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# Trading Variance Reduction with Unbiasedness: The Regularized Subspace Information Criterion for Robust Model Selection in Kernel Regression

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**A well-known result by Stein (1956) shows that in particular situations, biased estimators can yield better parameter estimates than their generally preferred unbiased counterparts. This letter follows the same spirit, as we will stabilize the unbiased generalization error estimates by regularization and finally obtain more robust model selection criteria for learning. We trade a small bias against a larger variance reduction, which has the beneficial effect of being more precise on a single training set. We focus on the subspace information criterion (SIC), which is an unbiased estimator of the expected generalization error measured by the reproducing kernel Hilbert space norm. SIC can be applied to the kernel regression, and it was shown in earlier experiments that a small regularization of SIC has a stabilization effect. However, it remained open how to appropriately determine the degree of regularization in SIC. In this article, we derive an unbiased estimator of the expected squared error, between SIC and the expected generalization error and propose determining the degree of regularization of SIC such that the estimator of the expected squared error is minimized. Computer simulations with artificial and real data sets illustrate that the proposed method works effectively for improving the precision of SIC, especially in the high-noise-level cases. We furthermore compare the proposed method to the original SIC, the cross-validation, and an empirical Bayesian method in ridge parameter selection, with good results.**

 

## 1 Introduction

Estimating the generalization capability of learning machines has been extensively studied so far because a good estimator of the generalization error can be used for model selection (Vapnik, 1982, 1995, 1998; Bishop, 1995; Devroye, Gyöfi, & Lugosi, 1996; Müller, Mika, Rätsch, Tsuda, & Schölkopf, 2001). Existing work for estimating the generalization error can be roughly classified into two approaches. One is to estimate the expected generalization error (e.g., Mallows, 1964, 1973; Akaike, 1974; Takeuchi, 1976; Sugiura, 1978; Craven & Wahba, 1979; Wahba, 1990; Murata, Yoshizawa, & Amari, 1994; Konishi & Kitagawa, 1996; Murata, 1998; Sugiyama & Ogawa, 2001; Sugiyama & Müller, 2002), and the other is to estimate the worst-case generalization error (e.g., Vapnik, 1995; Cherkassky, Shao, Mulier, & Vapnik, 1999; Cucker & Smale, 2002; Bousquet & Elisseeff, 2002). Both approaches have strong theoretical properties, for example, the accuracy of the estimators of the expected generalization error is theoretically guaranteed in the sense of asymptotic or exact unbiasedness,[1] or the validity of the estimators of the worst-case generalization error (i.e., upper bounds on the generalization error) is theoretically guaranteed with certain probability. So far, these methods have been successfully applied to various practical learning tasks.

However, unbiased estimators of the expected generalization error can have large variance, or the probabilistic upper bounds on the generalization error can be loose. For this reason, it is very important to reduce the variance of the unbiased estimators of the expected generalization error or tighten the probabilistic upper bounds on the generalization error. In this article, we focus on reducing the variance and propose a method for improving the precision of unbiased estimators of the expected generalization error by regularization. Since we are trying to shrink unbiased estimators of the expected generalization error, this work can be regarded as an application of the idea of the Stein estimator (Stein, 1956) to model selection.

So far, the variance of the unbiased estimators of the expected generalization error has been investigated (e.g., Felsenstein, 1985; Linhart, 1988; Shimodaira, 1997, 1998), in a context where the small differences in the values of Akaike's information criterion (AIC; Akaike, 1974) are not statistically significant.[2] These articles proposed using a set of "good" models whose values of AIC are relatively small rather than selecting the single best model that minimizes AIC. Although these studies pointed out to us the need to investigate the variance of the unbiased estimators of the expected gener-

[1] Here, the term *exact unbiasedness* is used for expressing ordinary unbiasedness (i.e., the expectation agrees with the true value for finite samples) in order to emphasize the contrast with asymptotic unbiasedness (the expectation converges to the true value as the number of samples goes to infinity).

[2] AIC is an asymptotic unbiased estimator of the expected generalization error measured by the Kullback-Leibler divergence.

alization error, they are not primarily intended to improve the precision of the estimators.

Tsuda, Sugiyama, and Müller (2002) gave a method for reducing the variance of the subspace information criterion (SIC; Sugiyama & Ogawa, 2001; Sugiyama & Müller, 2002) by introducing a regularization parameter to SIC.[3] It was experimentally shown that a small regularization of SIC highly contributes to stabilization. This work alluded to the possibility of obtaining more precise estimators of the expected generalization error. At the same time, it raised the question, so far unresolved, of how to appropriately determine the degree of regularization in regularized SIC (RSIC).

In this letter, we therefore propose a method for appropriately determining the degree of regularization in RSIC, such that the expected squared error between RSIC and the expected generalization error is minimized. However, we cannot do so directly, since the expected squared error includes the unknown expected generalization error. To cope with this problem, we derive an unbiased estimator of the expected squared error that can be calculated from the data and propose determining the degree of regularization in RSIC such that this estimator of the expected squared error is minimized.

Finally, we apply the proposed method to the ridge parameter selection in ridge regression. There are several interesting works that theoretically investigate the asymptotic optimality of the choice of the ridge parameter (Craven & Wahba, 1979; Wahba, 1985; Li, 1986). Although we believe that showing the asymptotic optimality of the proposed method may be possible, we are especially interested in the performance with finite samples. For this reason, we shall experimentally investigate the model selection performance of the proposed method in finite sample situations. Simulations with artificial and benchmark data sets show that our regularization approach contributes to improving the precision of SIC; it especially has a stabilizing effect for high noise, and consequently the model selection performance is improved.

The rest of this letter is organized as follows. The regression problem is formulated in section 2, and the derivation of SIC is briefly reviewed in section 3. Section 4 introduces RSIC and gives a method for determining the degree of regularization in RSIC. Computer simulations with artificial and real data sets are performed in section 5, illustrating how RSIC works. Finally, section 6 gives the conclusions and future prospects.

## 2 Problem Formulation

In this section, we formulate the regression problem of approximating a target function from training samples.

[3] SIC is an unbiased estimator of the expected generalization error measured by the reproducing kernel Hilbert space norm. As described by Sugiyama and Ogawa (2001), SIC can be regarded as an extension of Mallows's $C_L$ (Mallows, 1973).

Let us denote the learning target function by $f(\mathbf{x})$, which is a real-valued function of $d$ variables defined on a subset $\mathcal{D}$ of the $d$-dimensional Euclidean space $\mathbb{R}^d$. We are given a set of $n$ samples called the *training examples*. A training example consists of a sample point $\mathbf{x}_i$ in $\mathcal{D}$ and a sample value $y_i$ in $\mathbb{R}$. We consider the case that $y_i$ is degraded by unknown additive noise $\epsilon_i$, which is independently drawn from a normal distribution with mean zero and variance $\sigma^2$.[4] Then the training examples are expressed as

$$\{(\mathbf{x}_i, y_i) \mid y_i = f(\mathbf{x}_i) + \epsilon_i\}_{i=1}^n. \tag{2.1}$$

We assume that the unknown learning target function $f(\mathbf{x})$ belongs to a specified reproducing kernel Hilbert space (RKHS) $\mathcal{H}$.[5] The reproducing kernel of a functional Hilbert space $\mathcal{H}$, denoted by $K(\mathbf{x}, \mathbf{x}')$, is a bivariate function defined on $\mathcal{D} \times \mathcal{D}$ that satisfies the following conditions (see e.g., Aronszajn, 1950; Bergman, 1970; Saitoh, 1988, 1997; Wahba, 1990; Vapnik, 1998; Cristianini & Shawe-Taylor, 2000):

- For any fixed $\mathbf{x}'$ in $\mathcal{D}$, $K(\mathbf{x}, \mathbf{x}')$ is a function of $\mathbf{x}$ in $\mathcal{H}$.
- For any function $f$ in $\mathcal{H}$ and for any $\mathbf{x}'$ in $\mathcal{D}$, it holds that

$$\langle f(\cdot), K(\cdot, \mathbf{x}')\rangle_{\mathcal{H}} = f(\mathbf{x}'), \tag{2.2}$$

  where $\langle \cdot, \cdot \rangle_{\mathcal{H}}$ stands for the inner product in $\mathcal{H}$.

We will employ the following kernel regression model $\hat{f}(\mathbf{x})$,

$$\hat{f}(\mathbf{x}) = \sum_{i=1}^{n} \alpha_i K(\mathbf{x}, \mathbf{x}_i), \tag{2.3}$$

where $\{\alpha_i\}_{i=1}^n$ are parameters to be estimated from training examples. Let us denote the estimated parameters by $\{\hat{\alpha}_i\}_{i=1}^n$. We consider the case that the estimated parameters $\{\hat{\alpha}_i\}_{i=1}^n$ are given by linear combinations of sample values $\{y_i\}_{i=1}^n$. More specifically, letting

$$\mathbf{y} = (y_1, y_2, \ldots, y_n)^\top, \tag{2.4}$$

$$\hat{\boldsymbol{\alpha}} = (\hat{\alpha}_1, \hat{\alpha}_2, \ldots, \hat{\alpha}_n)^\top, \tag{2.5}$$

[4] The normality of the noise is not assumed in our previous works (Sugiyama & Ogawa, 2001; Sugiyama & Müller, 2002). We do assume the normality here because we are dealing with higher-order statistics. The discussion in this article may be generalized to any noise distributions where up to the fourth-order moments of the noise are known or can be estimated. However, for simplicity, we focus on the normal noise.

