

Chapter 1

Automatically Building Structured Covariance Functions

“It would be very nice to have a formal apparatus that gives us some ‘optimal’ way of recognizing unusual phenomena and inventing new classes of hypotheses that are most likely to contain the true one; but this remains an art for the creative human mind.”

E. T. Jaynes, 1985

Despite its importance, choosing the structural form of the kernel in nonparametric regression remains a black art. We define a space of kernel structures which are built compositionally by adding and multiplying a small number of base kernels. We present a method for searching over this space of structures which mirrors the scientific discovery process. The learned structures can often decompose functions into interpretable components and enable long-range extrapolation on time-series datasets. Our structure search method outperforms many widely used kernels and kernel combination methods on a variety of prediction tasks.

This paper presents the beginnings of an automatic statistician, focusing on regression problems. Our system explores an open-ended space of possible statistical models to discover a good explanation of the data, and then produces a detailed report with figures and natural-language text.

Our approach treats unknown functions nonparametrically using Gaussian processes, which has two important consequences. First, Gaussian processes model functions in terms of high-level properties (e.g. smoothness, trends, periodicity, changepoints). Taken together with the compositional structure of our language of models, this allows us to

automatically describe functions through a decomposition into additive parts. Second, the use of flexible nonparametric models and a rich language for composing them in an open-ended manner also results in state-of-the-art extrapolation performance evaluated over 13 real time series data sets from various domains.

1.0.1 Attribution

Joint work with James Robert Lloyd, Roger Grosse, Joshua B. Tenenbaum and Zoubin Ghahramani.

1.1 Introduction

Kernel-based nonparametric models, such as support vector machines and Gaussian processes (GPs), have been one of the dominant paradigms for supervised machine learning over the last 20 years. These methods depend on defining a kernel function, $k(x, x')$, which specifies how similar or correlated outputs y and y' are expected to be at two inputs x and x' . By defining the measure of similarity between inputs, the kernel determines the pattern of inductive generalization.

Most existing techniques pose kernel learning as a (possibly high-dimensional) parameter estimation problem. Examples include learning hyperparameters (Rasmussen and Williams, 2006), linear combinations of fixed kernels Bach (2009), and mappings from the input space to an embedding space Salakhutdinov and Hinton (2008).

However, to apply existing kernel learning algorithms, the user must specify the parametric form of the kernel, and this can require considerable expertise, as well as trial and error.

To make kernel learning more generally applicable, we reframe the kernel learning problem as one of structure discovery, and automate the choice of kernel form. In particular, we formulate a space of kernel structures defined compositionally in terms of sums and products of a small number of base kernel structures. This provides an expressive modeling language which concisely captures many widely used techniques for constructing kernels. We focus on Gaussian process regression, where the kernel specifies a covariance function, because the Bayesian framework is a convenient way to formalize structure discovery. Borrowing discrete search techniques which have proved successful in equation discovery Todorovski and Dzeroski (1997) and unsupervised learning Grosse et al. (2012), we automatically search over this space of kernel structures using marginal

likelihood as the search criterion.

We found that our structure discovery algorithm is able to automatically recover known structures from synthetic data as well as plausible structures for a variety of real-world datasets. On a variety of time series datasets, the learned kernels yield decompositions of the unknown function into interpretable components that enable accurate extrapolation beyond the range of the observations. Furthermore, the automatically discovered kernels outperform a variety of widely used kernel classes and kernel combination methods on supervised prediction tasks.

While we focus on Gaussian process regression, we believe our kernel search method can be extended to other supervised learning frameworks such as classification or ordinal regression, or to other kinds of kernel architectures such as kernel SVMs. We hope that the algorithm developed in this paper will help replace the current and often opaque art of kernel engineering with a more transparent science of automated kernel construction.

Automating the process of statistical modeling would have a tremendous impact on fields that currently rely on expert statisticians, machine learning researchers, and data scientists. While fitting simple models (such as linear regression) is largely automated by standard software packages, there has been little work on the automatic construction of flexible but interpretable models. What are the ingredients required for an artificial intelligence system to be able to perform statistical modeling automatically? In this paper we conjecture that the following ingredients may be useful for building an AI system for statistics, and we develop a working system which incorporates them:

- **An open-ended language of models** expressive enough to capture many of the modeling assumptions and model composition techniques applied by human statisticians to capture real-world phenomena
- **A search procedure** to efficiently explore the space of models spanned by the language
- **A principled method for evaluating models** in terms of their complexity and their degree of fit to the data
- **A procedure for automatically generating reports** which explain and visualize different factors underlying the data, make the chosen modeling assumptions explicit, and quantify how each component improves the predictive power of the model

In this paper, we introduce a system for modeling time-series data containing the above ingredients which we call the Automatic Bayesian Covariance Discovery (ABCD) system. The system defines an open-ended language of Gaussian process models via a compositional grammar. The space is searched greedily, using marginal likelihood and the Bayesian Information Criterion (BIC) to evaluate models. The compositional structure of the language allows us to develop a method for automatically translating components of the model into natural-language descriptions of patterns in the data.

We show examples of automatically generated reports which highlight interpretable features discovered in a variety of data sets (e.g. figure ??). The supplementary material to this paper includes 13 complete reports automatically generated by ABCD.

Good statistical modeling requires not only interpretability but predictive accuracy. We compare ABCD against existing model construction techniques in terms of predictive performance at extrapolation, and we find state-of-the-art performance on 13 time series. In the remainder of this paper we describe the components of ABCD in detail.

1.2 A language of regression models

As discussed above, we can construct a wide variety of kernel structures compositionally by adding and multiplying a small number of base kernels. In particular, we consider the four base kernel families discussed in Section ??: SE, Per, Lin, and RQ. Any algebraic expression combining these kernels using the operations $+$ and \times defines a kernel family, whose parameters are the concatenation of the parameters for the base kernel families.

