

Permutation Methods for Comparing Distributions

Ilmun Kim

Department of Statistics & Data Science
Yonsei University

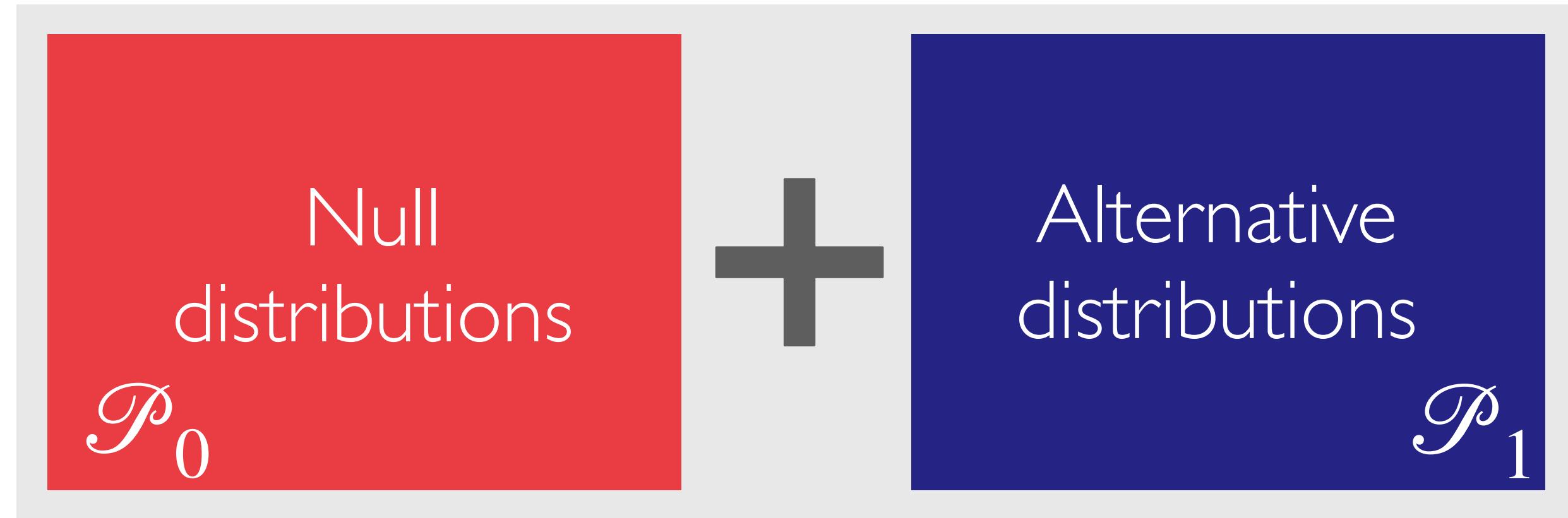


Outline of this talk

- (1) Introduction to Hypothesis Testing
- (2) Permutation Tests
- (3) Methods: Regression and Classification-based Approaches
- (4) Theory: Power Analysis
- (5) Summary

Recap: Statistical Hypothesis Testing

- Consider a class of distributions $\mathcal{P} = \mathcal{P}_0 \cup \mathcal{P}_1$

$$\mathcal{P} = \begin{matrix} \text{Null} \\ \text{distributions} \\ \mathcal{P}_0 \end{matrix} + \begin{matrix} \text{Alternative} \\ \text{distributions} \\ \mathcal{P}_1 \end{matrix}$$


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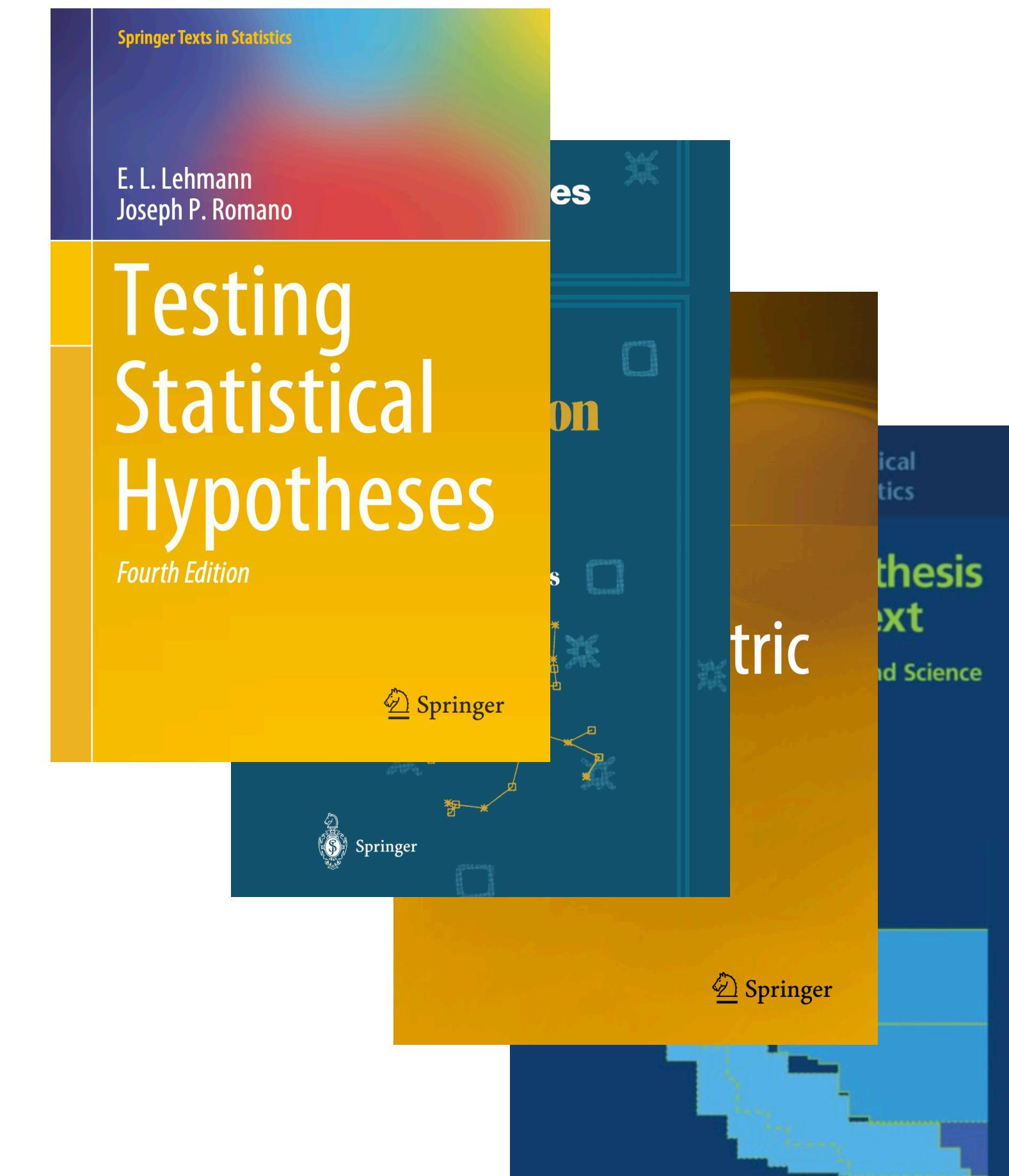
- Given $X_1, \dots, X_n \stackrel{\text{i.i.d.}}{\sim} P \in \mathcal{P}$, **our goal** is to determine

$$H_0 : P \in \mathcal{P}_0 \text{ versus } H_1 : P \in \mathcal{P}_1$$

Recap: Statistical Hypothesis Testing

Examples include

- Mean testing
- Covariance testing
- Testing for regression models
- Two-sample testing
- Independence testing
-
-
-



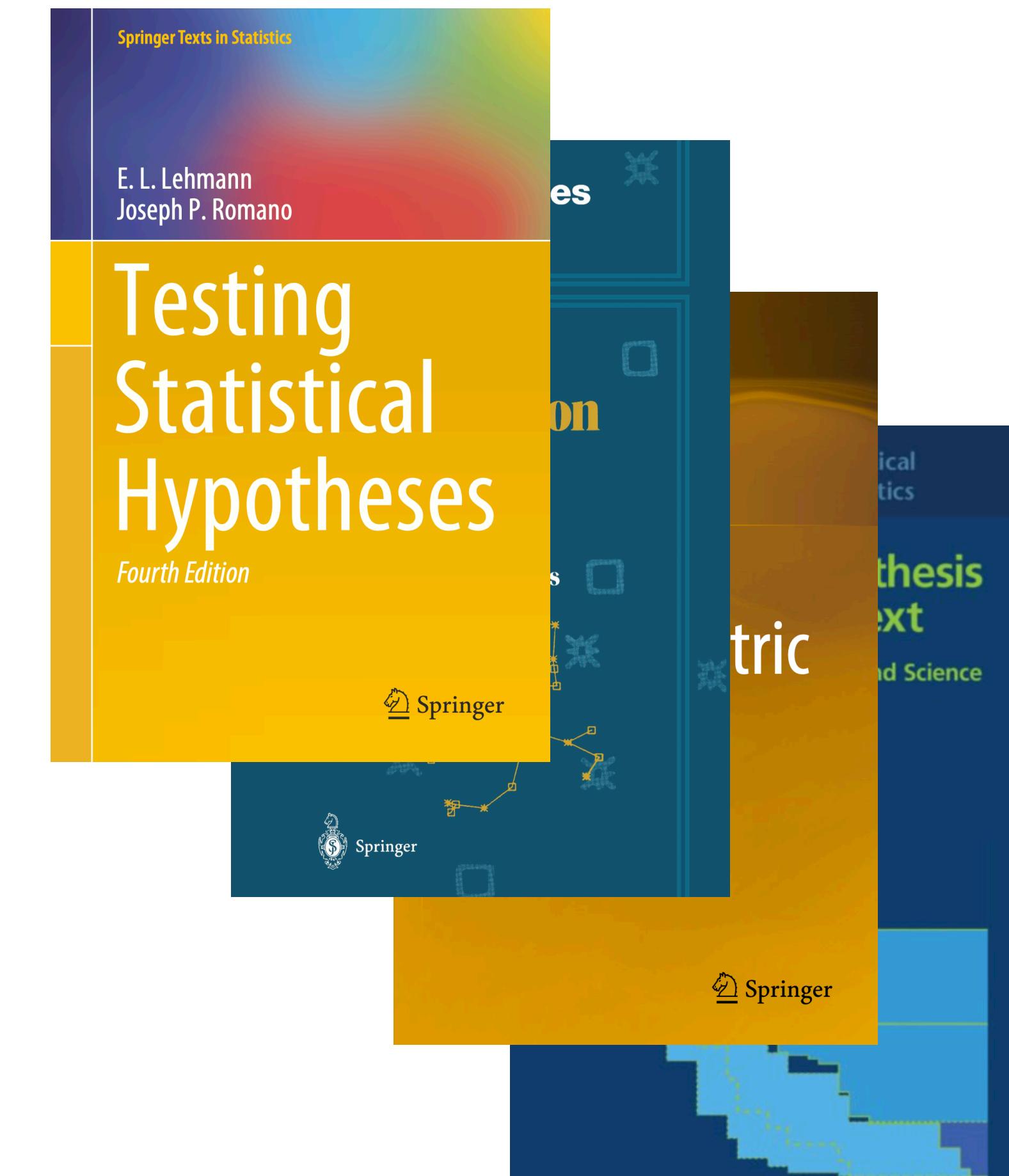
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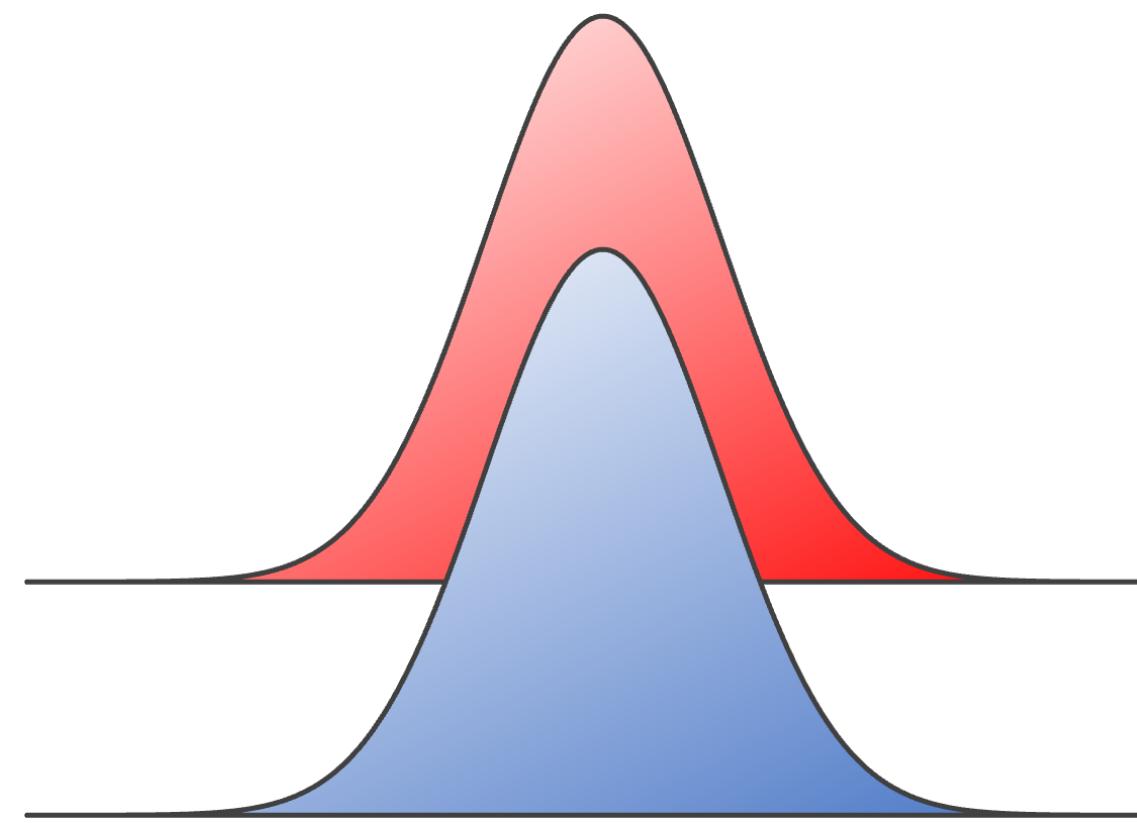
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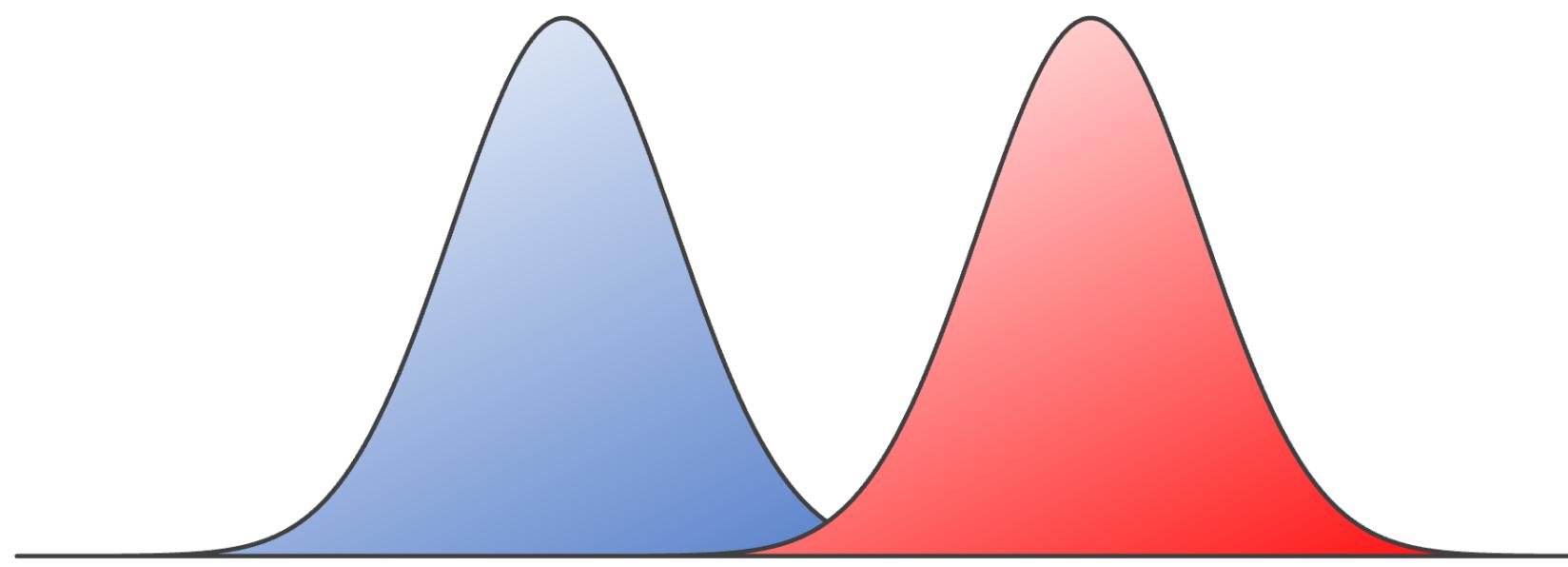
Two-Sample Problem

