Linear and Logistic Regression

CS 760@UW-Madison

Goals for the lecture

- understand the concepts
  - linear regression
  - closed form solution for linear regression
  - lasso
  - RMSE, MAE, and R-square
  - logistic regression for linear classification
  - gradient descent for logistic regression
  - multiclass logistic regression
  - cross entropy

Linear Regression

Linear regression

- Given training data $\{(x^{(i)}, y^{(i)}): 1 \le i \le m\}$ i.i.d. from distribution D
- Find $f_w(x) = w^T x$ that minimizes $\hat{L}(f_w) = \frac{1}{m}\sum_{i=1}^{m}\left(w^T x^{(i)} - y^{(i)}\right)^2$

l_2 loss; also called mean squared error

Hypothesis class $\mathcal{H}$

Linear regression: optimization

- Given training data $\{(x^{(i)}, y^{(i)}): 1 \leq i \leq m\}$ i.i.d. from distribution D
- Find $f_w(x) = w^T x$ that minimizes $\hat{L}(f_w) = \frac{1}{m}\sum_{i=1}^{m}\left(w^T x^{(i)} - y^{(i)}\right)^2$
- Let X be a matrix whose i-th row is $\left(x^{(i)}\right)^T$, y be the vector $\left(y^{(1)}, \ldots, y^{(m)}\right)^T$

$$\hat{L}(f_w) = \frac{1}{m}\sum_{i=1}^{m}\left(w^T x^{(i)} - y^{(i)}\right)^2 = \frac{1}{m}\|Xw - y\|_2^2$$

Linear regression: optimization

- Set the gradient to 0 to get the minimizer

$$\nabla_w \hat{L}(f_w) = \nabla_w \frac{1}{m} \|Xw - y\|_2^2 = 0$$

$$\nabla_w [(Xw - y)^T (Xw - y)] = 0$$

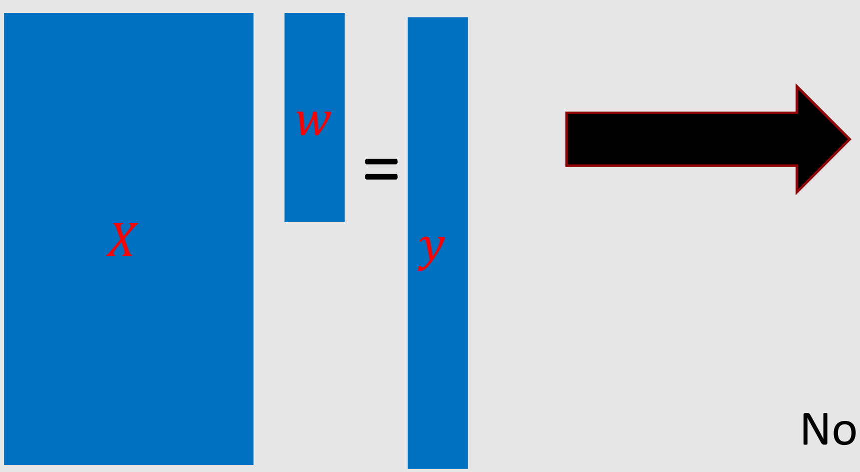
$$\nabla_w [\, w^T X^T X w - 2 w^T X^T y + y^T y] = 0$$

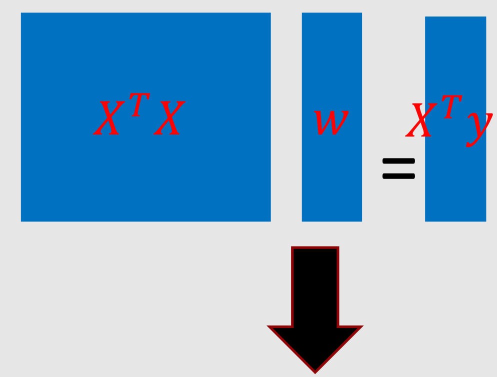
$$2X^T X w - 2X^T y = 0$$

$$\mathrm{w} = (X^T X)^{-1} X^T y$$

Linear regression: optimization

- Algebraic view of the minimizer
  - If X is invertible, just solve $Xw = y$ and get $w = X^{-1}y$
  - But typically X is a tall matrix





Normal equation: $\mathrm{w} = (X^TX)^{-1}X^Ty$

Linear regression with bias

- Given training data $\left\{\left(x^{(i)}, y^{(i)}\right): 1 \leq i \leq m\right\}$ i.i.d. from distribution D
- Find $f_{w,b}(x) = w^T x + b$ to minimize the loss

