24: Linear Regression and Gradient Ascent

Lisa Yan
June 1, 2020
Quick slide reference

3. Linear Regression

7. Linear Regression: MSE

12. Linear Regression: MLE

19. Gradient Ascent

24. Linear Regression with Gradient Ascent

* Extra: Derivations

24a_linreg

24b_linreg_mse

24c_linreg_mle

24d_gradient_ascent

LIVE

24f_extra_derivations
Linear Regression
Today’s goals

We are going to learn linear regression.
• Also known as “fit a straight line to data”
• However, linear models are too simple for more complex datasets.
• Furthermore, many tasks in CS deal with classification (categorical data), not regression.

The reason we cover this topic is to teach us important skills that will help us design and understand more complicated ML algorithms:
1. How to model likelihood of training data \((x^{(i)}, y^{(i)})\)
2. What rules of argmax/calculus are important to remember
3. What gradient ascent is and why it is useful
Regression: Predicting real numbers

Training data: \((x^{(1)}, y^{(1)}), (x^{(2)}, y^{(2)}), \ldots, (x^{(n)}, y^{(n)})\)

CO\textsubscript{2} levels

<table>
<thead>
<tr>
<th>Year</th>
<th>CO\textsubscript{2} Level</th>
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</thead>
<tbody>
<tr>
<td>1</td>
<td>338.8</td>
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<tr>
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<td>340.0</td>
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<td>...</td>
<td></td>
</tr>
<tr>
<td>(n)</td>
<td>340.76</td>
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\(X = (X_1)\) (assume one feature)

Output

<table>
<thead>
<tr>
<th>Year</th>
<th>Temperature</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0.26</td>
</tr>
<tr>
<td>2</td>
<td>0.32</td>
</tr>
<tr>
<td>(n)</td>
<td>0.14</td>
</tr>
</tbody>
</table>

Global Land-Ocean temperature

Model:

\[ \hat{Y} = g(X), \]

for some parametric function \(g\)
Linear Regression

Assume linear model (and $X$ is 1-D):

$$\hat{Y} = g(X) = aX + b$$

Training data: $(x^{(1)}, y^{(1)}), (x^{(2)}, y^{(2)}), \ldots, (x^{(n)}, y^{(n)})$

Learn parameters $\theta = (a, b)$

Two approaches:
- **Analytical** solution via mean squared error
- **Iterative** solution via MLE and gradient ascent
Linear Regression: MSE
Mean Squared Error (MSE)

For regression tasks, we usually want a $g(X)$ that minimizes MSE:

$$\theta_{MSE} = \arg \min_{\theta} E \left[ (Y - \hat{Y})^2 \right] = \arg \min_{\theta} E \left[ (Y - g(X))^2 \right]$$

- $Y$ and $\hat{Y} = g(X)$ are both random variables
- Intuitively: Choose parameter $\theta$ that minimizes the expected squared deviation (“error”) of your prediction $\hat{Y}$ from the true $Y$

For linear regression, where $\theta = (a, b)$ and $\hat{Y} = aX + b$:

$$E[(Y - aX - b)^2]$$
Don’t make me get non-linear!

\[
\theta_{MSE} = \arg \min_{\theta=(a,b)} E[(Y - aX - b)^2]
\]

\[
a_{MSE} = \rho(X,Y) \frac{\sigma_Y}{\sigma_X}, \quad b_{MSE} = \mu_Y - a_{MSE} \mu_X
\]

(Derivation included at the end of this lecture)

Can we find these statistics on \( X \) and \( Y \) from our training data?

Training data: \( (x^{(1)}, y^{(1)}), (x^{(2)}, y^{(2)}), \ldots, (x^{(n)}, y^{(n)}) \)

Not exactly, but we can estimate them!
Don’t make me get non-linear!

$$\theta_{MSE} = \arg \min_{\theta=(a,b)} E[(Y - aX - b)^2]$$

$$a_{MSE} = \rho(X,Y) \frac{\sigma_Y}{\sigma_X}, \quad b_{MSE} = \mu_Y - a_{MSE} \mu_X$$

(Derivation included at the end of this lecture)

Can we find these statistics on $X$ and $Y$ from our training data?

