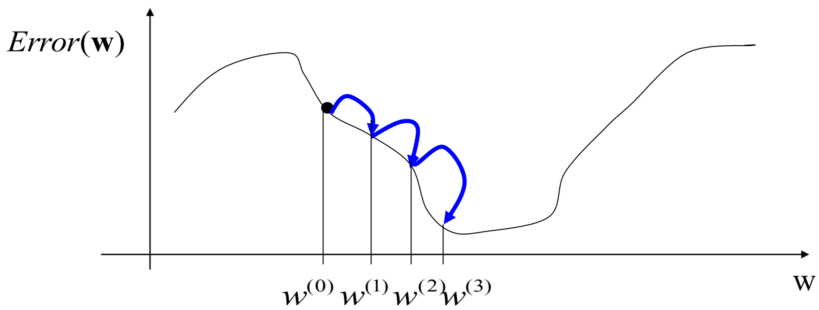
- New value of the parameter

$$w_j \leftarrow w_j^* - \alpha \frac{\partial}{\partial w_j} Error(w)|_{w^*} \qquad \text{For all j}$$

$\alpha > 0$ - a learning rate (scales the gradient changes)

Gradient descent method

- Iteratively approaches the optimum of the Error function



Online gradient algorithm

- The error function is defined for the whole dataset D

$$J_n = Error(\mathbf{w}) = \frac{1}{n}\sum_{i=1,..n}(y_i - f(\mathbf{x}_i, \mathbf{w}))^2$$

- **error for a sample** $D_i =< \mathbf{x}_i, y_i >$

$$J_{\text{online}} = Error_i(\mathbf{w}) = \frac{1}{2}(y_i - f(\mathbf{x}_i, \mathbf{w}))^2$$

- **Online gradient method: changes weights after every example**

$$w_j \leftarrow w_j - \alpha \frac{\partial}{\partial w_j} Error_i(\mathbf{w})$$

- **vector form:**

$$\mathbf{w} \leftarrow \mathbf{w} - \alpha \nabla_{\mathbf{w}} Error_i(\mathbf{w})$$

$\alpha > 0$ - Learning rate that depends on the number of updates

Online gradient method

Linear model $f(\mathbf{x}) = \mathbf{w}^T \mathbf{x}$

On-line error $J_{online} = Error_i(\mathbf{w}) = \frac{1}{2}(y_i - f(\mathbf{x}_i, \mathbf{w}))^2$

On-line algorithm: generates a sequence of online updates

(i)-th update step with : $D_i =< \mathbf{x}_i, y_i >$

j-th weight:

$$w_j^{(i)} \leftarrow w_j^{(i-1)} - \alpha(i) \frac{\partial Error_i(\mathbf{w})}{\partial w_j} |_{\mathbf{w}^{(i-1)}}$$

$$w_j^{(i)} \leftarrow w_j^{(i-1)} + \alpha(i)(y_i - f(\mathbf{x}_i, \mathbf{w}^{(i-1)}))x_{i,j}$$

Fixed learning rate: $\alpha(i) = C$
- Use a small constant

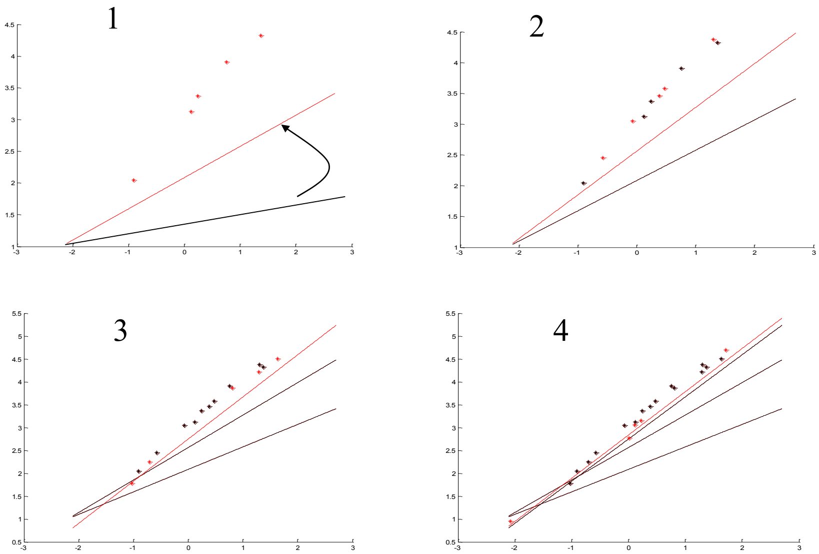
Annealed learning rate: $\alpha(i) \approx \frac{1}{i}$
- Gradually rescales changes