- Reduce to the case without bias:
  - Let $w' = [w;\ b], x' = [x; 1]$
  - Then $f_{w,b}(x) = w^T x + b = (w')^T(x')$

Bias term

Linear regression with lasso penalty

- Given training data $\{(x^{(i)}, y^{(i)}): 1 \le i \le m\}$ i.i.d. from distribution D
- Find $f_w(x) = w^T x$ that minimizes

$$\hat{L}(f_w) = \frac{1}{m}\sum_{i=1}^{m}\left(w^T x^{(i)} - y^{(i)}\right)^2 + \lambda|w|_1$$

lasso penalty: l_1 norm of the parameter, encourages sparsity

Evaluation metrics

- Root mean squared error (RMSE)
- Mean absolute error (MAE) – average l_1 error
- R-square (R-squared)
- Historically all were computed on training data, and possibly adjusted after, but really should cross-validate

R-square

- Recall notations: label y_i, prediction $h_i = h(x_i)$
- Let $\bar{y}$ be the average of y_i, and $\bar{h}$ be the average of h_i
- Formulation 1:

$$R^2 = 1 - \frac{\sum_i (y_i - h_i)^2}{\sum_i (y_i - \bar{y})^2}$$

- Formulation 2: square of Pearson correlation coefficient r between the label and the prediction

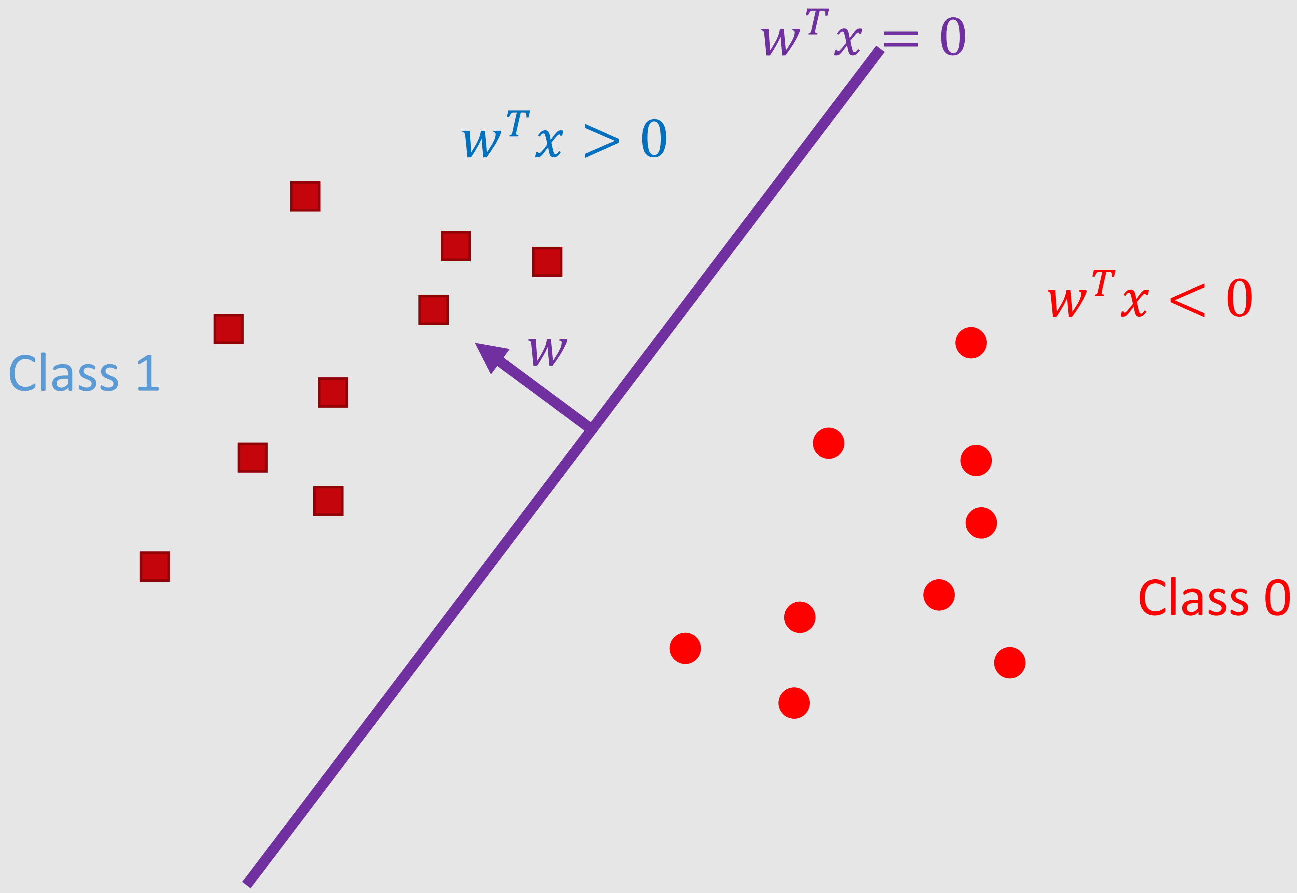
$$r = \frac{\sum_i (h_i - \bar{h})(y_i - \bar{y})}{\sqrt{\sum_i (h_i - \bar{h})^2}\sqrt{\sum_i (y_i - \bar{y})^2}}$$