Training data: $$(x^{(1)}, y^{(1)}), (x^{(2)}, y^{(2)}), \ldots, (x^{(n)}, y^{(n)})$$

**Estimate** parameters based on observed training data:

$$\hat{a}_{MSE} = \hat{\rho}(X,Y) \frac{S_Y}{S_X}, \quad \hat{b}_{MSE} = \bar{Y} - \hat{a}_{MSE} \bar{X}$$

\(\hat{\rho}(X,Y)\): Sample correlation (Wikipedia)
Linear Regression

Assume linear model (and $X$ is 1-D):

$$\hat{Y} = g(X) = aX + b$$

Training data: $(x^{(1)}, y^{(1)}), (x^{(2)}, y^{(2)}), \ldots, (x^{(n)}, y^{(n)})$

Learn parameters $\theta = (a, b)$

If we want to minimize the mean squared error of our prediction,

$$\hat{a}_{MSE} = \hat{\rho}(X, Y) \frac{S_Y}{S_X}, \quad \hat{b}_{MSE} = \bar{Y} - \hat{a}_{MSE} \bar{X}$$
Linear Regression: MLE
Assume linear model (and $X$ is 1-D):

$$
\hat{Y} = g(X) = aX + b
$$

Learn parameters $\theta = (a, b)$

Training data: $(x^{(1)}, y^{(1)}), (x^{(2)}, y^{(2)}), ..., (x^{(n)}, y^{(n)})$

We’ve seen which parameters minimize mean squared error.

What if we want parameters that maximize the likelihood of the training data?

Note: Maximizing likelihood is typically an objective for classification models.
Likelihood, it’s been a minute

Consider a sample of $n$ i.i.d. random variables $X_1, X_2, \ldots, X_n$.

- $X_i$ was drawn from a distribution with density function $f(X_i|\theta)$.
- Observed data: $(X_1, X_2, \ldots, X_n)$

Likelihood question:

How likely is the observed data $(X_1, X_2, \ldots, X_n)$ given parameter $\theta$?

**Likelihood function, $L(\theta)$:**

$$L(\theta) = f(X_1, X_2, \ldots, X_n|\theta) = \prod_{i=1}^{n} f(X_i|\theta)$$

This is just a product, since $X_i$ are i.i.d.
Likelihood of the training data

Training data (n datapoints):
- \((x^{(i)}, y^{(i)})\) drawn i.i.d. from a distribution \(f(X = x^{(i)}, Y = y^{(i)}|\theta) = f(x^{(i)}, y^{(i)}|\theta)\)
- \(\hat{Y} = g(X)\), where \(g(\cdot)\) is a function with parameter \(\theta\)

We can show that \(\theta_{MLE}\) maximizes the log conditional likelihood function:

\[
\theta_{MLE} = \arg \max_{\theta} \sum_{i=1}^{n} \log f(y^{(i)}|x^{(i)}, \theta)
\]

(This derivation is included at the end of this video)
Linear Regression, MLE

1. Assume linear model (and $X$ is 1-D):

   $$\hat{Y} = g(X) = aX + b$$

2. Define maximum likelihood estimator:

   $$\theta_{MLE} = \arg \max_{\theta} \sum_{i=1}^{n} \log f(y^{(i)} | x^{(i)}, \theta)$$

⚠ Issue: We have a model of the prediction $\hat{Y}$ (and not $Y$)

- Remember MSE approach, where we minimize the squared error between $\hat{Y}$ and $Y$?
- Now, we model this error directly!

$$Y = \hat{Y} + Z$$

(error/noise (also random))

= $aX + b + Z$
Comparison: MSE vs MLE

\[ \hat{Y} = g(X) = aX + b \]

Minimum Mean Squared Error

\[ \theta_{MSE} = \arg \min_{\theta} E \left[ (Y - g(X))^2 \right] \]

- Do not directly model \( Y \) (nor error)
- Parameters are estimates of statistics from training data:

\[ \hat{a}_{MSE} = \hat{\rho}(X,Y) \frac{S_Y}{S_X} \]
\[ \hat{b}_{MSE} = \bar{Y} - \hat{a}_{MSE} \bar{X} \]

