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BBM406

Fundamentals of Machine Learning

Lecture 3:

Kernel Regression, Distance Metrics, Curse of Dimensionality

HACETTEPE UNIVERSITY COMPUTER VISION LAB

Aykut Erdem // Hacettepe University // Fall 2019

Administrative

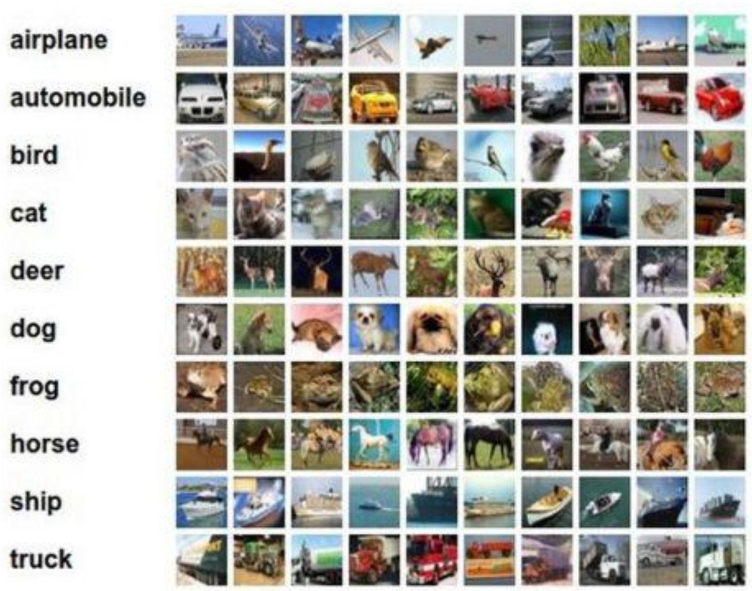
- **Assignment 1** will be out Friday!
- It is due **November 1** (i.e. in two weeks).
- It includes
  - Pencil-and-paper derivations
  - Implementing kernel regression
  - numpy/Python code

Movie Recommendation System

- MovieLens dataset (100K ratings of 9K movies by 600 users)
- You may want to split the training set into train and validation (more on this next week)
- The data consists of three tables:
  - Ratings: userId, movieId, rating, timestamp
  - Movies: movieId, title, genre
  - Links: movieId, imdbId, and tmdbId
  - Tags: userId, movieId, tag, timestamp

Recall from last time… **Nearest Neighbors**

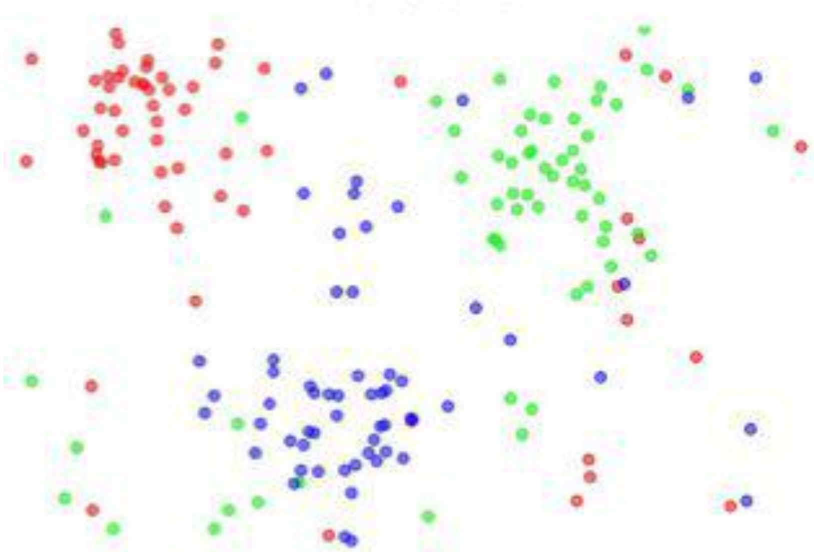
Example dataset: **CIFAR-10**
10 labels
50,000 training images
10,000 test images.



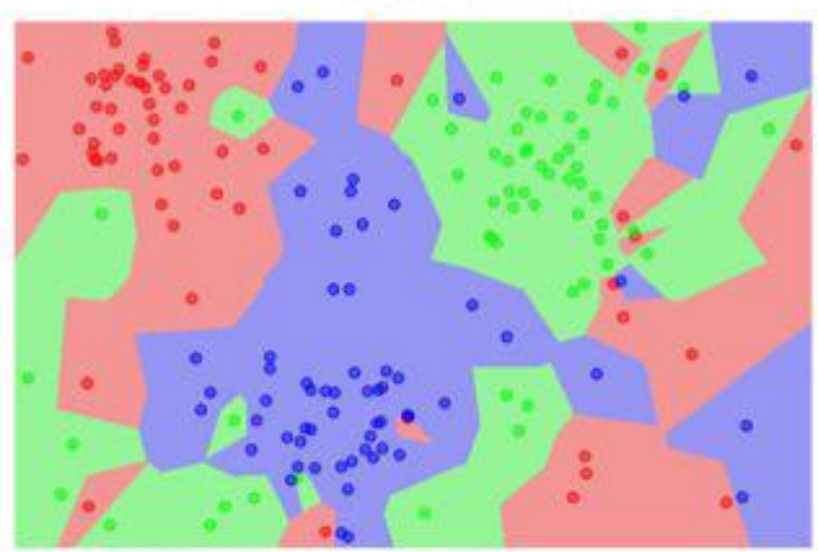
For every test image (first column), examples of nearest neighbors in rows

- Very simple method
- Retain all training data
  - It can be slow in testing
  - Finding NN in high dimensions is slow
- Metrics are very important
- Good baseline

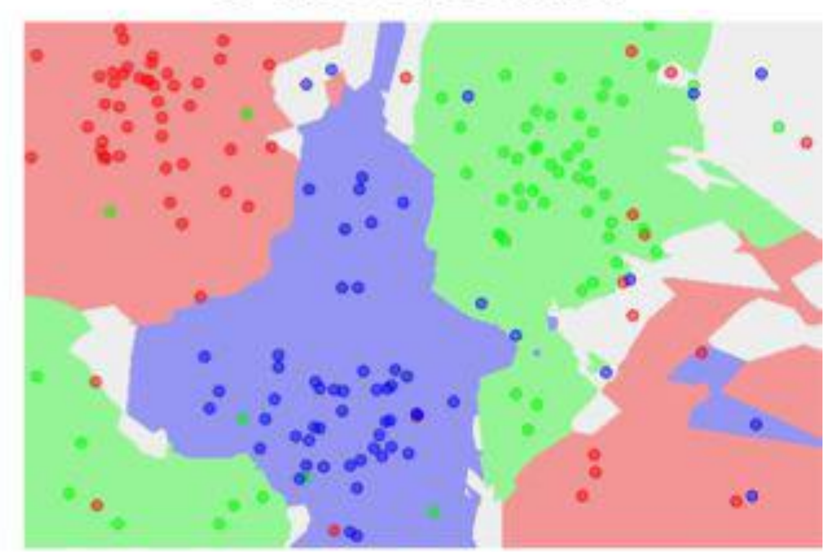
the data



NN classifier



5-NN classifier



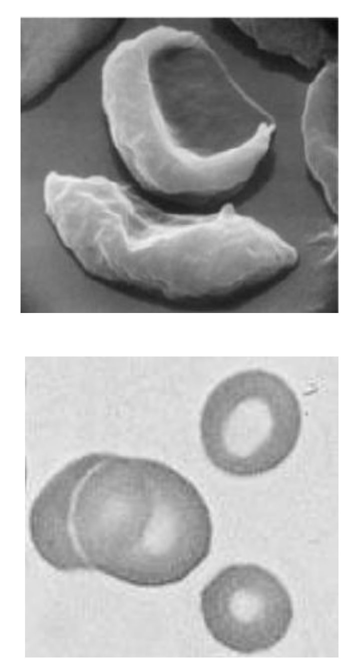
adopted from Fei-Fei Li & Andrej Karpathy & Justin Johnson

Classification

- Input: X
  - Real valued, vectors over real.
  - Discrete values (0,1,2,…)
  - Other structures (e.g., strings, graphs, etc.)

- Output: Y
  - Discrete (0,1,2,...)

