Lecture 5 Asymptotic Normality

IEMS 402 Statistical Learning

Northwestern

Bias

Lemma 3 *The bias of* $\widehat{p}_h$ *satisfies:*

$$\sup_{p \in \Sigma(\beta,L)} |p_h(x) - p(x)| \leq ch^\beta \tag{14}$$

for some c.

Proof. We have

$$\begin{aligned}
|p_h(x) - p(x)| &= \int \frac{1}{h^d} K(\|u - x\|/h) p(u) du - p(x) \\
&= \left| \int K(\|v\|)(p(x + hv) - p(x)) dv \right| \\
&\leq \left| \int K(\|v\|)(p(x + hv) - p_{x,\beta}(x + hv)) dv \right| + \left| \int K(\|v\|)(p_{x,\beta}(x + hv) - p(x)) dv \right|.
\end{aligned}$$

The first term is bounded by $Lh^\beta \int K(s)|s|^\beta$ since $p \in \Sigma(\beta, L)$. The second term is 0 from the properties on K since $p_{x,\beta}(x + hv) - p(x)$ is a polynomial of degree β (with no constant term). $\square$

Variance

Lemma 4 *The variance of $\widehat{p}_h$ satisfies:*

$$\sup_{p \in \Sigma(\beta, L)} \mathrm{Var}(\widehat{p}_h(x)) \leq \frac{c}{nh^d} \tag{15}$$

for some $c > 0$.

Proof. We can write $\widehat{p}(x) = n^{-1} \sum_{i=1}^{n} Z_i$ where $Z_i = \frac{1}{h^d} K\left(\frac{\|x - X_i\|}{h}\right)$. Then,

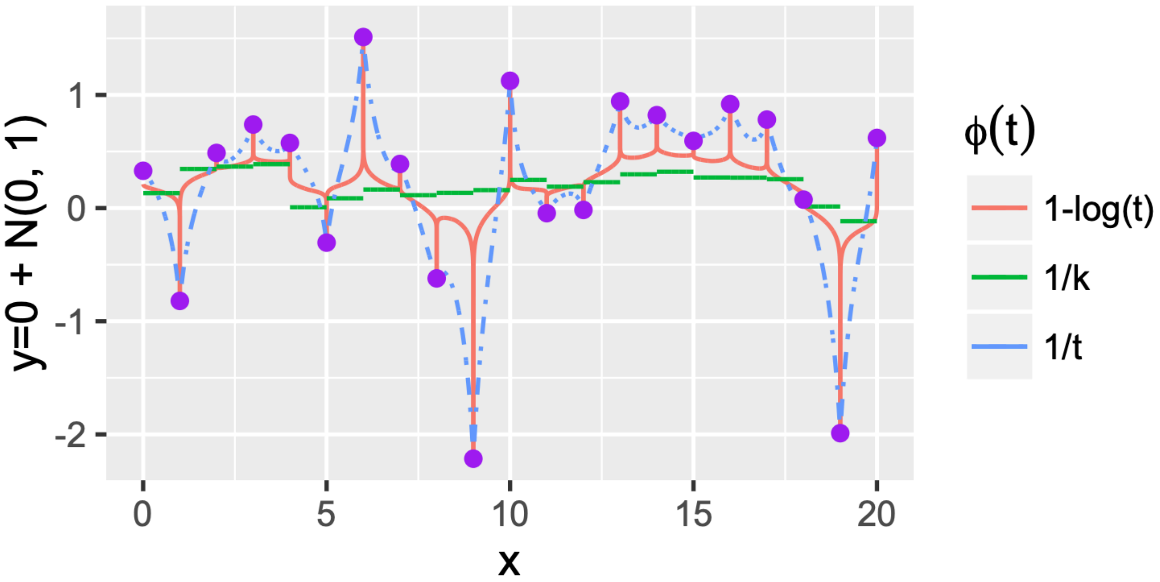
$$\begin{aligned} \mathrm{Var}(Z_i) &\leq \mathbb{E}(Z_i^2) = \frac{1}{h^{2d}} \int K^2\left(\frac{\|x-u\|}{h}\right) p(u)du = \frac{h^d}{h^{2d}} \int K^2\left(\|v\|\right) p(x+hv)dv \\ &\leq \frac{\sup_x p(x)}{h^d} \int K^2(\|v\|)dv \leq \frac{c}{h^d} \end{aligned}$$