Maximum Likelihood Estimation

\[ \theta_{MLE} = \arg \max_{\theta} \sum_{i=1}^{n} \log f(y^{(i)} | x^{(i)}, \theta) \]

- Directly model error between predicted \( \hat{Y} \) and \( Y \)

\[ Y = \hat{Y} + Z = aX + b + Z \]

If we assume error \( Z \sim \mathcal{N}(0, \sigma^2) \), then these two estimators are equivalent.

\[ \theta_{MSE} = \theta_{MLE} \]
Linear Regression, MLE (next steps)

1. Assume linear model (and $X$ is 1-D):

   $$\hat{Y} = g(X) = aX + b$$

2. Define maximum likelihood estimator:

   $$\theta_{MLE} = \arg \max_\theta \sum_{i=1}^{n} \log f(y^{(i)} | x^{(i)}, \theta)$$

3. Model error, $Z$:

   $$Y = aX + b + Z, \text{ where } Z \sim \mathcal{N}(0, \sigma^2)$$

4. Pick $\theta = (a, b)$ that maximizes likelihood of training data

   We will not analytically find a solution. Instead, we are going to use gradient ascent, an iterative optimization algorithm.
Gradient Ascent
Computing the MLE

General approach for finding $\theta_{MLE} = \arg \max _{\theta} LL(\theta)$:

1. Determine formula for $LL(\theta)$

   
   \[
   LL(\theta) = \sum_{i=1}^{n} \log f(X_{i}|\theta)
   \]

2. Differentiate $LL(\theta)$ w.r.t. (each) $\theta$

   
   \[
   \frac{\partial LL(\theta)}{\partial \theta}
   \]

3. Solve resulting (simultaneous) equations

   To maximize:
   \[
   \frac{\partial LL(\theta)}{\partial \theta} = 0
   \]

   (algebra or computer)

If algebra is intractable, we can still find a maximum using gradient ascent!
Multiple ways to calculate argmax

Let \( f(x) = -x^2 + 4 \), where \(-2 < x < 2\).

What is \( \text{arg max}_{x} f(x) \)?

A. Graph and guess

B. Differentiate, set to 0, and solve

\[
\frac{df}{dx} = -2x = 0
\]

\( x = 0 \)

C. Gradient ascent: educated guess & check

Objective function
Gradient ascent

Walk uphill and you will find a local maxima
(if your step is small enough).

If your function is concave,
Local maxima = global maxima
Gradient ascent algorithm

Walk uphill and you will find a local maxima (if your step is small enough).

Let $f(x) = -x^2 + 4$, where $-2 < x < 2$.

1. $\frac{df}{dx} = -2x$  \hspace{1cm} \text{Gradient at } x$

2. Gradient ascent algorithm:
   
   initialize $x$
   repeat many times:
   compute gradient
   $x += \eta \times \text{gradient}$
   
   (demo)
24: Linear Regression and Gradient Ascent

Lisa Yan
June 1, 2020
Three goals today

1. How to model likelihood of training data \((x^{(i)}, y^{(i)})\)

\[ \theta_{MLE} = \arg \max_{\theta} \sum_{i=1}^{n} \log f(y^{(i)} | x^{(i)}, \theta) \]

(\(\theta_{MLE}\) maximizes log conditional likelihood)

2. What rules of argmax/calculus are important to remember

3. What gradient ascent is, why it is useful, and how to use it

Compute gradient.

1. Initialize \(x\).
2. Repeat many times:
   - Compute gradient
   - \( x \leftarrow x + \eta \times \text{gradient} \)
Linear Regression, MLE (so far)

1. Assume linear model (and $X$ is 1-D):

$$\hat{Y} = g(X) = aX + b$$

2. Define maximum likelihood estimator:

$$\theta_{MLE} = \arg\max_\theta \sum_{i=1}^{n} \log f(y^{(i)} | x^{(i)}, \theta)$$

3. Model error, $Z$:

$$Y = aX + b + Z, \text{ where } Z \sim \mathcal{N}(0, \sigma^2)$$

4. Pick $\theta = (a, b)$ that maximize likelihood of training data

Let’s get started!
Computing the MLE with gradient ascent

General approach for finding $\theta_{MLE}$, the MLE of $\theta$:

1. Determine formula for $LL(\theta)$

$$LL(\theta) = \sum_{i=1}^{n} \log f(X_i|\theta)$$

2. Differentiate $LL(\theta)$ w.r.t. (each) $\theta$

$$\frac{\partial LL(\theta)}{\partial \theta}$$

To maximize:

$$\frac{\partial LL(\theta)}{\partial \theta} = 0$$

3. Solve resulting (simultaneous) equations

Now: optimize log conditional likelihood

$$\sum_{i=1}^{n} \log f(y(i)|x(i), \theta)$$

$$(computer)$$

Gradient Ascent

(algebra or computer)
1. Determine formula for log conditional likelihood

Model: \( \theta = (a, b) \)  
\( Y = aX + b + Z \)  
\( Z \sim \mathcal{N}(0, \sigma^2) \)

Optimization problem:  
\[
\arg \max_\theta \sum_{i=1}^{n} \log f(y^{(i)} | x^{(i)}, \theta)
\]

1. What is the conditional distribution, \( Y|X, \theta \)?

2. Rewrite the objective:

\[
\arg \max_\theta \sum_{i=1}^{n} \log f(y^{(i)} | x^{(i)}, \theta)
\]
1. Determine formula for log conditional likelihood

Model: \( \theta = (a, b) \)
\[ Y = aX + b + Z \]
\( Z \sim N(0, \sigma^2) \)

Optimization problem:
\[ \arg \max_{\theta} \sum_{i=1}^{n} \log f(y^{(i)} \mid x^{(i)}, \theta) \]

---

1. What is the conditional distribution, \( Y \mid X, \theta \)?

\( Y \mid X, \theta \sim N(aX + b, \sigma^2) \)
\[ f(y^{(i)} \mid x^{(i)}, \theta) = \frac{1}{\sqrt{2\pi\sigma}} e^{-\frac{(y^{(i)} - (ax^{(i)} + b))^2}{2\sigma^2}} \]

2. Rewrite the objective:

\[ \arg \max_{\theta} \sum_{i=1}^{n} \log f(y^{(i)} \mid x^{(i)}, \theta) = \arg \max_{\theta} \sum_{i=1}^{n} \log \left[ \frac{1}{\sqrt{2\pi\sigma}} e^{-\frac{(y^{(i)} - ax^{(i)} - b)^2}{2\sigma^2}} \right] \]

using natural log
\[ = \arg \max_{\theta} \left[ \sum_{i=1}^{n} -\log \sqrt{2\pi\sigma} - \frac{1}{2\sigma^2} \sum_{i=1}^{n} (y^{(i)} - ax^{(i)} - b)^2 \right] \]
1. Determine formula for log conditional likelihood

Model:
\[ \theta = (a, b) \]
\[ Y = aX + b + Z \]
\[ Z \sim \mathcal{N}(0, \sigma^2) \]

Optimization problem:
\[ \arg \max_{\theta} \sum_{i=1}^{n} \log f(y^{(i)} | x^{(i)}, \theta) \]

3. Use argmax properties to get rid of constants

\[ \arg \max_{\theta} \left[ \sum_{i=1}^{n} \left( \log \sqrt{2\pi \sigma} - \frac{1}{2\sigma^2} (y^{(i)} - ax^{(i)} - b)^2 \right) \right] \]

(from previous slide)

\[ = \arg \max_{\theta} \left[ - \frac{1}{2\sigma^2} \sum_{i=1}^{n} (y^{(i)} - ax^{(i)} - b)^2 \right] \]

Argmax refresher #1: Invariant to additive constants

Argmax refresher #2: Invariant to positive constant scalars
1. Determine formula for log conditional likelihood

Model: \( \theta = (a, b) \)
\[ Y = aX + b + Z \]
\( Z \sim \mathcal{N}(0, \sigma^2) \)

Optimization problem:
\[
\arg\max_{\theta} \sum_{i=1}^{n} \log f(y^{(i)} | x^{(i)}, \theta)
\]

4. Celebrate!

\[
\arg\max_{\theta} \left[ - \sum_{i=1}^{n} (y^{(i)} - ax^{(i)} - b)^2 \right]
\]
2. Compute gradient

Model: \[ \theta = (a, b) \]
\[ Y = aX + b + Z \]
\[ Z \sim \mathcal{N}(0, \sigma^2) \]