[5] In our early work (Sugiyama & Ogawa, 2001), only finite-dimensional RKHSs could be dealt with. However, this restriction has been completely removed by Sugiyama and Müller (2002). This article is based on the latter work, so we do not impose any restrictions on the choice of the RKHS—for example, infinite-dimensional RKHSs are also allowed.

where $^\top$ denotes the transpose of a vector (or a matrix), we consider the case that the estimated parameter vector $\hat{\boldsymbol{\alpha}}$ is given by

$$\hat{\boldsymbol{\alpha}} = \mathbf{X}\mathbf{y}, \tag{2.6}$$

where $\mathbf{X}$ is an $n$-dimensional matrix that does not depend on the noise $\{\epsilon_i\}_{i=1}^n$. The matrix $\mathbf{X}$, which we call the learning matrix, can be any matrix, but it is usually determined on the basis of a prespecified learning criterion. For example, in the case of ridge regression (Hoerl & Kennard, 1970), the learning matrix $\mathbf{X}$ is determined by minimizing the regularized training error

$$\min \left( \sum_{i=1}^{n} \left( \hat{f}(\mathbf{x}_i) - y_i \right)^2 + \lambda \sum_{j=1}^{n} \alpha_j^2 \right), \tag{2.7}$$

where $\lambda$ is a positive scalar called the ridge parameter. A minimizer of equation 2.7 is given by the following learning matrix,

$$\mathbf{X} = (\mathbf{K}^2 + \lambda \mathbf{I})^{-1}\mathbf{K}, \tag{2.8}$$

where $\mathbf{I}$ denotes the identity matrix and $\mathbf{K}$ is the so-called kernel matrix, that is, the $(i, j)$th element of $\mathbf{K}$ is given by

$$\mathbf{K}_{i,j} = K(\mathbf{x}_i, \mathbf{x}_j). \tag{2.9}$$

Note that Bayesian learning with a particular gaussian process prior yields the same learning matrix (see, e.g., Williams & Rasmussen, 1996; Williams, 1998; Cristianini & Shawe-Taylor, 2000). In the following sections, we focus on the above ridge regression for simplicity. However, all the discussions are valid for any learning matrix $\mathbf{X}$.

The purpose of regression is to obtain the optimal approximation $\hat{f}(\mathbf{x})$ to the unknown learning target function $f(\mathbf{x})$. For this purpose, we need a criterion that measures the closeness of two functions (i.e., the generalization measure). In this article, we measure the generalization error by the squared norm in the RKHS $\mathcal{H}$,

$$\|\hat{f} - f\|_{\mathcal{H}}^2, \tag{2.10}$$

where $\|\cdot\|_{\mathcal{H}}$ denotes the norm in the RKHS $\mathcal{H}$. Using the function space norm as the error measure is rather common in the field of function approximation (e.g., Daubechies, 1992; Donoho & Johnstone, 1994; Donoho, 1995). The use of the RKHS norm is advantageous in the machine learning context since we can measure various types of errors such as the interpolation error, the extrapolation error, the test error at points of interest, the error at

training sample points (Mallows, 1973), the error measured by a weighted norm in the frequency domain (Smola, Schölkopf, & Müller, 1998; Girosi, 1998), or the error measured by the Sobolev norm (Wahba, 1990). When unlabeled samples ($\{\mathbf{x}_j\}$ without $\{y_j\}$) are available in addition to the usual training examples $\{(\mathbf{x}_i, y_i)\}_{i=1}^n$, another advantage of RKHS is that we can use those unlabeled samples beneficially and in straightforward manner (Sugiyama & Ogawa, 2002; Tsuda et al., 2002). (For further discussions on this generalization measure, see Sugiyama & Müller, 2002).

As stated in section 1, we focus on estimating the expected generalization error,

$$J_0[\mathbf{X}] = \mathrm{E}_{\boldsymbol{\epsilon}} \|\hat{f} - f\|_{\mathcal{H}}^2, \tag{2.11}$$

where $\mathrm{E}_{\boldsymbol{\epsilon}}$ denotes the expectation over the noise $\{\epsilon_i\}_{i=1}^n$. Note that we do not take the expectation over the training sample points $\{\mathbf{x}_i\}_{i=1}^n$, which is often done in statistical learning frameworks (e.g., Akaike, 1974; Takeuchi, 1976; Murata et al., 1994; Konishi & Kitagawa, 1996; Murata, 1998). Thus, our framework is more data dependent. We denote the expected generalization error $J_0$ as a functional of the learning matrix $\mathbf{X}$ since under the above setting, specifying $\hat{f}$ is equivalent to specifying the learning matrix $\mathbf{X}$. In the following, we often omit $\mathbf{X}$ if it is not relevant.

As can be seen from equation 2.11, $J_0$ includes the unknown learning target function $f(\mathbf{x})$, so it cannot be directly calculated. The aim of this article is to give an estimator of equation 2.11 that can be calculated from the given data.

## 3 Brief Review of the Subspace Information Criterion

The subspace information criterion (SIC) (Sugiyama & Ogawa, 2001; Sugiyama & Müller, 2002) is an unbiased estimator of an essential part of the expected generalization error $J_0$. In this section, we briefly review the derivation of SIC.

Let $\mathcal{S}$ be the subspace spanned by $\{K(\mathbf{x}, \mathbf{x}_i)\}_{i=1}^n$, and let $f_{\mathcal{S}}(\mathbf{x})$ be the orthogonal projection of $f(\mathbf{x})$ onto $\mathcal{S}$. Then the expected generalization error $J_0$ is expressed by

$$J_0 = \mathrm{E}_{\boldsymbol{\epsilon}} \|\hat{f} - f_{\mathcal{S}}\|_{\mathcal{H}}^2 + \|f_{\mathcal{S}} - f\|_{\mathcal{H}}^2, \tag{3.1}$$

where the second term $\|f_{\mathcal{S}} - f\|_{\mathcal{H}}^2$ does not depend on $\hat{f}$. For this reason, we will ignore it and denote the first term by $J_1$:

$$J_1[\mathbf{X}] = \mathrm{E}_{\boldsymbol{\epsilon}} \|\hat{f} - f_{\mathcal{S}}\|_{\mathcal{H}}^2. \tag{3.2}$$

Since the projection $f_{\mathcal{S}}(\mathbf{x})$ belongs to $\mathcal{S}$, it can be expressed by

$$f_{\mathcal{S}}(\mathbf{x}) = \sum_{i=1}^{n} \alpha_i^* K(\mathbf{x}, \mathbf{x}_i), \tag{3.3}$$

where the parameters $\boldsymbol{\alpha}^* = (\alpha_1^*, \alpha_2^*, \ldots, \alpha_n^*)^\top$ are unknown.[6] For convenience, let us define the weighted norm in $\mathbb{R}^n$,

$$\|\boldsymbol{\alpha}\|_{\mathbf{K}}^2 = \langle \mathbf{K}\boldsymbol{\alpha}, \boldsymbol{\alpha} \rangle, \tag{3.4}$$

where the inner product $\langle \cdot, \cdot \rangle$ on the right-hand side is the ordinary Euclidean inner product in $\mathbb{R}^n$. Then $J_1$ is expressed as

$$J_1 = \mathrm{E}_{\boldsymbol{\epsilon}} \|\hat{\boldsymbol{\alpha}} - \boldsymbol{\alpha}^*\|_{\mathbf{K}}^2. \tag{3.5}$$

It is known that the above $J_1$ can be decomposed into the bias and variance terms (see e.g., Geman, Bienenstock, & Doursat, 1992; Heskes,1998):

$$J_1 = \|\mathrm{E}_{\boldsymbol{\epsilon}} \hat{\boldsymbol{\alpha}} - \boldsymbol{\alpha}^*\|_{\mathbf{K}}^2 + \mathrm{E}_{\boldsymbol{\epsilon}} \|\hat{\boldsymbol{\alpha}} - \mathrm{E}_{\boldsymbol{\epsilon}} \hat{\boldsymbol{\alpha}}\|_{\mathbf{K}}^2. \tag{3.6}$$

The variance term $\mathrm{E}_{\boldsymbol{\epsilon}} \|\hat{\boldsymbol{\alpha}} - \mathrm{E}_{\boldsymbol{\epsilon}} \hat{\boldsymbol{\alpha}}\|_{\mathbf{K}}^2$ can be expressed as

$$\mathrm{E}_{\boldsymbol{\epsilon}} \|\hat{\boldsymbol{\alpha}} - \mathrm{E}_{\boldsymbol{\epsilon}} \hat{\boldsymbol{\alpha}}\|_{\mathbf{K}}^2 = \sigma^2 \mathrm{tr}\left(\mathbf{K}\mathbf{X}\mathbf{X}^\top\right), \tag{3.7}$$

where $\mathrm{tr}\,(\cdot)$ denotes the trace of a matrix, that is, the sum of diagonal elements. Equation 3.7 implies that the variance term $\mathrm{E}_{\boldsymbol{\epsilon}} \|\hat{\boldsymbol{\alpha}} - \mathrm{E}_{\boldsymbol{\epsilon}} \hat{\boldsymbol{\alpha}}\|_{\mathbf{K}}^2$ in equation 3.6 can be calculated if the noise variance $\sigma^2$ is available. When $\sigma^2$ is unknown, one of the practical estimates is given as follows (see, e.g., Wahba, 1990; Gu, Heckman, & Wahba, 1992):

$$\hat{\sigma}^2 = \frac{\sum_{i=1}^{n} \left(\hat{f}(\mathbf{x}_i) - y_i\right)^2}{n - \mathrm{tr}\,(\mathbf{K}\mathbf{X})} = \frac{\|\mathbf{K}\mathbf{X}\mathbf{y} - \mathbf{y}\|^2}{n - \mathrm{tr}\,(\mathbf{K}\mathbf{X})}. \tag{3.8}$$

Note that $\|\cdot\|$ in the numerator on the right-hand side of equation 3.8 denotes the ordinary Euclidean norm in $\mathbb{R}^n$.

