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Abstract

We consider the problem of constructing nonlinear regression models with Gaussian basis functions, using lasso regularization. Regularization with a lasso penalty is advantageous in that it reduces some unknown parameters in linear regression models toward exactly zero. We propose imposing a weighted lasso penalty on a nonlinear regression model and thereby selecting the number of basis functions effectively. In order to select tuning parameters in the regularization method, we use model selection criteria derived from information-theoretic and Bayesian viewpoints. Simulation results demonstrate that our methodology performs well in various situations.

Key Words and Phrases: Basis expansion, Bayes approach, Information criterion, Lasso, Nonlinear regression, Regularization.

1 Introduction

The regularization or shrinkage method has been used widely for the solution of ill-posed problems arising in the use of maximum likelihood or least squares procedures, and it has been proved successful in several fields, including regression analysis and machine learning (see, e.g., Bishop, 2006; Hastie et al., 2001). It imposes a penalty with respect to parameters of objective functions that are utilized in optimization problems, and various kinds of penalties have been proposed (Candes and Tao, 2007; Fan and Li, 2001; Frank and Friedman, 1993).

One of the most commonly used penalty methods is ridge regression (Hoerl and Kennard, 1970), which imposes an $L_2$ norm penalty on regression coefficients. The Ridge regression achieves good prediction performance through a bias-variance trade-off. While
on the other hand, Tibshirani (1996) proposed imposing an $L_1$ norm on parameters, called a lasso. Owing to the nature of the $L_1$ penalty, the lasso encourages both shrinkage and automatic variable selection simultaneously in linear regression models, and it has been extended and applied in various fields, particularly in bioscience (Zou, 2006; Zou and Hastie, 2005).

In this paper, we consider applying lasso regularization to nonlinear regression models involving basis expansions, which are useful tools for analyzing data with complex structures. The essential idea behind basis expansions is to express a regression function as a linear combination of known functions, called basis functions (Bishop, 2006; Konishi and Kitagawa, 2008). Although Fourier series or $B$-splines are widely used as basis functions (de Boor, 2001; Imoto and Konishi, 2003), we employ Gaussian basis functions (Bishop, 1995) because they can be expressed in a simple form and can be easily applied to analyze a set of high-dimensional data including surface fitting data. Furthermore, Ando et al. (2008) have proposed using Gaussian basis functions with hyperparameter that controls the amount of overlapping among basis functions. They also discussed the efficiency of such nonlinear regression modeling.

When Gaussian basis functions are constructed for unequally spaced data, narrow basis functions with very small dispersions may be constructed, which can lead to unsmooth or unstable results if we employ these bases. We therefore apply lasso estimation, which allows us to avoid these effects on the basis functions by estimating their coefficients towards exactly zero. In this regard we adjust the weight of the lasso penalty so that the proper penalties are imposed on each basis function.

It is a crucial issue to determine the tuning parameters, including the number of basis functions, a smoothing parameter and a hyperparameter associated with Gaussian basis functions. Unlike ridge regression, the lasso is able to automatically select the number of basis functions. We consider selecting the remaining two tuning parameters using model selection criteria derived from information-theoretic and Bayesian viewpoints (Spiegelhalter et al., 2002). The proposed nonlinear modeling procedure is investigated by analyzing Monte Carlo simulations including curve fitting and surface fitting data. The results demonstrate the effectiveness of the proposed method in terms of prediction.
This paper is organized as follows. Section 2 describes the framework of basis expansions and Gaussian basis function models. In section 3 we present a new lasso penalty for nonlinear regression models. Section 4 provides model selection criteria for evaluating statistical models estimated by the regularization method with the proposed lasso penalty. In section 5 we investigate the performance of proposed nonlinear regression modeling techniques through Monte Carlo simulations. Some concluding remarks are presented in Section 6.