Optimization problem:
\[ \arg \max_\theta \sum_{i=1}^{n} \log f(y^{(i)} | x^{(i)}, \theta) \]
\[ = \arg \max_\theta \left[ - \sum_{i=1}^{n} (y^{(i)} - ax^{(i)} - b)^2 \right] \]

1. What is the derivative of the objective function w.r.t. \( a \)?

\[ \frac{\partial}{\partial a} \left[ - \sum_{i=1}^{n} (y^{(i)} - ax^{(i)} - b)^2 \right] = - \sum_{i=1}^{n} \frac{\partial}{\partial a} (y^{(i)} - ax^{(i)} - b)^2 \]

\[ = - \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)(-x^{(i)}) \]

\[ = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)(x^{(i)}) \]

Calculus refresher #1: Derivative(sum) = sum(derivative)

Calculus refresher #2: Chain rule 🌟🌟🌟
2. Compute gradient

Model: \( \theta = (a, b) \)

\( Y = aX + b + Z \)

\( Z \sim \mathcal{N}(0, \sigma^2) \)

Optimization problem:

\[
\arg \max_\theta \sum_{i=1}^{n} \log f(y^{(i)} | x^{(i)}, \theta)
\]

\[
= \arg \max_\theta \left[ - \sum_{i=1}^{n} (y^{(i)} - ax^{(i)} - b)^2 \right]
\]

1. What is the derivative of the objective function w.r.t. \( a \)?

\[
\sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)(x^{(i)})
\]

2. What is the derivative of the objective function w.r.t. \( b \)?
2. Compute gradient

Model: \( \theta = (a, b) \)
\[ Y = aX + b + Z \]
\( Z \sim \mathcal{N}(0, \sigma^2) \)

Optimization problem:
\[ \arg \max_{\theta} \sum_{i=1}^{n} \log f(y^{(i)} | x^{(i)}, \theta) \]
\[ = \arg \max_{\theta} \left[ - \sum_{i=1}^{n} (y^{(i)} - ax^{(i)} - b)^2 \right] \]

1. What is the derivative of the objective function w.r.t. \( a \)?
\[ \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)(x^{(i)}) \]

2. What is the derivative of the objective function w.r.t. \( b \)?
2. Compute gradient

Model: \( \theta = (a, b) \)
\[
Y = aX + b + Z \\
Z \sim \mathcal{N}(0, \sigma^2)
\]

Optimization problem:
\[
\arg \max_{\theta} \sum_{i=1}^{n} \log f(y^{(i)} | x^{(i)}, \theta) = \arg \max_{\theta} \left[ - \sum_{i=1}^{n} (y^{(i)} - ax^{(i)} - b)^2 \right]
\]

1. What is the derivative of the objective function w.r.t. \( a \)?
\[
\sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)(x^{(i)})
\]

2. What is the derivative of the objective function w.r.t. \( b \)?
\[
\sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)
\]

If we set to 0 and solve, we will get an analytical solution for \( a_{MLE}, b_{MLE} \).
We will reach the same solution with gradient ascent.
Interlude for jokes/announcements
Problem Set 6
Out: later today
Due: Wednesday 6/10
Covers: through next Wed.

No late days or on-time bonus

READ THE README.PDF IN PSET6_CODE.ZIP

What topics do you want to see this week?
https://forms.gle/AZy7R7CNkNsLZKq2A

End of Quarter
https://us.edstem.org/courses/109/discussion/74470
Interesting probability news

Astronomer Uses Bayesian Statistics to Weigh Likelihood of Complex Life and Intelligence beyond Earth

“In Bayesian inference, prior probability distributions always need to be selected,” [the astronomer] said.

“But a key result here is that when one compares the rare-life versus common-life scenarios, the common-life scenario is always at least nine times more likely than the rare one.”

