

Lecture 3

# Aggregation and Least Squares

History of Data Science, Winter 2022 @ UC San Diego

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# Announcements

- Moving forward: will hold office hours **Monday 7:30-8PM AND Friday 3:30-4:30PM.**
- Homework 3 will be released by tomorrow, and will be due **Sunday, January 30th at 11:59PM.**
- Remember that you get one “homework drop”.

# Agenda

- Pythagorean means.
- Tycho Brahe's use of the mean.
- A pre-cursor to least squares – Boscovich's method.
- Legendre and least squares.

**Means**

# Means

- The concept of the “arithmetic mean” was known to the Pythagoreans – in fact, they are known for establishing three types of means.
- However, means were not used for the purposes of **summarizing data** until much, much later.

# Pythagorean means

*From Archytas (member of the Pythagorean school of thought)<sup>1</sup>:*

*“There are three 'means' in music: one is the arithmetic, the second is the geometric, and the third is the subcontrary, which they call 'harmonic'. The arithmetic mean is when there are three terms showing successively the same excess: the second exceeds the third by the same amount as the first exceeds the second. In this proportion, the ratio of the larger numbers is less, that of the smaller numbers greater.”*

1. <http://www.cs.uni.edu/~campbell/stat/pyth.html>

# Pythagorean means

*From Archytas (member of the Pythagorean school of thought)<sup>1</sup>:*

*"The geometric mean is when the second is to the third as the first is to the second; in this, the greater numbers have the same ratio as the smaller numbers."*

*"The subcontrary, which we call harmonic, is as follows: by whatever part of itself the first term exceeds the second, the middle term exceeds the third by the same part of the third. In this proportion, the ratio of the larger numbers is larger, and of the lower numbers less."*

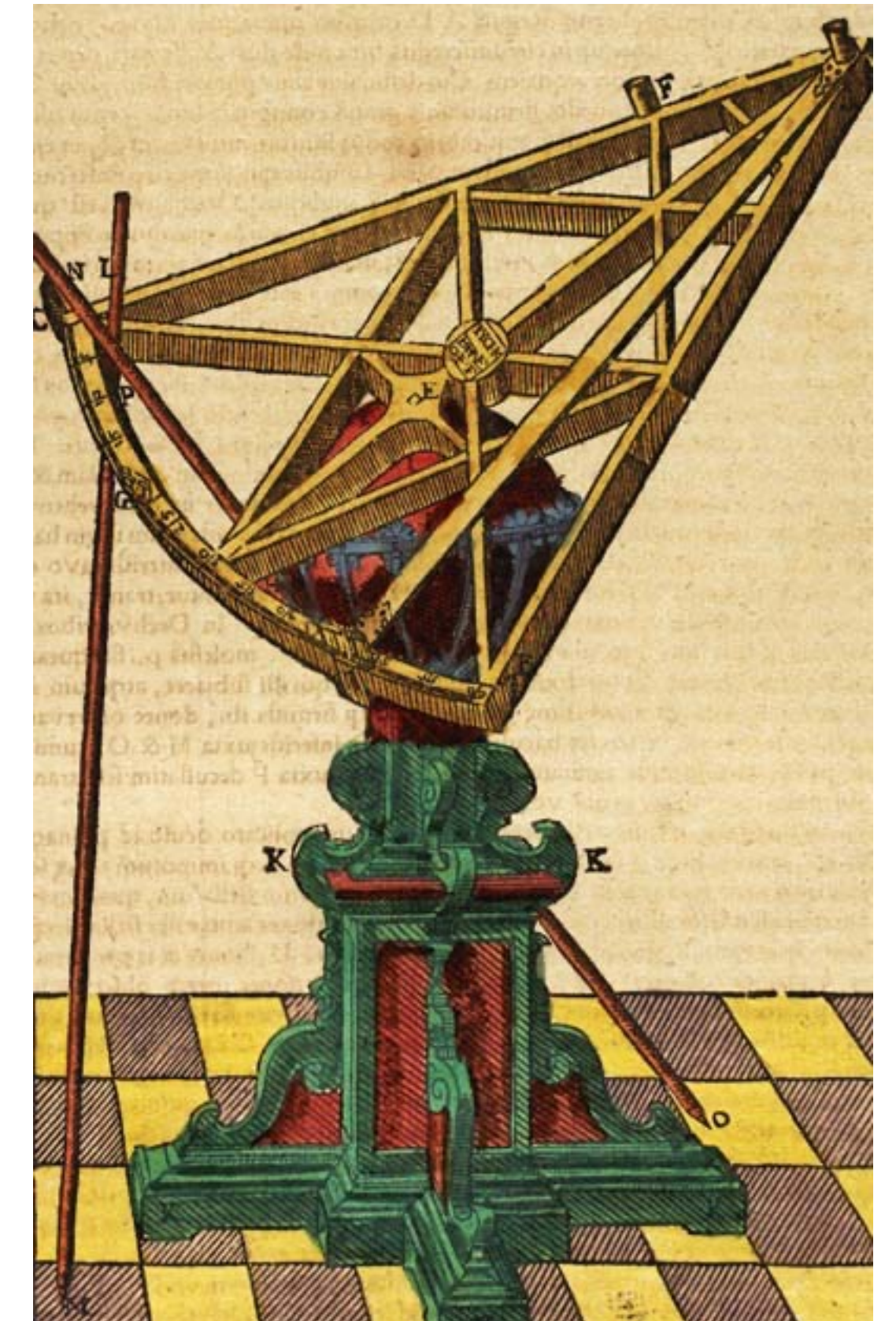
1. <http://www.cs.uni.edu/~campbell/stat/pyth.html>





