

BITS F464: Machine Learning (1st Sem 2024-25) REGRESSION MODELS

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What Type of Problems can you solve?

Market Summary > NVIDIA Corp

Top 10 on IMDb this week 108.10 USD CE YOU KNOW THE SECRET +3.06 (2.91%) **↑** past 5 days Closed: 10 Sept, 7:59 pm GMT-4 • Disclaimer After hours 107.60 -0.50 (0.46%) COLE FOSTER IVF 1M 6M YTD 1Y NIGHT COUNTRY 1D 5D 5Y Max 108.1 110 108 106 JAN 14 MOX 104 ***** 8.9 ☆ **†**6.0 ☆ 102 1. True Detective 2. Argylle 100-5 Sept 9 Sept 6 Sept 107.81 Mkt cap 2.65LCr CDP sc Open Watch options + Watchlist P/E ratio High 109.40 50.77 52-wk h 52-wk I Low 104.95 Div vield 0.037% Trailer

► Trailer ► Trailer

age is their most dangerous

mith

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Watch options

Trailer

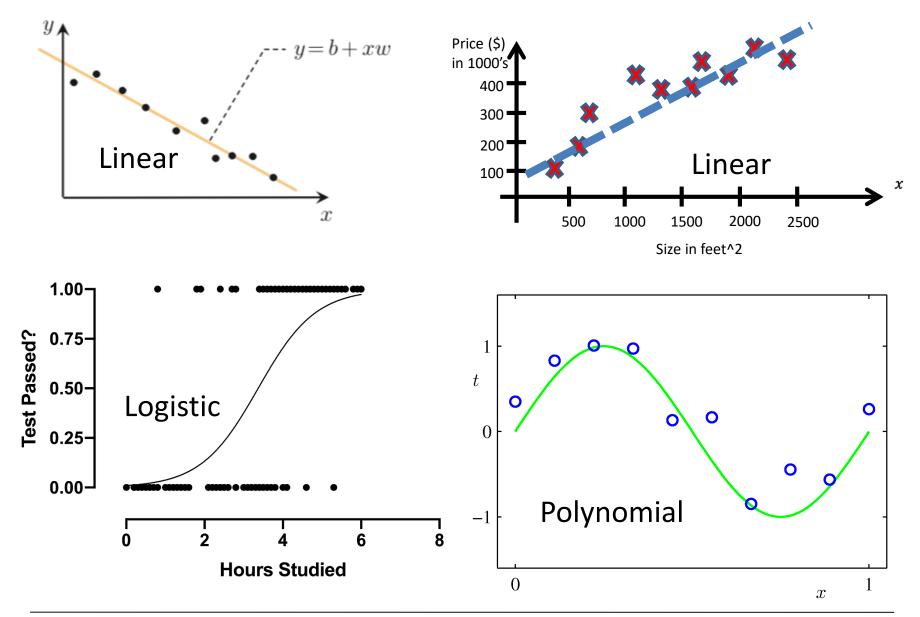
3. Mr. & Mrs.

±6.9

Smith

Source: www.macroaxis.com/stocks/

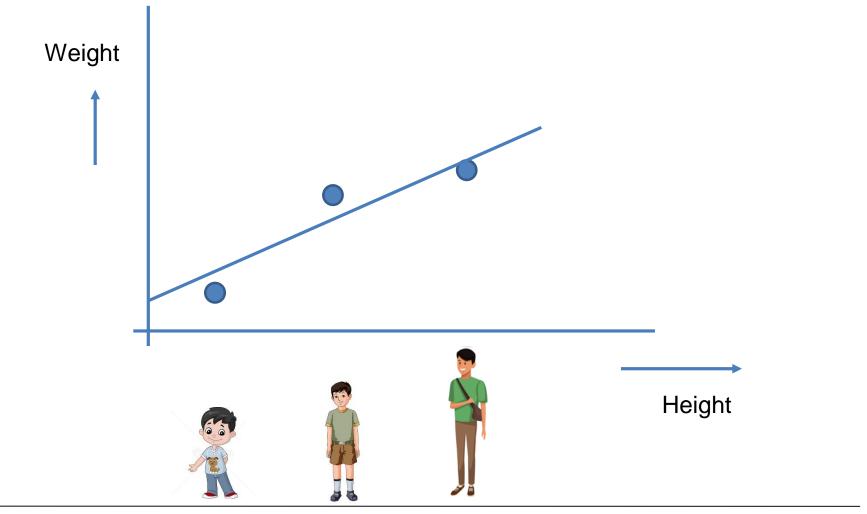
https://www.imdb.com/



Different types of Regression for different purposes. Ridge, Lasso, Bayesian, ...

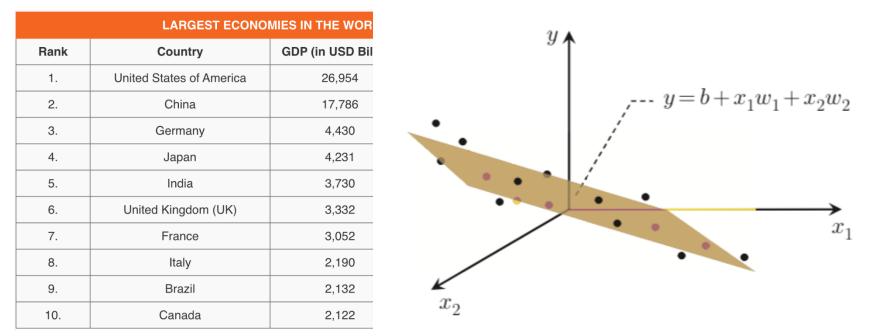
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Regression with Scalar Input(Univariate)



Simple Linear Regression

With Vector inputs (more covariates)



https://currentaffairs.adda247.com/

• Unemployment rate, education level, population count, land area, income level, investment rate, life expectancy, ... (Multiple Linear Regression: Multi-variate)

Another Example of Multi-variate Regression

Sales = $b + w_1$ weather $+ w_2$ money $+ w_3$ day



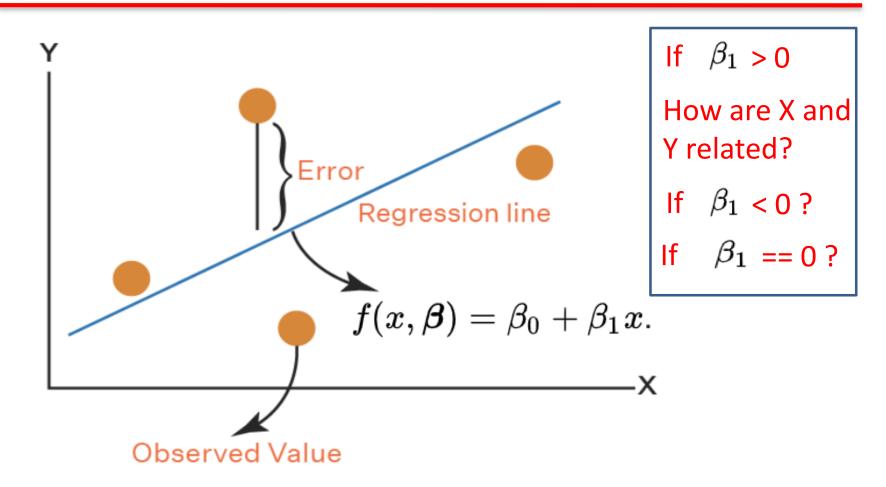
Regression:

Process of finding out relationship between a dependent variable (outcome/ response/ label) and one or more independent variables (predictors/ covariates/ explanatory variables/ features)

Independent variables (X): weather (rainy, sunny, cloudy), amount in hand, day type (working, holiday), Dependent variable: Y (Sales)

How the dependent variable (Y) will react to each variable X taken independently?

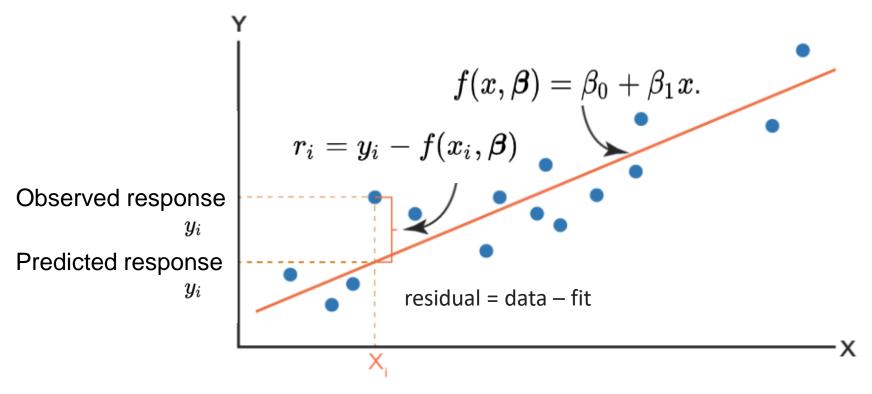
Best Fitting a Line: Least Squares Method



The target function: $f(x, \beta)$, where m adjustable parameters are held in vector meta.