Sports
Science
News



Anemic cell
Healthy cell

X = Document **Y = Topic** **X = Cell Image** **Y = Diagnosis**

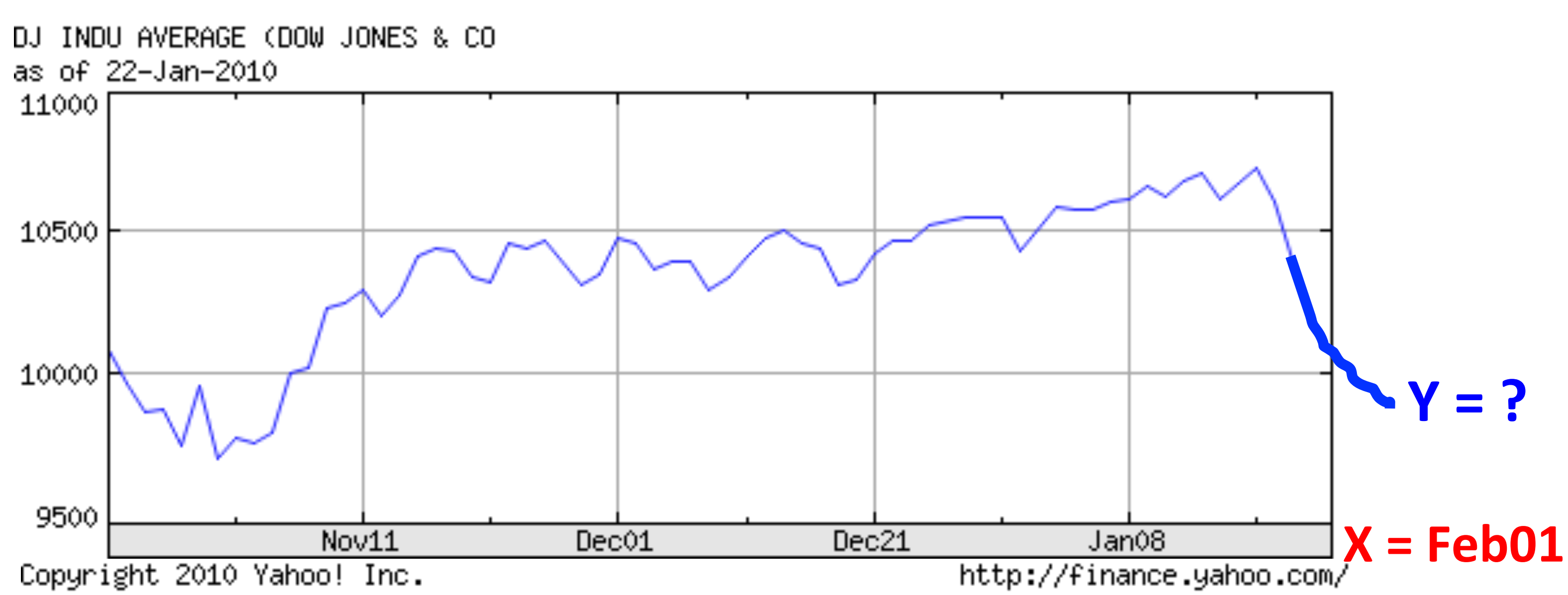
slide by Aarti Singh and Barnabas Poczos

Regression

- Input: X
  - Real valued, vectors over real.
  - Discrete values (0,1,2,…)
  - Other structures (e.g., strings, graphs, etc.)

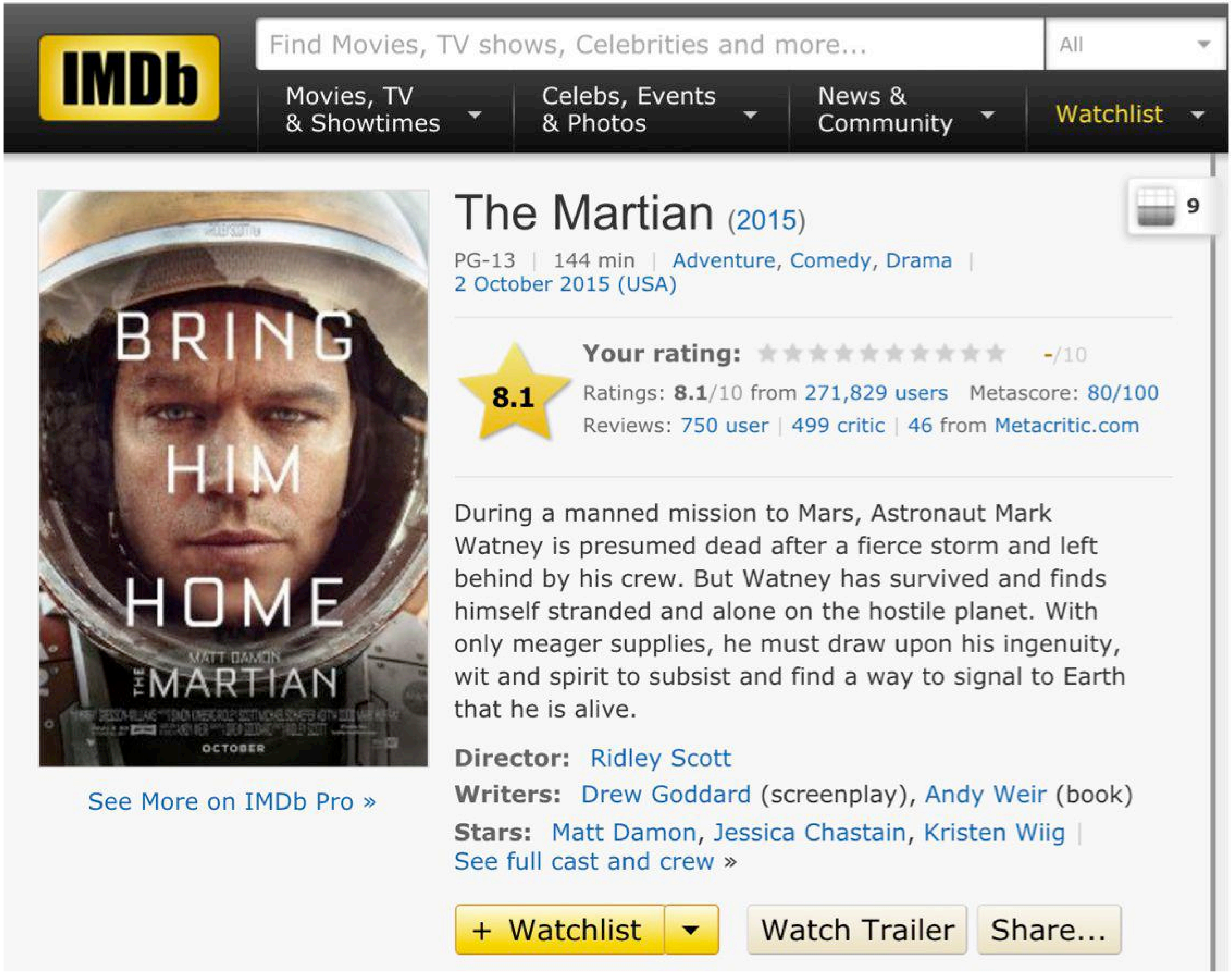
- Output: Y
  - Real valued, vectors over real.

Stock Market Prediction



slide by Aarti Singh and Barnabas Poczos

What should I watch tonight?



slide by Sanja Fidler

What should I watch tonight?

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slide by Sanja Fidler

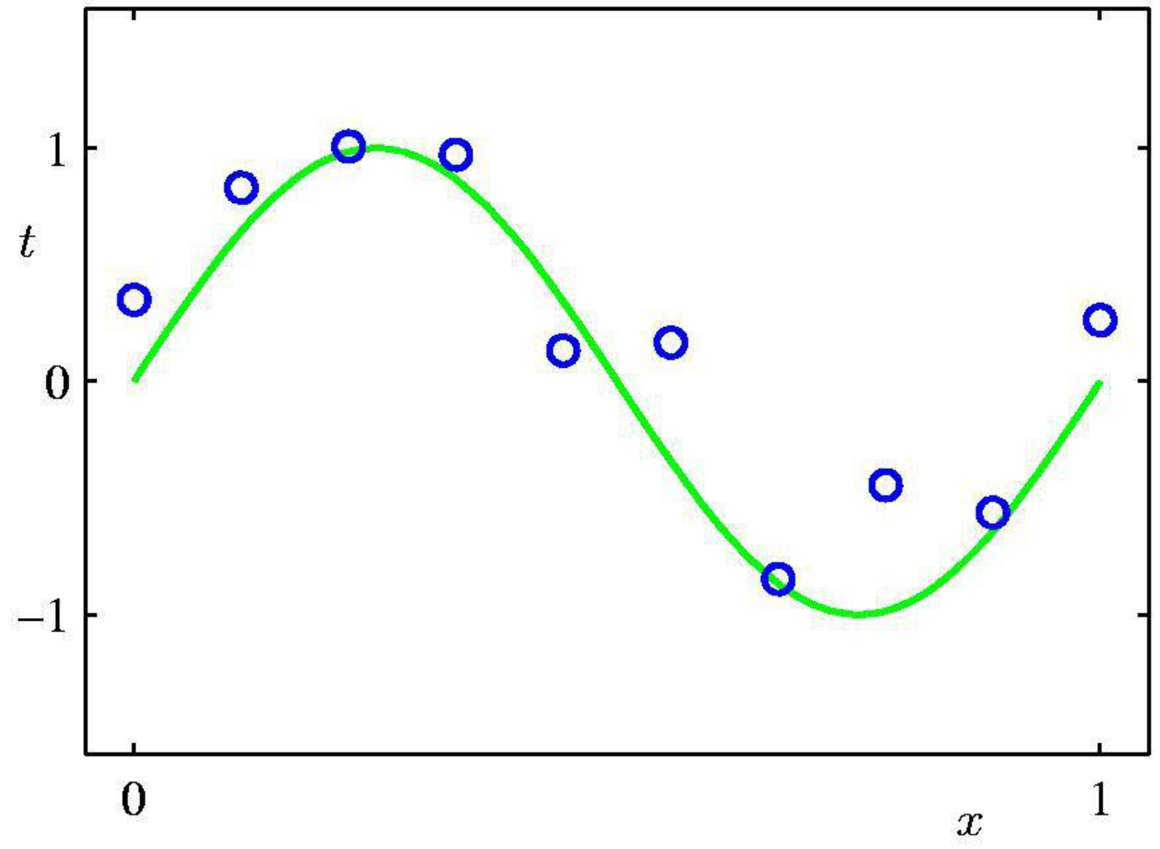
Today

- Kernel regression
  - nonparametric

- Distance metrics

- Linear regression (*more on Friday*)
  - parametric
  - simple model

Simple 1-D Regression



- Circles are data points (i.e., training examples) that are given to us
- The data points are uniform in x, but may be displaced in y