- Given $\{X_1, \dots, X_n\} \stackrel{\text{i.i.d.}}{\sim} P_X$ and $\{Y_1, \dots, Y_m\} \stackrel{\text{i.i.d.}}{\sim} Q_Y$

we want to test whether



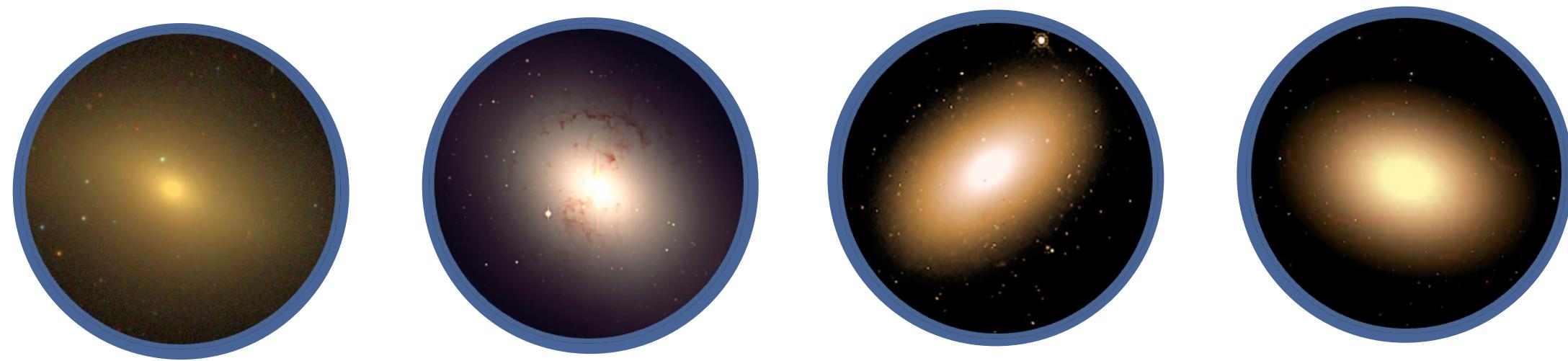
versus



$$H_0 : P_X = Q_Y$$

$$H_1 : P_X \neq Q_Y$$

Applications: Astronomy



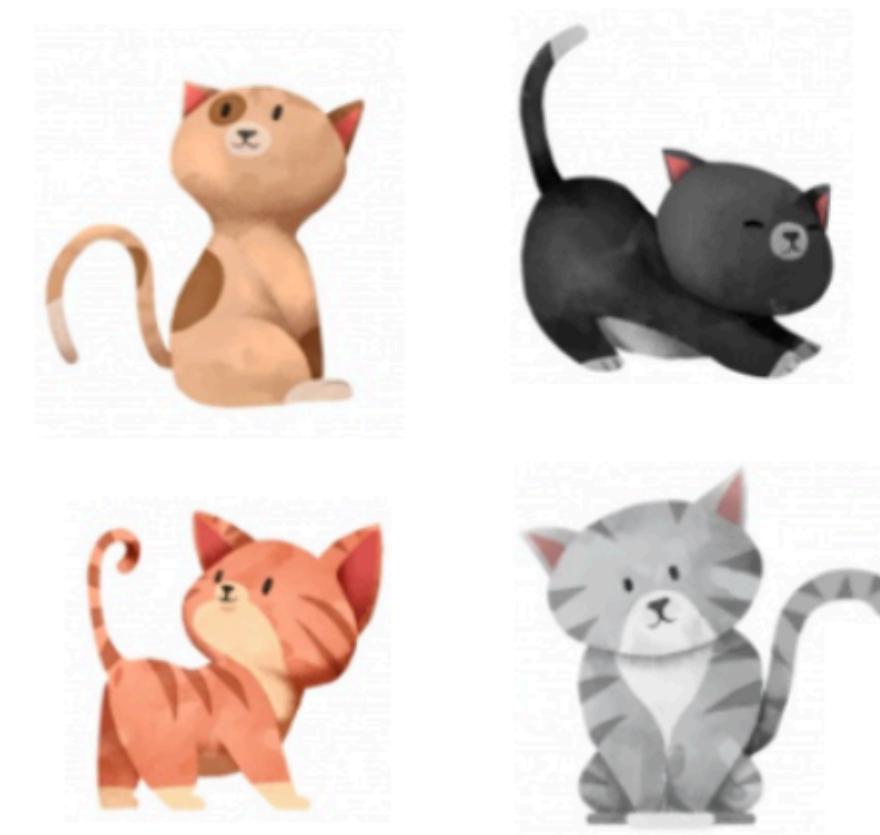
High-mass versus Low-mass galaxies



Applications: Machine Learning



$\sim P_{\text{real}}$

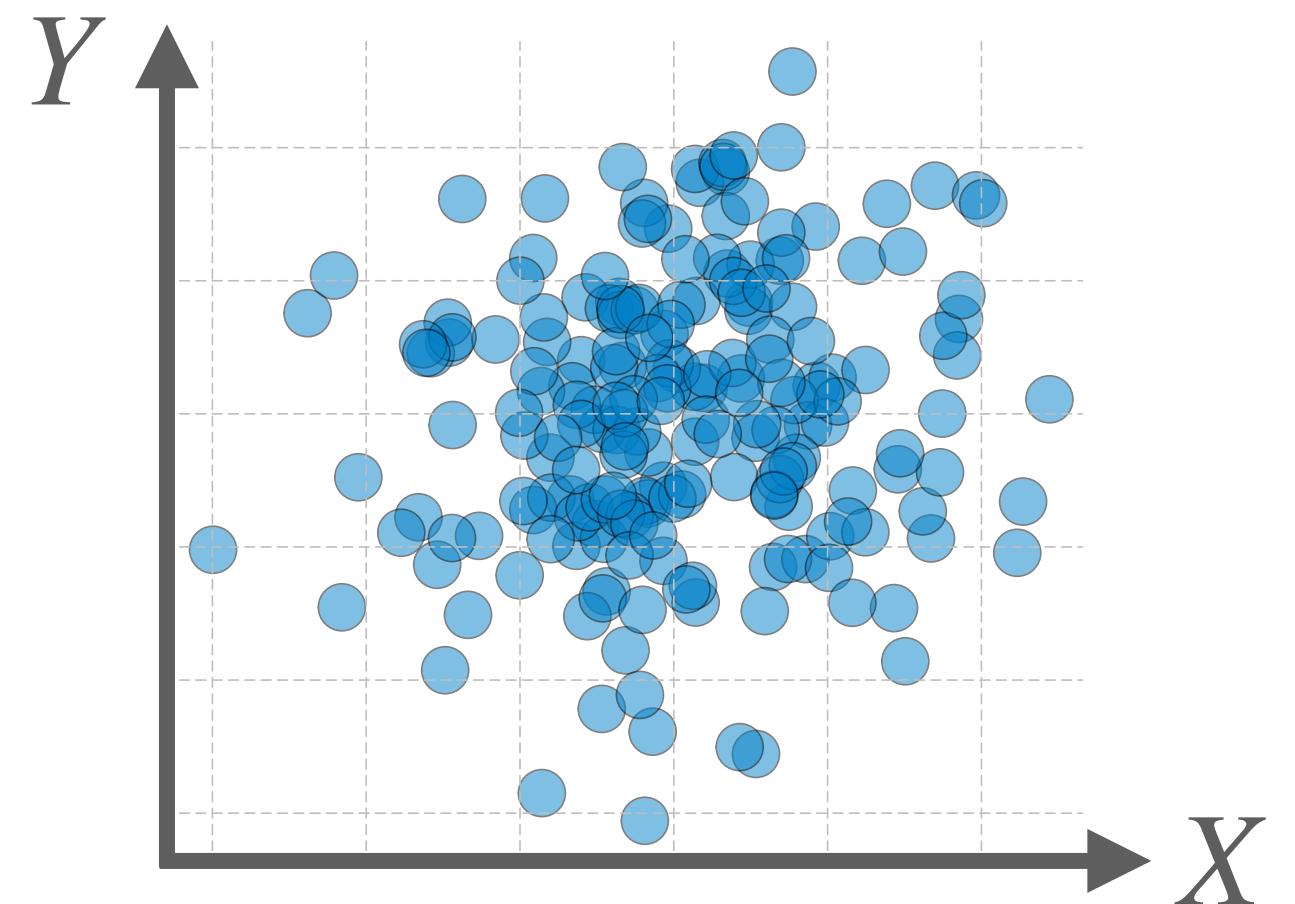


$\sim Q_{\text{artificial}}$

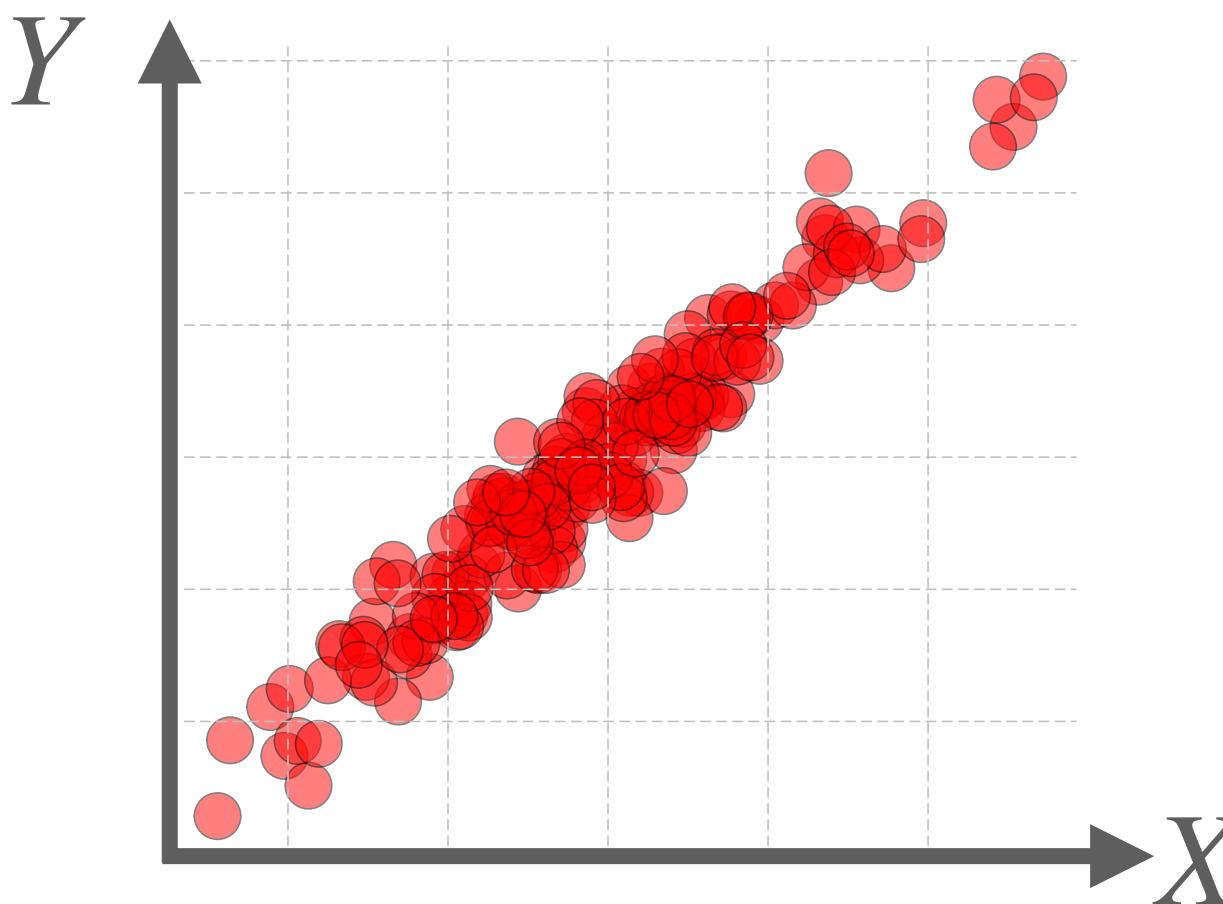
Independence Testing Problem

- Given $\{(X_1, Y_1), \dots, (X_n, Y_n)\} \stackrel{\text{i.i.d.}}{\sim} P_{X,Y}$

we want to test whether



versus



$$H_0 : P_{X,Y} = P_X P_Y$$

$$H_1 : P_{X,Y} \neq P_X P_Y$$

Applications: Multimodal Learning

X



Y

The image shows a brown horse with a white blaze on its face, trotting in an open grassy field.



The image shows a majestic tiger resting on the grass, accompanied by a young tiger cub.



The image depicts a bald eagle in mid-flight, soaring through the sky with its wings fully spread.

Recap: Statistical Hypothesis Testing

- To tackle the testing problem, we construct a test function

$$\phi : \{X_1, \dots, X_n\} \mapsto \{0,1\}$$

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$$\phi : \{X_1, \dots, X_n\} \mapsto \{0,1\}$$

- We **reject** the null if $\phi = 1$ and **accept** the null if $\phi = 0$
- There are **two types** of error we care about

(Uniform) **Type I error:** $\sup_{P \in \mathcal{P}_0} \mathbb{P}_P(\phi = 1)$

(Uniform) **Type II error:** $\sup_{P \in \mathcal{P}_1} \mathbb{P}_P(\phi = 0)$

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Recap: Statistical Hypothesis Testing

- Frequently, the Type I error is more **serious** than the Type II error
- Hence we **first** control the Type I error by level α
- And then try to **minimize** the Type II error (or maximize the power)

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Recap: Statistical Hypothesis Testing

A typical way of constructing a test function

Step I

Compute a test statistic

e.g.,

$$T_n = \frac{\bar{X} - \mu_0}{s/\sqrt{n}}$$

$$\chi_n^2 = \sum_k \frac{(O_k - E_k)^2}{E_k}$$

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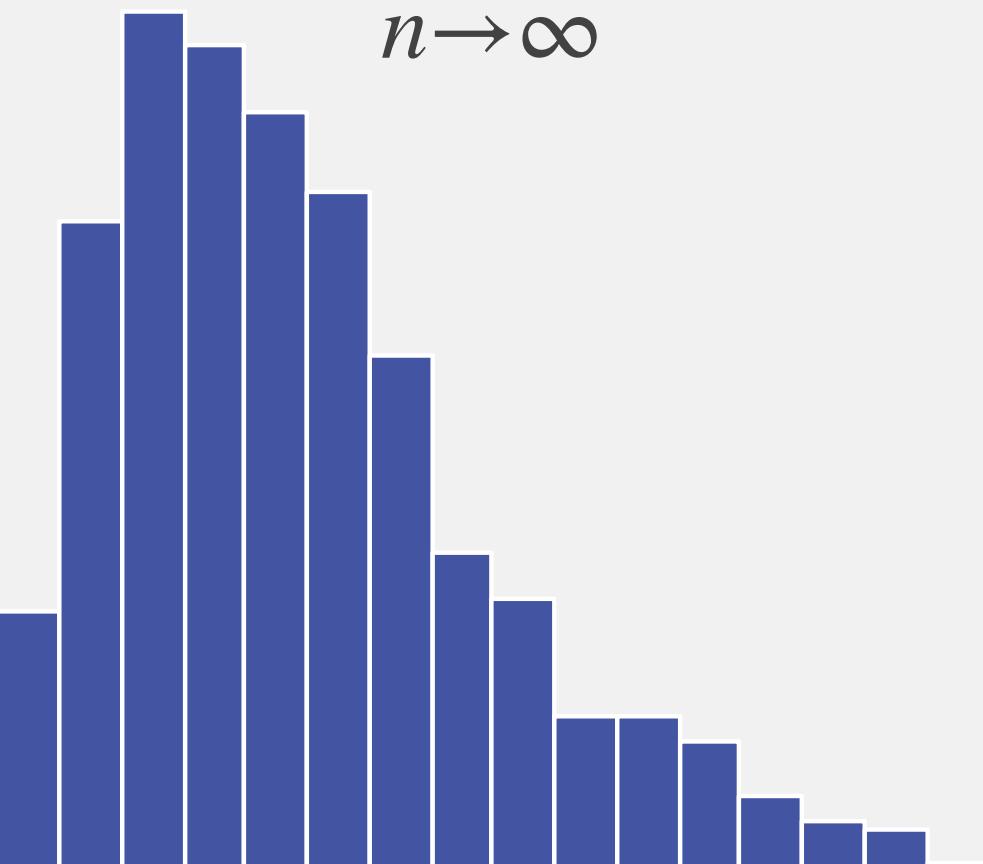
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$$\lim_{n \rightarrow \infty} \mathbb{P}(T_n \leq t)$$



