Lecture 15

Simple Linear Regression

EECS 398-003: Practical Data Science, Fall 2024

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Announcements 📣

- Homework 7 is due on **Thursday**.
- We've released a Grade Report on Gradescope that has your current overall score in the class, scores on all assignments, and slip day usage so far.
  See **#232 on Ed** for more details.
- Some updates to the **Syllabus**:
  - You now have 8 slip days instead of 6!
  - The final homework, called the Portfolio Homework, will be an open-ended investigation using the tools from both halves of the semester. Details to come.
    - You'll end up making a website!
    - You can work with a partner, but can't drop it or use slip days on it.
- The IA application is out for next semester! Please consider applying, and let me know if you're interested.

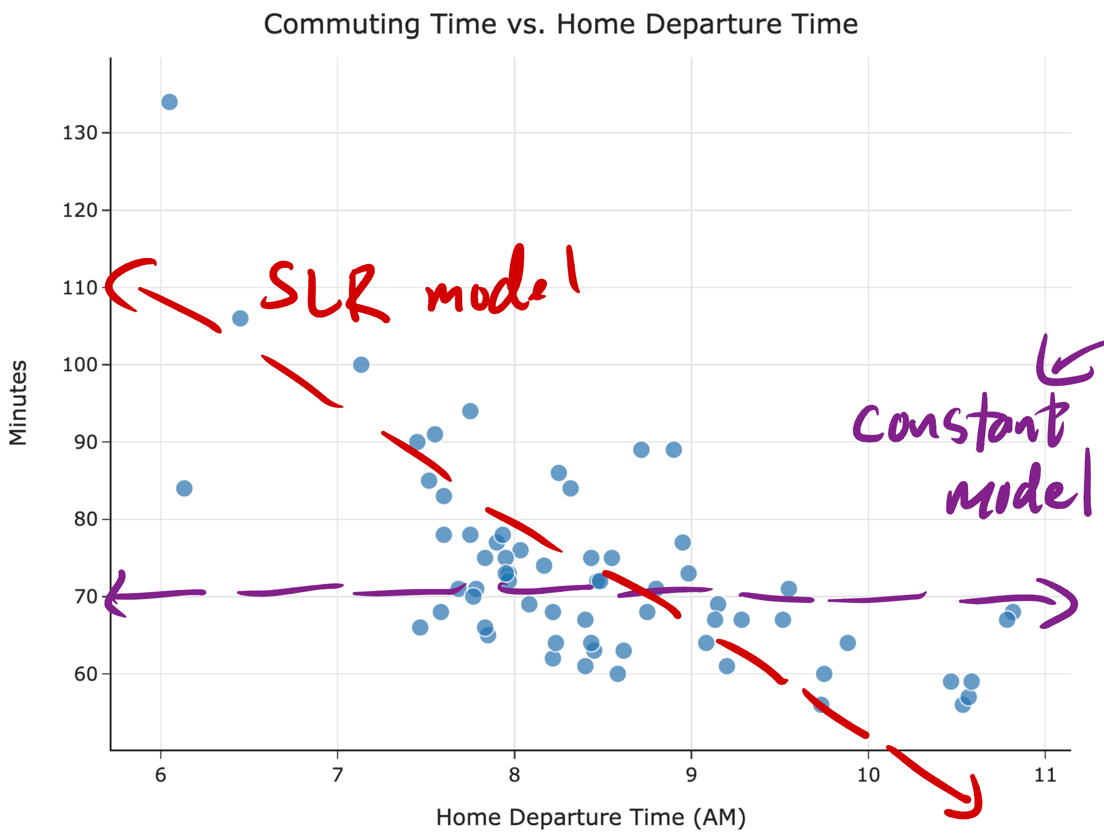
Agenda

- Recap: Models and loss functions.
- Towards simple linear regression.
- Minimizing mean squared error for the simple linear model.
- Correlation.
- Interpreting the formulas.
- Connections to related models.

blank slides posted on
course website!

Recap: Models and loss functions

Overview



- We started by introducing the idea of a hypothesis function, $H(x)$.
- We looked at two possible models:
  - The constant model, $H(x) = h$.
  - The simple linear regression model, $H(x) = w_0 + w_1 x$.
- We decided to find the **best constant prediction** to use for predicting commute times, in minutes.

$(\text{actual} - \text{predicted})^2$

Recap: Mean squared error

- Let's suppose we have just a smaller dataset of just five historical commute times in minutes.

$$y_1 = 72 \qquad y_2 = 90 \qquad y_3 = 61 \qquad y_4 = 85 \qquad y_5 = 92$$

- The **mean squared error** of the constant prediction h is:

$$R_{\text{sq}}(h) = \frac{1}{5}\left((72-h)^2 + (90-h)^2 + (61-h)^2 + (85-h)^2 + (92-h)^2\right)$$

- For example, if we predict $h = 100$, then:

$$R_{\text{sq}}(100) = \frac{1}{5}\left((72-100)^2 + (90-100)^2 + (61-100)^2 + (85-100)^2 + (92-100)^2\right)$$
$$= \boxed{538.8}$$

- **We can pick any h as a prediction, but the smaller $R_{\text{sq}}(h)$ is, the better h is!**

The modeling recipe

- We've now made two full passes through our modeling recipe.

  1. Choose a model.

     $H(x) = h$ "constant model"

  2. Choose a loss function.

     $L_{sq}(y_i, h) = (y_i - h)^2$

     $L_{abs}(y_i, h) = |y_i - h|$

     prediction

  3. Minimize average loss to find optimal model parameters.

     $R_{sq}(h) = \frac{1}{n} \sum_{i=1}^{n} (y_i - h)^2$

     $\Rightarrow h^* = \text{Mean}(y_1, y_2, \ldots, y_n)$

     proved using calculus!!!

     $R_{abs}(h) = \frac{1}{n} \sum_{i=1}^{n} |y_i - h|$

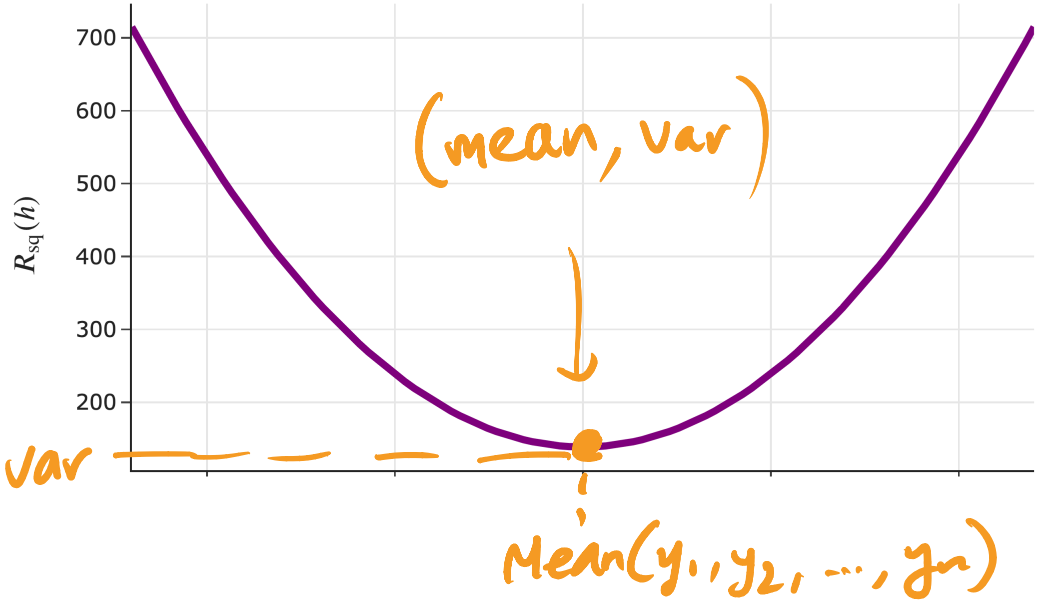
     $\Rightarrow h^* = \text{Median}(y_1, y_2, \ldots, y_n)$

Visualizing average loss

- Let's use the same example dataset, $72, 90, 61, 85, 92$.
- Below are the graphs of:
  - **Mean squared error**, the average of squared loss across our dataset.
  - **Mean absolute error**, the average of absolute loss across our dataset.

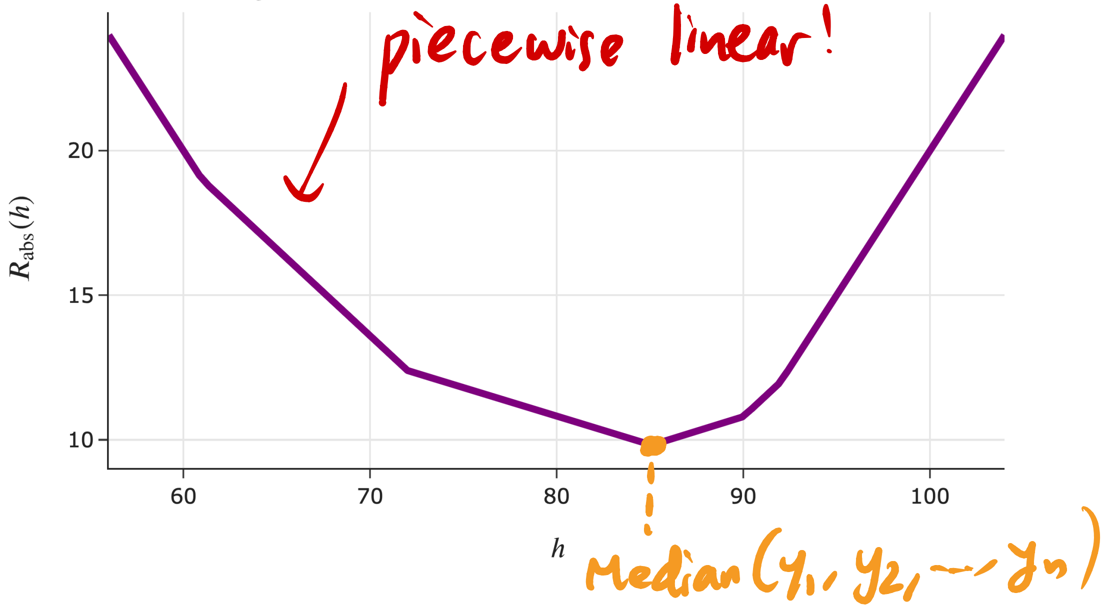
Mean squared error

$$R_{\text{sq}}(h) = \frac{1}{5}\left((72-h)^2 + (90-h)^2 + (61-h)^2 + (85-h)^2 + (92-h)^2\right)$$



Mean absolute error

$$R_{\text{abs}}(h) = \frac{1}{5}(|72-h| + |90-h| + |61-h| + |85-h| + |92-h|)$$



Empirical risk minimization

- The formal name for the process of minimizing average loss is **empirical risk minimization**.

