# Introduction to Modelling and to Statistical Learning (Part 2)

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# Plan

1. General Framework and Introduction to Statistical Learning
   - Generalities
   - A little formality

2. Modelling
   - Choosing the more adequate way
   - Generalization Error
   - Bias-variance trade-off

# Plan

# Introduction

- The techniques of Statistical Learning can help solve the problems that frequently arise when modeling an ecological problem, economic phenomenon, medical situation, climatic situation, etc.
- To make inference from the data and describe situation.
- Prediction. From a (training) data set, build and train a model that will allow, given a new observation, to predict the category to which it belongs or some relevant output value.
- Insuspervised learning, if $Y$ is the response:

$$\text{modelisation: } Y = f(X) + \epsilon$$

$$\text{prediction: } \hat{Y} = \hat{f}(X)$$

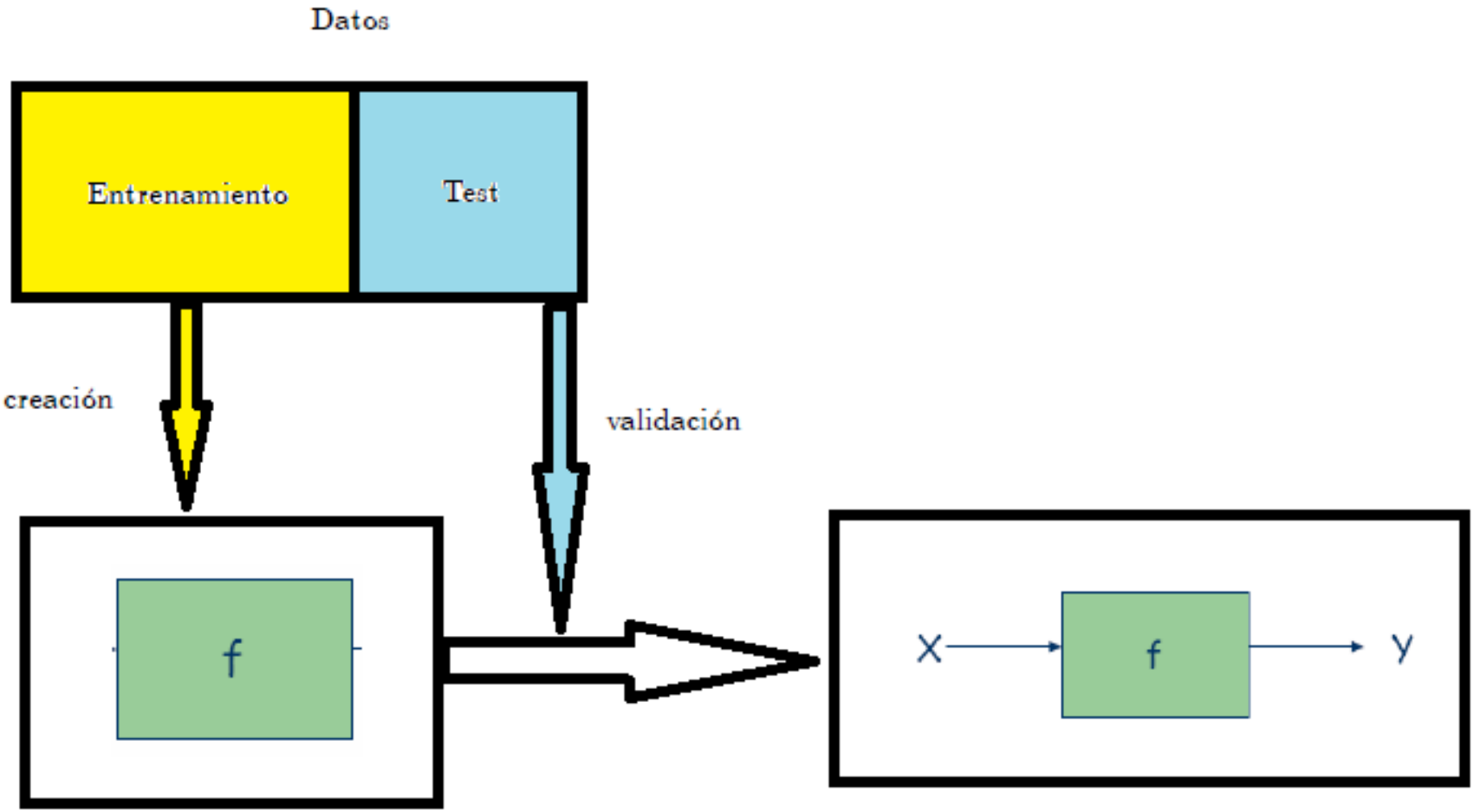
$$\text{we want: } \hat{Y} \approx Y$$

  - Data Modeling Culture: $f$ has a given form (linear or logistic regression) and we estimate parameters from the data. Work for the model. Validation is (generally) about goodness of fit.
  - Algorithmic Modeling Culture: $f$ is an algorithm. Validation is measured by predictive accuracy.

# Examples


- Predict whether an email is spam or not spam.
- Predict whether a patient is prone to heart disease.
- Estimate the ozone rate in a city taking into account climatic variables.
- Predict the absence or presence of a species in a given environment.
- Predicting customer leaks for a financial institution.
- Identify handwritten figures of postcards in envelopes.
- Split a population into several subgroups.

# Statistical Learning



# Framework of Machine Learning

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General framework:
$\mathcal{L}$ a data basis. We search about $f : \mathcal{X} \to \mathcal{Y}$ a good predictor or a good explainer.

- Supervised Learning: $\mathcal{L} = \{(x_1, y_1), \ldots, (x_n, y_n)\} \subset \mathcal{X} \times \mathcal{Y} \subset \mathbb{R}^d \times \mathbb{R}$

  $X$: input variable, independent variable, explanatory (real o multidimensional), continuous, categorical, binary, ordinal.

  $Y$: output variable, dependent variable, real o categorical.

  - Classification: $y \in \{-1, 1\}$ (binary) or $y \in \{1, \ldots, K\}$ (multiclass).
  - Regression: $y \in \mathbb{R}$.

- Unsupervised Learning $\mathcal{L} = \{x_1, \ldots, x_n\} \subset \mathcal{X} \subset \mathbb{R}^d$

  - Clustering
  - Density estimation

  In all cases, we suppose the sample $\mathcal{L}$ is a collection of $n$ independents realization of a multivariate random variable $(X, Y)$ or $X$.