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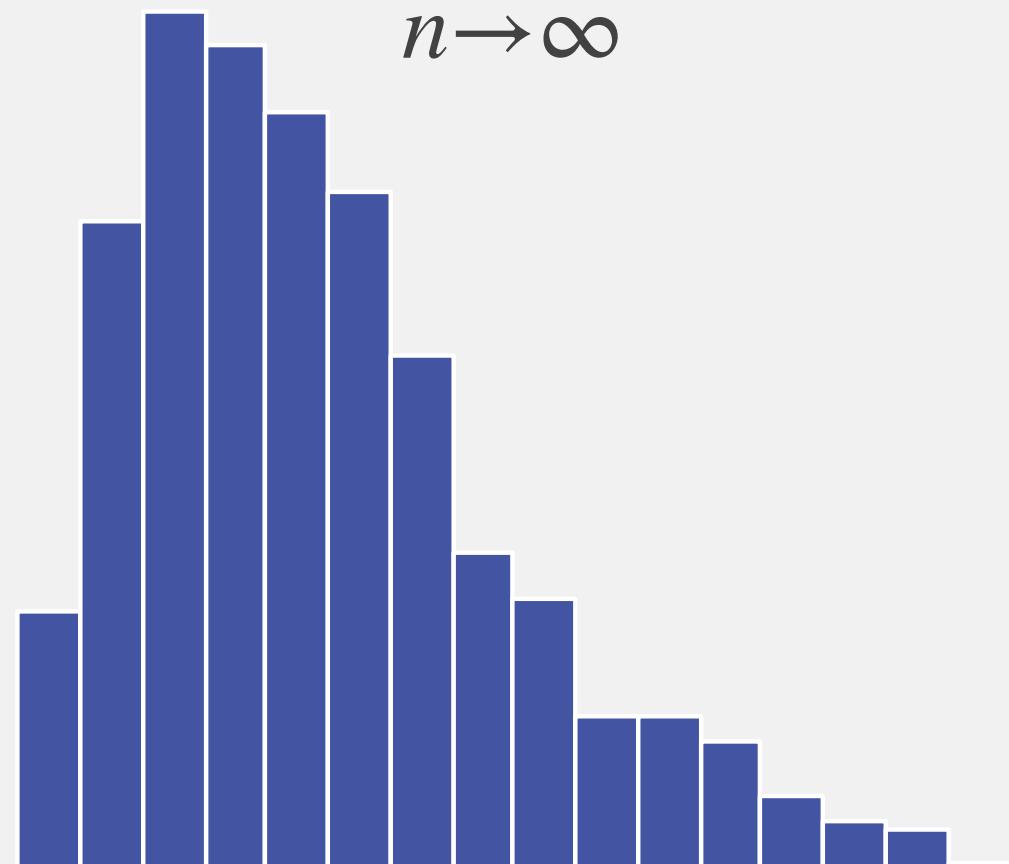
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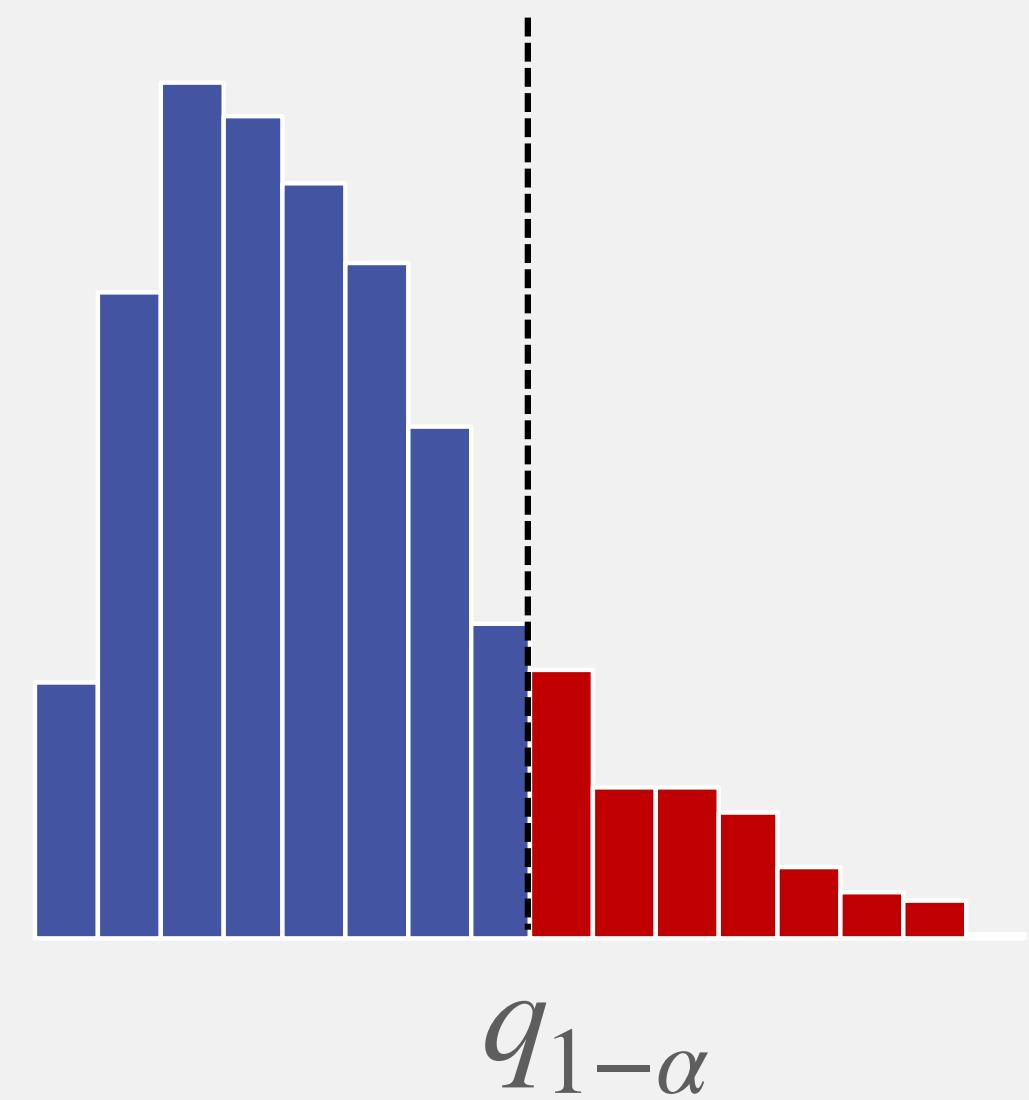
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Step III

Reject H_0 if $T_n > q_{1-\alpha}$



New Challenges

- Modern data are often **large, high-dimensional** and **unstructured**

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- Modern data are often **large, high-dimensional** and **unstructured**
- Classical **asymptotic** approaches suffer from
 - Inflated type I error
 - Suboptimal power
 - Strong assumptions

Example: χ^2 -statistic in high-dimensions

Observed values

	Cat	Dog	Lion	Duck
Male	O_{11}	O_{12}	O_{13}	O_{14}
Female	O_{21}	O_{22}	O_{23}	O_{24}

Question:

Is there a significant association
between gender and favorite animals?

H_0 : Gender $\perp\!\!\!\perp$ Favorite Animals

Example: χ^2 -statistic in high-dimensions

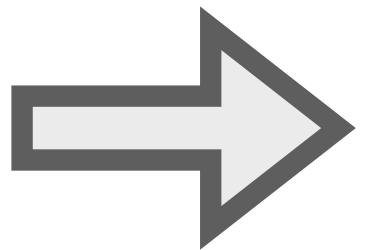
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Pearson's
chi-squared test

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$$\chi^2 = \sum_{i=1}^{\ell_1} \sum_{j=1}^{\ell_2} \frac{(O_{ij} - E_{ij})^2}{E_{ij}}$$

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Classical asymptotic theory shows that under H_0

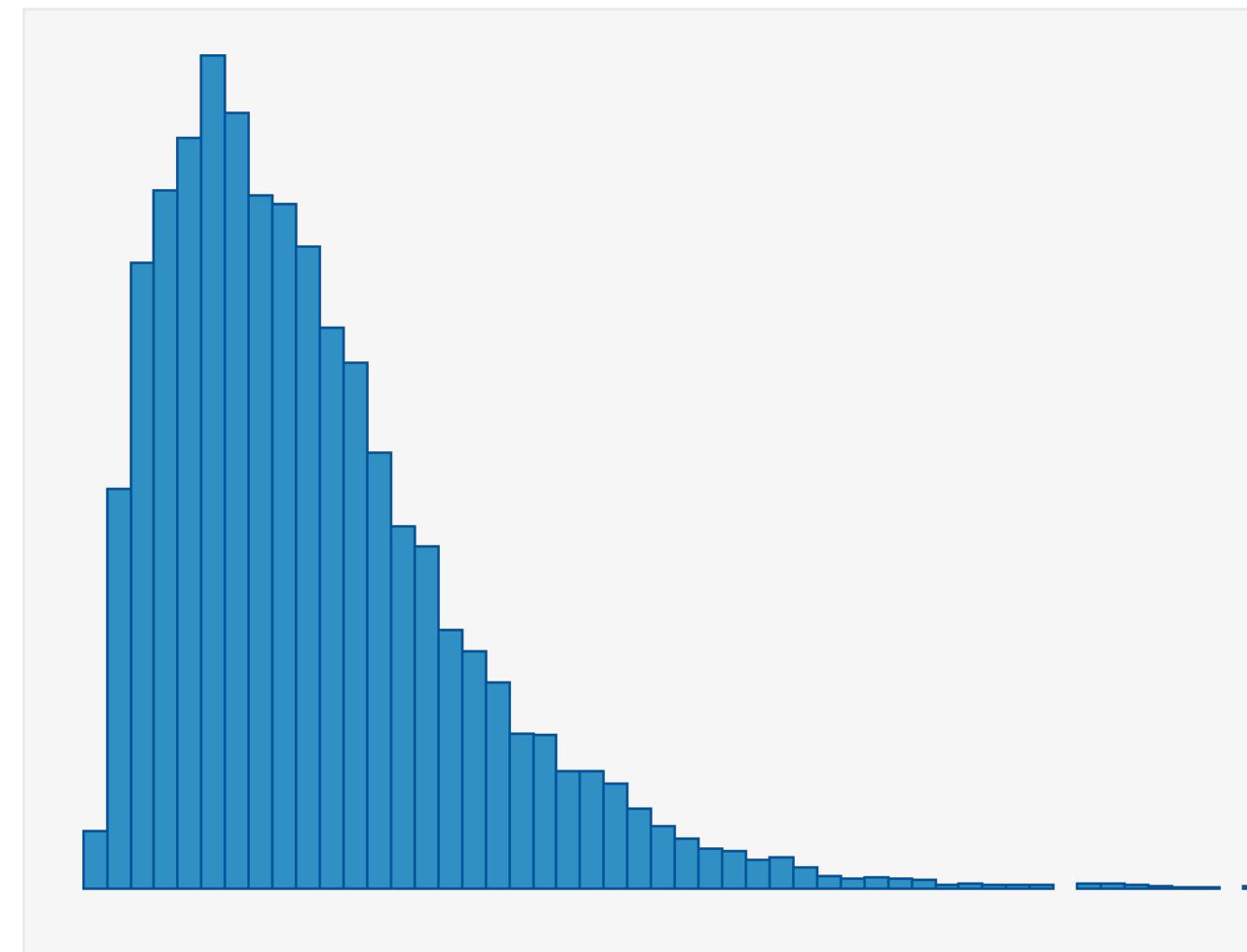
$$\chi^2 = \sum_{i=1}^{\ell_1} \sum_{j=1}^{\ell_2} \frac{(O_{ij} - E_{ij})^2}{E_{ij}}$$

approx.
~

Chi-squared distribution
with $(\ell_1 - 1)(\ell_2 - 1)$ d.f.

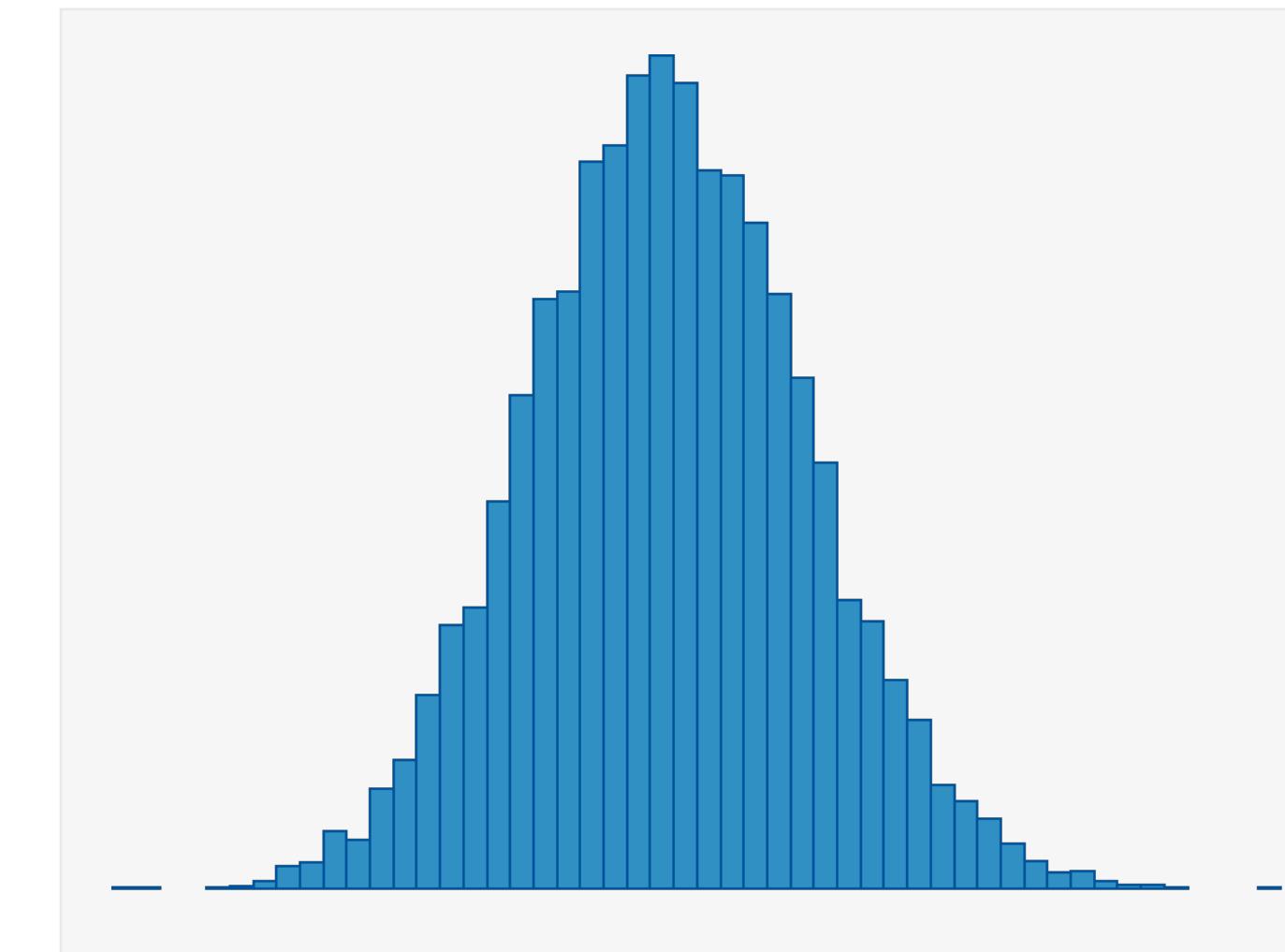
Example: χ^2 -statistic in high-dimensions

Histograms of χ^2 -statistic for testing independence based on $n = 100$



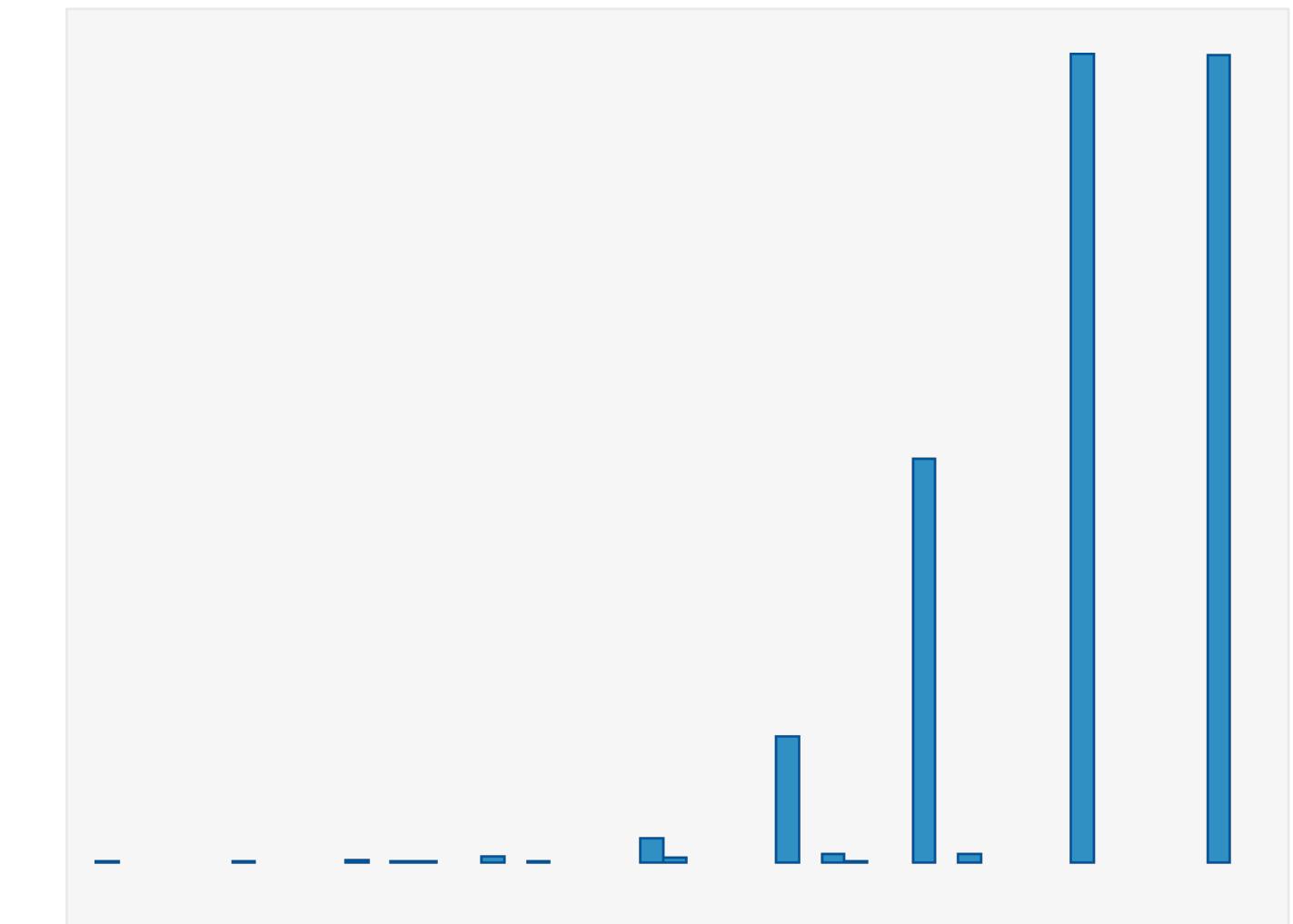
\approx Chi-square

$$\ell_1 = \ell_2 = 3$$



\approx Gaussian

$$\ell_1 = \ell_2 = 50$$



\approx Discrete

$$\ell_1 = \ell_2 = 10,000$$

We aim to develop **new theory** and **methods** for hypothesis testing that improve classical approaches