(actual-predicted)^2

- Another name for "average loss" is **empirical risk**.
- When we use the squared loss function, $L_{\text{sq}}(y_i, h) = (y_i - h)^2$, the corresponding empirical risk is mean squared error:

$$R_{\text{sq}}(h) = \frac{1}{n}\sum_{i=1}^{n}(y_i - h)^2 \implies h^* = \text{Mean}(y_1, y_2, \ldots, y_n)$$

the best, optimal

- When we use the absolute loss function, $L_{\text{abs}}(y_i, h) = |y_i - h|$, the corresponding empirical risk is mean absolute error:

$$R_{\text{abs}}(h) = \frac{1}{n}\sum_{i=1}^{n}|y_i - h| \implies h^* = \text{Median}(y_1, y_2, \ldots, y_n)$$

Empirical risk minimization, in general

- **Key idea**: If L is **any** loss function, and H is any hypothesis function, the corresponding empirical risk is:

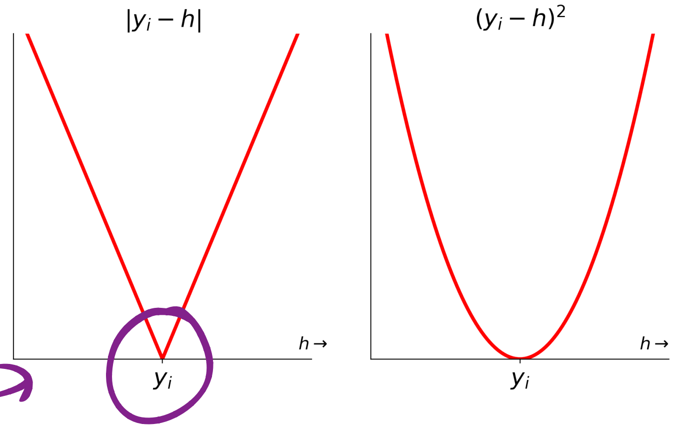
$$R(H) = \frac{1}{n} \sum_{i=1}^{n} L(y_i, H(x_i))$$

- In Homework 7 (and last week's discussion), you saw several examples in which:
  - You were given a new loss function L.
  - You had to find the optimal parameter h^* for the constant model $H(x_i) = h$.

Choosing a loss function

- For the constant model $H(x) = h$, the **mean** minimizes mean **squared** error.
- For the constant model $H(x) = h$, the **median** minimizes mean **absolute** error.
- In practice, squared loss is the more common choice, as it's easily **differentiable**.

not differentiable!



- But how does our choice of loss function impact the resulting optimal prediction?

61 72 85 90 292

Comparing the mean and median

- Consider our example dataset of 5 commute times.

$$y_1 = 72 \qquad y_2 = 90 \qquad y_3 = 61 \qquad y_4 = 85 \qquad y_5 = 92$$

- As of now, the **median is 85** and the **mean is 80**.
- What if we add 200 to the largest commute time, 92?

$$y_1 = 72 \qquad y_2 = 90 \qquad y_3 = 61 \qquad y_4 = 85 \qquad y_5 = 292$$

- Now, the median is 85 but the mean is 120 !
- **Key idea**: The mean is quite **sensitive** to outliers.

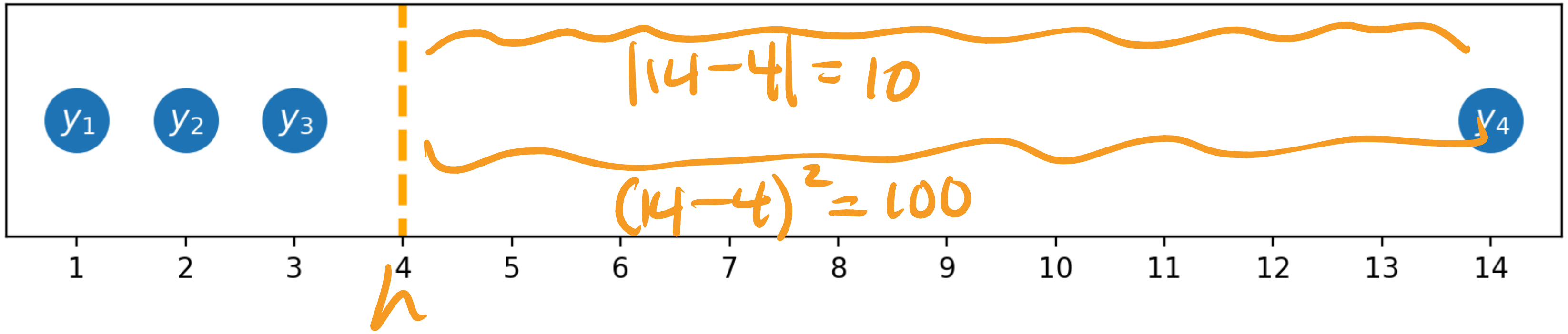
  But why?

$$\frac{80 \times 5 + 200}{5} = 80 + \frac{200}{5}$$

$$= 80 + 40 = 120$$

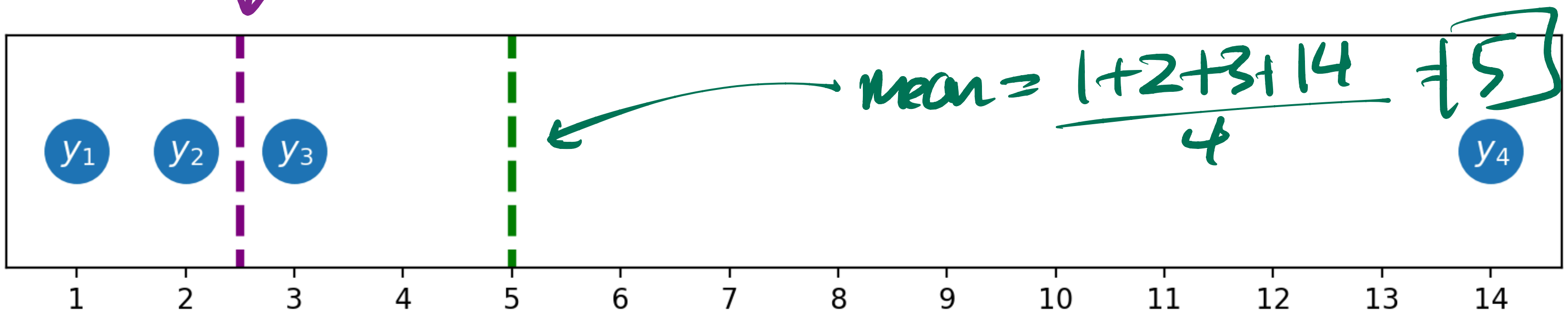
Outliers

- Below, $|y_4 - h|$ is 10 times as big as $|y_3 - h|$, but $(y_4 - h)^2$ is 100 times $(y_3 - h)^2$.