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We look for a function $f_C$ (the original), among all the functions of a certain class $\mathcal{C}$, that minimizes the expected value of $L$ (which we call *risk* or *Expected Predictive Error*), i.e:

$$f_C = \underset{f \in \mathcal{C}}{\text{Argmin}} R_L(f) = \underset{f \in \mathcal{C}}{\text{Argmin}} \mathbb{E}\big(L(Y, f(X))\big)$$

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The choice of $\mathcal{C}$ depends on the nature of the phenomenon being modeled, the hypotheses and experience on the data available, the opinion of the experts, etc.

**Problem:** It is impossible to search for such $f_{\mathcal{C}}$.

# A little formality

In practice, this predictor is constructed from a data set $\mathcal{L} = \{(x_1, y_1), (x_2, y_2), \ldots, (x_n, y_n)\}$ where $x_i \in \mathcal{X} \subset \mathbb{R}^d$ and $y_i \in \mathcal{Y} = \{1, \ldots, K\}$ or $y_i \in \mathcal{Y} \subset \mathbb{R}$ where it supposed that all the $n$ labeled observations of $\mathcal{L}$ are independent realization of the variable $(X, Y)$ with unknown distribution law.
As it is impossible to lead with the expected risk (as distribution of $(X, Y)$ is unknown), the goal consists to minimize the empirical risk

$$R_{n,L}(f) = \frac{1}{n} \sum_{i=1}^{n} L\big(y_i, f(x_i)\big)$$

That is to search a function $\widehat{f}_n \in \mathcal{C}$ such that:

$$\widehat{f}_n = \underset{f \in \mathcal{C}}{\text{Argmin}} R_{n,L}(f) = \underset{f \in \mathcal{C}}{\text{Argmin}} \frac{1}{n} \sum_{i=1}^{n} L\big(y_i, f(x_i)\big)$$

# The classification problem

For example, in a classification problem if $y \in \{1, \ldots, K\}$, we use as loss function $L(x, y, u) = \mathbb{1}_{\{u \neq y\}}$.

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The associated risk with $L$ is:

$$R_L(f) = \mathbb{P}\big(Y \neq f(X)\big)$$

and the empirical risk is

$$R_{L,n}(f) = \frac{1}{n} \#\{i : f(x_i) \neq y_i\}$$

The function that minimizes $R_L(f)$ is

$$f^*(x) = \underset{k \in \{1,\ldots,K\}}{\text{Argmax}} \ \mathbb{P}(Y = k | X = x)$$

and predicts the class $k$ that maximizes the posterior probability of $Y$ knowing $X$. This classifier is known as *Bayes classifier* and can be interpreted as follows:, the problem is reduced in looking for that function that minimizes the amount of errors committed on the sample.

# The regression problem

In a regression problem we look at a function $f : \mathbb{R}^d \to \mathbb{R}$ so that, for a new observation $(x, y)$, the prediction $f(x)$ is a good approximation of $y$ in the sense that distance between $f(x)$ and $y$ is small. We use as loss function $L(y, u) = (u - y)^2$.
the associate risk $L$ is:

$$R_L(f) = \mathbb{E}_{(X,Y)}\left[(Y - f(X))^2\right]$$

and the empirical risk is

$$R_{L,n}(f) = \frac{1}{n}\sum_{i=1}^{n}\left(y_i - f(x_i)\right)^2$$

The function that minimizes $R_L(f)$ is

$$f^*(x) = m(x) = \mathbb{E}(Y|X = x)$$

If instead of minimizing theoretical risk we minimize empirical risk, then the solution is the function that minimizes the least squares method.

# Density Estimation

We use as loss function $L(x, g(x)) = -\log(x)$. The associated risk is $R_L(g) = -\int \log(g(x)) f(x)\, dx$ and the empirical risk is

$$R_{L,n}(g) = -\frac{1}{n}\sum_{i=1}^{n} \log\left(g(x_i)\right) = -\frac{1}{n}\log\left(\prod_{i=1}^{n} g(x_i)\right)$$

To find the function that minimize the empirical risk is equivalent to find the function that maximize the log-likelihood. Then it is straightforward to show that maximizing the log-likelihood is equivalent to minimize the Kullback-Leibler divergence

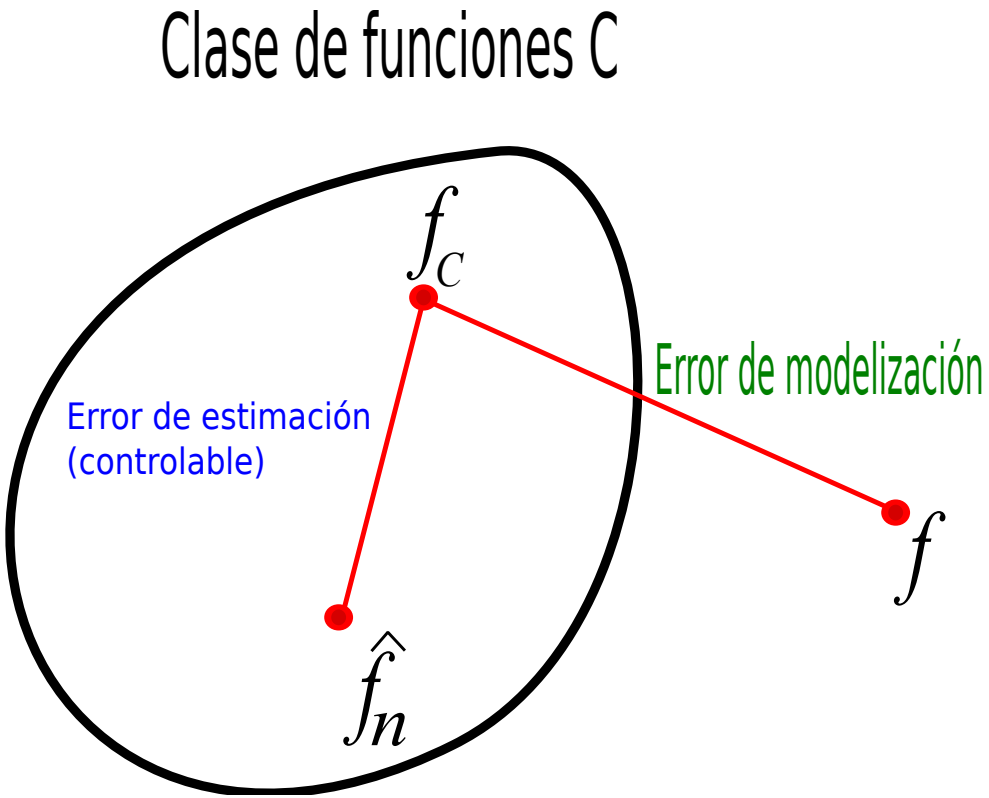
$$K(f, g) = \int \log\left(\frac{f(x)}{g(x)}\right) f(x)\, dx$$