Summary: discriminative approach

- Step 1: specify the hypothesis class
- Step 2: specify the loss
- Step 3: design optimization algorithm for training

Linear Classification by Logistic Regression

Linear classification



Linear classification: natural attempt

- Given training data $\{(x^{(i)}, y^{(i)}): 1 \le i \le m\}$ i.i.d. from distribution D
- Hypothesis $f_w(x) = w^T x$
  - $y = 1$ if $w^T x > 0$
  - $y = 0$ if $w^T x < 0$
- Prediction: $y = \text{step}(f_w(x)) = \text{step}(w^T x)$

Linear model $\boldsymbol{\mathcal{H}}$

Linear classification: natural attempt

- Given training data $\{(x^{(i)}, y^{(i)}): 1 \le i \le m\}$ i.i.d. from distribution D
- Find $f_w(x) = w^T x$ to minimize

$$\hat{L}(f_w) = \frac{1}{m}\sum_{i=1}^{m} \mathbb{I}[\text{step}(w^T x^{(i)}) \neq y^{(i)}]$$

0-1 loss

- Drawback: difficult to optimize
  - NP-hard in the worst case

Linear classification: probabilistic view

- Better approach for classification: output label probabilities
- More precisely, learn $P_w(y|x)$ instead of $f_w(x)$

How?

- Step 1: specify the conditional distribution $P_w(y|x)$
- Step 2: use (conditional) MLE or MAP to derive the loss
- Step 3: design optimization algorithm for training
- Discriminative approach, but use generative story to get the loss

Logistic regression is a great example of this framework

- Use a specific conditional distribution $P_w(y|x)$ with linear decision boundary
- Use conditional MLE to derive the loss

Logistic regression: conditional distribution

- Notation:

$$\text{Sigmoid}(z) = \sigma(z) = \frac{1}{1 + \exp(-z)} = \frac{\exp(z)}{1 + \exp(z)}$$

- Logistic regression: learn conditional distribution $P_w(y|x)$

$$P_w(y = 1|x) = \sigma(w^T x) = \frac{1}{1 + \exp(-w^T x)}$$

$$P_w(y = 0|x) = 1 - P_w(y = 1|x) = 1 - \sigma(w^T x)$$

Logistic regression: negative log-likelihood loss

- Conditional MLE:

$$\text{loglikelihood}(w|x^{(i)}, y^{(i)}) = \log P_w\left(y^{(i)} \middle| x^{(i)}\right)$$

- Maximizing the log-likelihood is minimizing

$$-\log P_w\left(y^{(i)} \middle| x^{(i)}\right)$$

which is called negative log-likelihood loss

No close form solution;
Need to use gradient descent

- Find w that minimizes

$$\hat{L}(w) = -\frac{1}{m}\sum_{i=1}^{m} \log P_w\left(y^{(i)} \middle| x^{(i)}\right)$$

$$\hat{L}(w) = -\frac{1}{m}\sum_{y^{(i)}=1} \log\sigma(w^T x^{(i)}) - \frac{1}{m}\sum_{y^{(i)}=0} \log[1 - \sigma\left(w^T x^{(i)}\right)]$$

Properties of sigmoid function

- Bounded

$$\sigma(a) = \frac{1}{1 + \exp(-a)} \in (0,1)$$

- Symmetric

$$1 - \sigma(a) = \frac{\exp(-a)}{1 + \exp(-a)} = \frac{1}{\exp(a) + 1} = \sigma(-a)$$