The bias term $\|\mathrm{E}_{\boldsymbol{\epsilon}} \hat{\boldsymbol{\alpha}} - \boldsymbol{\alpha}^*\|_{\mathbf{K}}^2$ in equation 3.6 is totally inaccessible since both $\mathrm{E}_{\boldsymbol{\epsilon}} \hat{\boldsymbol{\alpha}}$ and $\boldsymbol{\alpha}^*$ are unknown. The key idea of SIC is to assume that a linear unbiased estimate $\hat{\boldsymbol{\alpha}}_u$ of the unknown true parameter vector $\boldsymbol{\alpha}^*$ is available:

$$\mathrm{E}_{\boldsymbol{\epsilon}} \hat{\boldsymbol{\alpha}}_u = \boldsymbol{\alpha}^*, \tag{3.9}$$

[6] When $\{K(\mathbf{x}, \mathbf{x}_i)\}_{i=1}^n$ are linearly dependent, $\boldsymbol{\alpha}^*$ is not determined uniquely. In this case, we adopt the minimum norm one.

where $\hat{\boldsymbol{\alpha}}_u$ is given by

$$\hat{\boldsymbol{\alpha}}_u = \mathbf{X}_u \mathbf{y}. \tag{3.10}$$

Sugiyama and Müller (2002) proved that such $\mathbf{X}_u$ is given by

$$\mathbf{X}_u = \mathbf{K}^{\dagger}, \tag{3.11}$$

where $^{\dagger}$ denotes the Moore-Penrose generalized inverse. Using the unbiased estimate $\hat{\boldsymbol{\alpha}}_u$, the bias term $\|\mathrm{E}_{\boldsymbol{\epsilon}}\hat{\boldsymbol{\alpha}} - \boldsymbol{\alpha}^*\|_{\mathbf{K}}^2$ in equation 3.6 is expressed by

$$\begin{aligned}\|\mathrm{E}_{\boldsymbol{\epsilon}}\hat{\boldsymbol{\alpha}} - \boldsymbol{\alpha}^*\|_{\mathbf{K}}^2 = {} & \|\hat{\boldsymbol{\alpha}} - \hat{\boldsymbol{\alpha}}_u\|_{\mathbf{K}}^2 \\ & + 2\langle \mathbf{K}\mathrm{E}_{\boldsymbol{\epsilon}}(\hat{\boldsymbol{\alpha}} - \hat{\boldsymbol{\alpha}}_u), \mathrm{E}_{\boldsymbol{\epsilon}}(\hat{\boldsymbol{\alpha}} - \hat{\boldsymbol{\alpha}}_u) - (\hat{\boldsymbol{\alpha}} - \hat{\boldsymbol{\alpha}}_u)\rangle \\ & - \|\mathrm{E}_{\boldsymbol{\epsilon}}(\hat{\boldsymbol{\alpha}} - \hat{\boldsymbol{\alpha}}_u) - (\hat{\boldsymbol{\alpha}} - \hat{\boldsymbol{\alpha}}_u)\|_{\mathbf{K}}^2. \end{aligned} \tag{3.12}$$

However, the second and third terms on the right-hand side of equation 3.12 are still inaccessible since $\mathrm{E}_{\boldsymbol{\epsilon}}(\hat{\boldsymbol{\alpha}} - \hat{\boldsymbol{\alpha}}_u)$ is unknown, so we replace them by their expectations over the noise.

Then we have the SIC (Sugiyama & Ogawa, 2001; Sugiyama & Müller, 2002):[7]

$$\begin{aligned}\mathrm{SIC}_1[\mathbf{X}] = {} & \|(\mathbf{X} - \mathbf{X}_u)\mathbf{y}\|_{\mathbf{K}}^2 - \sigma^2 \mathrm{tr}\left(\mathbf{K}(\mathbf{X} - \mathbf{X}_u)(\mathbf{X} - \mathbf{X}_u)^{\top}\right) \\ & + \sigma^2 \mathrm{tr}\left(\mathbf{K}\mathbf{X}\mathbf{X}^{\top}\right). \end{aligned} \tag{3.13}$$

Note that the subscript 1 is added to SIC in order to emphasize that it is an estimator of $J_1$ (cf. section 4.1). It was shown that for any learning matrix $\mathbf{X}$, $\mathrm{SIC}_1$ is an unbiased estimator of $J_1$:

$$\mathrm{E}_{\boldsymbol{\epsilon}}\mathrm{SIC}_1[\mathbf{X}] = J_1[\mathbf{X}]. \tag{3.14}$$

## 4 Regularization Approach to Stabilizing SIC

SIC is an unbiased estimator of the essential generalization error $J_1$, and this good property still holds even in finite sample cases (i.e., nonasymptotic cases). Sugiyama and Müller (2002) demonstrated that SIC can be successfully applied to the ridge parameter selection when the noise level is low or medium. However, when the noise level is very high, the performance of SIC sometimes becomes unstable because the variance of SIC can be large. In this section, we propose a method for stabilizing SIC.

[7] The phrase *subspace information criterion* (SIC) came from the fact that it was first introduced for selecting subspace models (Sugiyama & Ogawa, 2001). However, now SIC is used not only for choosing the subspace (i.e., the range of $\mathbf{X}$), but also for choosing the learning matrix $\mathbf{X}$ itself (Sugiyama & Müller, 2002). Therefore, in equation 3.13, we describe SIC as a functional of the learning matrix $\mathbf{X}$. For example, in the case of ridge regression (see equation 2.7), SIC is regarded as a function of the ridge parameter $\lambda$ and can be used for choosing the best ridge parameter.

**4.1 Extracting Essential Part of SIC.** $\mathrm{SIC}_1$ defined by equation 3.13 includes terms that do not depend on $\mathbf{X}$. Indeed, $\mathrm{SIC}_1$ can be expressed as

$$\begin{aligned}\mathrm{SIC}_1[\mathbf{X}] = &\langle \mathbf{KXy}, \mathbf{Xy}\rangle - 2\langle \mathbf{KXy}, \mathbf{X}_u\mathbf{y}\rangle + \langle \mathbf{KX}_u\mathbf{y}, \mathbf{X}_u\mathbf{y}\rangle \\ &+2\sigma^2 \mathrm{tr}\left(\mathbf{X}_u^\top \mathbf{KX}\right) - \sigma^2 \mathrm{tr}\left(\mathbf{X}_u^\top \mathbf{KX}_u\right).\end{aligned} \tag{4.1}$$

Since $\mathrm{SIC}_1$ is used for choosing the learning matrix $\mathbf{X}$, the third and fifth terms in equation 4.1 can be ignored for this purpose. From here on, we use the term *SIC* for referring to equation 4.1 without the third and fifth terms; that is, we define

$$\mathrm{SIC}[\mathbf{X}] = \langle \mathbf{KXy}, \mathbf{Xy}\rangle - 2\langle \mathbf{KXy}, \mathbf{X}_u\mathbf{y}\rangle + 2\sigma^2 \mathrm{tr}\left(\mathbf{X}_u^\top \mathbf{KX}\right). \tag{4.2}$$

Similarly, $J_1$ defined by equation 3.2 can be expressed as

$$\begin{aligned}J_1[\mathbf{X}] &= \mathrm{E}_{\boldsymbol{\epsilon}} \|\hat{f}\|_{\mathcal{H}}^2 - 2\mathrm{E}_{\boldsymbol{\epsilon}} \langle \hat{f}, f_{\mathcal{S}}\rangle_{\mathcal{H}} + \|f_{\mathcal{S}}\|_{\mathcal{H}}^2 \\ &= \mathrm{E}_{\boldsymbol{\epsilon}} \langle \mathbf{KXy}, \mathbf{Xy}\rangle - 2\mathrm{E}_{\boldsymbol{\epsilon}} \langle \mathbf{KXy}, \mathbf{X}_u\mathbf{z}\rangle + \langle \mathbf{KX}_u\mathbf{z}, \mathbf{X}_u\mathbf{z}\rangle,\end{aligned} \tag{4.3}$$

where $\mathbf{z}$ is the noiseless sample value vector defined by

$$\mathbf{z} = (f(\mathbf{x}_1), f(\mathbf{x}_2), \ldots, f(\mathbf{x}_n))^\top. \tag{4.4}$$

Let us denote the first two terms in equation 4.3 by $J$:

$$\begin{aligned}J[\mathbf{X}] &= \mathrm{E}_{\boldsymbol{\epsilon}} \|\hat{f}\|_{\mathcal{H}}^2 - 2\mathrm{E}_{\boldsymbol{\epsilon}} \langle \hat{f}, f_{\mathcal{S}}\rangle_{\mathcal{H}} \\ &= \mathrm{E}_{\boldsymbol{\epsilon}} \langle \mathbf{KXy}, \mathbf{Xy}\rangle - 2\mathrm{E}_{\boldsymbol{\epsilon}} \langle \mathbf{KXy}, \mathbf{X}_u\mathbf{z}\rangle.\end{aligned} \tag{4.5}$$

Then it can be confirmed that for any learning matrix $\mathbf{X}$, SIC given by equation 4.2 is an unbiased estimator of $J$:

$$\mathrm{E}_{\boldsymbol{\epsilon}} \mathrm{SIC}[\mathbf{X}] = J[\mathbf{X}]. \tag{4.6}$$

**4.2 The Regularized SIC.** According to Tsuda et al. (2002), the instability of SIC is mainly caused by the large variance of the unbiased estimate $\hat{\boldsymbol{\alpha}}_u$, which plays an essential role in the derivation of SIC (see section 3). In order to reduce the variance of SIC, Tsuda et al. (2002) proposed replacing the linear unbiased estimate $\hat{\boldsymbol{\alpha}}_u$ by a linear regularized estimate $\hat{\boldsymbol{\alpha}}_r$:

$$\hat{\boldsymbol{\alpha}}_r = \mathbf{X}_r\mathbf{y}. \tag{4.7}$$

Namely, the bias term $\|\mathrm{E}_{\boldsymbol{\epsilon}}\hat{\boldsymbol{\alpha}} - \boldsymbol{\alpha}^*\|_{\mathbf{K}}^2$ in equation 3.6 is roughly estimated by $\|\hat{\boldsymbol{\alpha}} - \hat{\boldsymbol{\alpha}}_u\|_{\mathbf{K}}^2$ in the original SIC, while Tsuda et al. (2002) proposed estimating it by $\|\hat{\boldsymbol{\alpha}} - \hat{\boldsymbol{\alpha}}_r\|_{\mathbf{K}}^2$ (see Figure 1). The regularized estimate $\hat{\boldsymbol{\alpha}}_r$ is slightly biased,

