POLITECNICO DI MILANO

Pattern Analysis and Machine Intelligence

Statistical Learning

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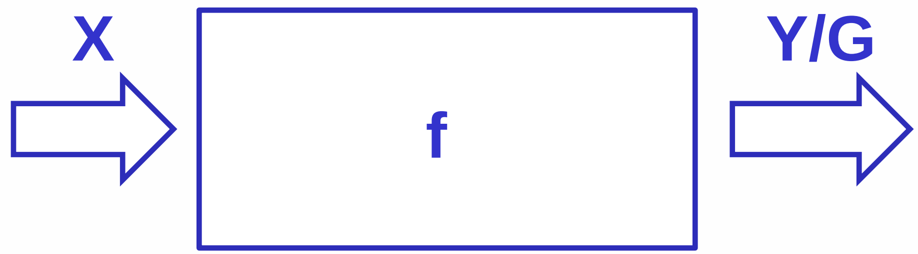
Statistical Learning Outline

- What Is Statistical Learning?
  - Why estimate f?
  - How do we estimate f?
  - The trade-off between prediction accuracy & model interpretability



- Some important taxonomies (I expect you'll know this by heart!)
  - Prediction vs. Inference
  - Parametric vs. Non Parametric models
  - Regression vs. Classification problems
  - Supervised vs. Unsupervised learning
  - …

Example: Increasing Sales by Advertising

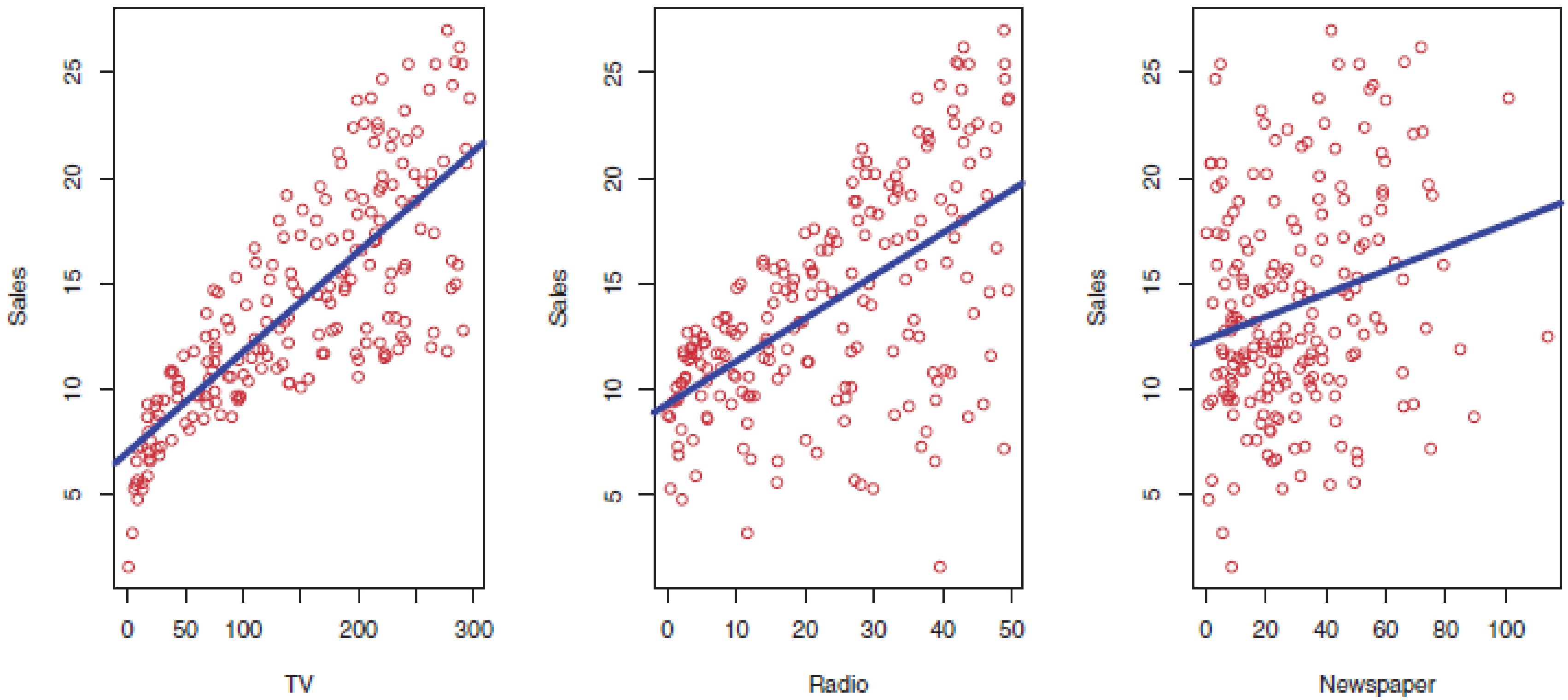


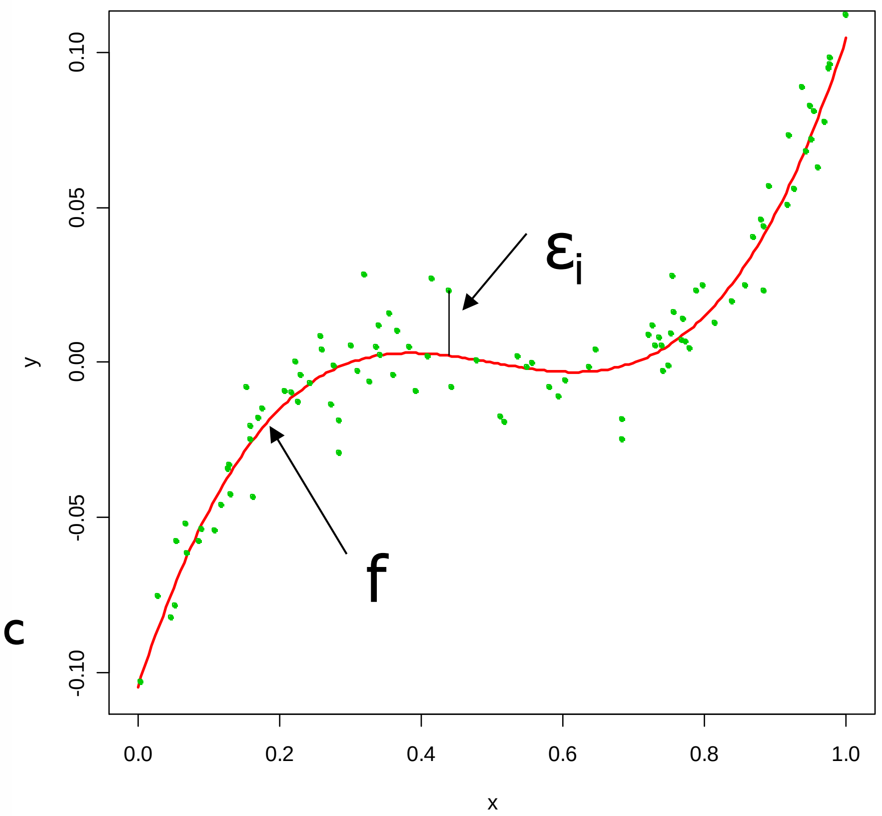
FIGURE 2.1. The `Advertising` *data set. The plot displays* `sales`*, in thousands of units, as a function of* `TV`*,* `radio`*, and* `newspaper` *budgets, in thousands of dollars, for* 200 *different markets. In each plot we show the simple least squares fit of* `sales` *to that variable, as described in Chapter 3. In other words, each blue line represents a simple model that can be used to predict* `sales` *using* `TV`*,* `radio`*, and* `newspaper`*, respectively.*

What is Statistical Learning?