2 Gaussian basis function model

Suppose that we have \( n \) independent observations \( \{(y_\alpha, x_\alpha); \alpha = 1, 2, \cdots, n\} \), where \( y_\alpha \) are random response variables and \( x_\alpha \) are vectors of \( p \)-dimensional explanatory variables. We consider the regression model

\[
y_\alpha = u(x_\alpha) + \epsilon_\alpha, \quad \alpha = 1, 2, \cdots, n,
\]

(1)

where \( u(\cdot) \) is an unknown smooth function and \( \epsilon_\alpha \) are independently, normally distributed with mean zero and variance \( \sigma^2 \). It is assumed that the function \( u(\cdot) \) can be expressed as a linear combination of basis functions \( \phi_j(x) \) \( (j = 1, 2, \cdots, m) \) in the form

\[
u(x; w) = w_0 + \sum_{j=1}^{m} w_j \phi_j(x) = w^T \phi(x),
\]

(2)

where \( \phi(x) = (1, \phi_1(x), \cdots, \phi_m(x))^T \) is a vector of basis functions and \( w = (w_0, w_1, \cdots, w_m)^T \) is an unknown coefficient parameter vector. For a \( p \)-dimensional vector of explanatory variables \( x = (x_1, \cdots, x_p)^T \), Gaussian basis functions are given by

\[
\phi_j(x) = \exp \left( -\frac{||x - \mu_j||^2}{2h_j^2} \right), \quad j = 1, 2, \cdots, m,
\]

(3)

where \( \mu_j \) is a \( p \)-dimensional vector determining the center of the basis function, \( h_j^2 \) is a parameter that determines the dispersion and \( || \cdot || \) is the Euclidian norm. Unknown parameters in the regression model (1) include the coefficient parameters \( w_j \) \( (j = 1, \cdots, m) \), and the centers \( \mu_j \) and dispersion parameters \( h_j^2 \) required for Gaussian basis functions.

These parameters are generally determined in a two-stage procedure in order to avoid local minimum and identification problems (Moody and Darken, 1989). In the first stage,
the centers $\mu_j$ and dispersion $h_j^2$ are determined by using the k-means clustering algorithm. The data set of observations of the explanatory variables $\{x_1, \cdots, x_n\}$ are divided into $m$ clusters $\{C_1, \cdots, C_m\}$; then centers $\mu_j$ and dispersions $h_j^2$ are determined by

\[
\hat{\mu}_j = \frac{1}{n_j} \sum_{x_a \in C_j} x_a, \quad \hat{h}_j^2 = \frac{1}{n_j} \sum_{x_a \in C_j} ||x_a - \mu_j||^2, \tag{4}
\]

where $n_j$ is the number of observations included in the the $j$-th cluster $C_j$. Replacing $\mu_j$ and $h_j^2$ in equation (3) by $\hat{\mu}_j$ and $\hat{h}_j^2$ respectively, we obtain a set of $m$ basis functions

\[
\phi_j(x; \hat{\mu}_j, \hat{h}_j^2) = \exp \left( -\frac{||x - \hat{\mu}_j||^2}{2\hat{h}_j^2} \right), \quad j = 1, 2, \cdots, m. \tag{5}
\]

In the second stage, the coefficient parameters $w_j$ ($j = 0, 1, \cdots, m$) are estimated by the maximum penalized likelihood method. Details are described in section 3.

However, basis functions (5) often yield inadequate results because of the lack of overlapping among basis functions. In order to overcome this problem, Ando et al. (2008) proposed the use of Gaussian basis functions with a hyperparameter, i.e. functions of the form

\[
\phi_j(x; \hat{\mu}_j, \hat{h}_j^2, \nu) = \exp \left( -\frac{||x - \hat{\mu}_j||^2}{2\nu\hat{h}_j^2} \right), \quad j = 1, 2, \cdots, m, \tag{6}
\]

where $\nu$ is a hyperparameter that adjusts the dispersion of basis functions. Ando et al. (2008) showed that nonlinear models with these basis functions were effective in capturing the information from the data.

## 3 Estimation

For $n$ independent observations $\{(y_\alpha, x_\alpha); \alpha = 1, \cdots, n\}$, the nonlinear regression model based on Gaussian basis functions $\phi_j(x)$ ($j = 1, \cdots, m$) given in Section 2 is expressed as

\[
y_\alpha = w^T \phi(x_\alpha) + \epsilon_\alpha, \quad \alpha = 1, \cdots, n, \tag{7}
\]

where $\phi(x_\alpha) = (1, \phi_1(x_\alpha), \cdots, \phi_m(x_\alpha))^T$, $w = (w_0, w_1, \cdots, w_m)^T$ and $\epsilon_\alpha$ are error terms. If the error terms $\epsilon_\alpha$ are independently and normally distributed with mean 0 and variance $\sigma^2$, the nonlinear regression model (7) has a probability density function