Online regression algorithm

Online-linear-regression (*stopping_criterion*)
Initialize weights $\mathbf{w} = (w_0, w_1, w_2 \ldots w_d)$
initialize i=1;
while *stopping_criterion = FALSE*
select the next data point $D_i = (\mathbf{x}_i, y_i)$
set learning rate $\alpha(i)$
update weight vector $\mathbf{w} \leftarrow \mathbf{w} + \alpha(i)(y_i - f(\mathbf{x}_i, \mathbf{w}))\mathbf{x}_i$
end
return weights

Advantages: very easy to implement, continuous data streams

On-line learning.   Example



Practical concerns: Input normalization

- **Input normalization**
  - makes the data vary roughly on the same scale.
  - Can make a huge difference in **on-line gradient learning**

Example: Assume on-line update rule for two weights *j,k,*:

$$w_j \leftarrow w_j + \alpha(i)(y_i - f(\mathbf{x}_i))\, x_{i,j}$$

$$=$$

$$w_k \leftarrow w_k + \alpha(i)(y_i - f(\mathbf{x}_i))\, x_{i,k}$$

Change depends on the magnitude of the input

Problem: for inputs with a large magnitude the change in the weight is huge compared to the inputs with low magnitude: as if the input was more important

Input normalization

- **Input normalization**:
  - Solution to the problem of different scales
  - Makes all inputs vary in the same range around 0

$$\bar{x}_j = \frac{1}{n}\sum_{i=1}^{n} x_{i,j} \qquad \sigma_j^{\,2} = \frac{1}{n-1}\sum_{i=1}^{n}(x_{i,j} - \bar{x}_j)^2$$

New input: $\tilde{x}_{i,j} = \dfrac{(x_{i,j} - \bar{x}_j)}{\sigma_j}$

More complex normalization approach can be applied when we want to process data with correlations

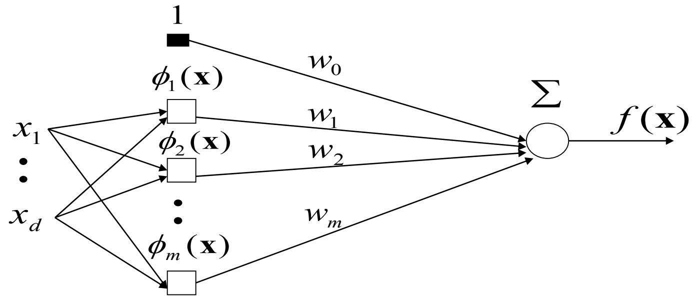
Similarly we can renormalize outputs y

Extensions of simple linear model

Replace inputs to linear units with **feature (basis) functions** to model **nonlinearities**

$$f(\mathbf{x}) = w_0 + \sum_{j=1}^{m} w_j \phi_j(\mathbf{x})$$

$\phi_j(\mathbf{x})$ - an arbitrary function of $\mathbf{x}$



The same techniques as before to learn the weights

Additive linear models

- **Models linear in the parameters we want to fit**

$$f(\mathbf{x}) = w_0 + \sum_{k=1}^{m} w_k \phi_k(\mathbf{x})$$

$w_0, w_1 \ldots w_m$ - parameters

$\phi_1(\mathbf{x}), \phi_2(\mathbf{x}) \ldots \phi_m(\mathbf{x})$ - **feature or basis functions**

- **Basis functions examples:**
  - a higher order polynomial, one-dimensional input $\mathbf{x} = (x_1)$

    $\phi_1(x) = x \quad \phi_2(x) = x^2 \quad \phi_3(x) = x^3$
  - Multidimensional quadratic $\mathbf{x} = (x_1, x_2)$