Our search procedure begins by proposing all base kernel families applied to all input dimensions. We allow the following search operators over our set of expressions:

- (1) Any subexpression \mathcal{S} can be replaced with $\mathcal{S} + \mathcal{B}$, where \mathcal{B} is any base kernel family.
- (2) Any subexpression \mathcal{S} can be replaced with $\mathcal{S} \times \mathcal{B}$, where \mathcal{B} is any base kernel family.
- (3) Any base kernel \mathcal{B} may be replaced with any other base kernel family \mathcal{B}' .

These operators can generate all possible algebraic expressions. To see this, observe that if we restricted the $+$ and \times rules only to apply to base kernel families, we would obtain a context-free grammar which generates the set of algebraic expressions. However, the more general versions of these rules allow more flexibility in the search procedure, which is useful because the context-free grammar derivation may not be the most straightforward way to arrive at a kernel family.

Our algorithm searches over this space using a greedy search: at each stage, we choose the highest scoring kernel and expand it by applying all possible operators.

Our search operators are motivated by strategies researchers often use to construct kernels. In particular,

- One can look for structure, e.g. periodicity, in the residuals of a model, and then extend the model to capture that structure. This corresponds to applying rule (1).
- One can start with structure, e.g. linearity, which is assumed to hold globally, but find that it only holds locally. This corresponds to applying rule (2) to obtain the structure shown in rows 1 and 3 of figure ??.
- One can add features incrementally, analogous to algorithms like boosting, back-fitting, or forward selection. This corresponds to applying rules (1) or (2) to dimensions not yet included in the model.

Scoring kernel families Choosing kernel structures requires a criterion for evaluating structures. We choose marginal likelihood as our criterion, since it balances the fit and complexity of a model (Rasmussen and Ghahramani, 2001). Conditioned on kernel parameters, the marginal likelihood of a GP can be computed analytically. However, to evaluate a kernel family we must integrate over kernel parameters. We approximate this intractable integral with the Bayesian information criterion (Schwarz, 1978) after first optimizing to find the maximum-likelihood kernel parameters.

Unfortunately, optimizing over parameters is not a convex optimization problem, and the space can have many local optima. For example, in data with periodic structure, integer multiples of the true period (i.e. harmonics) are often local optima. To alleviate this difficulty, we take advantage of our search procedure to provide reasonable initializations: all of the parameters which were part of the previous kernel are initialized to their previous values. All parameters are then optimized using conjugate gradients, randomly restarting the newly introduced parameters. This procedure is not guaranteed to find the global optimum, but it implements the commonly used heuristic of iteratively modeling residuals.

The general problem of regression consists of learning a function f mapping from some input space \mathcal{X} to some output space \mathcal{Y} . We would like an expressive language which can represent both simple parametric forms of f such as linear, polynomial, etc. and also complex nonparametric functions specified in terms of properties such as smoothness,

periodicity, etc. Fortunately, Gaussian processes (GPs) provide a very general and analytically tractable way of capturing both simple and complex functions.

Gaussian processes are distributions over functions such that any finite subset of function evaluations, $(f(x_1), f(x_2), \dots, f(x_N))$, have a joint Gaussian distribution (Rasmussen and Williams, 2006). A GP is completely specified by its mean function, $\mu(x) = \mathbb{E}(f(x))$ and kernel (or covariance) function $k(x, x') = \text{Cov}(f(x), f(x'))$. It is common practice to assume zero mean, since marginalizing over an unknown mean function can be equivalently expressed as a zero-mean GP with a new kernel. The structure of the kernel captures high-level properties of the unknown function, f , which in turn determines how the model generalizes or extrapolates to new data. We can therefore define a language of regression models by specifying a language of kernels.

The elements of this language are a set of base kernels capturing different function properties, and a set of composition rules which combine kernels to yield other valid kernels. Our base kernels are white noise (WN), constant (C), linear (Lin), squared exponential (SE) and periodic (Per), which on their own encode for uncorrelated noise, constant functions, linear functions, smooth functions and periodic functions respectively¹. The composition rules are addition and multiplication:

$$k_1 + k_2 = k_1(x, x') + k_2(x, x') \quad (1.1)$$

$$k_1 \times k_2 = k_1(x, x') \times k_2(x, x') \quad (1.2)$$

Combining kernels using these operations can yield kernels encoding for richer structures such as approximate periodicity ($\text{SE} \times \text{Per}$) or smooth functions with linear trends ($\text{SE} + \text{Lin}$).

We have found that incorporating changepoints into the language is essential for realistic models of time series (e.g. figure ??). Changepoints can be defined through addition and multiplication with sigmoidal functions:

$$\text{CP}(k_1, k_2) = k_1 \times \sigma + k_2 \times \bar{\sigma} \quad (1.3)$$

where $\sigma = \sigma(x)\sigma(x')$ and $\bar{\sigma} = (1 - \sigma(x))(1 - \sigma(x'))$. Changewindows $\text{CW}(\cdot, \cdot)$ can be defined similarly by replacing $\sigma(x)$ with a product of two sigmoids.

We also expanded and reparametrised the set of base kernels so that they were more amenable to automatic description and to extend the number of common regression

¹Definitions of kernels are in the supplementary material.

models included in the language. Table 1.1 lists common regression models that can be expressed by our language.

Regression model	Kernel
GP smoothing	SE + WN
Linear regression	C + Lin + WN
Multiple kernel learning	\sum SE + WN
Trend, cyclical, irregular	\sum SE + \sum Per + WN
Fourier decomposition	C + \sum cos + WN
Sparse spectrum GPs	\sum cos + WN
Spectral mixture	\sum SE \times cos + WN
Changepoints	e.g. CP(SE, SE) + WN
Heteroscedasticity	e.g. SE + Lin \times WN

Table 1.1 Common regression models expressible in our language. cos is a special case of our reparametrised Per.

1.3 Model Search and Evaluation

We explore the space of regression models using a greedy search. We use the same search operators, but also include additional operators to incorporate changepoints; a complete list is contained in the supplementary material.

