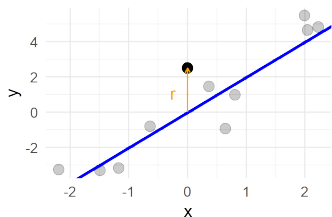
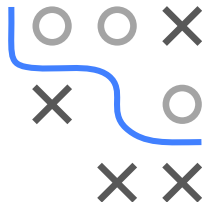


# Introduction to Machine Learning

## Advanced Risk Minimization

## Pseudo-Residuals and Gradient Descent



### Learning goals

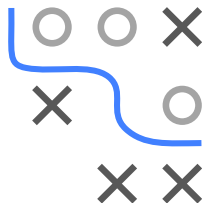
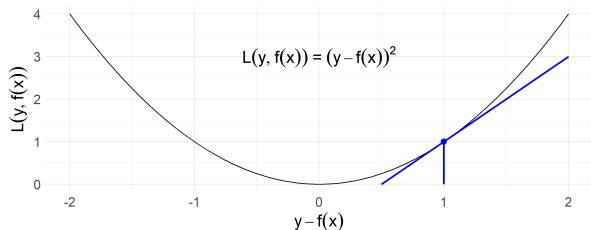
- Know the concept of pseudo-residuals
- Understand the relationship between pseudo-residuals and gradient descent

# PSEUDO-RESIDUALS

- In regression, residuals are defined as  $r := y - f(\mathbf{x})$ .
- We further define **pseudo-residuals** as the negative first derivatives of loss functions w.r.t.  $f(\mathbf{x})$

$$\tilde{r} := -\frac{\partial L(y, f(\mathbf{x}))}{\partial f(\mathbf{x})}.$$

- This definition also holds for score / probability based classifiers.
- Note that  $\tilde{r}$  depends on  $y$  and  $f(\mathbf{x})$  and  $L$ .

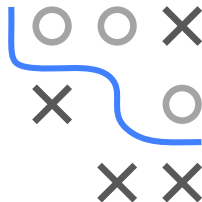
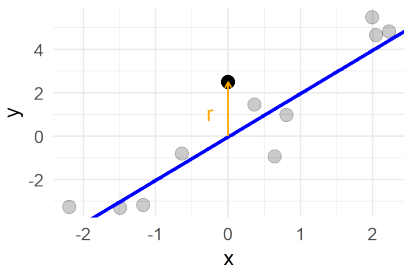


# BEST POINT-WISE UPDATE

Assume we have (partially) fitted a model  $f(\mathbf{x})$  to data  $\mathcal{D}$ .

Assume we could update  $f(\mathbf{x})$  point-wise as we like. For a fixed  $\mathbf{x} \in \mathcal{X}$ , the best point-wise update is the direction of the residual  $r = y - f(\mathbf{x})$

$$f(\mathbf{x}) \leftarrow f(\mathbf{x}) + r$$



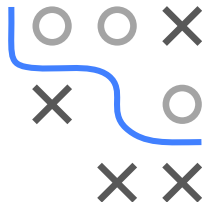
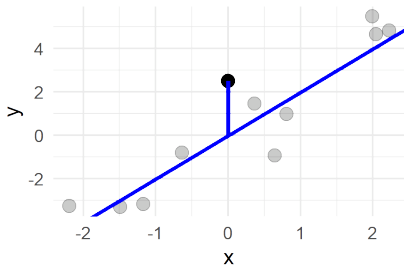
# BEST POINT-WISE UPDATE

Assume we have (partially) fitted a model  $f(\mathbf{x})$  to data  $\mathcal{D}$ .

Assume we could update  $f(\mathbf{x})$  point-wise as we like. For a fixed  $\mathbf{x} \in \mathcal{X}$ , the best point-wise update is the direction of the residual  $r = y - f(\mathbf{x})$

$$f(\mathbf{x}) \leftarrow f(\mathbf{x}) + r$$

The point-wise error at this specific  $\mathbf{x}$  becomes 0.



## APPROXIMATE BEST POINT-WISE UPDATE

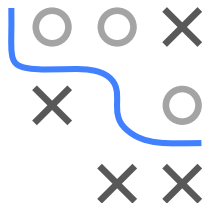
When applying gradient descent (GD) to compute a point-wise update of  $f(\mathbf{x})$ , we would go a step into the direction of the negative gradient

$$f(\mathbf{x}) \leftarrow f(\mathbf{x}) - \frac{\partial L(y, f(\mathbf{x}))}{\partial f(\mathbf{x})}.$$

which is the direction of the pseudo-residual

$$f(\mathbf{x}) \leftarrow f(\mathbf{x}) + \tilde{r}$$

Iteratively stepping towards the direction of the pseudo-residuals is the underlying idea of gradient boosting, which is a learning algorithm that will be covered in a later chapter.



# GD IN ML AND PSEUDO-RESIDUALS

- In GD, we move in the direction of the negative gradient by updating the parameters:

$$\theta^{[t+1]} = \theta^{[t]} - \alpha^{[t]} \cdot \nabla_{\theta} \mathcal{R}_{\text{emp}}(\theta) |_{\theta=\theta^{[t]}}$$

- This can be seen as approximating the unexplained information (measured by the loss) through a model update.
- Using the chain rule:

$$\begin{aligned} \nabla_{\theta} \mathcal{R}_{\text{emp}}(\theta) &= \sum_{i=1}^n \frac{\partial L(y^{(i)}, f)}{\partial f} \bigg|_{f=f(\mathbf{x}^{(i)} | \theta)} \cdot \nabla_{\theta} f(\mathbf{x}^{(i)} | \theta) \\ &= - \sum_{i=1}^n \tilde{r}^{(i)} \cdot \nabla_{\theta} f(\mathbf{x}^{(i)} | \theta). \end{aligned}$$

- Hence the update is determined by a loss-optimal directional change of the model output and a loss-independent derivate of  $f$ . This is a very flexible, nearly loss-independent formulation of GD.