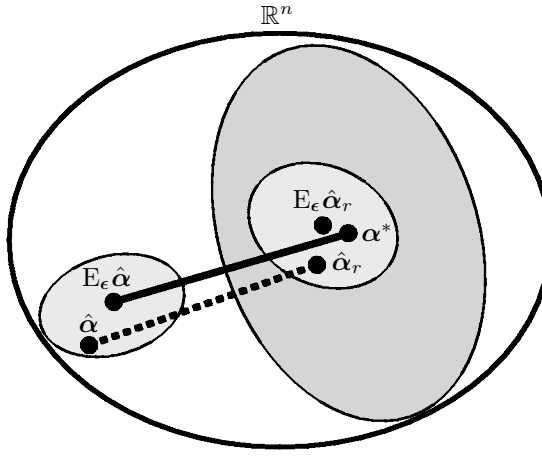


Figure 1: Basic idea of the regularized SIC (RSIC). The bias term $\|\mathrm{E}_\epsilon \hat{\boldsymbol{\alpha}} - \boldsymbol{\alpha}^*\|_{\mathbf{K}}^2$ (depicted by the solid line) is roughly estimated by $\|\hat{\boldsymbol{\alpha}} - \hat{\boldsymbol{\alpha}}_r\|_{\mathbf{K}}^2$ (depicted by the dotted line), where $\hat{\boldsymbol{\alpha}}_r$ is a regularized estimate. The regularized estimate $\hat{\boldsymbol{\alpha}}_r$ is slightly biased, so its expectation $\mathrm{E}_\epsilon \hat{\boldsymbol{\alpha}}_r$ no longer agrees with the true parameter $\boldsymbol{\alpha}^*$. On the other hand, the scatter of $\hat{\boldsymbol{\alpha}}_r$ (denoted by the lighter circle) may be far smaller than that of the unbiased estimate $\hat{\boldsymbol{\alpha}}_u$ (denoted by the darker circle).

so its expectation $\mathrm{E}_{\boldsymbol{\epsilon}} \hat{\boldsymbol{\alpha}}_r$ no longer agrees with the true parameter $\boldsymbol{\alpha}^*$. On the other hand, the scatter of $\hat{\boldsymbol{\alpha}}_r$ may be far smaller than that of the unbiased estimate $\hat{\boldsymbol{\alpha}}_u$. The learning matrix $\mathbf{X}_r$ that provides the linear regularized estimate $\hat{\boldsymbol{\alpha}}_r$ is given, for example, by

$$\mathbf{X}_r = (\mathbf{K}^2 + \gamma \mathbf{I})^{-1} \mathbf{K}, \tag{4.8}$$

where $\gamma$ is the regularization parameter that controls the degree of regularization in SIC. Note that the following discussions are valid for any learning matrix $\mathbf{X}_r$, but we mainly focus on equation 4.8 for simplicity. We refer to SIC defined by equation 4.2 with $\mathbf{X}_u$ replaced by $\mathbf{X}_r$ as the regularized SIC (RSIC):

$$\mathrm{RSIC}[\mathbf{X}; \mathbf{X}_r] = \langle \mathbf{KXy}, \mathbf{Xy} \rangle - 2\langle \mathbf{KXy}, \mathbf{X}_r \mathbf{y} \rangle + 2\sigma^2 \mathrm{tr}\left(\mathbf{X}_r^\top \mathbf{KX}\right), \tag{4.9}$$

where the notation $\mathrm{RSIC}[\mathbf{X}; \mathbf{X}_r]$ means that RSIC is a functional of a learning matrix $\mathbf{X}$ with a parameter matrix $\mathbf{X}_r$. It was experimentally shown that this regularization approach works effectively for stabilizing SIC (Tsuda et al., 2002). However, the degree of regularization (e.g., the regularization parameter $\gamma$ in equation 4.8) should be appropriately determined, which is still an open problem. In the following, we propose a method to determine the degree of regularization of RSIC.

**4.3 Expected Squared Error of RSIC.** Let us define the expected squared error (ESE) between RSIC and $J$ by

$$\mathrm{ESE}_{\mathrm{RSIC}}[\mathbf{X}_r; \mathbf{X}] = \mathrm{E}_{\boldsymbol{\epsilon}}(\mathrm{RSIC}[\mathbf{X}; \mathbf{X}_r] - J[\mathbf{X}])^2, \tag{4.10}$$

where the notation $\mathrm{ESE}_{\mathrm{RSIC}}[\mathbf{X}_r; \mathbf{X}]$ means that we treat $\mathrm{ESE}_{\mathrm{RSIC}}$ as a functional of the matrix $\mathbf{X}_r$ with a parameter matrix $\mathbf{X}$. In the following, we often omit $[\mathbf{X}_r; \mathbf{X}]$. Our aim is to determine $\mathbf{X}_r$ in RSIC so that the above $\mathrm{ESE}_{\mathrm{RSIC}}$ is minimized.

Similar to equation 3.6, $\mathrm{ESE}_{\mathrm{RSIC}}$ can be decomposed into the bias and variance terms:

$$\mathrm{ESE}_{\mathrm{RSIC}}[\mathbf{X}_r; \mathbf{X}] = \mathrm{Bias}^2_{\mathrm{RSIC}}[\mathbf{X}_r; \mathbf{X}] + \mathrm{Var}_{\mathrm{RSIC}}[\mathbf{X}_r; \mathbf{X}], \tag{4.11}$$

where

$$\mathrm{Bias}_{\mathrm{RSIC}}[\mathbf{X}_r; \mathbf{X}] = \mathrm{E}_{\boldsymbol{\epsilon}}\mathrm{RSIC}[\mathbf{X}; \mathbf{X}_r] - J[\mathbf{X}], \tag{4.12}$$

$$\mathrm{Var}_{\mathrm{RSIC}}[\mathbf{X}_r; \mathbf{X}] = \mathrm{E}_{\boldsymbol{\epsilon}}(\mathrm{RSIC}[\mathbf{X}; \mathbf{X}_r] - \mathrm{E}_{\boldsymbol{\epsilon}}\mathrm{RSIC}[\mathbf{X}; \mathbf{X}_r])^2. \tag{4.13}$$

Note that the bias of SIC is zero (see equation 4.6), but there is no guarantee that ESE of SIC is small since the variance of SIC can be large.

Let $\mathbf{B}$ and $\mathbf{C}$ be $n$-dimensional matrices defined by

$$\mathbf{B} = 2\mathbf{X}_u^\top \mathbf{K}\mathbf{X} - 2\mathbf{X}_r^\top \mathbf{K}\mathbf{X}, \tag{4.14}$$

$$\mathbf{C} = \mathbf{X}^\top \mathbf{K}\mathbf{X} - 2\mathbf{X}_r^\top \mathbf{K}\mathbf{X}. \tag{4.15}$$

Then we have the following lemmas:

**Lemma 1.** *$Bias_{RSIC}$ is expressed by*

$$Bias_{RSIC} = \langle \mathbf{B}\mathbf{z}, \mathbf{z} \rangle, \tag{4.16}$$

*where $\mathbf{z}$ is defined by equation 4.4.*

**Lemma 2.** *Under the assumption that $\{\epsilon_i\}_{i=1}^n$ are independently drawn from the normal distribution with mean zero and variance $\sigma^2$, $Var_{RSIC}$ is expressed by*

$$Var_{RSIC} = \sigma^2 \|(\mathbf{C} + \mathbf{C}^\top)\mathbf{z}\|^2 + \sigma^4 \mathrm{tr}\left(\mathbf{C}^2 + \mathbf{C}^\top \mathbf{C}\right). \tag{4.17}$$

Sketches of the proofs of all lemmas and theorems are given in the appendix. See the separate technical report (Sugiyama, Kawanabe, & Müller, 2003) for the complete proofs. Note that the normality of the noise is used only in lemma 2, not in lemma 1.

**4.4 Estimating the Expected Squared Error of RSIC.** In equations 4.16 and 4.17, the noiseless sample value vector $\mathbf{z}$ defined by equation 4.4 is unknown. Therefore, $\mathrm{Bias}_{\mathrm{RSIC}}$ and $\mathrm{Var}_{\mathrm{RSIC}}$ cannot be directly calculated in practice. Now let us define

$$\widehat{\mathrm{Bias}^2}_{\mathrm{RSIC}}[\mathbf{X}_r; \mathbf{X}] = \langle \mathbf{By}, \mathbf{y} \rangle^2 - \sigma^2 \|(\mathbf{B} + \mathbf{B}^\top)\mathbf{y}\|^2 - 2\sigma^2 \mathrm{tr}\,(\mathbf{B}) \langle \mathbf{By}, \mathbf{y} \rangle + \sigma^4 \mathrm{tr}\left(\mathbf{B}^2 + \mathbf{B}^\top \mathbf{B}\right) + \sigma^4 \mathrm{tr}\,(\mathbf{B})^2, \tag{4.18}$$

$$\widehat{\mathrm{Var}}_{\mathrm{RSIC}}[\mathbf{X}_r; \mathbf{X}] = \sigma^2 \|(\mathbf{C} + \mathbf{C}^\top)\mathbf{y}\|^2 - \sigma^4 \mathrm{tr}\left(\mathbf{C}^2 + \mathbf{C}^\top \mathbf{C}\right). \tag{4.19}$$

Then the following theorem holds:

**Theorem 1.** *Under the assumption that $\{\epsilon_i\}_{i=1}^n$ are independently drawn from the normal distribution with mean zero and variance $\sigma^2$, the following relations hold for any $\mathbf{X}_r$ and $\mathbf{X}$:*

$$E_\epsilon \widehat{Bias}^2_{RSIC}[\mathbf{X}_r; \mathbf{X}] = Bias^2_{RSIC}[\mathbf{X}_r; \mathbf{X}], \tag{4.20}$$

$$E_\epsilon \widehat{Var}_{RSIC}[\mathbf{X}_r; \mathbf{X}] = Var_{RSIC}[\mathbf{X}_r; \mathbf{X}]. \tag{4.21}$$

The above theorem shows that $\widehat{\mathrm{Bias}^2}_{\mathrm{RSIC}}$ and $\widehat{\mathrm{Var}}_{\mathrm{RSIC}}$ are unbiased estimators of $\mathrm{Bias}^2_{\mathrm{RSIC}}$ and $\mathrm{Var}_{\mathrm{RSIC}}$, respectively.