$$t(x) = f(x) + \varepsilon$$

with ε some noise

- In green is the "true" curve that we don't know

slide by Sanja Fidler

Kernel Regression

K-NN for Regression

- Given: Training data $\{(x_1,y_1),\ldots,(x_n,y_n)\}$
  - Attribute vectors: $x_i \in X$
  - Target attribute $y_i \in \mathcal{R}$
- Parameter:
  - Similarity function: $K : X \times X \to \mathcal{R}$
  - Number of nearest neighbors to consider: k
- Prediction rule
  - New example x'
  - K-nearest neighbors: k train examples with largest $K(x_i,x')$

$$h(\vec{x}') = \frac{1}{k} \sum_{i \in knn(\vec{x}')} y_i$$

slide by Thorsten Joachims

1-NN for Regression

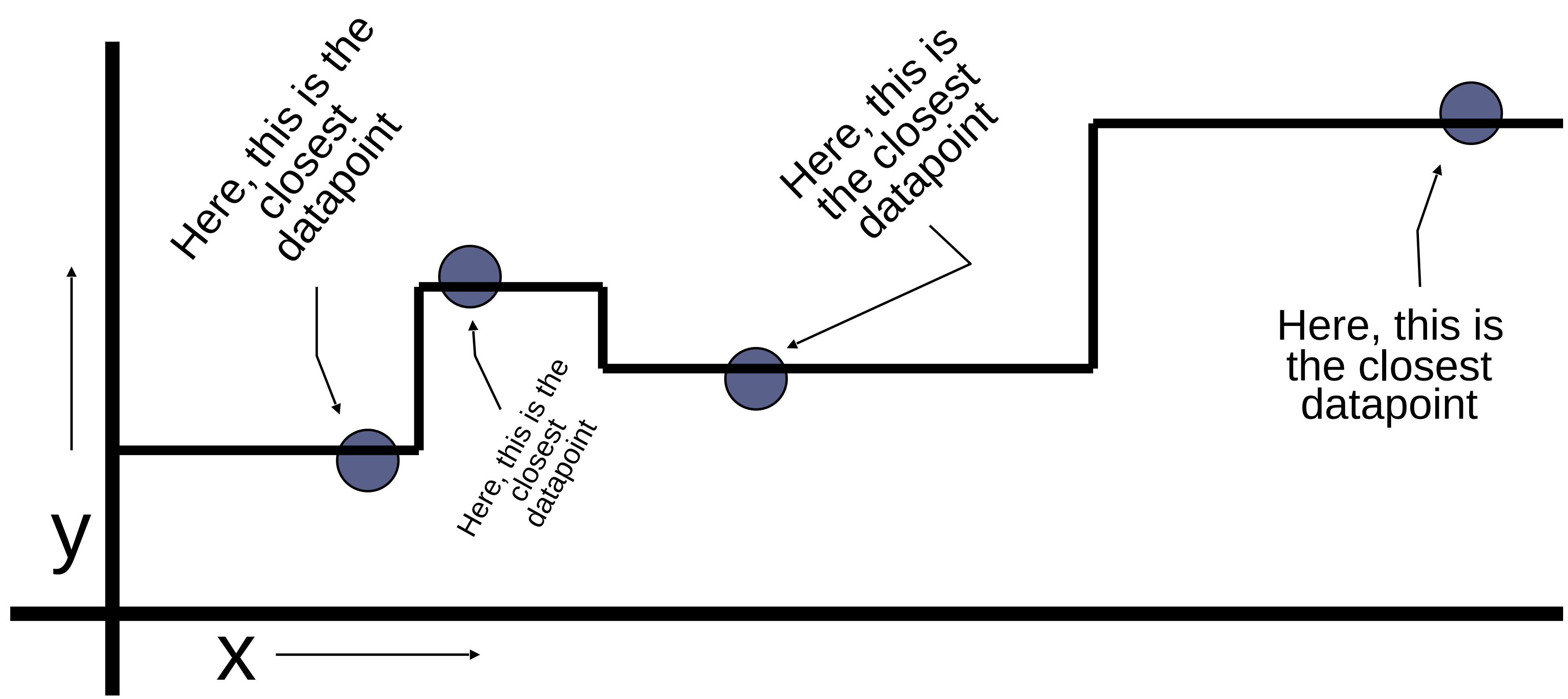
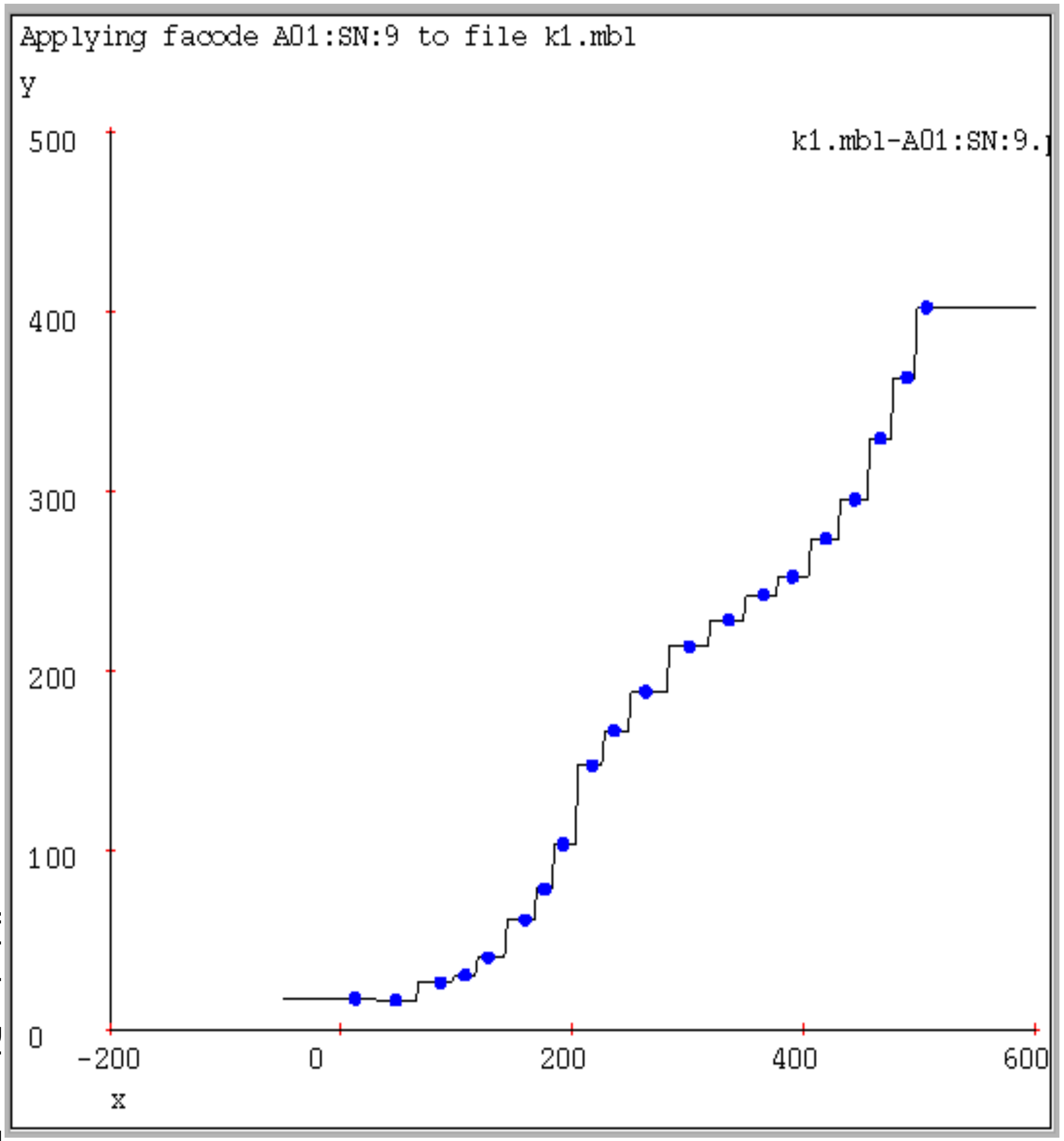


Figure Credit: Carlos Guestrin

slide by Dhruv Batra

1-NN for Regression

- Often bumpy (overfits)