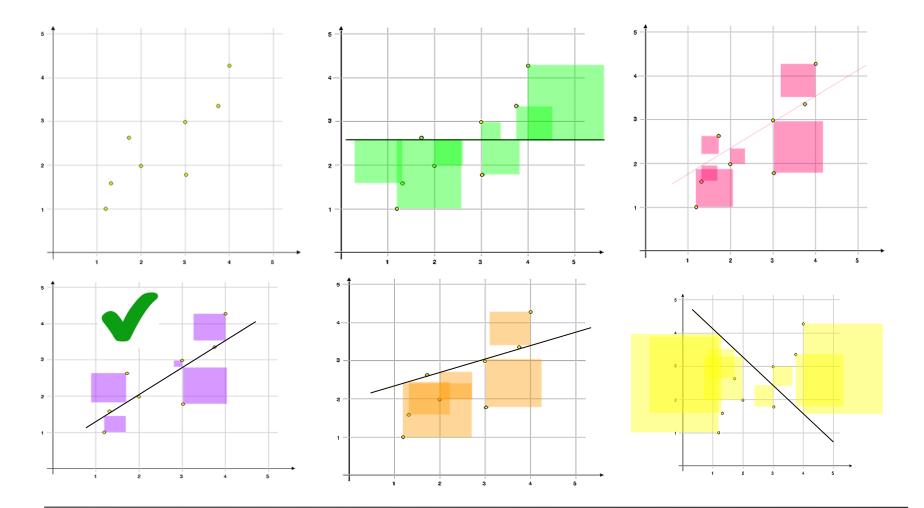
Simple Linear Regression

Best Fitting a Line: Least Squares Method



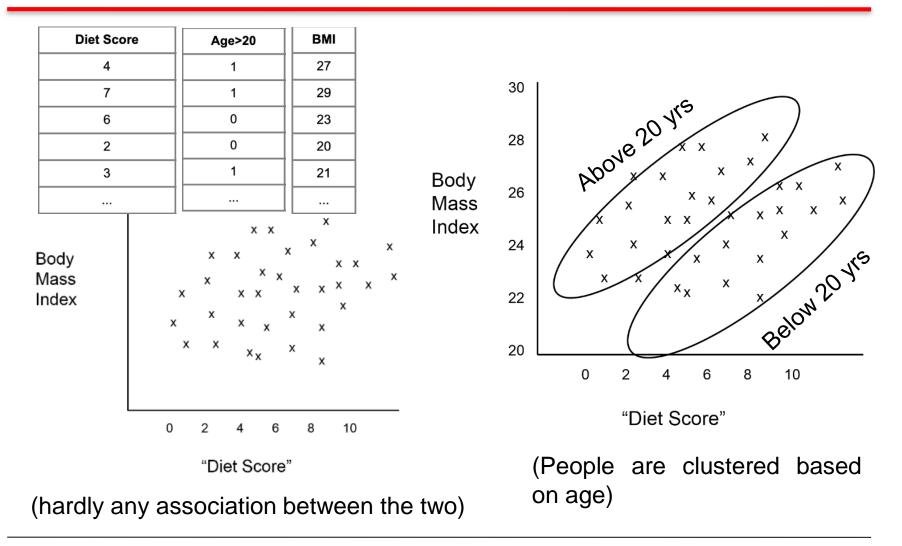
Find out the optimal parameter values by minimizing the <u>sum of squared</u> residuals $S = \sum_{i=1}^{n} r_i^2$

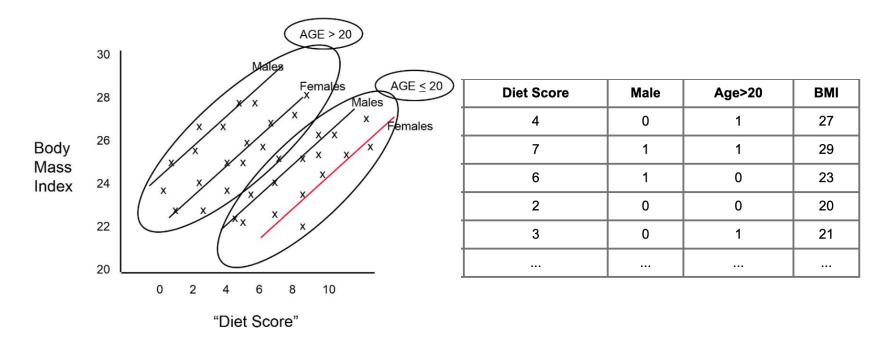
Can you choose the best-fit line?



Hypothetically: Say, weight = 2 + 1.5 height

Multiple Linear Regression Analysis

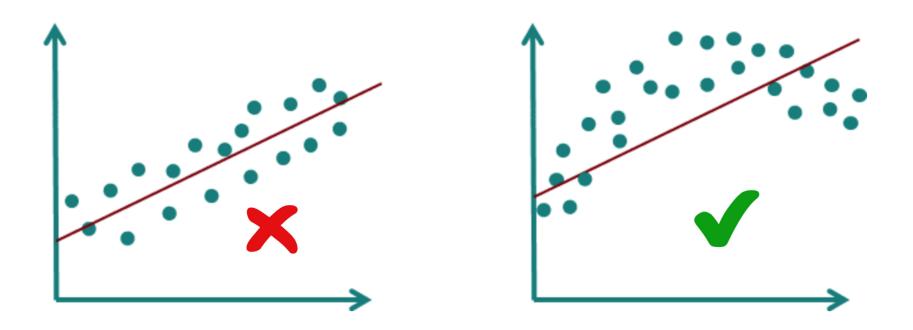




BMI = 18 + 1.5 (diet score) + 1.6 (male) + 4.2 (age > 20)

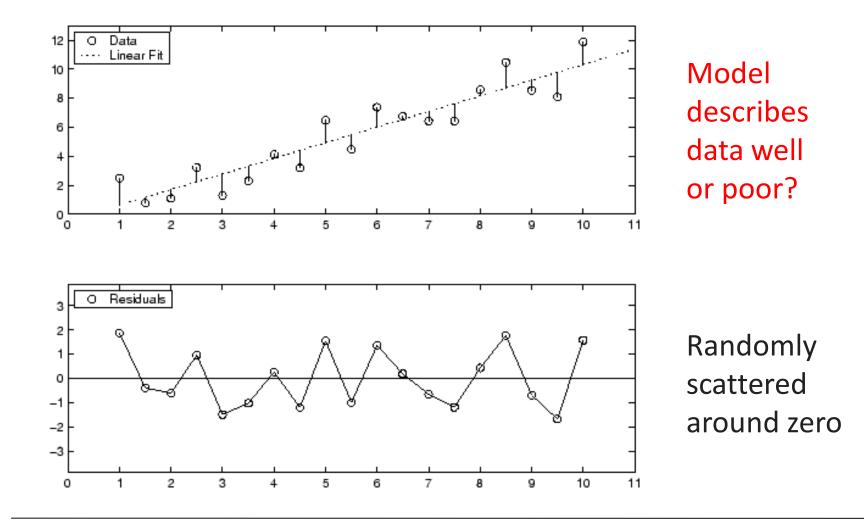
 $Y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_3 x_3$

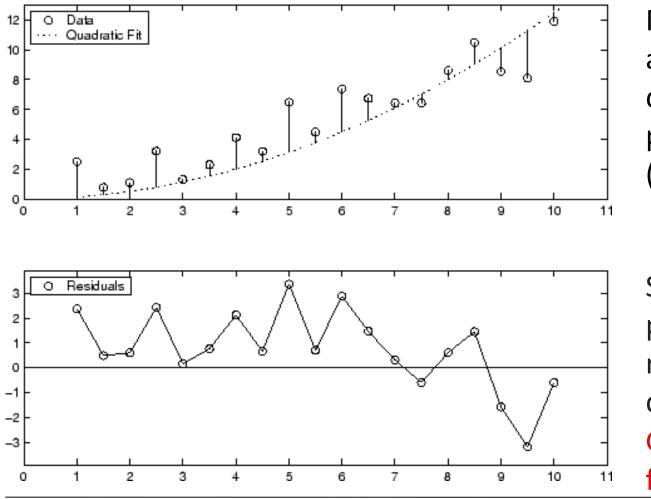
Non-linear relationships



Examples: House price based on Floor area, Electricity consumption based on no. of household members and appliances being used.