Let us define

$$\widehat{\mathrm{ESE}}_{\mathrm{RSIC}}[\mathbf{X}_r; \mathbf{X}] = \widehat{\mathrm{Bias}^2}_{\mathrm{RSIC}}[\mathbf{X}_r; \mathbf{X}] + \widehat{\mathrm{Var}}_{\mathrm{RSIC}}[\mathbf{X}_r; \mathbf{X}]. \tag{4.22}$$

Then, from theorem 1, we immediately have the following corollary:

**Corollary 1.** *Under the assumption that $\{\epsilon_i\}_{i=1}^n$ are independently drawn from the normal distribution with mean zero and variance $\sigma^2$, the following relation holds for any $\mathbf{X}_r$ and $\mathbf{X}$:*

$$E_\epsilon \widehat{ESE}_{RSIC}[\mathbf{X}_r; \mathbf{X}] = ESE_{RSIC}[\mathbf{X}_r; \mathbf{X}]. \tag{4.23}$$

Corollary 1 shows that the $\widehat{\mathrm{ESE}}_{\mathrm{RSIC}}$ defined by equation 4.22 is an unbiased estimator of $\mathrm{ESE}_{\mathrm{RSIC}}$. Based on this corollary, we propose using $\widehat{\mathrm{ESE}}_{\mathrm{RSIC}}[\mathbf{X}_r; \mathbf{X}]$ for determining the degree of regularization of RSIC, that is, $\mathbf{X}_r$ is determined such that $\widehat{\mathrm{ESE}}_{\mathrm{RSIC}}[\mathbf{X}_r; \mathbf{X}]$ is minimized. Note that $\widehat{\mathrm{ESE}}_{\mathrm{RSIC}}[\mathbf{X}_r; \mathbf{X}]$ depends on the learning matrix $\mathbf{X}$, so $\mathbf{X}_r$ is individually optimized for each $\mathbf{X}$.

For example, when $\mathbf{X}$ and $\mathbf{X}_r$ are both ridge regression,[8] RSIC is treated as a function of $\lambda$ with a tuning parameter $\gamma$ and $\widehat{\mathrm{ESE}}_{\mathrm{RSIC}}$ is treated as a

[8] $\mathbf{X}$ is given by equation 2.8, and $\mathbf{X}_r$ is given by equation 4.8.

function of $\gamma$ that depends on $\lambda$. The regularization parameter $\gamma$ in RSIC is determined for each ridge parameter $\lambda$ such that $\widehat{\mathrm{ESE}}_{\mathrm{RSIC}}$ is minimized, and then $\lambda$ is determined such that RSIC is minimized:

$$\hat{\lambda}_{\mathrm{RSIC}} = \operatorname*{argmin}_{\lambda} \mathrm{RSIC}(\lambda; \hat{\gamma}_{\lambda}), \tag{4.24}$$

where

$$\hat{\gamma}_{\lambda} = \operatorname*{argmin}_{\gamma} \widehat{\mathrm{ESE}}_{\mathrm{RSIC}}(\gamma; \lambda). \tag{4.25}$$

When the noise variance $\sigma^2$ is unknown, it can be estimated, for example, by equation 3.8.

## 5 Computer Simulations

In this section, the effectiveness of the proposed generalization error estimation method is investigated through computer simulations.

**5.1 Illustrative Examples.** First, a simple artificial simulation shows how the proposed method works.[9]

*5.1.1 Setting.* For illustration purpose, let the dimension $d$ of the input vector be 1. We use the gaussian RKHS with width $c = 1$, which may be one of the standard RKHSs (see, e.g., Vapnik, 1998; Schölkopf, Smola, Williamson, & Bartlett, 2000):

$$K(x, x') = \exp\left(-\frac{(x - x')^2}{2c^2}\right). \tag{5.1}$$

We use $f(x) = \mathrm{sinc}(x)$ as the learning target function (see Figure 2), which is often used as an illustrative regression example (e.g., Vapnik, 1998; Schölkopf et al., 2000). Note that the above sinc function is included in the gaussian RKHS.[10]

[9] Because of space limitations, we describe the results only briefly here. For extensive discussions, see Sugiyama et al., (2003)

[10] As described in Smola et al. (1998) and Girosi (1998), the gaussian RKHS is spanned by the function $f(x)$ that belongs to $L_2(\mathbb{R})$ and satisfies

$$\int_{-\infty}^{\infty} \frac{|\tilde{f}(\omega)|^2}{\tilde{k}(\omega)} d\omega < \infty,$$

where $\tilde{f}(\omega)$ is the Fourier transform of the function $f(x)$ and $\tilde{k}(\omega)$ is the Fourier transform of $\exp\left(-\frac{x^2}{2c^2}\right)$. The sinc function belongs to $L_2(\mathbb{R})$, and its Fourier transform is zero for $|\omega| > \pi$. Therefore, the above conditions are fulfilled so the sinc function is included in the gaussian RKHS.

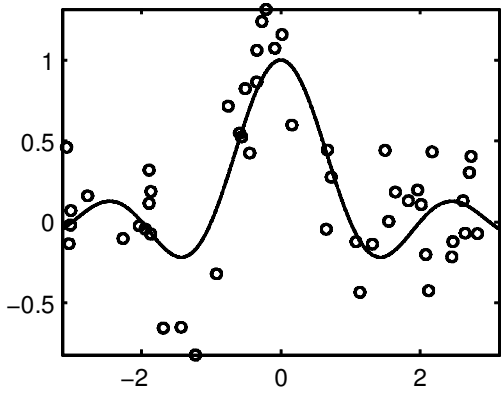


Figure 2: Learning target function and 50 training examples with noise variance $\sigma^2 = 0.09$.

The sample points $\{x_i\}_{i=1}^n$ are independently drawn from the uniform distribution on $(-\pi, \pi)$. The sample values $\{y_i\}_{i=1}^n$ are created as $y_i = f(x_i) + \epsilon_i$, where the noise $\{\epsilon_i\}_{i=1}^n$ are independently drawn from the normal distribution with mean zero and variance $\sigma^2$. We consider the following four cases as the number $n$ of training examples and the noise variance $\sigma^2$:

$$(n, \sigma^2) = (100, 0.01), (100, 0.09), \\ (50, 0.01), (50, 0.09), \tag{5.2}$$

that is, we investigate the cases with small or large noise levels and small or large samples. An example of the training set is also illustrated in Figure 2. The simulations are repeated 100 times for each $(n, \sigma^2)$ in equation 5.2, randomly drawing the sample points $\{x_i\}_{i=1}^n$ and noise $\{\epsilon_i\}_{i=1}^n$ from scratch in each trial. Note that in theory, we fix the training sample points $\{x_i\}_{i=1}^n$ and change only the noise $\{\epsilon_i\}_{i=1}^n$ (see section 2). However, in this experiment, we change both the training sample points $\{x_i\}_{i=1}^n$ and noise $\{\epsilon_i\}_{i=1}^n$ because we would like to investigate whether the proposed method works regardless of the choice of the training set.

We use the kernel regression model, equation 2.3, and the parameters $\{\alpha_i\}_{i=1}^n$ in the model are learned by ridge regression, that is, the learning matrix is given by equation 2.8.

*5.1.2 Investigating Generalization Error Estimation Performance.* First, we illustrate how SIC and RSIC work in generalization error estimation. The precision of SIC and RSIC is investigated as a function of the ridge parameter

$\lambda$, using the following values:

$$\lambda \in \{10^{-3}, 10^{-2.5}, 10^{-2}, \ldots, 10^{3}\}. \tag{5.3}$$

When the ridge regression, equation 2.8, is used, it holds that $\mathbf{K}^\top = \mathbf{K}$, $\mathbf{X}^\top = \mathbf{X}$, and $\mathbf{K}^\dagger\mathbf{K}\mathbf{X} = \mathbf{X}$. Therefore, SIC given by equation 4.2 can be expressed in the following simpler form,

$$\mathrm{SIC}(\lambda) = \langle \mathbf{X}_\lambda \mathbf{K}\mathbf{X}_\lambda \mathbf{y}, \mathbf{y}\rangle - 2\langle \mathbf{X}_\lambda \mathbf{y}, \mathbf{y}\rangle + 2\sigma^2 \mathrm{tr}\,(\mathbf{X}_\lambda)\,, \tag{5.4}$$

where $\mathbf{X}_\lambda$ denotes the learning matrix, equation 2.8 with a ridge parameter $\lambda$.

We calculate SIC by the above simpler form, where the noise variance $\sigma^2$ is estimated by

$$\hat{\sigma}_\lambda^2 = \frac{\|\mathbf{K}\mathbf{X}_\lambda \mathbf{y} - \mathbf{y}\|^2}{n - \mathrm{tr}\,(\mathbf{K}\mathbf{X}_\lambda)}. \tag{5.5}$$

RSIC is calculated by equation 4.9, where the ridge regression, equation 4.8, is used for obtaining the regularized estimator $\hat{\boldsymbol{\alpha}}_r$. The regularization parameter $\gamma$ in RSIC is determined so that $\widehat{\mathrm{ESE}}_{\mathrm{RSIC}}(\gamma; \lambda)$ is minimized (see equation 4.22). Note that the optimization of $\gamma$ is individually carried out for each $\lambda$ in equation 5.3. The regularization parameter $\gamma$ is selected from $\{10^{-3}, 10^{-2.5}, 10^{-2}, \ldots, 10^{3}\}$. The noise variance $\sigma^2$ in RSIC and $\widehat{\mathrm{ESE}}_{\mathrm{RSIC}}$ is estimated by equation 5.5.

In this experiment, we measure the generalization error by the following criterion, which is equivalent to $J$ without the expectation $\mathrm{E}_{\boldsymbol{\epsilon}}$ (see equation 4.5),

$$\begin{aligned}\mathrm{Error}(\lambda) &= \|\hat{f}_\lambda\|_{\mathcal{H}}^2 - 2\langle \hat{f}_\lambda, f_{\mathcal{S}}\rangle_{\mathcal{H}} \\ &= \langle \mathbf{K}\mathbf{X}_\lambda \mathbf{y}, \mathbf{X}_\lambda \mathbf{y}\rangle - 2\langle \mathbf{X}_\lambda \mathbf{y}, \mathbf{z}\rangle,\end{aligned} \tag{5.6}$$

where $\hat{f}_\lambda$ denotes the learned function with a ridge parameter $\lambda$.

Figure 3 displays the values of $\mathrm{Error}(\lambda)$, $\mathrm{SIC}(\lambda)$, and $\mathrm{RSIC}(\lambda)$ as a function of the ridge parameter $\lambda$ for each $(n, \sigma^2)$ in equation 5.2. The horizontal axis denotes the values of $\lambda$ in log scale. From the top, the graphs denote the mean Error with error bar, the mean SIC with error bar, and the mean RSIC with error bar. The mean is taken over 100 trials, and the error bar denotes the standard deviation over 100 trials. In order to compare the mean curves clearly, the mean Error is also drawn by the dashed line in the bottom two graphs.