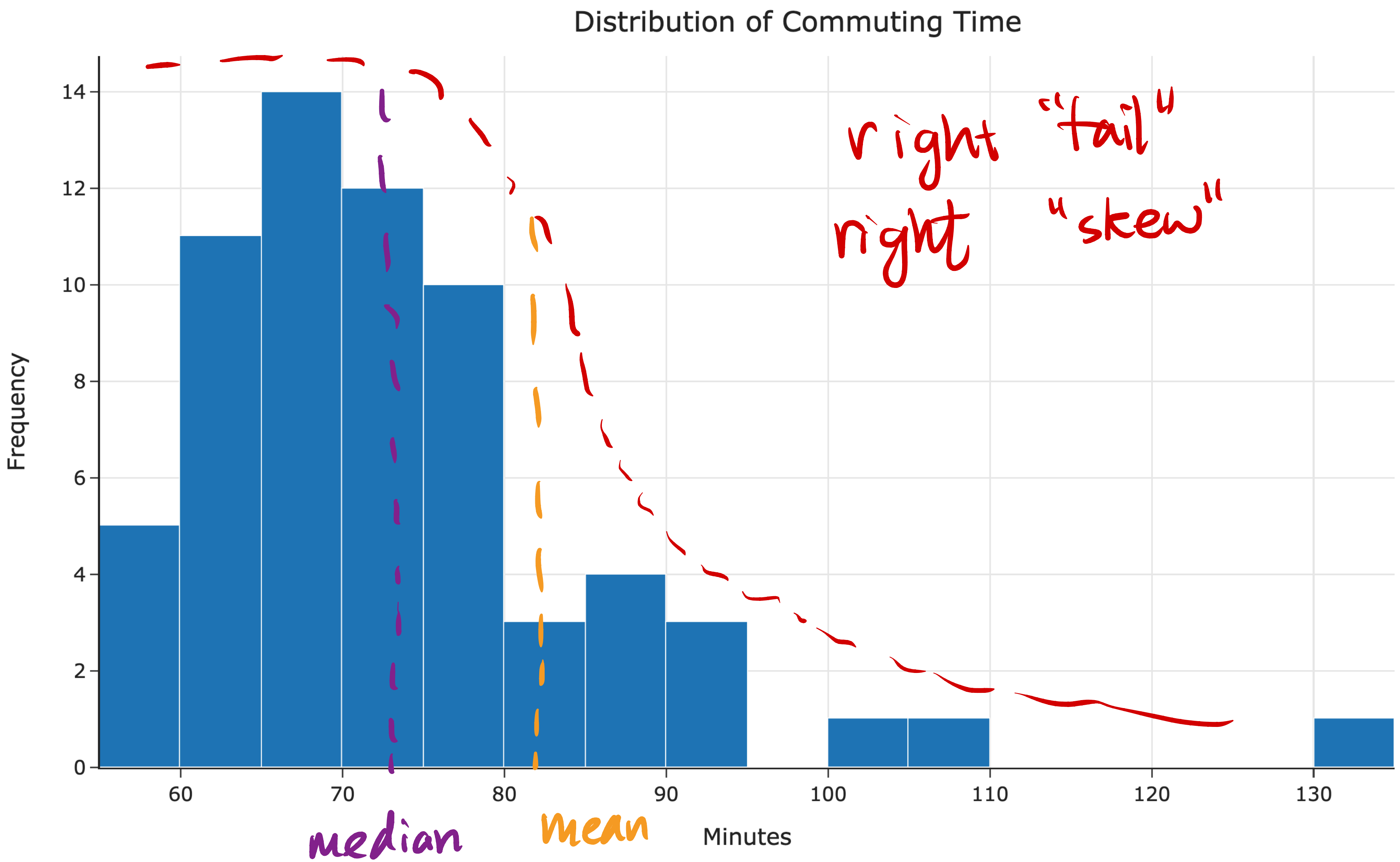


- The result is that the **mean** is "pulled" in the direction of outliers, relative to the **median**.

median = 2.5



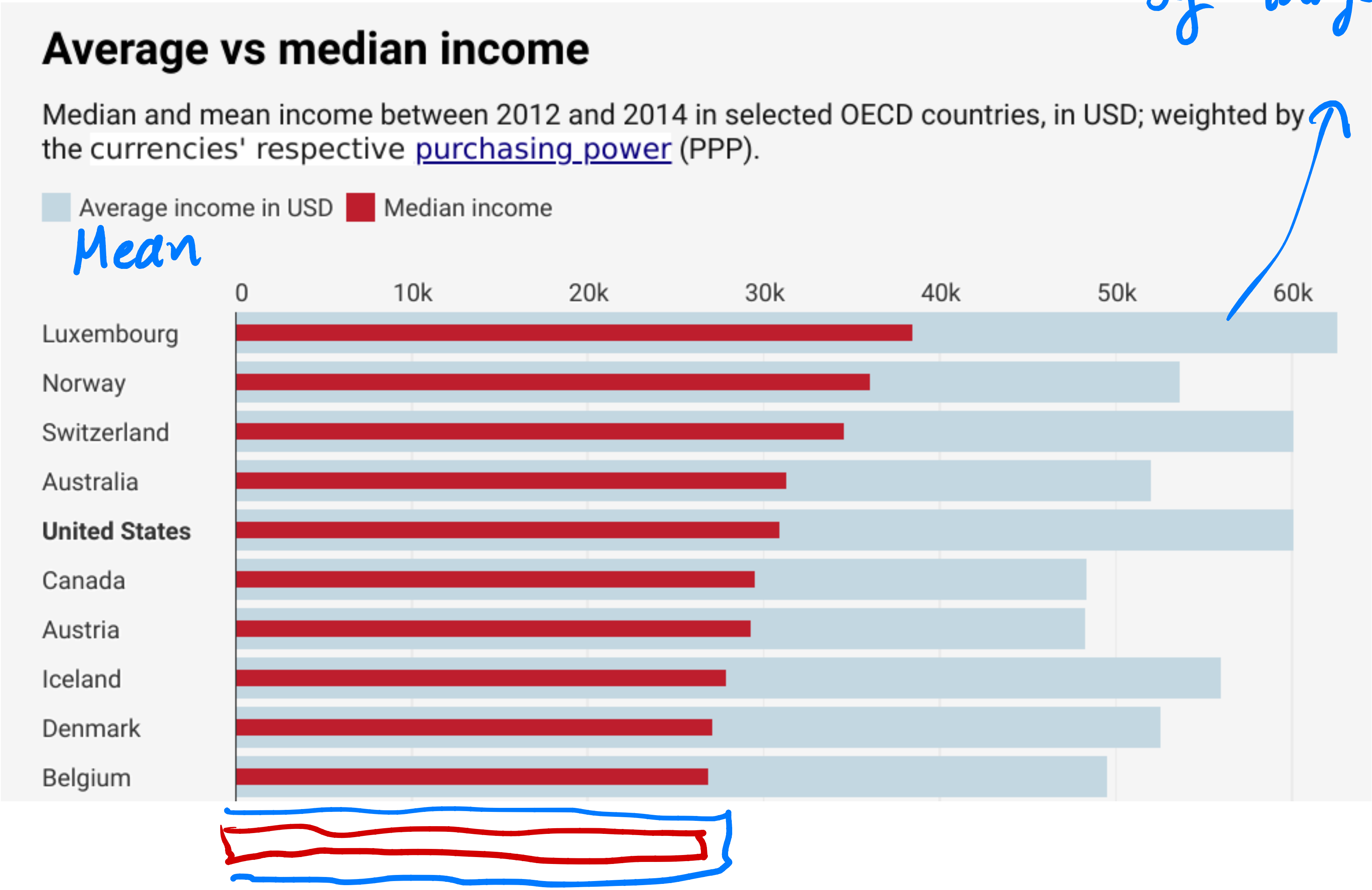
- As a result, we say the **median** – and absolute loss more generally – is **robust**.



Distribution of Commuting Time
Frequency
0
2
4
6
8
10
12
14
60
70
80
90
100
110
120
130
Minutes
median
mean
right "tail"
right "skew"

Example: Income inequality

mean is dragged up by large outliers



Summary: Choosing a loss function

- **Key idea**: Different loss functions lead to different best predictions, h^*!

Loss	Minimizer	Always Unique?	Robust to Outliers?	Differentiable?
$L_{\text{sq}}(y_i, h) = (y_i - h)^2$	mean	yes ✅	no ❌	yes ✅
$L_{\text{abs}}(y_i, h) = \lvert y_i - h \rvert$	median	no ❌	yes ✅	no ❌
$L_{0,1}(y_i, h) = \begin{cases} 0 & y_i = h \\ 1 & y_i \neq h \end{cases}$	mode	no ❌	yes ✅	no ❌
$L_\infty(y_i, h)$ See HW 7, Question 5.	???	yes ✅	no ❌	no ❌

- The optimal predictions, h^*, are all **summary statistics** that measure the **center** of the dataset in different ways.

actually using other features
to make predictions!

Towards simple linear regression

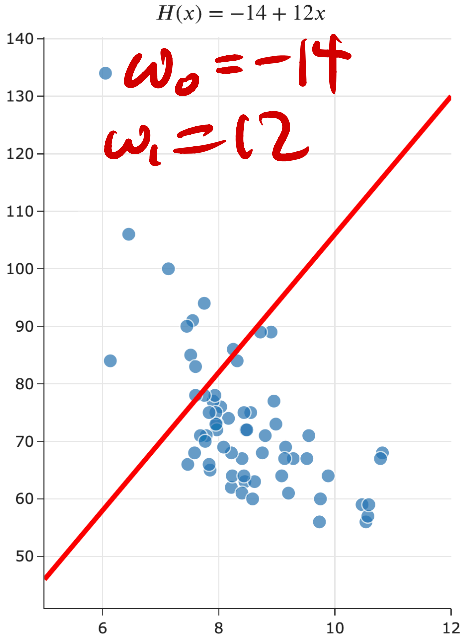
Recap: Hypothesis functions and parameters

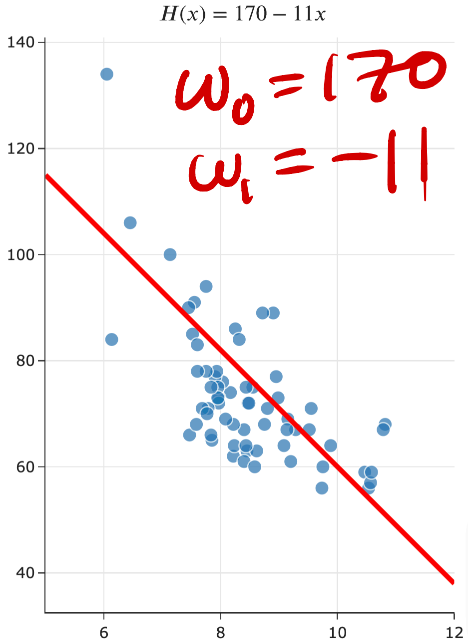
- A hypothesis function, H, takes in an x as input and returns a predicted y.
- **Parameters** define the relationship between the input and output of a hypothesis function.
- **Example**: The simple linear regression model, $H(x) = w_0 + w_1 x$, has two parameters: w_0 and w_1.

"w naught"

intercept

slope





Goal: Find the best slope w_1^* and intercept w_0^*!!!

9 am

$H(9) = 170 - 11 \cdot 9$
$= 170 - 99 = \boxed{71}$

The modeling recipe

1. Choose a model.

Before: $H(x) = h$

Now: $H(x) = w_0 + w_1 x$

2. Choose a loss function.

$$L_{sq}(y_i, H(x_i)) = (y_i - H(x_i))^2$$
$$= (y_i - (w_0 + w_1 x_i))^2$$

3. Minimize average loss to find optimal model parameters.

$$\Rightarrow R_{sq}(H) = \frac{1}{n} \sum_{i=1}^{n} (y_i - \underbrace{(w_0 + w_1 x_i)}_{\text{definition of } H(x_i)})^2$$

Minimizing mean squared error for the simple linear model

- We'll choose squared loss, since it's the easiest to minimize.
- Our goal, then, is to find the linear hypothesis function $H^*(x)$ that minimizes empirical risk:

$$R_{\text{sq}}(H) = \frac{1}{n}\sum_{i=1}^{n}\left(y_i - H(x_i)\right)^2$$

- Since linear hypothesis functions are of the form $H(x) = w_0 + w_1 x$, we can re-write R_{sq} as a function of w_0 and w_1:

intercept

$$\boxed{R_{\text{sq}}(w_0, w_1) = \frac{1}{n}\sum_{i=1}^{n}\left(y_i - (w_0 + w_1 x_i)\right)^2}$$

slope

only unknowns are w_0, w_1!

- **How do we find the parameters w_0^* and w_1^* that minimize $R_{\text{sq}}(w_0, w_1)$?**

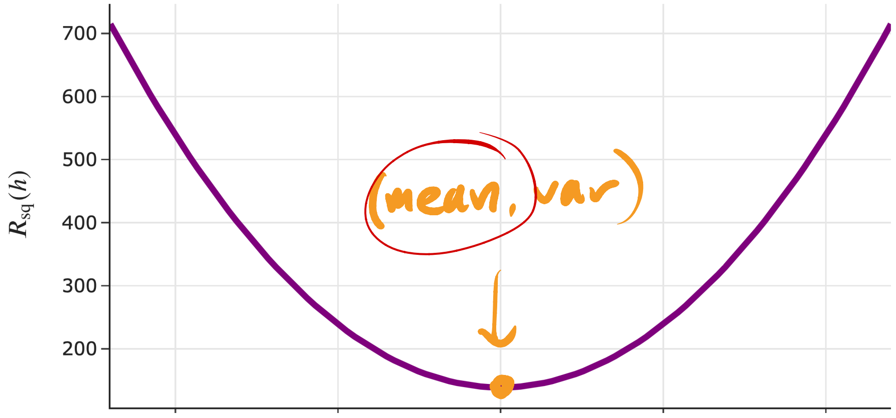
$$R_{sq}(w_0, w_1) = \frac{1}{n}\sum_{i=1}^{n}\left(y_i - (w_0 + w_1 x_i)\right)^2$$

Loss surface

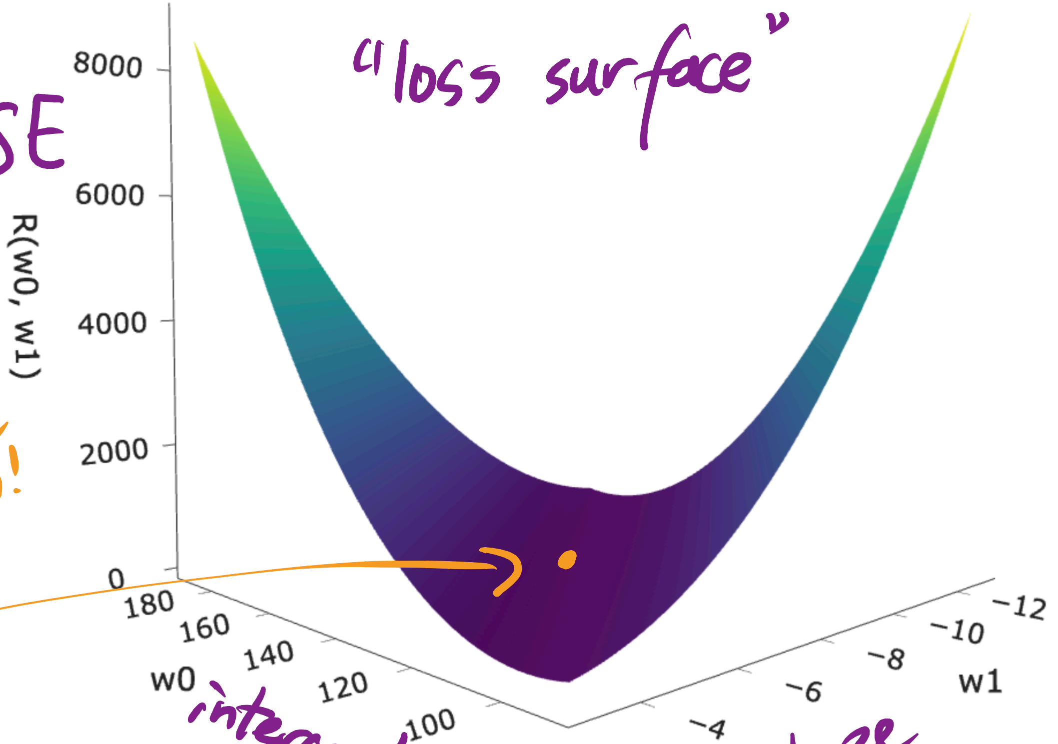
For the constant model, the graph of $R_{\text{sq}}(h)$ looked like a parabola.

What does the graph of $R_{\text{sq}}(w_0, w_1)$ look like for the simple linear regression model?

$$R_{\text{sq}}(h) = \frac{1}{5}\left((72-h)^2 + (90-h)^2 + (61-h)^2 + (85-h)^2 + (92-h)^2\right)$$



$$R_{sq}(h) = \frac{1}{n}\sum_{i=1}^{n}(y_i - h)^2$$



find (w_0^*, w_1^*) at the $\boxed{\text{bottom}}$

Minimizing mean squared error for the simple linear model

Minimizing multivariate functions

- Our goal is to find the parameters w_0^* and w_1^* that minimize mean squared error:

$$R_{\text{sq}}(w_0, w_1) = \frac{1}{n} \sum_{i=1}^{n} \left(y_i - (w_0 + w_1 x_i)\right)^2$$

- R_{sq} is a function of two variables: w_0 and w_1.
- To minimize a function of multiple variables:
    - Take partial derivatives with respect to each variable.
    - Set all partial derivatives to 0 and solve the resulting system of equations.
    - Ensure that you've found a minimum, rather than a maximum or saddle point (using the second derivative test for multivariate functions).
- To save time, we won't do the derivation live in class, but you are responsible for it! **Here's a video** of me walking through it.

Example

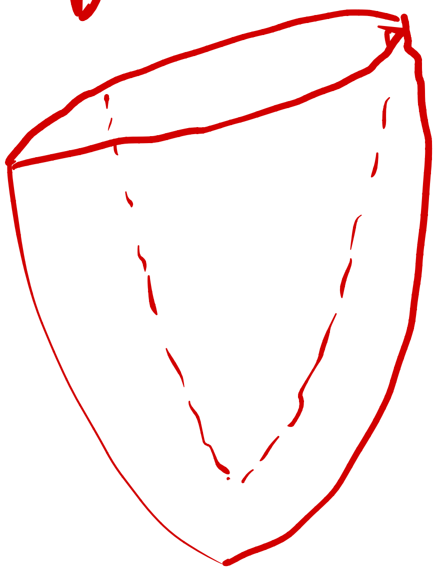
Find the point (x, y, z) at which the following function is minimized.

$$f(x, y) = x^2 - 8x + y^2 + 6y - 7$$

① $\frac{\partial f}{\partial x} = 2x - 8$

② $\frac{\partial f}{\partial y} = 2y + 6$

bowl



$f(x,y)$

partial derivative wrt x

with respect to

solve system of equations:

$2x - 8 = 0 \Rightarrow x = 4$

$2y + 6 = 0 \Rightarrow y = -3$

Minimizing mean squared error

$$R_{\text{sq}}(w_0, w_1) = \frac{1}{n} \sum_{i=1}^{n} \left(y_i - (w_0 + w_1 x_i) \right)^2$$

To find the w_0^* and w_1^* that minimize $R_{\text{sq}}(w_0, w_1)$, we'll:

1. Find $\frac{\partial R_{\text{sq}}}{\partial w_0}$ and set it equal to 0.
2. Find $\frac{\partial R_{\text{sq}}}{\partial w_1}$ and set it equal to 0.
3. Solve the resulting system of equations.

$$R_{\text{sq}}(w_0, w_1) = \frac{1}{n}\sum_{i=1}^{n}(y_i - (w_0 + w_1 x_i))^2$$

$$\frac{\partial R_{\text{sq}}}{\partial w_0} = \frac{1}{n}\sum_{i=1}^{n} 2(y_i - (w_0 + w_1 x_i))(-1)$$

$$= \boxed{-\frac{2}{n}\sum_{i=1}^{n}(y_i - (w_0 + w_1 x_i))}$$

the coefficient on w_0 when we expand is -1.

$$R_{\text{sq}}(w_0, w_1) = \frac{1}{n}\sum_{i=1}^{n}\left(y_i - (w_0 + w_1 x_i)\right)^2$$

$$\frac{\partial R_{\text{sq}}}{\partial w_1} = \frac{1}{n}\sum_{i=1}^{n} 2\left(y_i - (w_0 + w_1 x_i)\right)(-x_i)$$

$$= -\frac{2}{n}\sum_{i=1}^{n}\left(y_i - (w_0 + w_1 x_i)\right) x_i$$

the coefficient on w_1 when we expand is $-x_i$.

Strategy

system of 2 equations,
2 unknowns!

- We have a system of two equations and two unknowns (w_0 and w_1):

$$\underbrace{-\frac{2}{n}\sum_{i=1}^{n}(y_i - (w_0 + w_1 x_i))}_{\text{partial wrt } w_0 \,=\, \frac{\partial R}{\partial w_0}} = 0 \qquad \underbrace{-\frac{2}{n}\sum_{i=1}^{n}(y_i - (w_0 + w_1 x_i))x_i}_{\text{partial wrt } w_1 \,=\, \frac{\partial R}{\partial w_1}} = 0$$

"with respect to"

- To proceed, we'll:

    1. Solve for w_0 in the first equation.

    The result becomes w_0^*, because it's the "best intercept."