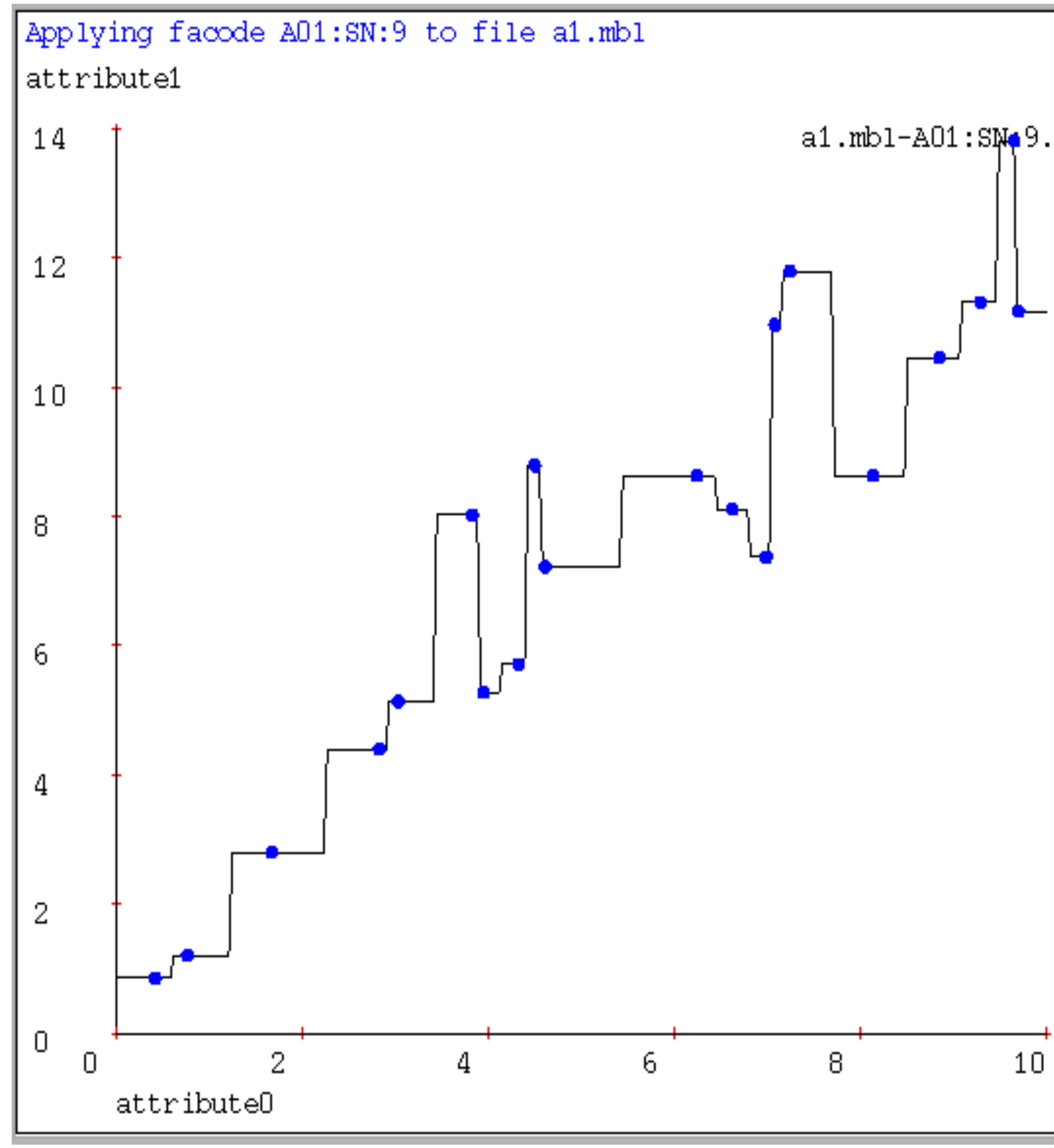


Figure Credit: Andrew Moore

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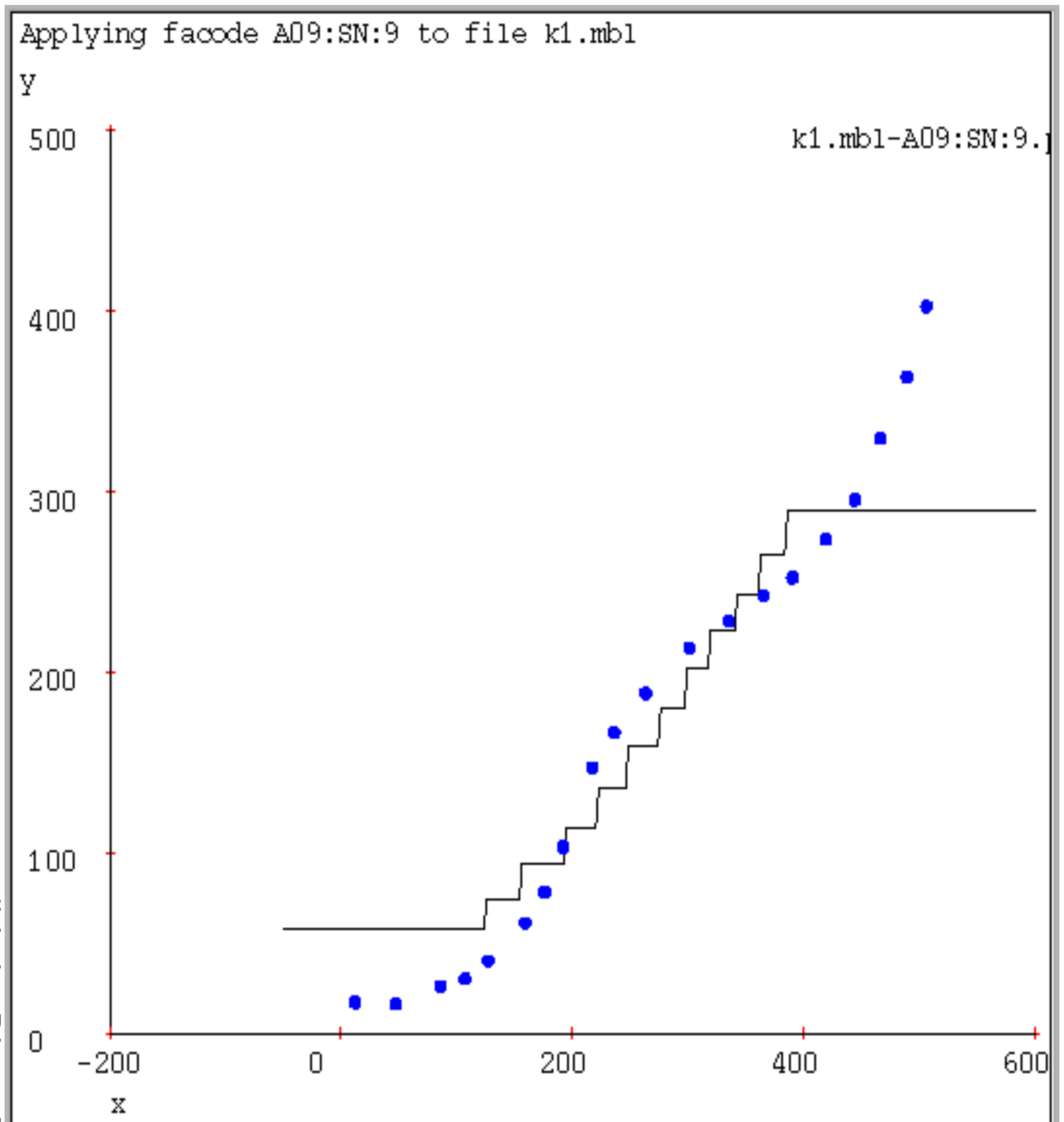
9-NN for Regression

- Often bumpy (overfits)