\[
f(y_\alpha|x_\alpha; w, \sigma^2) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp \left[ -\frac{\{y_\alpha - w^T \phi(x_\alpha)\}^2}{2\sigma^2} \right], \quad \alpha = 1, \cdots, n. \tag{8}
\]
Then the maximum likelihood estimates of the coefficient vectors $\mathbf{w}$ and $\sigma^2$ are respectively given by

$$\hat{\mathbf{w}} = (\Phi^T \Phi)^{-1} \Phi^T \mathbf{y}, \quad \hat{\sigma}^2 = \frac{1}{n} (\mathbf{y} - \Phi \hat{\mathbf{w}})^T (\mathbf{y} - \Phi \hat{\mathbf{w}}),$$

where $\Phi = (\phi(x_1), \ldots, \phi(x_n))^T$ and $\mathbf{y} = (y_1, \ldots, y_n)$. However, when fitting a nonlinear model to data with a complex structure the maximum likelihood method often yields unstable estimates and leads to overfitting. We therefore estimate $\mathbf{w}$ and $\sigma^2$ by the method of regularization. Instead of using the log-likelihood function, we consider maximizing the penalized log-likelihood function

$$l_\lambda(\theta) = \sum_{\alpha=1}^{n} \log f(y_\alpha|x_\alpha; \mathbf{w}, \sigma^2) - n \lambda H(\mathbf{w}),$$

(9)

where $\theta = \{\mathbf{w}, \sigma^2\}$ and $\lambda$ is a smoothing parameter that controls the smoothness of the fitted model and $H(\mathbf{w})$ is a penalty function for $\mathbf{w}$.

One of the typical forms for the penalty function is the ridge penalty (Hoerl and Kennard, 1970), imposing an $L_2$ norm on the parameter $\mathbf{w}$, that is,

$$H(\mathbf{w}) = \frac{1}{2} \sum_{j=1}^{m} w_j^2 = \frac{1}{2} \mathbf{w}^T \mathbf{w}.$$  

(10)

Then, the maximum penalized likelihood estimates of $\mathbf{w}$ and $\sigma^2$ are respectively given by

$$\hat{\mathbf{w}} = (\Phi^T \Phi + n \lambda \hat{\sigma}^2 I_{m+1})^{-1} \Phi^T \mathbf{y}, \quad \hat{\sigma}^2 = \frac{1}{n} (\mathbf{y} - \Phi \hat{\mathbf{w}})^T (\mathbf{y} - \Phi \hat{\mathbf{w}}).$$

(11)

Note that these estimators depend on each other. Therefore, we provide an initial value for the variance $\sigma^2_{x(0)}$ first, then $\hat{\mathbf{w}}$ and $\hat{\sigma}^2$ are updated until convergence. The ridge estimators continuously shrink the coefficients as $\lambda$ increases.

Another type of penalty function is the lasso penalty (Tibshirani, 1996) given by

$$H(\mathbf{w}) = \sum_{j=1}^{m} |w_j|.$$  

(12)

When using the lasso penalty, if $\lambda$ is sufficiently large some coefficients are shrunk to exactly zero. Hence the lasso can be used as a regularization technique for variable selection, in particular for a linear regression model (Tibshirani, 1996).

The maximum penalized likelihood estimators utilizing basis expansions depend on the number of basis functions $m$, the smoothing parameter $\lambda$ and the hyperparameter
Fig. 1: Gaussian basis functions constructed for uniformly distributed predictors on [0, 1] (points). Solid lines are functions with comparatively too little dispersion; this is not the case for the dotted lines.

ν of Gaussian basis functions, and it is a crucial issue to select suitable values of these tuning parameters. When we apply the ridge penalty for $H(w)$ we have to select all three parameters using model selection criteria described in the next section, which may be computationally expensive. On the other hand, if we use the lasso penalty, it is expected that the number of basis functions $m$ can be selected automatically and appropriately at the same time as estimating the coefficient $w$, utilizing the property that some parameters are shrunk towards exactly zero.

Figure 1 shows Gaussian basis functions constructed for unequally spaced predictors. We observe that there are some bases with very small dispersions. In this case the ridge estimator is affected by these narrow basis functions directly, yielding unsmooth or unstable results. In contrast, the lasso estimates may effectively omit these basis functions and obtain smooth curves.