- Suppose we observe Y_i and $X_i = (X_{i1}, \ldots, X_{ip})$ for $i = 1, \ldots, n$
  - Assume a relationship exists between Y and at least one of the observed X's
  - Assume we can model this relationship as

$$Y_i = f(\mathbf{X}_i) + \varepsilon_i$$

    - f : unknown function systematic
    - ε_i : zero mean random error



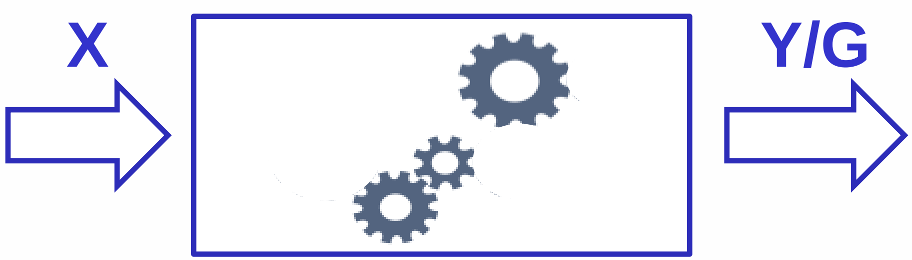
- The term statistical learning refers to using the data to "learn" f

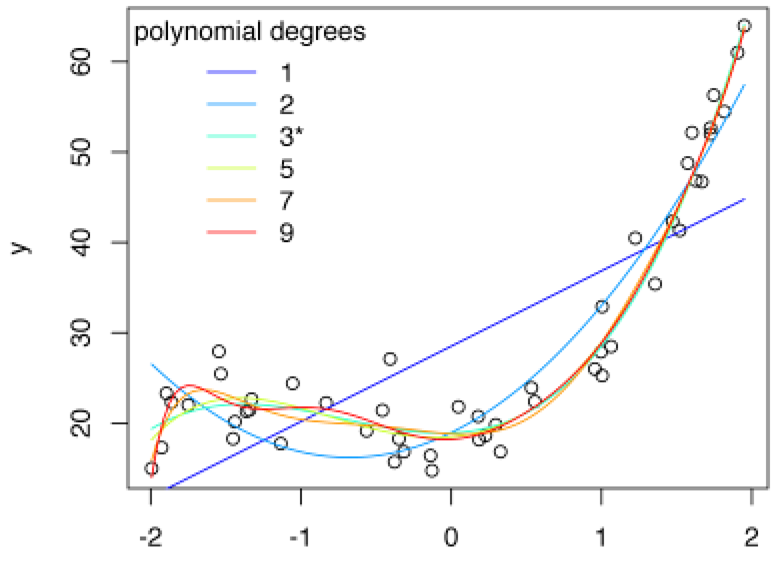
Reproducible vs Irreducible Error

- The error our estimate will have has two components

$$Y_i = f(\mathbf{X}_i) + \varepsilon_i$$

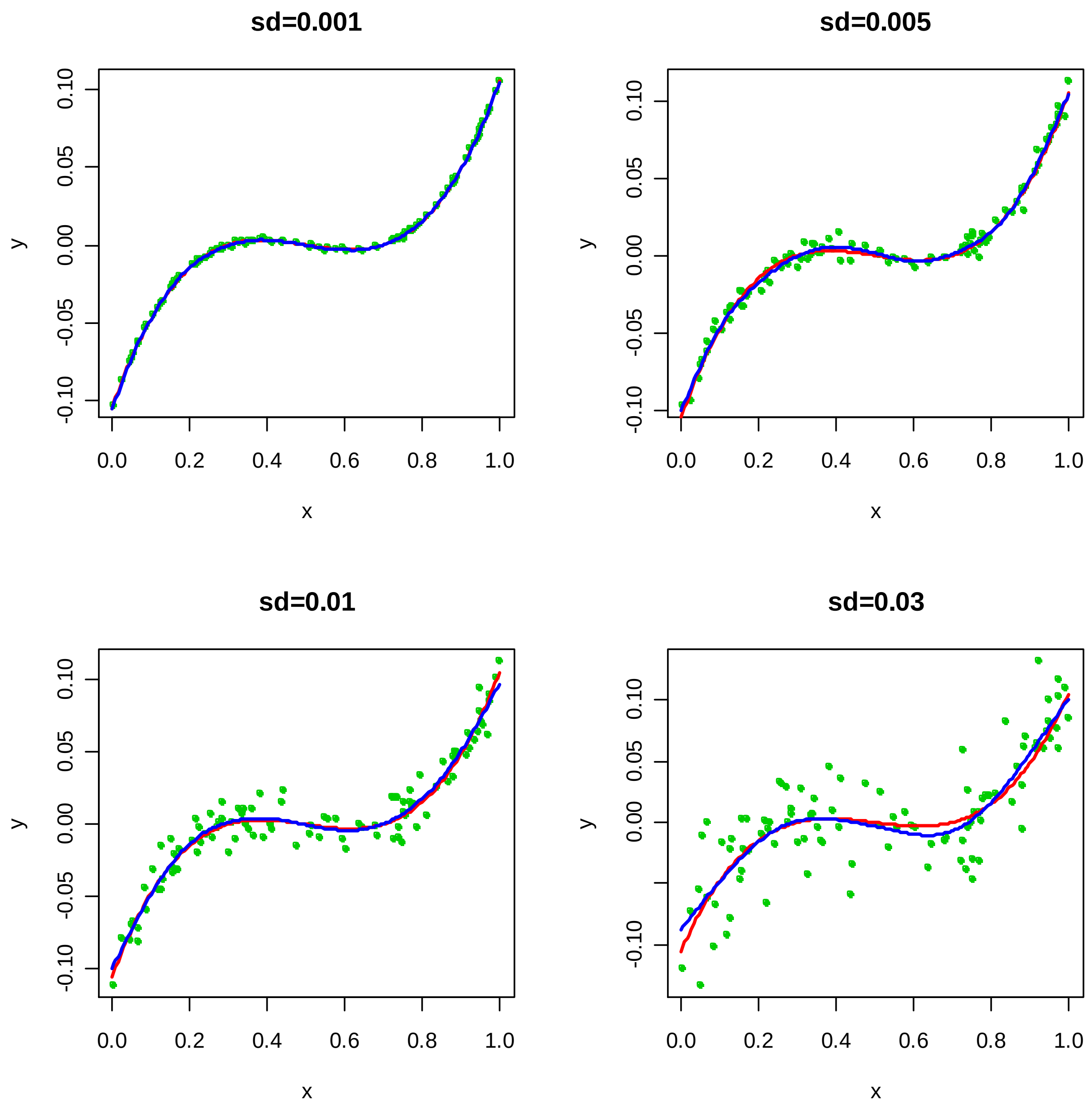
  - *Reducible error* due to the choice of *f (model complexity)*





  - *Irreducible error* due to the presence of ε_i in the training set

Because noise matters …



Reproducible vs Irreducible Error (Part 2)