    2. Plug w_0^* into the second equation and solve for w_1.

    The result becomes w_1^*, because it's the "best slope."

Solving for w_0^*

$$-\frac{2}{n}\sum_{i=1}^{n}(y_i - (w_0 + w_1 x_i)) = 0$$

Goal: Isolate w_0.

$$\sum_{i=1}^{n}(y_i - w_0 - w_1 x_i) = 0$$

$$\sum_{i=1}^{n} y_i - \sum_{i=1}^{n} w_0 - \sum_{i=1}^{n} w_1 x_i = 0$$

$$\sum_{i=1}^{n} w_0 = w_0 + w_0 + \cdots + w_0 = n w_0$$

$$\sum_{i=1}^{n} y_i - n w_0 - w_1 \sum_{i=1}^{n} x_i = 0$$

$$\sum_{i=1}^{n} y_i - w_1 \sum_{i=1}^{n} x_i = n w_0$$

mean of x!

$$w_0 = \frac{1}{n}\sum_{i=1}^{n} y_i - w_1 \left(\frac{1}{n}\sum_{i=1}^{n} x_i\right)$$

$$\boxed{w_0^* = \bar{y} - w_1^* \bar{x}}$$

where $\bar{y} = \frac{1}{n}\sum_{i=1}^{n} y_i$,

$$\bar{x} = \frac{1}{n}\sum_{i=1}^{n} x_i$$

Solving for w_1^*

$$-\frac{2}{n}\sum_{i=1}^{n}(y_i - (w_0 + w_1 x_i))x_i = 0$$

$$\sum_{i=1}^{n}(y_i - w_0 - w_1 x_i)x_i = 0$$

Substitute $w_0^* = \bar{y} - w_1^* \bar{x}$

$$\sum_{i=1}^{n}(y_i - (\bar{y} - w_1^* \bar{x}) - w_1^* x_i)\, x_i = 0$$

distribute

$$\sum_{i=1}^{n}(y_i - \bar{y} + w_1^* \bar{x} - w_1^* x_i)x_i = 0$$

$$\sum_{i=1}^{n}(y_i - \bar{y} - w_1^*(x_i - \bar{x}))x_i = 0$$

separate into two sums

$$\sum_{i=1}^{n}(y_i - \bar{y})x_i = \sum_{i=1}^{n} w_1^*(x_i - \bar{x})x_i$$

$$\sum_{i=1}^{n}(y_i - \bar{y})x_i = w_1^* \sum_{i=1}^{n}(x_i - \bar{x})x_i$$

$$\Rightarrow \boxed{w_1^* = \frac{\sum_{i=1}^{n}(y_i - \bar{y})x_i}{\sum_{i=1}^{n}(x_i - \bar{x})x_i}}$$

Least squares solutions

- We've found that the values w_0^* and w_1^* that minimize R_{sq} are:

$$w_1^* = \frac{\displaystyle\sum_{i=1}^{n}(y_i - \bar{y})x_i}{\displaystyle\sum_{i=1}^{n}(x_i - \bar{x})x_i} \qquad\qquad w_0^* = \bar{y} - w_1^*\bar{x}$$

where:

$$\bar{x} = \frac{1}{n}\sum_{i=1}^{n} x_i \qquad\qquad \bar{y} = \frac{1}{n}\sum_{i=1}^{n} y_i$$

- **These formulas work, but let's re-write w_1^* to be a little more symmetric.**

An equivalent formula for w_1^*

Fact from Homework 7, Q 3.1:

$$\sum_{i=1}^{n}(x_i-\bar{x}) = \sum_{i=1}^{n}(y_i-\bar{y}) = 0.$$

- Claim:

$$w_1^* = \frac{\sum_{i=1}^{n}(y_i-\bar{y})x_i}{\sum_{i=1}^{n}(x_i-\bar{x})x_i} = \frac{\sum_{i=1}^{n}(x_i-\bar{x})(y_i-\bar{y})}{\sum_{i=1}^{n}(x_i-\bar{x})^2}$$

- Proof: First, consider the numerator:

RHS $\sum_{i=1}^{n}(x_i-\bar{x})(y_i-\bar{y}) = \sum_{i=1}^{n}\left[x_i(y_i-\bar{y}) - \bar{x}(y_i-\bar{y})\right]$

$= \sum_{i=1}^{n} x_i(y_i-\bar{y}) - \sum_{i=1}^{n}\bar{x}(y_i-\bar{y})$

constant: independent of i!

$= \sum_{i=1}^{n}(y_i-\bar{y})x_i - \bar{x}\underbrace{\sum_{i=1}^{n}(y_i-\bar{y})}_{0} = \boxed{\sum_{i=1}^{n}(y_i-\bar{y})x_i}$ LHS

Denominator follows similar logic:

RHS

$$\sum (x_i-\bar{x})^2 = \sum_{i=1}^{n} (x_i-\bar{x})(x_i-\bar{x})$$

$$= \sum_{i=1}^{n} (x_i-\bar{x})\,x_i - \sum_{i=1}^{n} (x_i-\bar{x})\,\bar{x}$$

$$= \sum_{i=1}^{n} (x_i-\bar{x})\,x_i - \bar{x}\cancel{\sum_{i=1}^{n} (x_i-\bar{x})} \rightarrow 0$$

$$= \boxed{\sum_{i=1}^{n} (x_i-\bar{x})\,x_i}$$

LHS

Least squares solutions

- The **least squares solutions** for the intercept w_0 and slope w_1 are:

$$\boxed{w_1^* = \frac{\displaystyle\sum_{i=1}^{n}(x_i - \bar{x})(y_i - \bar{y})}{\displaystyle\sum_{i=1}^{n}(x_i - \bar{x})^2} \qquad\qquad w_0^* = \bar{y} - w_1^*\bar{x}}$$

best slope!

best intercept

depends on best slope

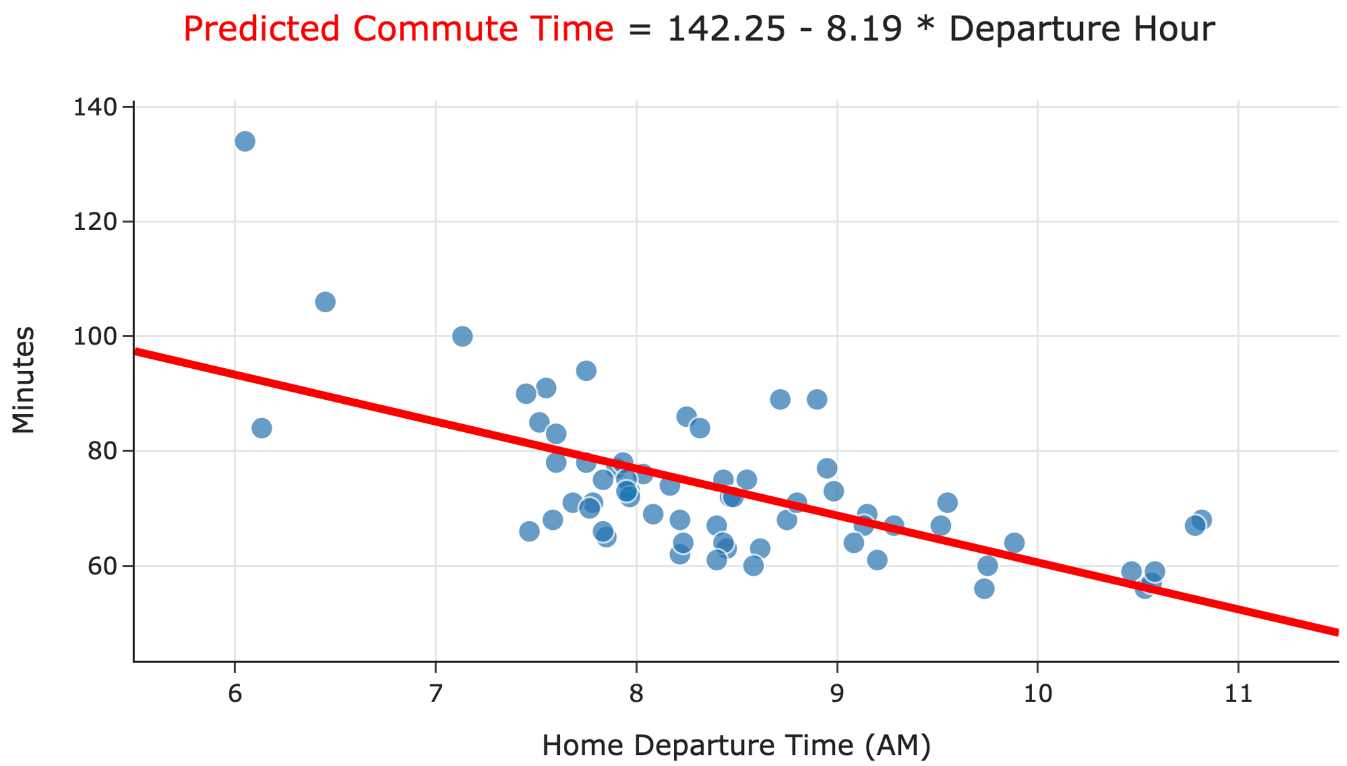
- We say w_0^* and w_1^* are **optimal parameters**, and the resulting line is called the **regression line**.

when using squared loss!

- The process of minimizing empirical risk to find optimal parameters is also called "**fitting to the data**."
- To make predictions about the future, we use $\boxed{H^*(x) = w_0^* + w_1^* x}$.

Code demo

- Let's test these formulas out in code!



- The supplementary notebook is posted in the usual place on GitHub and the course website.