However, when we apply the ordinary lasso penalty (12) to nonlinear regression models, unfavorable results are obtained. Figure 2 plots estimated curves for $f(x) = \exp(-2x)$
Fig. 2: Estimated curves obtained by lasso regularization. Dotted curves depict the true functions, points depict observed values and solid curves depict the estimated functions with $\lambda = 0.01$ (left) and $\lambda = 0.19$ (right).

$\cos(3\pi \exp(x))$ given by the regularization method with the lasso penalty, when smoothing parameters are small and large. The result depicted in the left panel shows that, globally, the appropriate regularization is achieved; however, the resulting function is not smooth locally due to some narrow basis functions. On the other hand, whereas the estimated function depicted in the right panel is smoothed because the estimated coefficients for narrow basis functions are zero, excessive regularization has been imposed, and therefore in this situation a function that is too smooth is obtained.

In order to overcome this problem and obtain appropriately smooth functions, we propose a new lasso-type penalty which imposes a weighted $L_1$ penalty on each coefficient, given by

$$H(w) = \sum_{j=1}^{m} c_j |w_j|,$$

(13)

$$c_j = \begin{cases} 1 & (\bar{h}_j^2 \leq h_j^2) \\ \frac{\bar{h}_j^2}{h_j^2} & (\bar{h}_j^2 > h_j^2) \end{cases}, \quad \bar{h}^2 = \frac{1}{m} \sum_{k=1}^{m} h_k^2.$$

The weights $c_j$ ($j = 1, \cdots, m$) encourage coefficients of narrow basis functions to shrink towards exactly zero so that the estimated regression function captures the structure of the data. Similarly, Zou (2006) proposed the adaptive lasso, which imposes weights
on the penalty, giving an "oracle property" to estimates of the linear regression model. Shimamura et al. (2007) also considered another weighted lasso and applied it to graphical Gaussian models for estimating large gene networks from DNA microarray data.

The maximum penalized likelihood estimator $\hat{\theta} = (\hat{w}, \hat{\sigma}^2)^T$ with the penalty (13) is given by

$$\hat{\theta} = \arg \max_{w, \sigma^2} \left( \sum_{\alpha=1}^{n} \log f(y_\alpha | x_\alpha; w, \sigma^2) - n\lambda \sum_{j=0}^{m} c_j |w_j| \right).$$  \hspace{1cm} (14)

Since the lasso estimate is non-differentiable in $w$, it is difficult to obtain its analytical form. Here we apply the shooting algorithm (Fu, 1998) to the maximum penalized likelihood method using the weighted lasso penalty (13). The detailed algorithm is given in Appendix A.1. We obtain a statistical model by replacing the unknown parameter $\theta = (w, \sigma^2)^T$ with its corresponding estimator $\hat{\theta}$, that is,

$$f(y_\alpha | x_\alpha; \hat{w}, \hat{\sigma}^2) = \frac{1}{\sqrt{2\pi\hat{\sigma}^2}} \exp \left[ -\frac{(y_\alpha - \hat{w}^T \phi(x))^2}{2\hat{\sigma}^2} \right].$$  \hspace{1cm} (15)

4 Information criterion for model selection

The statistical model (15) estimated by the regularization method depends upon the number of basis functions $m$, the smoothing parameter $\lambda$ and the hyperparameter $\nu$ of the Gaussian basis functions, and it is a crucial issue to determine these values appropriately. Although there are several model selection criteria for evaluating statistical models estimated by the regularization method (Konishi and Kitagawa, 1996; Konishi et al., 2004), they cannot be directly applied to the lasso estimates since they need derivatives of penalized log-likelihood functions. On the other hand, Spiegelhalter et al. (2002) introduced a model evaluation criterion DIC for statistical models estimated by Bayesian estimation procedures such as posterior mean, mode and median. Since the lasso estimator is also considered to be a Bayesian estimators (Tibshirani, 1996), we can apply the DIC for the lasso estimates. Here, we describe the relationship between the lasso and Bayesian estimates.

Suppose that $w$ has a Laplace prior density

$$\pi(w_j) = \frac{nc_j \lambda}{2} \exp (-nc_j \lambda |w_j|) \quad (j = 0, 1, \cdots, m)$$  \hspace{1cm} (16)
and that $\sigma^2$ has a flat prior; then the posterior distribution of the parameter $\theta$ is obtained by

$$
\log \pi(w, \sigma^2 | y) = \log f(y | w, \sigma^2) - n\lambda \sum_{j=1}^{m} c_j |w_j| + C,
$$

where $C$ is a constant term with respect to $w$ and $\sigma$. Therefore, the maximum a posteriori (MAP) estimator corresponds to maximum penalized likelihood estimators (14). Similarly, when we use a normal prior instead of the Laplace density (16), we have ridge estimates (11) as a MAP estimator.