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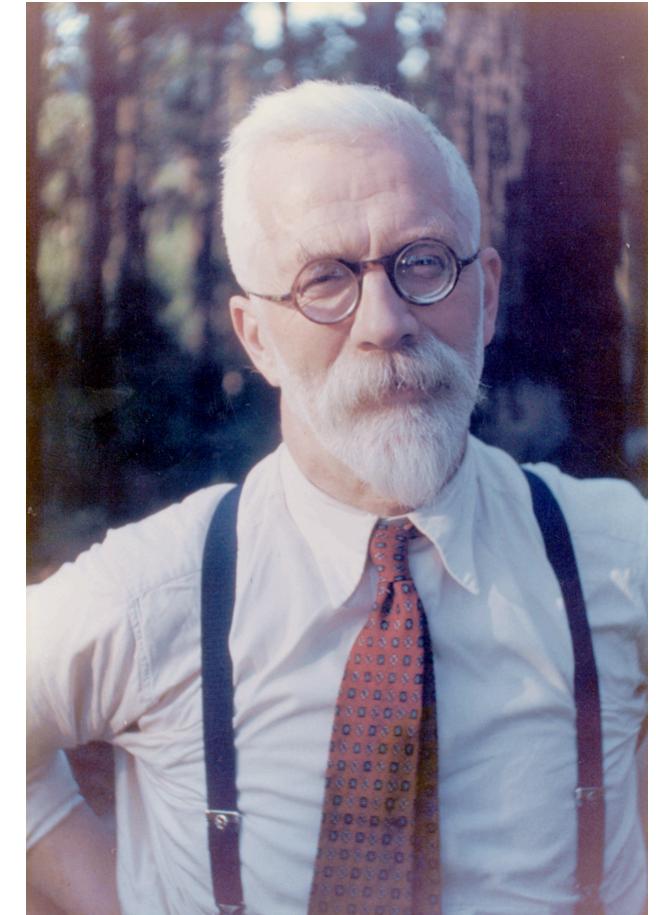
Common keyword

“Permutation tests”

- Freeman, **Kim**, Lee (2019, **MNRAS**)
- **Kim**, Lee, Lei (2019, **EJS**)
- **Kim**, Balakrishnan, Wasserman (2021, **AoS**)
- **Kim**, Balakrishnan, Wasserman (2022, **AoS**)
- **Kim**, Ramdas, Singh, Wasserman (2021, **AoS**)
- **Kim** (2021, **Bernoulli**)
- Schrab, **Kim**, Guedj, Gretton (2022, **NeurIPS**)
- **Kim**, Neykov, Balakrishnan, Wasserman (2022, **AoS**)
- Schrab, **Kim**, Albert, Laurent, Guedj, Gretton (2023, **JMRL**)
- **Kim**, Neykov, Balakrishnan, Wasserman (2023, submitted)
- **Kim**, Schrab (2024, submitted)
- Schrab, **Kim** (2024, submitted)
- Choi, **Kim** (2024, submitted)

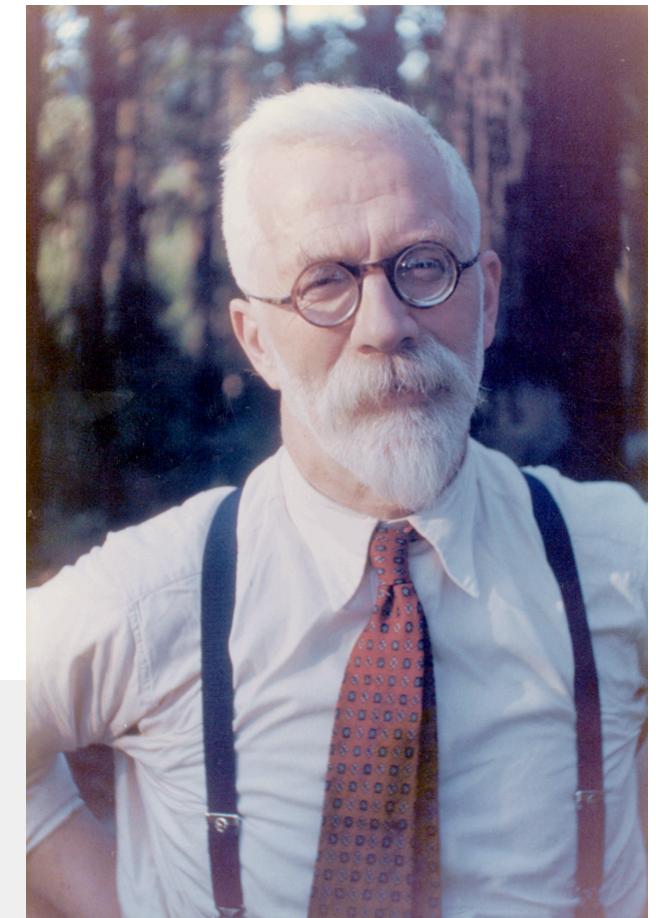
Permutation tests

- The use of permutation methods dates back to Fisher in 1935



Permutation tests

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Sample
 $\{X_1, \dots, X_n\}$

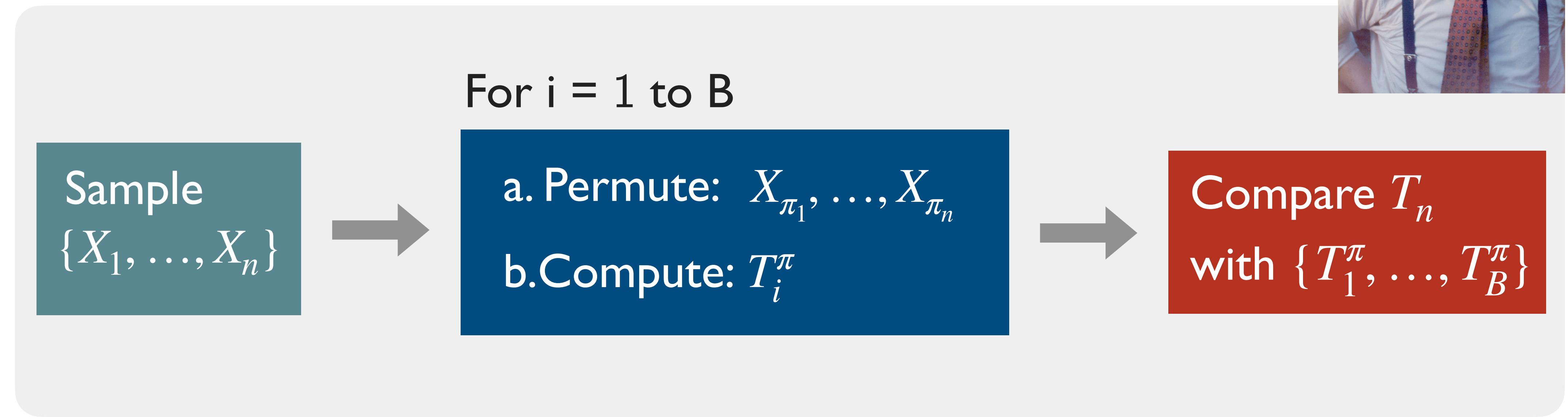
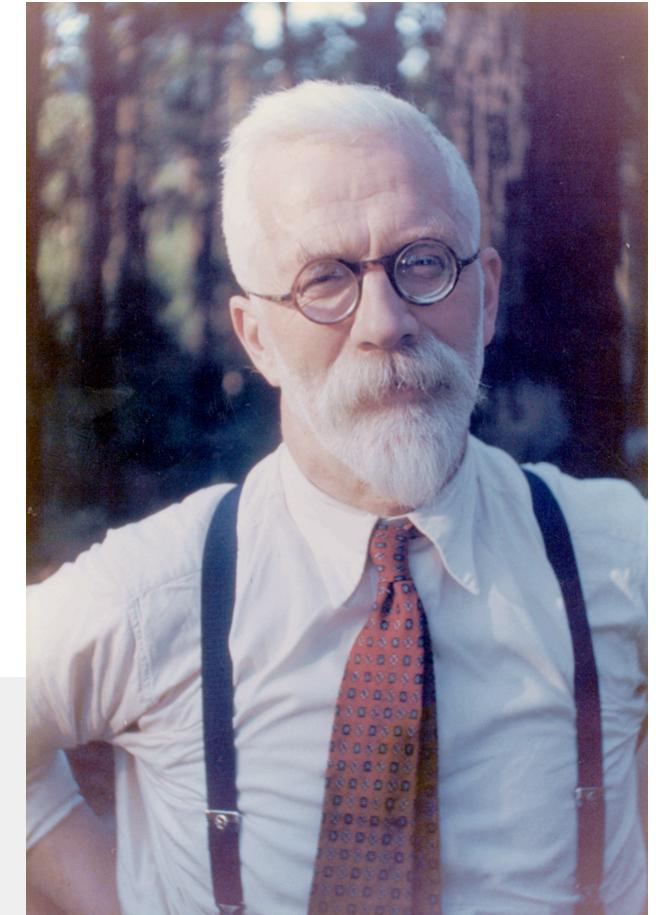
For i = 1 to B

a. Permute: $X_{\pi_1}, \dots, X_{\pi_n}$
b. Compute: T_i^π

Compare T_n
with $\{T_1^\pi, \dots, T_B^\pi\}$

Permutation tests

- The use of permutation methods dates back to Fisher in 1935



- Permutation p -value: $p_{\text{perm}} = \frac{1}{B+1} \left\{ 1 + \sum_{i=1}^B \mathbb{I}(T_i^\pi \geq T_n) \right\}$
(Reject the null when $p_{\text{perm}} \leq \alpha$)

Key features of permutation tests

$$\sup_{P \in \mathcal{P}_0} \mathbb{P}_P(p_{\text{perm}} \leq \alpha) \leq \alpha \quad \left\{ \begin{array}{l} \text{for any } \alpha \in (0,1) \\ \text{for any } n \geq 1 \end{array} \right.$$

Class of all null distributions

- **Uniform, non-asymptotic** type I error control

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Class of all null distributions

- **Uniform, non-asymptotic** type I error control
- **Distribution-free** for any type of test statistics
- It does not depend on **unspecified constants**
- All we need is $\{X_1, \dots, X_n\}$ are **exchangeable** under the null

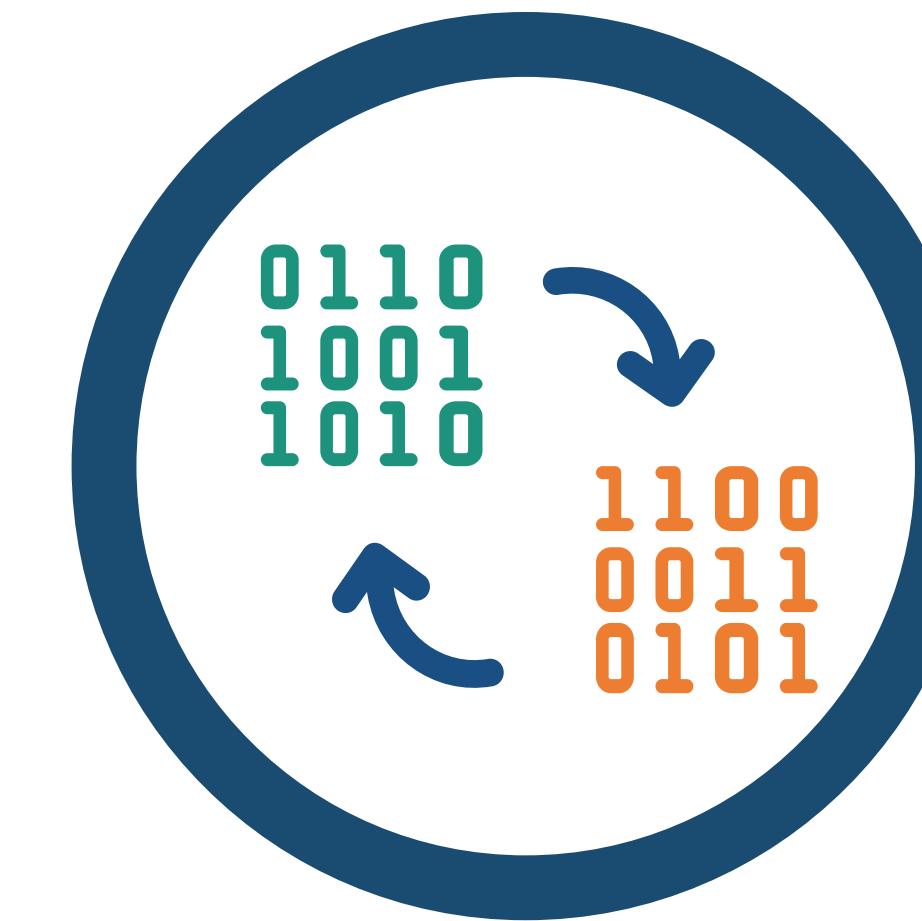
Three main challenges of the permutation approach



Power Analysis



Computational
Complexity



Non-exchangeable
Data

Part I. Methodological Contributions

Part II. Theoretical Contributions

Electronic Journal of Statistics
Vol. 13 (2019) 5253–5305
ISSN: 1935-7524
<https://doi.org/10.1214/19-EJS1648>

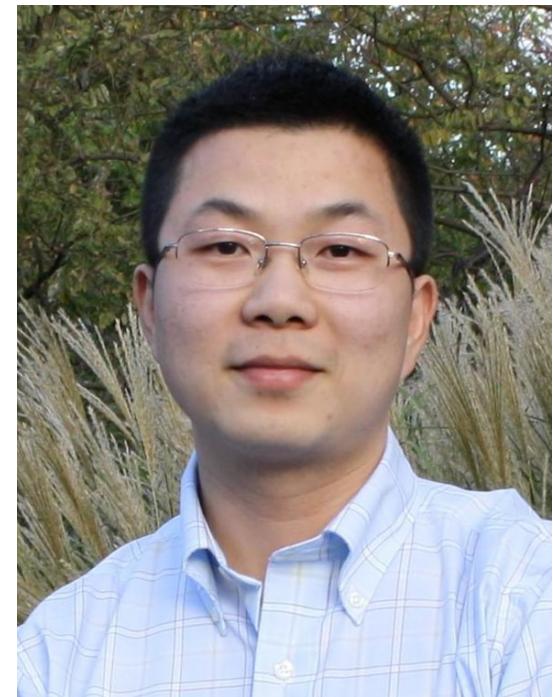
Global and local two-sample tests via regression

Ilmun Kim, Ann B. Lee, and Jing Lei

Carnegie Mellon University
Department of Statistics and Data Science
5000 Forbes Avenue
Pittsburgh, PA 15213



Ann Lee
(CMU)



Jing Lei
(CMU)

The Annals of Statistics
2021, Vol. 49, No. 1, 411–434
<https://doi.org/10.1214/20-AOS1962>
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CLASSIFICATION ACCURACY AS A PROXY FOR TWO-SAMPLE TESTING

BY ILMUN KIM^{1,*}, AADITYA RAMDAS^{1,†}, AARTI SINGH^{1,‡} AND
LARRY WASSERMAN^{1,§}



Aaditya Ramdas
(CMU)

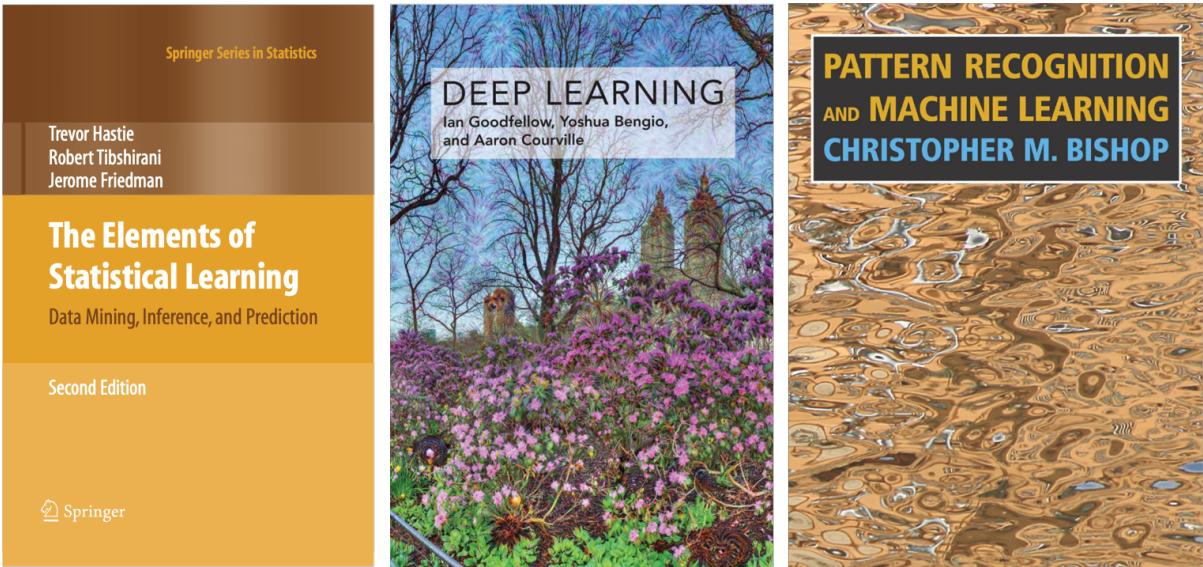


Larry Wasserman
(CMU)

