Causal Deconvolution by Algorithmic Generative Models

Zenil et al., Nature Machine Intelligence 2019

MLRG Discussion, 05/FEB/2019

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Obvi: New Journal - "Nature Machine Intelligence"

Question: what does this mean for free journals like JMLR and NeurIPS proceedings?

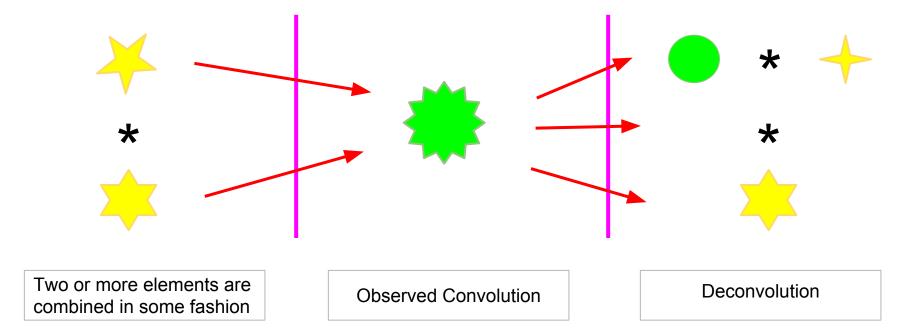
This Paper: "Let's quickly put together all our previous research with no background".

Outline

- 1. Background
- 2. Paper Discussion
- 3. Connections / Applications Discussion

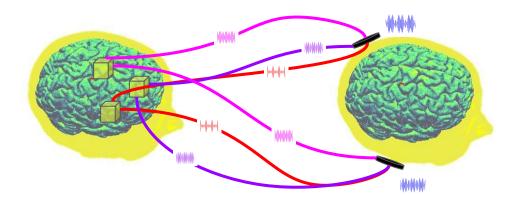
Background

The Deconvolution Problem



Note: "Convolution" used loosely

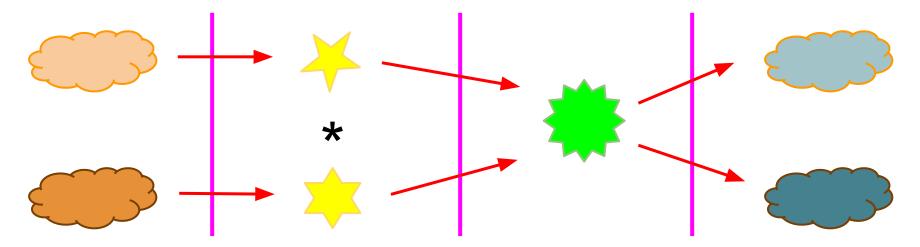
Examples



Examples

- Independent Component Analysis
- Principal Component Analysis
- Fourier Analysis
- Network Community Detection
- Image Segmentation
- Audience

Causal Deconvolution Problem



Generative Mechanisms

Identifiability Problem



In general, deconvolution does not yield unique answers

"Hat"

Which is it?

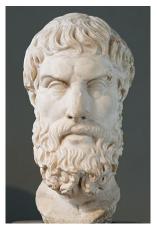
"Elephant and Boa"

Drawings by A. de S-E.

Identifiability - Reworded

Given evidence in the form of data \mathbf{D} , and a set of possible explanations, or hypotheses $\mathbf{H} = \{\mathbf{h}\}$, which one should we choose?

"Principle of Multiple Explanations"



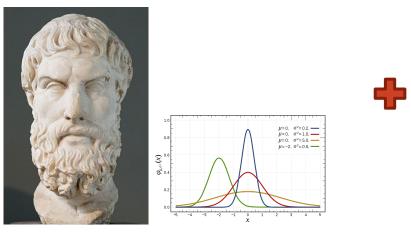
Keep them all! LOL

Epicurus Occam

"Occam's razor" Off with their heads! SMH

Solomonoff Induction

- Give all feasible hypotheses non-zero prior probability.
- Give higher probability to "simpler" hypotheses.









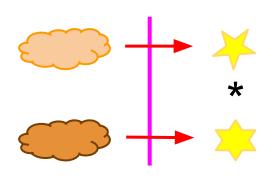
Probabilistic Occam

Bayesian Connection

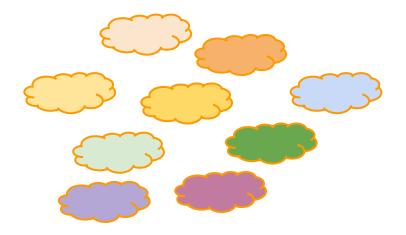
Solomonoff's Induction provides principle for choosing prior on hypotheses.

P(h | D) ~ P(D | h) P(h)

Revisit Causal Deconvolution



Generative Mechanisms



Hypothesis Space

Which is "simpler"?

Automata Theory Formulation

"The world is a set of strings".

Strings: sequences of symbols.

Examples:

- 1. DNA sequences
- 2. Images long sequence of pixel RGB values
- 3. Networks Adjacency Matrix
- 4. Audience

Computable Strings

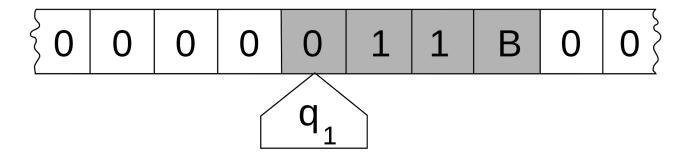
But, not all strings are part of the world.

Only those which are "computable" in the Turing sense:

They can be computed by some "algorithm" running on a **Turing Machine**.

What's a Turing Machine?

Turing Machine



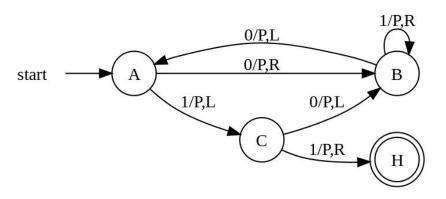
A set of finite rules determines the dynamics of such machine

More on Turing Machines

Do not be discouraged by simplicity, many complex "machines" turn out to be equivalent to Turing Machine.

Universal Turing Machine: Runs all Turing Machines.

Example: Busy Beaver



- Three possible states
- Two Symbols

The table for the 3-state busy beaver ("P" = print/write a "1")

Tape symbol	Current state A			Current state B			Current state C		
	Write symbol	Move tape	Next state	Write symbol	Move tape	Next state	Write symbol	Move tape	Next state
0	Р	R	В	Р	L	Α	Р	L	В
1	Р	L	С	Р	R	В	Р	R	HALT

Back to "Simple Strings" question

The complexity of a string is determined by the shortest "computer programs" that derive that string in a Universal Turing Machine.

Algorithmic Probability: The prior for a hypothesis **h** is:

$$P(h) \sim \sum 2^{-1} \{-L(p)\}$$

Where summation is over all finite programs deriving **h**, and **L** is their length (for example, in bits, if **p** itself is a binary string).

Complexity of a hypothesis

P is in not computable. But we can approximate: **f** ~ **P**

In paper, they derive **C(h)** from **f**.

Paper Discussion

Go to Paper Discussion

Applications / Connections ?

Note 1: separable Hilbert spaces are isomorphic to space of square-summable sequences. Can we formulate similar deconvolution algorithms in more familiar settings?

Note 2: Take same idea but frame it in terms of what "machines" we know (classifiers, etc.). What's their complexity measure?

Note 3: Given complex phenomenon, use ABMs as hypotheses. What's complexity measure?

Audience

Applications / Connections ?

Note 4: similar to Statistical Learning Theory?

$$h^* = min_{h \in H} [L(h,D) + R(h)]$$

First term L(h,D) -> h can approximately "derive" D

Second term **R(h)**: **h** is "simple" (regularized)