- The error our estimate will have has two components

$$Y_i = f(\mathbf{X}_i) + \varepsilon_i$$

  - *Reducible error* due to the choice of *f (model complexity)*
  - *Irreducible error* due to the presence of ε_i in the training set

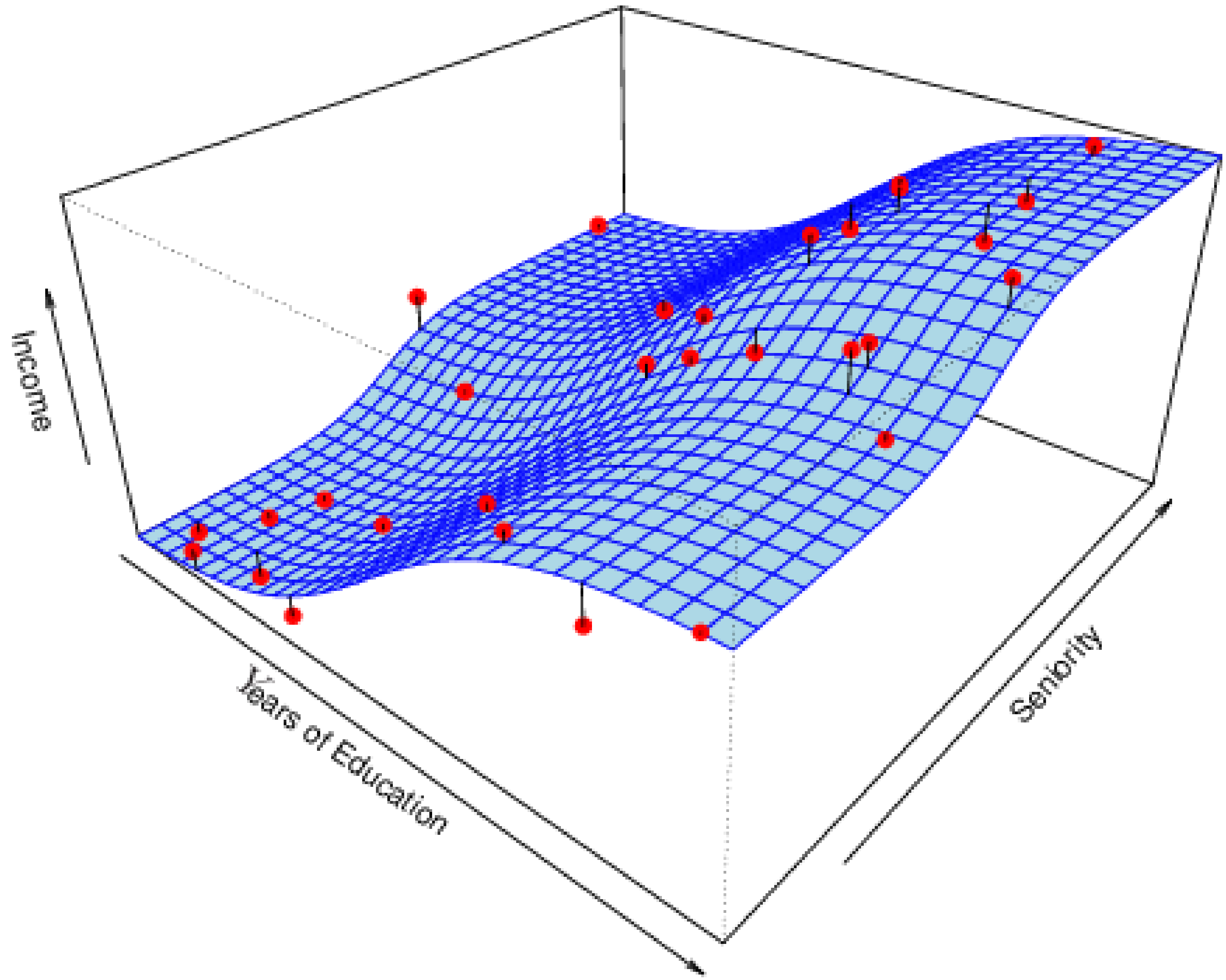
- Let assume $\hat{f}$ and $\mathbf{X}$ fixed for the time being

$$\hat{Y} = \hat{f}(X)$$

$$\begin{aligned} E(Y - \hat{Y})^2 &= E[f(X) + \epsilon - \hat{f}(X)]^2 \\ &= \underbrace{[f(X) - \hat{f}(X)]^2}_{\text{Reducible}} + \underbrace{\text{Var}(\epsilon)}_{\text{Irreducible}} \end{aligned}$$

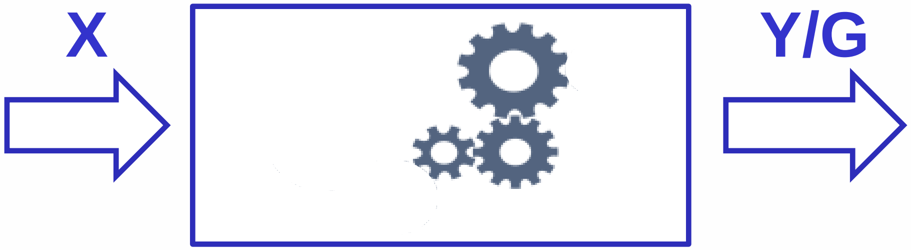
Example: Income vs. Education Seniority

- Function *f* might also involve multiple variables …



Why do we estimate *f* ?

- There are 2 reasons for estimating *f*
  - Prediction
  - Inference



- Prediction
  - If we can produce a good estimate for *f* (and the variance of ε is not too large) we can make accurate predictions for the response, **Y/G**, based on a new value of **X**.
- Inference
  - We may be interested in the type of relationship between **Y/G** and the **X**'s to control/influence **Y/G**.
    - Which particular predictors actually affect the response?
    - Is the relationship positive or negative?
    - Is the relationship a simple linear one or is it more complicated etc.?

Examples for Prediction & Inference

- Direct Mail Prediction
  - Interested in predicting how much money an individual will donate based on observations from 90,000 people on which we have recorded over 400 different characteristics.
  - Don’t care too much about each individual characteristic.
  - Just want to know: For a given individual should I send out a mailing?
- Medium House Price
  - Which factors have the biggest effect on the response
  - How big the effect is.
  - Want to know: how much impact does a river view have on the house value

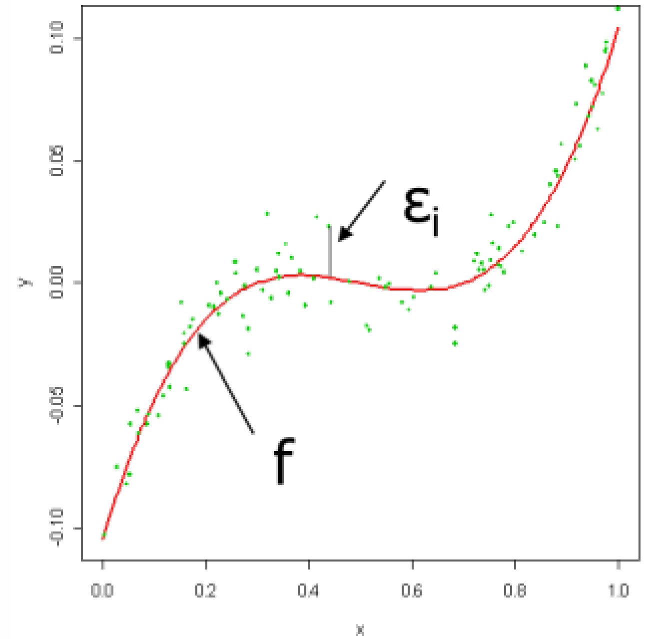
How Do We Estimate *f*?