The DIC for evaluating the nonlinear regression model based on Gaussian basis functions estimated by the maximum penalized likelihood method with a lasso penalty (13) is given by

$$
\text{DIC} = -2 \log f(y | \hat{\theta}) + 2p_D,
$$

where $p_D$ is the effective number of parameters. Using the posterior density (17), Spiegelhalter et al. (2002) defined $p_D$ as follows:

$$
p_D = E_{\theta | y} \left[-2 \log f(y_a | x_a; \theta)\right] + 2 \log f(y_a | x_a; \hat{\theta}).
$$

Although it is generally difficult to derive $p_D$ analytically, we can apply the Gibbs sampling algorithm (Geman and Geman, 1984) which is a simple and widely applicable Markov Chain Monte Carlo method. Details of the algorithm are given in Appendix A.2. We select values of the smoothing parameter and the hyperparameter which minimize the DIC, then take the corresponding model as the optimal model to be the optimal one.

5 Numerical examples

In this section, Monte Carlo simulations were conducted to investigate the effectiveness of our proposed nonlinear regression modeling. Here, two simulation examples are considered: curve fitting and surface fitting.

5.1 Curve fitting

For the first study, repeated random samples $\{(x_\alpha, y_\alpha); \alpha = 1, \cdots, n\}$ with $n = 130$ were generated from a true regression model $y_\alpha = u(x_\alpha) + \epsilon_\alpha$. The design points $x_\alpha$ are
uniformly distributed in $[0,1]$ and the errors $\epsilon_n$ are independently, normally distributed with mean 0 and standard deviation $\tau = 0.1R_u$ with $R_u$ being the range of $u(x)$ over $x \in [0,1]$. We considered the following four cases for the true regression model:

(a) $u(x) = \exp(-2x) \cos(3\pi \exp(x))$,

(b) $u(x) = 1 - 39x + 201x^2 - 318x^3 + 158x^4$,

(c) $u(x) = \cos(3\pi x^4)$,

(d) $u(x) = 0.3 \exp \{-50(x - 0.3)^2\} + 0.7 \exp \{-250(x - 0.7)^2\}$.

We compared the performance of nonlinear regression models based on Gaussian basis functions estimated by the weighted lasso (13) (w-Lasso) with that of models estimated by the ordinary lasso (Lasso) and the ridge (Ridge). The smoothing parameter $\lambda$ and the hyperparameter $\nu$ for the Gaussian basis functions were selected using the model selection criterion DIC. Although the number of basis functions was set at $m = 29$, the weighted lasso and the ordinary lasso can automatically reduce it to the appropriate number, whereas the ridge does not. We performed 50 repetitions, then calculated averages of the mean square errors (AMSE) defined by $\text{MSE} = \sum_{n=1}^{n} \{u(x_n) - \hat{y}_n\}^2/n$ and standard deviations in order to assess the goodness of fit. Furthermore, we examined averages and standard deviations of the selected smoothing parameters mean $\lambda$ and SD $\lambda$ respectively.

Table 1 shows summaries of the simulation results (a) to (d). In almost all situations,
our proposed modeling procedure minimized the AMSE, thus improving the accuracy of prediction. Furthermore, the proposed method tends to select smaller values of smoothing parameters; that is, it employs more complex models than other methods.

5.2 Surface fitting

Next, we applied the modeling strategy to two-dimensional or surface data. We generated random samples \( \{ (y_\alpha, x_{1\alpha}, x_{2\alpha}) ; \alpha = 1, \ldots, n \} \) with \( n = 150 \) from a true model \( y_\alpha = u(x_{1\alpha}, x_{2\alpha}) + \epsilon_\alpha \), for three cases, where

\[
\begin{align*}
(e) \quad u(x_1, x_2) & = \sin(5x_1x_2) + \cos(3(x_1 + x_2)), \\
(f) \quad u(x_1, x_2) & = \sin(\pi x_1) + \cos(\pi x_2), \\
(g) \quad u(x_1, x_2) & = \frac{\sin(10\sqrt{x_1^2 + x_2^2})}{10\sqrt{x_1^2 + x_2^2}}.
\end{align*}
\]

and the design points were uniformly distributed in \([0,1] \times [0,1]\). The errors \( \epsilon_\alpha \) were independently, normally distributed with mean 0 and standard deviation \( \tau \), where the standard deviation was taken as \( \tau = 0.1R_u \) with \( R_u \) being the range of \( u(x_1, x_2) \) over \( (x_1, x_2) \in [0,1] \times [0,1] \).

