Multilinear and Nonlinear Regression Lecture 6c – 2021-06-18

MAT A35 – Summer 2021 – UTSC

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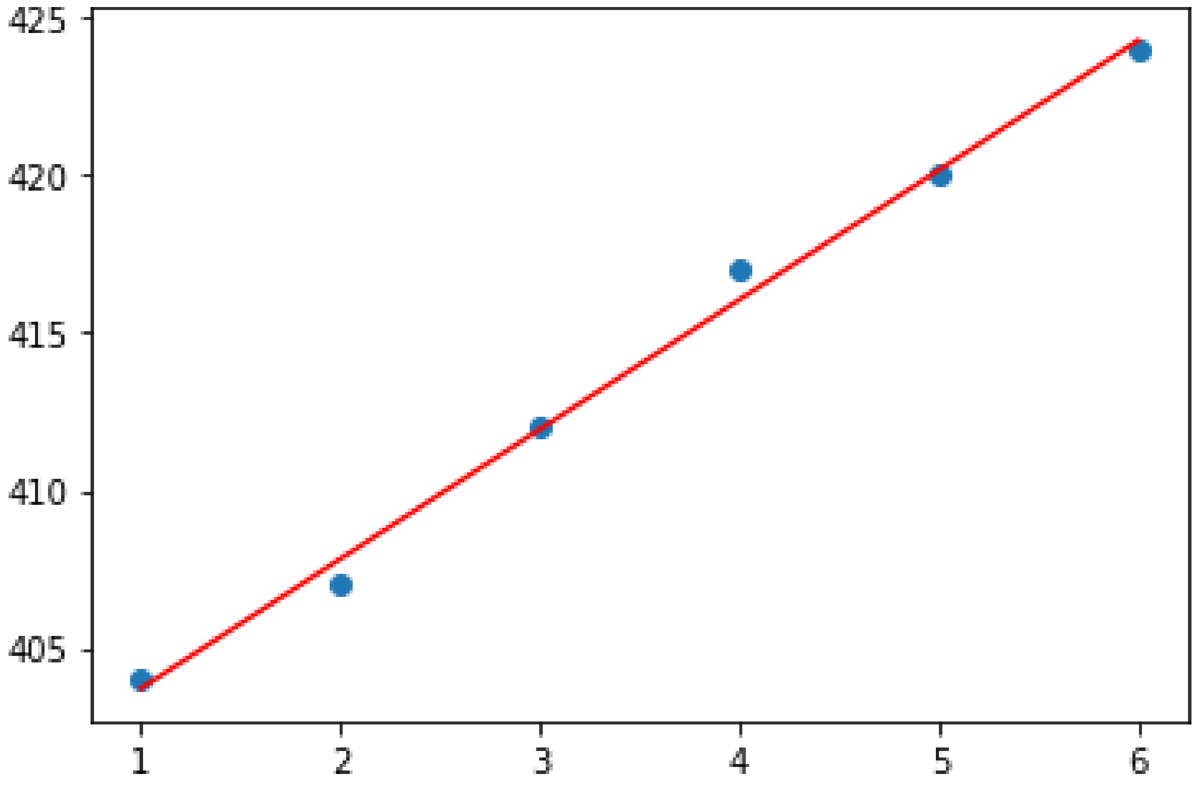
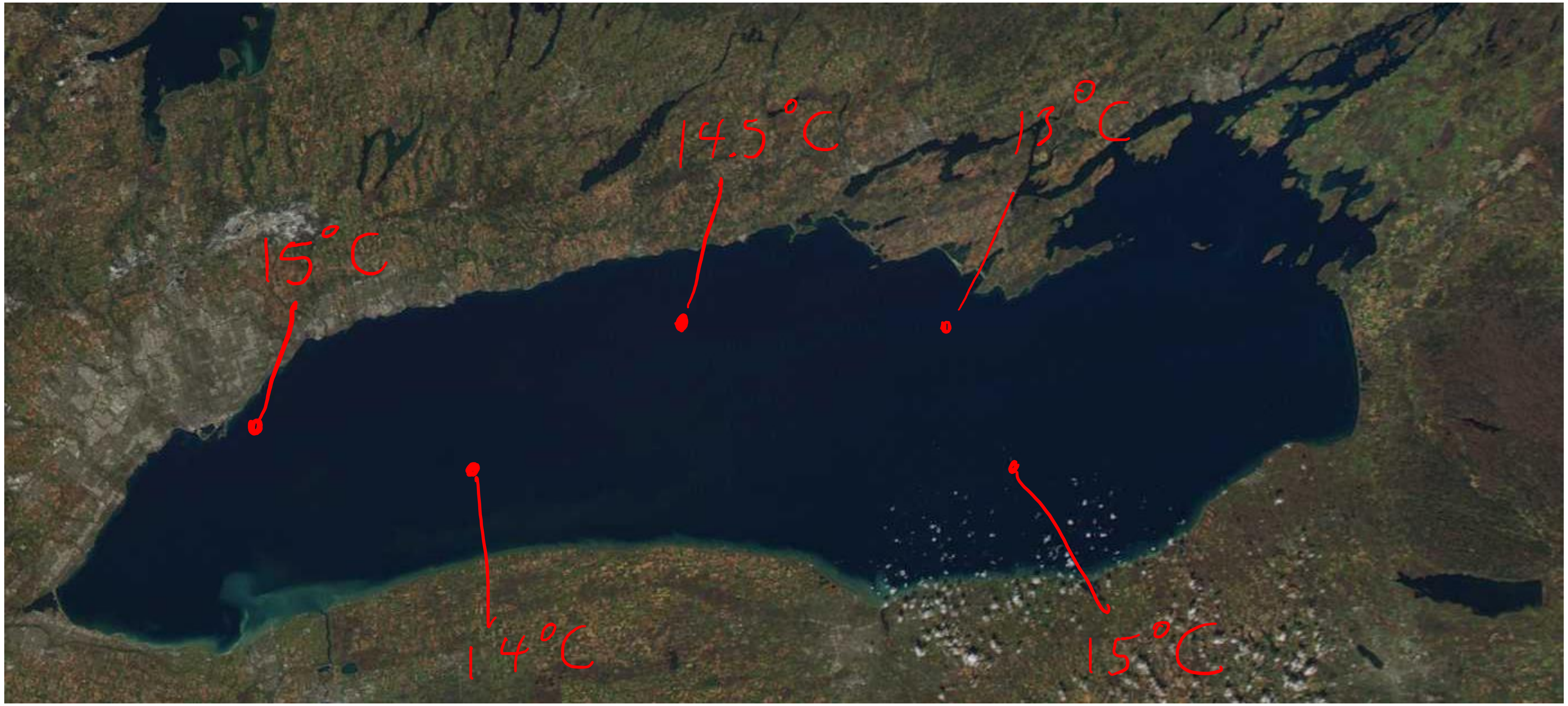
Single variable linear regression