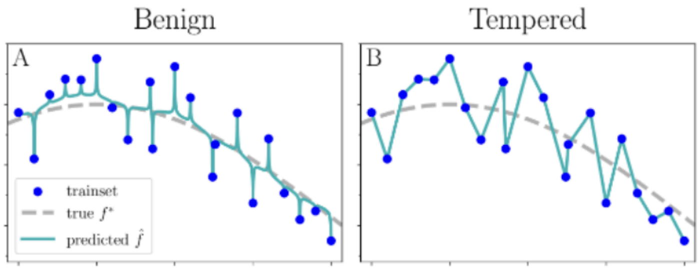
for some c since the densities in $\Sigma(\beta, L)$ are uniformly bounded. The result follows. $\square$

Why our result is optimal in 1d

Not Required

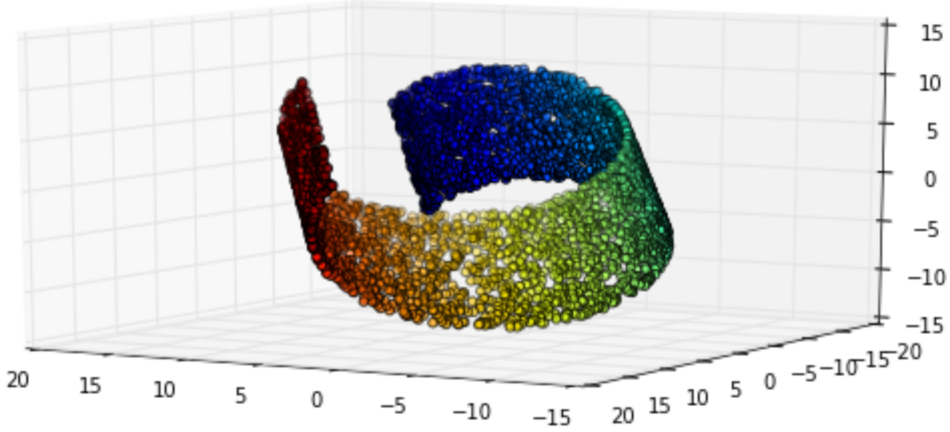
Ok… Interpolation…(1-NN)





Xing Y, Song Q, Cheng G. Benefit of interpolation in nearest neighbor algorithms. SIAM Journal on Mathematics of Data Science, 2022, 4(2): 935-956.

Open Questions



Bias computation on manifold: Section 8.1 in https://arxiv.org/abs/2407.09286

Delta Methods

Aim of asymptotic theory

Estimator using n data

$$r_n(\boxed{T_n} - \theta) \to \boxed{T}$$

$r_n \to \infty$ is determinitstic

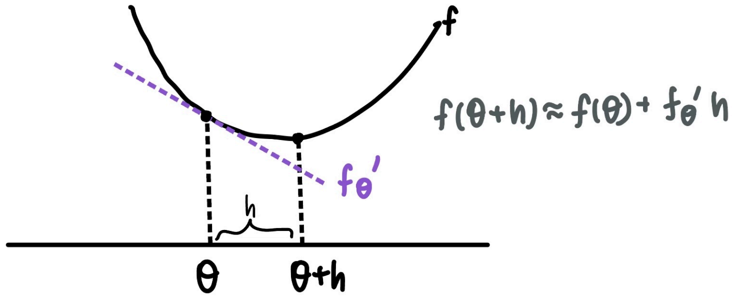
Asymptotic distribution

Delta Methods

from centeral limit teheorem we know $r_n(T_n - \theta) \to T$

Question: What is the asymptotic distribution of $\Phi(T_n)$

Idea: Taylor Expansion



Delta method

Thm If $r_n(T_n - \theta) \to T$, then $r_n(\Phi(T_n) - \Phi(\theta)) \to \boxed{\phi'(\theta)}T$

Jacobian Matrix $[\Phi'(\theta)]_{ij} = \dfrac{\partial \phi_i(\theta)}{\partial \theta_j}$

Homework 4!

Example

Example (The delta method for quadratics)

Assume $X_i \overset{\text{iid}}{\sim} P$ with $\mathbb{E}[X] = \theta \neq 0$, $\text{Cov}(X) = \Sigma$, and set $\phi(h) = \frac{1}{2}\|h\|_2^2$. Then

$$\sqrt{n}\left(\frac{1}{2}\left\|\frac{1}{n}\sum_{i=1}^{n} X_i\right\|_2^2 - \frac{1}{2}\|\theta\|_2^2\right) \xrightarrow{d} \mathcal{N}\left(0, \theta^T \Sigma \theta\right)$$

Example

Example (Delta method for sample variance)