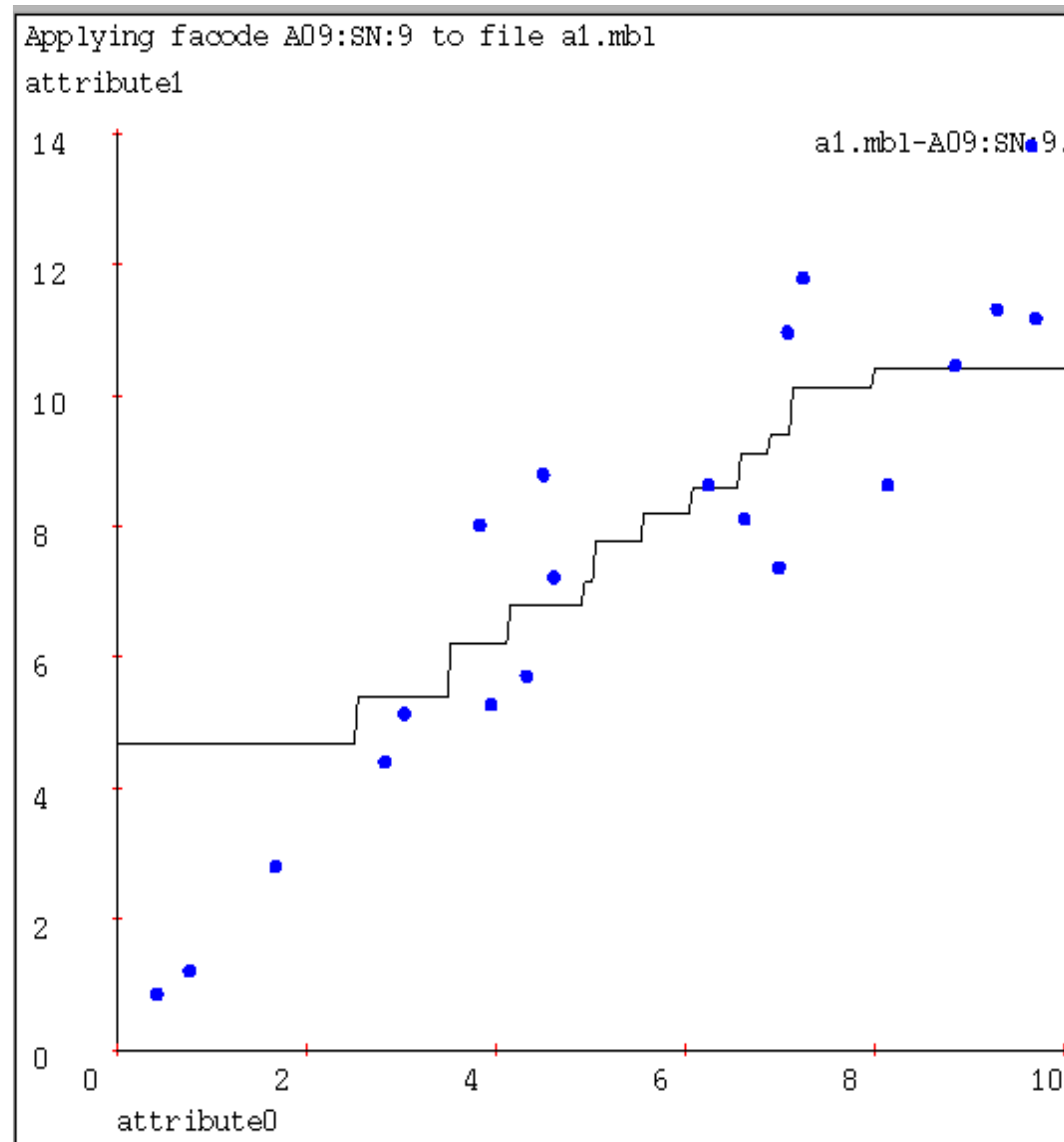


Figure Credit: Andrew Moore

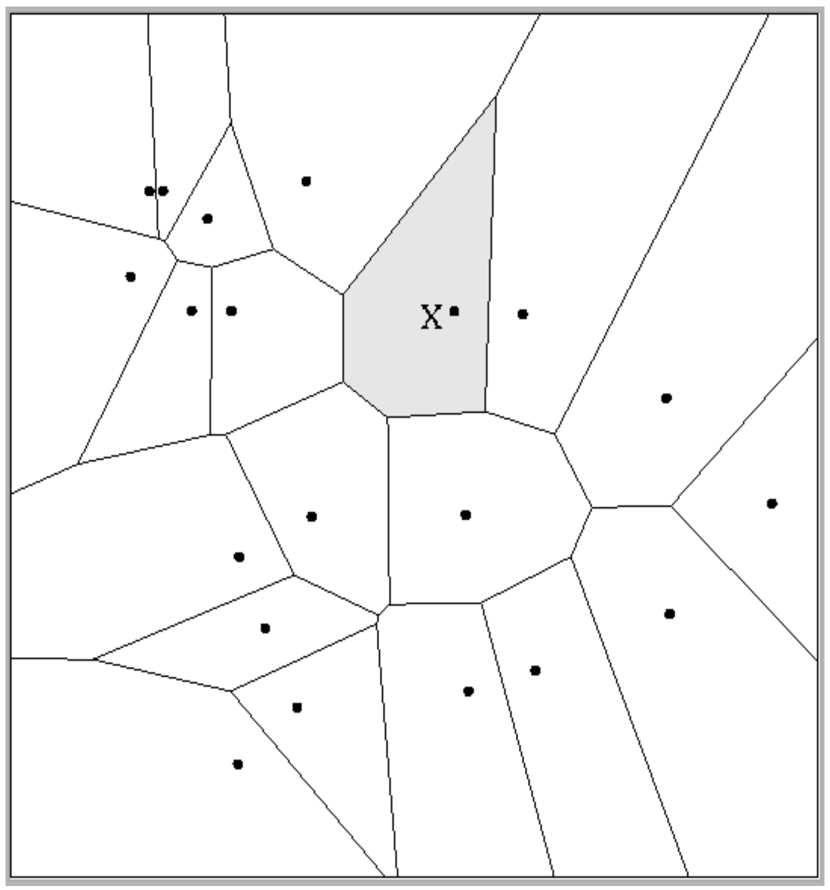
slide by Dhruv Batra

Multivariate distance metrics

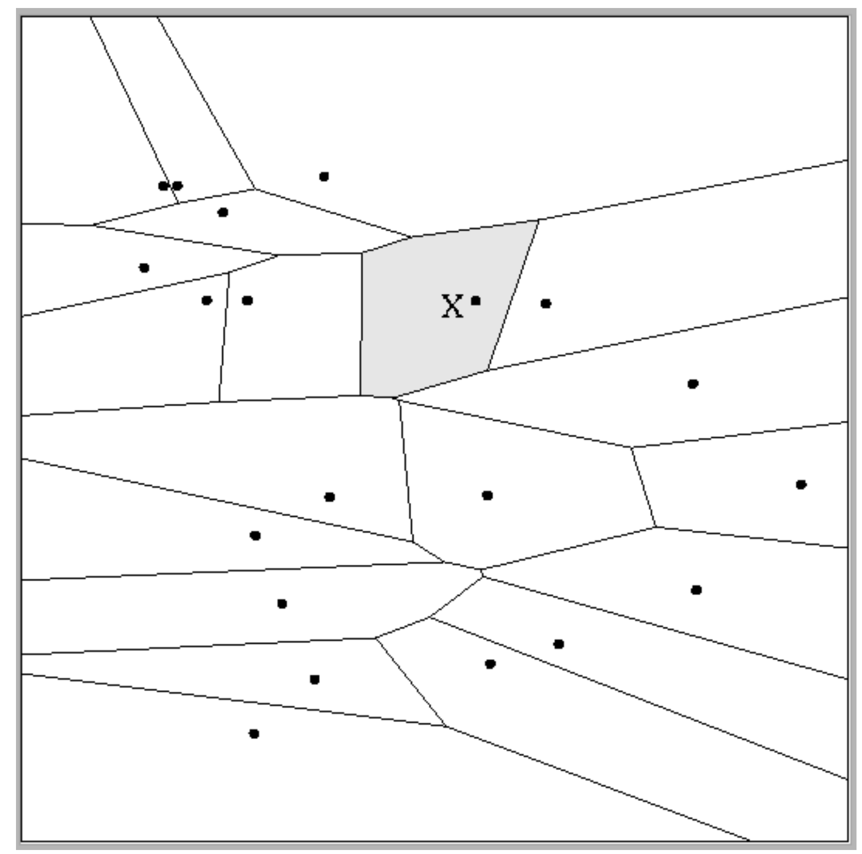
- Suppose the input vectors $\mathbf{x}_1, \mathbf{x}_2, \ldots \mathbf{x}_N$ are two dimensional:

  $\mathbf{x}_1 = (x_{11}, x_{12}), \mathbf{x}_2 = (x_{21}, x_{22}), \ldots \mathbf{x}_N = (x_{N1}, x_{N2})$.

- One can draw the nearest-neighbor regions in input space.



$\text{Dist}(\mathbf{x}_i, \mathbf{x}_j) = (x_{i1} - x_{j1})^2 + (x_{i2} - x_{j2})^2$



$\text{Dist}(\mathbf{x}_i, \mathbf{x}_j) = (x_{i1} - x_{j1})^2 + (3x_{i2} - 3x_{j2})^2$

The relative scalings in the distance metric affect region shapes

slide by Dhruv Batra

Slide Credit: Carlos Guestrin

Example: Choosing a restaurant

- In everyday life we need to make decisions by taking into account lots of factors
- The question is what weight we put on each of these factors (how important are they with respect to the others).

Reviews (out of 5 stars)	$	Distance	Cuisine (out of 10)
4	30	21	7
2	15	12	8
5	27	53	9
3	20	5	6

?

