

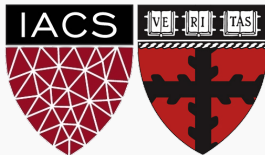
Lecture #5: Multiple Linear Regression

Data Science 1

CS 109A, STAT 121A, AC 209A, E-109A

Pavlos Protopapas Kevin Rader

Margo Levine Rahul Dave



Lecture Outline

Review

More on Model Evaluation

Multiple Linear Regression

Evaluating Significance of Predictors

Comparison of Two Models

Multiple Regression with Interaction Terms

Polynomial Regression

Review

Statistical Models

We will assume that the response variable, Y , relates to the predictors, X , through some unknown function expressed generally as:

$$Y = f(X) + \epsilon,$$

where ϵ is a random variable representing measurement noise.

A **statistical model** is any algorithm that estimates the function f . We denote the estimated function as \hat{f} and the predicted value of Y given $X = x_i$ as \hat{y}_i .

When performing **inference**, we compute parameters of \hat{f} that minimizes the error of our model, where error is measured by a choice of **loss function**.

Simple Linear Regression

A *simple linear regression model* assume that our statistical model is

$$Y = f(X) + \epsilon = \beta_1^{\text{true}} X + \beta_0^{\text{true}} + \epsilon,$$

then it follows that \hat{f} must look like

$$\hat{f}(X) = \hat{\beta}_1 X + \hat{\beta}_0.$$

When fitting our model, we find $\hat{\beta}_0, \hat{\beta}_1$ to minimize the loss function, for example,

$$\hat{\beta}_0, \hat{\beta}_1 = \underset{\beta_0, \beta_1}{\operatorname{argmin}} L(\beta_0, \beta_1).$$

The line $\hat{Y} = \hat{\beta}_1 X + \hat{\beta}_0$ is called the **regression line**.

More on Model Evaluation

Loss Functions Revisited

Recall that there are multiple ways to measure the fitness of a model, i.e. there are multiple **loss functions**.

1. (**Max absolute deviation**) Count only the biggest ‘error’

$$\max_i |y_i - \hat{y}_i|$$

2. (**Sum of absolute deviations**) Add up the ‘errors’

$$\sum_i |y_i - \hat{y}_i| \quad \text{or} \quad \frac{1}{n} \sum_i |y_i - \hat{y}_i|$$

3. (**Sum of squared errors**) Add up the squared ‘errors’

$$\sum_i |y_i - \hat{y}_i|^2 \quad \text{or} \quad \frac{1}{n} \sum_i |y_i - \hat{y}_i|^2$$

The average squared error is the **Mean Squared Error**.

Model Fitness: R^2

While loss functions measure the predictive errors made by a model, we are also interested in the ability of our models to capture interesting features or variations in the data.

We compute the **explained variance** or R^2 , the ratio of the variation of the model and the variation in the data. The explained variance of a regression line is given by

$$R^2 = 1 - \frac{\sum_{i=1}^n |y_i - \bar{y}_i|^2}{\sum_{i=1}^n |\hat{y}_i - \bar{y}_i|^2}$$

For a regression line, we have that

$$0 \leq R^2 \leq 1$$

Can you see why?

Model Evaluation: Standard Errors

Rather than evaluating the predictive powers of our model or the explained variance, we can evaluate how confident we are in our estimates, $\hat{\beta}_0, \hat{\beta}_1$, of the model parameters.

Recall that our estimates $\hat{\beta}_0, \hat{\beta}_1$ will vary depending on the observed data. Thus, the variance of $\hat{\beta}_0, \hat{\beta}_1$ indicates the extent to which we can rely on any given estimate of these parameters.

The variance of $\hat{\beta}_0, \hat{\beta}_1$ are also called their **standard errors**.

Model Evaluation: Standard Errors

If our data is drawn from a larger set of observations then we can empirically estimate the standard errors of $\hat{\beta}_0, \hat{\beta}_1$ through bootstrapping.