Figure 4 depicts the values of ESE (see equation 4.10), $\mathrm{Bias}^2$ (see equation 4.12), and Var (see equation 4.13) of SIC and RSIC as a function of the ridge parameter $\lambda$. Note that in this simulation, the expectation over the

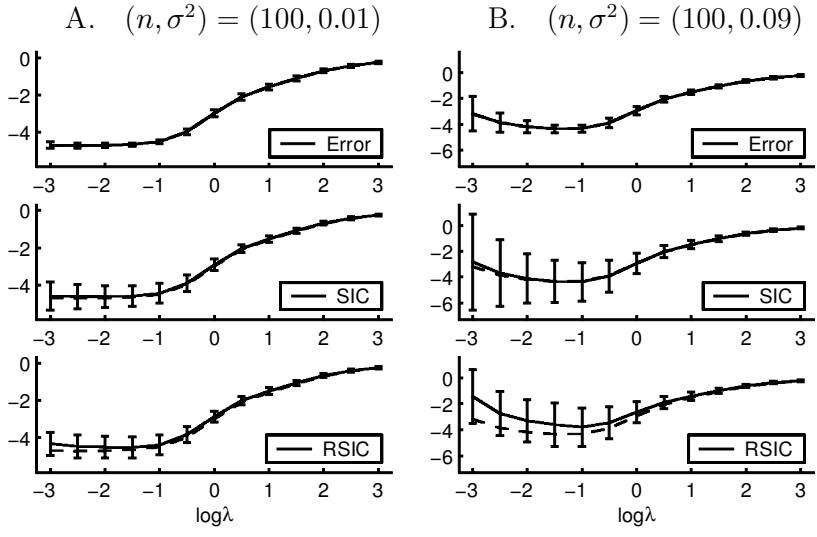


Figure 3: Values of Error($\lambda$), SIC($\lambda$), and RSIC($\lambda$). The horizontal axis denotes the value of $\lambda$ in log scale. From top, the graphs denote the mean Error with error bar, the mean SIC with error bar, and the mean RSIC with error bar. Dashed curves in the bottom two graphs are the mean Error (same as the curve in the top graph).

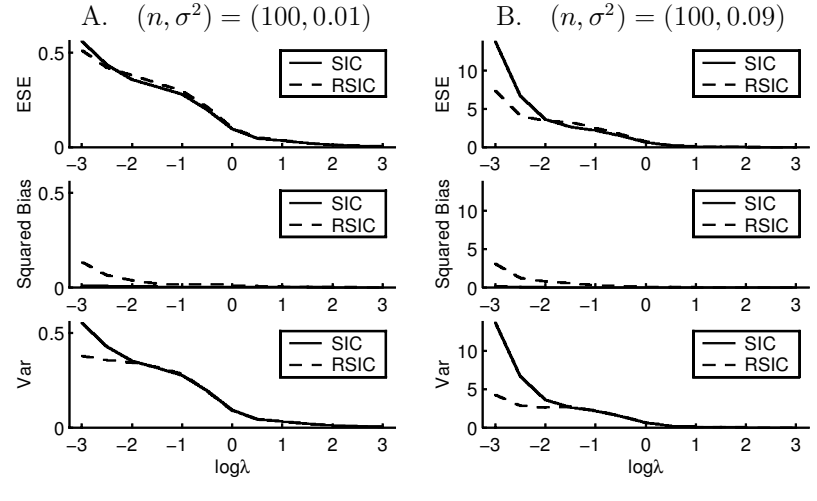


Figure 4: Values of ESE (see equation 4.10), Bias$^2$ (see equation 4.12), and Var (see equation 4.13) for SIC and RSIC. The horizontal axis denotes the value of $\lambda$ in log scale.

noise included in the definitions of ESE, Bias, and Var is replaced by the mean over 100 trials, where both the training sample points $\{x_i\}_{i=1}^n$ and noise $\{\epsilon_i\}_{i=1}^n$ are changed.

When $(n, \sigma^2) = (100, 0.01)$, the left graphs in Figure 3 show that the mean SIC seems to capture the mean Error very well and the size of the error bar looks reasonable. The mean RSIC looks almost the same as the mean SIC for medium to large $\lambda$, but the mean RSIC is slightly overestimated for small $\lambda$. In exchange, the error bar of RSIC is slightly smaller than that of SIC for small $\lambda$. Indeed, the left graphs in Figure 4 show that for small $\lambda$, $\mathrm{Bias}^2_{\mathrm{RSIC}}$ is slightly larger than $\mathrm{Bias}^2_{\mathrm{SIC}}$ but $\mathrm{Var}_{\mathrm{RSIC}}$ is slightly smaller than $\mathrm{Var}_{\mathrm{SIC}}$. Consequently, $\mathrm{ESE}_{\mathrm{RSIC}}$ and $\mathrm{ESE}_{\mathrm{SIC}}$ are comparable. When $(n, \sigma^2) = (100, 0.09)$, the right graphs in Figure 3 show that the mean SIC still captures the mean Error very well. However, the size of the error bar is rather large for small $\lambda$. In contrast, the size of the error bars of RSIC is compressed for small $\lambda$, in exchange for the slight overestimation of the mean RSIC for small $\lambda$. Indeed, the right graphs in Figure 4 show that while the variance is largely suppressed for small $\lambda$, the increase in the squared bias is relatively small. As a result, ESE is much improved for small $\lambda$, and it stays almost the same for medium to large $\lambda$. When the number $n$ of training examples is 50, all the results are almost identical to the case with $n = 100$. For this reason, we omit the graphs.

The above simulation results show that RSIC with $\widehat{\mathrm{ESE}}_{\mathrm{RSIC}}$ maintains the good performance of SIC when the noise level is low, and it highly improves the precision over SIC when the noise level is high. Furthermore, it is notable that the simulation results are almost unchanged even when the number of training examples is decreased. This may be a useful property in practice.

*5.1.3 Investigating Model Selection Performance.* Now we illustrate how SIC and RSIC work in model selection. We choose the ridge parameter $\lambda$ from equation 5.3 so that SIC or RSIC is minimized. The goodness of the selected ridge parameter is again evaluated by the Error from equation 5.6.

Figure 5 depicts the values of Error obtained by the ridge parameter selected based on SIC or RSIC. The box plot notation specifies marks at 5, 25, 50, 75, and 95 percentiles from bottom. OPT indicates the optimal choice of the ridge parameter; we actually calculated Error for each $\lambda$ in equation 5.3 and selected the one that minimizes Error. Note that the values of Error can be negative since a positive constant is ignored in the definition of Error, equation 5.6 (cf. equation 2.10).

When $(n, \sigma^2) = (100, 0.01)$, the error obtained by RSIC is comparable to that of SIC (see the left plot in Figure 5); this fact is also confirmed by the 95% $t$-test (see e.g., Henkel, 1979). When $(n, \sigma^2) = (100, 0.09)$, the distributions of the error obtained by SIC and RSIC are comparable for 5, 25, and 50 percentiles, but RSIC improves 75 and 95 percentiles over SIC (see the right plot in Figure 5). The $t$-test says that RSIC surely improves over SIC. When the number $n$ of training examples is 50, all the results are again similar to

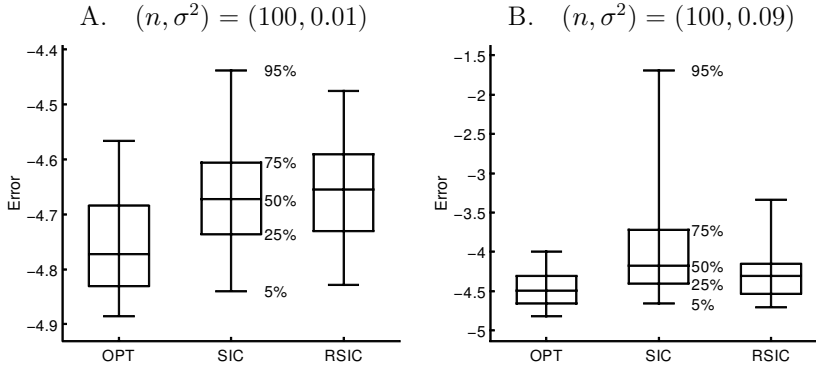


Figure 5: Box plot of Error obtained by the ridge parameter selected based on SIC or RSIC. The box plot notation specifies marks at 5, 25, 50, 75, and 95 percentiles of values from bottom. OPT indicates the optimal choice of the ridge parameter. Note that the values of Error can be negative since a positive constant is ignored.

the case with $n = 100$ (although the improvement of RSIC over SIC is not statistically significant when $(n, \sigma^2) = (50, 0.09)$). For this reason, we omit the plots.

The above model selection simulation results show that RSIC and SIC perform similarly when the noise level is low, and RSIC works better than SIC when the noise level is high. Especially, RSIC mostly improves higher percentiles of the obtained error (see Figure 5), from which we conjecture that RSIC is a robust model selection criterion against "wicked" training sets.

**5.2 Real Data Sets.** In section 5.1, we found that RSIC works well for a very simple artificial data set. Here we apply RSIC to real data sets, and evaluate whether this good property can be carried over to practical problems. We will use 10 practical data sets provided by DELVE (Rasmussen et al., 1996): Abalone, Boston, Bank-8fm, Bank-8nm, Bank-8fh, Bank-8nh, Kin-8fm, Kin-8nm, Kin-8fh, and Kin-8nh.

The Abalone data set contains 4177 samples, each of which consists of nine physical measurements. The task is to estimate the last attribute (the age of abalones) from the rest. The first attribute is qualitative (male/female/infant) so it is ignored; 7-dimensional input and 1-dimensional output data are used. The Boston data set contains 506 samples with 13-dimensional input and 1-dimensional output data. The Bank data family consists of four data sets. They are labeled as fm, nm, fh, and nh, where f or n signifies "fairly linear" or "nonlinear," respectively, and m or h signifies "medium unpredictability/noise" or "high unpredictability/noise," respectively. Each of the four data sets contains 8192 samples, consisting of 8-dimensional input

and 1-dimensional output data. The Kin data family also consists of four data sets labeled as fm, nm, fh, and nh. Each of the four data sets has 8192 samples, consisting of 8-dimensional input and 1-dimensional output data.