For Jensen's inequality, it is easy to prove that $K(f, g) \geq 0$ but $K$ does not satisfies symmetric condition and triangular inequality

# Approach errors

Let summarize the different functions previously encountered:

- $f$ is the theoretical predictor (we don't know it).
- $f_C$ is the best among all possible predictors within a class of functions $\mathcal{C}$ (we don't know it).
- $\hat{f}_n$ is the predictor we use in practice, the function that minimizes empirical risk:



# Approach errors

- Modelling error (associated with bias): $f - f_C$

  It depends on the choice of class $\mathcal{C}$. Observe that if we consider as the family of all possible functions, we will have overfitting.

- Estimation error (associated with the variance): $\hat{f}_n - f_C$

  It is a statistical error, if the size of the sample is large, under certain hypotheses about the class $\mathcal{C}$, it is true that $\hat{f}_n$ converge, when $n$ tends to infinity to $f_C$. In fact it is a convergence of the risks (Vapnik's theorem)

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## Theorem 1

*The Fundamental Theorem of Learning (Vapnik, 1997) states that, under certain conditions on the class of functions $\mathcal{C}$, $\hat{f}_n$ "converges" to $f_C$ (risks through) . These conditions are related to the dimension of Vapnik-Chervonenkis (VC dimension) of the function class $\mathcal{C}$. The VC dimension measures "how big" is an infinite class of functions, so if $\mathcal{C}$ is not too large, that is, the VC dimension is finite, is in the hypothesis of the Fundamental Theorem of Learning*

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# Plan

# How estimate $f$?

The goal is from a sample $\mathcal{L} = \{(\mathbf{x_1}, y_1), (\mathbf{x_2}, y_2), \ldots, (\mathbf{x_n}, y_n)\}$ estimate an unknown function $f$, finding an estimator $\widehat{f}$ such that

$$y \approx \widehat{f}(x)$$

for a new observation $(x, y)$. As we say before, we suppose that observations of $\mathcal{L}$ are $n$ independent realizations of a multivariate random variable $(X, Y)$ of unknown distribution.

1. *Parametric methods*. The problem of estimating $f$ is reduced to estimate some parameters, after assuming that $f$ belongs to a certain family of functions.

   1) An assumption is made about the shape of the model, for example linear

   $$f(X) = \beta_0 + \beta_1 X_1 + \cdots + \beta_p X_p$$

   where we have to estimate $\beta_0, \beta_1, \ldots, \beta_p$.

1. After the model is selected, it is trained from $\mathcal{L}$. For example, in the case of the linear model,

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

   where

$$X = \begin{pmatrix} 1 & x_{11} & \cdots & x_{1p} \\ 1 & x_{21} & \cdots & x_{2p} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & x_{n1} & \cdots & x_{np} \end{pmatrix}_{n \times (p+1)}, \quad Y = \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{pmatrix} \in \mathbb{R}^n, \quad \widehat{\beta} = \begin{pmatrix} \widehat{\beta}_0 \\ \widehat{\beta}_1 \\ \vdots \\ \widehat{\beta}_p \end{pmatrix} \in \mathbb{R}^{p+1}$$

# How estimate $f$?

2) *Non parametric methods*. No assumption is made about the nature of $f$. In general, it allows covering a greater spectrum of forms for $f$, making the model more plausible to the true $f$. However, in general, a large number of observations is needed to obtain a performant model.