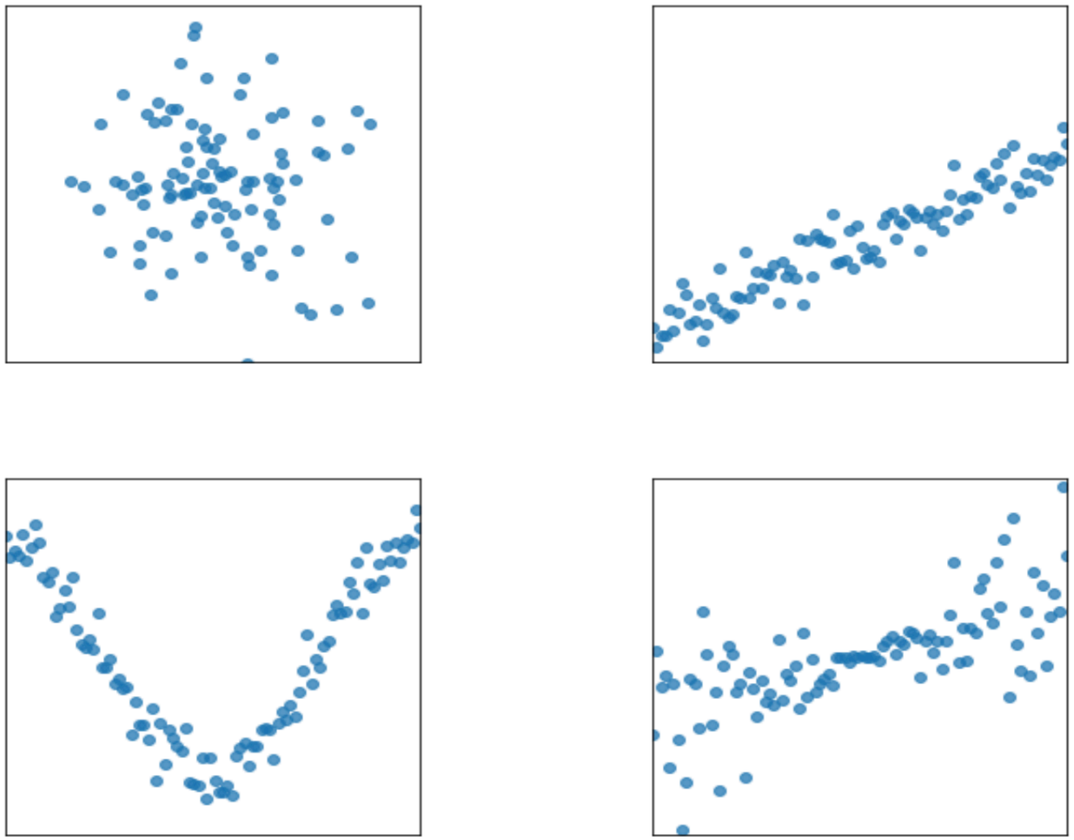
Correlation

Quantifying patterns in scatter plots

- The **correlation coefficient**, r, is a measure of the strength of the **linear association** of two variables, x and y.

pattern

- Intuitively, it measures how tightly clustered a scatter plot is around a straight line.
- It ranges between -1 and 1.



The correlation coefficient

"Pearson" correlation coefficient

- The correlation coefficient, r, is defined as the **average of the product of x and y, when both are *standardized***.
- Let σ_x be the standard deviation of the x_is, and $\bar{x}$ be the mean of the x_is.
- x_i standardized is $\frac{x_i - \bar{x}}{\sigma_x}$.
- The correlation coefficient, then, is:

average

both are standardized!

$$r = \frac{1}{n} \sum_{i=1}^{n} \left(\frac{x_i - \bar{x}}{\sigma_x} \right) \left(\frac{y_i - \bar{y}}{\sigma_y} \right)$$

product of x_is and y_is

e.g. $x = \begin{bmatrix} 2 \\ 1 \\ 7 \\ 5 \\ \vdots \end{bmatrix}$

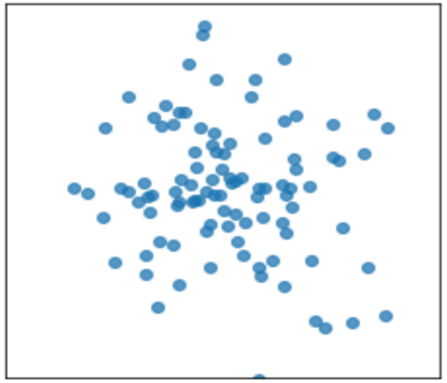
$$x_{i\ std} = \frac{x_i - \text{mean}(x)}{SD(\bar{x})}$$

The correlation coefficient, visualized

$-1 \le r \le 1$

r=1 means scatter plot looks EXACTLY like a straight line (with positive slope!)

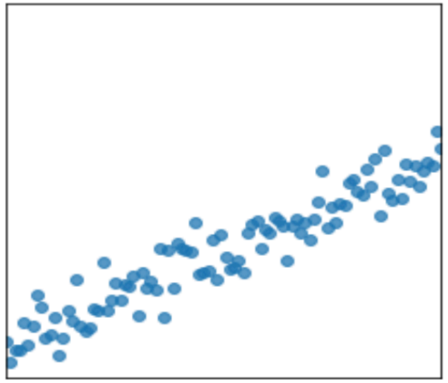
r = -0.121



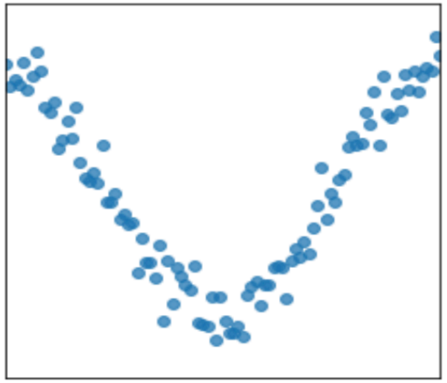
close to 0:

0 means no linear association

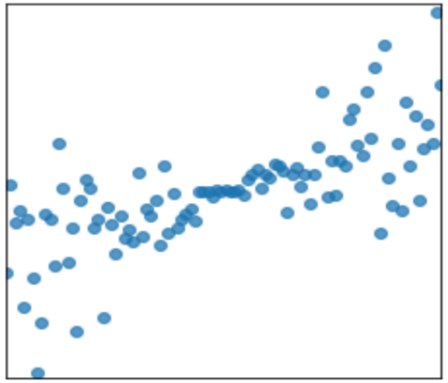
r = 0.949



r = 0.052



non-linear association!



r = 0.704

Another way to express w_1^*

- It turns out that w_1^*, the optimal slope for the linear hypothesis function when using squared loss (i.e. the regression line), can be written in terms of r!

$$w_1^* = \frac{\sum_{i=1}^{n}(x_i - \bar{x})(y_i - \bar{y})}{\sum_{i=1}^{n}(x_i - \bar{x})^2} = r\frac{\sigma_y}{\sigma_x}$$

- It's not surprising that r is related to w_1^*, since r is a measure of linear association.
- Concise way of writing w_0^* and w_1^*:

$$\underset{\uparrow \text{ slope}}{w_1^* = r\frac{\sigma_y}{\sigma_x}} \qquad \underset{\uparrow \text{ intercept}}{w_0^* = \bar{y} - w_1^*\bar{x}}$$

Proof that $w_1^* = r\frac{\sigma_y}{\sigma_x}$

$$r\frac{\sigma_y}{\sigma_x} = \frac{1}{n}\sum_{i=1}^{n}\left(\frac{x_i-\bar{x}}{\sigma_x}\right)\left(\frac{y_i-\bar{y}}{\cancel{\sigma_y}}\right)\frac{\cancel{\sigma_y}}{\sigma_x}$$

RHS

$$= \sum_{i=1}^{n}\frac{(x_i-\bar{x})(y_i-\bar{y})}{n\sigma_x^2}$$

definition of variance: $\sigma_x^2 = \frac{1}{n}\sum_{i=1}^{n}(x_i-\bar{x})^2$

$$= \sum_{i=1}^{n}\frac{(x_i-\bar{x})(y_i-\bar{y})}{\cancel{n}\cdot\cancel{\frac{1}{n}}\underbrace{\sum_{i=1}^{n}(x_i-\bar{x})^2}}$$