- We have observed a set of ***training data***

$$\{(\mathbf{X}_1, Y_1), (\mathbf{X}_2, Y_2), \ldots, (\mathbf{X}_n, Y_n)\}$$

- Use statistical method/model to estimate *f* so that for any (X, Y)

$$Y \approx \hat{f}(X)$$



- Statistical methods/models are usually divided in
  - Parametric Methods/Models
  - Non-parametric Methods/Models

Parametric Methods (Part I)

- Parametric methods leverage on an assumption about the model underlining *f*
  - They reduce the problem of estimating *f* down to the one of estimating a set of parameters
  - They involve a two-step model based approach

- STEP 1: Make some assumption about the functional form of *f*, i.e. come up with a model (e.g., a linear model)

$$f(\mathbf{X}_i) = \beta_0 + \beta_1 X_{i1} + \beta_2 X_{i2} + \cdots + \beta_p X_{ip}$$

- STEP 2: Use the training data to fit the model, i.e., estimate *f* through the unknown parameters

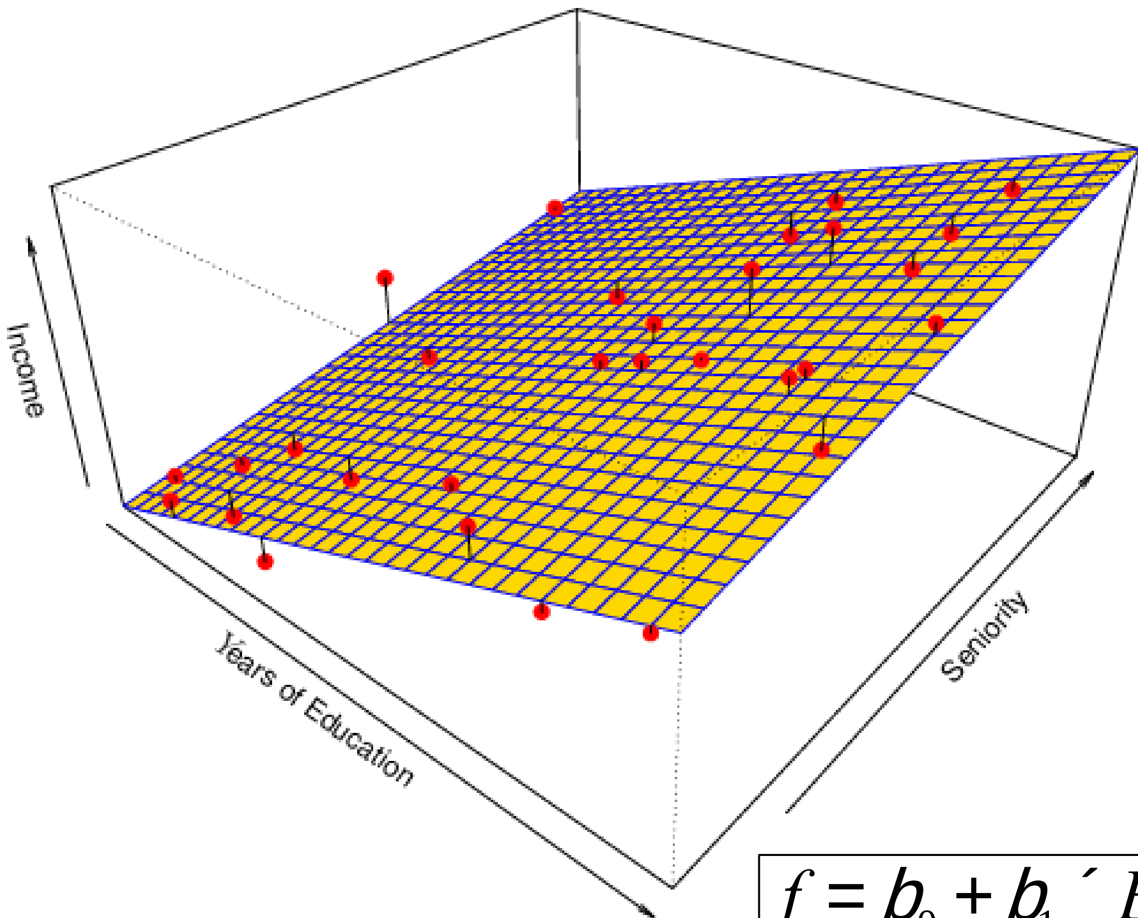
$$\beta_0 \quad \beta_1 \quad \beta_2 \quad \dots \quad \beta_p$$

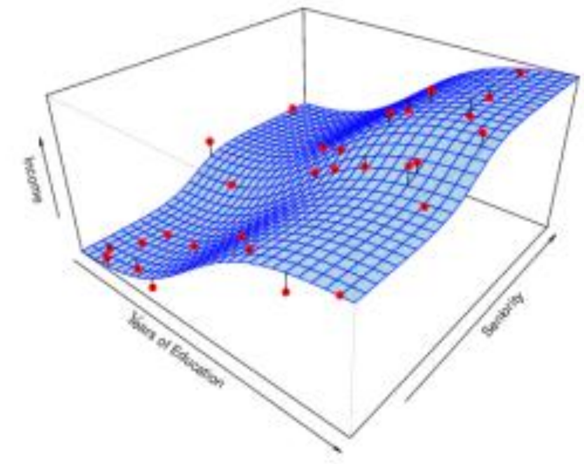
- Parametric methods leverage on an assumption about the model underlining *f*
  - They reduce the problem of estimating *f* down to the one of estimating a set of parameters
  - They involve a two-step model based approach

- STEP 1: In this course we will examine far more complicated, and flexible, models for *f* w.r.t linear ones. In a sense the more flexible the model the more realistic it is.

- STEP 2: The most common approach for estimating the parameters in a linear model is Ordinary Least Squares (OLS), but there are often superior approaches.