3. Gradient ascent with multiple parameters

Optimization problem:
\[ \text{arg max}_\theta \left[ -\sum_{i=1}^{n} (y^{(i)} - ax^{(i)} - b)^2 \right] \]
\[ = \text{arg max}_\theta h(\theta) \]

Gradient:
\[ \frac{\partial h(\theta)}{\partial a} = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)(x^{(i)}) \]
\[ \frac{\partial h(\theta)}{\partial b} = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b) \]

initialize \( \theta \)
repeat many times:
compute gradient
\( \theta \ += \eta \times \text{gradient} \)

How does this work for multiple parameters?
3. Gradient ascent with multiple parameters

Optimization problem: \[ \arg \max_\theta \left[ - \sum_{i=1}^{n} (y^{(i)} - ax^{(i)} - b)^2 \right] \]
\[ = \arg \max_\theta h(\theta) \]

Gradient:
\[ \frac{\partial h(\theta)}{\partial a} = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)(x^{(i)}) \]
\[ \frac{\partial h(\theta)}{\partial b} = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b) \]

How do we pseudocode the gradient computation?

```python
a, b = 0, 0  # initialize \theta
repeat many times:
    gradient_a, gradient_b = 0, 0  # TODO: fill in
    a += \eta \times \text{gradient}_a  # \theta += \eta \times \text{gradient}
b += \eta \times \text{gradient}_b
```
3. Gradient ascent with multiple parameters

Optimization problem:
\[
\arg \max_{\theta} \left[ -\sum_{i=1}^{n} (y^{(i)} - ax^{(i)} - b)^2 \right]
\]

= \arg \max_{\theta} h(\theta)

Gradient:
\[
\frac{\partial h(\theta)}{\partial a} = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)(x^{(i)})
\]
\[
\frac{\partial h(\theta)}{\partial b} = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)
\]

\[a, b = 0, 0\] # initialize \(\theta\)

repeat many times:

gradient_a, gradient_b = 0, 0

for each training example (x, y):

\[
diff = y - (a * x + b)
\]

gradient_a += 2 * diff * x

gradient_b += 2 * diff

a += \(\eta \) * gradient_a  # \(\theta \) += \(\eta \) * gradient

b += \(\eta \) * gradient_b

Finish computing gradient before updating any part of \(\theta\).
Global land-ocean temperature prediction

Training data: \((x^{(1)}, y^{(1)}), (x^{(2)}, y^{(2)}), ..., (x^{(n)}, y^{(n)})\)

\[
\begin{array}{l|c|c}
\text{Year} & \text{CO}_2 \text{ levels} & \text{Output} \\
----- & ----- & ----- \\
1 & 338.8 & 0.26 \\
2 & 340.0 & 0.32 \\
\vdots & \vdots & \vdots \\
\text{n} & 340.76 & 0.14 \\
\end{array}
\]

\[X = (X_1)\] (assume one feature)

\[Y \in \mathbb{R}\]
Global land-ocean temperature prediction

Training data: \((x^{(1)}, y^{(1)}), (x^{(2)}, y^{(2)}), \ldots, (x^{(n)}, y^{(n)})\)

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\(X = (X_1)\)  
(assume one feature)

\(Y \in \mathbb{R}\)

Minimizing Mean Square Error

\[\theta_{MSE} = \arg \min_{\theta} E \left[ (Y - g(X))^2 \right]\]

\[\hat{Y} = \hat{\rho}(X, Y) \frac{S_Y}{S_X} (X - \bar{X}) + \bar{Y}\]

\[a_{MSE} = 0.01405\]

\[b_{MSE} = 0.17511\]
Let’s try it out

\[ \hat{Y} = g(X) = aX + b \]

\[ LL(\theta) = \sum_{i=1}^{n} \log f(y^{(i)} | x^{(i)}, \theta) \]
3b. Interpret

Optimization problem:
\[ \arg \max_{\theta} \left[ -\sum_{i=1}^{n} (y^{(i)} - ax^{(i)} - b)^2 \right] = \arg \max_{\theta} h(\theta) \]

Gradient:
\[ \frac{\partial h(\theta)}{\partial a} = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)(x^{(i)}) \]
\[ \frac{\partial h(\theta)}{\partial b} = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b) \]

\[ a, b = 0, 0 \quad \# \text{initialize } \theta \]

repeat many times:

\[ \text{gradient}_a, \text{gradient}_b = 0, 0 \]

for each training example \((x, y)\):

\[ \text{diff} = y - (a \times x + b) \]
\[ \text{gradient}_a += 2 \times \text{diff} \times x \]
\[ \text{gradient}_b += 2 \times \text{diff} \]

\[ a += \eta \times \text{gradient}_a \quad \# \theta += \eta \times \text{gradient} \]
\[ b += \eta \times \text{gradient}_b \]