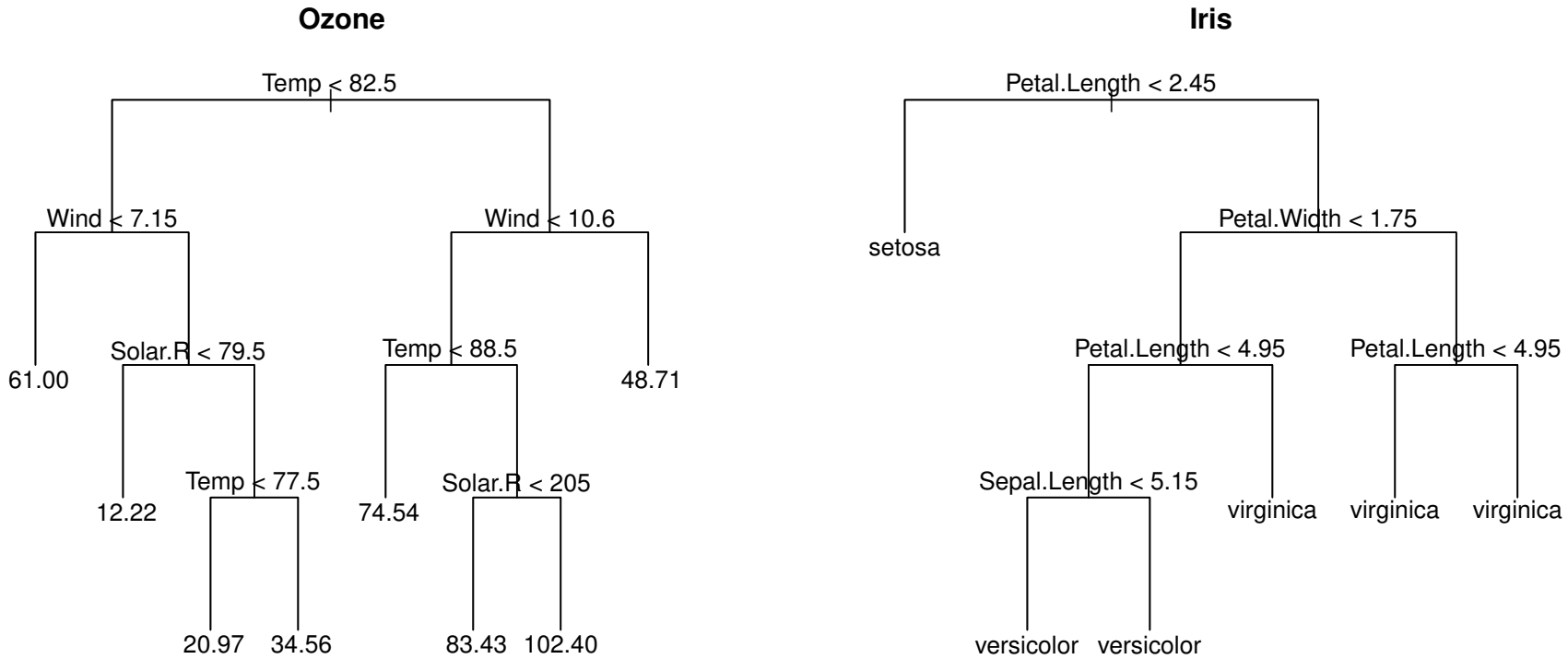
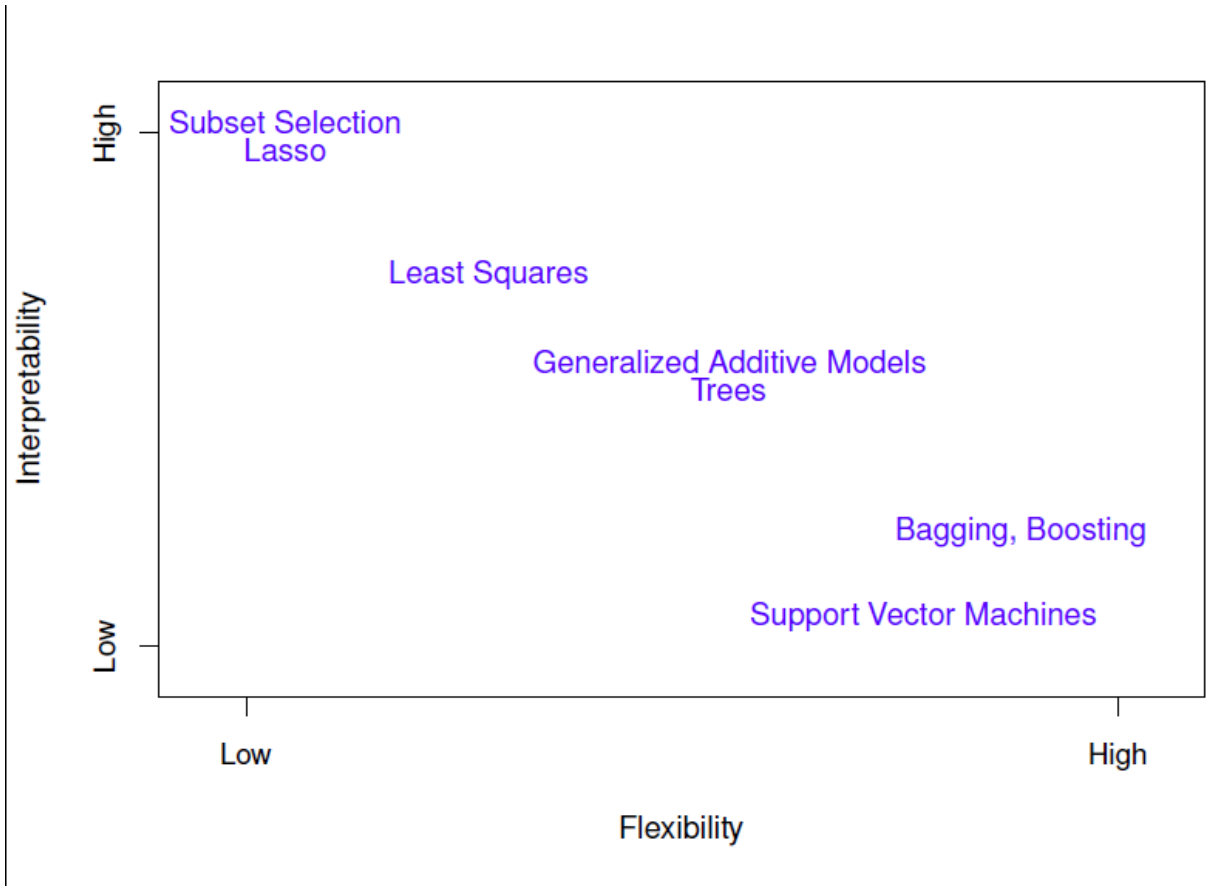



Figure: Classification and Regression Trees (Breiman, 1984)

# Performance vs Interpretability



# Evaluation of the model

1. In regression quality of the fitting of a predictor can be evaluated by the *mean squared error MSE*:

$$MSE = \frac{1}{n}\sum_{i=1}^{n}\left(y_i - \widehat{f}(x_i)\right)^2$$

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The performance of $\widehat{f}$ (construct over $\mathcal{L}$) is evaluated on a *testing set* $\mathcal{T} = \{(\mathbf{z_1}, u_1), (\mathbf{z_2}, u_2), \ldots, (\mathbf{z_s}, u_s)\}$ computing the *test*-MSE (generalization error):

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2. In classification the error is measured with the misclassified rate:

$$\frac{1}{n}\sum_{i=1}^{n}\mathbb{1}_{\{y_i \neq \widehat{y}_i\}}$$

where $\widehat{y}_i$ is the class prediction of $f$ for observation $i$

# Bias-variance trade-off

If we assume that $y = f(x) + \epsilon$, it is possible to prove that the expected value of the MSE for a fixed test value $x_0$, can be decomposed as:

$$\mathbb{E}\left(y_0 - \widehat{f}(x_0)\right)^2 = \text{Var}\left(\widehat{f}(x_0)\right) + \left[\text{Sesgo}\left(\widehat{f}(x_0)\right)\right]^2 + \text{Var}(\epsilon)$$

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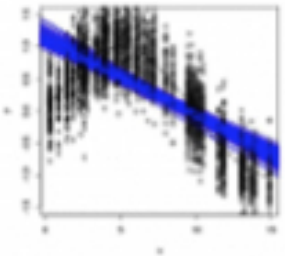
- As $\text{Var}\left(\widehat{f}(x_0)\right)$ and $\left[\text{Sesgo}\left(\widehat{f}(x_0)\right)\right]^2$ are non negatives, it follows that $\mathbb{E}\left(y_0 - \widehat{f}(x_0)\right)^2$ has as lower bound $\text{Var}(\epsilon)$.
- We call *variance* to the amount that varies $\widehat{f}$ if we change the training set (different set of workouts produce different $\widehat{f}$). Under ideal conditions, the estimate of $f$ does not change much if we change the training sets. In general, very flexible statistical models (with many parameters) have high variance. For example in the case of simple linear regression, when we change an element of the data set, the estimator does not vary so much. On the other hand if the model is very adjusted, changing a point produces a significant change in the estimation.
- *Bias* refers to the modelling error: explaining a real and complicated problem by a simpler mathematical model. For example, linear models assume that there is a linear relationship between $Y$ and explanatory variables $X_1, \ldots, X_p$ which clearly has little chance of happening, so the bias will be important. In general, flexible statistical methods have a little bias.