For X_i i.i.d. with $\mathrm{Var}(X_i) = \sigma^2$ and $\mathbb{E}[X_i^4] < \infty$, let

$$S_n^2 := \frac{1}{n}\sum_{i=1}^{n}(X_i - \overline{X}_n)^2 = \frac{1}{n}\sum_{i=1}^{n} X_i^2 - \overline{X}_n^2.$$

Then for $\phi(x,y) = y - x^2$ we have $S_n^2 = \phi(\overline{X}_n, \overline{X^2}_n)$, and

$$\sqrt{n}(S_n^2 - \sigma^2) \xrightarrow{d} \mathcal{N}\left(0, \mathbb{E}[X^4] - \mathbb{E}[X^2]^2\right) \stackrel{\text{dist}}{=} \mathcal{N}\left(0, \mathrm{Var}(X^2)\right).$$

Higher-Order Delta Method

What happens if $\phi'(\theta) = 0$?

$$r_n^2(\Phi(T_n) - \Phi(\theta)) \to \frac{1}{2} T^\top \nabla^2 \Phi(\theta) T$$

Example

recall KL-divergence between distributions

$$D_{\text{kl}}\left(P\|Q\right) := \int dP \log \frac{dP}{dQ} = \int p \log \frac{p}{q} d\mu$$

Example

Let $X_i \in \{0,1\}$, $X_i \sim P_\theta := \text{Bernoulli}(\theta)$ (i.e. $\mathbb{E}[X_i] = \theta$). For $\widehat{\theta}_n = \frac{1}{n}\sum_{i=1}^n X_i$,

$$nD_{\text{kl}}\left(P_{\widehat{\theta}_n}\|P_\theta\right) \xrightarrow{d} \frac{1}{2}W^2 \quad \text{and} \quad nD_{\text{kl}}\left(P_\theta\|P_{\widehat{\theta}_n}\right) \xrightarrow{d} \frac{1}{2}W^2$$

for $W \sim \mathcal{N}(0,1)$

Asymptotic Normality

Asymptotic Theory for ERM?

what is the asymptotic distribution of $\hat{\theta}_n := \arg\min \mathbb{E}_{P_n} l_\theta(x)$

For example: maximum likelihood $l_\theta(x) := \log P_\theta(x)$

Today's AIM: $\sqrt{n}(\hat{\theta}_n - \theta*) \to N(0, e'(\theta*)^{-1} e' \mathbb{E}_{P^*_\theta}(\nabla l \nabla l^\top)\theta*)^{-\top})$ where $e(\theta) = \mathbb{E}_{P^*_\theta} \nabla^2 l_\theta$

Asymptotic theory

Theorem

Let $X_i \overset{\text{iid}}{\sim} P_{\theta_0}$ and assume $\widehat{\theta}_n = \operatorname{argmax}_\theta P_n \ell_\theta(X)$ is consistent. Define the covariance

$$\Sigma_\theta := (P_\theta \nabla^2 \ell_\theta(X))^{-1} \mathrm{Cov}_\theta(\nabla \ell_\theta(X))(P_\theta \nabla^2 \ell_\theta(X))^{-1}$$

Under the previous assumptions,

$$\sqrt{n}(\widehat{\theta}_n - \theta_0) \xrightarrow{d} \mathcal{N}(0, \Sigma_{\theta_0})$$

- "typically" $\Sigma_\theta = -(P_\theta \nabla^2 \ell_\theta(X))^{-1} = \mathrm{Cov}_\theta(\dot{\ell}_\theta)$

Proof

Bias-variance trade-off in Asymptotic?

Not Required

Duchi J, Ruan F. Asymptotic optimality in stochastic optimization. arXiv preprint arXiv:1612.05612, 2016.

Moment Estimator

if we know $e(\theta) = \mathbb{E}_{X \sim P_\theta}[F(X)]$, we define $e(\hat{\theta}_n) = \mathbb{E}_{\mathbb{P}_n} f(X)$

Inverse Function Theorem

$$(F^{-1})'(t) = \frac{\partial}{\partial t} F^{-1}(t) = (F'(F^{-1}(t)))^{-1}.$$

Hints for future research

Not Required

$f(\theta) = \arg\min_{f} F_\theta(f)$, What is $f'(\theta)$?

Exponential Family

Definition 3.1. $\{P_\theta\}_{\theta\in\Theta}$ *is a regular exponential family if there is a sufficient statistic* $T : \mathcal{X} \to \mathbb{R}^d$ *such that* P_θ *has density*

$$P_\theta = exp(\theta^T T(x) - A(\theta))$$

with respect to μ*, where* $A(\theta) = \log \int e^{\theta^T T(x)} d\mu(x)$.

Fact: Moment estimator for exp family using moment T equals to ERM estimator