- Given samples of the dependent variable $y_1, \dots, y_n$ at values of the independent variable $x_1, \dots, x_n$, we want to find the linear model $f(x) = mx + b$ such that $y_i \approx f(x_i)$, the "best-fit" line.

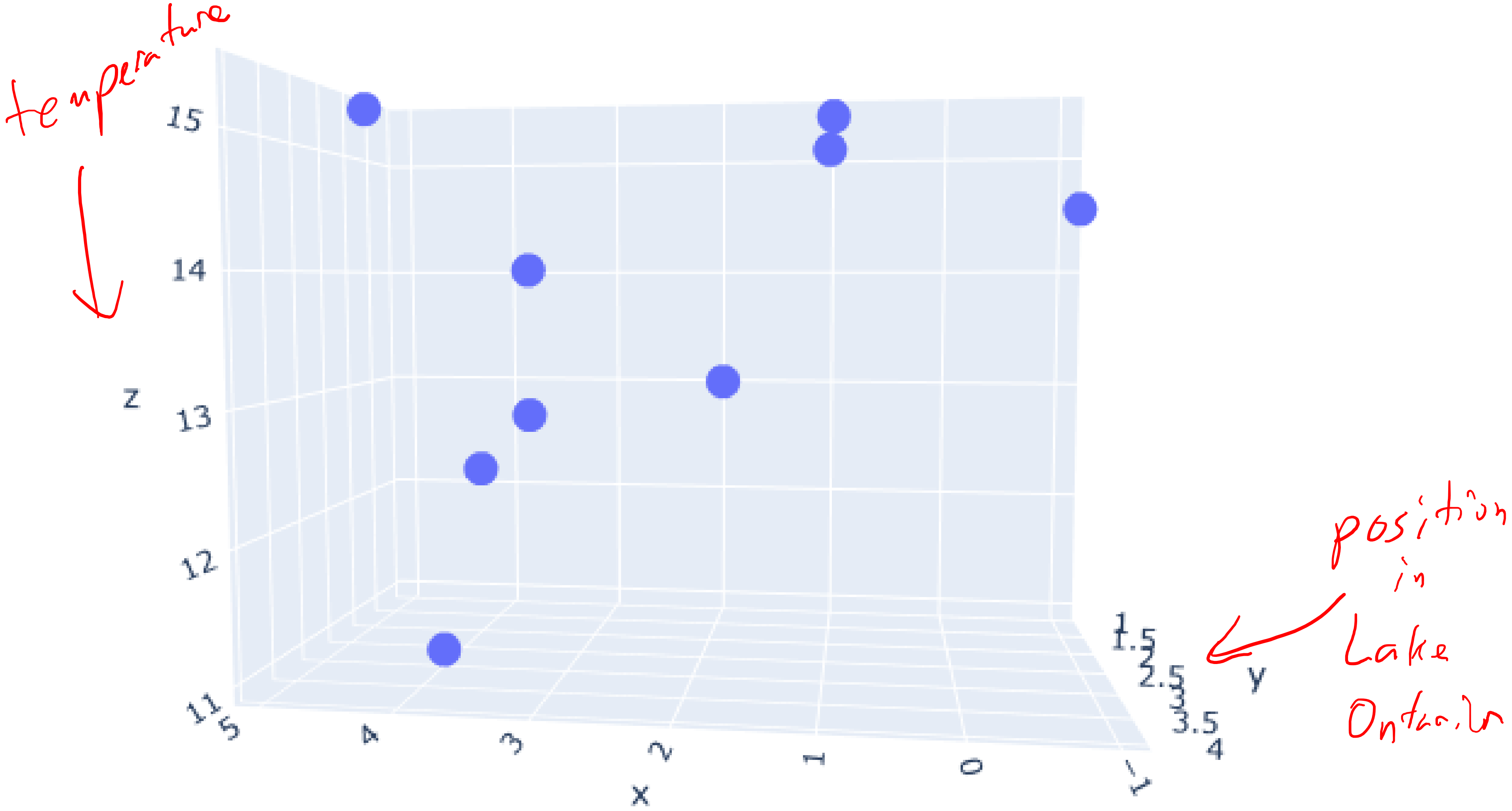