We fitted the proposed nonlinear regression model, comparing the result of the ordinary lasso and the ridge estimator. Tuning parameters \( \lambda \) and \( \nu \) were selected by the model selection criterion DIC, and the number of basis functions \( m \) was taken as 39. Figure 3 compares true surfaces with fitted ones. We observe that our modeling strategy is effective in capturing the true data structures well. We also compared the mean squared errors \( \text{MSE} = \frac{\sum_{\alpha=1}^n \{ u(x_{1\alpha}, x_{2\alpha}) - \hat{y}_\alpha \}^2}{n} \).

Table 2 presents summaries of the simulation results form the surface fitting. These results were obtained by averaging over 50 Monte Carlo simulations. This table demonstrates that our method is superior to others in almost all cases in termes of the prediction accuracy. Similar to the results for curve fitting, the proposed method tends to select smaller smoothing parameters.
Fig. 3: Comparison of the true surfaces with estimated surfaces for simulation (e), (f) and (g).
Table 2: comparison of the mean squared errors for surface fitting.

<table>
<thead>
<tr>
<th>function</th>
<th>mean $\lambda$</th>
<th>SD $\lambda$</th>
<th>MSE</th>
<th>SD MSE</th>
</tr>
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<tr>
<td>(e) w-Lasso</td>
<td>$2.48 \times 10^{-3}$</td>
<td>$1.63 \times 10^{-3}$</td>
<td>$5.15 \times 10^{-3}$</td>
<td>$1.51 \times 10^{-3}$</td>
</tr>
<tr>
<td>Lasso</td>
<td>$4.48 \times 10^{-3}$</td>
<td>$3.12 \times 10^{-3}$</td>
<td>$5.29 \times 10^{-3}$</td>
<td>$1.52 \times 10^{-3}$</td>
</tr>
<tr>
<td>Ridge</td>
<td>$4.41 \times 10^{-3}$</td>
<td>$3.09 \times 10^{-3}$</td>
<td>$5.30 \times 10^{-3}$</td>
<td>$1.51 \times 10^{-3}$</td>
</tr>
<tr>
<td>(f) w-Lasso</td>
<td>$3.53 \times 10^{-3}$</td>
<td>$2.33 \times 10^{-3}$</td>
<td>$7.43 \times 10^{-3}$</td>
<td>$2.88 \times 10^{-3}$</td>
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<tr>
<td>Lasso</td>
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<td>$8.18 \times 10^{-3}$</td>
<td>$3.25 \times 10^{-3}$</td>
</tr>
<tr>
<td>Ridge</td>
<td>$6.76 \times 10^{-3}$</td>
<td>$4.78 \times 10^{-3}$</td>
<td>$8.21 \times 10^{-3}$</td>
<td>$3.21 \times 10^{-3}$</td>
</tr>
<tr>
<td>(g) w-Lasso</td>
<td>$6.23 \times 10^{-3}$</td>
<td>$4.20 \times 10^{-3}$</td>
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<td>$7.03 \times 10^{-3}$</td>
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<tr>
<td>Lasso</td>
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<tr>
<td>Ridge</td>
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<td>$4.07 \times 10^{-3}$</td>
<td>$2.22 \times 10^{-3}$</td>
<td>$7.24 \times 10^{-3}$</td>
</tr>
</tbody>
</table>

6 Concluding remarks

We have proposed a nonlinear regression modeling procedure that makes use of regularization. When we apply it to Gaussian basis expansions, we need to select multiple tuning parameters, which can be computationally expensive. Lasso regularization was applied in order to conduct proper smoothing and selection of basis functions. For the choice of tuning parameters, except for the number of basis functions, a model selection criterion DIC was derived using a Markov Chain Monte Carlo method. The ordinary lasso penalty has been extensively used in the framework of linear regression models; however, sufficient results have not been obtained for nonlinear regression models with Gaussian basis functions. The simulation results reported here demonstrate the effectiveness of the proposed modeling strategy in terms of prediction of the response variables.

