Predicting House Prices

When we saw regression before, we assumed there was some linear/polynomial function that produced the data. All we had to do was choose the right polynomial degree.
Predicting House Prices

What if instead, we didn’t try to find the global structure, but instead just tried to infer values using local information instead.

**Big Idea:** Use 1-nearest neighbor to predict the price of a house. Not actually a crazy idea, something realtors do sometimes!
1-NN Regression

**Input**: Query point: \( x_q \), Training Data: \( \mathcal{D} = \{(x_i, y_i)\}_{i=1}^n \)

\((x_{NN}, y_{NN}) = 1\text{NearestNeighbor}(x_q, \mathcal{D})\)

**Output**: \( y_{NN} \)

Where \( 1\text{NearestNeighbor} \) is the algorithm described yesterday to find the single nearest neighbor of a point.
The function learned by 1-NN is “locally constant” in each region nearest to each training point.

Can visualize this with a Voronoi Tessellation

- Shows all of the points that are “closest” to a particular training point
- Not actually computed in practice, but helps understand
Visualizing 1-NN Regression

Like last time, how you define “closest” changes predictions

Euclidean distance: $\sqrt{(x_1[x_1] - x_1[x_2])^2 + (x_1[x_2] - x_1[x_3])^2}$

Manhattan distance: $|x_1[x_1] - x_1[x_2]| + |x_1[x_2] - x_1[x_3]|$
1-NN Regression

Weaknesses
- Inaccurate if data is sparse
- Can wildly overfit

Not great at interpolating over large regions...

Fits can look quite wild... Overfitting?

Fit looks good for data dense in x and low noise
Can we use the same algorithm for classification? Yes!

Predict the class of the nearest neighbor. Besides that, exactly the same as regression.
Prevent Overfitting

The downfalls of 1-NN come from it relies too much on a single data point (the nearest neighbor), which makes it susceptible to noise in the data.

More reliable estimate if you look at more than one house!

\[\text{Input: Query point: } x_q, \text{ Training Data: } D = \{(x_i, y_i)\}_{i=1}^n\]
\[(x^{NN_1}, y^{NN_1}), ..., (x^{NN_k}, y^{NN_k}) = k\text{NearestNeighbor}(x_q, D, k)\]

\[\text{Output: } \hat{y}_q = \frac{1}{k} \sum_{j=1}^k y^{NN_j}\]
k-NN Regression

By using a larger \( k \), we make the function a bit less crazy

- Still discontinuous though (neighbor is either in or out)
- Boundaries are still sort of a problem
Issues with k-NN

While k-NN can solve some issues that 1-NN has, it brings some more to the table.

▪ Have to choose right value of k.
  - If k is too large, model is too simple

▪ Discontinuities matter in many applications
  - The error might be good, but would you believe a price jump for a 2640 sq.ft. house to a 2641 sq.ft. house?

▪ Seems to do worse at the boundaries still
Weighted k-NN

**Big Idea:** Instead of treating each neighbor equally, put more weight on closer neighbors.

Predict:

$$\hat{y}_q = \frac{\sum_{j=1}^{k} c_{q,NN_j} y_{NN_j}}{\sum_{j=1}^{k} c_{q,NN_j}}$$

Reads: Weight each nearest neighbor by some value $c_{q,NN_j}$

How to choose $c_{q,NN_j}$?

Want $c_{q,NN_j}$ to be **small** if $dist(x_q, x_{NN_j})$ is large.

Want $c_{q,NN_j}$ to be **large** if $dist(x_q, x_{NN_j})$ is small.
Kernels

Use a function called a **kernel** to turn distance into weight that satisfies the properties we listed before.

\[ c_{q,NN_j} = Kernel_\lambda \left( dist(x_q, x_{NN_j}) \right) \]

**Gaussian Kernel**

\[ Kernel_\lambda \left( dist(x_i, x_q) \right) = \exp \left( -\frac{dist(x_i, x_q)^2}{\lambda} \right) \]
Kernel Regression

We can take this one step farther, instead of just using a kernel to weight the k nearest neighbors, can use the kernel to weight all training points! This is called kernel regression.