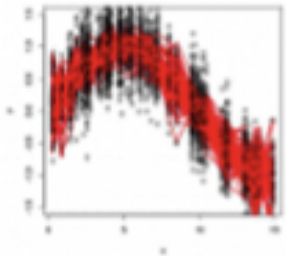
# Bias-variance trade-off

Baja Varianza
Gran sesgo

Lineal (g1)



Polinomio g15



Alta Varianza
Bajo sesgo

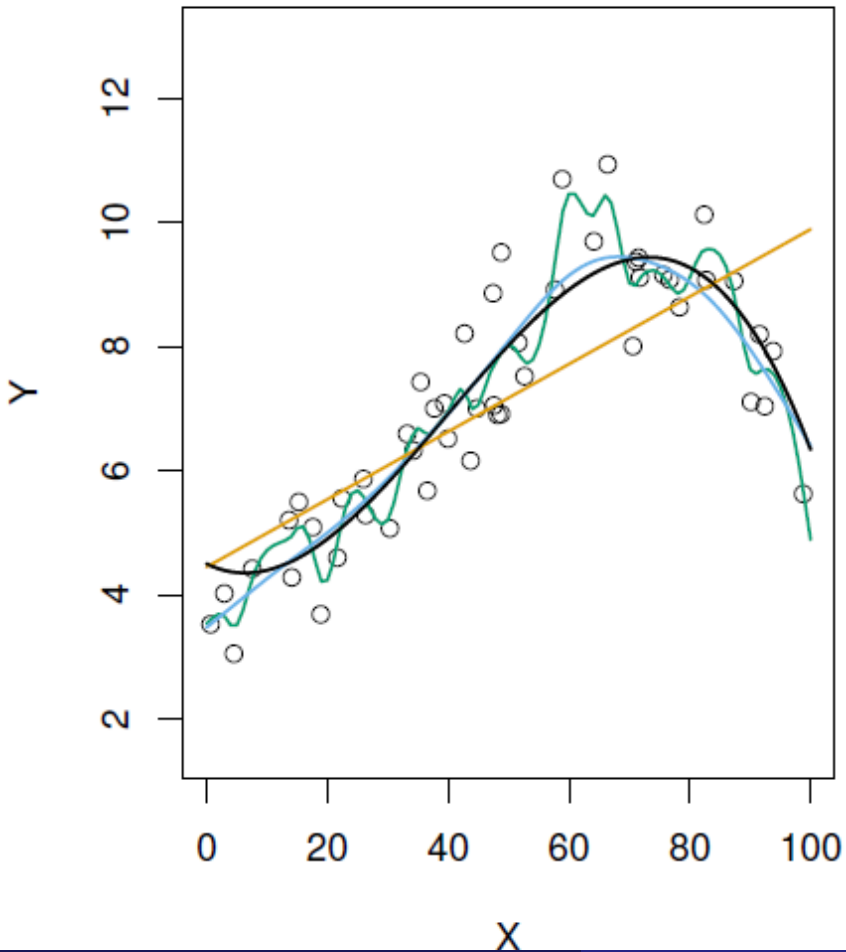
$$\mathbf{Var}[X] = \mathbf{E}[X^2] - \mathbf{E}[X]^2$$
$$y = f + \epsilon$$

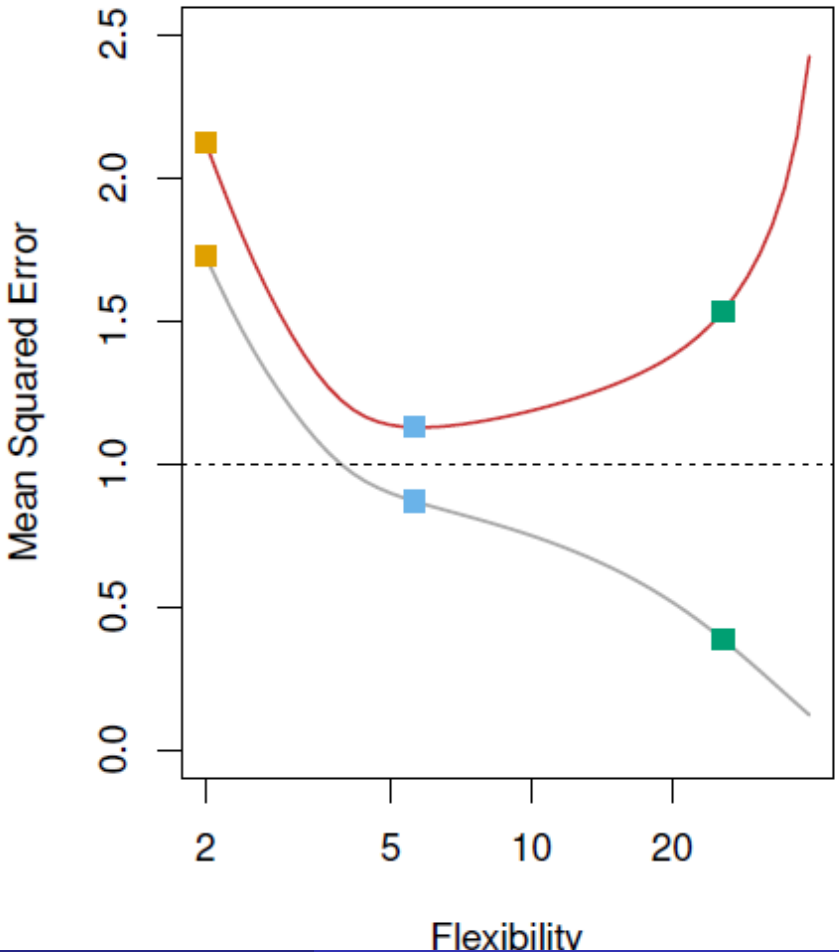
$$\mathbf{Bias}[\hat{f}(x)] = \mathbf{E}[\hat{f}(x) - f(x)]$$
$$\mathbf{Var}[\hat{f}(x)] = \mathbf{E}[\hat{f}(x)^2] - \mathbf{E}[\hat{f}(x)]^2$$