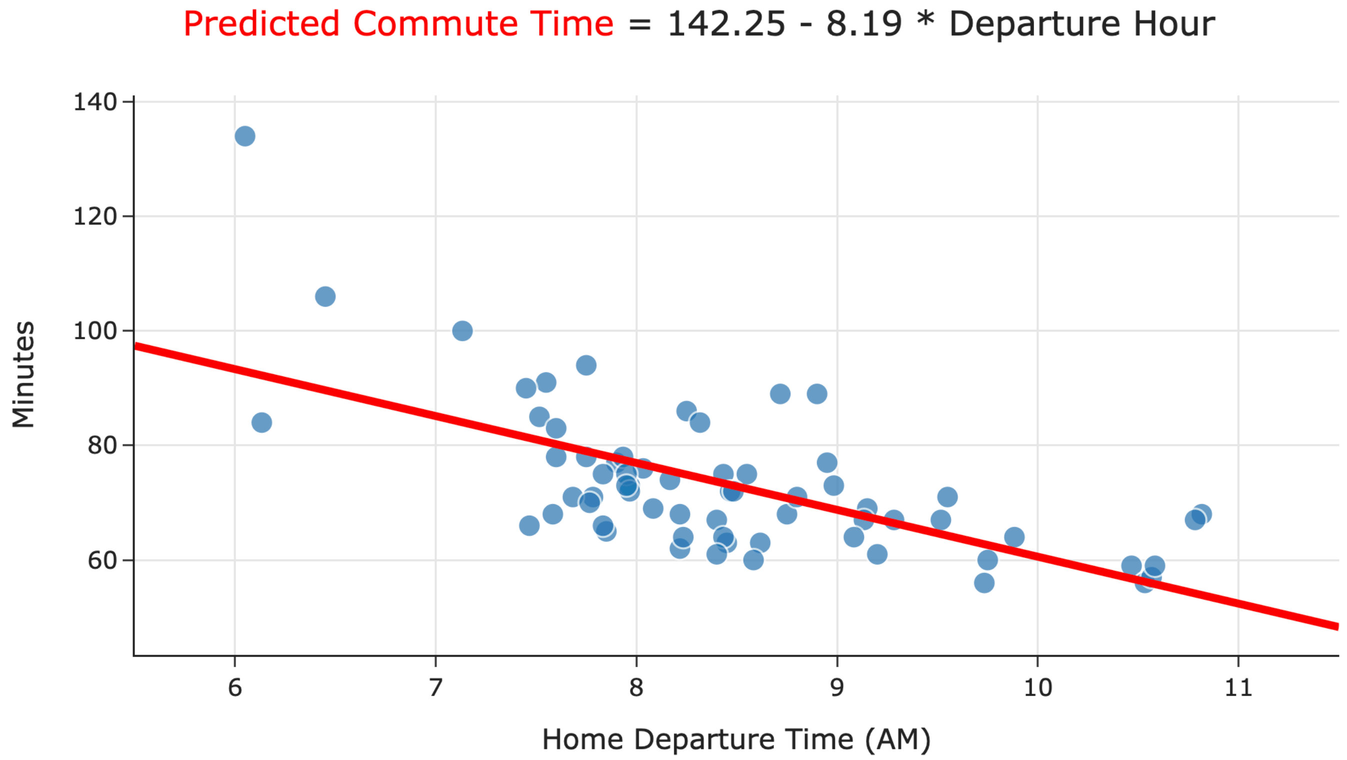
constant, separate from outer sum

$$= \boxed{\frac{\sum_{i=1}^{n}(x_i-\bar{x})(y_i-\bar{y})}{\sum_{i=1}^{n}(x_i-\bar{x})^2}}$$

LHS ✓

Code demo

- Let's test these new formulas out in code and see if they match the earlier formulas!



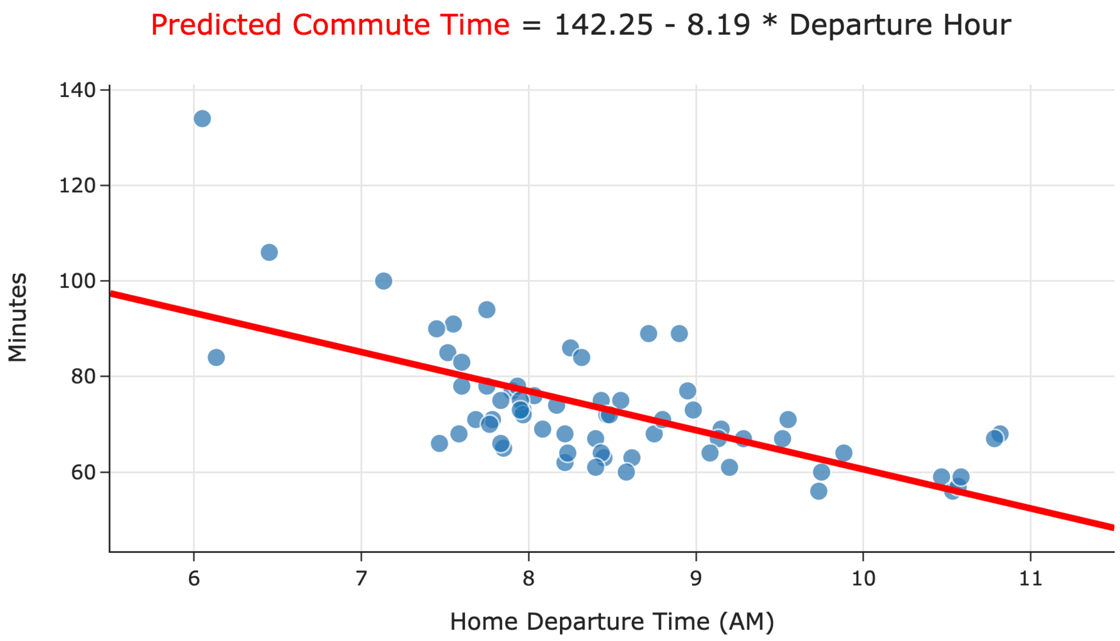
- The supplementary notebook is posted in the usual place on GitHub and the course website.

will cover the rest on Thursday
in Lecture 16!

Interpreting the formulas

Causality

- Can we conclude that leaving later **causes** you to get to school quicker?



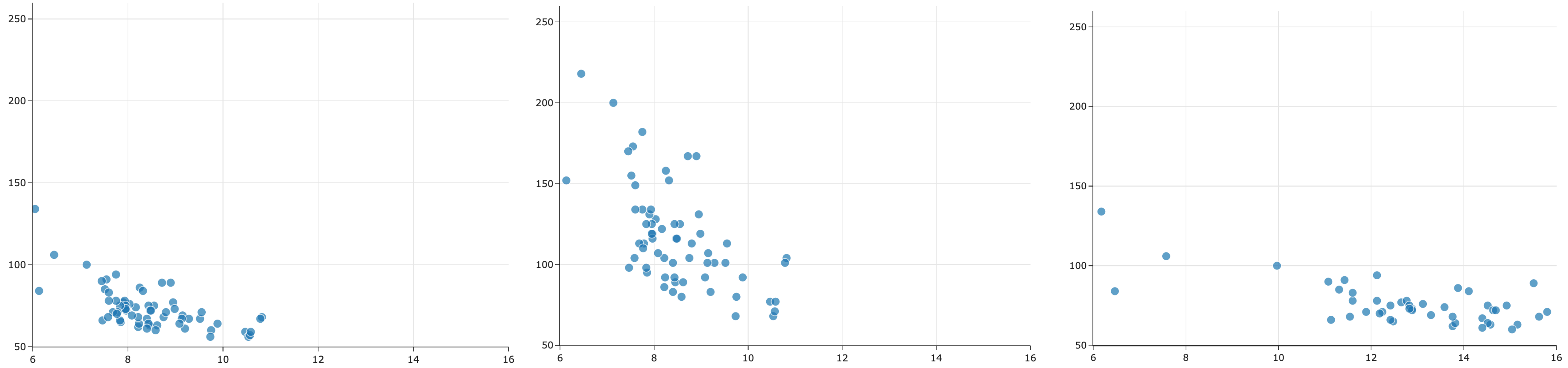
Interpreting the slope

$$w_1^* = r \frac{\sigma_y}{\sigma_x}$$

- The units of the slope are **units of y per units of x**.
- In our commute times example, in $H^*(x) = 142.25 - 8.19x$, our predicted commute time **decreases by 8.19 minutes per hour**.

Interpreting the slope

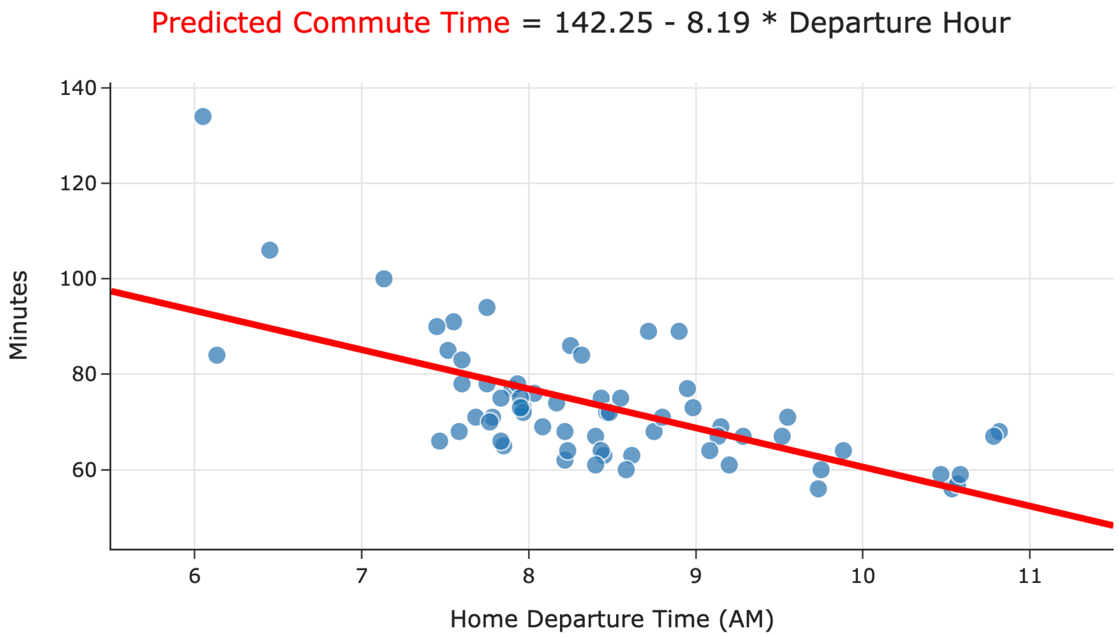
$$w_1^* = r\frac{\sigma_y}{\sigma_x}$$



- Since $\sigma_x \geq 0$ and $\sigma_y \geq 0$, the slope's sign is r's sign.
- As the y values get more spread out, σ_y increases, so the slope gets steeper.
- As the x values get more spread out, σ_x increases, so the slope gets shallower.

Interpreting the intercept

$$w_0^* = \bar{y} - w_1^* \bar{x}$$



- What are the units of the intercept?

- What is the value of $H^*(\bar{x})$?

Question 🤔

Answer at practicaldsc.org/q

We fit a regression line to predict commute times given departure hour. Then, we add 75 minutes to all commute times in our dataset. What happens to the resulting regression line?

- A. Slope increases, intercept increases.
- B. Slope decreases, intercept increases.
- C. Slope stays the same, intercept increases.
- D. Slope stays the same, intercept stays the same.

Question 🤔

Answer at practicaldsc.org/q

Consider a dataset with just two points, $(2, 5)$ and $(4, 15)$. Suppose we want to fit a linear hypothesis function to this dataset using squared loss. What are the values of w_0^* and w_1^* that minimize empirical risk?