# Tycho Brahe

- Recall, **Tycho Brahe** (1546-1601) was a Danish astronomer.<sup>1</sup>
- He was a pioneer in measuring the positions of stars in the night sky, without the use of telescopes.
- Kepler used Brahe's data when creating his laws of planetary motion.
- He is also one of the earliest scientists documented as having used the mean to **combine observations**.<sup>2</sup>
- Also supposedly lost his nose in a fight and wore a fake nose.



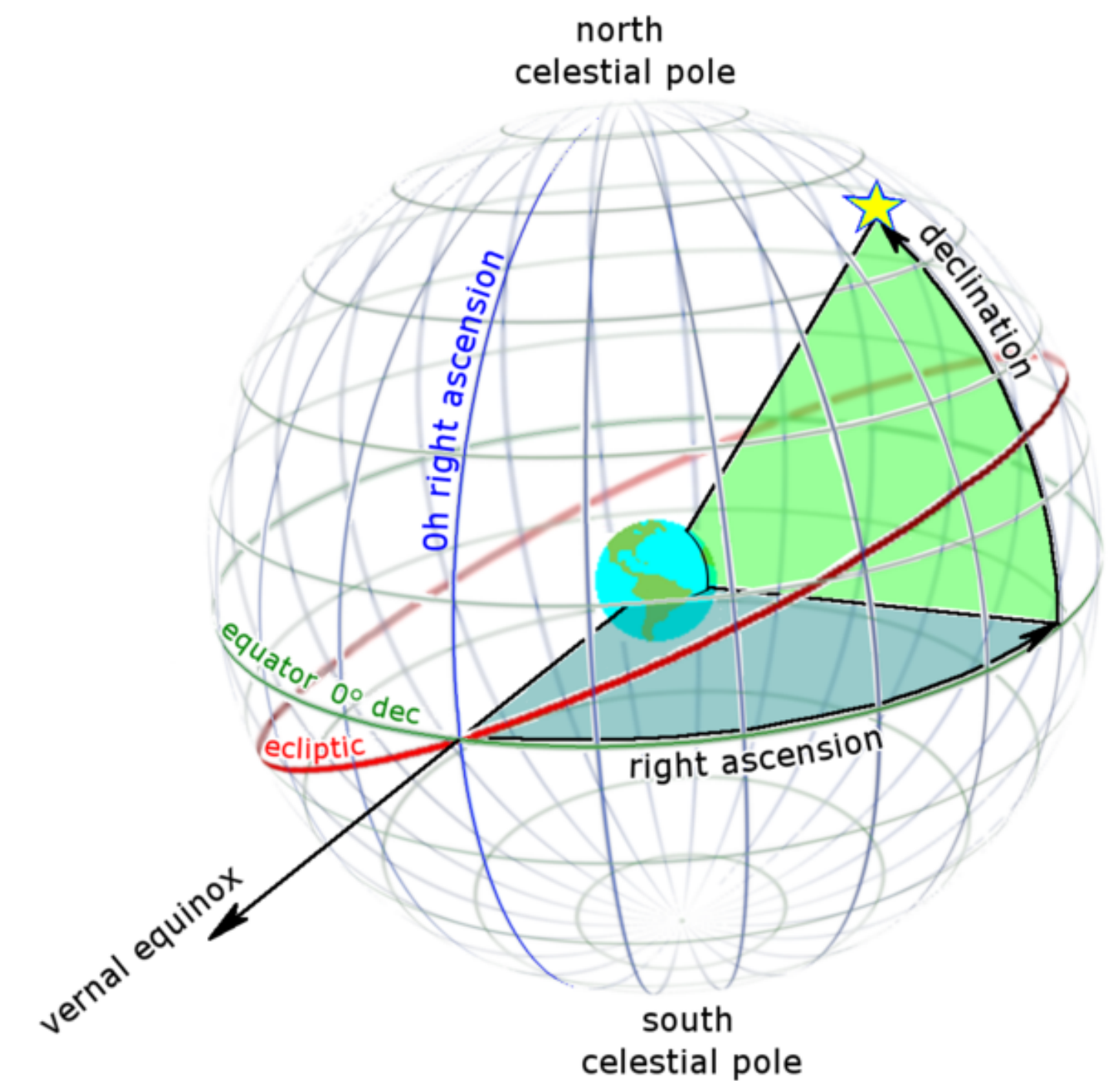
Tycho Brahe's triangular sextant

1. <https://www.britannica.com/biography/Tycho-Brahe-Danish-astronomer>

2. Pearson and Kendall, *Studies in the History of Probability and Statistics*, p122-123

# Right ascension

- One of the earliest documented examples of **combining observations** is in the work of Tycho Brahe, who was measuring the **right ascension** of  $\alpha$  Arietis (a star).
- **Right ascension** is the celestial equivalent of **longitude** on Earth.
- It is measured in units of **time**, relative to when a reference point (the "vernal equinox") passes overhead.
  - e.g. if an object's right ascension is 2 hours and 15 minutes, you will see it pass directly above you 2 hours and 15 minutes after the reference point does.