Example: A Linear Regression Estimate





$$f = b_0 + b_1 \times Education + b_2 \times Seniority$$

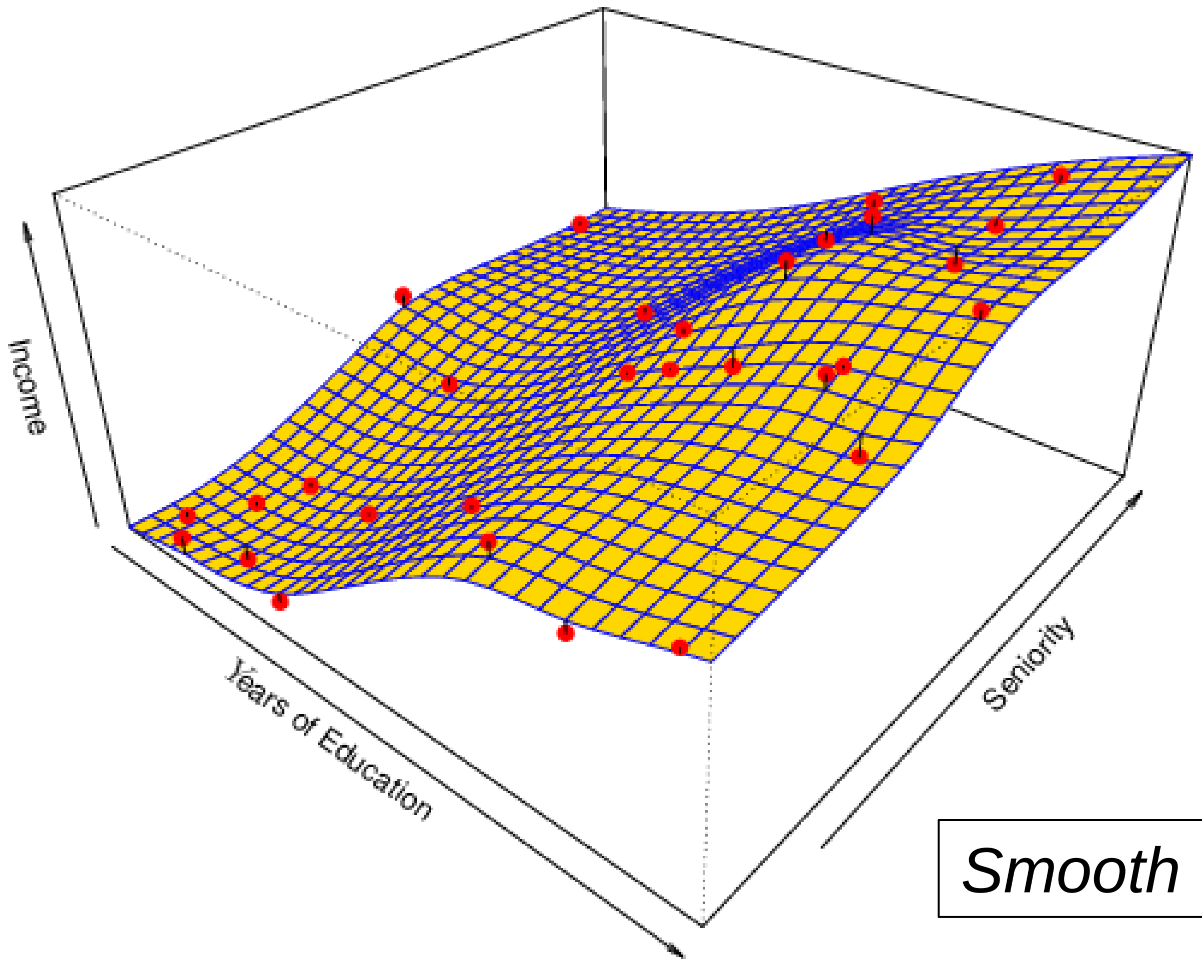
- Even if the standard deviation is low we will still get a bad answer if we use the wrong model.

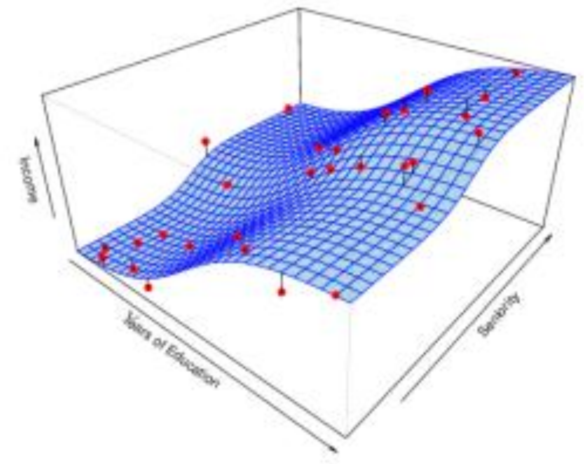
Non-parametric Methods

- Sometimes they are referred as “sample-based” or “instance-based” methods, they do not make explicit assumptions about the functional form of f, they exploit the training data “directly”

- Advantages:
  - They accurately fit a wider range of possible shapes of f
  - They do not require a “trainining” phase
- Disadvantages:
  - A very large number of observations is required to obtain an accurate estimate of *f*
  - Higher computational cost at “testing” time
  - They accurately fit a wider range of possible shapes of f.

Example: A Thin-Plate Spline Estimate





Smooth thin-plate spline fit

- Non-linear regression methods are more flexible thus they can potentially provide more accurate estimates

Prediction Accuracy vs Model Interpretability

- Why not just use a more flexible method if it is more realistic?

Reason 1:

A simple method such as linear regression produces a model which is much easier to interpret (the Inference part is better).

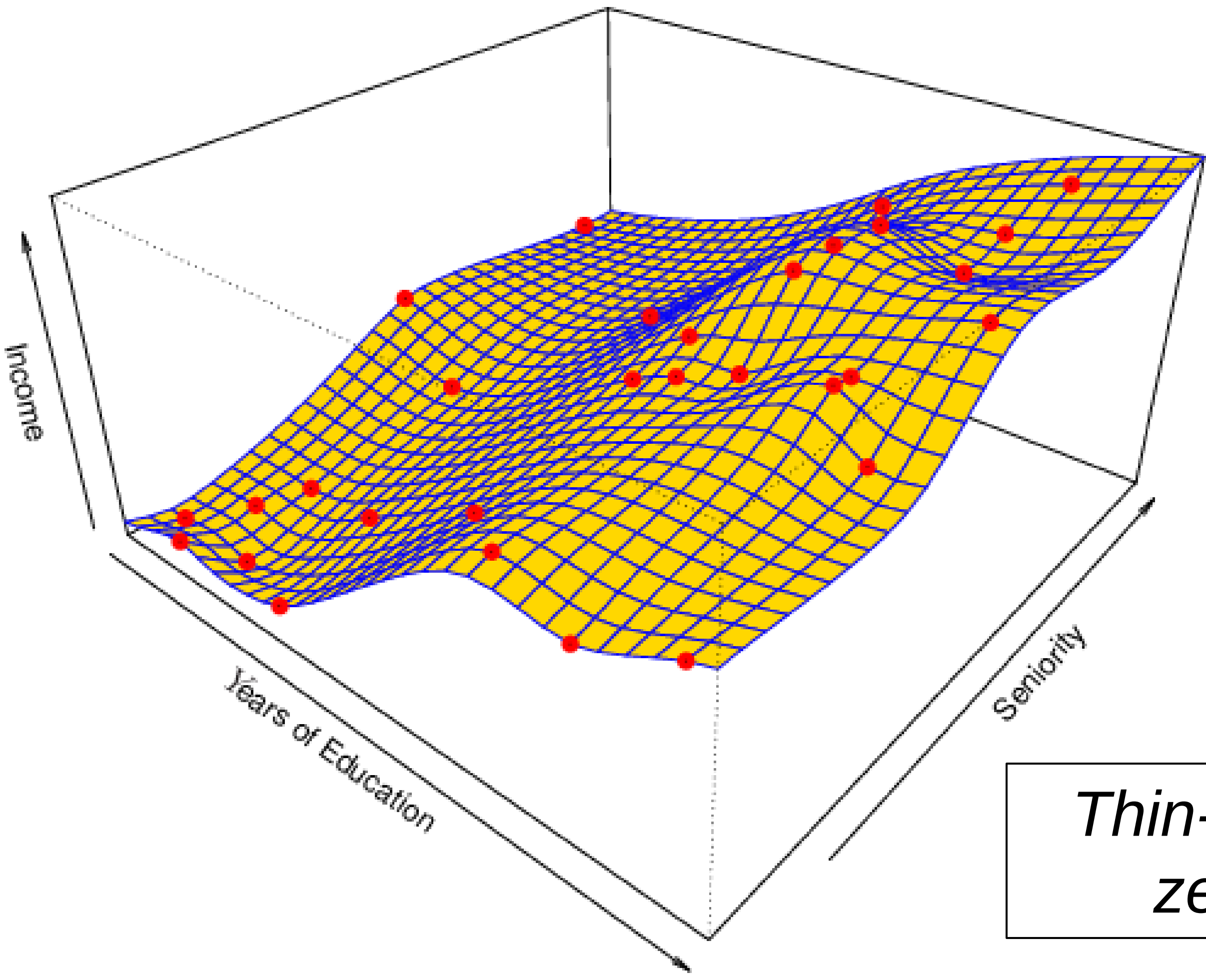
- E.g., in a linear model, β_j is the average increase in Y for a one unit increase in X_j holding all other variables constant.