slide by Richard Zemel

Euclidean distance metric

$$D(x, x') = \sqrt{\sum_i \sigma_i^2 (x_i - x'_i)^2}$$

Or equivalently,

$$D(x, x') = \sqrt{(x_i - x'_i)^T A (x_i - x'_i)}$$

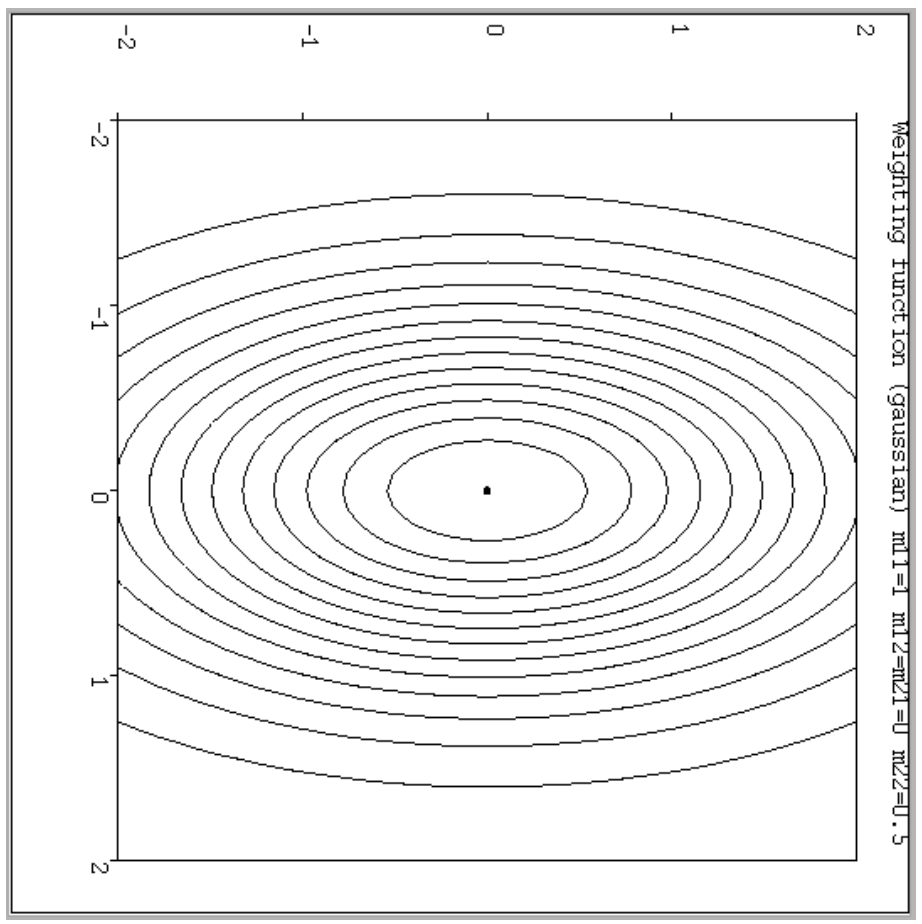
where

$$A = \begin{bmatrix} \sigma_1^2 & 0 & \cdots & 0 \\ 0 & \sigma_2^2 & \cdots & 0 \\ \vdots & \vdots & \cdots & \vdots \\ 0 & 0 & \cdots & \sigma_N^2 \end{bmatrix}$$

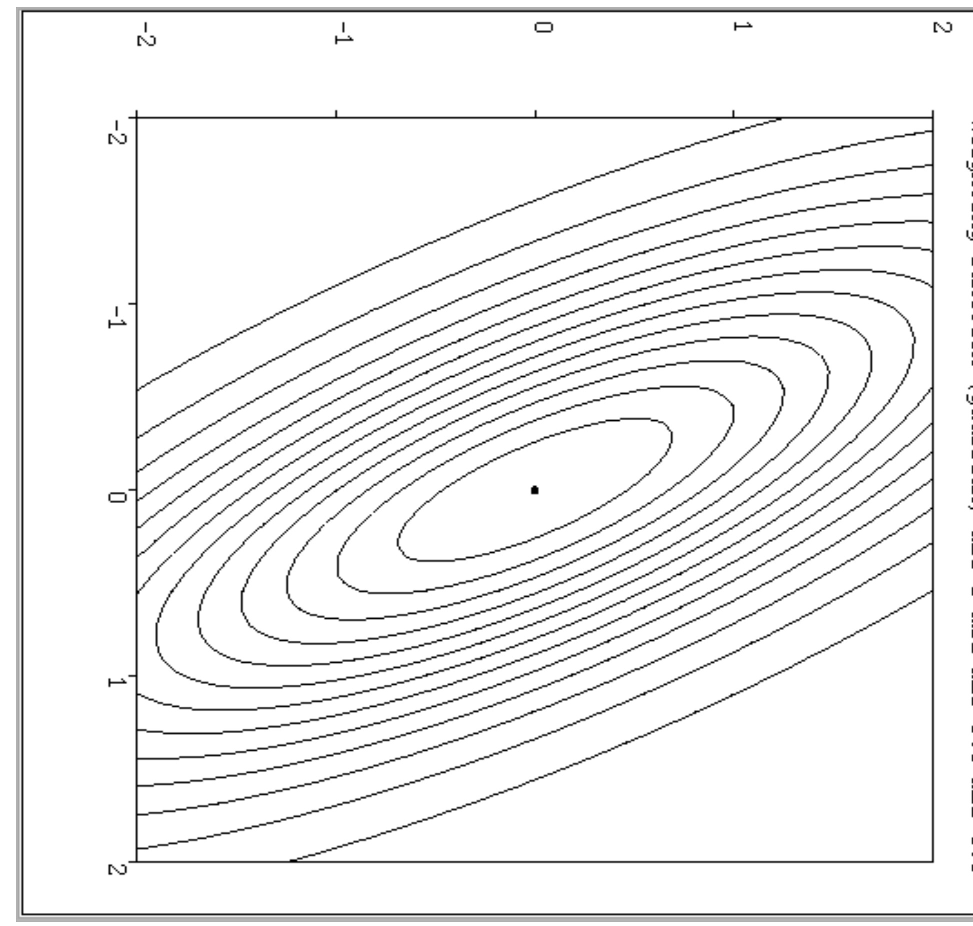
slide by Dhruv Batra

Slide Credit: Carlos Guestrin

Notable distance metrics (and their level sets)



Scaled Euclidian (L_2)



Mahalanobis (non-diagonal A)

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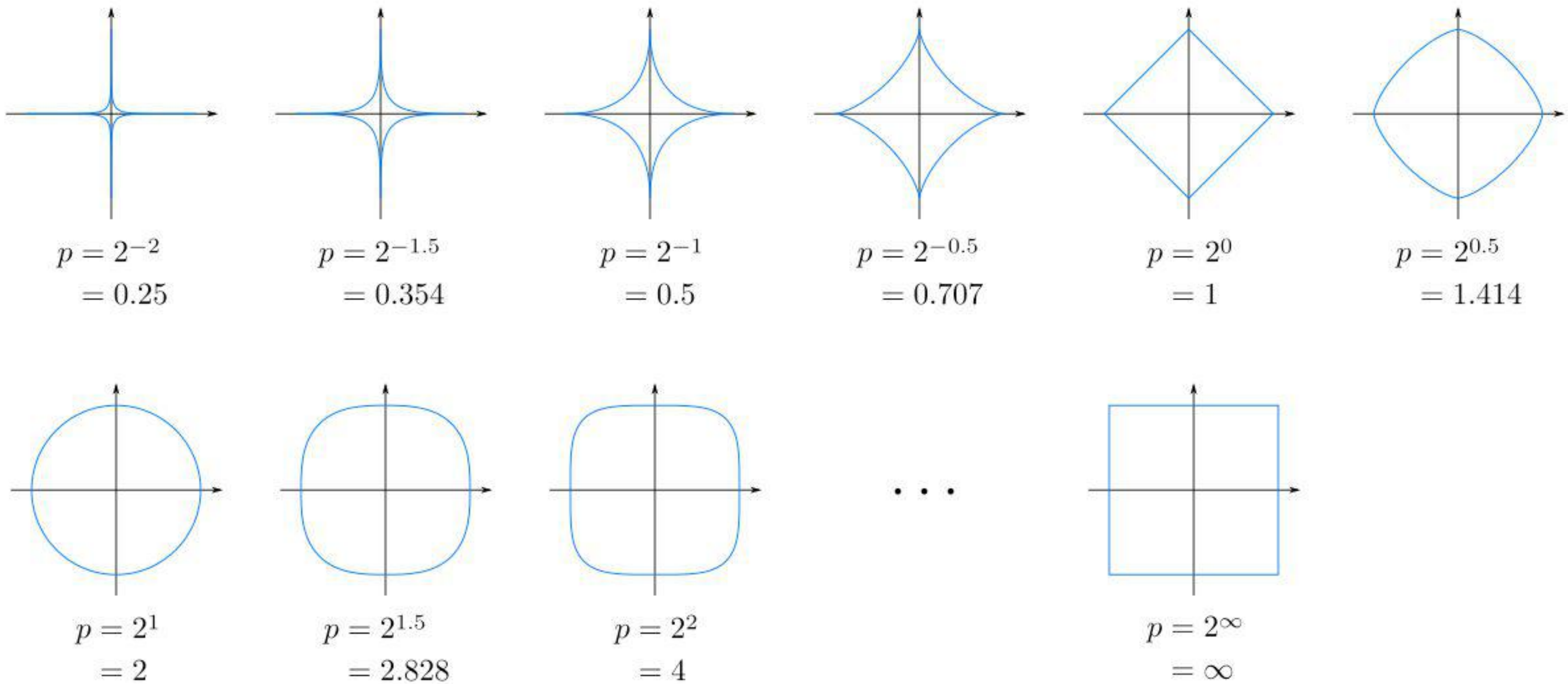
Slide Credit: Carlos Guestrin