- Similar to GMT-8 meaning "8 hours before Greenwich Meridian Time."



1582 February 26		26° 0' 44"
1582 March 20		26 0 32
1582 April 3		26 0 30
1582 February 27	26° 4' 16" }	26 0 20
1585 September 21	25 56 23 }	
1582 March 5	25 56 33 }	26 0 38
1585 September 14	26 4 43 }	
1582 March 5	25 59 15 }	26 0 18
1585 September 15	26 1 21 }	
1582 March 9	25 59 49 }	26 0 32
1585 September 15	26 1 16 }	
1586 December 26	25 54 51 }	26 0 42
1588 December 15	26 6 32 }	
1586 December 27	25 52 22 }	26 0 37
1588 November 29	26 8 52 }	
1587 January 9	26 2 5 }	26 0 27
1588 December 6	25 58 49 }	
1587 January 24	26 6 44 }	26 0 29
1588 October 26	25 54 13 }	
1587 August 17	26 5 40 }	26 0 14
1588 April 16	25 54 48 }	
1587 August 17	26 1 1 }	26 0 4
1588 April 16	25 59 6 }	
1587 August 18	25 54 35 }	26 0 28
1588 March 28	26 6 20 }	
1587 August 18	25 54 49 }	26 0 39
1588 April 16	26 6 30 }	

- Brahe collected several measurements for the right ascension of  $\alpha$  Arietis from 1582-1588, with the goal of coming up with a single value.
- He selected 3 values from 1582, and 12 values from the next 6 years, each of which was the **mean** of two other observations.
- **Question:** how do we interpret these numbers and verify that he did indeed take the mean of each pair?