    $\phi_1(\mathbf{x}) = x_1 \quad \phi_2(\mathbf{x}) = x_1^2 \quad \phi_3(\mathbf{x}) = x_2 \quad \phi_4(\mathbf{x}) = x_2^2 \quad \phi_5(\mathbf{x}) = x_1 x_2$
  - Other types of basis functions

    $\phi_1(x) = \sin x \quad \phi_2(x) = \cos x$

Fitting additive linear models

- **Error function** $J_n(\mathbf{w}) = 1/n \sum_{i=1,..n} (y - f(\mathbf{x}_i))^2$

Assume: $\boldsymbol{\varphi}(\mathbf{x}_i) = (1, \phi_1(\mathbf{x}_i), \phi_2(\mathbf{x}_i), \ldots, \phi_m(\mathbf{x}_i))$

$$\nabla_{\mathbf{w}} J_n(\mathbf{w}) = -\frac{2}{n} \sum_{i=1,..n} (y_i - f(\mathbf{x}_i)) \boldsymbol{\varphi}(\mathbf{x}_i) = \overline{\mathbf{0}}$$

- Leads to a **system of *m* linear equations**

$$w_0 \sum_{i=1}^{n} 1 \phi_j(\mathbf{x}_i) + \ldots + w_j \sum_{i=1}^{n} \phi_j(\mathbf{x}_i) \phi_j(\mathbf{x}_i) + \ldots + w_m \sum_{i=1}^{n} \phi_m(\mathbf{x}_i) \phi_j(\mathbf{x}_i) = \sum_{i=1}^{n} y_i \phi_j(\mathbf{x}_i)$$

- Can be solved exactly like the linear case

Example. Regression with polynomials.

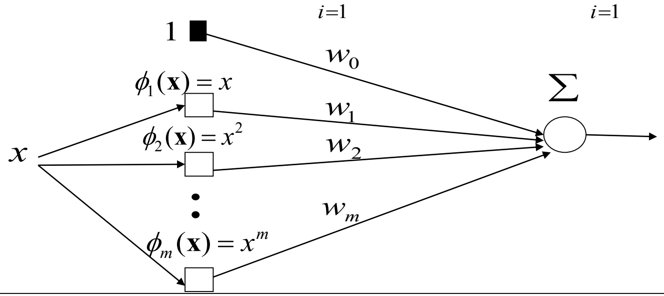
Regression with polynomials of degree m

- **Data points:** pairs of $< x, y >$
- **Feature functions:** m feature functions

$$\phi_i(x) = x^i \qquad i = 1,2,\ldots,m$$

- **Function to learn:**

$$f(x,\mathbf{w}) = w_0 + \sum_{i=1}^{m} w_i \phi_i(x) = w_0 + \sum_{i=1}^{m} w_i x^i$$



Learning with feature functions

Function to learn:

$$f(x,\mathbf{w}) = w_0 + \sum_{i=1}^{k} w_i \phi_i(x)$$

On line gradient update for the <*x,y*> pair

$$w_0 = w_0 + \alpha(y - f(\mathbf{x},\mathbf{w}))$$

$$\vdots$$

$$w_j = w_j + \alpha(y - f(\mathbf{x},\mathbf{w}))\phi_j(\mathbf{x})$$

Gradient updates are of the same form as in the linear regression models

Example. Regression with polynomials.

Example: Regression with polynomials of degree m

$$f(x, \mathbf{w}) = w_0 + \sum_{i=1}^{m} w_i \phi_i(x) = w_0 + \sum_{i=1}^{m} w_i x^i$$