After each model is proposed its kernel parameters are optimised by conjugate gradient descent. We evaluate each optimized model, M , using the Bayesian Information Criterion (BIC) (Schwarz, 1978):

$$\text{BIC}(M) = -2 \log p(D | M) + p \log n \quad (1.4)$$

where p is the number of kernel parameters, $\log p(D|M)$ is the marginal likelihood of the data, D , and n is the number of data points. BIC trades off model fit and complexity and implements what is known as “Bayesian Occam’s Razor” (e.g. MacKay, 2003; Rasmussen and Ghahramani, 2001).

1.4 Structure discovery in time series

To investigate our method’s ability to discover structure, we ran the kernel search on several time-series.

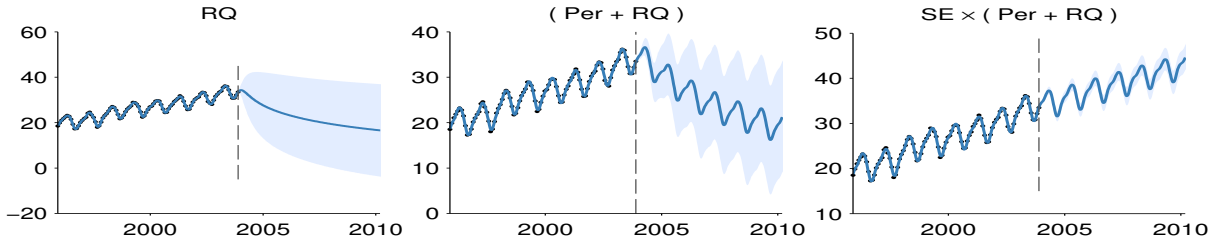


Fig. 1.1 Posterior mean and variance for different depths of kernel search. The dashed line marks the extent of the dataset. In the first column, the function is only modeled as a locally smooth function, and the extrapolation is poor. Next, a periodic component is added, and the extrapolation improves. At depth 3, the kernel can capture most of the relevant structure, and is able to extrapolate reasonably.

As discussed in section 2, a GP whose kernel is a sum of kernels can be viewed as a sum of functions drawn from component GPs. This provides another method of visualizing the learned structures. In particular, all kernels in our search space can be equivalently written as sums of products of base kernels by applying distributivity. For example,

$$\text{SE} \times (\text{RQ} + \text{Lin}) = \text{SE} \times \text{RQ} + \text{SE} \times \text{Lin} \quad (1.5)$$

We visualize the decompositions into sums of components using the formulae given in the appendix. The search was run to depth 10, using the base kernels from Section ??.

Mauna Loa atmospheric CO₂ Using our method, we analyzed records of carbon dioxide levels recorded at the Mauna Loa observatory. Since this dataset was analyzed in detail by [Rasmussen and Williams \(2006\)](#), we can compare the kernel chosen by our method to a kernel constructed by human experts.

Figure 1.4 shows the posterior mean and variance on this dataset as the search depth increases. While the data can be smoothly interpolated by a single base kernel model, the extrapolations improve dramatically as the increased search depth allows more structure to be included.

Figure 1.2 shows the final model chosen by our method, together with its decomposition into additive components. The final model exhibits both plausible extrapolation and interpretable components: a long-term trend, annual periodicity and medium-term deviations; the same components chosen by [Rasmussen and Williams \(2006\)](#). We also plot the residuals, observing that there is little obvious structure left in the data.

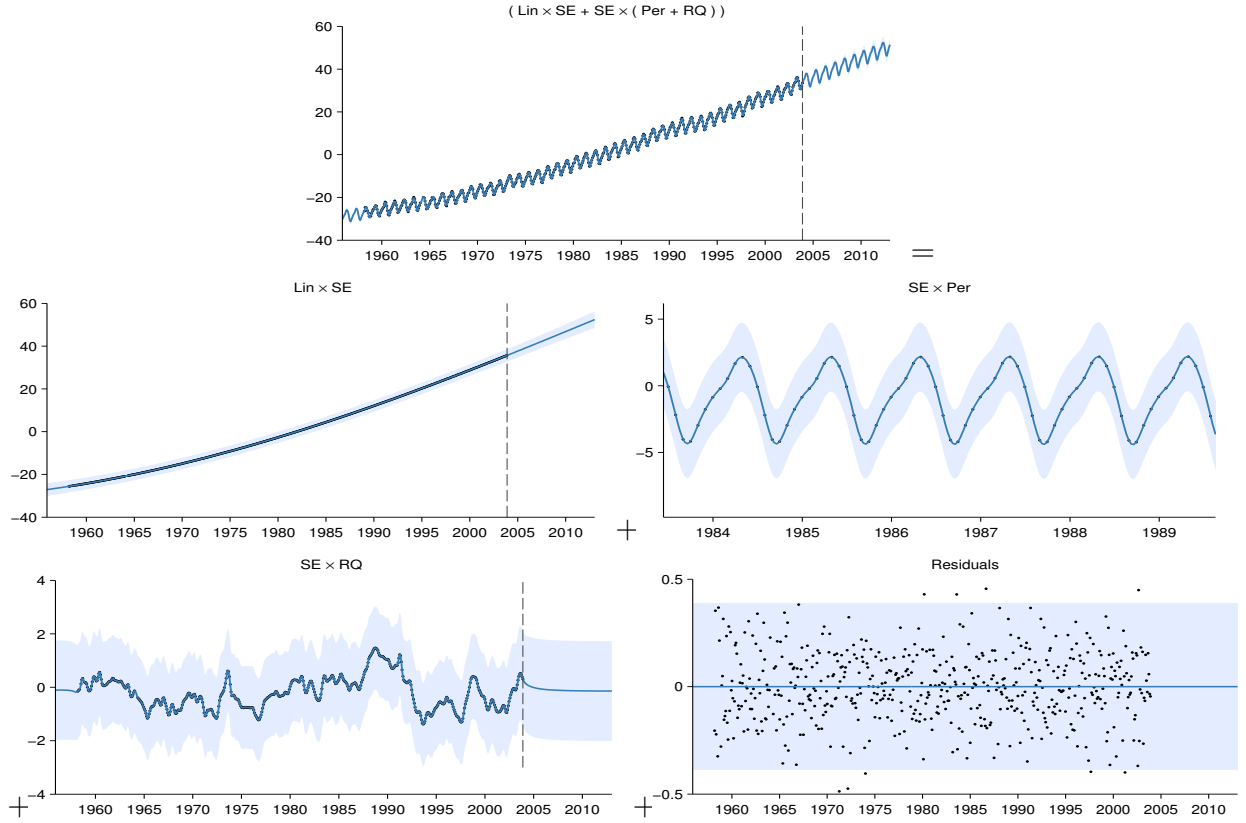


Fig. 1.2 First row: The posterior on the Mauna Loa dataset, after a search of depth 10. Subsequent rows show the automatic decomposition of the time series. The decompositions shows long-term, yearly periodic, medium-term anomaly components, and residuals, respectively. In the third row, the scale has been changed in order to clearly show the yearly periodic structure.