$$\begin{aligned}
\mathbf{E}[(y - \hat{f})^2] &= \mathbf{E}[y^2 + \hat{f}^2 - 2y\hat{f}] \\
&= \mathbf{E}[y^2] + \mathbf{E}[\hat{f}^2] - \mathbf{E}[2y\hat{f}] \\
&= \mathbf{Var}[y] + \mathbf{E}[y]^2 + \mathbf{Var}[\hat{f}] + \mathbf{E}[\hat{f}]^2 - 2f\mathbf{E}[\hat{f}] \\
&= \mathbf{Var}[y] + \mathbf{Var}[\hat{f}] + (f^2 - 2f\mathbf{E}[\hat{f}] + \mathbf{E}[\hat{f}]^2) \\
&= \mathbf{Var}[y] + \mathbf{Var}[\hat{f}] + (f - \mathbf{E}[\hat{f}])^2 \\
&= \mathbf{Var}[y] + \mathbf{Var}[\hat{f}] + \mathbf{E}[f - \hat{f}]^2 \\
&= \sigma^2 + \mathbf{Var}[\hat{f}] + \mathbf{Bias}[\hat{f}]^2 \\
&= error\ irreducible + varianza(\hat{f}) + Sesgo^2\hat{f}
\end{aligned}$$

# Bias-variance trade-off. Example

Several estimators (smoothing splines) are considered for different data sets (example extracted of James, Witten, Hastie and Tibshirani book).
Example 1. On the left hand three estimators with different flexibility adjusting the same data points and on the right hand the MSE curve of the flexibility on the training set (grey) and on a generalization set (red).