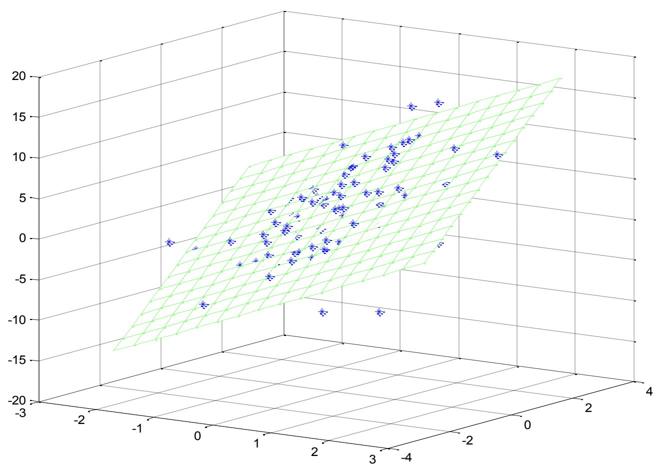
- **On line update** for <*x,y*> pair

$$w_0 = w_0 + \alpha(y - f(\mathbf{x}, \mathbf{w}))$$

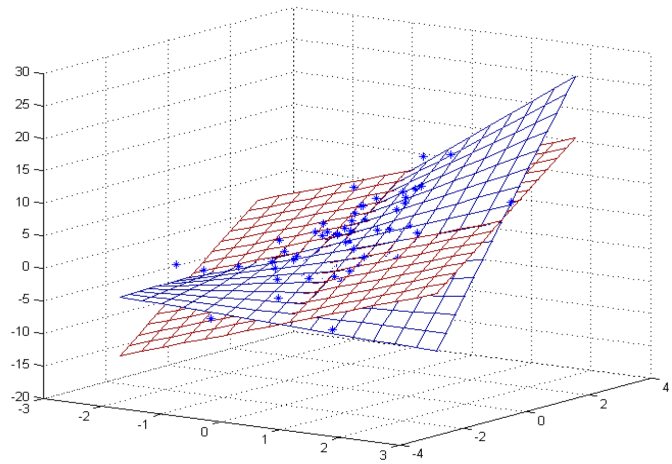
$$\vdots$$

$$w_j = w_j + \alpha(y - f(\mathbf{x}, \mathbf{w}))x^j$$

Multidimensional additive model example

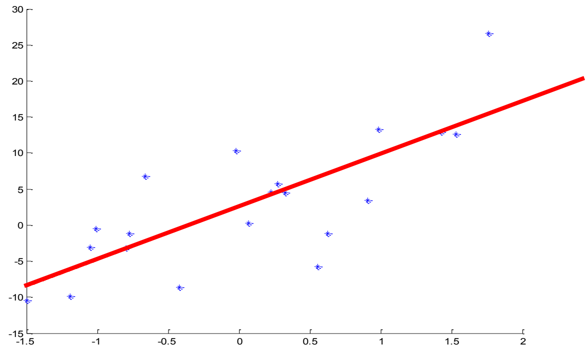


Multidimensional additive model example



Linear regression model

- **Linear model:** $y = f(\mathbf{x}, \mathbf{w}) = \mathbf{w}^T \mathbf{x}$



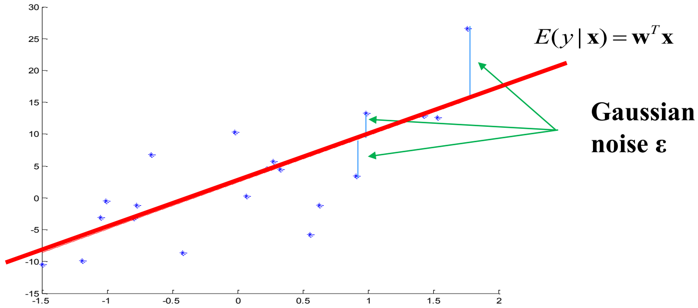
- **Notice: the above model does not try to explain variation in observed ys for the data**

Statistical model of regression

A statistical model of linear regression:

$$y = \mathbf{w}^T \mathbf{x} + \varepsilon \qquad \varepsilon \sim \mathrm{N}(0, \sigma^2)$$

