Ch 6.1: Subset Selection

Lecture 16 - CMSE 381

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Weds, Oct 9, 2024

Announcements

Last time

- k-fold CV for Classification

Covered in this lecture

- Subset selection
- Forward and Backward Selection

Announcements:

- HW #4 Due Tonight!

Lec #	Date			Reading	HW
12	Mon	9/30	Leave one out CV	5.1.1, 5.1.2	
13	Wed	10/2	k-fold CV	5.1.3	
14	Fri	10/4	More k-fold CV,	5.1.4-5	
15	Mon	10/7	k-fold CV for classification	5.1.5	
16	Wed	10/9	Subset selection	6.1	HW #4 Due Weds 10/9
17	Fri	10/11	Shrinkage: Ridge	6.2.1	
18	Mon	10/14	Shrinkage: Lasso	6.2.2	
19	Wed	10/16	Dimension Reduction	6.3	
20	Fri	10/18	Overflow, Possibly more dimension reduction?		HW #5 Due Fri 10/18
	Mon	10/21	No class - Fall break		
	Wed	10/23	**Review**		
	Fri	10/25	**Midterm #2**		

Section 1

Last time

Goals of fitting a given model

Up to now, we've focused on standard linear model: $Y = \beta_0 + \beta_1 X_1 + \cdots + \beta_p X_p + \varepsilon$ and done least squares estimation.

Prediction accuracy

Goals of fitting a given model

Up to now, we've focused on standard linear model: $Y = \beta_0 + \beta_1 X_1 + \cdots + \beta_p X_p + \varepsilon$ and done least squares estimation.

Model Interpretability

Section 2

Best Subset Selection

Too many variables

All subsets of 4 variables ($2^4 = 16$)

- $\emptyset$

- X_1
- X_2
- X_3
- X_4

- X_1 X_2
- X_1 X_3
- X_1 X_4
- X_2 X_3
- X_2 X_4
- X_3 X_4

- X_1 X_2 X_3
- X_1 X_2 X_4
- X_1 X_3 X_4
- X_2 X_3 X_4

- X_1 X_2 X_3 X_4

One way of breaking this up

Algorithm 6.1 *Best subset selection*

1. Let $\mathcal{M}_0$ denote the *null model*, which contains no predictors. This model simply predicts the sample mean for each observation.

2. For $k = 1, 2, \ldots p$:

   (a) Fit all $\binom{p}{k}$ models that contain exactly k predictors.

   (b) Pick the best among these $\binom{p}{k}$ models, and call it $\mathcal{M}_k$. Here *best* is defined as having the smallest RSS, or equivalently largest R^2.

3. Select a single best model from among $\mathcal{M}_0, \ldots, \mathcal{M}_p$ using cross-validated prediction error, C_p (AIC), BIC, or adjusted R^2.

Calculate by hand

We train a model using four variables, X_1, X_2, X_3, X_4. We're interested in getting a subset of the variables to use. The following table shows the mean squared error and the MSE value computed for the model learned using each possible subset of variables.

	Training MSE (x10^7)	k-fold CV Testing Error
Null model	8.76	10.08
X1	8.63	9.98
X2	7.42	8.01
X3	8.16	8.3
X4	8.33	9.06
X1,X2	4.33	7.47
X1,X3	5.82	5.22
X1,X4	3.17	4.23
X2,X3	4.07	3.78
X2,X4	3.31	4.01
X3,X4	3.06	4.16
X1,X2,X3	3.08	5.49
X1,X2,X4	3.55	4.02
X1,X3,X4	2.97	4.23
X2,X3,X4	2.98	3.17
X1,X2,X3,X4	2.16	4.39

1. What subset of variables is found for each of the sets $\mathcal{M}_0, \mathcal{M}_1, \mathcal{M}_2, \mathcal{M}_3, \mathcal{M}_4$ when using best subset selection?
2. What subset of variables is returned using best subset selection?

Extra work space if it helps

	Training MSE (x10^7)	k-fold CV Testing Error
Null model	8.76	10.08
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- X_1
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Code to do this

Section 3

Forward Selection

What's the problem?

Forward Stepwise Selection

Algorithm 6.2 *Forward stepwise selection*

1. Let $\mathcal{M}_0$ denote the *null* model, which contains no predictors.
2. For $k = 0, \ldots, p-1$:
   (a) Consider all $p-k$ models that augment the predictors in $\mathcal{M}_k$ with one additional predictor.
   (b) Choose the *best* among these $p-k$ models, and call it $\mathcal{M}_{k+1}$. Here *best* is defined as having smallest RSS or highest R^2.
3. Select a single best model from among $\mathcal{M}_0, \ldots, \mathcal{M}_p$ using cross-validated prediction error, C_p (AIC), BIC, or adjusted R^2.

An example for Forward Stepwise Selection

- $\emptyset$

- X_1
- X_2
- X_3
- X_4

- $X_1\ X_2$
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Group work: by hand same example with forward example

We train a model using four variables, X_1, X_2, X_3, X_4. We're interested in getting a subset of the variables to use. The following table shows the mean squared error and the R^2 value computed for the model learned using each possible subset of variables.

	Training MSE (x10^7)	k-fold CV Testing Error
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1. What subset of variables is found for each of the sets $\mathcal{M}_0, \mathcal{M}_1, \mathcal{M}_2, \mathcal{M}_3, \mathcal{M}_4$ when using forward selection?
2. What subset of variables is returned using forward subset selection?

Extra work space if it helps

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- X_1 X_2 X_3 X_4

Pros and Cons of Forward Stepwise

Pros:

Cons:

Section 4

Backward Selection

Backward stepwise selection

Algorithm 6.3 *Backward stepwise selection*

1. Let $\mathcal{M}_p$ denote the *full* model, which contains all p predictors.
2. For $k = p, p-1, \dots, 1$:
   (a) Consider all k models that contain all but one of the predictors in $\mathcal{M}_k$, for a total of $k-1$ predictors.
   (b) Choose the *best* among these k models, and call it $\mathcal{M}_{k-1}$. Here *best* is defined as having smallest RSS or highest R^2.
3. Select a single best model from among $\mathcal{M}_0, \dots, \mathcal{M}_p$ using cross-validated prediction error, C_p (AIC), BIC, or adjusted R^2.

Pros and Cons of Backward Stepwise

Pros:

Cons:

TL;DR

Algorithm 6.1 *Best subset selection*

1. Let $\mathcal{M}_0$ denote the *null model*, which contains no predictors. This model simply predicts the sample mean for each observation.
2. For $k = 1, 2, \dots p$:
   (a) Fit all $\binom{p}{k}$ models that contain exactly k predictors.
   (b) Pick the best among these $\binom{p}{k}$ models, and call it $\mathcal{M}_k$. Here *best* is defined as having the smallest RSS, or equivalently largest R^2.
3. Select a single best model from among $\mathcal{M}_0, \dots, \mathcal{M}_p$ using cross-validated prediction error, C_p (AIC), BIC, or adjusted R^2.

- Modify step 2 with forward or backward selection
- Choose best model in step 3 using one of our adjusted training scores or CV

Next time

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