- Gradient

$$\sigma'(a) = \frac{\exp(-a)}{(1 + \exp(-a))^2} = \sigma(a)(1 - \sigma(a))$$

Logistic regression: summary

- Logistic regression = sigmoid conditional distribution + MLE

More precisely:

- Given training data $\{(x^{(i)}, y^{(i)}): 1 \leq i \leq m\}$ i.i.d. from distribution D
- Training: Find w that minimizes

$$\hat{L}(w) = -\frac{1}{m} \sum_{y^{(i)}=1} \log \sigma(w^T x^{(i)}) - \frac{1}{m} \sum_{y^{(i)}=0} \log[1 - \sigma(w^T x^{(i)})]$$

- Test: output label probabilities

$$P_w(y = 1|x) = \sigma(w^T x) = \frac{1}{1 + \exp(-w^T x)}$$

Multiple-Class Logistic Regression

Review: binary logistic regression

- Specify conditional probability

$$P_w(y = 1|x) = \sigma(w^T x + b) = \frac{1}{1 + \exp(-(w^T x + b))}$$

- How to extend to multiclass?
- Rethink how to design the conditional probability from a generative story

Review: binary logistic regression

- Suppose we have modeled the class-conditional densities $p(x|y=i)$ and class probabilities $p(y=i)$
- Conditional probability by Bayes' rule:

$$p(y=1|x) = \frac{p(x|y=1)p(y=1)}{p(x|y=1)p(y=1)+p(x|y=2)p(y=2)} = \frac{1}{1+\exp(-a)} = \sigma(a)$$

where we define

$$a \coloneqq \ln \frac{p(x|y=1)p(y=1)}{p(x|y=2)p(y=2)} = \ln \frac{p(y=1|x)}{p(y=2|x)}$$

Note: To better connect to the multiclass case, we assume $y \in \{1,2\}$ instead of $y \in \{0,1\}$

Review: binary logistic regression

- Suppose we have modeled the class-conditional densities $p(x|y=i)$ and class probabilities $p(y=i)$
- $p(y=1|x) = \sigma(a) = \sigma(w^T x + b)$ is equivalent to setting log odds to be linear:

$$a = \ln \frac{p(y=1|x)}{p(y=2|x)} = w^T x + b$$

- Why linear log odds?

Review: binary logistic regression

- Suppose the class-conditional densities $p(x|y=i)$ is normal

$$p(x|y=i) = N(x|\mu_i, I) = \frac{1}{(2\pi)^{d/2}} \exp\{-\frac{1}{2}||x-\mu_i||^2\}$$

- log odd is

$$a = \ln \frac{p(x|y=1)p(y=1)}{p(x|y=2)p(y=2)} = w^T x + b$$

where

$$w = \mu_1 - \mu_2, \qquad b = -\frac{1}{2}\mu_1^T\mu_1 + \frac{1}{2}\mu_2^T\mu_2 + \ln\frac{p(y=1)}{p(y=2)}$$

Multiclass logistic regression

- Suppose the class-conditional densities $p(x|y=i)$ is normal

$$p(x|y=i) = N(x|\mu_i, I) = \frac{1}{(2\pi)^{d/2}} \exp\{-\frac{1}{2}\left||x-\mu_i|\right|^2\}$$

- Then conditional probability by Bayes' rule:

$$p(y=i|x) = \frac{p(x|y=i)p(y=i)}{\sum_j p(x|y=j)p(y=j)} = \frac{\exp(a_i)}{\sum_j \exp(a_j)}$$

where

$$a_i := \ln\left[p(x|y=i)p(y=i)\right] = -\frac{1}{2}x^T x + \left(w^i\right)^T x + b^i$$

with

$$w^i = \mu_i, \qquad b^i = -\frac{1}{2}\mu_i^T \mu_i + \ln p(y=i) + \ln \frac{1}{(2\pi)^{d/2}}$$

Multiclass logistic regression

- Suppose the class-conditional densities $p(x|y=i)$ is normal

$$p(x|y=i) = N(x|\mu_i, I) = \frac{1}{(2\pi)^{d/2}} \exp\{-\frac{1}{2}\left|\left|x-\mu_i\right|\right|^2\}$$