ε is a random noise, represents things we cannot capture with $\mathbf{w}^T \mathbf{x}$



$$y \sim N(\mathbf{w}^T \mathbf{x}, \sigma^2)$$

Statistical model of regression

A statistical model of linear regression:

$$y = \mathbf{w}^T \mathbf{x} + \varepsilon \qquad \varepsilon \sim \mathrm{N}(0, \sigma^2)$$

$$y \sim N(\mathbf{w}^T \mathbf{x}, \sigma^2)$$

- **The conditional distribution of y given x**

$$p(y \mid \mathbf{x}, \mathbf{w}, \sigma) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left[-\frac{1}{2\sigma^2}(y - \mathbf{w}^T \mathbf{x})^2\right]$$

$$E(y \mid \mathbf{x}) = \mathbf{w}^T \mathbf{x}$$

ML estimation of the parameters

- **likelihood of predictions** = the probability of observing outputs y in D given $\mathbf{w}, \sigma$

$$L(D, \mathbf{w}, \sigma) = \prod_{i=1}^{n} p(y_i \mid \mathbf{x}_i, \mathbf{w}, \sigma)$$

- **Maximum likelihood estimation of parameters w**
  - parameters maximizing the likelihood of predictions

$$\mathbf{w}^* = \arg\max_{\mathbf{w}} \prod_{i=1}^{n} p(y_i \mid \mathbf{x}_i, \mathbf{w}, \sigma)$$

- **Log-likelihood** trick for the ML optimization
  - Maximizing the log-likelihood is equivalent to maximizing the likelihood

$$l(D, \mathbf{w}, \sigma) = \log(L(D, \mathbf{w}, \sigma)) = \log \prod_{i=1}^{n} p(y_i \mid \mathbf{x}_i, \mathbf{w}, \sigma)$$

ML estimation of the parameters

- **Using conditional density**

$$p(y \mid \mathbf{x}, \mathbf{w}, \sigma) = \frac{1}{\sigma\sqrt{2\pi}} \exp[-\frac{1}{2\sigma^2}(y - f(\mathbf{x}, \mathbf{w}))^2]$$

- **We can rewrite the log-likelihood as**

$$l(D, \mathbf{w}, \sigma) = \log(L(D, \mathbf{w}, \sigma)) = \log \prod_{i=1}^{n} p(y_i \mid \mathbf{x}_i, \mathbf{w}, \sigma)$$

$$= \sum_{i=1}^{n} \log p(y_i \mid \mathbf{x}_i, \mathbf{w}, \sigma) = \sum_{i=1}^{n} \left\{ -\frac{1}{2\sigma^2}(y_i - \mathbf{w}^T \mathbf{x}_i)^2 - c(\sigma) \right\}$$

$$= -\frac{1}{2\sigma^2} \sum_{i=1}^{n} (y_i - \mathbf{w}^T \mathbf{x}_i)^2 + C(\sigma)$$

Did we see a similar expression before?

ML estimation of the parameters

- **Using conditional density**

$$p(y \mid \mathbf{x}, \mathbf{w}, \sigma) = \frac{1}{\sigma\sqrt{2\pi}} \exp[-\frac{1}{2\sigma^2}(y - f(\mathbf{x}, \mathbf{w}))^2]$$

- **We can rewrite the log-likelihood as**

$$l(D, \mathbf{w}, \sigma) = \log(L(D, \mathbf{w}, \sigma)) = \log \prod_{i=1}^{n} p(y_i \mid \mathbf{x}_i, \mathbf{w}, \sigma)$$

$$= \sum_{i=1}^{n} \log p(y_i \mid \mathbf{x}_i, \mathbf{w}, \sigma) = \sum_{i=1}^{n} \left\{ -\frac{1}{2\sigma^2}(y_i - \mathbf{w}^T \mathbf{x}_i)^2 - c(\sigma) \right\}$$

$$= -\frac{1}{2\sigma^2} \sum_{i=1}^{n} (y_i - \mathbf{w}^T \mathbf{x}_i)^2 + C(\sigma)$$

- **Mean squared error.** Maximizing with regard to **w**, is **equivalent to minimizing the mean squared error function**

ML estimation of parameters

- **Criteria based on the mean squares error function and the log likelihood of the output are related**

$$J_{online}(y_i, \mathbf{x}_i) = \frac{1}{2\sigma^2} \log p(y_i \mid \mathbf{x}_i, \mathbf{w}, \sigma) + c(\sigma)$$