\[
\hat{y}_q = \frac{\sum_{i=1}^{n} c_{q,i}y_i}{\sum_{i=1}^{n} c_{q,i}} = \frac{\sum_{i=1}^{n} \text{Kernel}_\lambda\left(\text{dist}(x_i,x_q)\right)y_i}{\sum_{i=1}^{n} \text{Kernel}_\lambda\left(\text{dist}(x_i,x_q)\right)}
\]
Visualizing Kernel Regression

This kernel has bounded support, only look at values $\pm \lambda$ away
Choose Bandwidth $\lambda$

Often, which kernel you use matters much less than which value you use for the bandwidth $\lambda$.

How to choose? Cross validation or a validation set to choose

- Kernel
- Bandwidth
- K (if using weighted k-NN, not needed for kernel regression)
In a few sentences, compare and contrast the following ML models.

- k-Nearest Neighbor Regression
- Weighted k-Nearest Neighbor Regression
- Kernel Regression
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Brain Break

10:36
Efficient Nearest Neighbors
Nearest neighbor methods are good because they require no training time (just store the data, compute NNs when predicting).

How slow can that be? Very slow if there is a lot of data!
- $\mathcal{O}(n)$ if there are $n$ data points.
- If $n$ is in the hundreds of billions, this will take a while...

There is not an obvious way of speeding this up unfortunately.

**Big Idea:** Sacrifice accuracy for speed. We will look for an approximate nearest neighbor to return results faster
Approximate Nearest Neighbor

Don’t find the exact NN, find one that is “close enough”. Many applications are okay with approximate answers

- The measure of similarity is not perfect
- Clients probably can’t tell the difference between the most similar book and a book that’s pretty similar.

We will use **locality sensitive hashing** to answer this approximate nearest neighbor problem.

High level approach

- Design an algorithm that yields a close neighbor with high probability
- These algorithms usually come with a “guarantee” of what probability they will succeed, won’t discuss that in detail but is important when making a new approximation algorithm.
Locality Sensitive Hashing (LSH) is an algorithm that answers the approximate nearest neighbor problem.

**Big Idea**
- Break the data into smaller bins based on how close they are to each other
- When you want to find a nearest neighbor, choose an appropriate bin and do an exact nearest neighbor search for the points in that bin.

More bins $\rightarrow$ Fewer points per bin $\rightarrow$ Faster search
More bin $\rightarrow$ More likely to make errors if we aren’t careful
How do we make the bins?

What if we pick some line that separates the data and then put them into bins based on the $Score(x)$ for that line?

Looks like classification, but we don’t have labelled data here. Will explain shortly how to find this line.
Binning

Put the data in bins based on the sign of the score (2 bins total)
Call negative score points bin 0, and the other bin 1 (**bin index**)

<table>
<thead>
<tr>
<th>2D Data</th>
<th>Sign(Score)</th>
</tr>
</thead>
<tbody>
<tr>
<td>$x_1 = [0, 5]$</td>
<td>-1</td>
</tr>
<tr>
<td>$x_2 = [1, 3]$</td>
<td>-1</td>
</tr>
<tr>
<td>$x_3 = [3, 0]$</td>
<td>1</td>
</tr>
<tr>
<td>...</td>
<td>...</td>
</tr>
</tbody>
</table>

Sign($\text{Score}(x)$) = -1

Sign($\text{Score}(x)$) = +1
Binning

Put the data in bins based on the sign of the score (2 bins total)
Call negative score points bin 0, and the other bin 1 (bin index)

When asked to find neighbor for query point, only search through points in the same bin!