Analyzing Residuals





Model includes a Seconddegree polynomial (quadratic term)

Systematically positive for much of the data. Good or bad fit?

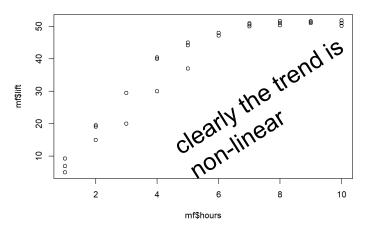
Non-linear relations using Linear models?

- Feature Engineering: Engineer new features by transforming the existing ones to capture non-linear relationships, e.g, you can include polynomial features (e.g., quadratic, cubic).
- Using Basis Functions: Instead of using the original features, you can use basis functions, which are transformations of the original features, e.g Polynomial basis functions, Gaussian radial basis functions, or Sigmoidal basis functions.
- Regularization: Ridge regression (L2 regularization) or Lasso regression (L1 regularization) to penalize large coefficients.
- Non-linear Regression Models: If the relationship is highly non-linear, use Polynomial, Logistic, exponential, Power-law, Gaussian, Logarithmic regression etc., Decision trees, Random forests, SVMs with non-linear kernels, or Neural networks.

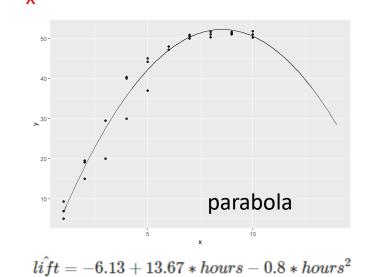
We will see some of these...

		##		name		lift	hours
		##	1	Person	01	5.0	1
		##	2	Person	02	15.0	2
		##	3	Person	03	20.0	3
Α		##	4	Person	04	30.0	4
n		##	5	Person	05	37.0	5
••		##	6	Person	06	48.0	6
		##	7	Person	07	50.0	7
Ε		##	8	Person	08	51.0	8
х		##	9	Person	09	51.0	9
^		##	10	Person	10	51.0	10
а		##	11	Person	11	6.9	1
m	r i	##	12	Person	12	19.5	2
		##	13	Person	13	29.5	3
р		##	14	Person	14	40.4	4
		##	15	Person	15	45.0	5
е		##	16	Person	16	48.0	6
C		##	17	Person	17	50.9	7
		##	18	Person	18	50.3	8
		##	19	Person	19	51.4	9
		##	20	Person	20	51.8	10
)g		##	21	Person	21	9.3	1
ookdown.org/		##	22	Person	22	19.1	2
MO		##	23	Person	23	29.5	3
bkd		##	24	Person	24	40.0	4
,poq		##	25	Person	25	44.2	5
//:Sc		##	26	Person	26	47.2	6
http		##	27	Person	27	50.6	7
Source: https://b		##	28	Person	28	51.7	8
ourc		##	29	Person	29	51.6	9
ы С		##	30	Person	30	50.2	10

lift is the dependent variable, and the independent variable is the 'hours', i.e the time spent in weight lifting.



We add a quadratic term as an independent variable in the model. y = x²



##		na	ame	lift	hours	hoursSq
##	1	Person	01	5.0	1	1
		Person				4
		Person				9
		Person				16
##	5	Person	05	37.0	5	25
##	6	Person	06	48.0	6	36
##	7	Person	07	50.0	7	49
##	8	Person	08	51.0	8	64
##	9	Person	09	51.0	9	81
##	10	Person	10	51.0	10	100
##	11	Person	11	6.9	1	1
##	12	Person	12	19.5	2	4
##	13	Person	13	29.5	3	9
##	14	Person	14	40.4	4	16
##	15	Person	15	45.0	5	25
##	16	Person	16	48.0	6	36
##	17	Person	17	50.9	7	49
##	18	Person	18	50.3	8	64
##	19	Person	19	51.4	9	81
##	20	Person	20	51.8	10	100
##	21	Person	21	9.3	1	1
##	22	Person	22	19.1	2	4
##	23	Person	23	29.5	3	9
##	24	Person	24	40.0	4	16
##	25	Person	25	44.2	5	25
##	26	Person	26	47.2	6	36
##	27	Person	27	50.6	7	49
##	28	Person	28	51.7	8	64
##	29	Person	29	51.6	9	81
##	30	Person	30	50.2	10	100

Basis Functions: Why are they needed?



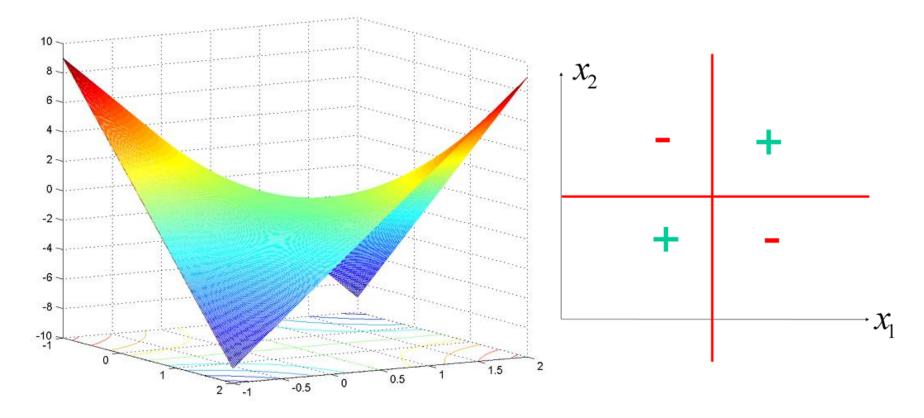
Let us add a basis function x_1x_2 into the input (this term couples two terms non-linearly)

With the third input $z = x_1x_2$ the XOR becomes linearly separable.

$$f(\mathbf{x}) = 1 - 2x_1 - 2x_2 + 4x_1x_2 = \phi_1(x) - 2\phi_2(x) - 2\phi_3(x) + 4\phi_4(x)$$

with $\phi_1(x) = 1, \phi_2(x) = x_1, \phi_3(x) = x_2, \phi_4(x) = x_1x_2$

 $f(\mathbf{x}) = 1 - 2x_1 - 2x_2 + 4x_1x_2$



Acknowledgement: Volker Tresp's presentation

What are Basis Functions?

Simplest model of Linear Regression: $\longrightarrow y(\mathbf{x}, \mathbf{w}) = w_0 + w_1 x_1 + \ldots + w_D x_D$

Key Property: Linear function of parameters. Also, it is a linear function of its input variables \rightarrow Imposes serious limitations on the model.

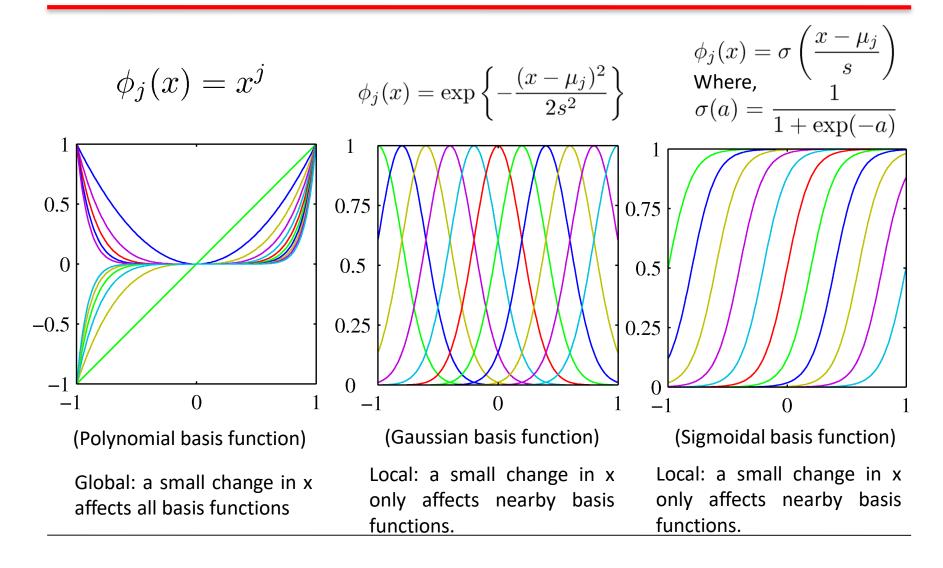
Basis functions come to rescue (called derived features in machine learning) are building blocks for creating more complex functions.