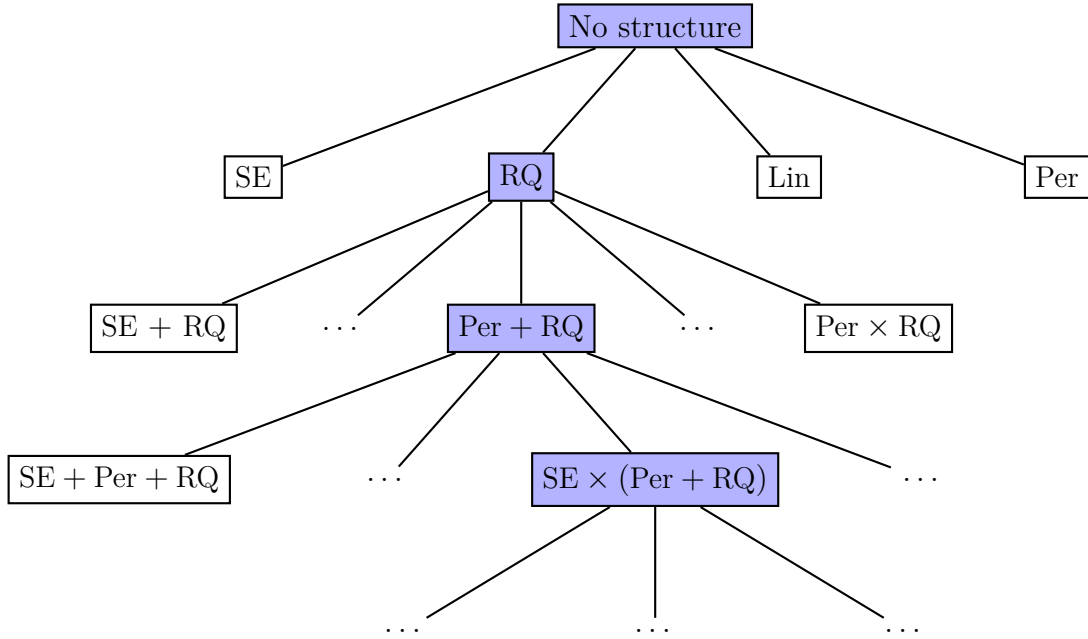


Fig. 1.3 An example of a search tree over kernel expressions. Figure 1.4 shows the model increasing in sophistication as the kernel expression grows.

Airline passenger data Figure 1.6 shows the decomposition produced by applying our method to monthly totals of international airline passengers (Box et al., 1976). We observe similar components to the previous dataset: a long term trend, annual periodicity and medium-term deviations. In addition, the composite kernel captures the near-linearity of the long-term trend, and the linearly growing amplitude of the annual oscillations.

Solar irradiance Data Finally, we analyzed annual solar irradiation data from 1610 to 2011 (Lean et al., 1995). The posterior and residuals of the learned kernel are shown in figure 1.5. None of the models in our search space are capable of parsimoniously representing the lack of variation from 1645 to 1715. Despite this, our approach fails gracefully: the learned kernel still captures the periodic structure, and the quickly growing posterior variance demonstrates that the model is uncertain about long term structure.

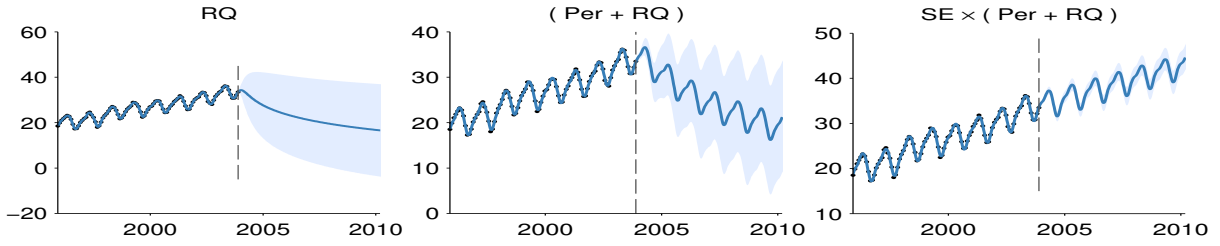


Fig. 1.4 Posterior mean and variance for different depths of kernel search. The dashed line marks the extent of the dataset. In the first column, the function is only modeled as a locally smooth function, and the extrapolation is poor. Next, a periodic component is added, and the extrapolation improves. At depth 3, the kernel can capture most of the relevant structure, and is able to extrapolate reasonably.

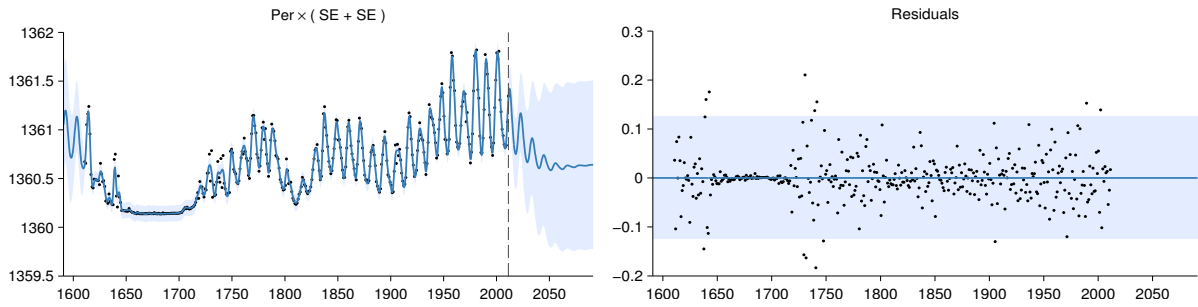


Fig. 1.5 Full posterior and residuals on the solar irradiance dataset.