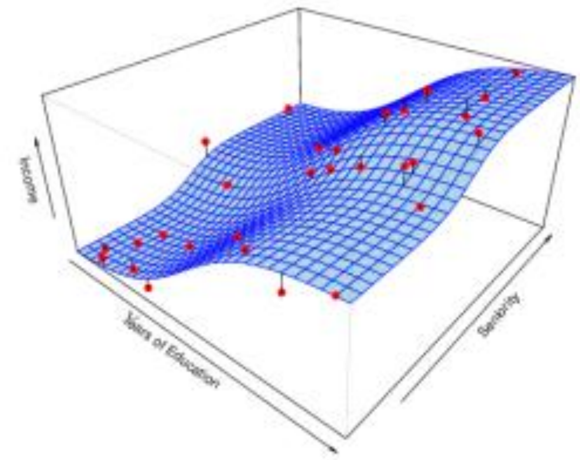
Reason 2:

Even if you are only interested in prediction, it is often possible to get more accurate predictions with a simple, instead of a complicated, model.

- This seems counter intuitive but has to do with the fact that it is harder to fit properly a more flexible model.

A Poor Estimate





Thin-plate spline fit with zero training error

- Non-linear regression methods can also be too flexible and produce poor estimates for *f*

Flexibility vs Model Interpretability

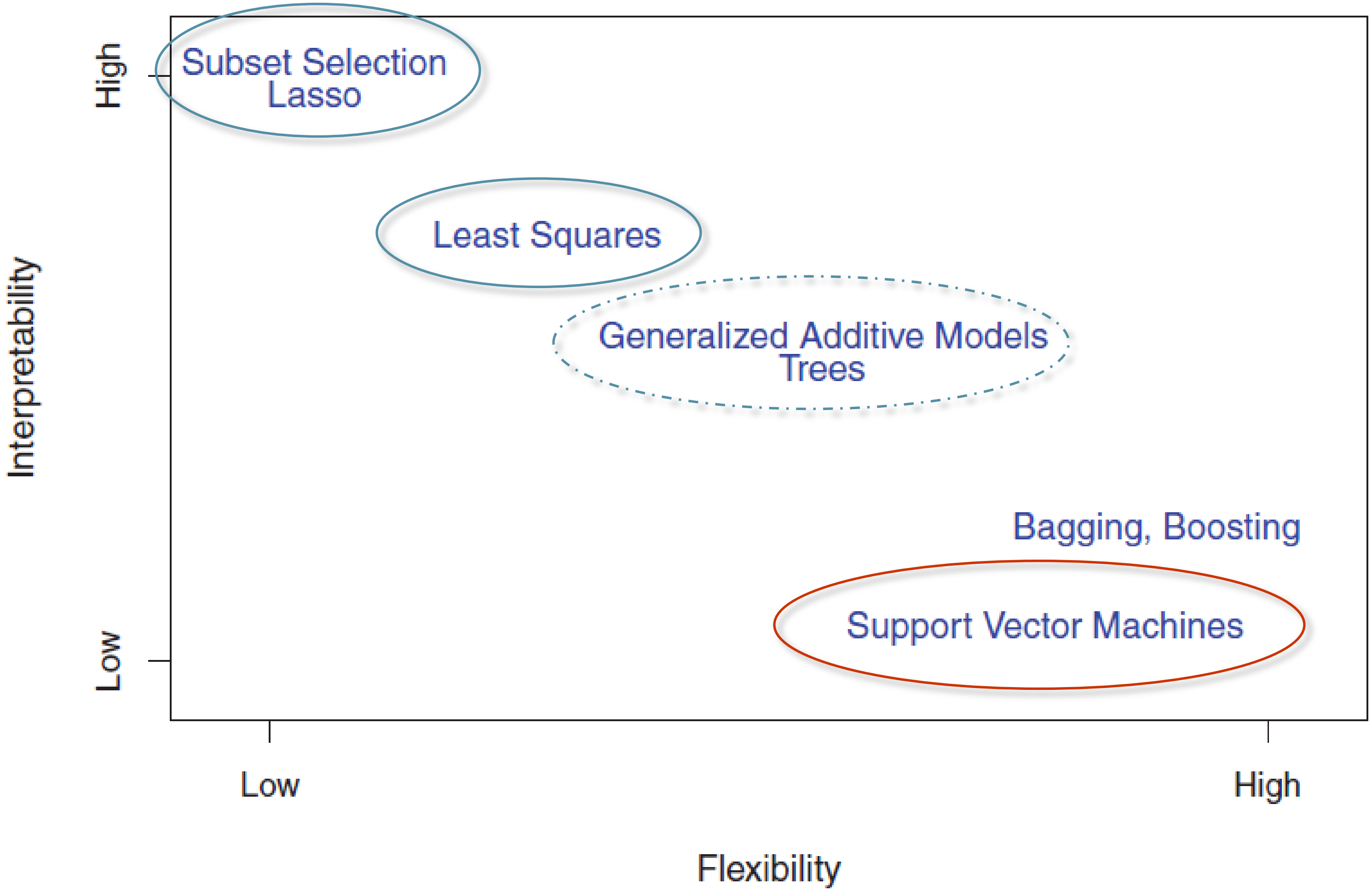
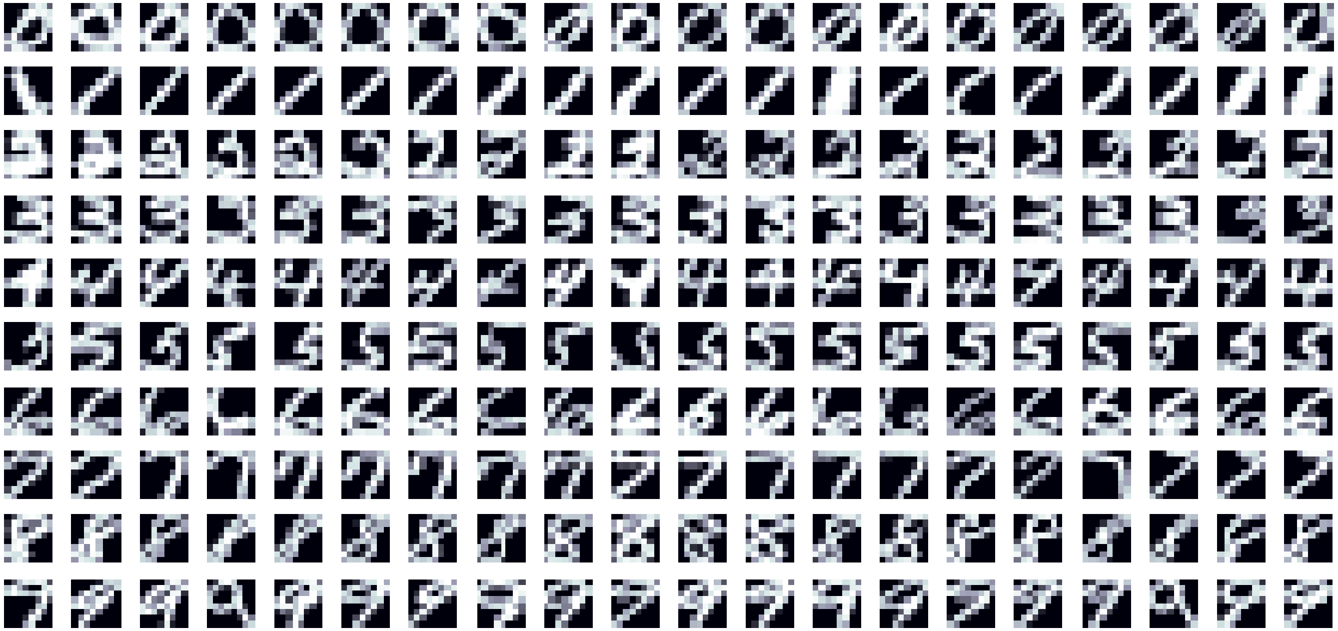