For example, individual powers of x: the basis functions 1, x, x^2 , x^3 ... can be combined together to form a polynomial function.

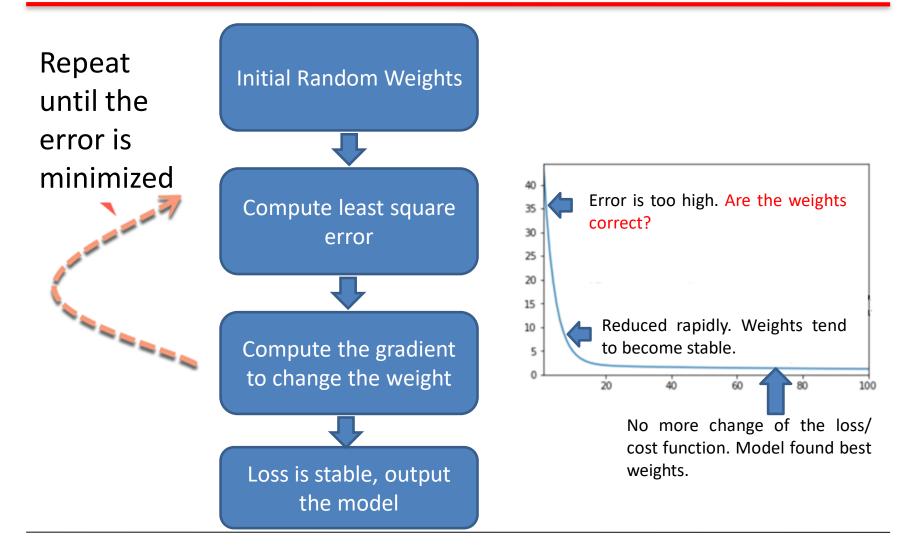
Basis functions $\phi(x)$ extend this class of models by considering linear combinations of handpicked fixed nonlinear functions of the input variables.

Non linearity in the data while keeping linearity in parameters. (vector form) $y(\mathbf{x}, \mathbf{w}) = \mathbf{w}^{\mathrm{T}} \phi(\mathbf{x})$ or $y(\mathbf{x}, \mathbf{w}) = w_0 + \sum_{j=1} w_j \phi_j(\mathbf{x})$

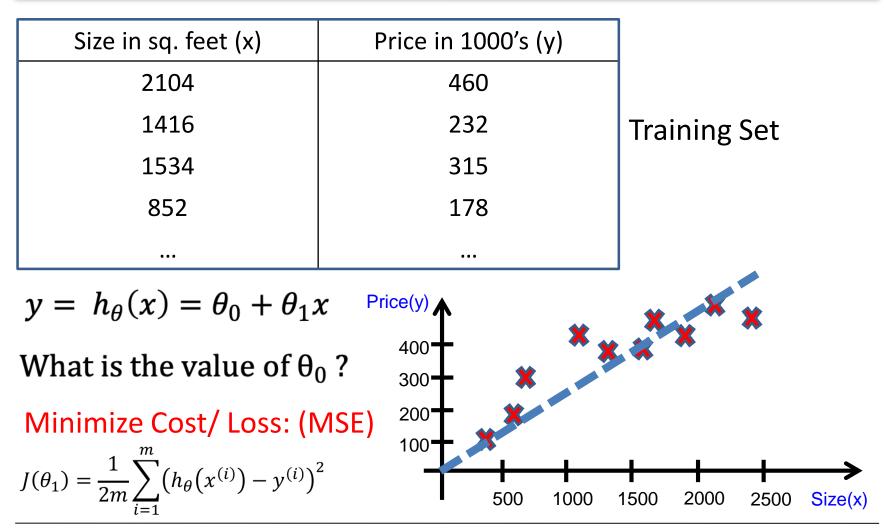
Basis functions for Non-linearity



The Learning Algorithm

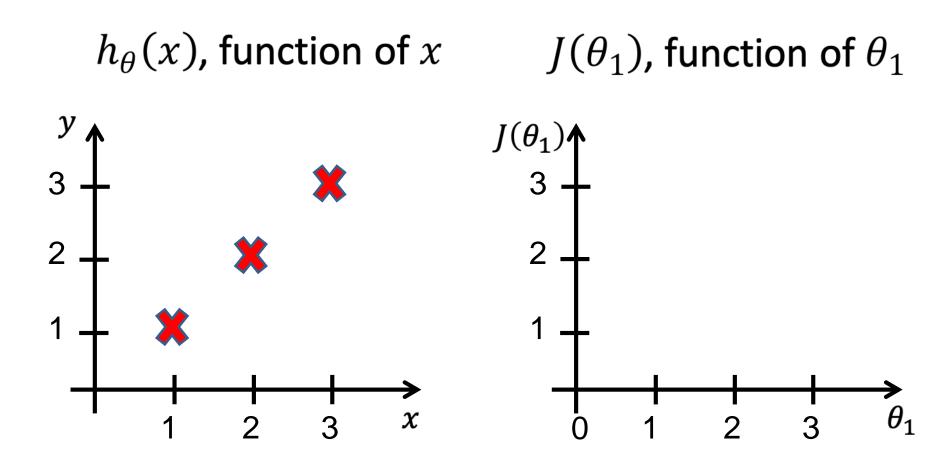


An Example of house price prediction

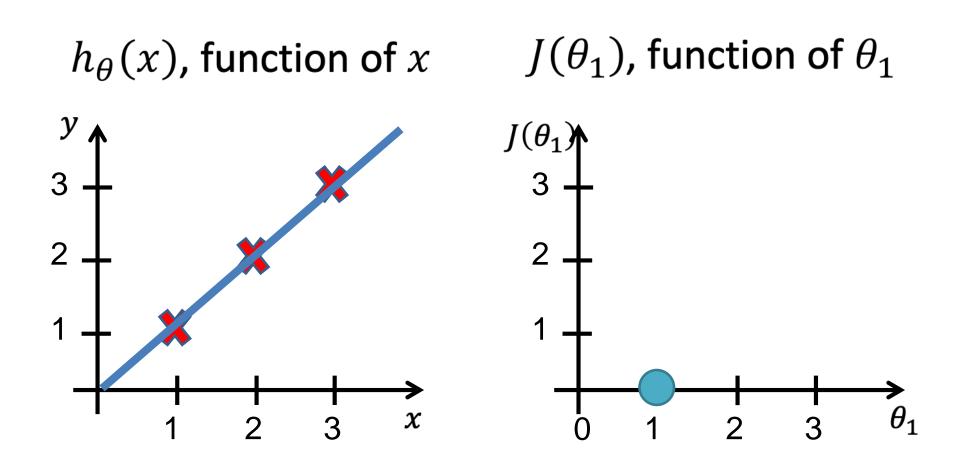


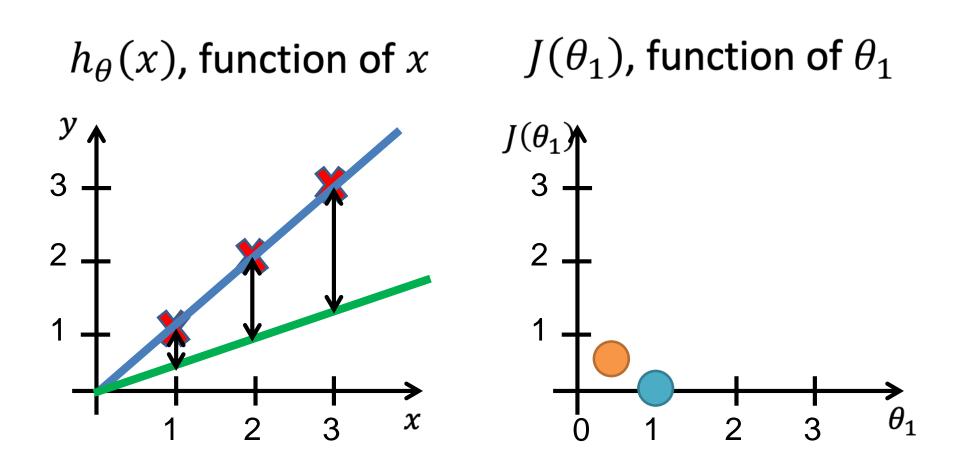
The division by 2 is for convenience and doesn't fundamentally change the result; it simplifies the derivative computation when optimizing models.