- Cancel out $-\frac{1}{2}x^T x$, we have

$$p(y=i|x) = \frac{\exp(a_i)}{\sum_j \exp(a_j)}, \qquad a_i := \left(w^i\right)^T x + b^i$$

where

$$w^i = \mu_i, \qquad b^i = -\frac{1}{2}\mu_i^T \mu_i + \ln p(y=i) + \ln \frac{1}{(2\pi)^{d/2}}$$

Multiclass logistic regression: summary

- Suppose the class-conditional densities $p(x|y=i)$ is normal

$$p(x|y=i) = N(x|\mu_i, I) = \frac{1}{(2\pi)^{d/2}} \exp\{-\frac{1}{2}\left||x-\mu_i|\right|^2\}$$

- Then

$$p(y=i|x) = \frac{\exp(\left(w^i\right)^T x + b^i)}{\sum_j \exp((w^j)^T x + b^j)}$$

which is the hypothesis class for multiclass logistic regression

- Training: find parameters $\{w^i, b^i\}$ that minimize the negative log-likelihood loss

$$-\frac{1}{m}\sum_{i=1}^{m} \log p\left(y = y^{(i)} \middle| x^{(i)}\right)$$

Notion: Softmax

- Recall

$$p(y=i|x) = \frac{\exp(\left(w^i\right)^T x + b^i)}{\sum_j \exp(\,(w^j)^T x + b^j)}$$

- It is softmax on linear transformation

- A way to squash $a = (a_1, a_2, \dots, a_i, \dots)$ into probability vector p

$$\text{softmax}(a) = \left(\frac{\exp(a_1)}{\sum_j \exp(a_j)}, \frac{\exp(a_2)}{\sum_j \exp(a_j)}, \dots, \frac{\exp(a_i)}{\sum_j \exp\left(a_j\right)}, \dots\right)$$

- Behave like max: when $a_i \gg a_j (\forall j \neq i)$, $p_i \cong 1, p_j \cong 0$

Notion: Cross entropy

- Let $q^{(i)} = p_{\text{data}}(y^{(i)}|x^{(i)})$ denote the empirical label probabilities
  - i.e.,$q^{(i)}$ is the one-hot vector for $y^{(i)}$
- Let $p^{(i)} = p\left(y|x^{(i)}\right)$ denote the predicted label probabilities

- Negative log-likelihood (for K classes)

$$-\log p\left(y = y^{(i)}|x^{(i)}\right) = -\sum_{j=1}^{K} q_j^{(i)} \log p\left(y = j|x^{(i)}\right) = H(q^{(i)}, p^{(i)})$$

is the cross entropy between data $q^{(i)}$ and prediction $p^{(i)}$

- Information theory viewpoint: KL divergence

$$D(q^{(i)}||p^{(i)}) = \underbrace{\mathrm{E}_{q^{(i)}}[\log q^{(i)}]}_{\text{Entropy; constant}} - \underbrace{\mathrm{E}_{q^{(i)}}[\log p^{(i)}]}_{\text{Cross entropy}}$$

Summary: probabilistic view of classification

- Step 1: specify the conditional distribution $p(y|x)$
- Step 2: use conditional MLE to derive the negative log-likelihood loss (or use MAP to derive the loss)
- Step 3: design optimization algorithm for training

- Discriminative, but use generative story to get the loss
- Example: if $p(y|x)$ is sigmoid, then we get binary logistic regression

Summary: from generative to discriminative

- Step 1: specify $p(x|y)$ and $p(y)$
- Step 2: compute $p(y|x)$ using Bayes' rule
- Step 3: use conditional MLE to derive the negative log-likelihood loss (or use MAP to derive the loss)
- Step 4: design optimization algorithm for learning

- Discriminative, but use generative story to get the hypothesis class and the loss
- Example: if $p(x|y)$ are Gaussians, then we get multiclass logistic regression

Optional: Comparison with Some Naïve Alternatives

Linear classification: simple approach

- Given training data $\{(x^{(i)}, y^{(i)}): 1 \le i \le m\}$ i.i.d. from distribution D
- Find $f_w(x) = w^T x$ that minimizes $\hat{L}(f_w) = \frac{1}{m}\sum_{i=1}^{m}\left(w^T x^{(i)} - y^{(i)}\right)^2$