Two-variable linear regression

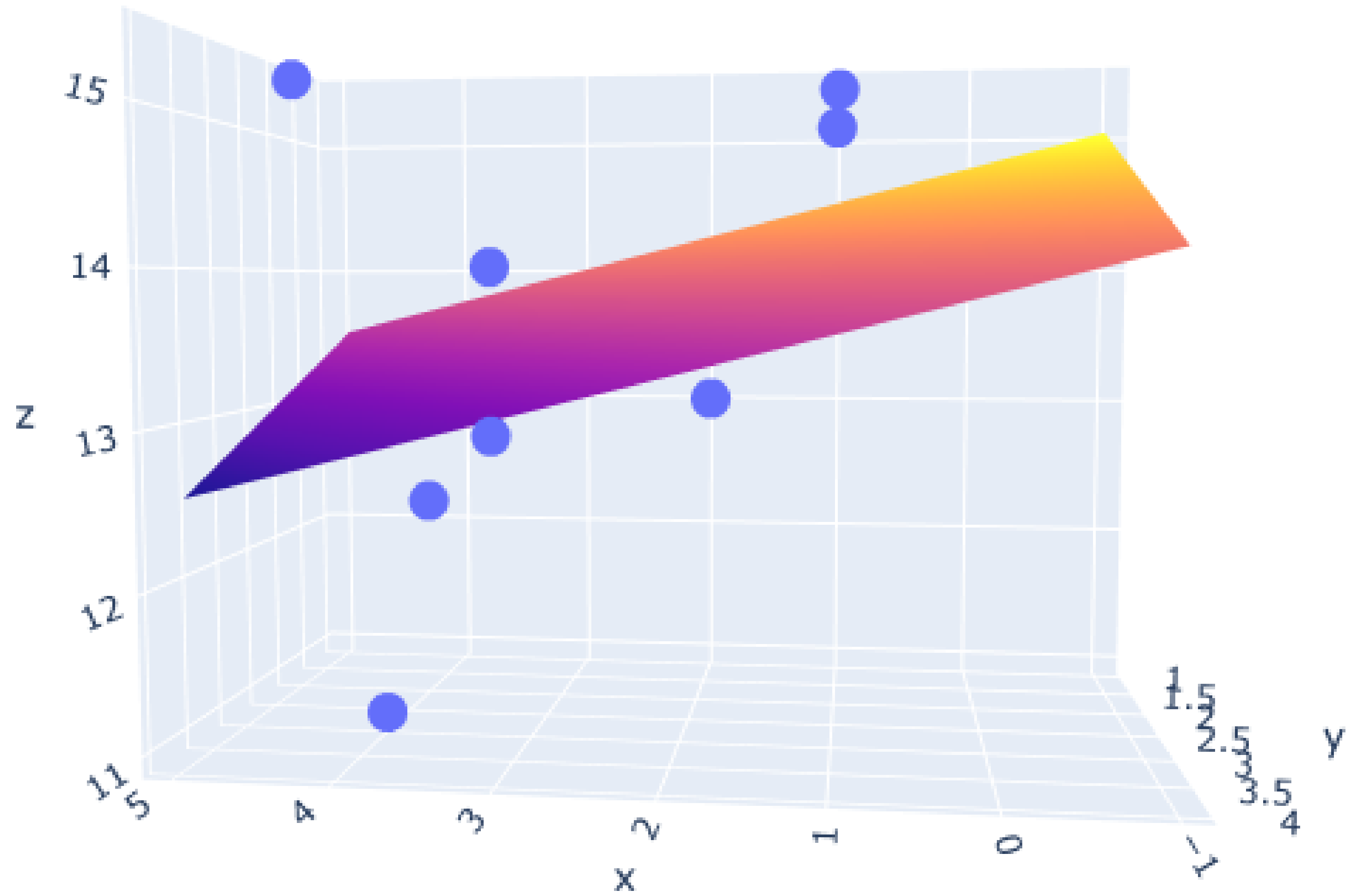
- What if we have multiple independent variables?
- Suppose we are measuring the water temperature in Lake Ontario, and want to know how the temperature varies as a function of location