Minimizing the Cost Function

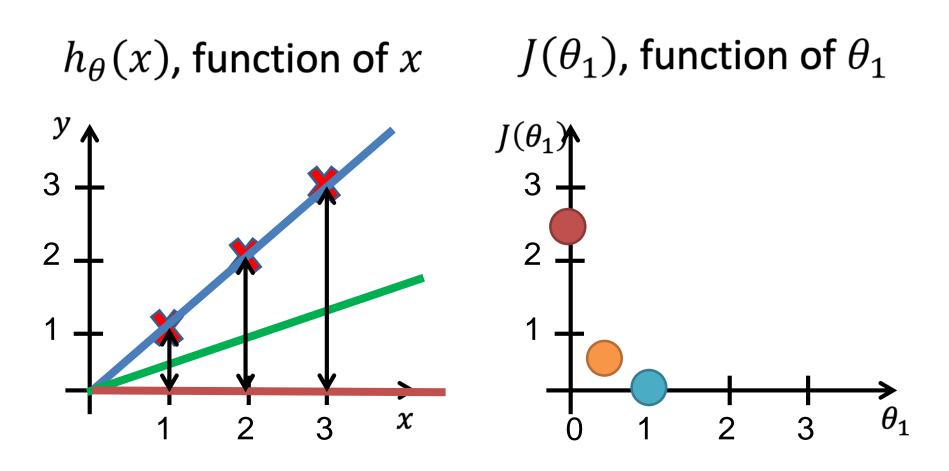


Acknowledgement: Andrew Ng, Stanford

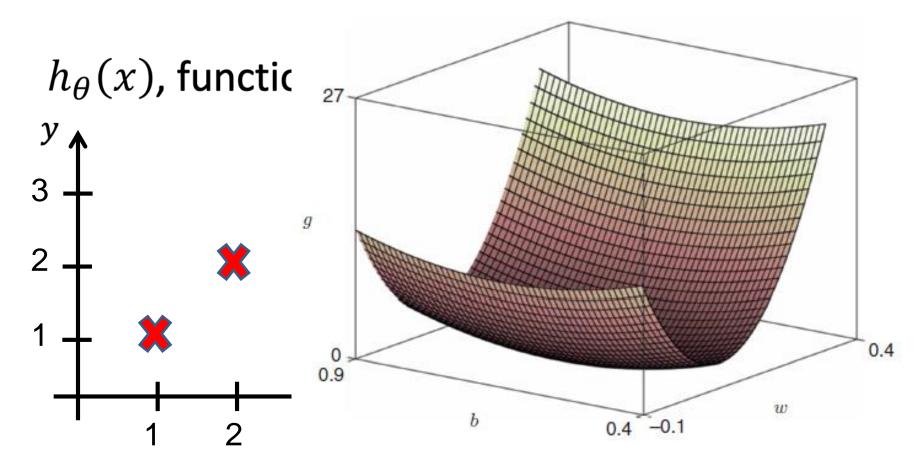




Acknowledgement: Andrew Ng, Stanford



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MSE cost function for linear regression is always Convex.

Gradient Descent: Minimizing the MSE

• Optimization algorithm used to minimize the MSE function by iteratively adjusting parameters in the direction of the negative gradient, aiming to find the optimal set of parameters.



Img. Source: https://www.analyticsvidhya.com/

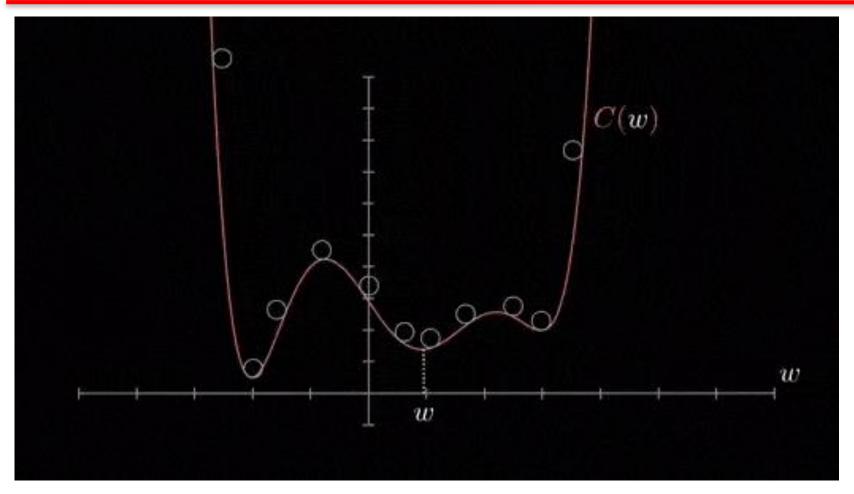
If we represent the gradient of the loss function as ∇L , and the parameters we are optimizing as θ :

Then the update rule for gradient descent is:

 $\theta_{new} = \theta_{old} - \alpha * \nabla L$

Move in the opposite direction of the gradient.

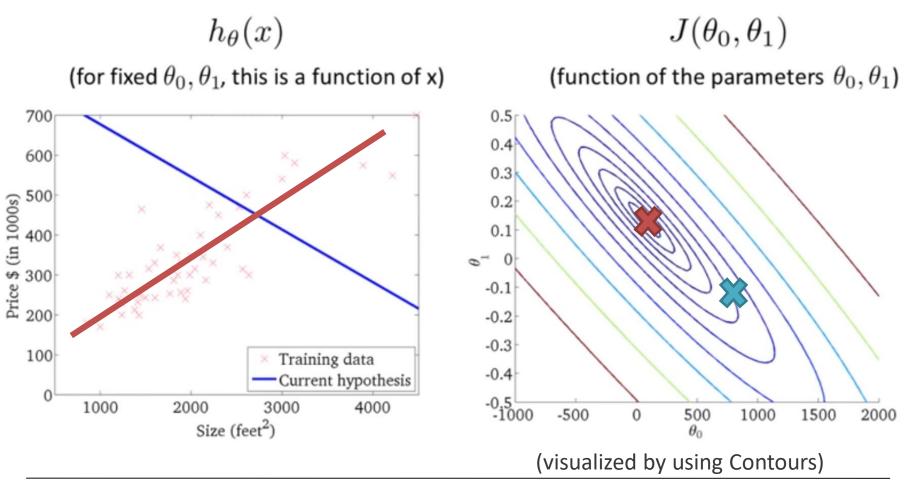
Many local minima in gradient descent



MSE cost function is Convex. Will you get many local minima? No, only one global minima.

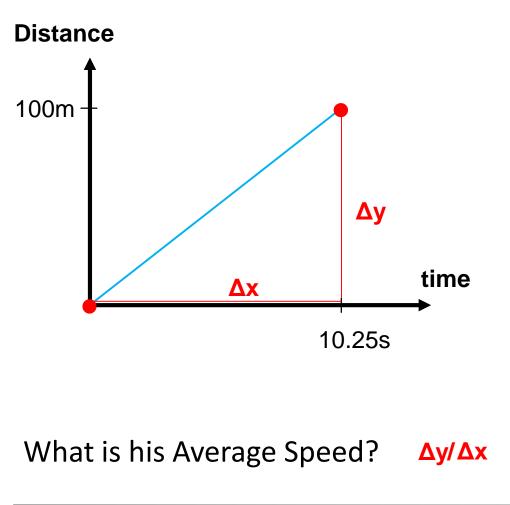
Reason: If you pick any two points on the curve, the line joining them will never cross the curve.

Visualizing Gradient Descent



Acknowledgement: Andrew Ng, Stanford

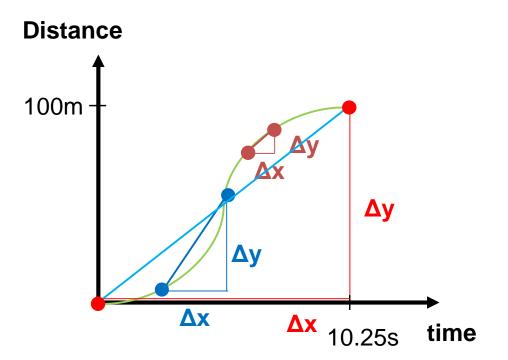
A bit of Math: **Derivative** of a Function?