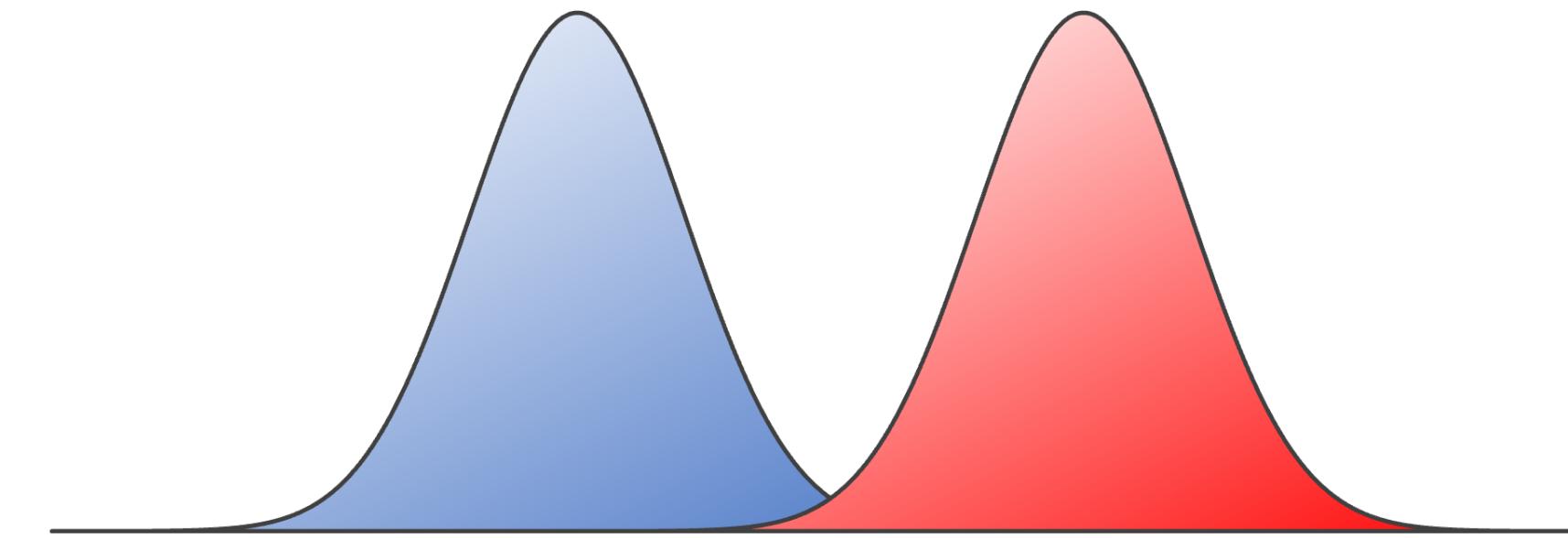


Aarti Singh
(CMU)

We propose a flexible framework for two-sample testing

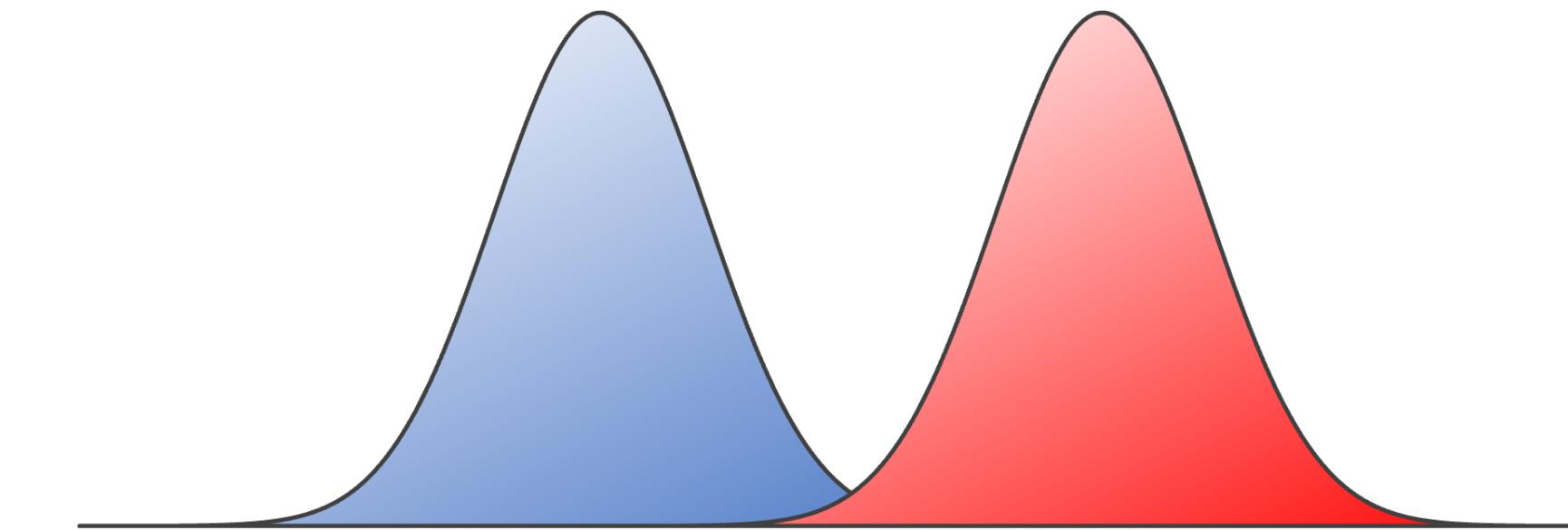
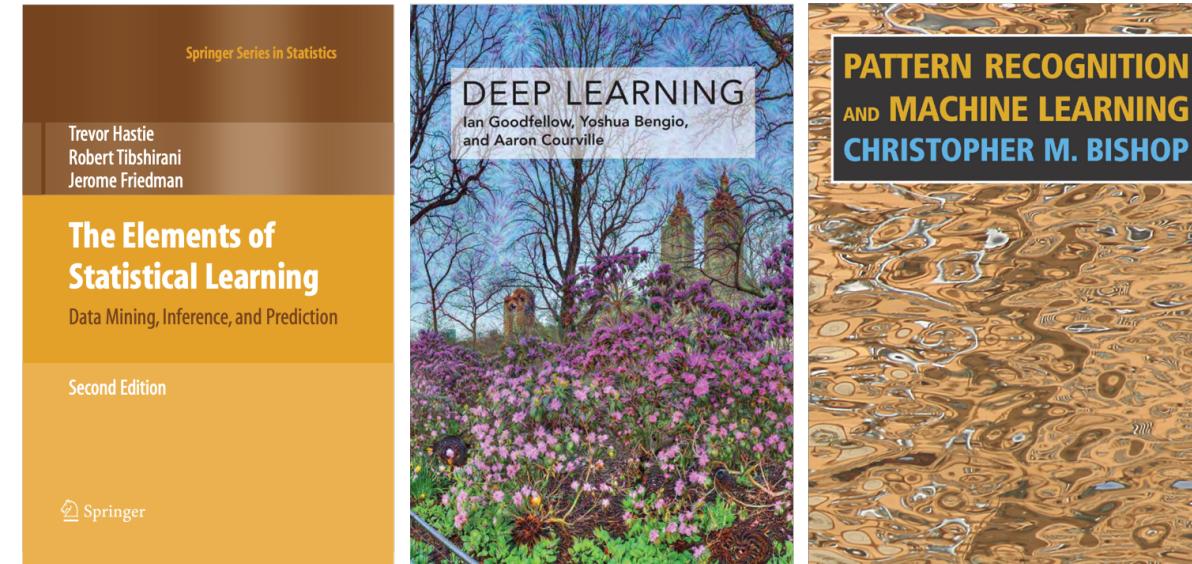


Classification/Regression



Two-sample test

We propose a flexible framework for two-sample testing



Classification/Regression

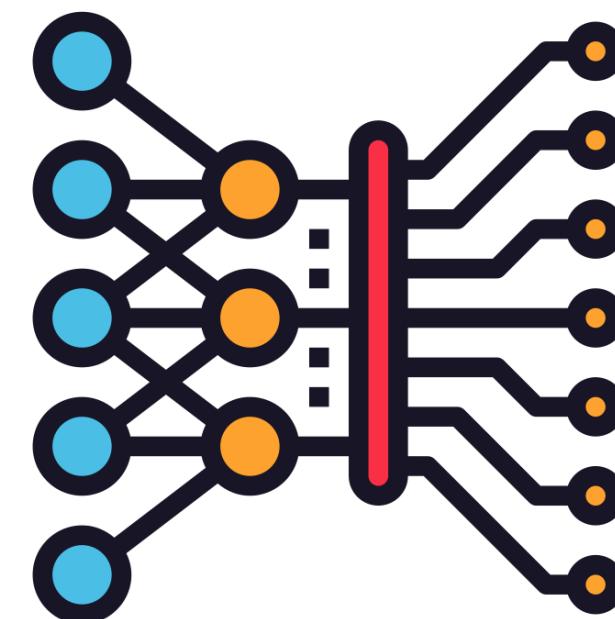
Two-sample test



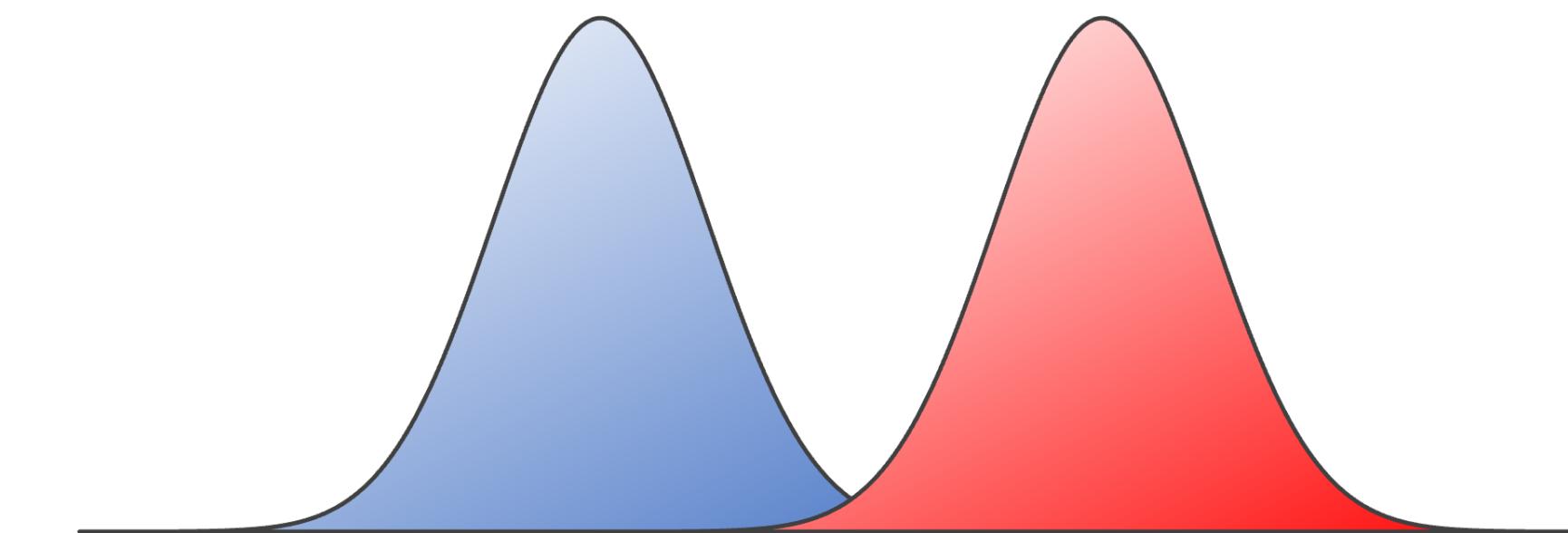
Idea

- Permutation tests present a **valid** p-value for **any** test statistic
- We can take advantage of **modern** algorithms in machine learning

We propose a **flexible** framework for two-sample testing



Neural networks



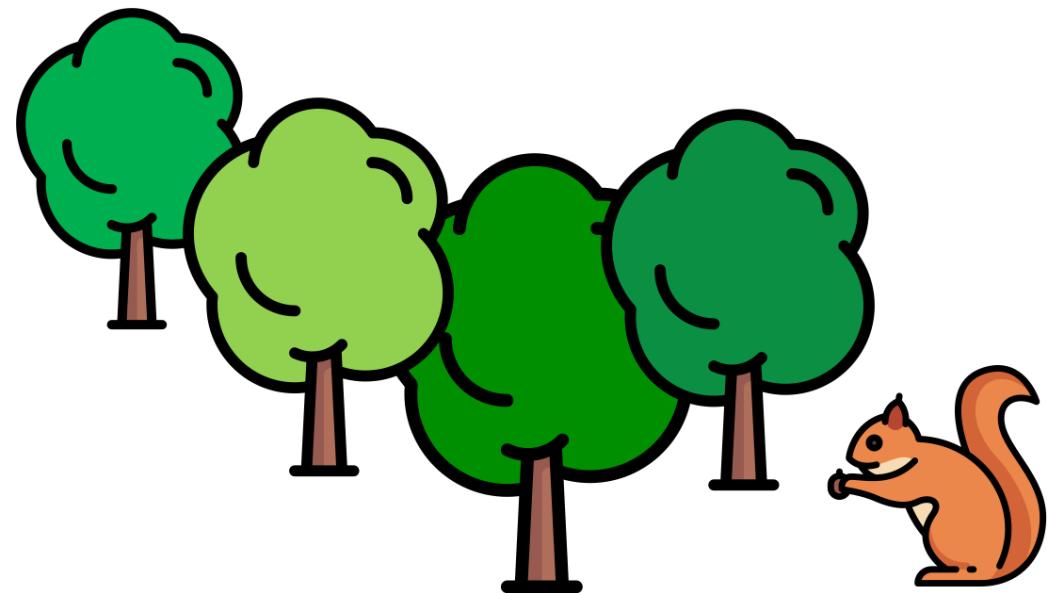
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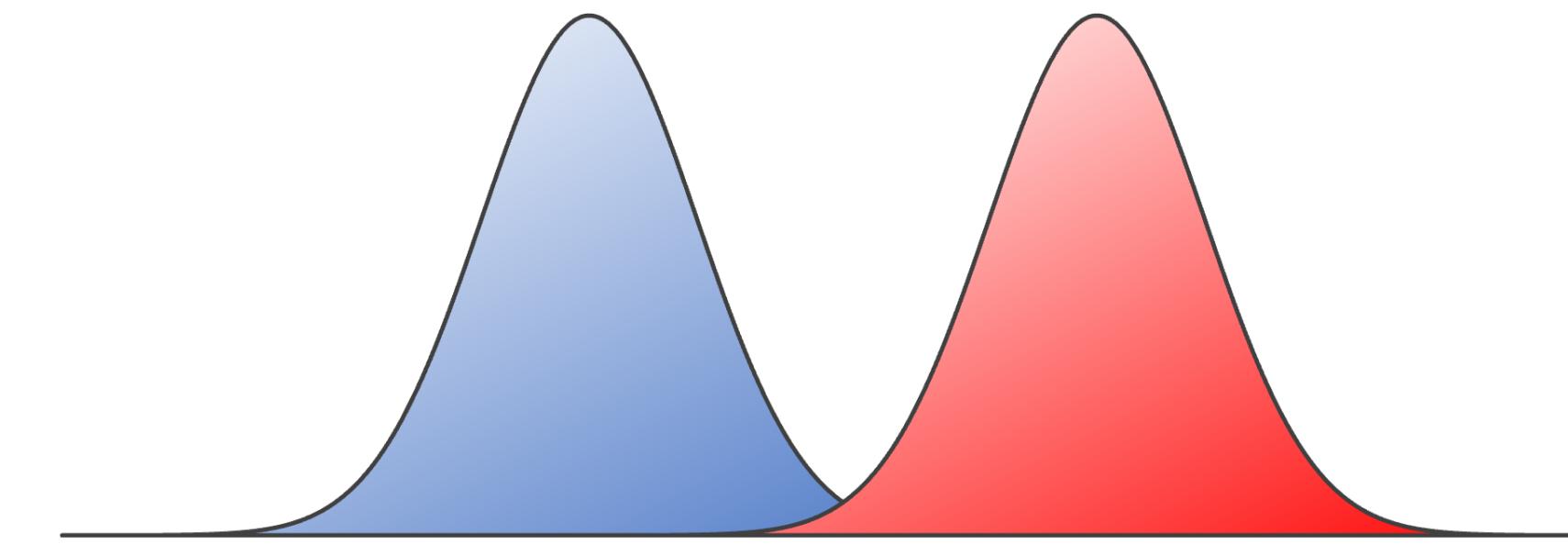
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Random forests