- **We know how to optimize parameters *w***
  - the same approach as used for the least squares fit
- **But what is the ML estimate of the variance of the noise?**
- Maximize $l(D, \mathbf{w}, \sigma)$ with respect to variance

$$\hat{\sigma}^2 = \frac{1}{n} \sum_{i=1}^{n} (y_i - f(\mathbf{x}_i, \mathbf{w}^*))^2$$

= **mean square prediction error for the best predictor**

Regularized linear regression

- If the number of parameters is large relative to the number of data points used to train the model, we face the threat of overfit (generalization error of the model goes up)
- The prediction accuracy can be often improved by setting some coefficients to zero
  - Increases the bias, reduces the variance of estimates
- **Solutions:**
  - **Subset selection**
  - **Ridge regression** ⇐
  - **Lasso regression** ⇐
  - **Principal component regression**
- Next: **ridge regression**

Ridge regression

- Error function for the standard least squares estimates:

$$J_n(\mathbf{w}) = \frac{1}{n} \sum_{i=1,..n} (y_i - \mathbf{w}^T \mathbf{x}_i)^2$$

- **We seek:** $\mathbf{w}^* = \arg\min_{\mathbf{w}} \frac{1}{n} \sum_{i=1,..n} (y_i - \mathbf{w}^T \mathbf{x}_i)^2$
- **Ridge regression:**

$$J_n(\mathbf{w}) = \frac{1}{n} \sum_{i=1,..n} (y_i - \mathbf{w}^T \mathbf{x}_i)^2 + \lambda \|\mathbf{w}\|^2$$

- Where $\|\mathbf{w}\|^2 = \sum_{i=0}^{d} w_i^2$ and $\lambda \geq 0$
- What does the new error function do?

Ridge regression

- **Standard regression:**

$$J_n(\mathbf{w}) = \frac{1}{n} \sum_{i=1,..n} (y_i - \mathbf{w}^T \mathbf{x}_i)^2$$

- **Ridge regression:**

$$J_n(\mathbf{w}) = \frac{1}{n} \sum_{i=1,..n} (y_i - \mathbf{w}^T \mathbf{x}_i)^2 + \lambda \|\mathbf{w}\|_{L2}^2$$

- $\|\mathbf{w}\|_{L2}^2 = \sum_{i=0}^{d} w_i^2$ penalizes non-zero weights with the cost proportional to λ (a **shrinkage coefficient**)
- If an input attribute x_j has a small effect on improving the error function it is "shut down" by the penalty term
- Inclusion of a shrinkage penalty is often referred to as **regularization.**

(ridge regression is related to Tikhonov regularization)

Regularized linear regression

How to solve the least squares problem if the error function is enriched by the regularization term $\lambda \|\mathbf{w}\|^2$?

Answer: The solution to the optimal set of weights w is obtained again by solving a set of linear equation.

Standard linear regression:

$$\nabla_{\mathbf{w}} (J_n(\mathbf{w})) = -\frac{2}{n} \sum_{i=1}^{n} (y_i - \mathbf{w}^T \mathbf{x}_i)\mathbf{x}_i = \bar{\mathbf{0}}$$

Solution: $\mathbf{w}^* = (\mathbf{X}^\mathbf{T}\mathbf{X})^{-1}\mathbf{X}^\mathbf{T}\mathbf{y}$

where **X** is an *nxd* matrix with rows corresponding to examples and columns to inputs

Regularized linear regression:

$$\mathbf{w}^* = (\lambda\mathbf{I} + \mathbf{X}^\mathbf{T}\mathbf{X})^{-1}\mathbf{X}^\mathbf{T}\mathbf{y}$$

Lasso regression

- **Standard regression:**

$$J_n(\mathbf{w}) = \frac{1}{n} \sum_{i=1,..n} (y_i - \mathbf{w}^T \mathbf{x}_i)^2$$

- **Lasso regression/regularization:**

$$J_n(\mathbf{w}) = \frac{1}{n} \sum_{i=1,..n} (y_i - \mathbf{w}^T \mathbf{x}_i)^2 + \lambda \|\mathbf{w}\|_{L1}$$

- $\|\mathbf{w}\|_{L1} = \sum_{i=0}^{d} | w_i |$ penalizes non-zero weights with the cost proportional to λ.

- L1 is more aggressive pushing the weights to 0 compared to L2.