For convenience, every attribute is normalized to $[0, 1]$. One hundred randomly selected samples $\{(\mathbf{x}_i, y_i)\}_{i=1}^{100}$ are used for training. In the real data set, we cannot measure the generalization error by equation 5.6 since neither the true function $f$ nor its projection $f_{\mathcal{S}}$ is known. Instead, we evaluate the performance by the mean squared test error defined by

$$\text{Test Error} = \frac{1}{n'} \sum_{i=1}^{n'} \left( \hat{f}(\mathbf{x}'_i) - y'_i \right)^2, \tag{5.7}$$

where $\{(\mathbf{x}'_i, y'_i)\}_{i=1}^{n'}$ denote the test samples that are not used for training. A gaussian kernel with width $c = 1$ is again employed (see equation 5.1), and the kernel regression model, equation 2.3 with ridge regression, equation 2.8 is used for learning. The ridge parameter $\lambda$ is selected from

$$\lambda \in \{10^{-3}, 10^{-2}, 10^{-1}, \ldots, 10^{3}\}. \tag{5.8}$$

As ridge parameter selection strategies, we compare SIC, RSIC, leave-one-out cross-validation (CV),[11] and an empirical Bayesian method (EB) (Akaike, 1980). SIC is calculated by equation 5.4, where the noise variance $\sigma^2$ is estimated by equation 5.5. For each $\lambda$ in equation 5.8, the regularization parameter $\gamma$ in RSIC is chosen from $\{10^{-3}, 10^{-2}, 10^{-1}, \ldots, 10^{3}\}$ so that $\widehat{\mathrm{ESE}}_{\mathrm{RSIC}}$ is minimized. The noise variance $\sigma^2$ in RSIC and $\widehat{\mathrm{ESE}}_{\mathrm{RSIC}}$ is estimated by equation 5.5.

The simulation is repeated 100 times, randomly selecting the training set $\{(\mathbf{x}_i, y_i)\}_{i=1}^{100}$ from scratch in each trial (i.e., sampling without replacement). Note that the test set $\{(\mathbf{x}'_i, y'_i)\}_{i=1}^{n'}$ also varies in each trial.

Simulation results are summarized in Table 1. The table describes the normalized mean test errors and their standard deviations, where the values of the test error are normalized so that the mean test error obtained by the optimal ridge parameter is 1. The results of the best method and all other methods with no significant difference (95% $t$-test) are described in italics.

The result shows that RSIC gives the best or comparable results for 8 of 10 data sets. It is interesting to note that RSIC outperforms SIC for data sets with high noise (Bank-8fh, Bank-8nh, Kin-8fh, and Kin-8nh data sets), while

[11] For the kernel regression model, equation 2.3, there are two possibilities of calculating the leave-one-out error. One is to use the full kernel regression model with $n$ kernels all through the leave-one-out procedure; when one sample is left, the corresponding kernel function is kept. The other is to use the reduced kernel regression model with $n-1$ kernels in the leave-one-out procedure; when one sample is left, the corresponding kernel function is also left. We took the former standpoint and used the closed formula for calculating the leave-one-out error (see, e.g., Wahba, 1990; Orr, 1996).

Table 1: Normalized Mean Test Errors and Their Standard Deviations.

| Data | SIC | RSIC | Cross Validation | Empirical Bayes |
|---|---|---|---|---|
| Abalone | *1.005 ± 0.050* | *1.015 ± 0.045* | *1.015 ± 0.043* | 1.044 ± 0.083 |
| Boston | *1.000 ± 0.218* | *1.000 ± 0.218* | 1.113 ± 0.199 | 1.138 ± 0.178 |
| Bank-8fm | *1.001 ± 0.066* | 1.034 ± 0.100 | 1.040 ± 0.095 | 1.029 ± 0.092 |
| Bank-8nm | *1.002 ± 0.063* | *1.013 ± 0.071* | 1.023 ± 0.077 | 1.054 ± 0.090 |
| Bank-8fh | 1.081 ± 0.088 | *1.037 ± 0.097* | 1.063 ± 0.082 | 1.066 ± 0.104 |
| Bank-8nh | 1.062 ± 0.079 | *1.008 ± 0.056* | *1.004 ± 0.050* | 1.344 ± 0.113 |
| Kin-8fm | *1.000 ± 0.077* | *1.000 ± 0.077* | *1.005 ± 0.093* | 1.526 ± 0.253 |
| Kin-8nm | *1.009 ± 0.060* | *1.006 ± 0.056* | 1.078 ± 0.063 | 1.135 ± 0.025 |
| Kin-8fh | 1.046 ± 0.080 | *1.022 ± 0.061* | *1.029 ± 0.067* | 1.086 ± 0.045 |
| Kin-8nh | 1.160 ± 0.094 | 1.077 ± 0.091 | *1.020 ± 0.031* | 1.031 ± 0.047 |

Note: Italics denotes the results of the best method and all other methods with no significant difference.

RSIC gives fairly comparable results to SIC for data sets with medium noise (Bank-8nm, Kin-8fm, and Kin-8nm data sets). Therefore, RSIC can improve the degraded performance of SIC in the high-noise cases, and it tends to maintain the good performance of SIC in the medium-noise cases. In theory, we assumed that the noise $\{\epsilon_i\}_{i=1}^n$ are independently drawn from the normal distribution with mean zero and common variance. This assumption may not be fulfilled in the DELVE data sets. This implies that when using RSIC in practice, the assumption on the noise does not have to be rigorously satisfied. Compared with CV and EB, RSIC is comparable or better for most of the data sets.

From the above experimental results, we conjecture that RSIC should be regarded as a practical model selection criterion for choosing the ridge parameter.

Finally, we compare our results with $\varepsilon$-support vector regression ($\varepsilon$-SVR) (Vapnik, 1998; Schölkopf & Smola, 2002), which recently became one of the most popular regression algorithms. In SVR, we used the same gaussian kernel with width $c = 1$ (see equation 5.1). The regularization parameter $C$ and the tube width $\varepsilon$ in SVR are chosen from a wide range of values using 10-fold cross-validation. We obtained the solutions of SVR by the $SVM^{light}$ package (Joachims, 1999).

The simulation results are described in Table 2, where the results of the significantly better method (95% $t$-test) are described in boldface. The table shows that SVR works well for the Boston, Bank-8nh, Kin-8fh, and Kin-8nh data sets (although the 95% $t$-test does not say that they are significantly different from the results of the ridge regression with RSIC), and it tends

Table 2: Normalized Mean Test Errors and Their Standard Deviations for the Ridge Regression with RSIC and the Support Vector Regression with 10-Fold Cross Validation.

| Data | Ridge+RSIC | SVR+10CV |
|---|---|---|
| Abalone | **1.015 ± 0.045** | 1.096 ± 0.118 |
| Boston | 1.000 ± 0.218 | 0.955 ± 0.198 |
| Bank-8fm | **1.034 ± 0.100** | 1.157 ± 0.148 |
| Bank-8nm | **1.013 ± 0.071** | 1.217 ± 0.168 |
| Bank-8fh | **1.037 ± 0.097** | 1.095 ± 0.127 |
| Bank-8nh | 1.008 ± 0.056 | 0.988 ± 0.104 |
| Kin-8fm | **1.000 ± 0.077** | 1.059 ± 0.143 |
| Kin-8nm | **1.006 ± 0.056** | 1.056 ± 0.103 |
| Kin-8fh | 1.022 ± 0.061 | 1.020 ± 0.091 |
| Kin-8nh | 1.077 ± 0.091 | 1.078 ± 0.101 |

Note: Boldface denotes the results of the significantly better method (95% $t$-test).

to give larger errors for other data sets. Given the fact that the Boston, Bank-8nh, and Kin-8fh data sets may include large noise, the $\varepsilon$-insensitive loss seems to be more robust for such large noise cases (cf. Müller et al., 1998). However, SVR tends to give large errors for the given data sets that include small noise (Bank-8fm, Bank-8nm, Kin-8fm, and Kin-8nm data sets). Therefore, the $\varepsilon$-insensitive loss is not as effective as the squared loss on the medium/small noise cases considered in the table (see also Müller et al., 1998; Schölkopf & Smola, 2002). Note that the main difference between the ridge regression and SVR is the loss function: The ridge regression uses a squared loss (see equation 2.7), while SVR uses the $\varepsilon$-insensitive loss. Which one will be advantageous certainly depends on what noise type is inherent to the data-generating process.

Note that the computation time for the ridge regression with RSIC is faster than that for SVR with cross-validation because the latter requires retraining.[12] For this reason, we consider using ridge regression with RSIC to be advantageous in practice.

[12] Note that retraining is not needed for the ridge regression with leave-one-out cross validation because the leave-one-out error can be calculated analytically (see, e.g., Wahba, 1990; Orr, 1996).

## 6 Conclusions and Outlook

In this article, we have proposed using Stein's idea in the context of model selection; we suggested that the use of a biased estimator, such as, by means of regularization, can yield more stable and robust, and thus better estimators of the generalization error than its unbiased counterpart. Thus, we sacrificed the unbiasedness for the sake of variance reduction in a model selection criterion by actively optimizing and balancing out this bias-variance trade-off.

This general idea was applied for a particular criterion where we regularized the unbiased estimator of the expected generalization error called the subspace information criterion (SIC). Our approach was to directly estimate the expected squared error between the generalization error estimator and the expected generalization error, and determine the degree of regularization in the regularized SIC (RSIC) such that the estimator of the expected squared error is minimized. Computer simulations with artificial and real data sets showed that our approach surely contributes to obtaining a more precise estimator of the expected generalization error, and it can be successfully applied to the ridge parameter selection.

We focused on the case that SIC is regularized by $\mathbf{X}_r$ given by equation 4.8. However, the proposed method for determining the degree of RSIC is valid for any type of regularization; the estimator of the expected squared error given by equation 4.22 does not depend on the form of $\mathbf{X}_r$. Finding improved ways of regularization, in particular using domain knowledge, is left to future exploration. Furthermore, it would be interesting to extend the current framework such that efficient nonlinear estimators such as the LASSO (Tibshirani, 1996) can be dealt with.

In equation 4.22, we gave an unbiased estimator of the expected squared error between RSIC and the expected generalization error. The simulation results reported in section 5 showed that the unbiased estimator of the expected squared error contributes beneficially to stabilizing SIC. However, the unbiased estimator of the expected squared error can again have large variance because of its unbiasedness (see the experimental results reported in Sugiyama et al., 2003, for details). One of the promising future directions is to improve the unbiased estimator of the expected squared error to enhance the precision of RSIC further.