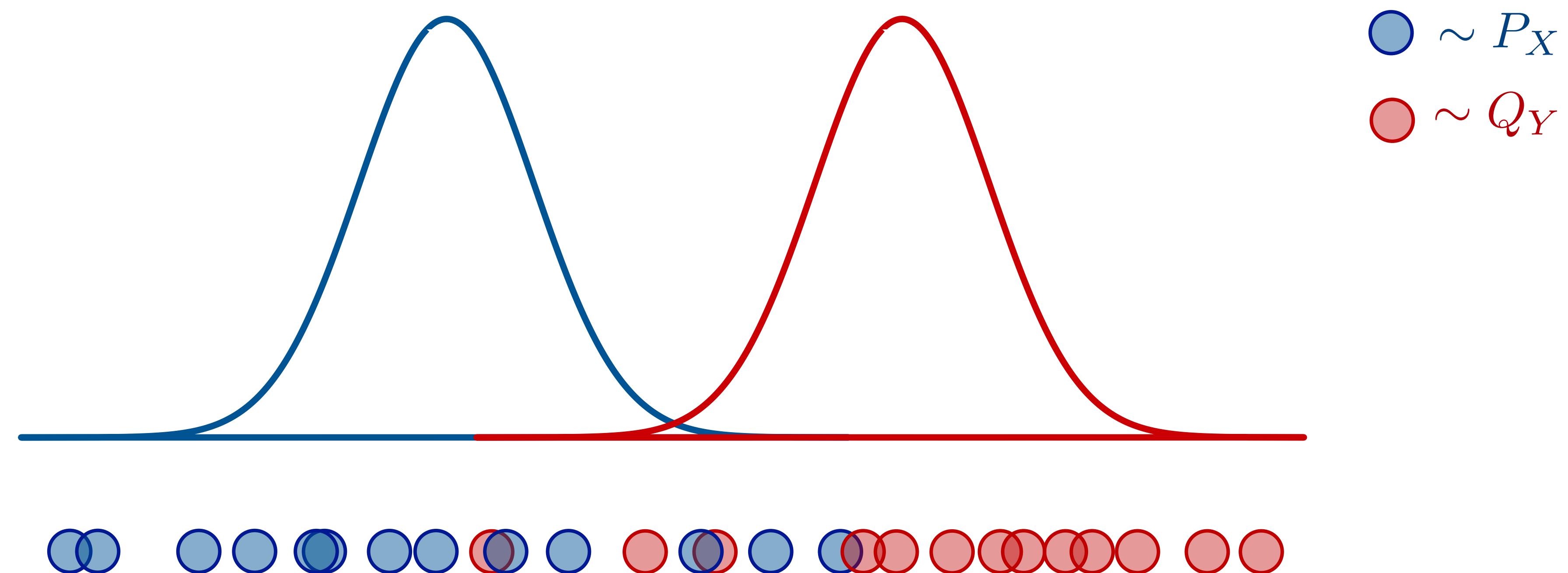
Two-sample test



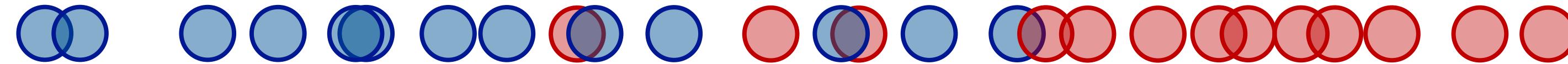
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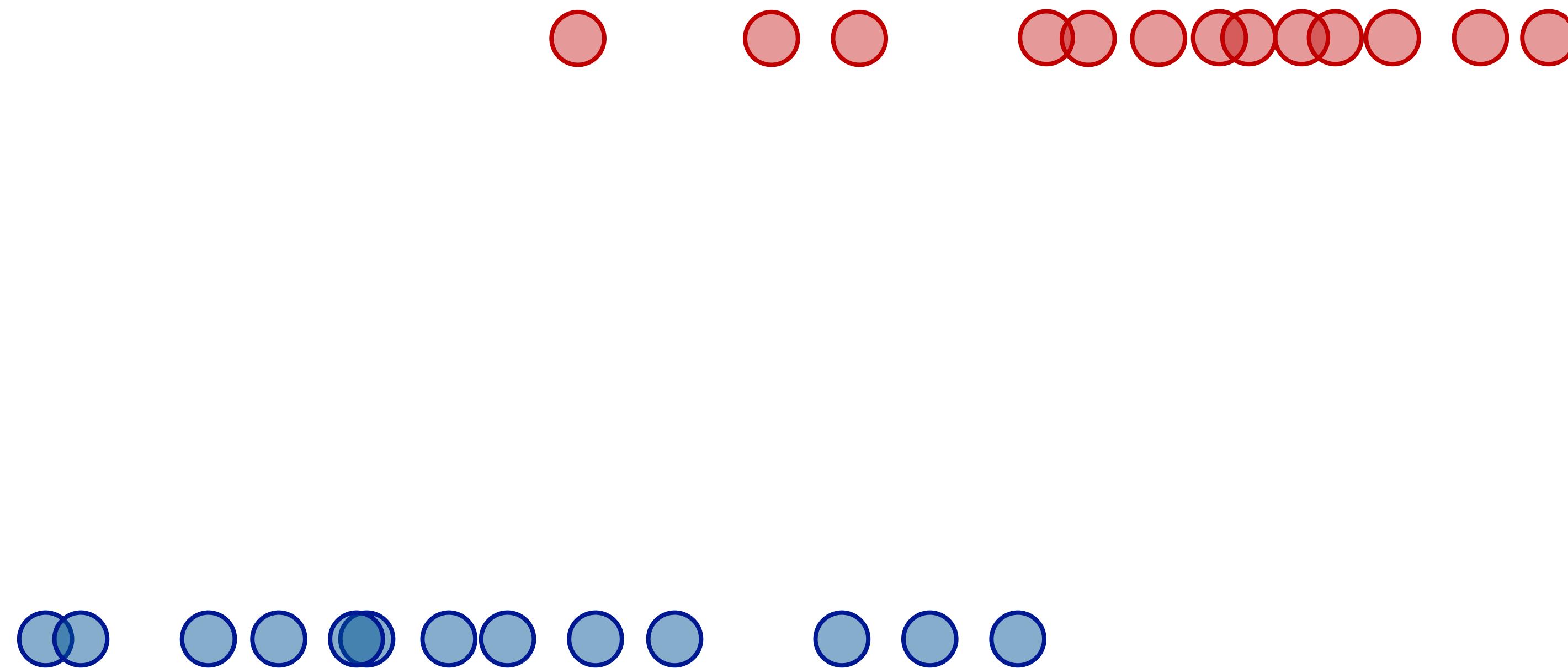
Regression-based two-sample test



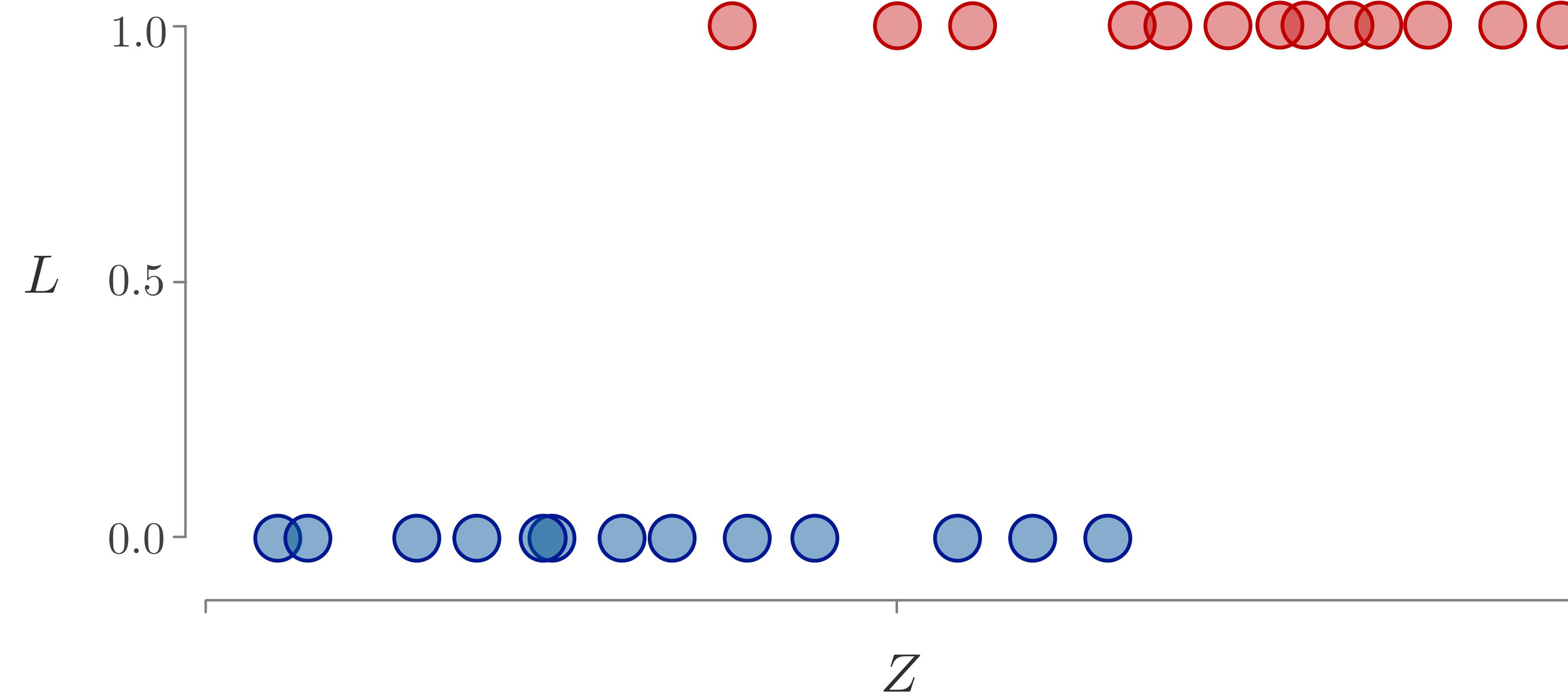
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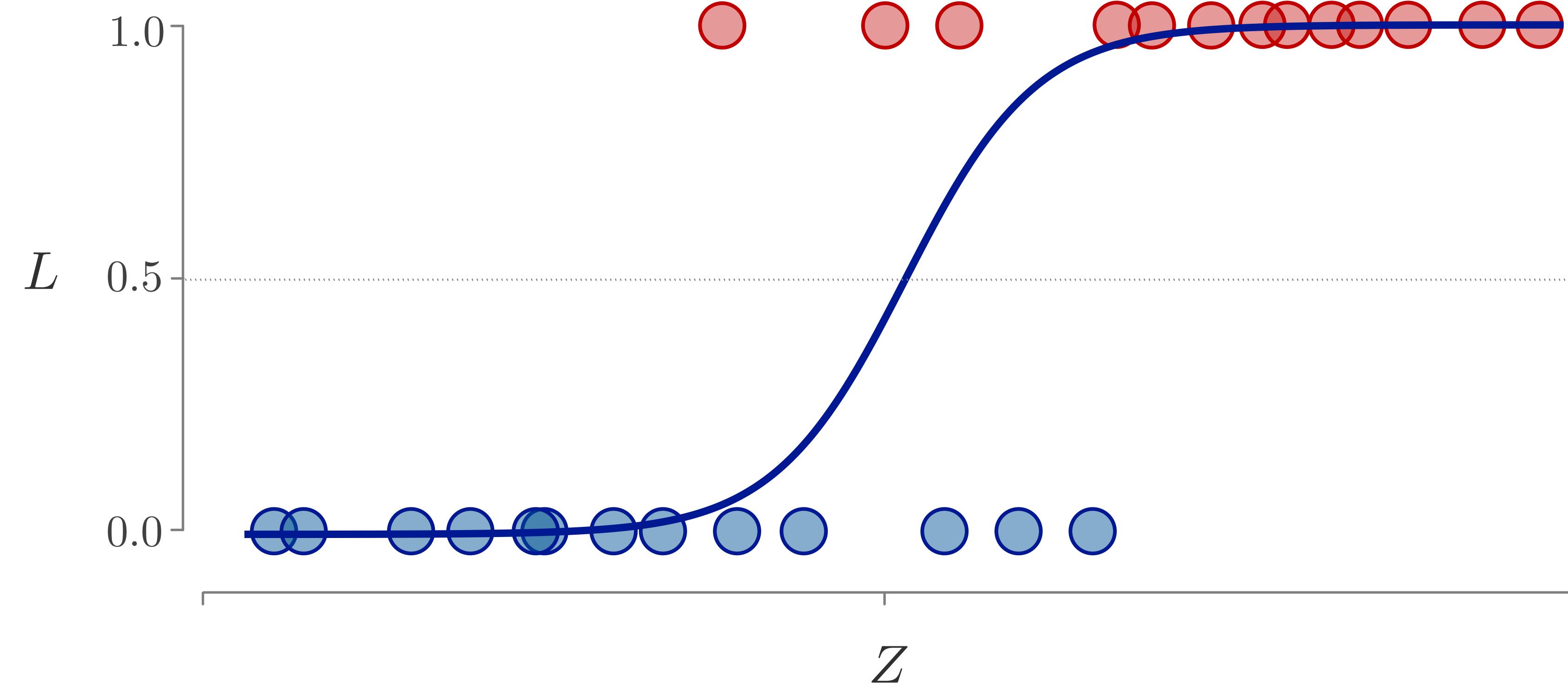
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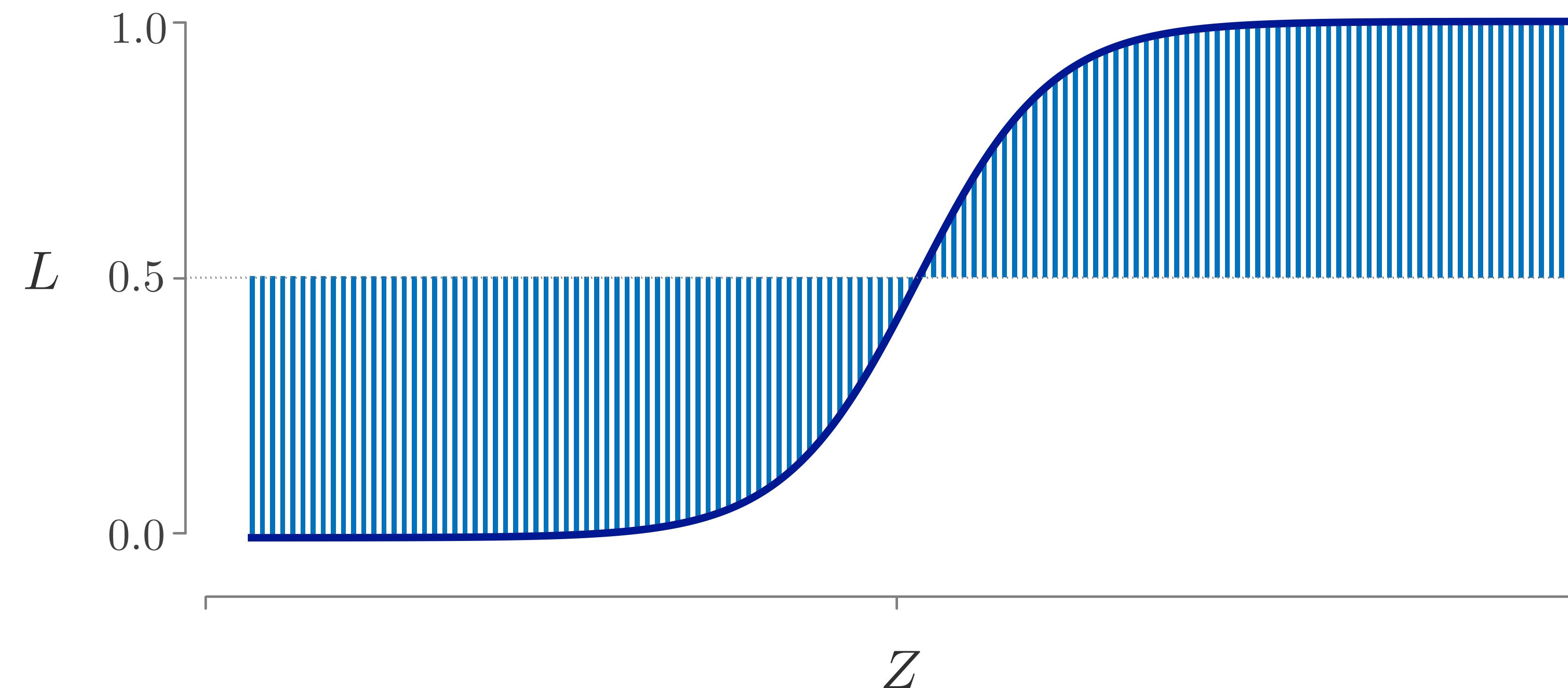
Regression-based two-sample test