If we know the variance σ^2 of the noise ϵ , we can compute $SE(\hat{\beta}_0), SE(\hat{\beta}_1)$ analytically, using the formulae we derived in the last lecture for $\hat{\beta}_0, \hat{\beta}_1$:

$$SE(\hat{\beta}_0) = \sigma \sqrt{\frac{1}{n} + \frac{\bar{x}^2}{\sum_i (x_i - \bar{x})^2}}$$
$$SE(\hat{\beta}_1) = \frac{\sigma}{\sqrt{\sum_i (x_i - \bar{x})^2}}$$

Model Evaluation: Standard Errors

In practice, we do not know the theoretical value of σ^2 , since we do not know the exact distribution of the noise ϵ . However, if we make the following assumptions,

- ▶ the errors $\epsilon_i = y_i - \hat{y}_i$ and $\epsilon_j = y_j - \hat{y}_j$ are uncorrelated, for $i \neq j$,
- ▶ each ϵ_i is normally distributed with mean 0 and variance σ^2 ,

then, we can empirically estimate σ^2 from the data and our regression line:

$$\sigma \approx \sqrt{\frac{n \cdot MSE}{n - 2}} = \sqrt{\frac{\sum_i (y_i - \hat{y}_i)^2}{n - 2}}.$$

Definition

A $n\%$ **confidence interval** of an estimate \hat{X} is the range of values such that the true value of X is contained in this interval with n percent probability.

For linear regression, the 95% confidence interval for $\hat{\beta}_0, \hat{\beta}_1$ can be approximated using their standard errors:

$$\hat{\beta}_k = \hat{\beta}_k \pm 2SE(\hat{\beta}_k)$$

for $k = 0, 1$. Thus, with approximately 95% probability, the true value of $\hat{\beta}_k$ is contained in the interval $\left[\hat{\beta}_k - 2SE(\hat{\beta}_k), \hat{\beta}_k + 2SE(\hat{\beta}_k) \right]$.

Model Evaluation: Residual Analysis

When we estimated the variance of ϵ , we assumed that the residuals $\epsilon_i = y_i - \hat{y}_i$ were uncorrelated and normally distributed with mean 0 and fixed variance.

These assumptions need to be verified using the data. In residual analysis, we typically create two types of plots:

1. a plot of ϵ_i with respect to x_i . This allows us to compare the distribution of the noise at different values of x_i .
2. a histogram of ϵ_i . This allows us to explore the distribution of the noise independent of x_i .

A Simple Example

Multiple Linear Regression

Multilinear Models

In practice, it is unlikely that any response variable Y depends solely on one predictor x . Rather, we expect that Y is a function of multiple predictors $f(X_1, \dots, X_J)$.

In this case, we can still assume a simple form for f - a multilinear form:

$$y = f(X_1, \dots, X_J) + \epsilon = \beta_0 + \beta_1 x_1 + \dots + \beta_J x_J + \epsilon.$$

Hence, \hat{f} has the form

$$\hat{y} = \hat{f}(X_1, \dots, X_J) = \hat{\beta}_0 + \hat{\beta}_1 x_1 + \dots + \hat{\beta}_J x_J.$$

Again, to fit this model means to compute $\hat{\beta}_0, \dots, \hat{\beta}_J$ to minimize a loss function; we will again choose the MSE as our loss function.

Multiple Linear Regression

Given a set of observations

$$\{(x_{1,1}, \dots, x_{1,J}, y_1), \dots, (x_{n,1}, \dots, x_{n,J}, y_n)\},$$

the data and the model can be expressed in vector notation,

$$\mathbf{Y} = \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix}, \quad \mathbf{X} = \begin{pmatrix} 1 & x_{1,1} & \dots & x_{1,J} \\ 1 & x_{2,1} & \dots & x_{2,J} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & x_{n,1} & \dots & x_{n,J} \end{pmatrix}, \quad \boldsymbol{\beta} = \begin{pmatrix} \beta_0 \\ \beta_1 \\ \vdots \\ \beta_J \end{pmatrix},$$

Thus, the MSE can be expressed in vector notation as

$$\text{MSE}(\boldsymbol{\beta}) = \frac{1}{n} \|\mathbf{Y} - \mathbf{X}\boldsymbol{\beta}\|^2.$$

Minimizing the MSE using vector calculus yields,

$$\hat{\boldsymbol{\beta}} = \left(\mathbf{X}^\top \mathbf{X}\right)^{-1} \mathbf{X}^\top \mathbf{Y} = \underset{\boldsymbol{\beta}}{\text{argmin}} \text{MSE}(\boldsymbol{\beta}).$$

A Simple Example

Evaluating Significance of Predictors

Finding Significant Predictors: Hypothesis Testing

With multiple predictors, an obvious analysis is to check which predictor or group of predictors have a 'significant' impact on the response variable.