The theoretical discussions in section 4 do not include the analysis of estimating the noise variance $\sigma^2$. From the simulation with artificial data sets (see section 5.1), the influence of estimating the noise variance $\sigma^2$ appears unproblematic because the unbiasedness of SIC is almost satisfied, and therefore RSIC can improve the precision over SIC. It still remains open to see whether this property can be shown to hold always or not. Therefore, it is a further important step to investigate the influence of the noise variance estimation more formally.

Our previous work (Sugiyama & Müller, 2002) showed that a linear unbiased estimate of the projection $f_{\mathcal{S}}$ exists if and only if the regression model

is included in the span of $\{K(\mathbf{x}, \mathbf{x}_i)\}_{i=1}^n$. For this reason, we chose to use the kernel regression model given by equation 2.3. However, due to this fact, the SIC given in Sugiyama and Müller (2002) cannot be used for selecting the kernel parameters (e.g., kernel width). In RSIC, the linear unbiased estimate of the projection $f_{\mathcal{S}}$ has not appeared explicitly anymore in the definition (see equation 4.9). Therefore, in principle, RSIC could be applied to regression models that are not included in the span of $\{K(\mathbf{x}, \mathbf{x}_i)\}_{i=1}^n$, such as, models with different kernel width. However, we are still using the linear unbiased estimate of the projection $f_{\mathcal{S}}$ for determining the degree of regularization in RSIC (see section 4.3). It is therefore interesting to devise other methods for determining the degree of regularization in RSIC that do not use the linear unbiased estimate of the projection $f_{\mathcal{S}}$, to enable an optimization of even the kernel parameters by RSIC.

In this article, we pursued a better estimator of the generalization error. Another important issue in model selection research is to investigate model selection performance. For several model selection criteria such as Mallows's $C_L$ (Mallows, 1964, 1973) and the generalized cross-validation (Craven & Wahba, 1979; Wahba, 1990), asymptotic optimality of the choice of the model has been investigated throughly (Craven & Wahba, 1979; Wahba, 1985; Li, 1986). It will be instructive to see whether similar discussions can be made for SIC and RSIC.

Finally, another future direction is to apply our general idea of stabilizing model selection criteria to other existing criteria. For example, the leave-one-out error is shown to be an almost unbiased estimate of the expected generalization error (Luntz & Brailovsky,1969, see also Schölkopf & Smola, 2002), but it can have a large variance. For this reason, it is often recommended to use 5- or 10-fold cross validation (i.e., divide the training set into 5 or 10 disjoint sets). However, the number of folds in cross validation actually controls the trade-off between the bias and variance of the cross-validation estimates of the expected generalization error. For this reason, it is highly important to determine the number of folds in cross validation so that the expected squared error between the cross-validation estimate and the expected generalization error is minimized. We conjecture that the approach taken in this article can also play an important role in this challenging problem.

## Appendix A: Sketch of Proof of Lemma 1

It follows from equation 4.9 that $\mathrm{E}_{\boldsymbol{\epsilon}}\mathrm{RSIC}$ is expressed as

$$\mathrm{E}_{\boldsymbol{\epsilon}}\mathrm{RSIC} = \langle \mathbf{X}^\top \mathbf{K}\mathbf{X}\mathbf{z}, \mathbf{z}\rangle + \sigma^2 \mathrm{tr}\left(\mathbf{X}^\top \mathbf{K}\mathbf{X}\right) - 2\langle \mathbf{X}_r^\top \mathbf{K}\mathbf{X}\mathbf{z}, \mathbf{z}\rangle. \tag{A.1}$$

Similarly, it follows from equation 4.5 that $J$ is expressed as

$$J = \langle \mathbf{X}^\top \mathbf{K}\mathbf{X}\mathbf{z}, \mathbf{z}\rangle + \sigma^2 \mathrm{tr}\left(\mathbf{X}^\top \mathbf{K}\mathbf{X}\right) - 2\langle \mathbf{X}_u^\top \mathbf{K}\mathbf{X}\mathbf{z}, \mathbf{z}\rangle, \tag{A.2}$$

where only the third term is different from equation A.1. Then $\mathrm{Bias}_{\mathrm{RSIC}}$ is expressed as

$$\mathrm{Bias}_{\mathrm{RSIC}} = \langle (2\mathbf{X}_u^\top \mathbf{K}\mathbf{X} - 2\mathbf{X}_r^\top \mathbf{K}\mathbf{X})\mathbf{z}, \mathbf{z}\rangle. \tag{A.3}$$

Equations A.3 and 4.14 yield equation 4.16.

## Appendix B: Sketch of Proof of Lemma 2

Let $\boldsymbol{\epsilon}$ be the noise vector defined by

$$\boldsymbol{\epsilon} = (\epsilon_1, \epsilon_2, \ldots, \epsilon_n)^\top. \tag{B.1}$$

Then $\mathrm{Var}_{\mathrm{RSIC}}$ is expressed as

$$\begin{aligned}\mathrm{Var}_{\mathrm{RSIC}} = {} & \sigma^2 \|(\mathbf{C} + \mathbf{C}^\top)\mathbf{z}\|^2 + \mathrm{E}_{\boldsymbol{\epsilon}} \langle \mathbf{C}\boldsymbol{\epsilon}, \boldsymbol{\epsilon}\rangle^2 + \sigma^4 \mathrm{tr}\,(\mathbf{C})^2 \\ & + 2\mathrm{E}_{\boldsymbol{\epsilon}} \langle (\mathbf{C} + \mathbf{C}^\top)\mathbf{z}, \boldsymbol{\epsilon}\rangle \langle \mathbf{C}\boldsymbol{\epsilon}, \boldsymbol{\epsilon}\rangle - 2\sigma^4 \mathrm{tr}\,(\mathbf{C})^2.\end{aligned} \tag{B.2}$$

On the other hand, it holds that

$$\mathrm{E}_{\boldsymbol{\epsilon}} \langle \mathbf{C}\boldsymbol{\epsilon}, \boldsymbol{\epsilon}\rangle^2 = \mathrm{E}_{\boldsymbol{\epsilon}} \sum_{i,j,k,l=1}^{n} \mathbf{C}_{i,j}\mathbf{C}_{k,l}\epsilon_i\epsilon_j\epsilon_k\epsilon_l, \tag{B.3}$$

$$\mathrm{E}_{\boldsymbol{\epsilon}} \langle (\mathbf{C} + \mathbf{C}^\top)\mathbf{z}, \boldsymbol{\epsilon}\rangle \langle \mathbf{C}\boldsymbol{\epsilon}, \boldsymbol{\epsilon}\rangle = \mathrm{E}_{\boldsymbol{\epsilon}} \sum_{i,j,k,l=1}^{n} (\mathbf{C}_{i,j} + \mathbf{C}_{j,i})\mathbf{C}_{k,l} z_i \epsilon_j \epsilon_k \epsilon_l, \tag{B.4}$$

where $\mathbf{C}_{i,j}$ denotes the $(i, j)$th element of $\mathbf{C}$. It is known that when the random variable $\epsilon_i$ is drawn from the normal distribution with mean zero and variance $\sigma^2$, it holds that $\mathrm{E}_{\boldsymbol{\epsilon}}\epsilon_i^3 = 0$ and $\mathrm{E}_{\boldsymbol{\epsilon}}\epsilon_i^4 = 3\sigma^4$ (e.g., Lehmann, 1983). They imply that all terms in $\mathrm{E}_{\boldsymbol{\epsilon}} \sum_{i,j,k,l=1}^{n} \mathbf{C}_{i,j}\mathbf{C}_{k,l}\epsilon_i\epsilon_j\epsilon_k\epsilon_l$ vanish except four cases: $i = j = k = l$, $i = j \neq k = l$, $i = k \neq j = l$, and $i = l \neq j = k$. Therefore, we have

$$\mathrm{E}_{\boldsymbol{\epsilon}} \langle \mathbf{C}\boldsymbol{\epsilon}, \boldsymbol{\epsilon}\rangle^2 = \sigma^4 \mathrm{tr}\,(\mathbf{C})^2 + \sigma^4 \mathrm{tr}\left(\mathbf{C}^\top\mathbf{C}\right) + \sigma^4 \mathrm{tr}\left(\mathbf{C}^2\right). \tag{B.5}$$

Similarly, all terms in $\sum_{i,j,k,l=1}^{n} (\mathbf{C}_{i,j} + \mathbf{C}_{j,i})\mathbf{C}_{k,l} z_i \epsilon_j \epsilon_k \epsilon_l$ vanish:

$$\mathrm{E}_{\boldsymbol{\epsilon}} \langle (\mathbf{C} + \mathbf{C}^\top)\mathbf{z}, \boldsymbol{\epsilon}\rangle \langle \mathbf{C}\boldsymbol{\epsilon}, \boldsymbol{\epsilon}\rangle = 0. \tag{B.6}$$

Substituting equations B.5 and 5.6 into equation B.2, we obtain equation 4.17.

## Appendix C: Sketch of Proof of Theorem 1

It holds that

$$\mathrm{E}_{\boldsymbol{\epsilon}}\langle \mathbf{By}, \mathbf{y}\rangle^2 = \mathrm{Bias}^2_{\mathrm{RSIC}} + \sigma^2 \mathrm{E}_{\boldsymbol{\epsilon}}\|(\mathbf{B}+\mathbf{B}^\top)\mathbf{y}\|^2 + 2\sigma^2 \mathrm{tr}\,(\mathbf{B})\,\mathrm{E}_{\boldsymbol{\epsilon}}\langle \mathbf{By}, \mathbf{y}\rangle - \sigma^4 \mathrm{tr}\left(\mathbf{B}^2 + \mathbf{B}^\top\mathbf{B}\right) - \sigma^4 \mathrm{tr}\,(\mathbf{B})^2\,, \tag{C.1}$$

from which we have equation 4.20. Similarly, it holds that

$$\mathrm{Var}_{\mathrm{RSIC}} = \mathrm{E}_{\boldsymbol{\epsilon}}\left(\sigma^2\|(\mathbf{C}+\mathbf{C}^\top)\mathbf{y}\|^2 - \sigma^4 \mathrm{tr}\left(\mathbf{C}^2 + \mathbf{C}^\top\mathbf{C}\right)\right). \tag{C.2}$$

from which we have equation 4.21.

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