Minkowski distance



$$D = \left(\sum_{i=1}^{n} |x_i - y_i|^p \right)^{1/p}$$

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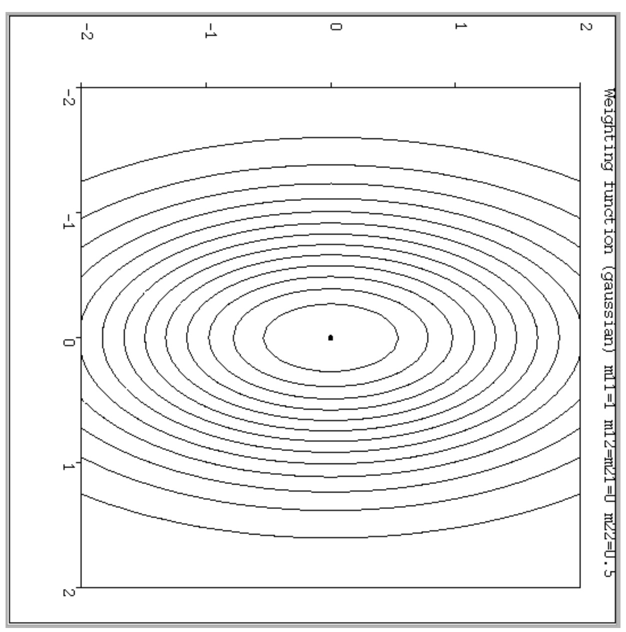
Notable distance metrics (and their level sets)



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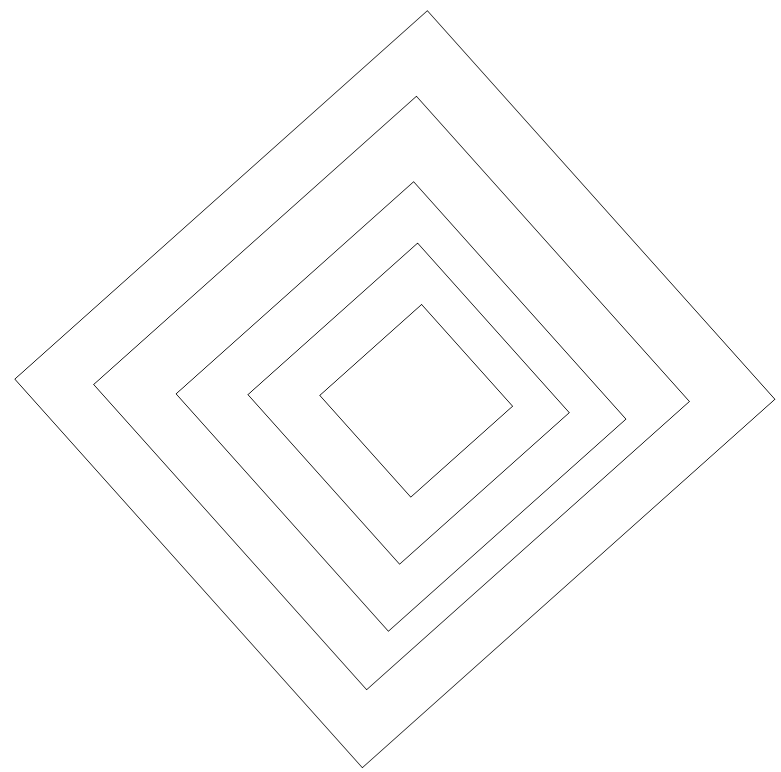
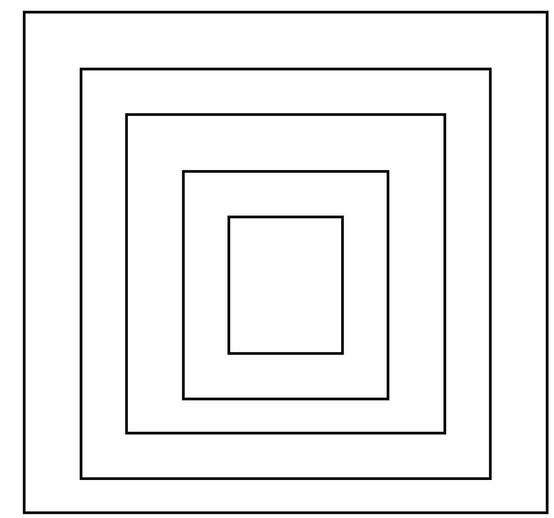


L_1 norm (absolute)



L_{inf} *(max) norm*

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Slide Credit: Carlos Guestrin

Weighted K-NN for Regression

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  - Number of nearest neighbors to consider: k
- Prediction rule
  - New example x'
  - K-nearest neighbors: k train examples with largest $K(x_i,x')$

$$h(\vec{x}') = \frac{\sum_{i \in knn(\vec{x}')} y_i K(\vec{x}_i, \vec{x}')}{\sum_{i \in knn(\vec{x}')} K(\vec{x}_i, \vec{x}')}$$

slide by Thorsten Joachims

Kernel Regression/Classification

Four things make a memory based learner:

- **A distance metric**
  - Euclidean (and others)
- **How many nearby neighbors to look at?**
  - All of them
- **A weighting function (optional)**
  - $w_i = \exp(-d(x_i, query)^2 / \sigma^2)$
  - **Nearby points to the query are weighted strongly, far points weakly. The σ parameter is the Kernel Width. Very important.**
- **How to fit with the local points?**
  - Predict the weighted average of the outputs
    predict = $\Sigma w_i y_i / \Sigma w_i$

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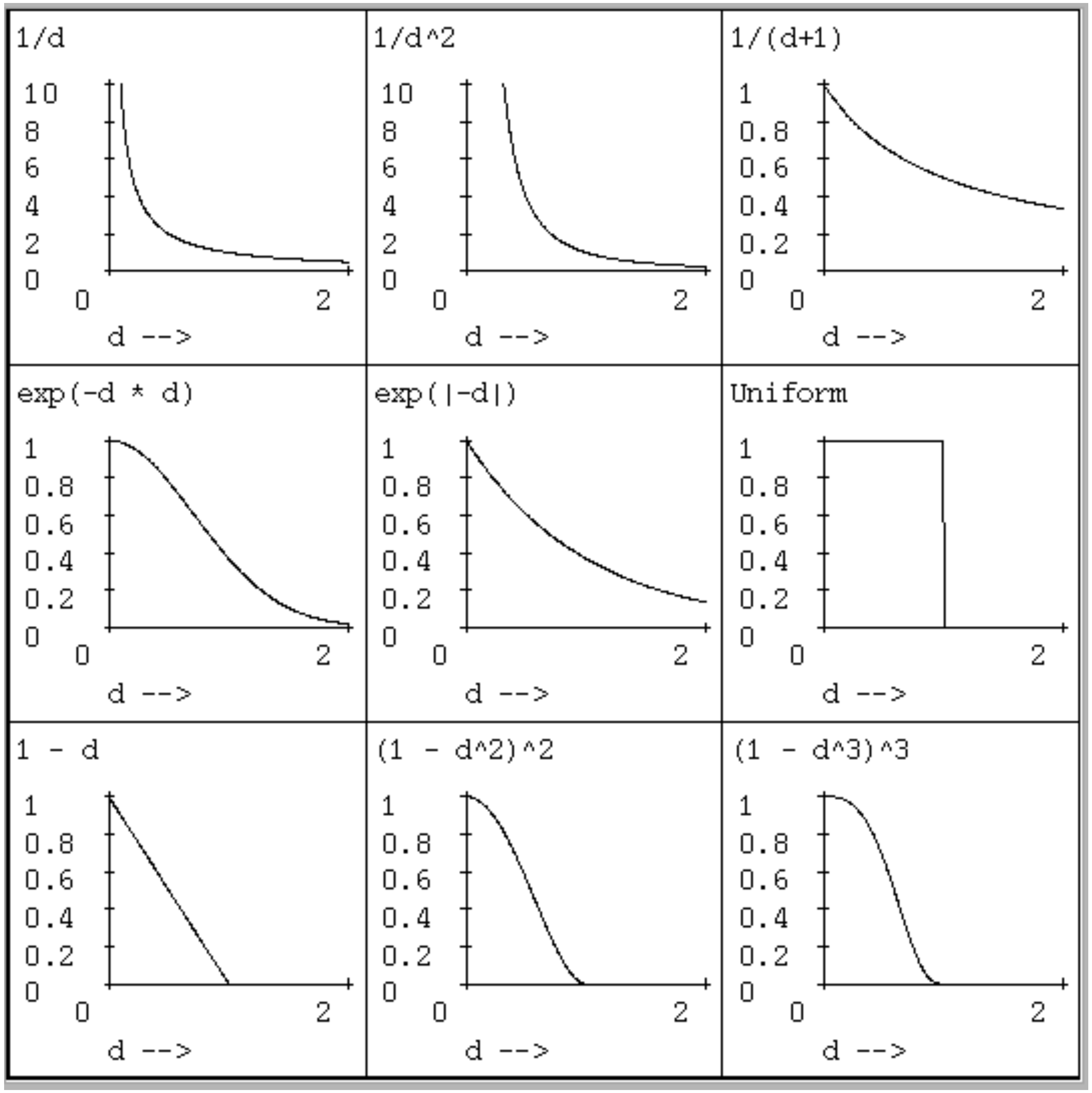
Slide Credit: Carlos Guestrin

Weighting/Kernel functions

$w_i = exp(-d(x_i, query)^2 / \sigma^2)$



(Our examples use Gaussian)

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Slide Credit: Carlos Guestrin

Effect of Kernel Width

- What happens as $\sigma \rightarrow inf$?
- What happens as $\sigma \rightarrow 0$?