FIGURE 2.7. *A representation of the tradeoff between flexibility and interpretability, using different statistical learning methods. In general, as the flexibility of a method increases, its interpretability decreases.*

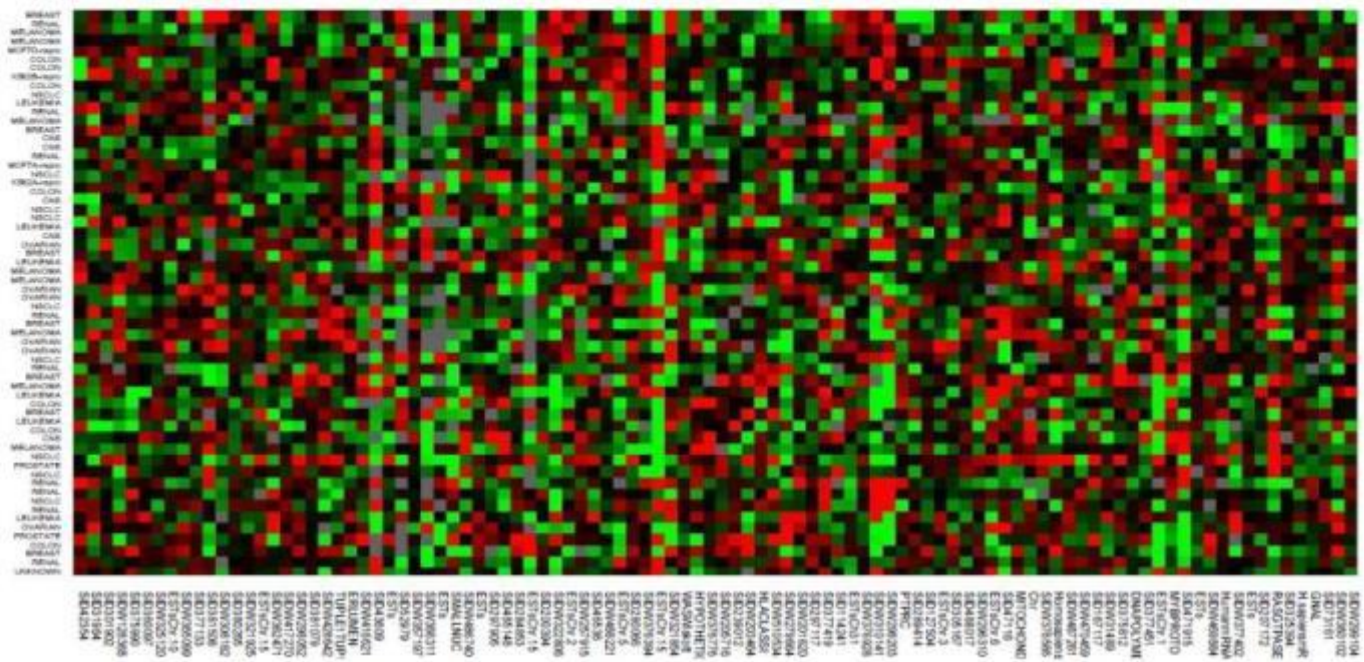
Supervised vs. Unsupervised Learning

- Machine Learning makes usually a clear distinction between
  - Supervised Models
  - Unsupervised Models
- Supervised Learning:
  - Supervised Learning is where both the predictors, X_i, and the response, Y_i, are observed.



Supervised vs. Unsupervised Learning

- Machine Learning makes usually a clear distinction between
  - Supervised Models
  - Unsupervised Models
- Unsupervised Learning:
  - Only the X_i's are observed and use them to build a high level representation (possibly for modeling some Y)



Regression vs. Classification

- Supervised learning problems can be further divided into
  - Regression problems cover situations where Y is continuous/numerical
    - Predicting the value of the Dow in 6 months
    - Predicting the value of a given house based on various inputs.
  - Classification problems cover situations where Y is categorical
    - Will the Dow be up (U) or down (D) in 6 months?
    - Is this email a SPAM or not?

TABLE 1.1. *Average percentage of words or characters in an email message equal to the indicated word or character. We have chosen the words and characters showing the largest difference between* `spam` *and* `email`.

	george	you	your	hp	free	hpl	!	our	re	edu	remove
spam	0.00	2.26	1.38	0.02	0.52	0.01	0.51	0.51	0.13	0.01	0.28
email	1.27	1.27	0.44	0.90	0.07	0.43	0.11	0.18	0.42	0.29	0.01