One way to do this is to analyze the 'likelihood' that any one or any set of regression coefficient is zero. Significant predictors will have coefficients that are deemed less 'likely' to be zero.

Unfortunately, since the regression coefficient vary depending on the data, we cannot simply pick out non-zero coefficients from our estimate β .

Hypothesis Testing

Hypothesis testing is a formal process through which we evaluate the validity of a statistical hypothesis by considering evidence for or against the hypothesis gathered by random sampling of the data.

1. State the hypotheses, typically a **null hypothesis**, H_0 , and an **alternative hypothesis**, H_1 , that is the negation of the former.
2. Choose a type of analysis, i.e. how to use sample data to evaluate the null hypothesis. Typically this involves choosing a single test statistic.
3. Sample data and compute the test statistic.
4. Use the value of the test statistic to either reject or not reject the null hypothesis.

Finding Significant Predictors: Hypothesis Testing

For checking the significance of linear regression coefficients:

1. We set up our hypotheses

$$H_0 : \beta_0 = \beta_1 = \dots = \beta_J = 0 \quad \textbf{(Null)}$$

$$H_1 : \beta_j \neq 0, \text{ for at least one } j \quad \textbf{(Alternative)}$$

2. we choose the F -stat to evaluate the null hypothesis,

$$F = \frac{\text{explained variance}}{\text{unexplained variance}}$$

3. we can compute the F -stat for linear regression models by

$$F = \frac{(\text{TSS} - \text{RSS})/J}{\text{RSS}/(n - J - 1)}, \quad \text{TSS} = \sum_i (y_i - \bar{y}), \quad \text{RSS} = \sum_i (y_i - \hat{y}_i)$$

4. If $F = 1$ we consider this evidence for H_0 ; if $F > 1$, we consider this evidence against H_0 .

More on Hypothesis Testing

Applying the F -stat test to $\{X_1, \dots, X_J\}$ determines if any of the predictors have a significant relationship with the response.

We can also apply the test to a subset of predictors to determine if a smaller group of predictors have a significant relationship with the response.

Note: There is not a fixed threshold for rejecting the null hypothesis based on the F -stat.

For n and J that are large, F values that are slightly above 1 are considered to be strong evidence against H_0 .

More on Hypothesis Testing

To determine if any single predictor has a significant relationship with the response, we can again perform hypothesis testing. In this case, the test statistics we use is typically the p -value.

Definition

The p -**value** is the probability that, when the null hypothesis is true, the statistical summary of a given model would be the same as or more extreme than the observed results.

Smaller p -values are interpreted to be evidence against the null hypothesis. A standard p -value threshold for rejecting the null hypothesis is 0.05 (or 5%).

Finding Significant Predictors: R^2

We can compare the 'significance' of two specific groups of predictors $\{X_{j_1}, \dots, X_{j_k}\}$ and $\{X_{j'_1}, \dots, X_{j'_{k'}}\}$, by comparing the R^2 values of the two models constructed using each set

$$R^2 \left(\hat{f}(X_{j_1}, \dots, X_{j_k}) \right) \quad \text{v.s.} \quad R^2 \left(\hat{f}(X_{j'_1}, \dots, X_{j'_{k'}}) \right)$$

We may conclude that a higher R^2 (i.e. a model that fits the observation better) is evidence that one set of predictors impacts the response more significantly than the other.

Finding Significant Predictors: Information Criteria

Yet another way to evaluate the explanatory power of different sets of predictors is to use **information criteria**. These are a set of metrics that measures the fit of the model to observations given the number of parameters used in the model.

Below are two different such criteria, **Aiken's Information Criterion** and **Bayes Information Criterion**

$$\text{AIC} \approx n \cdot \ln(\text{RSS}/n) + 2J$$

$$\text{BIC} \approx n \cdot \ln(\text{RSS}/n) + J \cdot \ln(n)$$

From the above, we can see that the smaller the AIC or BIC, the better the model.

Finding Significant Predictors: Information Criteria

We can compare the ‘significance’ of two specific groups of predictors $\{X_{j_1}, \dots, X_{j_k}\}$ and $\{X_{j'_1}, \dots, X_{j'_{k'}}\}$, by comparing the AIC or BIC values of the two models constructed using each set

$$\text{AIC/BIC} \left(\hat{f}(X_{j_1}, \dots, X_{j_k}) \right) \text{ v.s. } \text{AIC/BIC} \left(\hat{f}(X_{j'_1}, \dots, X_{j'_{k'}}) \right)$$

We may conclude that a lower AIC or BIC (i.e. a model that fits the observation better) is evidence that one set of predictors impacts the response more significantly than the other.