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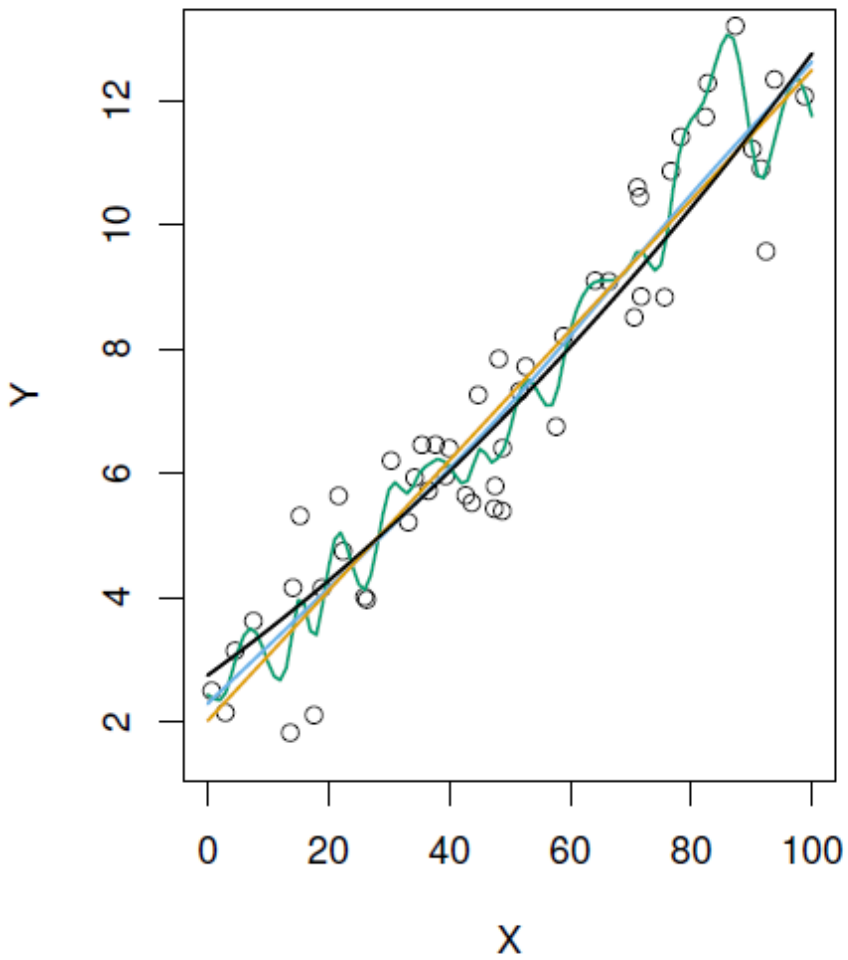
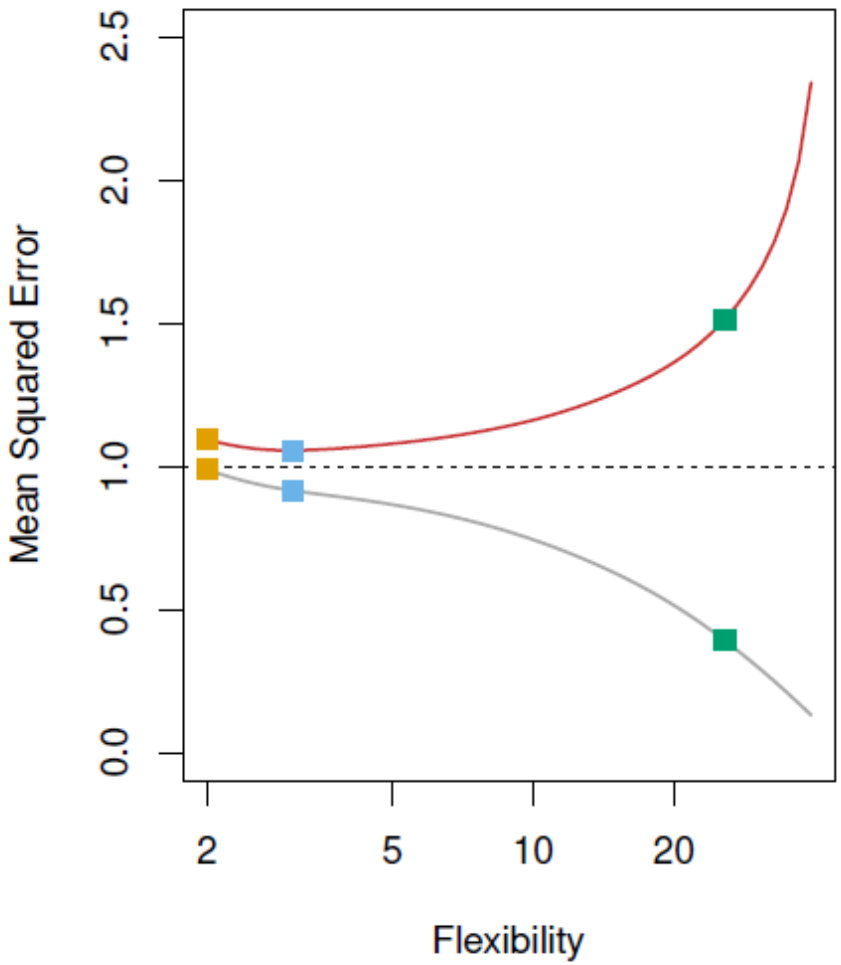
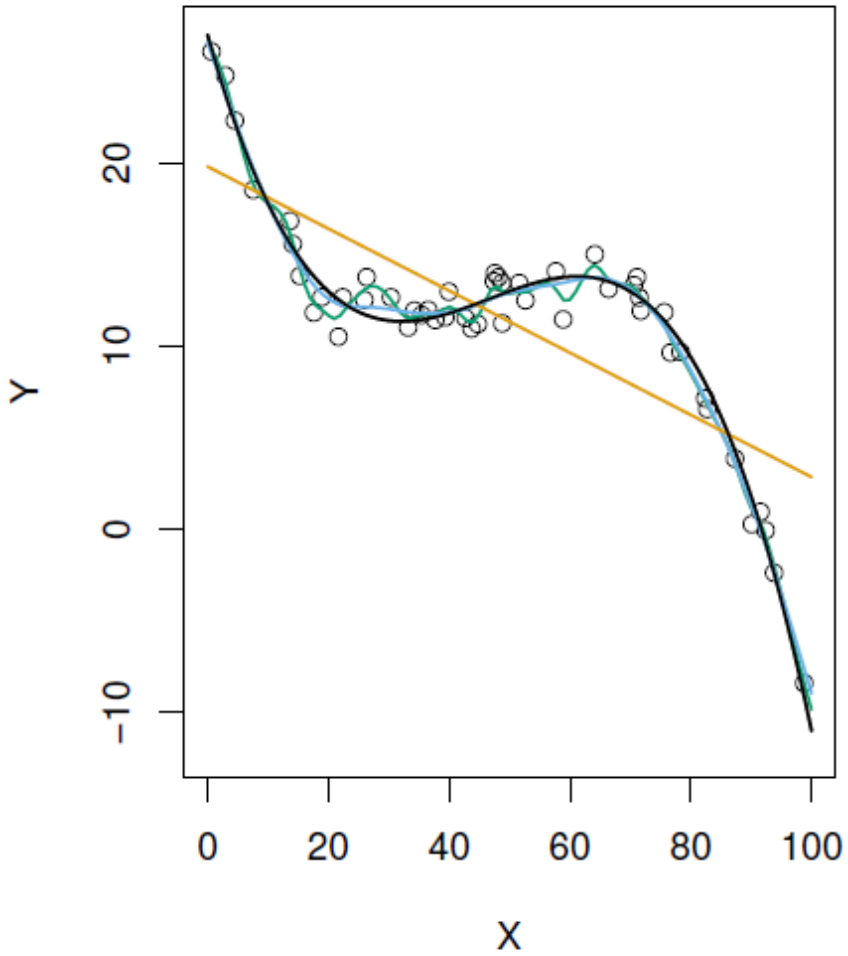
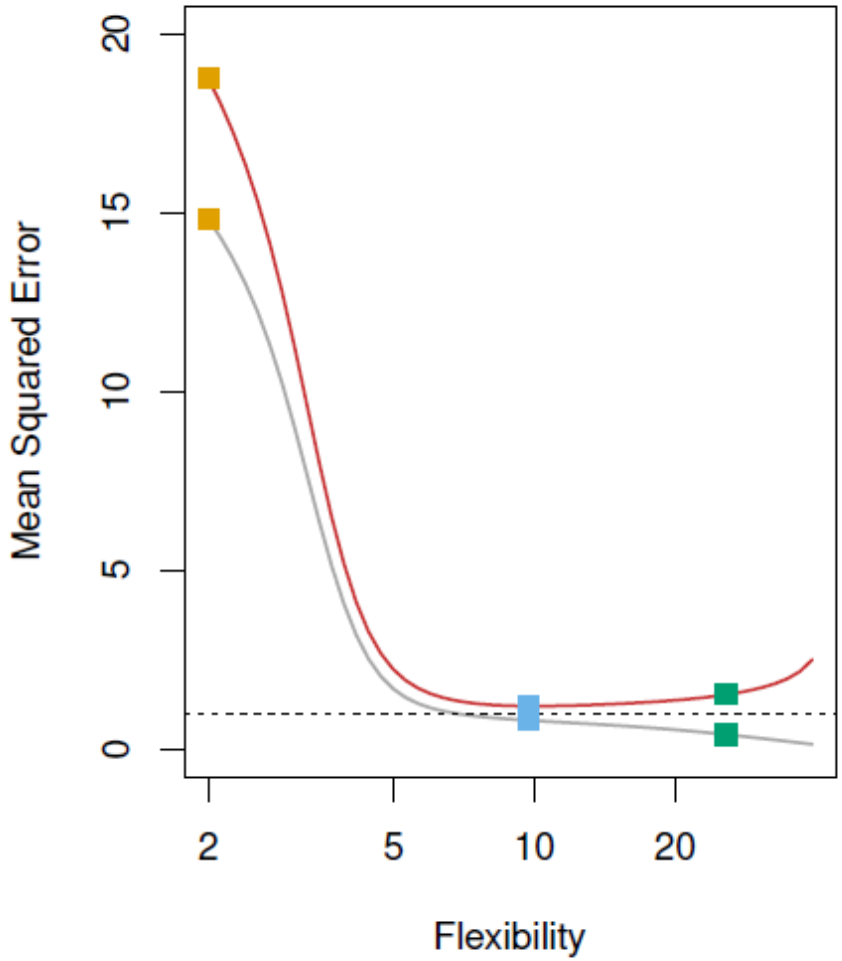


# Bias-variance trade-off. Example

Example 3. On the left hand three estimators with different flexibility adjusting the same data points and on the right hand the MSE curve of the flexibility on the training set (grey) and on a generalization set (red).



