Introduction to Machine Learning
Problems: LASSO and Model Selection

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1. *Exhaustive search.* In this problem, we will look at how to exhaustively search over all possible subsets of features. You are given three python functions:

```
model = LinearRegression()  # Create a linear regression model object
model.fit(X,y)              # Fits the model
yhat = model.predict(X)     # Predicts targets given features
```

Given training data `Xtr,ytr` and test data `Xts,yts`, write a few lines of python code to:

(a) Find the best model using only one feature of the data (i.e. one column of `Xtr` and `Xts`).

(b) Find the best model using only two features of the data (i.e. two columns of `Xtr` and `Xts`).

(c) Suppose we wish to find the best k of p features via exhaustive searching over all possible subsets of features. How many times would you need to call the `fit` function? What if $k = 10$ and $p = 1000$?

2. *Selecting a regularizer.* Suppose we fit a regularized least squares objective,

$$J(\mathbf{w}) = \sum_{i=1}^{N} (y_i - \hat{y}_i)^2 + \lambda\phi(\mathbf{w}),$$

where $\hat{y}_i$ is some prediction of y_i given the model parameters $\mathbf{w}$. For each case below, suggest a possible regularization function $\phi(\mathbf{w})$. There is no single correct answer.

(a) All parameters vectors $\mathbf{w}$ should be considered.

(b) Negative values of w_j are unlikely (but still possible).

(c) For each j, w_j should not change that significantly from w_{j-1}.

(d) For most j, $w_j = w_{j-1}$. However, it can happen that w_j can be different from w_{j-1} for a few indices j.

Variable	Units	Mean	Std dev
Median income, x_1	\$	50000	15000
Median age, x_2	years	45	10
House sale price, y	\$1000	300	100

Table 1: Features for Problem 3

3. *Normalization.* A data analyst for a real estate firm wants to predict house prices based on two features in each zip code. The features are shown in Table 1. The agent decides to use a linear model,

$$\hat{y} = \beta_0 + \beta_1 x_1 + \beta_2 x_2, \tag{1}$$

   (a) What is the problem in using a LASSO regularizer of the form,

$$\phi(\boldsymbol{\beta}) = \sum_{j=1}^{2} |\beta_j|.$$

   (b) To uniformly regularize the features, she fits a model on the normalized features,

$$\hat{u} = \alpha_1 z_1 + \alpha_2 z_2, \quad z_j = \frac{x_j - \bar{x}_j}{s_j}, \quad u = \frac{\hat{y} - \bar{y}}{s_y},$$

   where s_j and s_y are the standard deviations of the x_j and y. She obtains parameters $\boldsymbol{\alpha} = [0.6, -0.3]$? What are the parameters β in the original model (1)?

4. *Normalization in python.* You are given python functions,

```
model = SomeModel()          # Creates a model
model.fit(Z,u)               # Fits the model, expecting normalized features
yhat = model.predict(Z)      # Predicts targets given features
```

   Given training data `Xtr,ytr` and test data `Xts,yts`, write python code to:

   - Normalize the training data to remove the mean and standard deviation from both `Xtr` and `ytr`.
   - Fit the model on the normalized data.
   - Predict the values `yhat` on the test data.
   - Measure the RSS on the test data.

5. *Discretization.* Suppose we wish to fit a model,

$$y \approx \hat{y} = \sum_{j=1}^{K} \beta_j e^{-\alpha_j x}, \tag{2}$$

   for parameters α_j and β_j. Since the parameters α_j are not known, this model is nonlinear and cannot be fit with least squares. A common approach in such circumstances is to use an alternate linear model,

$$y \approx \hat{y} = \sum_{j=1}^{p} \tilde{\beta}_j e^{-\tilde{\alpha}_j x}, \tag{3}$$

   where the values $\tilde{\alpha}_1, \ldots, \tilde{\alpha}_p$ are a *fixed*, large set of possible values for α_j, and $\tilde{\beta}_j$ are the coefficients in the model. Since the values $\tilde{\alpha}_j$ are fixed, only the parameters $\tilde{\beta}_j$ need to be learned. Hence, the model (3) is linear. The model (3) is equivalent to (2) if only a small number K of the coefficients $\tilde{\beta}_j$ are non-zero. You are given three python functions:

```
model = Lasso(lam=lam)            # Creates a linear LASSO model
                                  # with a regularization lam
beta = model.fit(Z,y)             # Finds the model parameters using the
                                  # LASSO objective
                                  #   ||y—Z*beta||^2 + lam*||beta||_1
yhat = model.predict(Z)           # Predicts targets given features Z:
                                  #    yhat = Z*beta
```

Note this syntax is slightly different from the `sklearn` syntax. You are also given training data `xtr,ytr` and test data `xts,yts`. Write python code to:

- Create $p = 100$ values of $\tilde{\alpha}_j$ uniformly in some interval $\tilde{\alpha}_j \in [a, b]$ where a and b are given.
- Fit the linear model (3) on the training data for some given `lam`.
- Measure the test error.
- Find coefficients α_j and β_j corresponding to the largest $k = 3$ values in $\tilde{\beta}_j$. You can use the function `np.argsort`.

6. *Minimizing an ℓ_1 objective.* In this problem, we will show how to minimize a simple scalar function with an ℓ_1-term. Given y and $\lambda > 0$, suppose we wish to find the minimum,

$$\widehat{w} = \arg\min_{w} J(w) = \frac{1}{2}(y - w)^2 + \lambda|w|.$$

Write $\widehat{w}$ in terms of y and λ. Since $|w|$ is not differentiable everywhere, you cannot simple set $J'(w) = 0$ and solve for w. Instead, you have to look at three cases:

(i) First, suppose there is a minima at $w > 0$. In this region, $|w| = w$. Since the set $w > 0$ is open, at any minima $J'(w) = 0$. Solve for w and test if the solution indeed satisfies $w > 0$.

(ii) Similarly, suppose $w < 0$. Solve for $J'(w) = 0$ and test if the solution satisfies the assumption that $w < 0$.

(iii) If neither of the above cases have a minima, then the minima must be at $w = 0$.