Updates to \(a\) and \(b\) should include information from all \(n\) training datapoints.
3b. Interpret

Optimization problem: \[ \arg \max_\theta \left[ -\sum_{i=1}^{n} (y^{(i)} - ax^{(i)} - b)^2 \right] \]

\[ = \arg \max_\theta h(\theta) \]

Gradient:

\[ \frac{\partial h(\theta)}{\partial a} = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)(x^{(i)}) \]

\[ \frac{\partial h(\theta)}{\partial b} = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b) \]

\[ a, b = 0, 0 \quad \# \text{initialize } \theta \]

repeat many times:

gradient_a, gradient_b = 0, 0
for each training example (x, y):

\[
\text{diff} = y - (a \times x + b) \\
\text{gradient_a} += 2 \times \text{diff} \times x \\
\text{gradient_b} += 2 \times \text{diff}
\]

a += \eta \times \text{gradient_a}  \quad \# \theta += \eta \times \text{gradient} \]
b += \eta \times \text{gradient_b}  

How do we interpret the contribution of the i-th training datapoint?
3b. Interpret

Optimization problem:

\[
\arg \max_\theta \left[ -\sum_{i=1}^{n} (y^{(i)} - ax^{(i)} - b)^2 \right]
\]

\[= \arg \max_\theta h(\theta)\]

Gradient:

\[
\frac{\partial h(\theta)}{\partial a} = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)(x^{(i)})
\]

\[
\frac{\partial h(\theta)}{\partial b} = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)
\]

\[a, b = 0, 0 \quad \text{# initialize } \theta\]

repeat many times:

\[
\text{gradient}_a, \text{gradient}_b = 0, 0
\]

for each training example \((x, y)\):

\[
\text{diff} = y - (a \times x + b)
\]

\[\text{gradient}_a += 2 \times \text{diff} \times x\]

\[\text{gradient}_b += 2 \times \text{diff}\]

\[a += \eta \times \text{gradient}_a \quad \text{# } \theta += \eta \times \text{gradient} \]

\[b += \eta \times \text{gradient}_b\]

Prediction error!

\[y^{(i)} - \hat{y}^{(i)}\]
3b. Interpret

Optimization problem:

\[
\arg \max_\theta \left[-\sum_{i=1}^{n} (y^{(i)} - ax^{(i)} - b)^2 \right]
\]

\[= \arg \max_\theta h(\theta)\]

Gradient:

\[
\frac{\partial h(\theta)}{\partial a} = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)(x^{(i)})
\]

\[
\frac{\partial h(\theta)}{\partial b} = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)
\]

\[a, b = 0, 0 \quad \# \text{initialize } \theta\]

repeat many times:

\[
\text{gradient}_a, \text{gradient}_b = 0, 0
\]

for each training example \((x, y)\):

\[
\text{prediction_error} = y - (a \times x + b)
\]

\[
\text{gradient}_a += 2 \times \text{prediction_error} \times x
\]

\[
\text{gradient}_b += 2 \times \text{prediction_error}
\]

\[a += \eta \times \text{gradient}_a \quad \# \theta += \eta \times \text{gradient}
\]

\[b += \eta \times \text{gradient}_b\]
3b. Interpret

Optimization problem:

$$\arg \max_{\theta} \left[ -\sum_{i=1}^{n} (y^{(i)} - ax^{(i)} - b)^2 \right]$$

= arg max \( h(\theta) \)

Gradient:

$$\frac{\partial h(\theta)}{\partial a} = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)(x^{(i)})$$

$$\frac{\partial h(\theta)}{\partial b} = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)$$

\( a, b = 0, 0 \) # initialize \( \theta \)

repeat many times:

gradient_a, gradient_b = 0, 0

for each training example \((x, y)\):

prediction_error = \( y - (a * x + b) \)

gradient_a += 2 * prediction_error * x

gradient_b += 2 * prediction_error

\( a += \eta \times \) gradient_a  # \( \theta += \eta \times \) gradient

\( b += \eta \times \) gradient_b

\( \hat{Y} = aX + b \), so update to \( a \) should also scale by \( x^{(i)} \)
3b. Interpret