- A. $w_0^* = 2$, $w_1^* = 5$
- B. $w_0^* = 3$, $w_1^* = 10$
- C. $w_0^* = -2$, $w_1^* = 5$
- D. $w_0^* = -5$, $w_1^* = 5$

Connections to related models

Question 🤔

Answer at practicaldsc.org/q

Suppose we chose the model $H(x) = w_1 x$ and squared loss.

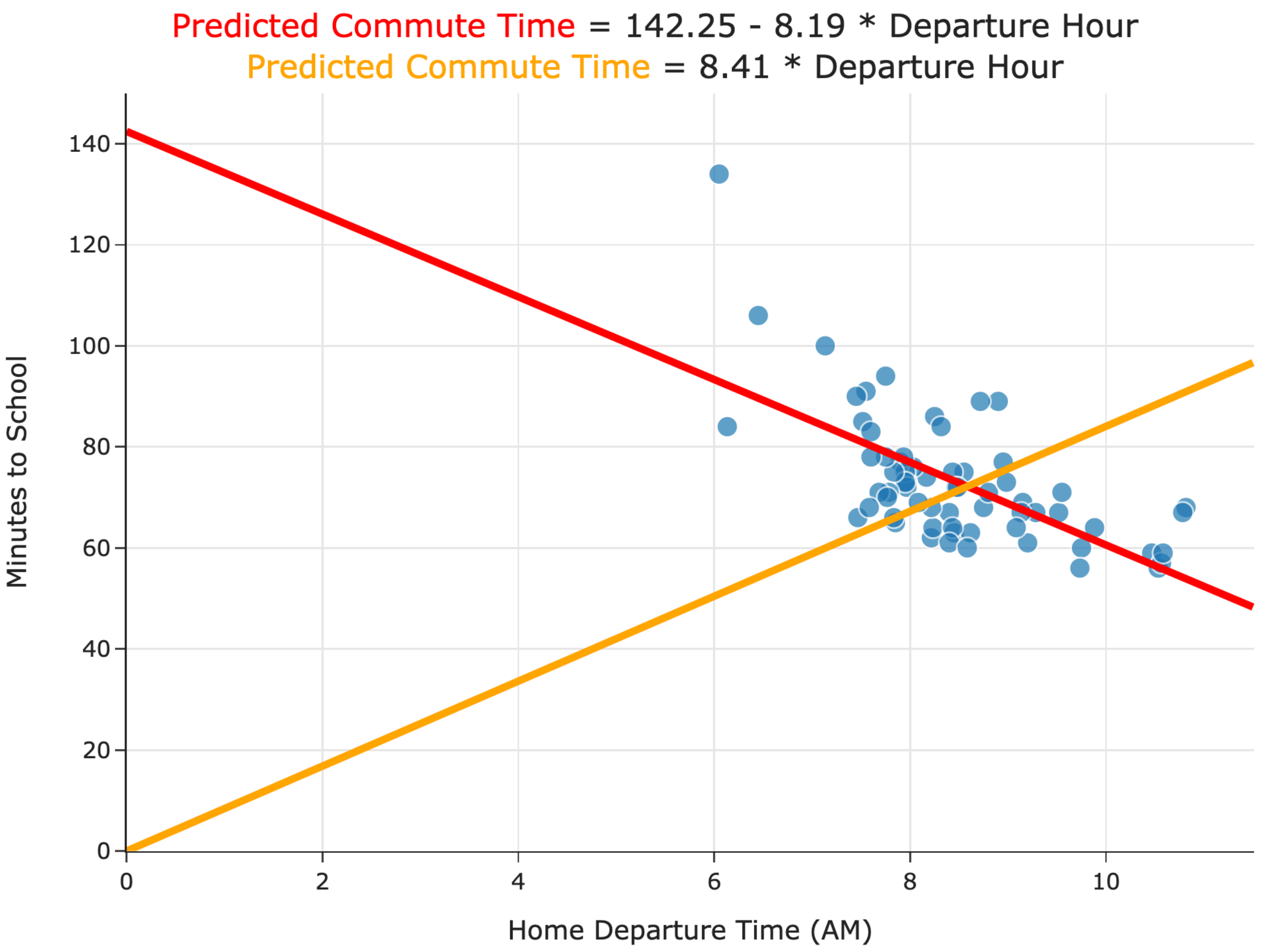
What is the optimal model parameter, w_1^*?

- A. $\dfrac{\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{\sum_{i=1}^n (x_i - \bar{x})^2}$
- B. $\dfrac{\sum_{i=1}^n x_i y_i}{\sum_{i=1}^n x_i^2}$
- C. $\dfrac{\sum_{i=1}^n x_i y_i}{\sum_{i=1}^n x_i^2}$
- D. $\dfrac{\sum_{i=1}^n y_i}{\sum_{i=1}^n x_i}$

Exercise

Suppose we chose the model $H(x) = w_1 x$ and squared loss.

What is the optimal model parameter, w_1^*?


Predicted Commute Time = 142.25 - 8.19 * Departure Hour
Predicted Commute Time = 8.41 * Departure Hour
Minutes to School
0
20
40
60
80
100
120
140
0
2
4
6
8
10
Home Departure Time (AM)

Exercise

Suppose we choose the model $H(x) = w_0$ and squared loss.

What is the optimal model parameter, w_0^*?

Comparing mean squared errors

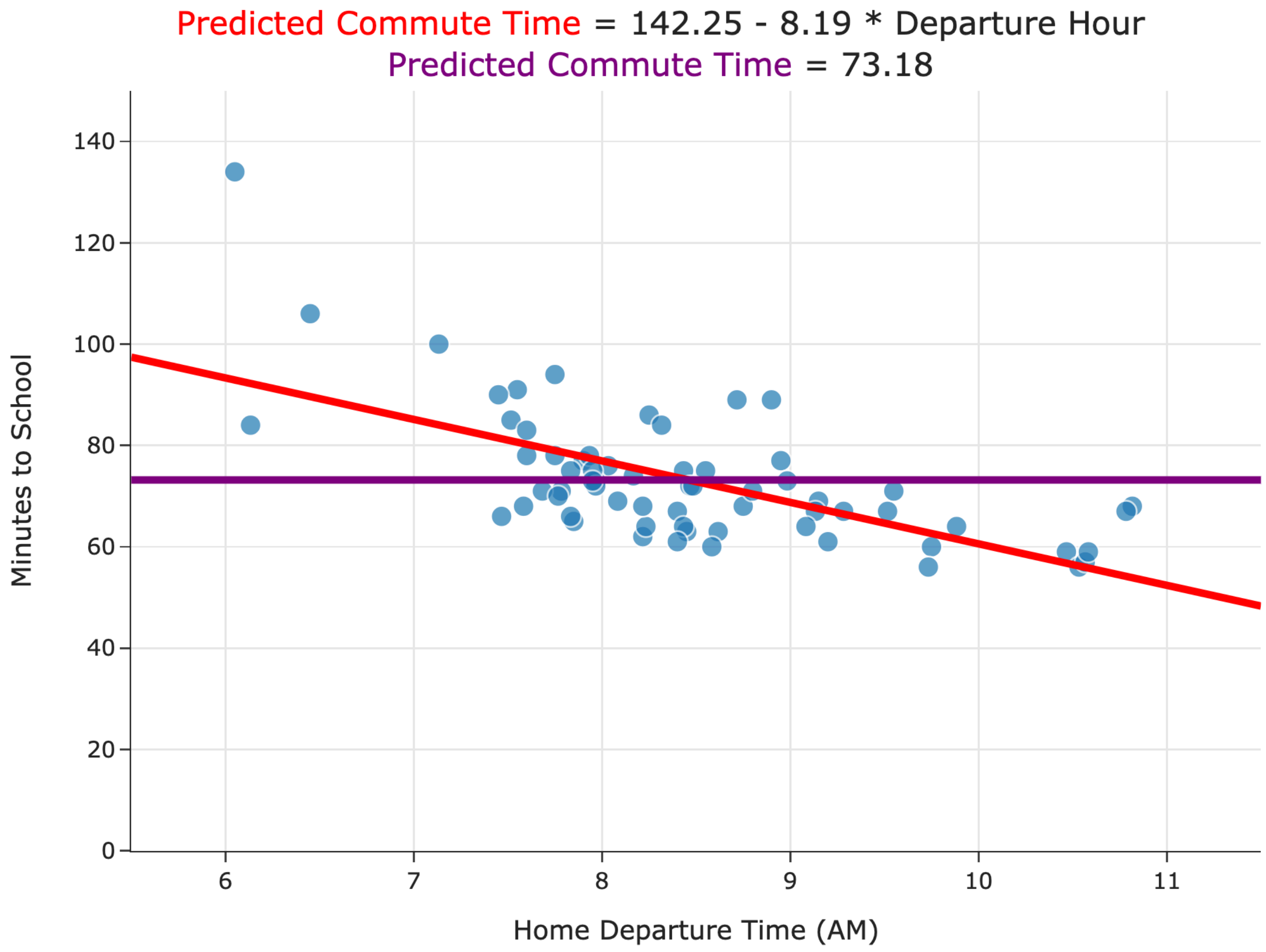
- With both:
  - the constant model, $H(x) = h$, and
  - the simple linear regression model, $H(x) = w_0 + w_1 x$,

  when we chose squared loss, we minimized mean squared error to find optimal parameters:

$$R_{\text{sq}}(H) = \frac{1}{n} \sum_{i=1}^{n} \left(y_i - H(x_i)\right)^2$$

- **Which model minimizes mean squared error more?**

Comparing mean squared errors



$$\text{MSE} = \frac{1}{n} \sum_{i=1}^{n} (y_i - H(x_i))^2$$

- The MSE of the best simple linear regression model is ≈ 97.
- The MSE of the best constant model is ≈ 167.
- The simple linear regression model is a more flexible version of the constant model.