3D Scatter Plot of temperatures



Best-fit plane

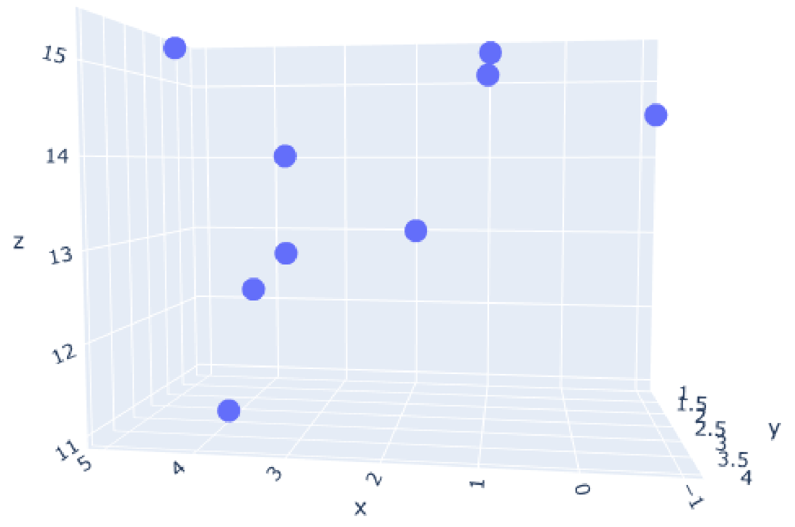


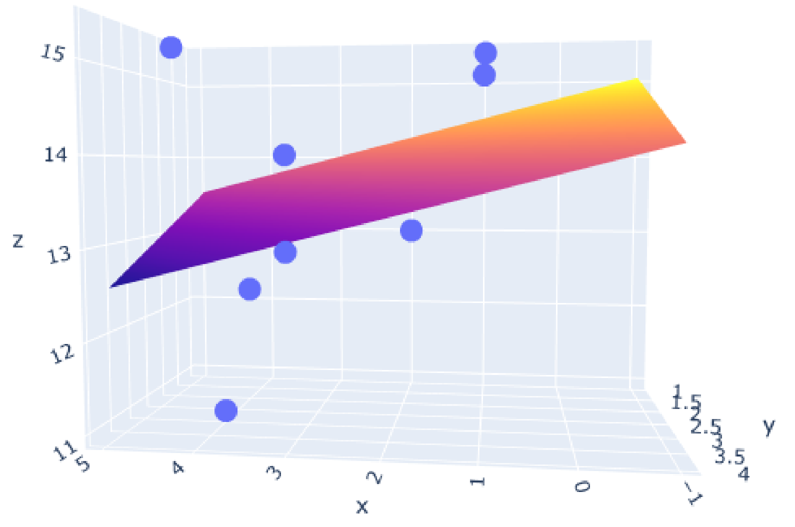
Two-variable linear regression

- Let x and y be the independent variables. Let z be the dependent variable. Given samples $z_1, \ldots, z_n$ at values $(x_1, y_1), \ldots, (x_n, y_n)$, we want the linear model

$$f(x, y) = m_1 x + m_2 y + b$$

such that $z_i \approx f(x_i, y_i)$, the "best-fit" plane.





Multilinear regression

- One independent variable, one dependent variable

Model: $f(x) = mx + b$

- Two independent variables, one dependent variable

Model: $f(x,y) = m_1 x + m_2 y + b$ $\quad f: \mathbb{R}^2 \to \mathbb{R}$

$\iff f\left(\begin{bmatrix} x \\ y \end{bmatrix}\right) = \begin{bmatrix} m_1 & m_2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} + b$