A Simple Clustering Example

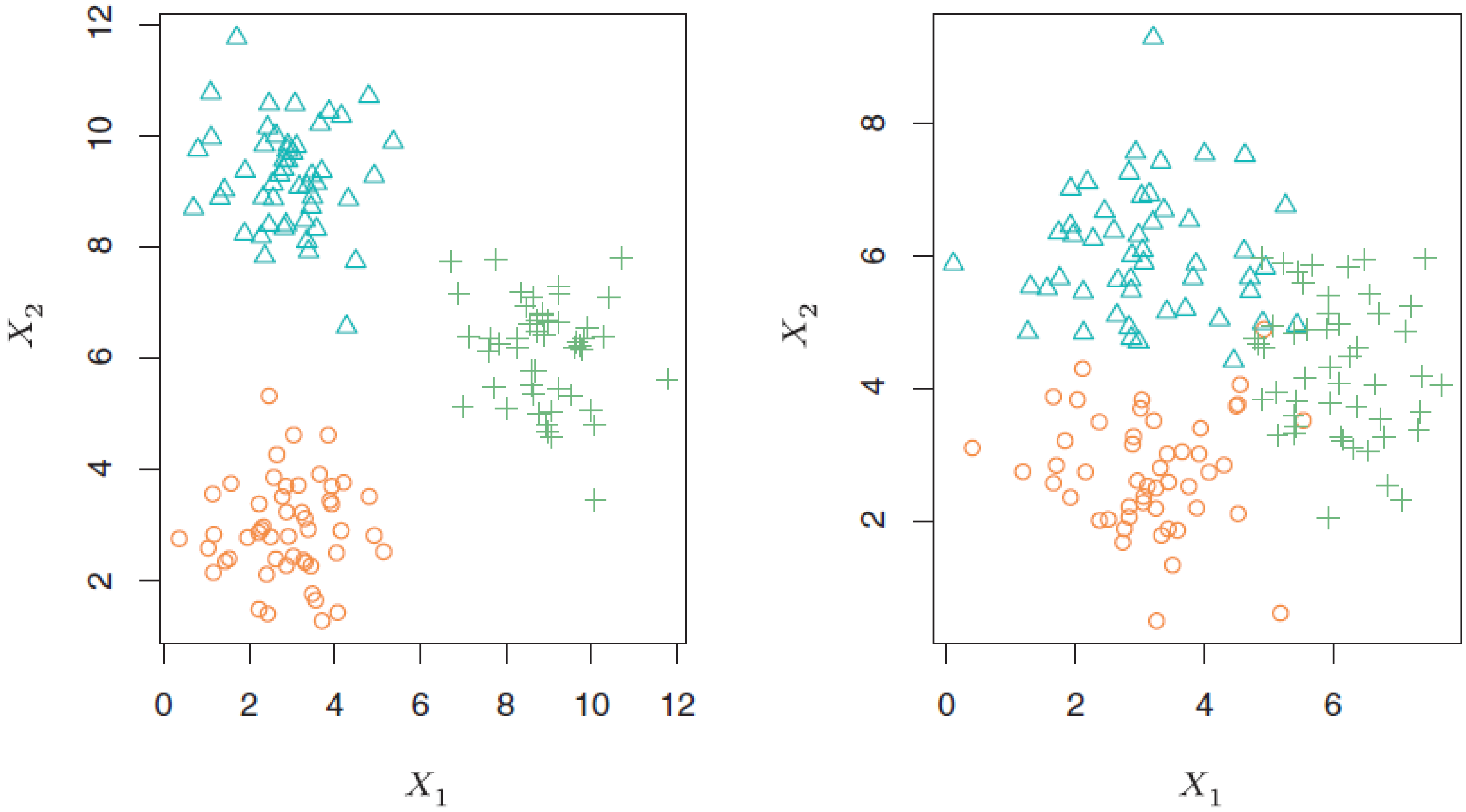
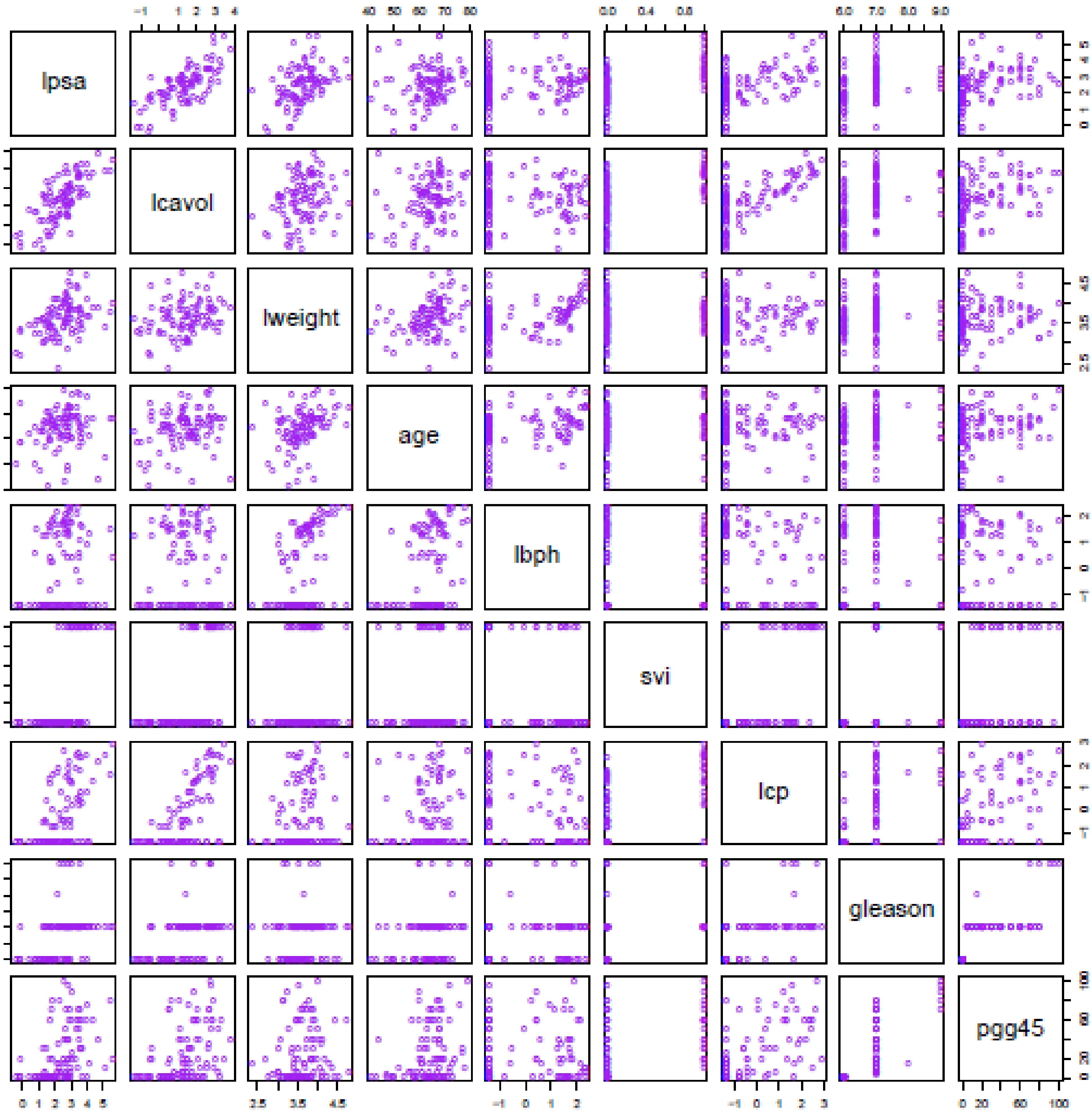


FIGURE 2.8. *A clustering data set involving three groups. Each group is shown using a different colored symbol.* Left: *The three groups are well-separated. In this setting, a clustering approach should successfully identify the three groups.* Right: *There is some overlap among the groups. Now the clustering task is more challenging.*

What about higher dimensions?



Wrap up!

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  - How do we estimate f?
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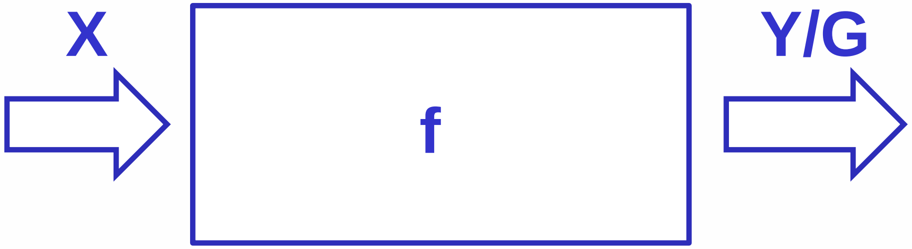

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