This reduces the search time to $\frac{n}{2}$ if we choose the line right.
Create a table of all data points and calculate their bin index based on some chosen line

<table>
<thead>
<tr>
<th>2D Data</th>
<th>Sign(Score)</th>
<th>Bin index</th>
</tr>
</thead>
<tbody>
<tr>
<td>x₁ = [0, 5]</td>
<td>-1</td>
<td>0</td>
</tr>
<tr>
<td>x₂ = [1, 3]</td>
<td>-1</td>
<td>0</td>
</tr>
<tr>
<td>x₃ = [3, 0]</td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>...</td>
<td>...</td>
<td>...</td>
</tr>
</tbody>
</table>

Store it in a hash table for fast lookup

<table>
<thead>
<tr>
<th>Bin</th>
<th>0</th>
<th>1</th>
</tr>
</thead>
<tbody>
<tr>
<td>List containing indices of datapoints:</td>
<td>{1,2,4,7,...}</td>
<td>{3,5,6,8,...}</td>
</tr>
</tbody>
</table>

When searching for a point $x_q$:
- Find its bin index based on that line
- Search over the points in that bin
If we used LSH with this line, what would be the result returned for searching for the nearest neighbor of the green query point?
If we used LSH with this line, what would be the result returned for searching for the nearest neighbor of the green query point?
Some Issues

1. How do we find a good line that divides the data in half?
2. Poor quality solution: Points close together might be split up into separate bins
3. Large computation cost: Only dividing the points in half doesn't speed things up that much...
1. How to choose line?

Crazy Idea: Choose the line randomly!
- Choose a slope randomly between 0 and 90 degrees

How bad can randomly picking it be?
- If two points have a small cosine distance, it is unlikely that we will split them into different bins!
Some Issues

1. How do we find a good line that divides the data in half?
2. Poor quality solution: Points close together might be split up into separate bins
3. Large computation cost: Only dividing the points in half doesn’t speed things up that much...
Brain Break

11:05
More Bins

Can reduce search cost by adding more lines, increasing the number of bins.

For example, if we use 3 lines, we can make more bins!
LSH with Many Bins

Create a table of all data points and calculate their bin index based on some chosen lines. Store points in hash table indexed by all bin indexes

When searching for a point $x_q$:
- Find its bin index based on the lines
- Only search over the points in that bin
Imagine my query point was (2, 2)
This has bin index [0 1 0]

By using multiple bins, we have reduced the search time!

However, it’s more likely that we separate points from their true nearest neighbors since we do more splits 😐

- Often with approximate methods, there is a tradeoff between speed and accuracy.
The nice thing about LSH is we can actually tune this tradeoff by looking at nearby bins. If we spend longer searching, we are likely to find a better answer.

What does “nearby” mean for bins?

In practice, set some time “budget” and keep searching nearby bins until budget runs out.

<table>
<thead>
<tr>
<th>Bin</th>
<th>[0 0 0] = 0</th>
<th>[0 0 1] = 1</th>
<th>[0 1 0] = 2</th>
<th>[0 1 1] = 3</th>
<th>[1 0 0] = 4</th>
<th>[1 0 1] = 5</th>
<th>[1 1 0] = 6</th>
<th>[1 1 1] = 7</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data indices:</td>
<td>{1,2}</td>
<td>--</td>
<td>{4,8,11}</td>
<td>--</td>
<td>--</td>
<td>--</td>
<td>{7,9,10}</td>
<td>{3,5,6}</td>
</tr>
</tbody>
</table>

Next closest bins (flip 1 bit)
Locality Sensitive Hashing (LSH)

Pre-Processing Algorithm
- Draw \( h \) lines randomly
- For each data point, compute \( \text{Score}(x_i) \) for each line
- Translate the scores into binary indices
- Use binary indices as a key to store the point in a hash table

Querying LSH
- For query point \( x_q \) compute \( \text{Score}(x_q) \) for each of the \( h \) lines
- Translate scores into binary indices. Lookup all data points that have the same key.
- Do exact nearest neighbor search just on this bin.
- If there is more time in the computation budget, go look at nearby bins until this budget runs out.
Higher Dimensions

Pick random hyper-plane to separate points for points in higher dimensions.

Unclear how to pick $h$ for LSH and you can’t do cross-validation here (why?)
- Generally people use $h \approx \log(d)$
Recap

**Theme:** Use local methods for classification and regression and speed up nearest neighbor search with approximation methods.

**Ideas:**
- 1-NN Regression and Classification
- k-NN Regression and Classification
- Weighted k-NN vs Kernel Regression
- Locality Sensitive Hashing