- Many independent variables, one dependent variable

Model: $f\left(\begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}\right) = \begin{bmatrix} m_1 & \cdots & m_n \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} + b$ $\quad f: \mathbb{R}^n \to \mathbb{R}$

$f: \mathbb{R}^n \to \mathbb{R}^p$

- Can also have many independent variables, many dependent…

Try it out

- You are measuring the temperature of Lake Ontario as a function of location. You get the following data:

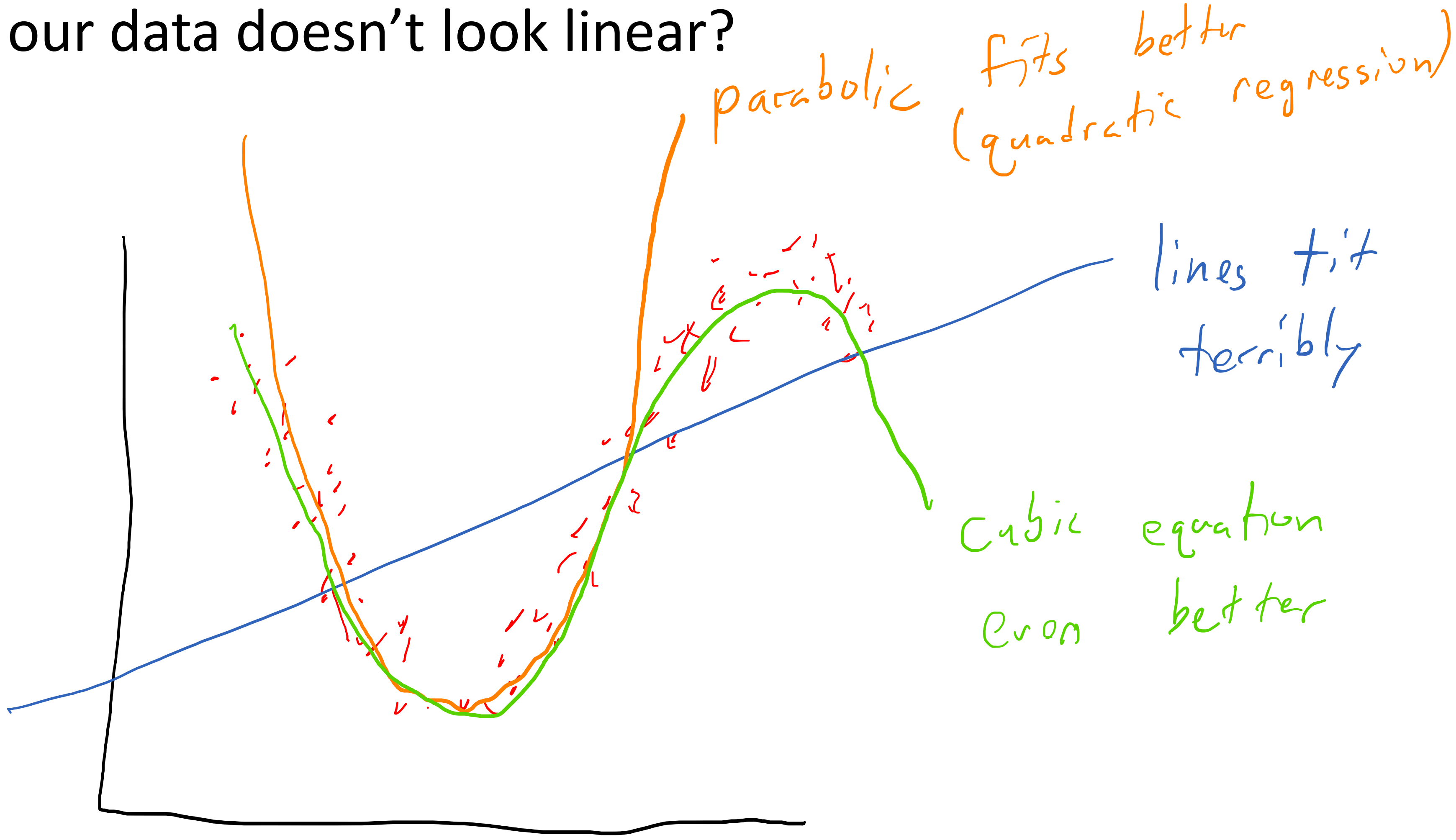
Longitude	Latitude	Temperature
76.5 W	43.5 N	12.2
76.5 W	43.9 N	12.1
77.0 W	43.6 N	11.6
77.0 W	43.8 N	11.5
78.0 W	43.3 N	13.7
78.0 W	43.7 N	13.1
79.5 W	43.8 N	12.3
79.5 W	43.9 N	12.1