1.5 Related work

1.5.1 Nonparametric regression in high dimensions

Nonparametric regression methods such as splines, locally weighted regression, and GP regression are popular because they are capable of learning arbitrary smooth functions of the data. Unfortunately, they suffer from the curse of dimensionality: it is very difficult for the basic versions of these methods to generalize well in more than a few dimensions. Applying nonparametric methods in high-dimensional spaces can require imposing additional structure on the model.

One such structure is additivity. Generalized additive models (GAM) assume the regression function is a transformed sum of functions defined on the individual dimensions: $\mathbb{E}[f(\mathbf{x})] = g^{-1}(\sum_{d=1}^D f_d(x_d))$. These models have a limited compositional form, but one which is interpretable and often generalizes well. In our grammar, we can capture analogous structure through sums of base kernels along different dimensions.

It is possible to add more flexibility to additive models by considering higher-order interactions between different dimensions. Additive Gaussian processes [Duvenaud et al. \(2011\)](#) are a GP model whose kernel implicitly sums over all possible products of one-dimensional base kernels. [Plate \(1999\)](#) constructs a GP with a composite kernel, summing an SE kernel along each dimension, with an SE-ARD kernel (i.e. a product of SE over all dimensions). Both of these models can be expressed in our grammar.

A closely related procedure is smoothing-splines ANOVA [Gu \(2002\)](#); [Wahba \(1990\)](#). This model is a linear combinations of splines along each dimension, all pairs of dimensions, and possibly higher-order combinations. Because the number of terms to consider grows exponentially in the order, in practice, only terms of first and second order are usually considered.

Semiparametric regression (e.g. [Ruppert et al., 2003](#)) attempts to combine interpretability with flexibility by building a composite model out of an interpretable, parametric part (such as linear regression) and a ‘catch-all’ nonparametric part (such as a GP with an SE kernel). In our approach, this can be represented as a sum of SE and Lin.

1.5.2 Kernel learning

There is a large body of work attempting to construct a rich kernel through a weighted sum of base kernels (e.g. [Bach, 2009](#); [Christoudias et al., 2009](#)). While these approaches find the optimal solution in polynomial time, speed comes at a cost: the component kernels, as well as their hyperparameters, must be specified in advance.

Another approach to kernel learning is to learn an embedding of the data points. [Lawrence \(2005\)](#) learns an embedding of the data into a low-dimensional space, and constructs a fixed kernel structure over that space. This model is typically used in unsupervised tasks and requires an expensive integration or optimisation over potential embeddings when generalizing to test points. [Salakhutdinov and Hinton \(2008\)](#) use a deep neural network to learn an embedding; this is a flexible approach to kernel learning but relies upon finding structure in the input density, $p(x)$. Instead we focus on domains where most of the interesting structure is in $f(x)$.

[Wilson and Adams \(2013\)](#) derive kernels of the form $SE \times \cos(x - x')$, forming a basis for stationary kernels. These kernels share similarities with $SE \times Per$ but can express negative prior correlation, and could usefully be included in our grammar.

[Diosan et al. \(2007\)](#) and [Bing et al. \(2010\)](#) learn composite kernels for support vector machines and relevance vector machines, using genetic search algorithms. Our work

employs a Bayesian search criterion, and goes beyond this prior work by demonstrating the interpretability of the structure implied by composite kernels, and how such structure allows for extrapolation.

1.5.3 Structure discovery

There have been several attempts to uncover the structural form of a dataset by searching over a grammar of structures. For example, [?, Todorovski and Dzeroski \(1997\)](#) and [Washio et al. \(1999\)](#) attempt to learn parametric forms of equations to describe time series, or relations between quantities. Because we learn expressions describing the covariance structure rather than the functions themselves, we are able to capture structure which does not have a simple parametric form.

[Kemp and Tenenbaum \(2008\)](#) learned the structural form of a graph used to model human similarity judgments. Examples of graphs included planes, trees, and cylinders. Some of their discrete graph structures have continuous analogues in our own space; e.g. $SE_1 \times SE_2$ and $SE_1 \times Per_2$ can be seen as mapping the data to a plane and a cylinder, respectively.

[Grosse et al. \(2012\)](#) performed a greedy search over a compositional model class for unsupervised learning, using a grammar and a search procedure which parallel our own. This model class contained a large number of existing unsupervised models as special cases and was able to discover such structure automatically from data. Our work is tackling a similar problem, but in a supervised setting.

1.5.4 Building Kernel Functions

[Rasmussen and Williams \(2006\)](#) devote 4 pages to manually constructing a composite kernel to model a time series of carbon dioxide concentrations. In the supplementary material, we include a report automatically generated by ABCD for this dataset; our procedure chose a model similar to the one they constructed by hand. Other examples of papers whose main contribution is to manually construct and fit a composite GP kernel are [Klenske \(2012\)](#) and [Lloyd \(2013\)](#).

[Bing et al. \(2010\)](#); [Diosan et al. \(2007\)](#) and [Kronberger and Kommenda \(2013\)](#) search over a similar space of models as ABCD using genetic algorithms but do not interpret the resulting models.

1.5.5 Kernel Learning

Sparse spectrum GPs (Lázaro-Gredilla et al., 2010) approximate the spectral density of a stationary kernel function using delta functions which corresponds to kernels of the form $\sum \cos$. Similarly, Wilson and Adams (2013) introduce spectral mixture kernels which approximate the spectral density using a scale-location mixture of Gaussian distributions corresponding to kernels of the form $\sum SE \times \cos$. Both demonstrate, using Bochner’s theorem (Bochner, 1959), that these kernels can approximate any stationary covariance function. Our language of kernels includes both of these kernel classes (see table 1.1).

There is a large body of work attempting to construct rich kernels through a weighted sum of base kernels called multiple kernel learning (MKL) (e.g. Bach et al., 2004). These approaches find the optimal solution in polynomial time but only if the component kernels and parameters are pre-specified. We compare to a Bayesian variant of MKL in section 1.6 which is expressed as a restriction of our language of kernels.

1.5.6 Equation learning

Todorovski and Dzeroski (1997), Washio et al. (1999) and ? learn parametric forms of functions specifying time series, or relations between quantities. In contrast, ABCD learns a parametric form for the covariance, allowing it to model functions without a simple parametric form.

1.5.7 Searching over open-ended model spaces

This work was inspired by previous successes at searching over open-ended model spaces: matrix decompositions (Grosse et al., 2012) and graph structures (Kemp and Tenenbaum, 2008). In both cases, the model spaces were defined compositionally through a handful of components and operators, and models were selected using criteria which trade off model complexity and goodness of fit. Our work differs in that our procedure automatically interprets the chosen model, making the results accessible to non-experts.

1.5.8 Natural-language output

To the best of our knowledge, our procedure is the first example of automatic description of nonparametric statistical models. However, systems with natural language output have been built in the areas of video interpretation (Barbu et al., 2012) and automated theorem proving (Ganesalingam and Gowers, 2013).

1.6 Predictive Accuracy

In addition to our demonstration of the interpretability of ABCD, we compared the predictive accuracy of various model-building algorithms at interpolating and extrapolating time-series. ABCD outperforms the other methods on average.

1.6.1 Data sets

We evaluate the performance of the algorithms listed below on 13 real time-series from various domains from the time series data library (Hyndman, Accessed summer 2013); plots of the data can be found at the beginning of the reports in the supplementary material.

1.6.2 Algorithms

We compare ABCD to equation learning using Eureqa (Nuttonian, 2011) and six other regression algorithms: linear regression, GP regression with a single SE kernel (squared exponential), a Bayesian variant of multiple kernel learning (MKL) (e.g. Bach et al., 2004), change point modeling (e.g. Fox and Dunson, 2013; Garnett et al., 2010; Saatçi et al., 2010), spectral mixture kernels (Wilson and Adams, 2013) (spectral kernels) and trend-cyclical-irregular models (e.g. Lind et al., 2006).

We use the default mean absolute error criterion when using Eureqa. All other algorithms can be expressed as restrictions of our modeling language (see table 1.1) so we perform inference using the same search methodology and selection criterion² with appropriate restrictions to the language. For MKL, trend-cyclical-irregular and spectral kernels, the greedy search procedure of ABCD corresponds to a forward-selection algorithm. For squared exponential and linear regression the procedure corresponds to marginal likelihood optimisation. More advanced inference methods are typically used for changepoint modeling but we use the same inference method for all algorithms for comparability.

We restricted to regression algorithms for comparability; this excludes models which regress on previous values of times series, such as autoregressive or moving-average models (e.g. Box et al., 2013). Constructing a language for this class of time-series model would be an interesting area for future research.

²We experimented with using unpenalised marginal likelihood as the search criterion but observed overfitting, as is to be expected.

1.6.3 Interpretability versus accuracy

BIC trades off model fit and complexity by penalizing the number of parameters in a kernel expression. This can result in ABCD favoring kernel expressions with nested products of sums, producing descriptions involving many additive components. While these models have good predictive performance the large number of components can make them less interpretable. We experimented with distributing all products over addition during the search, causing models with many additive components to be more heavily penalized by BIC. We call this procedure ABCD-interpretability, in contrast to the unrestricted version of the search, ABCD-accuracy.

1.6.4 Extrapolation

To test extrapolation we trained all algorithms on the first 90% of the data, predicted the remaining 10% and then computed the root mean squared error (RMSE). The RMSEs are then standardised by dividing by the smallest RMSE for each data set so that the best performance on each data set will have a value of 1.

Figure 1.7 shows the standardised RMSEs across algorithms. ABCD-accuracy outperforms ABCD-interpretability but both versions have lower quartiles than all other methods.

Overall, the model construction methods with greater capacity perform better: ABCD outperforms trend-cyclical-irregular, which outperforms Bayesian MKL, which outperforms squared exponential. Despite searching over a rich model class, Eureqa performs relatively poorly, since very few datasets are parsimoniously explained by a parametric equation.

Not shown on the plot are large outliers for spectral kernels, Eureqa, squared exponential and linear regression with values of 11, 493, 22 and 29 respectively. All of these outliers occurred on a data set with a large discontinuity (see the call centre data in the supplementary material).

Interpolation To test the ability of the methods to interpolate, we randomly divided each data set into equal amounts of training data and testing data. The results are similar to those for extrapolation and are included in the supplementary material.

1.7 Quantitative evaluation

In addition to the qualitative evaluation in section 1.4, we investigated quantitatively how our method performs on both extrapolation and interpolation tasks.

1.7.1 Extrapolation

We compared the extrapolation capabilities of our model against standard baselines³. Dividing the airline dataset into contiguous training and test sets, we computed the predictive mean-squared-error (MSE) of each method. We varied the size of the training set from the first 10% to the first 90% of the data.

Figure 1.8 shows the learning curves of linear regression, a variety of fixed kernel family GP models, and our method. GP models with only SE and Per kernels did not capture the long-term trends, since the best parameter values in terms of GP marginal likelihood only capture short term structure. Linear regression approximately captured the long-term trend, but quickly plateaued in predictive performance. The more richly structured GP models (SE + Per and SE \times Per) eventually captured more structure and performed better, but the full structures discovered by our search outperformed the other approaches in terms of predictive performance for all data amounts.

1.7.2 High-dimensional prediction

To evaluate the predictive accuracy of our method in a high-dimensional setting, we extended the comparison of Duvenaud et al. (2011) to include our method. We performed 10 fold cross validation on 5 datasets⁴ comparing 5 methods in terms of MSE and predictive likelihood. Our structure search was run up to depth 10, using the SE and RQ base kernel families.

The comparison included three methods with fixed kernel families: Additive GPs, Generalized Additive Models (GAM), and a GP with a standard SE kernel using Automatic Relevance Determination (GP SE-ARD). Also included was the related kernel-search method of Hierarchical Kernel Learning (HKL).

Results are presented in table 1.3. Our method outperformed the next-best method in each test, although not substantially.

³In one dimension, the predictive means of all baseline methods in table 1.3 are identical to that of a GP with an SE kernel.

⁴The data sets had dimensionalities ranging from 4 to 13, and the number of data points ranged from 150 to 450.

1.8 Conclusion

Towards the goal of automating statistical modeling we have presented a system which constructs an appropriate model from an open-ended language and automatically generates detailed reports that describe patterns in the data captured by the model. We have demonstrated that our procedure can discover and describe a variety of patterns on several time series. Our procedure’s extrapolation and interpolation performance on time-series are state-of-the-art compared to existing model construction techniques. We believe this procedure has the potential to make powerful statistical model-building techniques accessible to non-experts.

1.9 Validation on synthetic data

Table 1.2 Kernels chosen by our method on synthetic data generated using known kernel structures. D denotes the dimension of the functions being modeled. SNR indicates the signal-to-noise ratio. Dashes - indicate no structure.

True Kernel	D	SNR = 10	SNR = 1	SNR = 0.1
SE + RQ	1	SE	SE \times Per	SE
Lin \times Per	1	Lin \times Per	Lin \times Per	SE
SE ₁ + RQ ₂	2	SE ₁ + SE ₂	Lin ₁ + SE ₂	Lin ₁
SE ₁ + SE ₂ \times Per ₁ + SE ₃	3	SE ₁ + SE ₂ \times Per ₁ + SE ₃	SE ₂ \times Per ₁ + SE ₃	-
SE ₁ \times SE ₂	4	SE ₁ \times SE ₂	Lin ₁ \times SE ₂	Lin ₂
SE ₁ \times SE ₂ + SE ₂ \times SE ₃	4	SE ₁ \times SE ₂ + SE ₂ \times SE ₃	SE ₁ + SE ₂ \times SE ₃	SE ₁
(SE ₁ + SE ₂) \times (SE ₃ + SE ₄)	4	(SE ₁ + SE ₂) \times ... (SE ₃ \times Lin ₃ \times Lin ₁ + SE ₄)	(SE ₁ + SE ₂) \times ... SE ₃ \times SE ₄	-

We validated our method’s ability to recover known structure on a set of synthetic datasets. For several composite kernel expressions, we constructed synthetic data by first sampling 300 points uniformly at random, then sampling function values at those points from a GP prior. We then added i.i.d. Gaussian noise to the functions, at various signal-to-noise ratios (SNR).

Table 1.2 lists the true kernels we used to generate the data. Subscripts indicate which dimension each kernel was applied to. Subsequent columns show the dimensionality D of the input space, and the kernels chosen by our search for different SNRs. Dashes - indicate that no kernel had a higher marginal likelihood than modeling the data as i.i.d. Gaussian noise.

For the highest SNR, the method finds all relevant structure in all but one test. The reported additional linear structure is explainable by the fact that functions sampled from SE kernels with long length scales occasionally have near-linear trends. As the noise increases, our method generally backs off to simpler structures.

Table 1.3 Comparison of multidimensional regression performance. Bold results are not significantly different from the best-performing method in each experiment, in a paired t-test with a p -value of 5%.

Method	Mean Squared Error (MSE)					Negative Log-Likelihood				
	bach	concrete	puma	servo	housing	bach	concrete	puma	servo	housing
Linear Regression	1.031	0.404	0.641	0.523	0.289	2.430	1.403	1.881	1.678	1.052
GAM	1.259	0.149	0.598	0.281	0.161	1.708	0.467	1.195	0.800	0.457
HKL	0.199	0.147	0.346	0.199	0.151	-	-	-	-	-
GP SE-ARD	0.045	0.157	0.317	0.126	0.092	-0.131	0.398	0.843	0.429	0.207
Additive GP	0.045	0.089	0.316	0.110	0.102	-0.131	0.114	0.841	0.309	0.194
Search - SE, RQ	0.044	0.087	0.315	0.102	0.082	-0.141	0.065	0.840	0.265	0.059
Search - All kernels	0.509	0.079	0.321	0.094	0.112	0.357	0.114	0.837	-0.427	0.151

1.10 Discussion

Towards the goal of automating the choice of kernel family, we introduced a space of composite kernels defined compositionally as sums and products of a small number of base kernels. The set of models included in this space includes many standard regression models. We proposed a search procedure for this space of kernels which parallels the process of scientific discovery.

We found that the learned structures are often capable of accurate extrapolation in complex time-series datasets, and are competitive with widely used kernel classes and kernel combination methods on a variety of prediction tasks. The learned kernels often yield decompositions of a signal into diverse and interpretable components, enabling model-checking by humans. We believe that a data-driven approach to choosing kernel structures automatically can help make nonparametric regression and classification methods accessible to non-experts.

5

⁵All GP parameter optimisation was performed by automated calls to the GPML toolbox available at <http://www.gaussianprocess.org/gpml/code/>.

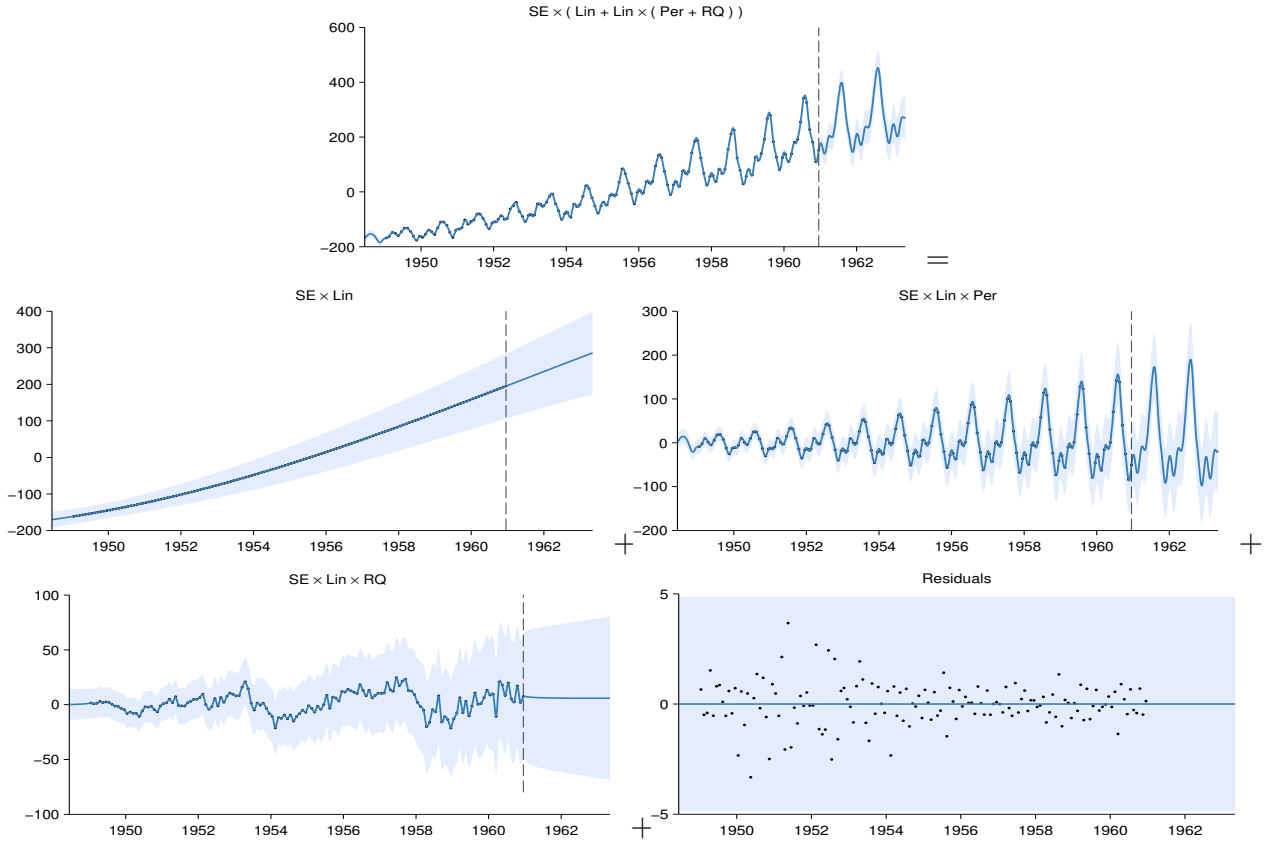


Fig. 1.6 First row: The airline dataset and posterior after a search of depth 10. Subsequent rows: Additive decomposition of posterior into long-term smooth trend, yearly variation, and short-term deviations. Due to the linear kernel, the marginal variance grows over time, making this a heteroskedastic model.

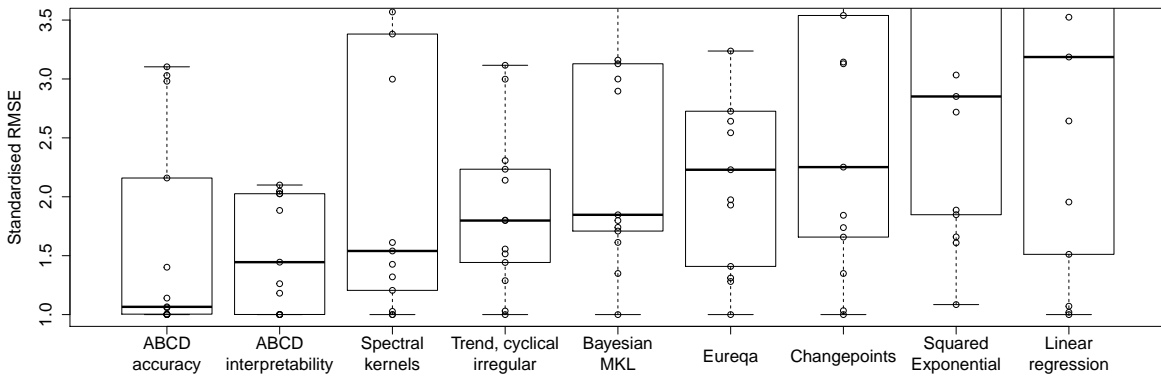


Fig. 1.7 Raw data, and box plot (showing median and quartiles) of standardised extrapolation RMSE (best performance = 1) on 13 time-series. The methods are ordered by median.

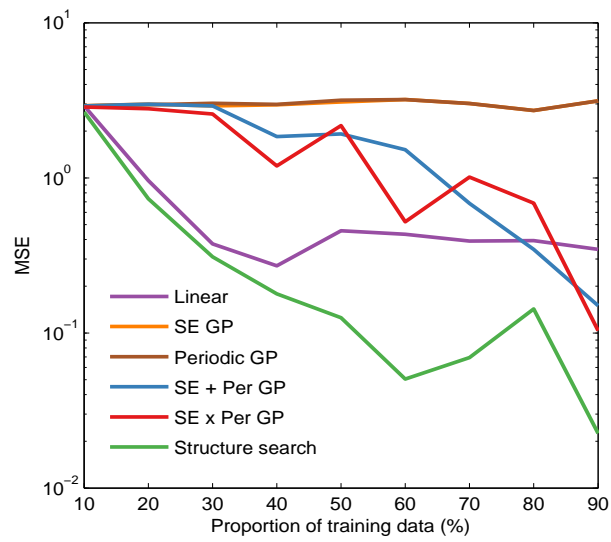


Fig. 1.8 Extrapolation performance on the airline dataset. We plot test-set MSE as a function of the fraction of the dataset used for training.

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