A Appendix

A.1 Algorithm for deriving the lasso estimator

It is difficult to derive the lasso estimator analytically because of the inclusion of $L_1$ norm of parameters. Here we describe the details of the algorithm for obtaining the weighted lasso estimator. The algorithm is given in terms of the following steps:

**Step 1.** Start with initial values $w_{old} = (w_{0,old}, \ldots, w_{m,old})^T$ and $\sigma_{old}^2$.

**Step 2.** For $j = 1, \ldots, m$, if $\omega_{j,old}$ is 0 then $\omega_{j,new}$ is 0; otherwise update the coefficient
parameters using the following rules:

\[
    w_{0,\text{new}} = \frac{\sigma_{\text{old}}^2 S_0}{\phi_0(x)^T \phi_0(x)},
\]

\[
    w_{j,\text{new}} = \begin{cases} 
        \frac{\sigma_{\text{old}}^2 (S_0 - n\lambda)}{\phi_j(x)^T \phi_j(x)} & \text{if } S_0 > n\lambda \\
        \frac{\sigma_{\text{old}}^2 (S_0 + n\lambda)}{\phi_j(x)^T \phi_j(x)} & \text{if } S_0 < -n\lambda \\
        0 & \text{if } |S_0| \leq n\lambda,
    \end{cases}
\]

\[
    S_0 = \frac{\partial}{\partial w_i} \log f(y|w_{-i,\text{old}}, \sigma_{\text{old}}^2)|_{w_{j}=0}
\]

where \( w_{-j,\text{old}} = (w_{0,\text{new}}, w_{1,\text{new}}, \ldots, w_{j-1,\text{new}}, w_{j+1,\text{old}}, \ldots, w_{m,\text{old}})^T, \phi_j(x) = (\phi_j(x_1), \ldots, \phi_j(x_n))^T \) and, in particular, \( \phi_0(x) = (1, \ldots, 1)^T \). Then obtain updated values \( w_{\text{new}} = (w_{0,\text{new}}, \ldots, w_{m,\text{new}})^T \).

**Step 3.** Update the variance parameter by

\[
    \sigma_{\text{new}}^2 = \frac{1}{n} (y - \Phi w_{\text{new}})^T (y - \Phi w_{\text{new}}).
\]

**Step 4.** Repeat **Step 2** and **Step 3** until \( w \) and \( \sigma^2 \) converge.

### A.2 Random number generation from posterior distribution

It is necessary to sample from the posterior distribution in order to evaluating DIC numerically. We use Gibbs sampling similar to that in Park and Casella (2005) who used a Bayesian lasso. The Gibbs sampler algorithm is given by the following:

**Step 1.** Start with initial values \( w^{(0)} = (w_0^{(0)}, \ldots, w_m^{(0)})^T, \sigma^{2(0)} \) and let \( t = 1 \).

**Step 2.** For each \( i = 0, 1, \ldots, m \), generate random variable \( s \) from the exponential distribution with mean \( (nc_i \lambda)^2/2 \); then generate \( w_i^{(t)} \) from a normal distribution with mean \( \mu_i \) and variance \( \tau_i \) where

\[
    \mu_i = \frac{s \sum_{a=1}^n \{\phi_i(x_a)\}(y_a - w_i^{(t-1)} \phi(x_a)_{-i})}{s \sum_{a=1}^n \{\phi_i(x_a)\}^2 + \sigma^{2(t-1)}}, \quad \tau_i = \frac{s \sigma^{2(t-1)}}{s \sum_{a=1}^n \{\phi_i(x_a)\}^2 + \sigma^{2(t-1)}},
\]

\[
    \phi(x_a)_{-i} = (1, \phi_1(x_a), \ldots, \phi_{i-1}(x_a), \phi_{i+1}(x_a), \ldots, \phi_m(x_a))^T,
\]

\[
    w_{-i} = (w_0^{(t)}, \ldots, w_{i-1}^{(t)}, w_{i+1}^{(t-1)}, \ldots, w_m^{(t-1)})^T.
\]
Step 3. Generate $\sigma^2(t)$ from the inverse gamma distribution with shape parameter $n/2 - 1$, and scale parameter $(\mathbf{y} - \Phi \mathbf{w}^{(t)})^T(\mathbf{y} - \Phi \mathbf{w}^{(t)})/2$. Replace $t$ with $t + 1$, and return to Step 2.

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