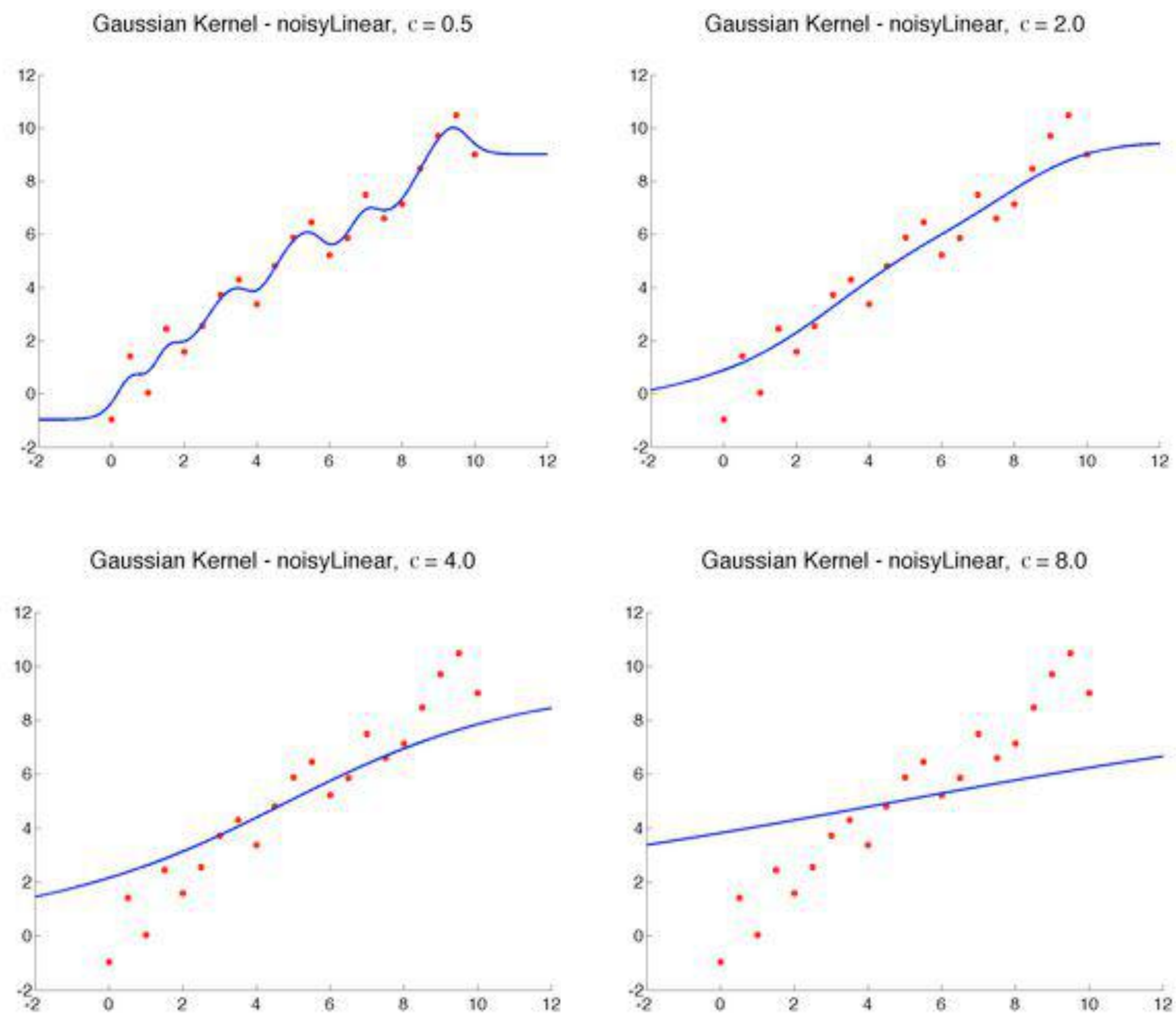

Image Credit: Ben Taskar

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Problems with Instance-Based Learning

- Expensive
  - No Learning: most real work done during testing
  - For every test sample, must search through all dataset – very slow!
  - Must use tricks like approximate nearest neighbour search

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  - Distances overwhelmed by noisy features

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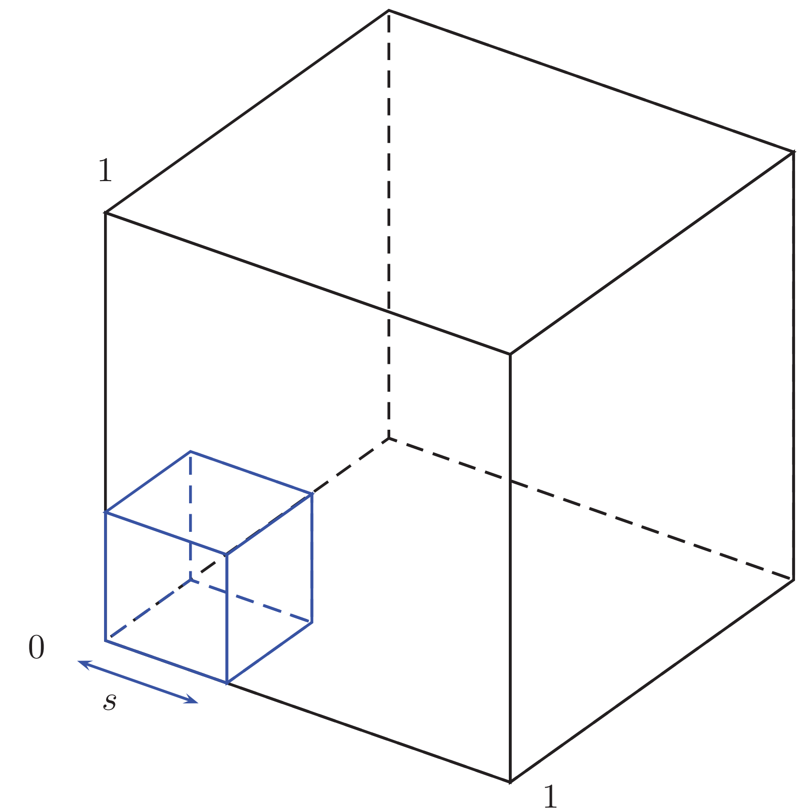
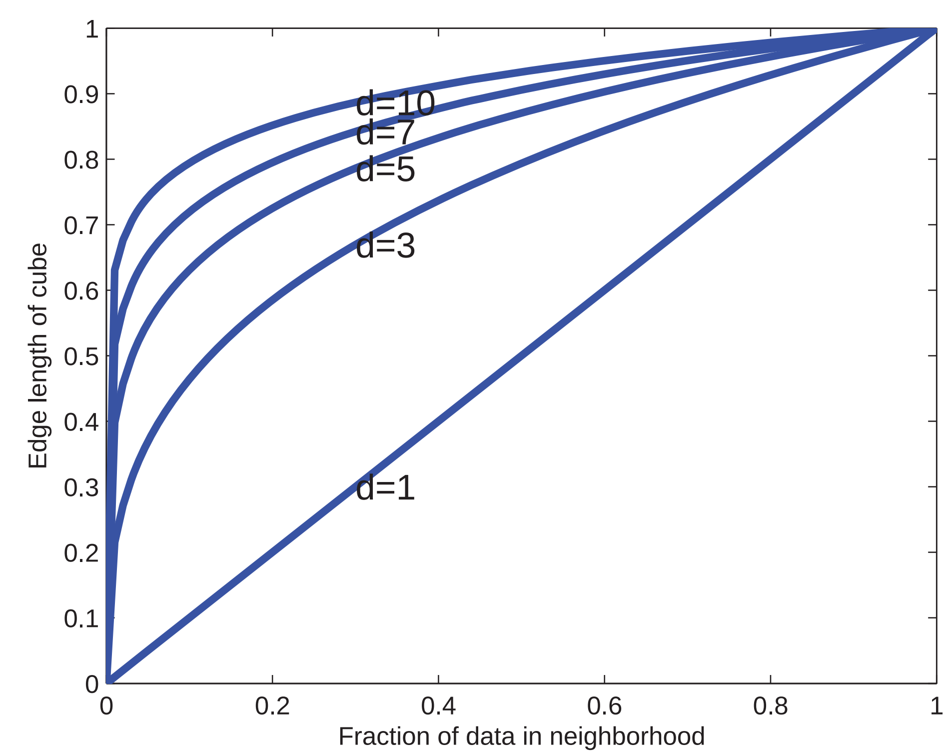
- Doesn't work well when large number of irrelevant features
  - Distances overwhelmed by noisy features
- Curse of Dimensionality
  - Distances become meaningless in high dimensions

slide by Dhruv Batra

Curse of Dimensionality

- Consider applying a KNN classifier/regressor to data where the inputs are uniformly distributed in the D-dimensional unit cube.
- Suppose we estimate the density of class labels around a test point x by “growing” a hyper-cube around x until it contains a desired fraction f of the data points.
- The expected edge length of this cube will be $e_D(f) = f^{1/D}$.
- If $D = 10$, and we want to base our estimate on 10% of the data, we have $e_{10}(0.1) = 0.8$, so we need to extend the cube 80% along each dimension around x.
- Even if we only use 1% of the data, we find $e_{10}(0.01) = 0.63$. — no longer very local





slide by Kevin Murphy

Parametric vs Non-parametric Models

- Does the capacity (size of hypothesis class) grow with size of training data?
  - Yes = Non-parametric Models
  - No = Parametric Models

Next Lecture:

Linear Regression,
Least Squares Optimization,
Model complexity, Regularization