# Bias-variance trade-off. Example

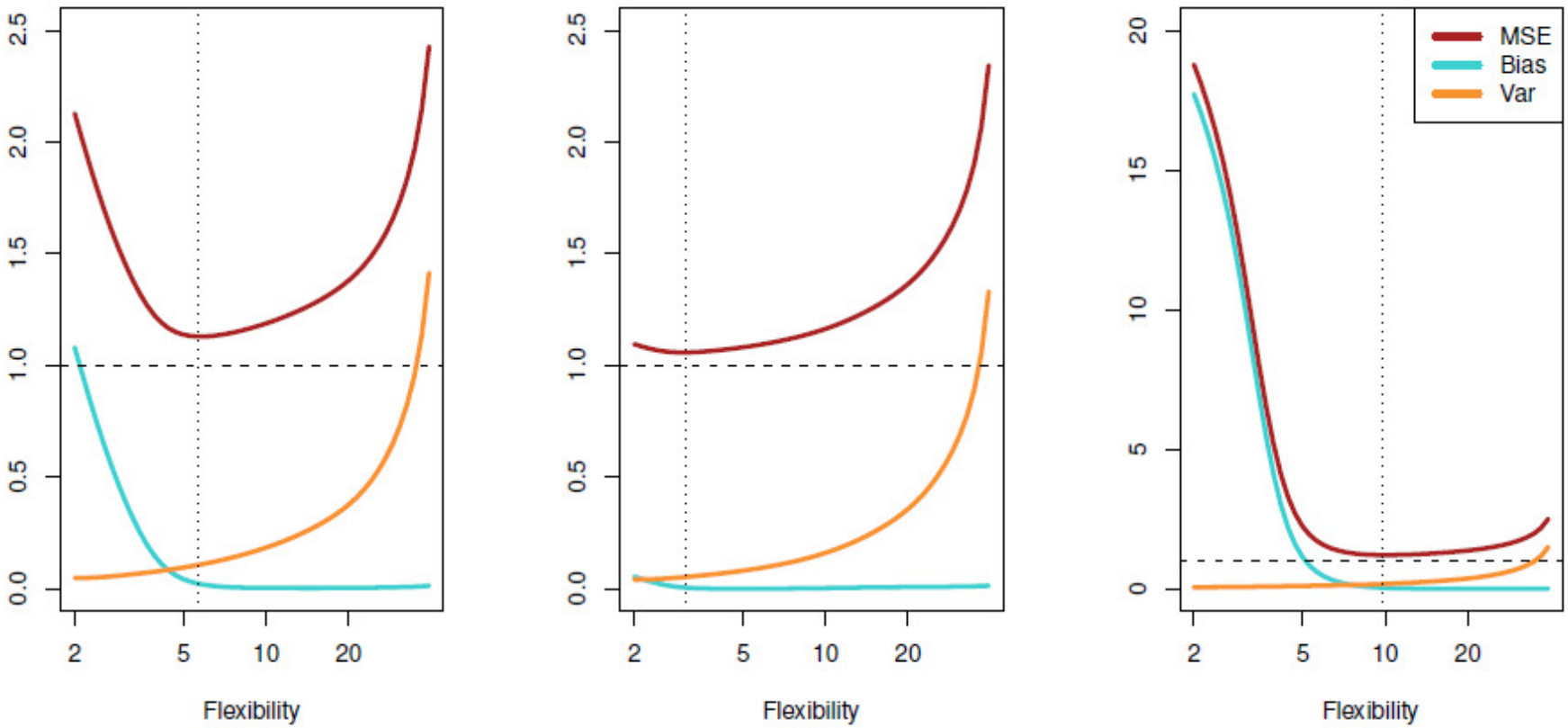



Figure: The three graphs refer to the MSE, bias and variance curves of three previous examples

# Bias-variance trade-off. Example

The choice of the model will also be important to consider it a classification problem:

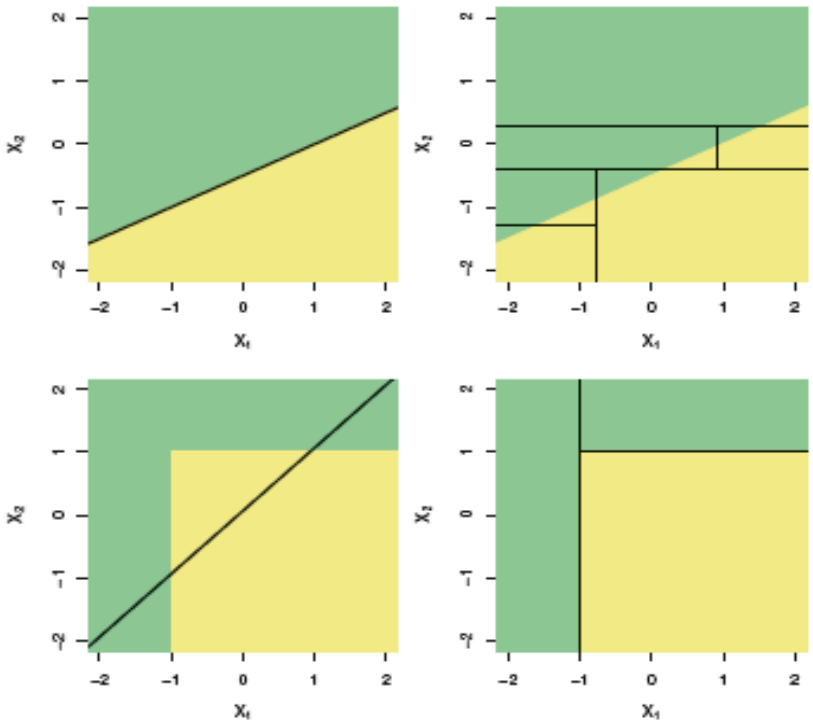



**FIGURE 8.7.** Top Row: *A two-dimensional classification example in which the true decision boundary is linear, and is indicated by the shaded regions. A classical approach that assumes a linear boundary (left) will outperform a decision tree that performs splits parallel to the axes (right).* Bottom Row: *Here the true decision boundary is non-linear. Here a linear model is unable to capture the true decision boundary (left), whereas a decision tree is successful (right).*

# Referencias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