# Aside: measuring time in degrees

- Right ascension is measured in time, and can vary from 0 hours to 24 hours (because one rotation of the Earth takes 24 hours).
- A circle has  $360^\circ$  degrees in it, so one way of describing time is as using

$$360^\circ = 24 \text{ hours}$$

- This means that  **$15^\circ = 1 \text{ hour}$** , and  **$1^\circ = 4 \text{ minutes}$** .
- We can further subdivide each degree into 60 **arcminutes**, denoted by  $'$ , and each arc minute into 60 **arcseconds**, denoted by  $''$ .
- As an example, let's try and convert the following measurement into regular minutes:

$$82^\circ 15' 10''$$

82° 15' 10"

# Back to Brahe's data

1582 February 26		26° 0' 44"
1582 March 20		26 0 32
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- Now that we know how to interpret these numbers, we can verify that the operation Brahe used on each pair was the mean.
- Strategy: to compute  $\text{mean}(d_1, d_2)$ :
  - Convert  $d_1$  and  $d_2$  to minutes (i.e. regular numbers) and compute their mean.
  - Convert the mean back into degrees-arcminutes-arcseconds.
- Let's try this in a **Jupyter Notebook!**

# Reducing observational error

1582 February 26		26° 0' 44"
1582 March 20		26 0 32
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- The values in the right-most column are far less spread out than the values in the middle column.
- As such, Brahe used the **mean to eliminate systematic errors**.<sup>1</sup>
- The final right ascension that Brahe reported was  $26^{\circ} 0' 30''$ , which is very close to both the mean of all 15 numbers in the right column and the mean of just the bottom 12.
- Per his biographer<sup>1</sup>, the correct value of the right ascension of  $\alpha$  Aries at the time was  $26^{\circ} 0' 45''$ , which is quite close.

1. Pearson and Kendall, *Studies in the History of Probability and Statistics*, p122-123

# The mean and least squares



# For context...

- Without proper context, it may not be clear what **aggregation** (e.g. taking the mean or median of a set of values) has anything to do with **least squares** (which you learned in DSC 10 is the foundation of linear regression).
  - This connection is made more clear in DSC 40A.
- We'll spend a little bit of time providing this context, as we move into the origins of least squares.

# Making predictions

- As you've seen in DSC 10, the slope and intercept of the **line of best fit** come from finding the values of  $a$  and  $b$  that minimize **mean squared error**.

$$\text{MSE} = \frac{1}{n} \sum_{i=1}^n (y_i - (a + bx_i))^2$$

- What if we want to use a more simple prediction technique – what if we want to make a **constant** prediction, for each observation?
  - To do this, we'd need to find the constant  $c$  that minimizes mean squared error.

$$\text{MSE} = \frac{1}{n} \sum_{i=1}^n (y_i - c)^2$$



# Other types of error

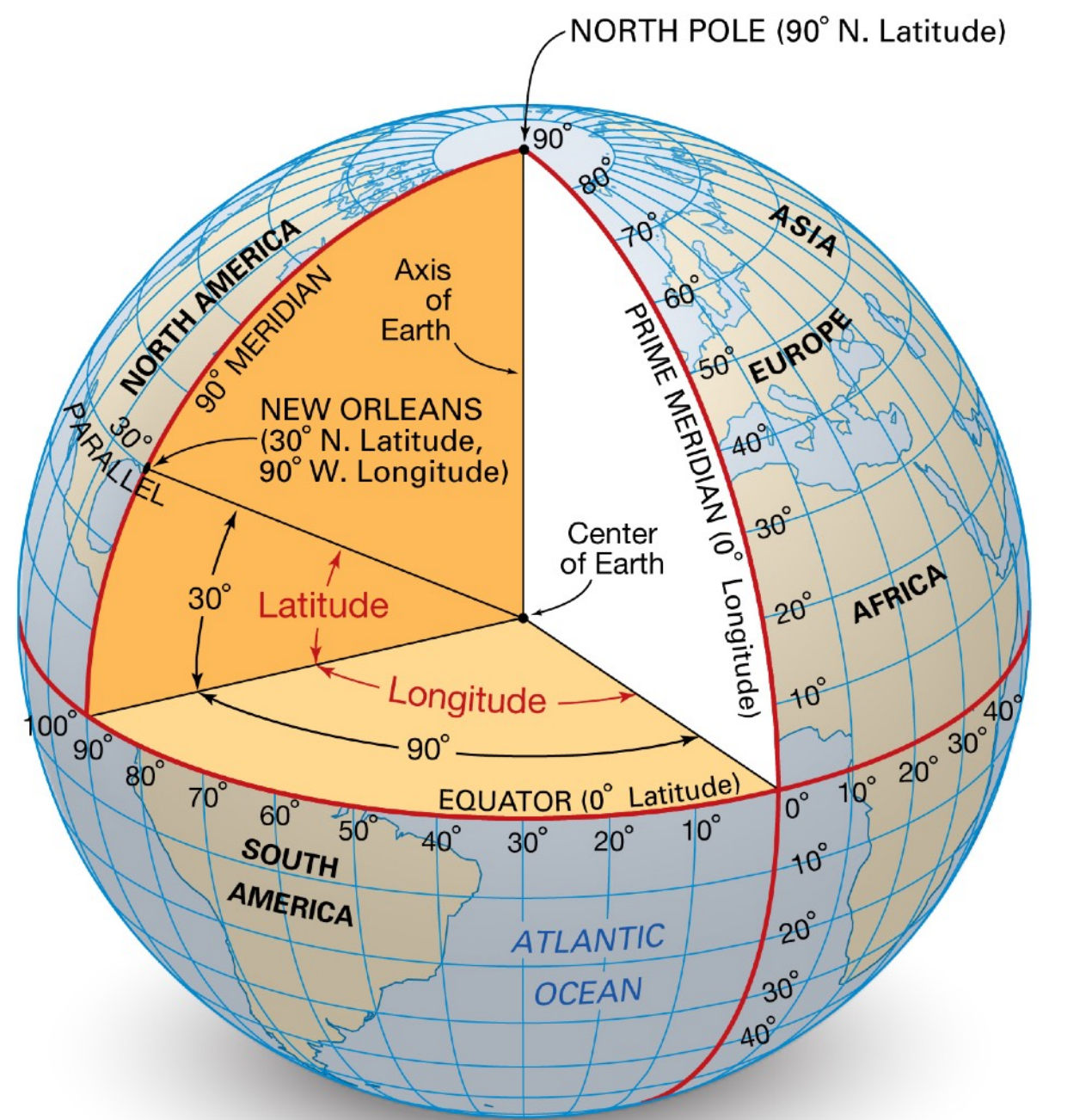
- Why do we minimize mean **squared** error?
- Instead of squaring the errors before taking the mean, is there **another** operation we could apply?

# Mean squared error vs. sum of squared errors

- Minimizing **mean squared error** is the same as minimizing the **sum of squared errors**.
- Key idea: the value of  $x$  that minimizes  $f(x)$  is the same value of  $x$  that minimizes  $c \cdot f(x)$ , if  $c$  is some positive constant.
- Many of the original authors we will study aimed to minimize the sum of squared errors, not the mean – but this is the same task.

# Boscovich's method

# The length of a meridian arc



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- A **meridian arc** is a curve drawn between two points on the surface of the Earth that have the same longitude.
- In the mid-1700s, **geodesists** were concerned with studying the shape of Earth.
  - Earth is an ellipsoid that is slightly flatter at the poles than it is at the equator.
- Their goal at the time was to determine the relationship between **the length of one degree of latitude near the North Pole** and **the length of one degree of latitude elsewhere on Earth**.
- To do this, they measured the lengths of several meridian arcs.

# Boscovich's data

- Roger Joseph Boscovich (1711-1787) was a Dalmatian astronomer, mathematician, and Jesuit priest.
- He obtained data containing the length of one degree of latitude at five different spots on Earth.

Table 1.4. Boscovich's data on meridian arcs.

Location	Latitude ( $\theta$ )	Arc length (toises)	Boscovich's $\sin^2 \theta \times 10^4$
(1) Quito	0° 0'	56,751	0
(2) Cape of Good Hope	33° 18'	57,037	2,987
(3) Rome	42° 59'	56,979	4,648
(4) Paris	49° 23'	57,074	5,762
(5) Lapland	66° 19'	57,422	8,386

Source: Boscovich and Maire (1755, p. 500). Reprinted in Boscovich and Maire (1770, p. 482).

Note: Arc lengths are given as toises per degree measured, where 1 toise  $\cong$  6.39 feet. The value for  $\sin^2 \theta \times 10^4$  for the Cape of Good Hope is erroneous and is evidently based on 33° 8'. The correct figure would be 3,014.

Source: Stigler, *Studies in the History of Probability and Statistics*, p. 43



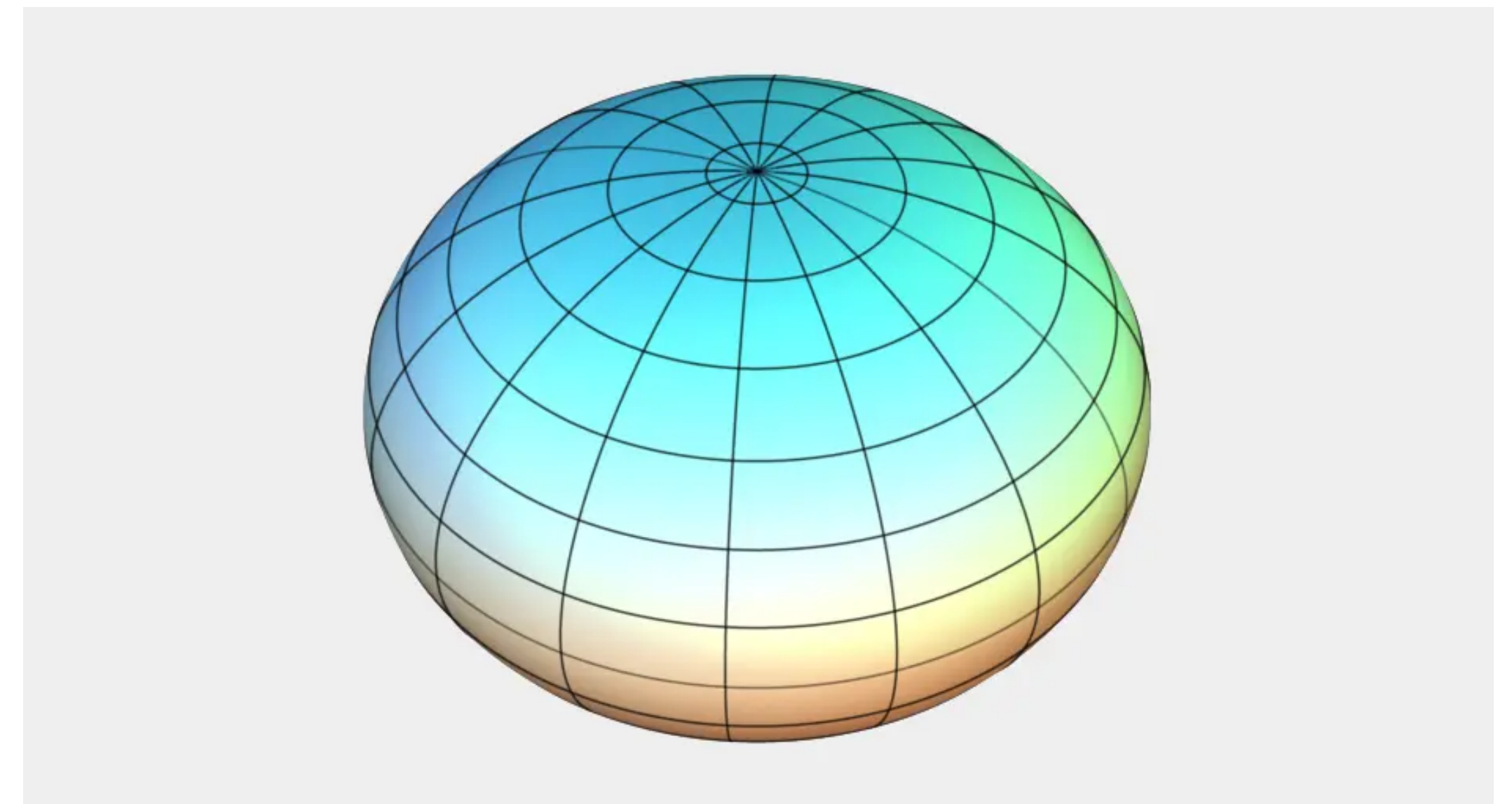
# The model

- A rough approximation for the length of an arc is

$$a = z + y \sin^2 \theta$$

where  $z$  is the length of a degree at the equator and  $y$  is the "excess".

- If  $y = 0$ , then the Earth is a perfect sphere, and meridian arcs are of the same length ( $z$ ) at any latitude.
- If  $y > 0$ , the Earth is flatter towards the poles, and meridian arcs range from length  $z$  at the equator to length  $z + y$  at the North Pole.



Source

# An abundance of data

$$a = z + y \sin^2 \theta$$

- If Boscovich had just 2 observations, he'd have a system of two equations and two unknowns, and would be able to solve for  $z$  and  $y$ .
- However, he had 5 observations, and had to deduce a method of computing  $z$  and  $y$  using all 5 observations.
- Ideas?

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# Boscovich's method

- For each of our five observations  $(\theta_i, a_i)$ , we can write

$$a_i = z + y \sin^2 \theta_i$$

- Boscovich's described a method for selecting  $z$  and  $y$ :

1. For each  $i$ , write  $e_i = a_i - z - y \sin^2 \theta_i$ .

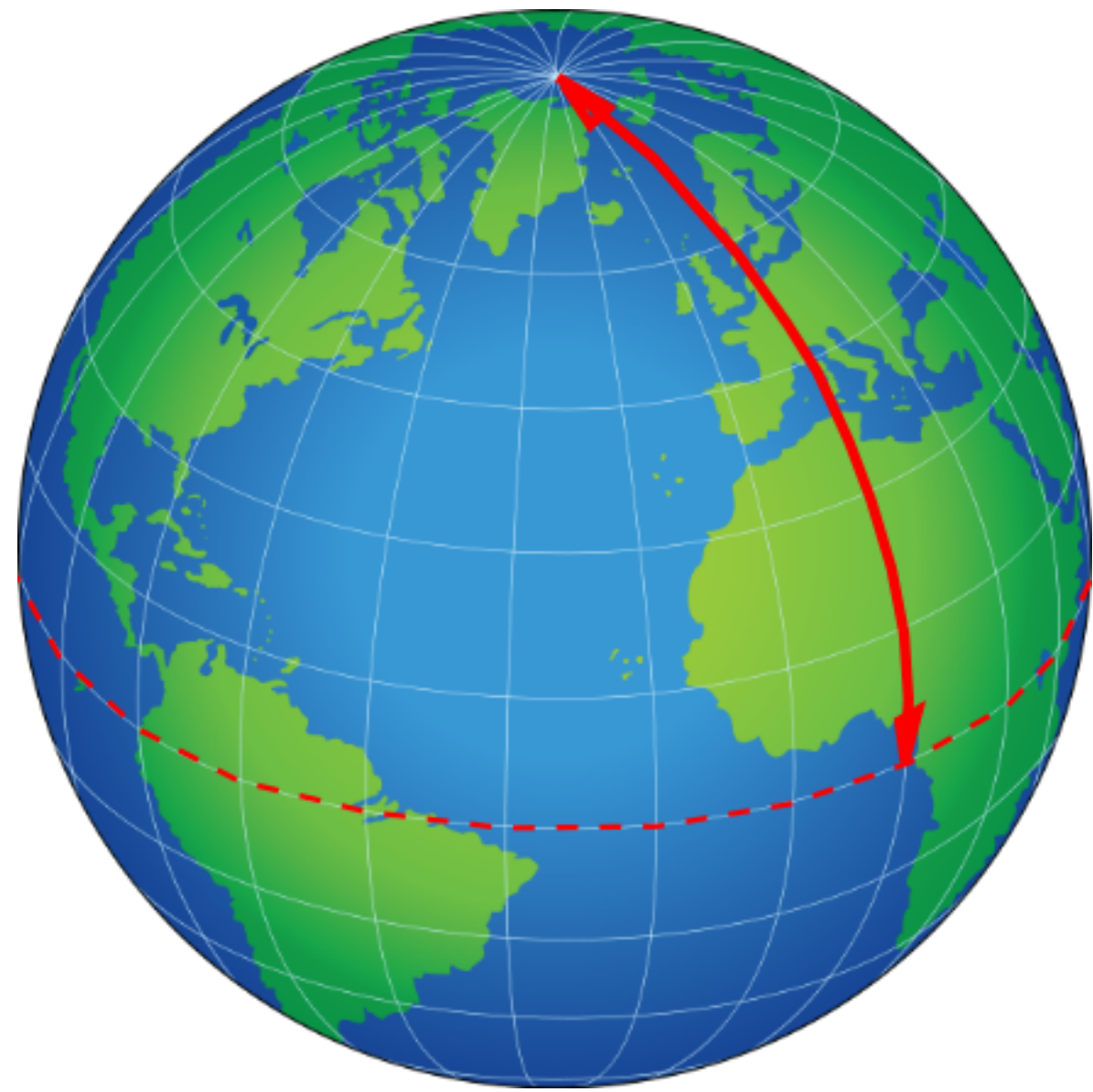
2. Choose  $z$  and  $y$  such that  $\sum_i e_i = 0$  and  $\sum_i |e_i|$  is minimized.

- **What does this resemble?**



# Least squares

# Legendre



- Adrien-Marie Legendre (1752-1833) was a French mathematician who was also active in the field of geodesy<sup>1</sup>.
- In 1791, the French Academy of Science defined a meter as being one **ten millionth** of the length of the meridian arc starting at the North Pole, passing through Paris, and ending at the equator.
- He helped measure the length of a meter.

1. <https://www.britannica.com/biography/Adrien-Marie-Legendre>

# Legendre's least squares

- In a 1805 paper about measuring the orbits of comets, Legendre published an appendix titled "Sur la Methode des moindres quarres", which detailed a general procedure for estimating coefficients of linear equations.
- He wrote (translated):

*"Of all the principles which can be proposed for [making estimates from a sample], I think there is none more general, more exact, and more easy of application, than that of which we have made use... which consists of rendering the sum of the squares of the errors a minimum."*

**Summary, next time**



# Summary, next time

- Much of the advances regarding aggregation and statistical estimation in the 1500-1800s was motivated by geodesy and astronomy.
  - Tycho Brahe's use of the mean.
  - Boscovich's method regarding meridian arcs.
  - Legendre's method of least squares.
- **Next time:** more on Legendre's development of least squares, Gauss' development of least squares, and regression.