A: 12.06
B: 12.35
C: 12.54
D: 12.89
E: None of the above

- The GPS coordinates for the lake near Toronto are 43.6 N, 79.3 W. What do you predict the lake water temperature to be near Toronto?

Nonlinear regression

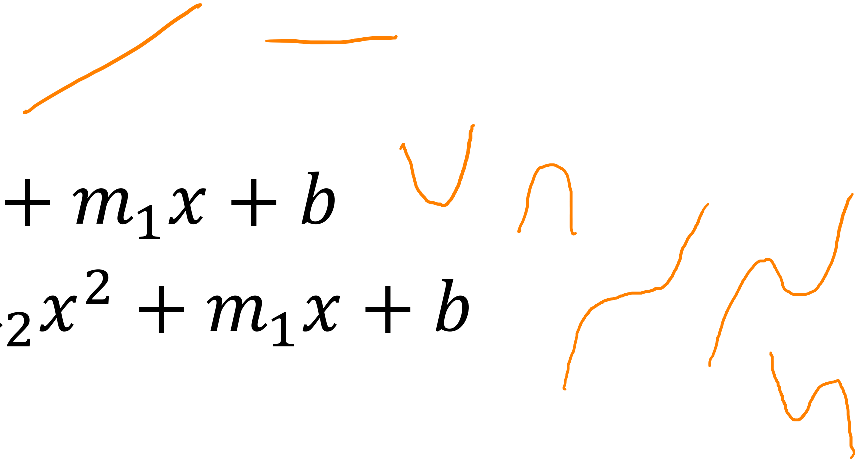
- What if our data doesn't look linear?



Different types of regression

- Linear regression: $f(x) = mx + b$
- Quadratic regression: $f(x) = m_2x^2 + m_1x + b$
- Cubic regression: $f(x) = m_3x^3 + m_2x^2 + m_1x + b$
- Polynomial regression of degree n:

$$f(x) = b + \sum_{i=1}^{n} m_i x^i$$



- Exponential regression: $f(x) = c_1 e^{c_2 x}$
- Power dependencies: $f(x) = c_1 x^{c_2}$

