GEOMETRIC ANALYSIS OF $L2$ REGULARIZATION

Quadratic Taylor approx of the unregularized objective $\mathcal{R}_{\text{emp}}(\boldsymbol{\theta})$ around its minimizer $\hat{\boldsymbol{\theta}}$:

$$\tilde{\mathcal{R}}_{\text{emp}}(\boldsymbol{\theta}) = \mathcal{R}_{\text{emp}}(\hat{\boldsymbol{\theta}}) + \nabla_{\boldsymbol{\theta}} \mathcal{R}_{\text{emp}}(\hat{\boldsymbol{\theta}}) \cdot (\boldsymbol{\theta} - \hat{\boldsymbol{\theta}}) + \frac{1}{2}(\boldsymbol{\theta} - \hat{\boldsymbol{\theta}})^T \boldsymbol{H}(\boldsymbol{\theta} - \hat{\boldsymbol{\theta}})$$

where $\boldsymbol{H}$ is the Hessian of $\mathcal{R}_{\text{emp}}(\boldsymbol{\theta})$ at $\hat{\boldsymbol{\theta}}$

We notice:

- First-order term is 0, because gradient must be 0 at minimizer
- $\boldsymbol{H}$ is positive semidefinite, because we are at the minimizer

$$\tilde{\mathcal{R}}_{\text{emp}}(\boldsymbol{\theta}) = \mathcal{R}_{\text{emp}}(\hat{\boldsymbol{\theta}}) + \frac{1}{2}(\boldsymbol{\theta} - \hat{\boldsymbol{\theta}})^T \boldsymbol{H}(\boldsymbol{\theta} - \hat{\boldsymbol{\theta}})$$

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The minimum of $\tilde{\mathcal{R}}_{\text{emp}}(\boldsymbol{\theta})$ occurs where $\nabla_{\boldsymbol{\theta}}\tilde{\mathcal{R}}_{\text{emp}}(\boldsymbol{\theta}) = \boldsymbol{H}(\boldsymbol{\theta} - \hat{\boldsymbol{\theta}})$ is 0.
Now we $L2$-regularize $\tilde{\mathcal{R}}_{\text{emp}}(\boldsymbol{\theta})$, such that

$$\tilde{\mathcal{R}}_{\text{reg}}(\boldsymbol{\theta}) = \tilde{\mathcal{R}}_{\text{emp}}(\boldsymbol{\theta}) + \frac{\lambda}{2}\|\boldsymbol{\theta}\|_2^2$$

and solve this approximation of $\mathcal{R}_{\text{reg}}$ for the minimizer $\hat{\boldsymbol{\theta}}_{\text{ridge}}$:

$$\nabla_{\boldsymbol{\theta}}\tilde{\mathcal{R}}_{\text{reg}}(\boldsymbol{\theta}) = 0$$
$$\lambda\boldsymbol{\theta} + \boldsymbol{H}(\boldsymbol{\theta} - \hat{\boldsymbol{\theta}}) = 0$$
$$(\boldsymbol{H} + \lambda\boldsymbol{I})\boldsymbol{\theta} = \boldsymbol{H}\hat{\boldsymbol{\theta}}$$
$$\hat{\boldsymbol{\theta}}_{\text{ridge}} = (\boldsymbol{H} + \lambda\boldsymbol{I})^{-1}\boldsymbol{H}\hat{\boldsymbol{\theta}}$$

We see: minimizer of $L2$-regularized version is (approximately!) transformation of minimizer of the unpenalized version.
Doesn't matter whether the model is an LM – or something else!

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- As λ approaches 0, the regularized solution $\hat{\theta}_{\text{ridge}}$ approaches $\hat{\theta}$. What happens as λ grows?
- Because $\boldsymbol{H}$ is a real symmetric matrix, it can be decomposed as $\boldsymbol{H} = \boldsymbol{Q}\Sigma\boldsymbol{Q}^\top$, where Σ is a diagonal matrix of eigenvalues and $\boldsymbol{Q}$ is an orthonormal basis of eigenvectors.
- Rewriting the transformation formula with this:

$$
\begin{aligned}
\hat{\theta}_{\text{ridge}} &= \left(\boldsymbol{Q}\Sigma\boldsymbol{Q}^\top + \lambda\boldsymbol{I}\right)^{-1}\boldsymbol{Q}\Sigma\boldsymbol{Q}^\top\hat{\theta} \\
&= \left[\boldsymbol{Q}(\Sigma + \lambda\boldsymbol{I})\boldsymbol{Q}^\top\right]^{-1}\boldsymbol{Q}\Sigma\boldsymbol{Q}^\top\hat{\theta} \\
&= \boldsymbol{Q}(\Sigma + \lambda\boldsymbol{I})^{-1}\Sigma\boldsymbol{Q}^\top\hat{\theta}
\end{aligned}
$$

- So: We rescale $\hat{\theta}$ along axes defined by eigenvectors of $\boldsymbol{H}$. The component of $\hat{\theta}$ that is associated with the j-th eigenvector of $\boldsymbol{H}$ is rescaled by factor of $\frac{\sigma_j}{\sigma_j+\lambda}$, where σ_j is eigenvalue.

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First, $\hat{\theta}$ is rotated by $\mathbf{Q}^\top$, which we can interpret as projection of $\hat{\theta}$ on rotated coord system defined by principal directions of $\mathbf{H}$: