Distribution Regression: Computational & Statistical Tradeoffs

Zoltán Szabó (Gatsby Unit, UCL)

Joint work with

- Bharath K. Sriperumbudur (Department of Statistics, PSU),
- Barnabás Póczos (ML Department, CMU),
- Arthur Gretton (Gatsby Unit, UCL)

Princeton University
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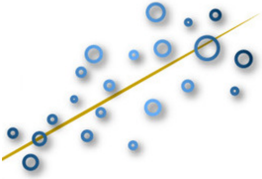
Outline

- Motivation: application + theory.
- Problem formulation.
- Results: computational & statistical tradeoffs.
- Numerical examples.

The task

- Samples: $\{(x_i, y_i)\}_{i=1}^{\ell}$. Find $f \in \mathcal{H}$ such that $f(x_i) \approx y_i$.



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  - x_i-s are distributions,
  - available only through samples: $\{x_{i,n}\}_{n=1}^{N_i}$, labelled *bags*.

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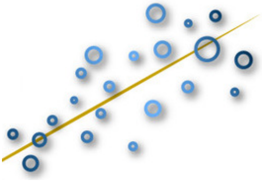

- Distribution regression:
  - x_i-s are distributions,
  - available only through samples: $\{x_{i,n}\}_{n=1}^{N_i}$, labelled *bags*.
- **Goal**: computational & statistical tradeoffs implied by $N := N_i$ $(\forall i)$.

Motivation (application): aerosol prediction

- Bag := pixels of a multispectral satellite image over an area.
- Label of a bag := aerosol value.

- Relevance: climate research, sustainability.
- Engineered methods [Wang et al., 2012]: $100 \times \text{RMSE} = 7.5 - 8.5$.
- Using distribution regression?

Wider context

- Context:
  - machine learning: multi-instance learning,
  - statistics: point estimation tasks (without analytical formula).

- Applications:
  - computer vision: image = collection of patch vectors,
  - network analysis: group of people = bag of friendship graphs,
  - natural language processing: corpus = bag of documents,
  - time-series modelling: user = set of trial time-series.

Several algorithmic approaches

1. Parametric fit: Gaussian, MOG, exp. family [Jebara et al., 2004, Wang et al., 2009, Nielsen and Nock, 2012].
2. Kernelized Gaussian measures: [Jebara et al., 2004, Zhou and Chellappa, 2006].
3. (Positive definite) kernels: [Cuturi et al., 2005, Martins et al., 2009, Hein and Bousquet, 2005].
4. Divergence measures (KL, Rényi, Tsallis, ...): [Póczos et al., 2011, Kandasamy et al., 2015].
5. Set metrics: Hausdorff metric [Edgar, 1995]; variants [Wang and Zucker, 2000, Wu et al., 2010, Zhang and Zhou, 2009, Chen and Wu, 2012].

Motivation: theory

- MIL dates back to [Haussler, 1999, Gärtner et al., 2002].

- *Sensible* methods in regression: require density estimation [Póczos et al., 2013, Oliva et al., 2014, Reddi and Póczos, 2014, Sutherland et al., 2015] + assumptions:
  1. compact Euclidean domain.
  2. output $= \mathbb{R}$ ([Oliva et al., 2013, Oliva et al., 2015]: distribution/function).

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  - simplest case: $Y = \mathbb{R}$, but
  - dependencies might matter: $Y = \mathbb{R}^d$ (or separable Hilbert).

Kernel, RKHS

- $k: \mathcal{D} \times \mathcal{D} \to \mathbb{R}$ kernel on $\mathcal{D}$, if
  - $\exists \varphi : \mathcal{D} \to H$(ilbert space) feature map,
  - $k(a,b) = \langle \varphi(a), \varphi(b) \rangle_H$ $(\forall a, b \in \mathcal{D})$.

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  - $k(a,b) = \langle \varphi(a), \varphi(b) \rangle_H$ ($\forall a, b \in \mathcal{D}$).
- Kernel examples: $\mathcal{D} = \mathbb{R}^d$ ($p > 0$, $\theta > 0$)
  - $k(a,b) = (\langle a,b \rangle + \theta)^p$: polynomial,
  - $k(a,b) = e^{-\|a-b\|_2^2/(2\theta^2)}$: Gaussian,
  - $k(a,b) = e^{-\theta\|a-b\|_1}$: Laplacian.
- In the $H = H(k)$ RKHS ($\exists!$): $\varphi(u) = k(\cdot, u)$.

Kernel: example domains ($\mathcal{D}$)

- Euclidean space ($\mathcal{D} = \mathbb{R}^d$), graphs, texts, time series, dynamical systems, distributions!

Problem formulation ($Y = \mathbb{R}$)

- Given:
  - labelled bags $\hat{\mathbf{z}} = \{(\hat{x}_i, y_i)\}_{i=1}^{\ell}$,
  - i^{th} bag: $\hat{x}_i = \{x_{i,1}, \ldots, x_{i,N}\} \overset{i.i.d.}{\sim} x_i \in \mathcal{P}(\mathcal{D})$, $y_i \in \mathbb{R}$.
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- Construction: mean embedding (μ_x)

$$\underbrace{\mathcal{P}(\mathcal{D}) \xrightarrow{\mu=\mu(k)} X \subseteq H}_{\boxed{2}=\text{two-stage sampling}} = H(k)$$

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- Construction: mean embedding (μ_x) + ridge regression

$$\underbrace{\mathcal{P}(\mathcal{D}) \xrightarrow{\mu=\mu(k)} X \subseteq H}_{\boxed{2}=\text{two-stage sampling}} = \underbrace{H(k) \xrightarrow{f\in\mathcal{H}=\mathcal{H}(K)} \mathbb{R}}_{\boxed{1}=\text{Hilbert } \to \mathbb{R} \text{ regression}}.$$

$\boxed{1}$: Hilbert $\to \mathbb{R}$ regression, well-specified case

- Regression function, expected risk (assume for a moment: $f_\rho \in \mathcal{H}$):

$$f_\rho(\mu_x) = \int_{\mathbb{R}} y \mathrm{d}\rho(y|\mu_x), \qquad \mathcal{R}[f] = \mathbb{E}_{(x,y)} |f(\mu_x) - y|^2 .$$

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- Ridge estimator:

$$f_{\mathbf{z}}^\lambda = \arg\min_{f\in\mathcal{H}} \frac{1}{\ell} \sum_{i=1}^{\ell} \left|f(\mu_{x_i}) - y_i\right|^2 + \lambda \left\|f\right\|_{\mathcal{H}}^2, \quad (\lambda > 0).$$

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- Excess risk:

$$\mathcal{E}(f_{\mathbf{z}}^\lambda, f_\rho) = \mathcal{R}[f_{\mathbf{z}}^\lambda] - \mathcal{R}[f_\rho].$$

- Known [Caponnetto and De Vito, 2007]: if $\rho(\mu_x, y) \in \mathcal{P}(b, c)$, then the best/achieved rate

$$\mathcal{E}(f_{\mathbf{z}}^{\lambda}, f_{\rho}) = \mathcal{O}_p\left(\ell^{-\frac{bc}{bc+1}}\right) \quad (1 < b, c \in (1, 2]).$$

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- $\rho \in \mathcal{P}(b,c)$:

$$T = \int_X K(\cdot, \mu_a) K^*(\cdot, \mu_a) \mathrm{d}\rho_X(\mu_a) : \mathcal{H} \to \mathcal{H}.$$

  - Eigenvalues of T decay as $\lambda_n = \mathcal{O}(n^{-b})$. $f_\rho \in Im\left(T^{\frac{c-1}{2}}\right)$.
  - Intuition: $1/b$ – effective input dimension, c – smoothness of f_ρ.

Our question

Can we reach this $\mathcal{O}_p\left(\ell^{-\frac{bc}{bc+1}}\right)$ minimax rate? $N = ?$

$$f_{\hat{\mathbf{z}}}^{\lambda} = \arg\min_{f\in\mathcal{H}} \frac{1}{\ell}\sum_{i=1}^{\ell}\left|f(\mu_{\hat{x}_i}) - y_i\right|^2 + \lambda\left\|f\right\|_{\mathcal{H}}^2,$$

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$\boxed{2}$: mean embedding, $\mu_{x_i} \to \mu_{\hat{x}_i}$

- $k : \mathcal{D} \times \mathcal{D} \to \mathbb{R}$ kernel; canonical feature map: $\varphi(u) = k(\cdot, u)$.
- Mean embedding of a distribution $x, \hat{x}_i \in \mathcal{P}(\mathcal{D})$:

$$\mu_x = \int_{\mathcal{D}} k(\cdot, u) \mathrm{d}x(u) \in H(k),$$

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- Linear K $\Rightarrow$ set kernel:

$$K(\mu_{\hat{x}_i}, \mu_{\hat{x}_j}) = \left\langle \mu_{\hat{x}_i}, \mu_{\hat{x}_j} \right\rangle_H = \frac{1}{N^2} \sum_{n,m=1}^{N} k(x_{i,n}, x_{j,m}).$$

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- Nonlinear K example:

$$K(\mu_{\hat{x}_i}, \mu_{\hat{x}_j}) = e^{-\frac{\|\mu_{\hat{x}_i} - \mu_{\hat{x}_j}\|_H^2}{2\sigma^2}}.$$

$\boxed{2}$: ridge regression $\Rightarrow$ analytical solution

- Given:
  - training sample: $\hat{\mathbf{z}}$,
  - test distribution: t.
- Prediction on t:

$$\boxed{\begin{aligned} (f_{\hat{\mathbf{z}}}^{\lambda} \circ \mu)(t) &= \mathbf{k}(\mathbf{K} + \ell\lambda \mathbf{I}_{\ell})^{-1}[y_1; \ldots; y_{\ell}], && (1) \\ \mathbf{K} &= [K(\mu_{\hat{x}_i}, \mu_{\hat{x}_j})] \in \mathbb{R}^{\ell \times \ell}, && (2) \\ \mathbf{k} &= [K(\mu_{\hat{x}_1}, \mu_t), \ldots, K(\mu_{\hat{x}_{\ell}}, \mu_t)] \in \mathbb{R}^{1 \times \ell}. && (3) \end{aligned}}$$

$\Rightarrow K(\mu_x, \mu_{x'}) = \left\langle K(\cdot, \mu_x), K(\cdot, \mu'_x) \right\rangle_{\mathcal{H}(K)}$ matter.

- Convergence of the mean embedding:

$$\|\mu_x - \mu_{\hat{x}}\|_{H(k)} = \mathcal{O}_p\left(\frac{1}{\sqrt{N}}\right).$$

- Hölder property of K ($0 < L$, $0 < h \leq 1$):

$$\|K(\cdot, \mu_x) - K(\cdot, \mu_{\hat{x}})\|_{\mathcal{H}(K)} \leq L \|\mu_x - \mu_{\hat{x}}\|_{H(k)}^h .$$

- $f_{\hat{z}}^{\lambda}$ depends 'nicely' on $\mu_{\hat{x}}$.

$\boxed{1}$ - $\boxed{2}$: Proof idea

By decomposing the excess risk, concentration, on $\mathcal{P}(b,c)$ we get

$$\mathcal{E}(f_{\hat{\mathbf{z}}}^{\lambda}, f_{\rho}) \leq \underbrace{\frac{\log^h(\ell)}{N^h\lambda}\left(\frac{1}{\lambda^2\ell^2} + 1 + \frac{1}{\ell\lambda^{1+\frac{1}{b}}}\right)}_{\boxed{2}=\text{two-stage sampling}} + \underbrace{\lambda^c + \frac{1}{\ell^2\lambda} + \frac{1}{\ell\lambda^{\frac{1}{b}}}}_{\boxed{1}\, = H \to \mathbb{R} \text{ regression}} \to 0,$$

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- Let $N = \ell^{\frac{a}{h}} \log(\ell) \Rightarrow$ 1st term $+$ constraints simplify.
- $a > 0$: needed, i.e. $N > \log(\ell)$.
- Bias-variance trick with constraint-checking $\Rightarrow$

Computational & statistical tradeoff (W)

If

- $a \leq \frac{b(c+1)}{bc+1}$, then $\mathcal{E}\left(f_{\hat{\mathbf{z}}}^{\lambda}, f_{\rho}\right) = \mathcal{O}_p\left(\ell^{-\frac{ac}{c+1}}\right)$ with $\lambda = \ell^{-\frac{a}{c+1}}$,
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Meaning (a-dependence, $N = \ell^{\frac{a}{h}} \log(\ell)$):

- 'Smaller a' = computational saving, but reduced statistical efficiency.

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- 'Smaller a' = computational saving, but reduced statistical efficiency.
- Sensible choice: $a \leq \frac{b(c+1)}{bc+1} < 2$:

N sub-quadratic in ℓ achieves *one-stage sampled* minimax rate! ('=')

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Meaning (h-dependence, $N = \ell^{\frac{a}{h}} \log(\ell)$):

- smoother K kernel is rewarding = bag-size reduction; see smoothness of f_ρ.

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Meaning (c-dependence):

- $c \mapsto \frac{b(c+1)}{bc+1}$ decreasing: smaller bags are enough for easier problems.

Misspecified setting

- Relevant case: $f_\rho \in L^2_{\rho_X} \backslash \mathcal{H}$.
- f_ρ: difficulty parameter $= s \in (0,1]$, larger $s =$ easier problem.
- Proof idea:
  - ∞-D exponential family fitting [Sriperumbudur et al., 2014],
  - ridge solution.

Computational & statistical tradeoff (M)

Let $N = \ell^{\frac{2a}{h}} \log(\ell)$ $(a > 0)$. If

- $a \leq \frac{s+1}{s+2}$, then $\mathcal{E}\left(f_{\hat{\mathbf{z}}}^{\lambda}, f_{\rho}\right) = \mathcal{O}_p\left(\ell^{-\frac{2sa}{s+1}}\right)$ with $\lambda = \ell^{-\frac{a}{s+1}}$,
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Meaning (a-dependence):

- 'Smaller a' = computational saving, but reduced statistical efficiency.
- Sensible choice: $a \le \frac{s+1}{s+2} \le \frac{2}{3} \Rightarrow 2a \le \frac{4}{3} < 2$!

$\boxed{N \text{ can be sub-quadratic in } \ell \text{ again ('=')!}}$

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Meaning (h-dependence):

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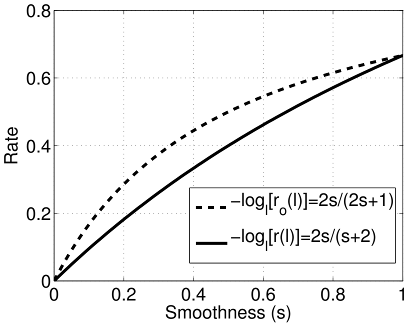
Meaning (s-dependence): $s \mapsto \frac{2s}{s+2}$ is increasing, i.e easier task $=$ better rate,

- $s \to 0$: arbitrary slow rate.
- $s = 1$: $\ell^{-\frac{2}{3}}$ rate.

Optimality of the rate (M)

- Our rate: $r(\ell) = \ell^{-\frac{2s}{s+2}}$ – range space assumption (s).
- One-stage sampled optimal rate: $r_o(\ell) = \ell^{-\frac{2s}{2s+1}}$ [Steinwart et al., 2009],
  - range-space assumption + eigendecay constraint,
  - $\mathcal{D}$: compact metric, $Y = \mathbb{R}$.



Blanket assumptions: both settings

- $\mathcal{D}$: separable, topological domain.
- k:
  - bounded: $\sup_{u\in\mathcal{D}} k(u,u) \le B_k \in (0,\infty)$,
  - continuous.
- K: bounded; Hölder continuous: $\exists L > 0, h \in (0,1]$ such that

$$\|K(\cdot,\mu_a) - K(\cdot,\mu_b)\|_{\mathcal{H}} \le L \|\mu_a - \mu_b\|_H^h .$$

- y: bounded.

Hölder K examples (other than the linear K when h=1)

In case of compact metric $\mathcal{D}$, universal k:

K_G	K_e	K_C
$e^{-\frac{\|\mu_a-\mu_b\|_H^2}{2\theta^2}}$	$e^{-\frac{\|\mu_a-\mu_b\|_H}{2\theta^2}}$	$\left(1+\|\mu_a-\mu_b\|_H^2/\theta^2\right)^{-1}$
$h=1$	$h=\frac{1}{2}$	$h=1$

K_t	K_i
$\left(1+\|\mu_a-\mu_b\|_H^{\theta}\right)^{-1}$	$\left(\|\mu_a-\mu_b\|_H^2+\theta^2\right)^{-\frac{1}{2}}$
$h=\frac{\theta}{2}$ $(\theta\leq 2)$	$h=1$

Functions of $\|\mu_a-\mu_b\|_H \Rightarrow$ computation: similar to set kernel.

Vector-valued output: similarly

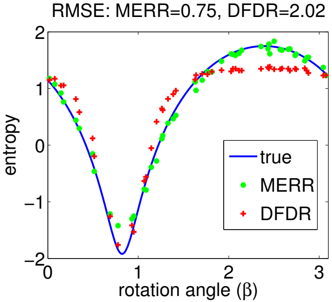
- $K(\mu_a, \mu_b) \in \mathcal{L}(Y)$.
- Prediction on a new test distribution (t):

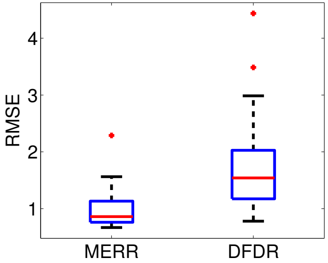
$$\boxed{\begin{aligned}(f_{\hat{\mathbf{z}}}^{\lambda} \circ \mu)(t) &= \mathbf{k}(\mathbf{K} + \ell\lambda \mathbf{I}_\ell)^{-1}[y_1; \ldots; y_\ell], \\ \mathbf{K} &= [K(\mu_{\hat{x}_i}, \mu_{\hat{x}_j})] \in \mathcal{L}(Y)^{\ell \times \ell}, \\ \mathbf{k} &= [K(\mu_{\hat{x}_1}, \mu_t), \ldots, K(\mu_{\hat{x}_\ell}, \mu_t)] \in \mathcal{L}(Y)^{1 \times \ell}.\end{aligned}} \quad \begin{aligned}(4)\\(5)\\(6)\end{aligned}$$

Specifically: $Y = \mathbb{R} \Rightarrow \mathcal{L}(Y) = \mathbb{R}$; $Y = \mathbb{R}^d \Rightarrow \mathcal{L}(Y) = \mathbb{R}^{d \times d}$.

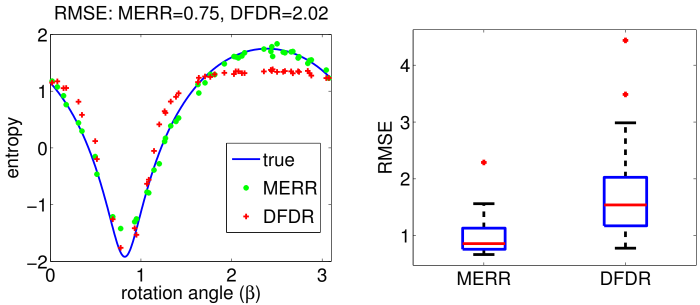
Demo

- Supervised entropy learning:





- Supervised entropy learning:



- Aerosol prediction from satellite images:
  - State-of-the-art baseline: **7.5** – **8.5** ($\pm 0.1 - 0.6$).
  - MERR: **7.81** (± 1.64).

Summary

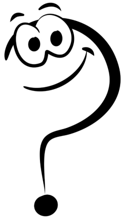
- Problem: distribution regression (k).
- Contribution:
  - computational & statistical tradeoff analysis,
  - specifically, the set kernel is consistent: 16-year-old open question,
  - minimax optimal rate is achievable: sub-quadratic bag size.

Summary

- Problem: distribution regression (k).
- Contribution:
  - computational & statistical tradeoff analysis,
  - specifically, the set kernel is consistent: 16-year-old open question,
  - minimax optimal rate is achievable: sub-quadratic bag size.
- Code in ITE, analysis submitted to JMLR:

`https://bitbucket.org/szzoli/ite/`
`http://arxiv.org/abs/1411.2066`.

Thank you for the attention!



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