Reduce to linear regression; ignore the fact $y \in \{0,1\}$

Linear classification: simple approach

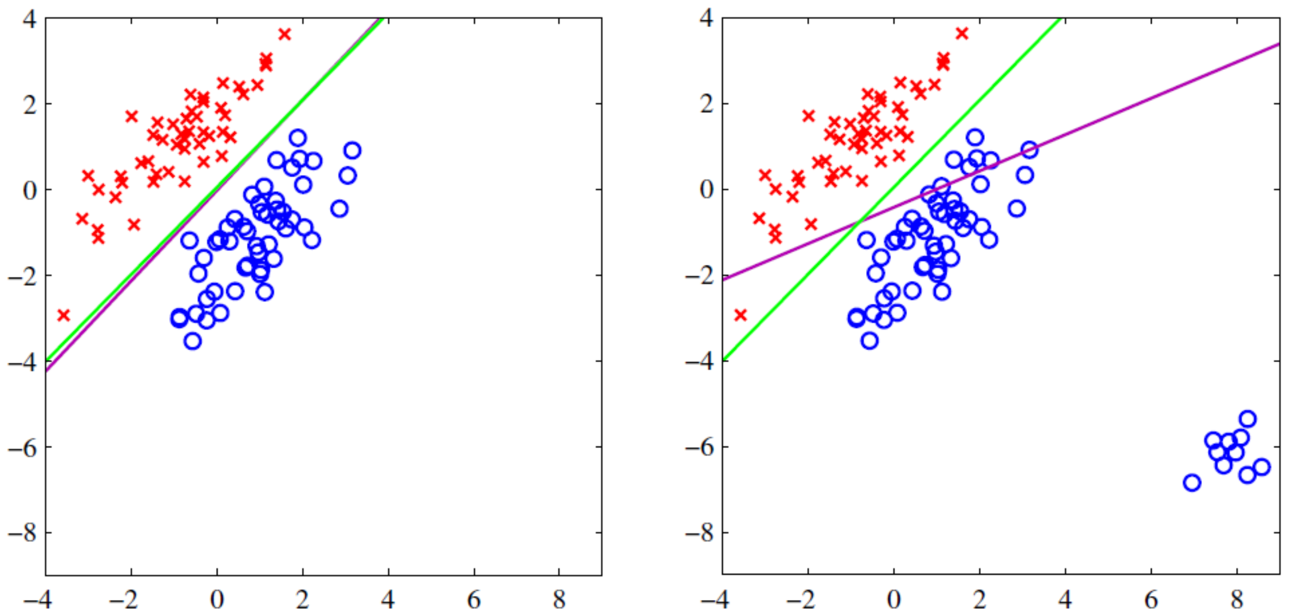
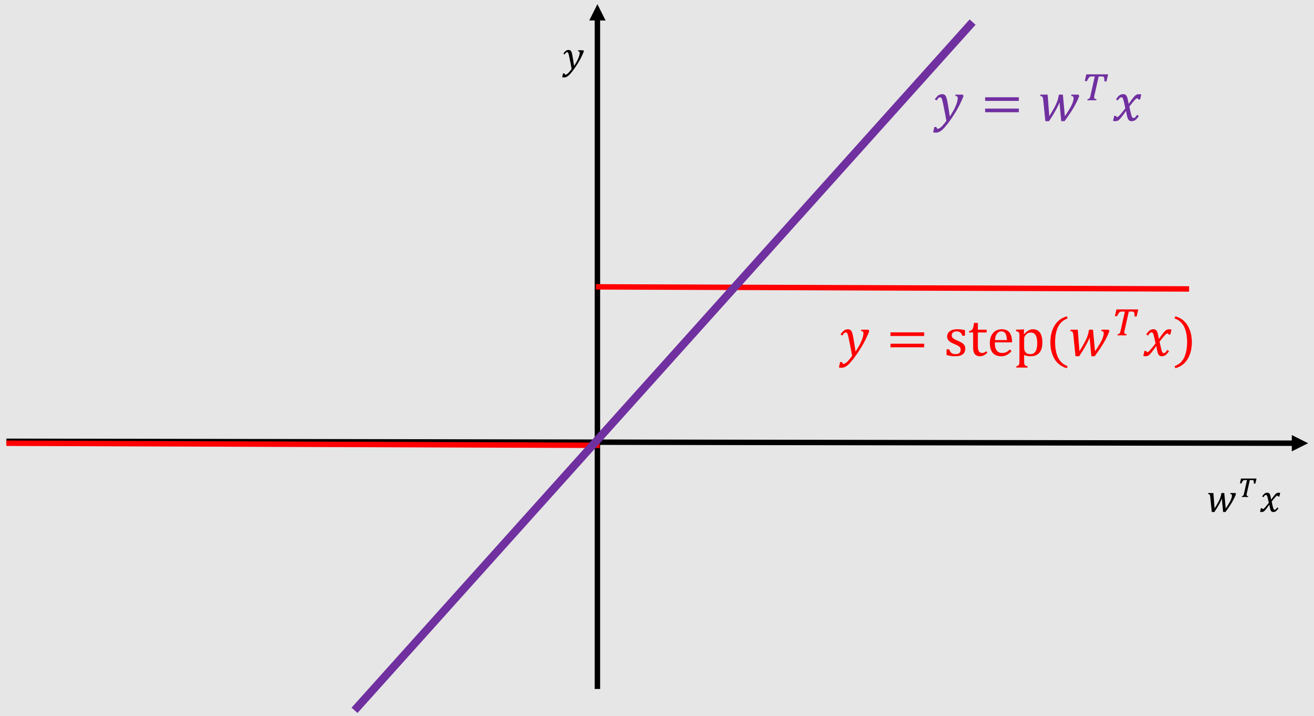