Convert nonlinear to multilinear

Quadratic: $f(x) = m_2 x^2 + m_1 x + b$

Let $y = x^2$ $\quad f(x,y) = m_2 y + m_1 x + b$

x	$y=x^2$	$z=x^3$	$f(x)$
1	1	1	0.1
2	4	8	5.2
-1	1	-1	6.9
4	16	64	4.2

Cubic: $f(x) = m_3 x^3 + m_2 x^2 + m_1 x + b$

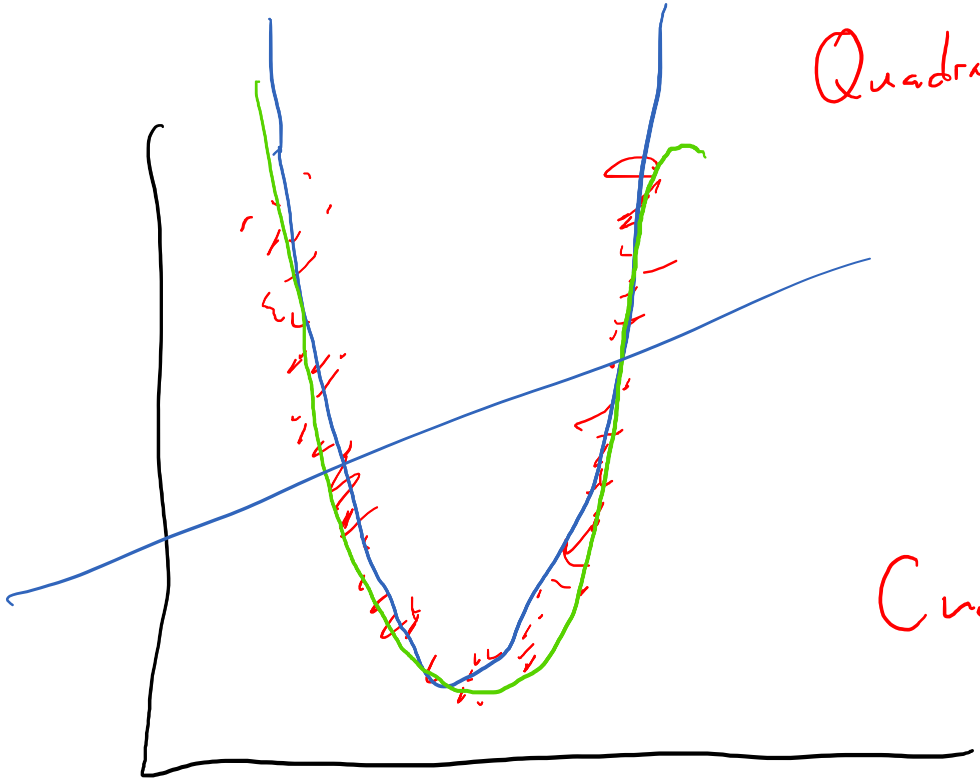
Let $x = x$, $y = x^2$, $z = x^3$

$$f\left(\begin{bmatrix} x \\ y \\ z \end{bmatrix}\right) = \begin{bmatrix} m_1 & m_2 & m_3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} + b$$

Intuition guess

- Linear vs. Quadratic vs Cubic: which model will have smaller Mean Square Error for the following data:

Quadratic: $f(x) = m_2 x^2 + m_1 x + b$



A: Linear
B: Quadratic
C: Cubic
D: Same error for All
E: None of the above

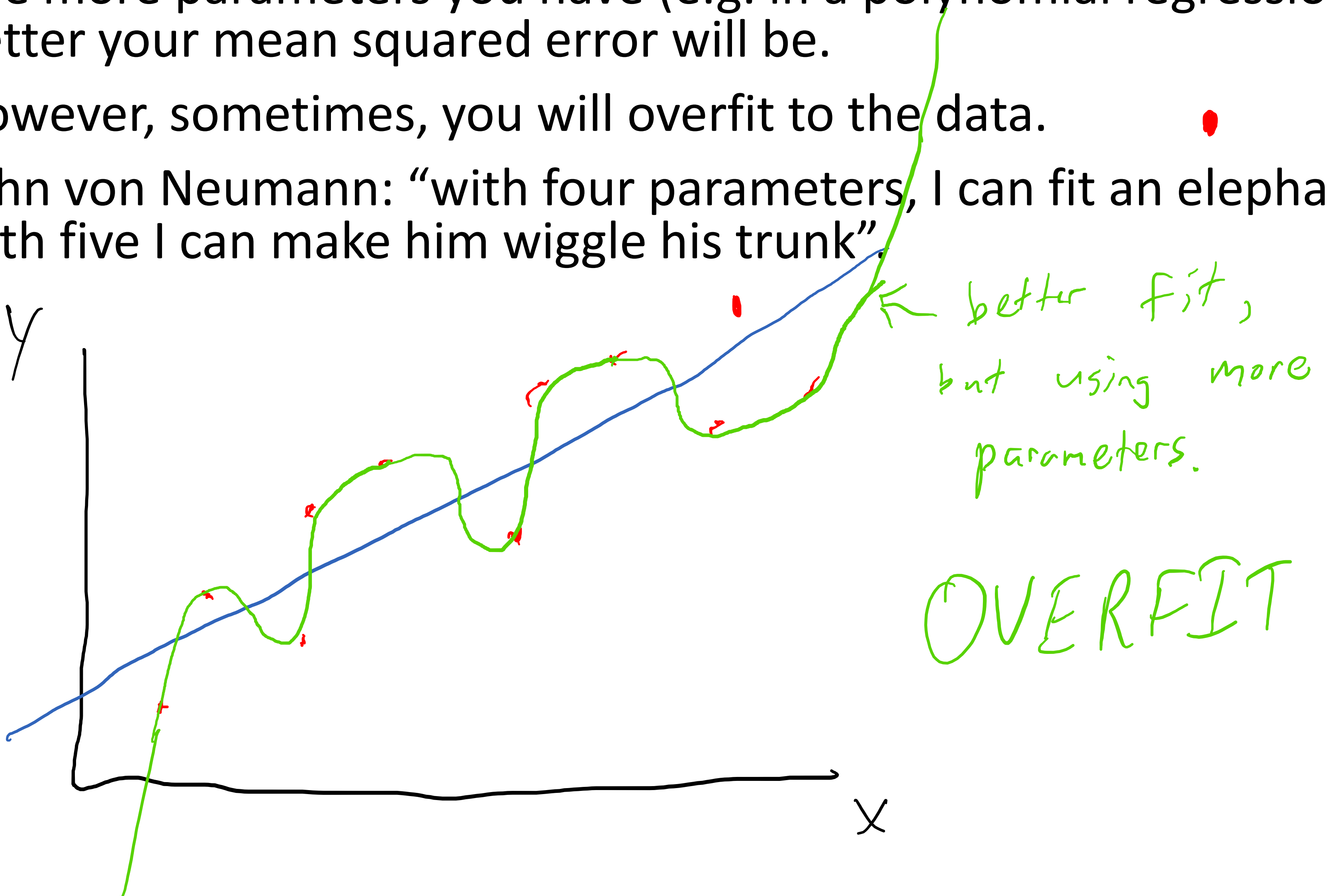
Cubic: $f(x) = m_3 x^3 + m_2 x^2 + m_1 x + b$

What if $m_3 = 0$?

For the same data, cubic will always have no higher error than quadratic.

Be careful about too many parameters

- The more parameters you have (e.g. in a polynomial regression), the better your mean squared error will be.
- However, sometimes, you will overfit to the data.
- John von Neumann: "with four parameters, I can fit an elephant, and with five I can make him wiggle his trunk".



Exponential regression

Exponential:

$$f(x) = c_1 e^{c_2 x}$$

$$\ln f(x) = \ln c_1 e^{c_2 x} = \ln c_1 + \ln e^{c_2 x}$$

$$= \ln c_1 + c_2 x$$

Let $z = \ln f(x)$, $m = c_2$, $b = \ln c_1$

$$\Rightarrow z = mx + b$$

$$\left(f(x) = e^{z},\ c_2 = m,\ c_1 = e^{b} \right)$$

x	$f(x)$

$\longrightarrow$

x	$\ln f(x)$

Power dependencies

$$f(x) = c_1 x^{c_2}$$

$$\ln f(x) = \ln c_1 + \ln x^{c_2} = \ln c_1 + c_2 \ln x$$

Let $z = \ln f(x)$, $m = c_2$, $y = \ln x$, $b = \ln c_1$

$f(x) = e^z$, $x = e^y$, $c_1 = e^b$

$$z = my + b$$ ← linear regression problem

x (ind.)	$f(x)$ (dep.)

→

$y = \ln x$ (ind.)	$z = \ln f(x)$ (dep.)

↳ Log Log plots