Optimization problem: \[
\arg \max_{\theta} \left[ -\sum_{i=1}^{n} (y^{(i)} - ax^{(i)} - b)^2 \right]
\]

Gradient:

\[
\frac{\partial h(\theta)}{\partial a} = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)(x^{(i)})
\]

\[
\frac{\partial h(\theta)}{\partial b} = \sum_{i=1}^{n} 2(y^{(i)} - ax^{(i)} - b)
\]

\[
\hat{Y} = aX + b, \text{ so update to } b \text{ just scales by 1, not } x^{(i)}
\]

\[
a, b = 0, 0 \quad \# \text{ initialize } \theta
\]

Repeat many times:

\[
\text{gradient}_a, \text{gradient}_b = 0, 0
\]

For each training example \((x, y)\):

\[
\text{prediction_error} = y - (a \times x + b)
\]

\[
\text{gradient}_a += 2 \times \text{prediction_error} \times x
\]

\[
\text{gradient}_b += 2 \times \text{prediction_error} \times 1
\]

\[
a += \eta \times \text{gradient}_a \quad \# \theta += \eta \times \text{gradient}
\]

\[
b += \eta \times \text{gradient}_b
\]
Reflecting on today

We did a lot today!

• Learned gradient ascent
• Modeled likelihood of training dataset
• Thanked argmax for its convenience
• Remembered calculus
• Implemented gradient ascent with multiple parameters to optimize for

Next up, we will use all these skills and more to tackle the final prediction model of CS109:

Logistic Regression
Extra: Derivations
Don’t make me get non-linear!

$$\theta_{MSE} = \arg \min_{\theta=(a,b)} E[(Y - aX - b)^2]$$

1. Differentiate w.r.t. (each) $\theta$, set to 0

$$\frac{\partial}{\partial a} E[(Y - aX - b)^2] = E \left[ \frac{\partial}{\partial a} (Y - aX - b)^2 \right] = E[-2(Y - aX - b)X] = -2E[XY] + 2aE[X^2] + 2bE[X]$$

$$\frac{\partial}{\partial b} E[(Y - aX - b)^2] = E[-2(Y - aX - b)] = -2E[Y] + 2aE[X] + 2b$$

2. Solve resulting simultaneous equations

$$a_{MSE} = \frac{E[XY] - E[X]E[Y]}{E[X^2] - (E[X])^2} = \frac{\text{Cov}(X,Y)}{\text{Var}(X)} = \rho(X,Y) \frac{\sigma_Y}{\sigma_X}$$

$$b_{MSE} = E[Y] - a_{MSE}E[X] = \mu_Y - \rho(X,Y) \frac{\sigma_Y}{\sigma_X} \mu_X$$
Log conditional likelihood, a derivation

Show that $\theta_{MLE}$ maximizes the log conditional likelihood function:

$$\theta_{MLE} = \arg \max_{\theta} \sum_{i=1}^{n} \log f(y^{(i)} | x^{(i)}, \theta)$$

Proof:

$$\theta_{MLE} = \arg \max_{\theta} \prod_{i=1}^{n} f(x^{(i)}, y^{(i)} | \theta) = \arg \max_{\theta} \sum_{i=1}^{n} \log f(x^{(i)}, y^{(i)} | \theta)$$

$$(\theta_{MLE} \text{ also maximizes } LL(\theta))$$

= $\arg \max_{\theta} \sum_{i=1}^{n} \log f(x^{(i)} | \theta) + \sum_{i=1}^{n} \log f(y^{(i)} | x^{(i)}, \theta)$$

(chain rule, log of product = sum of logs)

= $\arg \max_{\theta} \sum_{i=1}^{n} \log f(x^{(i)}) + \sum_{i=1}^{n} \log f(y^{(i)} | x^{(i)}, \theta)$$

($x^{(i)} \text{ indep. of } \theta$)

= $\arg \max_{\theta} \sum_{i=1}^{n} \log f(y^{(i)} | x^{(i)}, \theta)$$

($f(x^{(i)}) \text{ constant w.r.t. } \theta$)