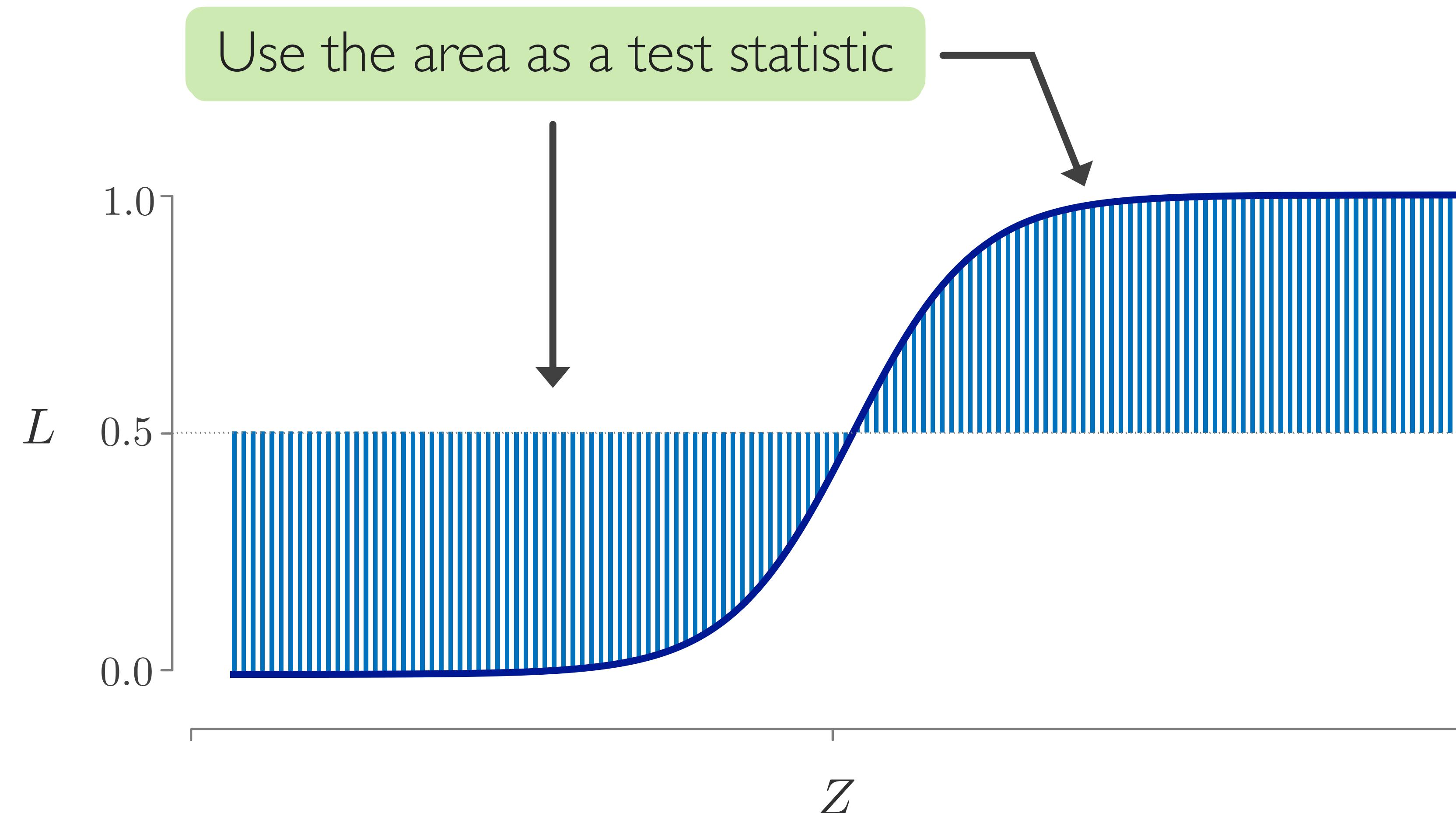
Regression-based two-sample test



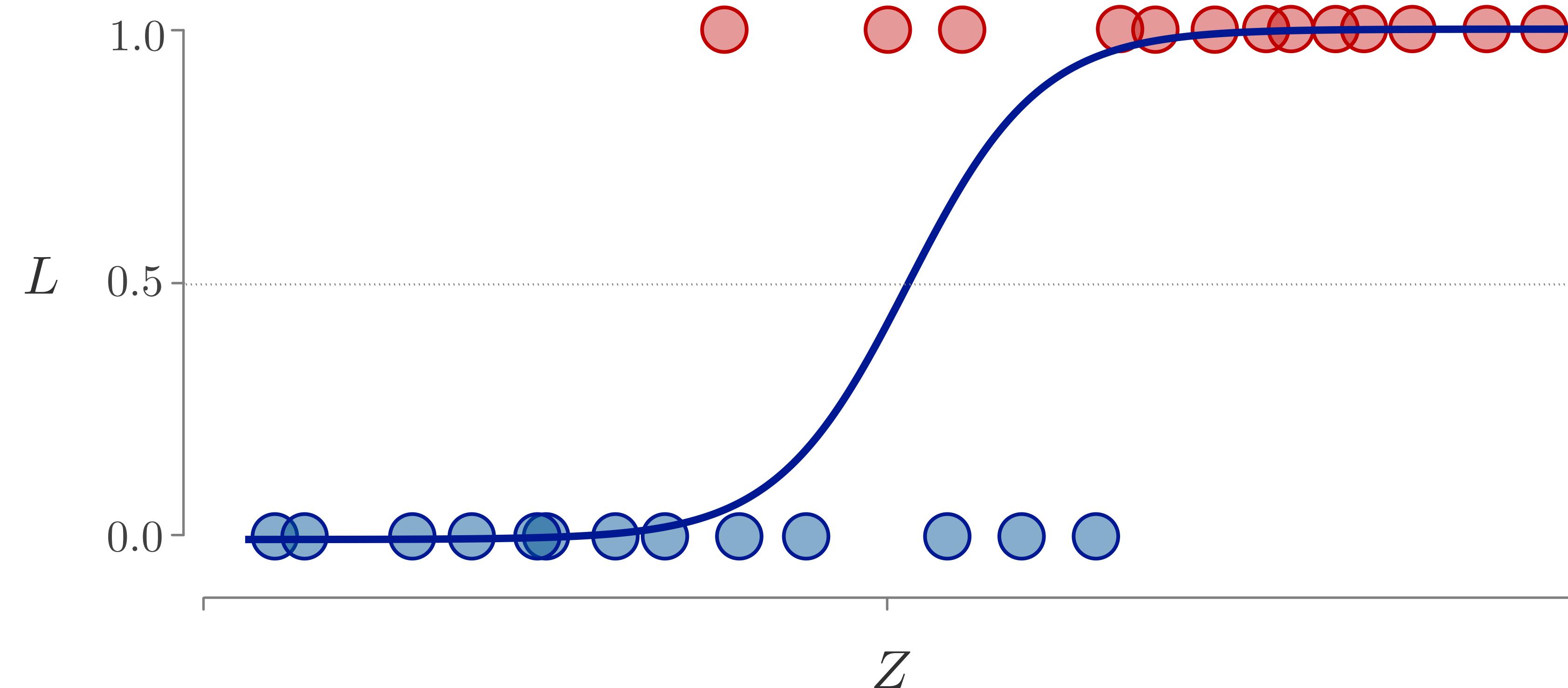
Regression-based two-sample test



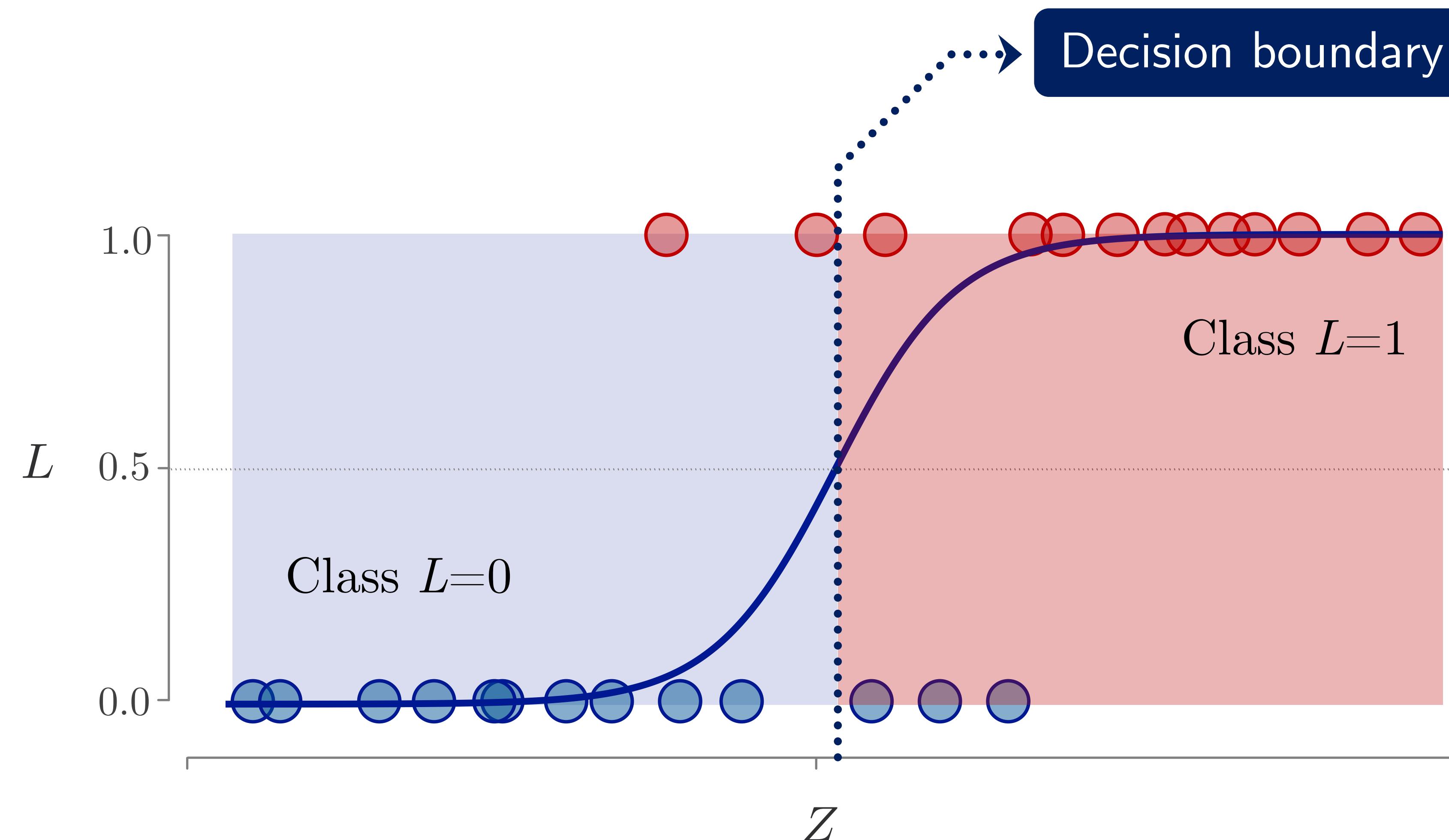
Regression-based two-sample test



Classification accuracy-based two-sample test



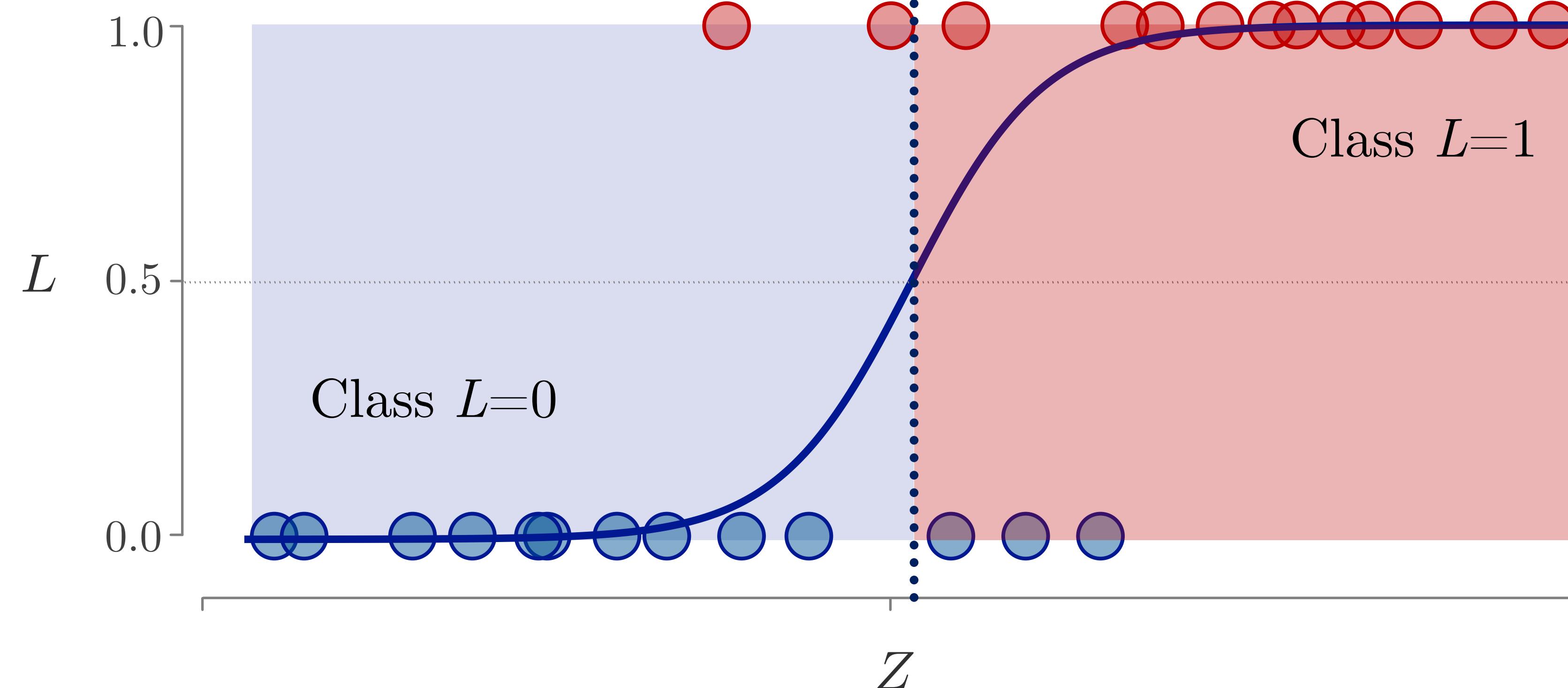
Classification accuracy-based two-sample test



Classification accuracy-based two-sample test

Use the accuracy as a test statistic

Decision boundary



Test statistics

$$\mathcal{D}_N := \begin{bmatrix} Z & L \\ \begin{matrix} X_1 \\ \vdots \\ X_n \\ Y_1 \\ \vdots \\ Y_m \end{matrix} & \begin{matrix} 0 \\ \vdots \\ 0 \\ 1 \\ \vdots \\ 1 \end{matrix} \end{bmatrix}$$

$$m = n$$

for simplicity

Test statistics

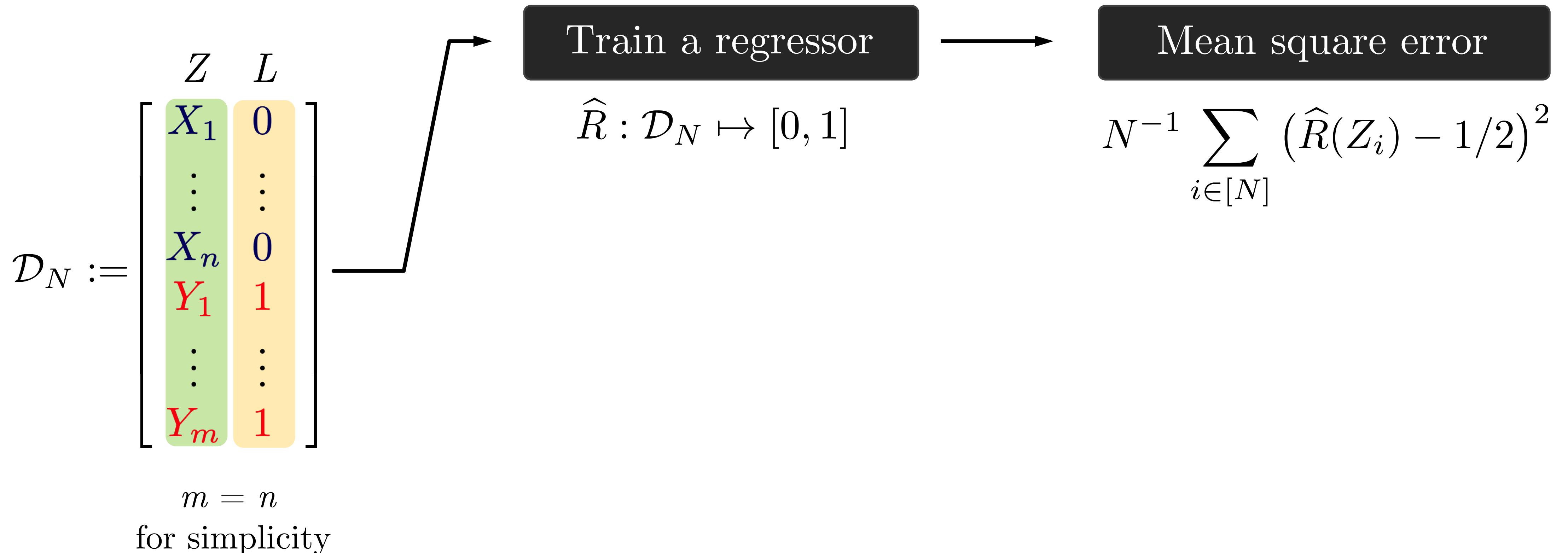
$$\mathcal{D}_N := \begin{bmatrix} Z & L \\ X_1 & 0 \\ \vdots & \vdots \\ X_n & 0 \\ Y_1 & 1 \\ \vdots & \vdots \\ Y_m & 1 \end{bmatrix}$$

Train a regressor

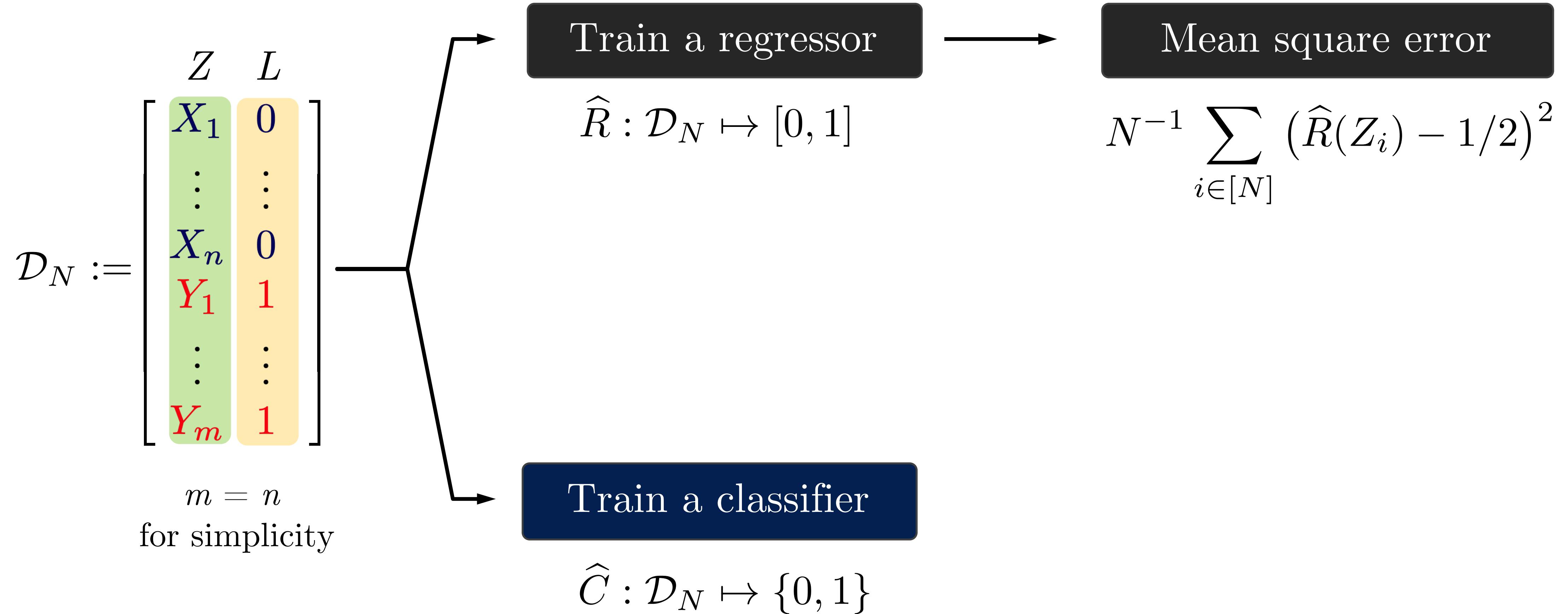
$$\hat{R} : \mathcal{D}_N \mapsto [0, 1]$$