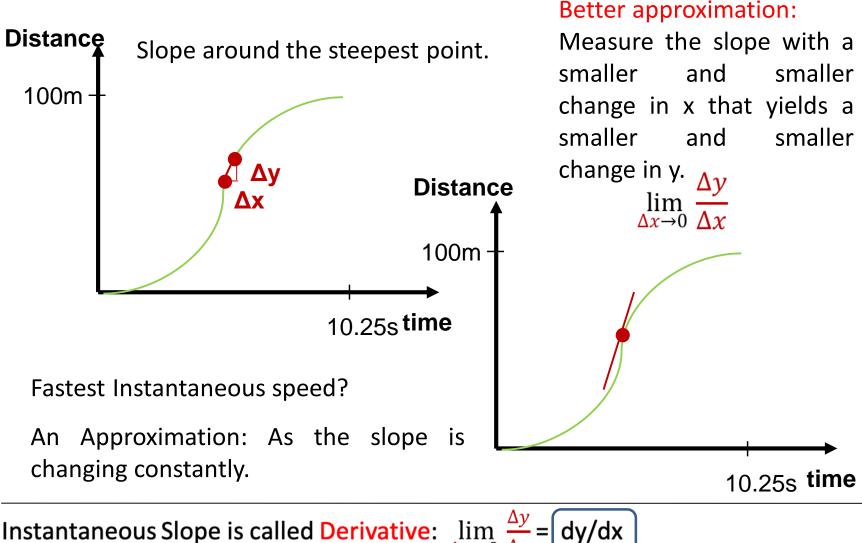
Amlan Borgohain

Instantaneous Speed Vs Average Speed



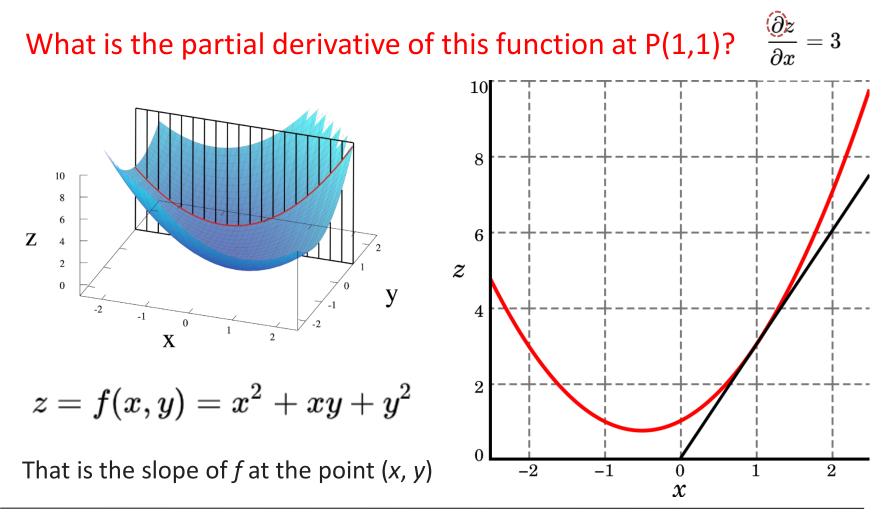
Will the $\Delta y/\Delta x$ or $\Delta y/\Delta x$ be different than the average slope, i.e., $\Delta y/\Delta x$?

What would be really the Instantaneous speed?



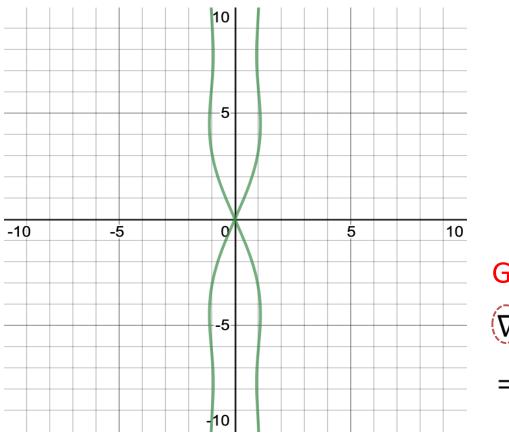
Instantaneous Slope is called **Derivative**: $\Delta x \rightarrow 0 \Delta x$

What is **Partial** Derivative?



(Img. Source: Wiki)

Gradient: All partial derivatives together



$$\frac{\partial f}{\partial x} = 2xy$$

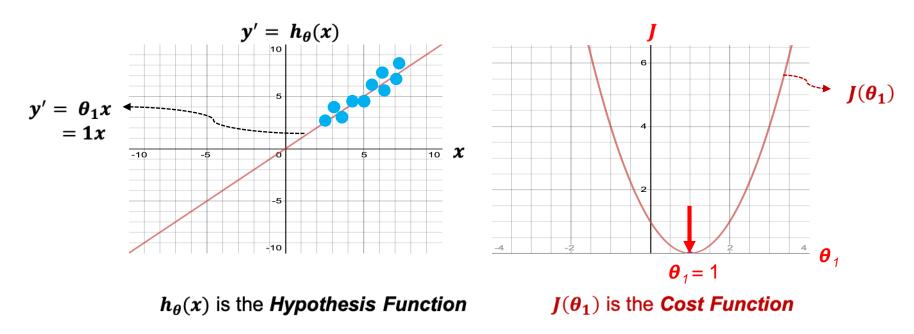
$$\frac{\partial f}{\partial y} = x^2 + \cos(y)$$

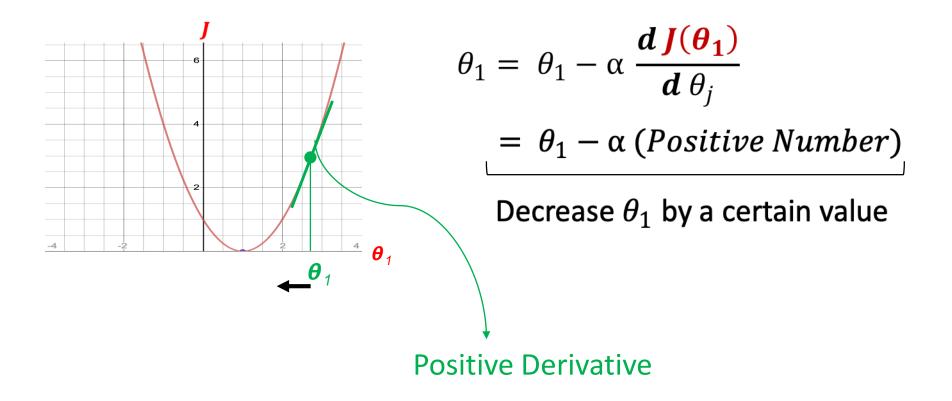
Gradient

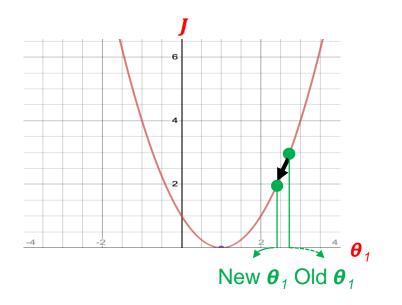
Multivariate Function: $f(x, y) = x^2y + \sin(y)$

The Impact of Partial Derviative

• For simplicity, let us assume our optimization objective is to minimize $J(\theta_1)$, thus, $\theta_0 = 0$

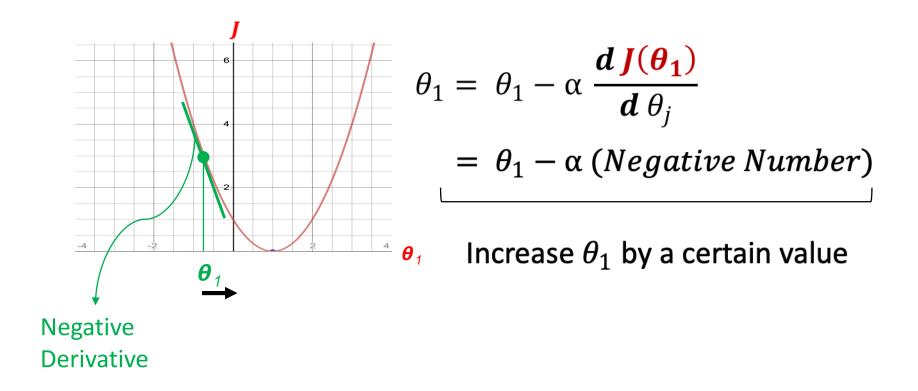


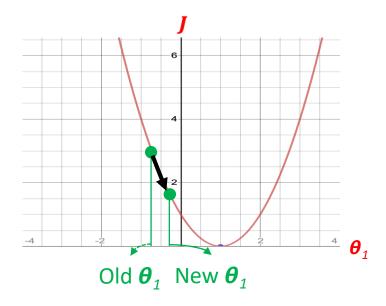




$$\theta_{1} = \theta_{1} - \alpha \frac{d J(\theta_{1})}{d \theta_{j}}$$
$$= \theta_{1} - \alpha (Positive Number)$$
Decrease θ_{1} by a certain value