Which Metric of Significance Should We Use?

The procedure of systematically choosing a set of predictors that have a significant relationship with the response variable is called **variable selection**.

But which metric (F -stats, p -values, R^2 , AIC/BIC) should we use to determine the significance of a set of predictors?

In later lectures, we will see that each metric has its strengths and draw-backs. Rather than relying on a single metric, we should use multiple metrics in conjunction and double check with common sense!

Polynomial Regression

Polynomial Regression as Linear Regression

The simplest non-linear model we can consider, for a response Y and a predictor X , is a polynomial model of degree M ,

$$y = \beta_0 + \beta_1 x + \beta_2 x^2 + \dots + \beta_M x^M + \epsilon.$$

Just as in the case of linear regression with cross terms, polynomial regression is a special case of linear regression - we treat each x^m as a separate predictor. Thus, we can write

$$\mathbf{Y} = \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix}, \quad \mathbf{X} = \begin{pmatrix} 1 & x_1^1 & \dots & x_1^M \\ 1 & x_2^1 & \dots & x_2^M \\ \vdots & \vdots & \ddots & \vdots \\ 1 & x_n & \dots & x_n^M \end{pmatrix}, \quad \boldsymbol{\beta} = \begin{pmatrix} \beta_0 \\ \beta_1 \\ \vdots \\ \beta_M \end{pmatrix}.$$

Again, minimizing the MSE using vector calculus yields,

$$\hat{\boldsymbol{\beta}} = \underset{\boldsymbol{\beta}}{\operatorname{argmin}} \operatorname{MSE}(\boldsymbol{\beta}) = (\mathbf{X}^\top \mathbf{X})^{-1} \mathbf{X}^\top \mathbf{Y}.$$

Generalized Polynomial Regression

We can generalize polynomial models:

1. considering polynomial models with multiple predictors $\{X_1, \dots, X_J\}$:

$$\begin{aligned}y &= \beta_0 + \beta_1 x_1 + \dots + \beta_M x_1^M \\ &+ \dots \\ &+ \beta_{1+MJ} x_J + \dots + \beta_{M+MJ} x_J^M\end{aligned}$$

2. consider polynomial models with multiple predictors $\{X_1, X_2\}$ and cross terms:

$$\begin{aligned}y &= \beta_0 + \beta_1 x_1 + \dots + \beta_M x_1^M \\ &+ \beta_{1+M} x_2 + \dots + \beta_{2M} x_2^M \\ &+ \beta_{1+2M} (x_1 x_2) + \dots + \beta_{3M} (x_1 x_2)^M\end{aligned}$$

In each case, we consider each term x_j^m and each cross term $x_1 x_2$ an unique predictor and apply linear regression.

Bibliography

1. Bolelli, L., Ertekin, S., and Giles, C. L. **Topic and trend detection in text collections using latent dirichlet allocation.** In European Conference on Information Retrieval (2009), Springer, pp. 776-780.
2. Chen, W., Wang, Y., and Yang, S. **Efficient influence maximization in social networks.** In *Proceedings of the 15th ACM SIGKDD international conference on Knowledge discovery and data mining (2009)*, ACM, pp. 199-208.
3. Chong, W., Blei, D., and Li, F.-F. **Simultaneous image classification and annotation.** In *Computer Vision and Pattern Recognition, 2009. CVPR 2009.* IEEE Conference on (2009), IEEE, pp. 1903-1910.
4. Du, L., Ren, L., Carin, L., and Dunson, D. B. **A bayesian model for simultaneous image clustering, annotation and object segmentation.** In *Advances in neural information processing systems (2009)*, pp. 486-494.
5. Elango, P. K., and Jayaraman, K. **Clustering images using the latent dirichlet allocation model.**
6. Feng, Y., and Lapata, M. **Topic models for image annotation and text illustration.** In *Human Language Technologies: The 2010 Annual Conference of the North American Chapter of the Association for Computational Linguistics (2010)*, Association for Computational Linguistics, pp. 831-839.
7. Hannah, L. A., and Wallach, H. M. **Summarizing topics: From word lists to phrases.**
8. Lu, R., and Yang, Q. **Trend analysis of news topics on twitter.** *International Journal of Machine Learning and Computing* 2, 3 (2012), 327.