Figure 4.4 The left plot shows data from two classes, denoted by red crosses and blue circles, together with the decision boundary found by least squares (magenta curve) and also by the logistic regression model (green curve), which is discussed later in Section 4.3.2. The right-hand plot shows the corresponding results obtained when extra data points are added at the bottom left of the diagram, showing that least squares is highly sensitive to outliers, unlike logistic regression.

Drawback: not robust to “outliers”

Figure borrowed from *Pattern Recognition and Machine Learning*, Bishop

Compare the two



Between the two

- Prediction bounded in $[0,1]$
- Smooth

- Sigmoid: $\sigma(a) = \frac{1}{1+\exp(-a)}$

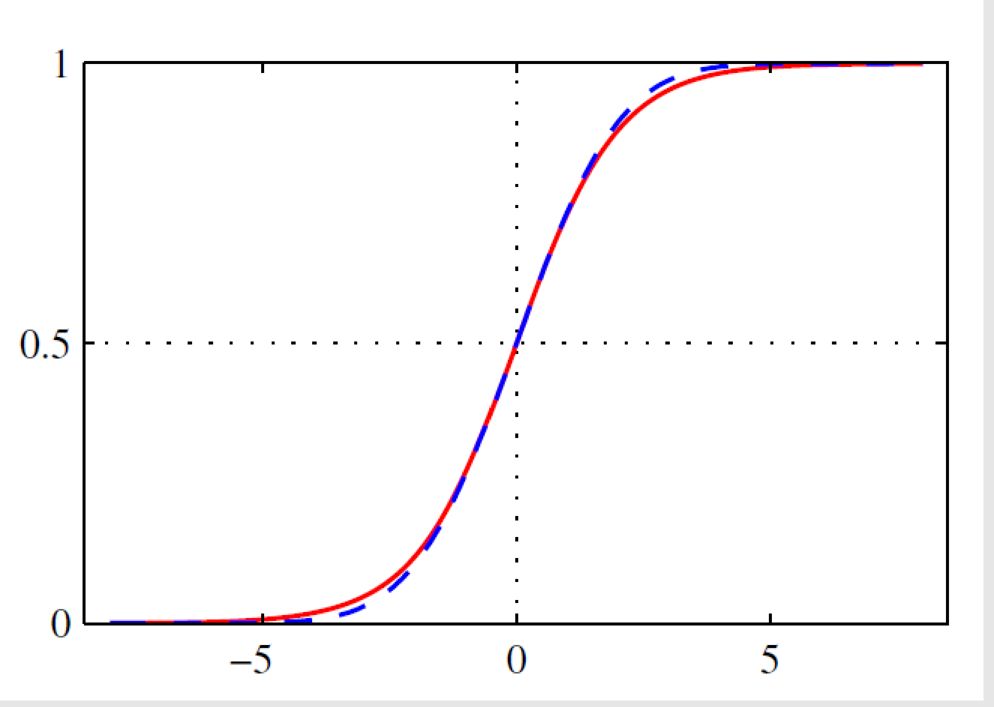


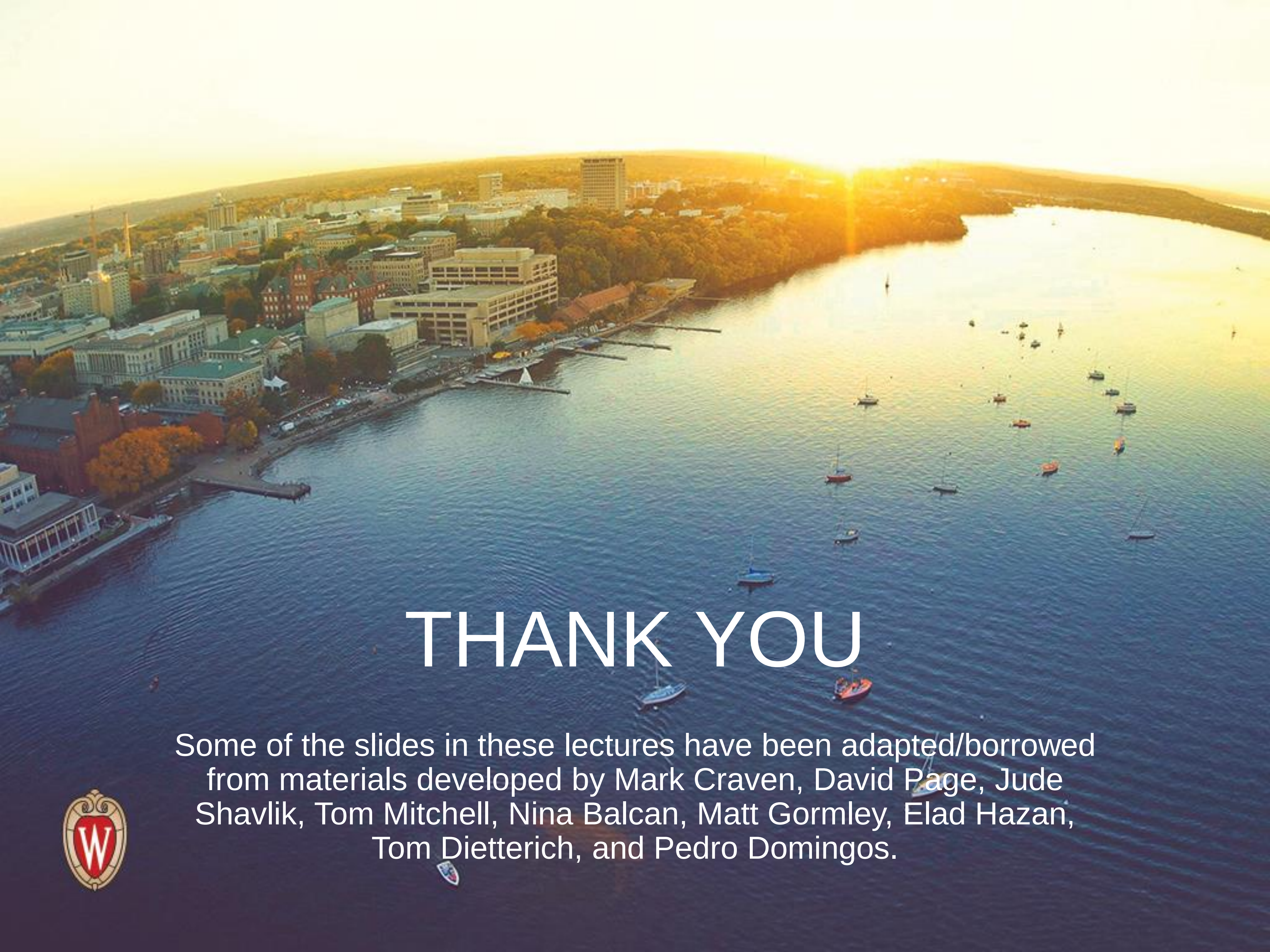
Figure borrowed from *Pattern Recognition and Machine Learning*, Bishop

Linear classification: sigmoid prediction

- Squash the output of the linear function

$$\text{Sigmoid}(w^T x) = \sigma(w^T x) = \frac{1}{1 + \exp(-w^T x)}$$

- Find w that minimizes $\hat{L}(f_w) = \frac{1}{m}\sum_{i=1}^{m}\left(\sigma(w^T x^{(i)}) - y^{(i)}\right)^2$



THANK YOU

Some of the slides in these lectures have been adapted/borrowed from materials developed by Mark Craven, David Page, Jude Shavlik, Tom Mitchell, Nina Balcan, Matt Gormley, Elad Hazan, Tom Dietterich, and Pedro Domingos.