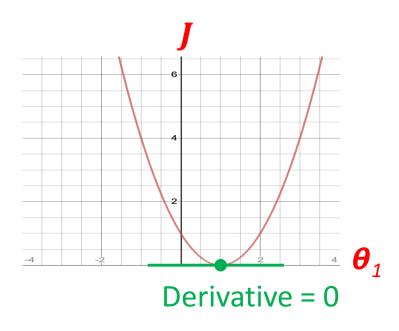
Decrease θ_1 by a certain value





$$\theta_{1} = \theta_{1} - \alpha \frac{d J(\theta_{1})}{d \theta_{j}}$$
$$= \theta_{1} - \alpha (Negative Number)$$

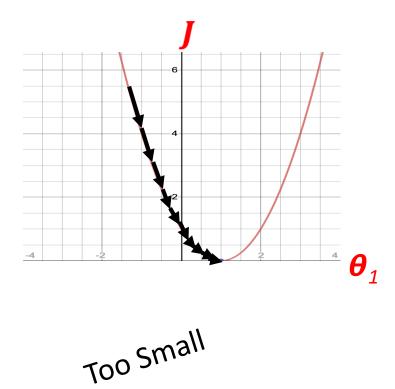
Increase θ_1 by a certain value



$$\theta_{1} = \theta_{1} - \alpha \frac{\mathbf{d} \mathbf{J}(\boldsymbol{\theta}_{1})}{\mathbf{d} \theta_{j}}$$
$$= \theta_{1} - \alpha \text{ (Zero)}$$

 θ_1 remains the same, and hence, gradient descent has converged.

The Impact of Learning Rate

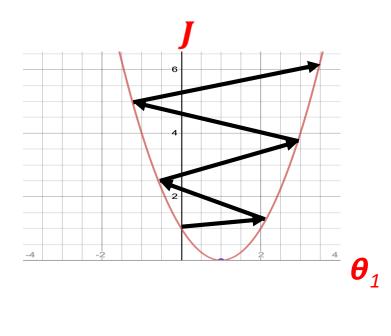


Learing Rate

$$\theta_{1} = \theta_{1} - (\alpha) \frac{d J(\theta_{1})}{d \theta_{j}}$$

$$= \theta_{1} - (Too Small Number) \frac{d J(\theta_{1})}{d \theta_{j}}$$

 θ_1 changes only a tiny bit on each step, hence, gradient descent will render slow (will take more time to converge)



Too Large

$$\theta_{1} = \theta_{1} - \alpha \frac{d J(\theta_{1})}{d \theta_{j}}$$
$$= \theta_{1} - (Too \ Large \ Number) \frac{d J(\theta_{1})}{d \theta_{j}}$$

 θ_1 changes a lot (and probably faster) on each step, hence, gradient descent will potentially overshoot the minimum and, accordingly, fail to converge (or even diverge)

0, 0.1, 0.2, 0.3, 0.4, 0.5, 0.6, 0.7, ..., 0.9, 1

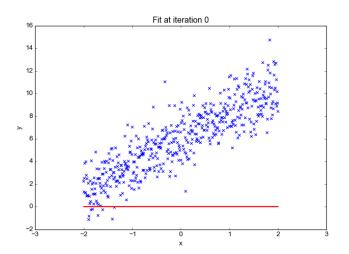
Gradient Descent for Linear Regression

Linear regression model:

$$h_{\theta}(x) = \theta_{0} + \theta_{1}x$$

$$J(\theta_{0}, \theta_{1}) = \frac{1}{2m} \sum_{i=1}^{m} (h_{\theta}(x^{(i)}) - y^{(i)})^{2}$$

$$\frac{\partial}{\partial \theta_{i}} J(\theta_{0}, \theta_{1}) = \frac{\partial}{\partial \theta_{i}} \frac{1}{2m} \sum_{i=1}^{m} (h_{\theta}(x^{(i)}) - y^{(i)})^{2}$$



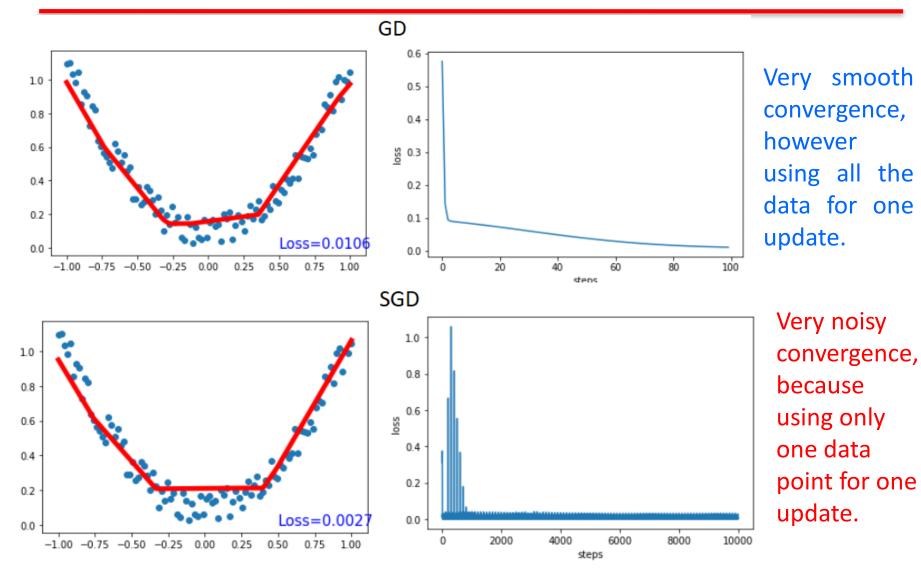
$$= \frac{\partial}{\partial \theta_j} \frac{1}{2m} \sum_{i=1}^m \left(\theta_0 + \theta_1 x^{(i)} - y^{(i)} \right)^2$$

Repeat until convergence{

$$j = 0: \frac{\partial}{\partial \theta_0} J(\theta_0, \theta_1) = \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})$$

 $j = 1: \frac{\partial}{\partial \theta_1} J(\theta_0, \theta_1) = \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) x^{(i)}$
} Update θ_0 and θ_1 simultaneously

Batch Vs Stochastic Gradient Descent



Regression vs. Classification

Aspect	Regression	Classification
Objective	Predict continuous values or a range of values (3.4, 8.6,)	Predict categorical labels (0 or 1; cat, dog, sheep; low,medium,high)
Example	House prices; Stock prices; Body Mass Index; Energy consumption etc.	Spam emails; Image classification; Loan approval (approved/ not approved), Customer churn etc.
Evaluation metrics	MSE, RMSE, MAE, R ²	Accuracy, Precision, Recall, F1, AUC
Algorithms	Linear regression, Ridge, Lasso, Polynomial regression, DT with numerical targets etc.	Logistic regression, DT with categorical targets, Naïve Bayes, SVMs, KNN,
Types of problems	Continuous outcome (how much?)	Discrete outcomes (which class?)

Logistic Regression

- The linear regression model discussed in the previous class assumes that the dependent variable is quantitative (continuous).
- However, in many situations, the dependent variable is instead qualitative (categorical)
- A patient arrives at the campus medical (BITS) with cough, fever and runny nose.
 - Which disease the patient has? Influenza (Flu) (20-30%), Acute Bronchitis (15-25%), Common cold (10-20%).

Logistic Regression

Subject: Urgent Action Required to Confirm Your Account



We have noticed unusual activity on your account and for your protection, we have temporarily suspended access until further verification is completed.

Please follow the instructions below to restore access:

- 1. Click on the link below to verify your account details: Click Here to Verify Your Account
- 2. Update your account information by providing the requested details.
- Failure to verify your account within the next 24 hours will result in permanent suspension of access.

Malware Distribution (15-20%)

Thank you for your prompt attention to this matter. We apologize for any inconvenience this may cause, and appreciate your cooperation in ensuring the security of your account.

Best regards,

Customer Support Team

[Random Company]

Question: Which one is dependent and which one is Independent variable?



Credential Theft (20-30%)

Logistic Regression

- **Logistic regression** is a type of linear regression that predicts the probability of an event occurring based on one or more input features. It's widely used for binary classification problems.
- How does it work?

Step1: Linear combination: Calculate a linear combination of the input features and their weights, which is represented by the equation:

 $z = \beta_0 + \beta_1 \cdot x_1 + \dots + \beta_n \cdot x_n$, where 'z' is the log odds score.

Step2: Apply the logistic function (also known as the Sigmoid) to the linear combination result (z):

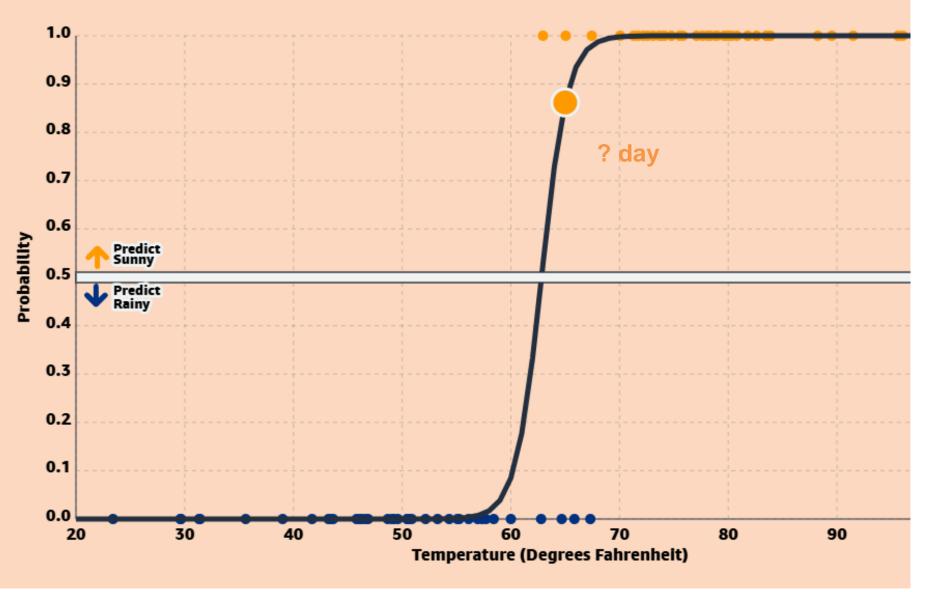
p = 1 / (1 + exp(-z))

Step3: Thresholding: Compare the predicted probability with a threshold value (usually set to 0.5). If p > 0.5, predict class 1; otherwise, predict class 0.

Example: Hiking in Seattle



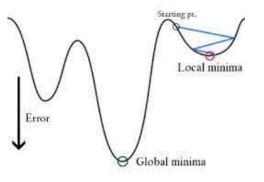
🌒 Rainy Day 🖕 Sunny Day



Should we fit a linear regression model to this data? No

Loss function for logistic regression

 If you use MSE for Logistic regression, what problems it might create?



• A suitable loss function in logistic regression is called the Log-Loss, or binary cross-entropy. This function is:

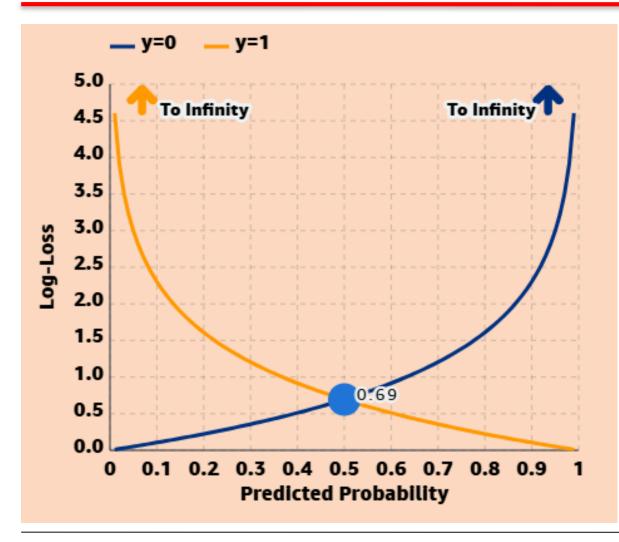
$$ext{Cost} = -rac{1}{n}\sum_{i=1}^n \left[y_i\log(p_i) + (1-y_i)\log(1-p_i)
ight]$$

 It penalizes deviations (incorrect probability predictions), offering a continuous metric for optimization during model training.

$$ext{Cost} = -rac{1}{n}\sum_{i=1}^n \left[y_i\log(p_i) + (1-y_i)\log(1-p_i)
ight] + \left[\!rac{\lambda}{2}\sum_{j=1}^neta_j^2
ight]$$

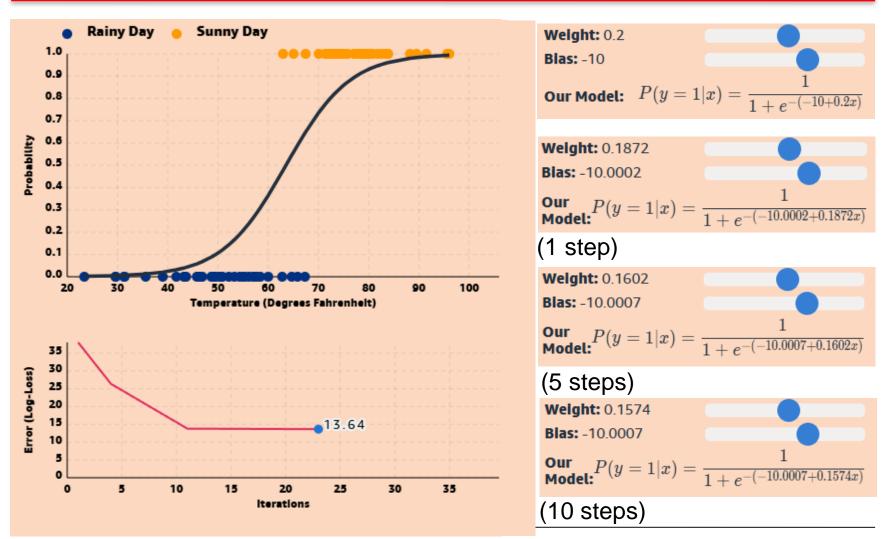
What is it?

Why Log-Loss?



You can see how as the probability gets closer to the true value (p=0 when y=0 and p=1 when y=1), the Log-Loss decreases to 0. As the probability gets further from the true value, the Log-Loss approaches infinity.

How Gradient Descent Works for Logistic Regression?



Source: mlu-explain.github.io/logistic-regression/

Chances of Admission to BITS Pilani: Ex.

Student	BITSAT Math	BITSAT Physics	BITSAT Chemistry	12th Percentage	Admission (0 = No, 1 = Yes)
1	70	80	75	85	1
2	60	65	60	80	0
3	85	90	80	88	1
4	55	50	60	78	0
5	90	85	88	92	1

Define the Logistic Regression Model: If $p \ge 0.5$, predict admission = 1 (admitted). If p < 0.5, predict admission = 0 (not admitted).

 $p = 1/(1 + e^{-(\beta 0 + \beta 1. Math + \beta 2. Physics + \beta 3. Chemistry + \beta 4.12th Percentage)}$

```
from sklearn.linear model import LogisticRegression
    from sklearn.model_selection import train_test_split
    # Example data
    X = [
        [70, 80, 75, 85], # Math, Physics, Chemistry, 12th score for student 1
        [60, 65, 60, 80], # Student 2
        [85, 90, 80, 88], # Student 3
        [55, 50, 60, 78], # Student 4
        [90, 85, 88, 92] # Student 5
    y = [1, 0, 1, 0, 1] # Admission outcomes (1 for admitted, 0 for not admitted)
    # Split into training and test sets
    X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2, random_state=0)
    # Train logistic regression model
    model = LogisticRegression()
    model.fit(X train, y train)
    # Make predictions
    predictions = model.predict(X test)
    print(predictions)
```

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```
/ [5] # Predict probability of admission for a new student
new_student = [[75, 82, 80, 87]]
probability = model.predict_proba(new_student)
print(probability)
```

Assignment 3

Thank You!