$m = n$
for simplicity

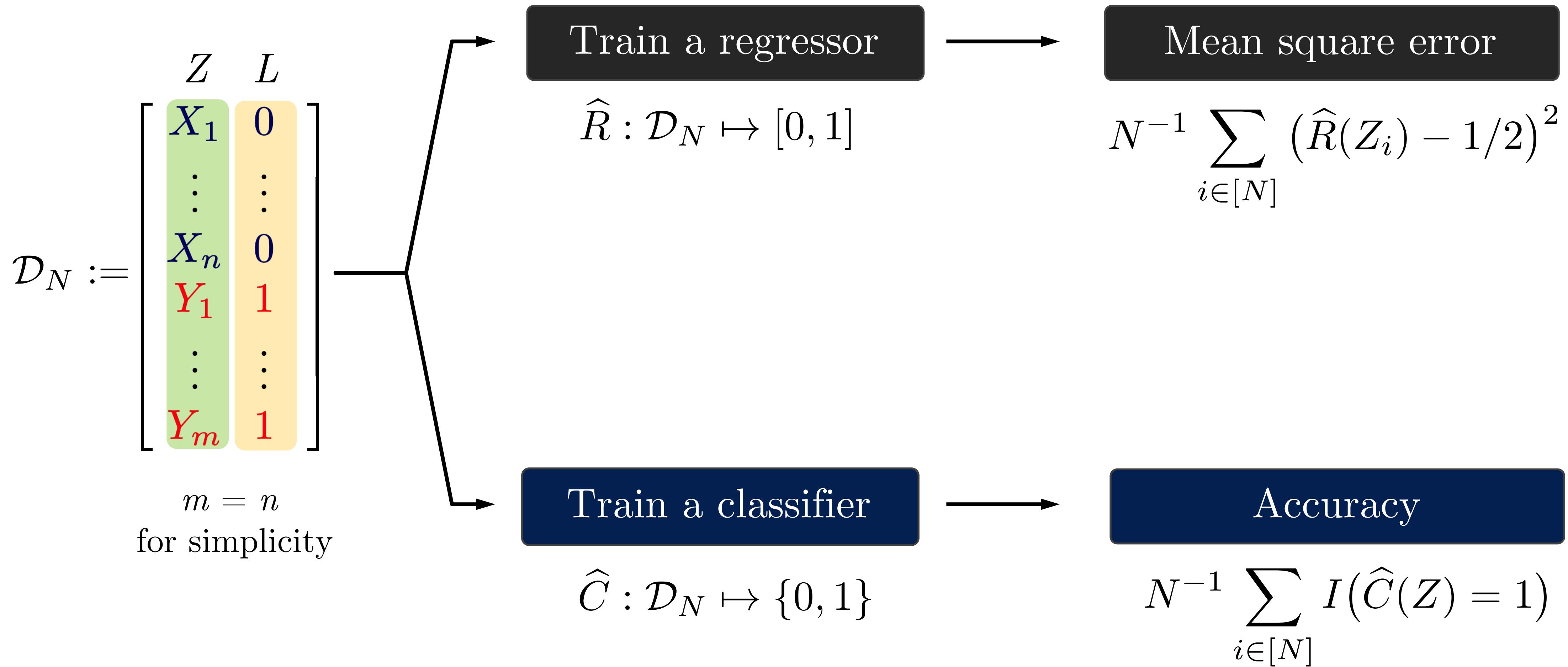
Test statistics



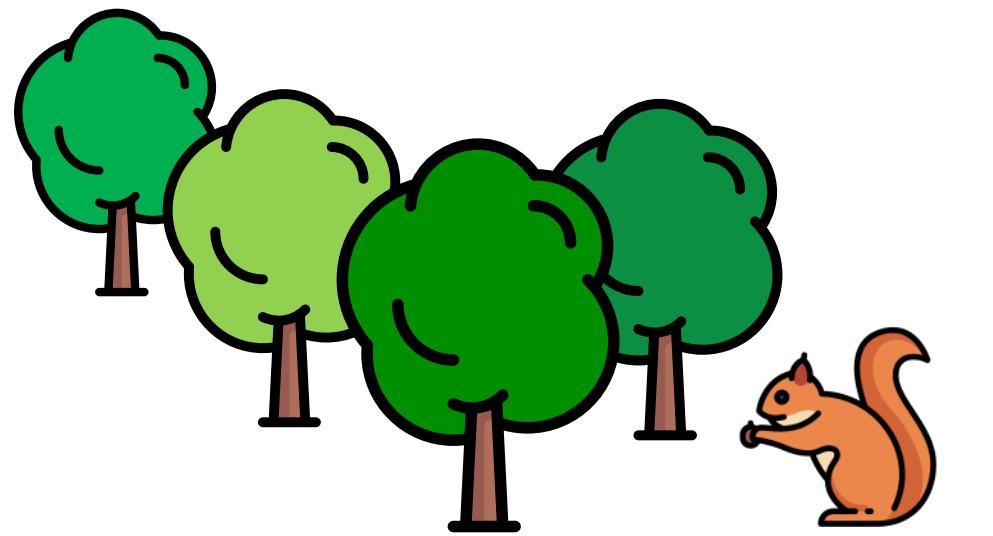
Test statistics



Test statistics



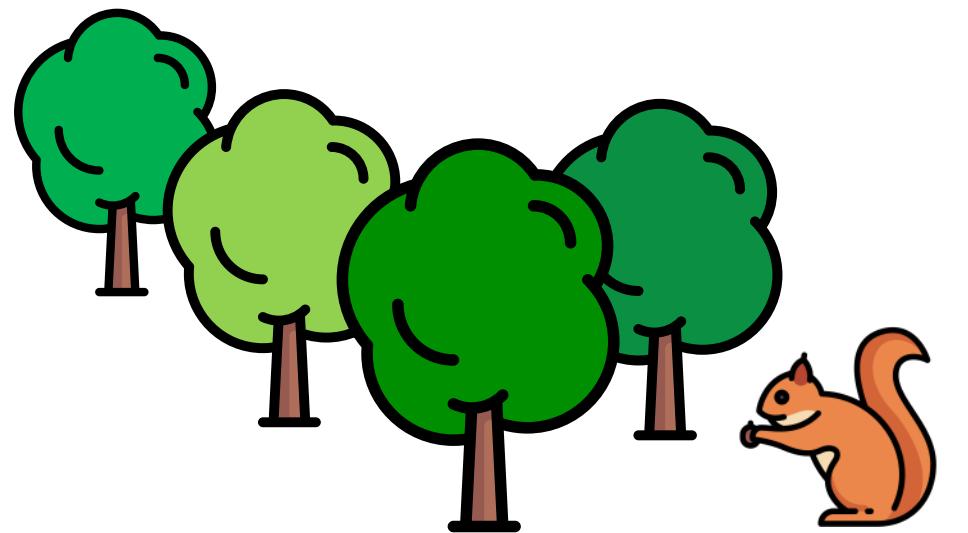
Empirical results



Random forests

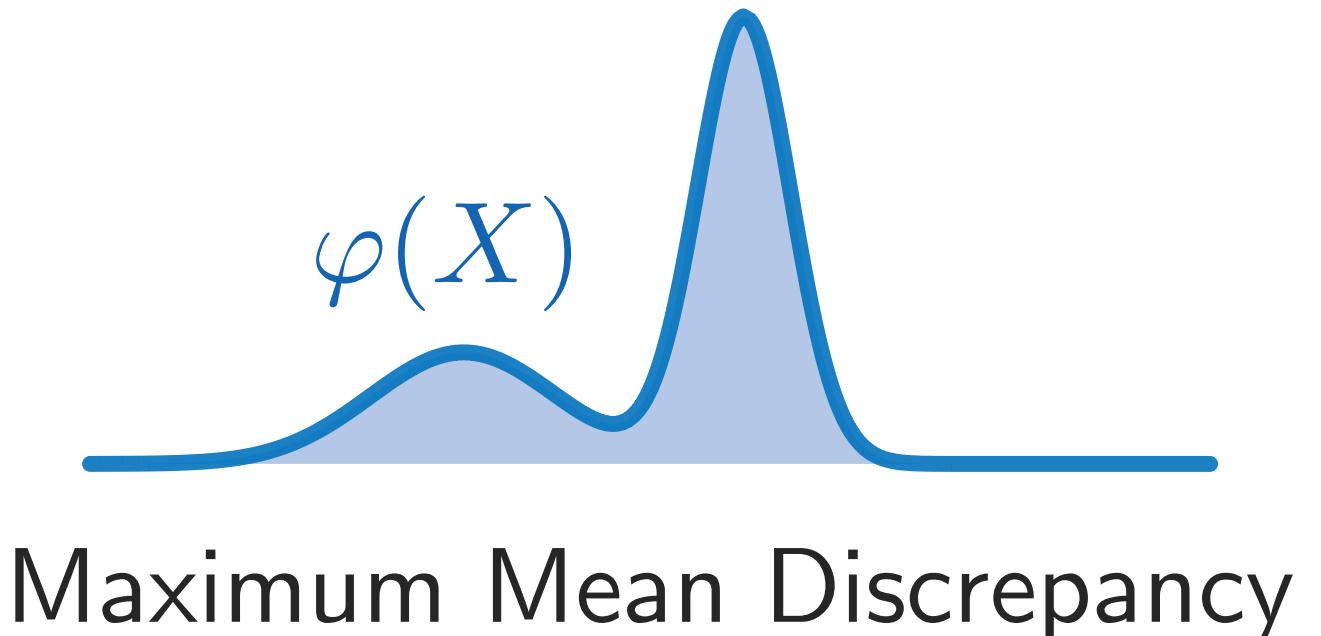
- Screen irrelevant variables
- Robust to outliers
- Handle various data types
- Empirical success

Empirical results



Random forests

versus



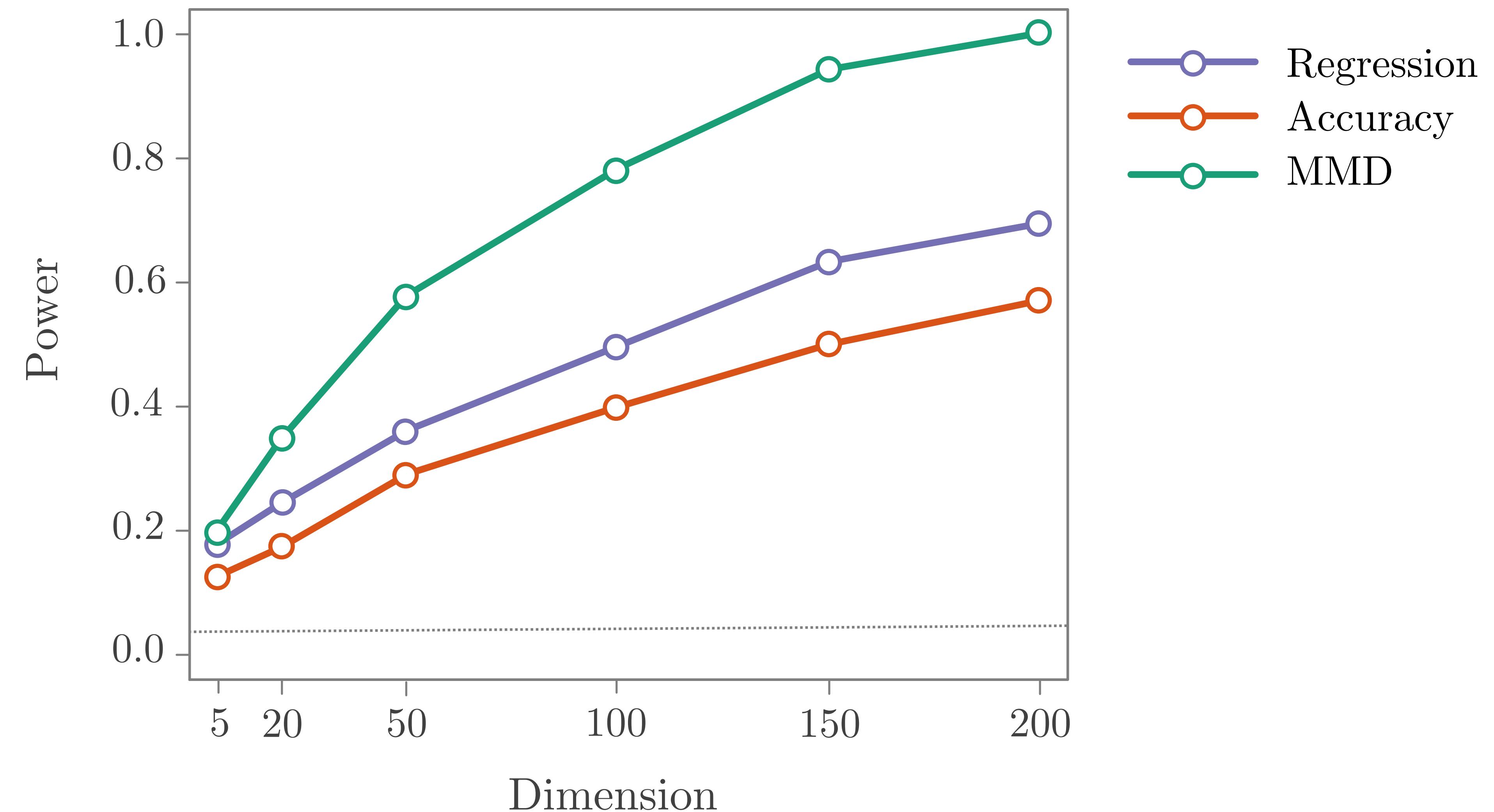
Maximum Mean Discrepancy

- Screen irrelevant variables
- Robust to outliers
- Handle various data types
- Empirical success

- Gretton et al. (2012)
- Popular method in ML
- Simple calculation formula
- Theoretical support

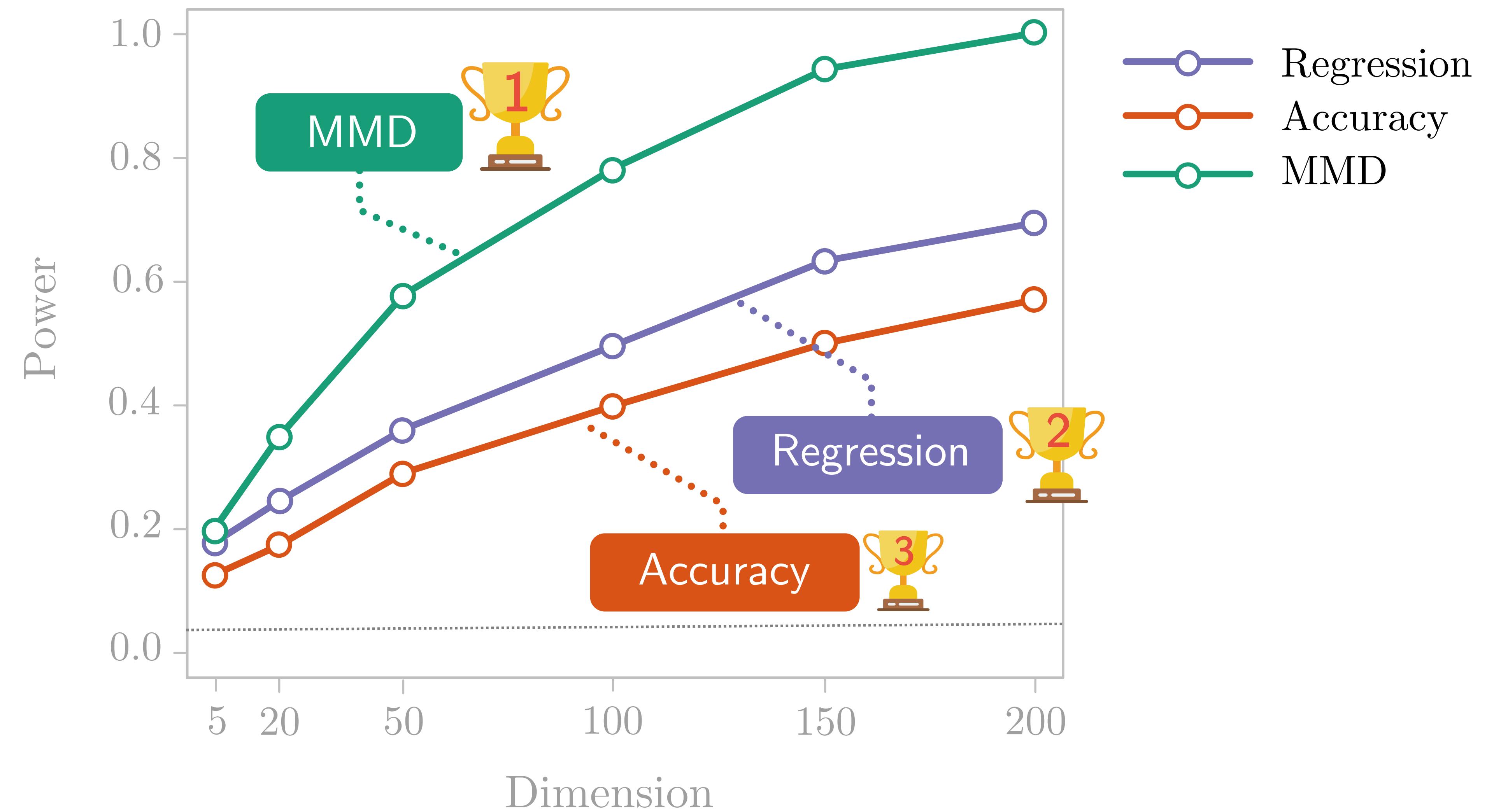
Power comparison

Normal location alternative



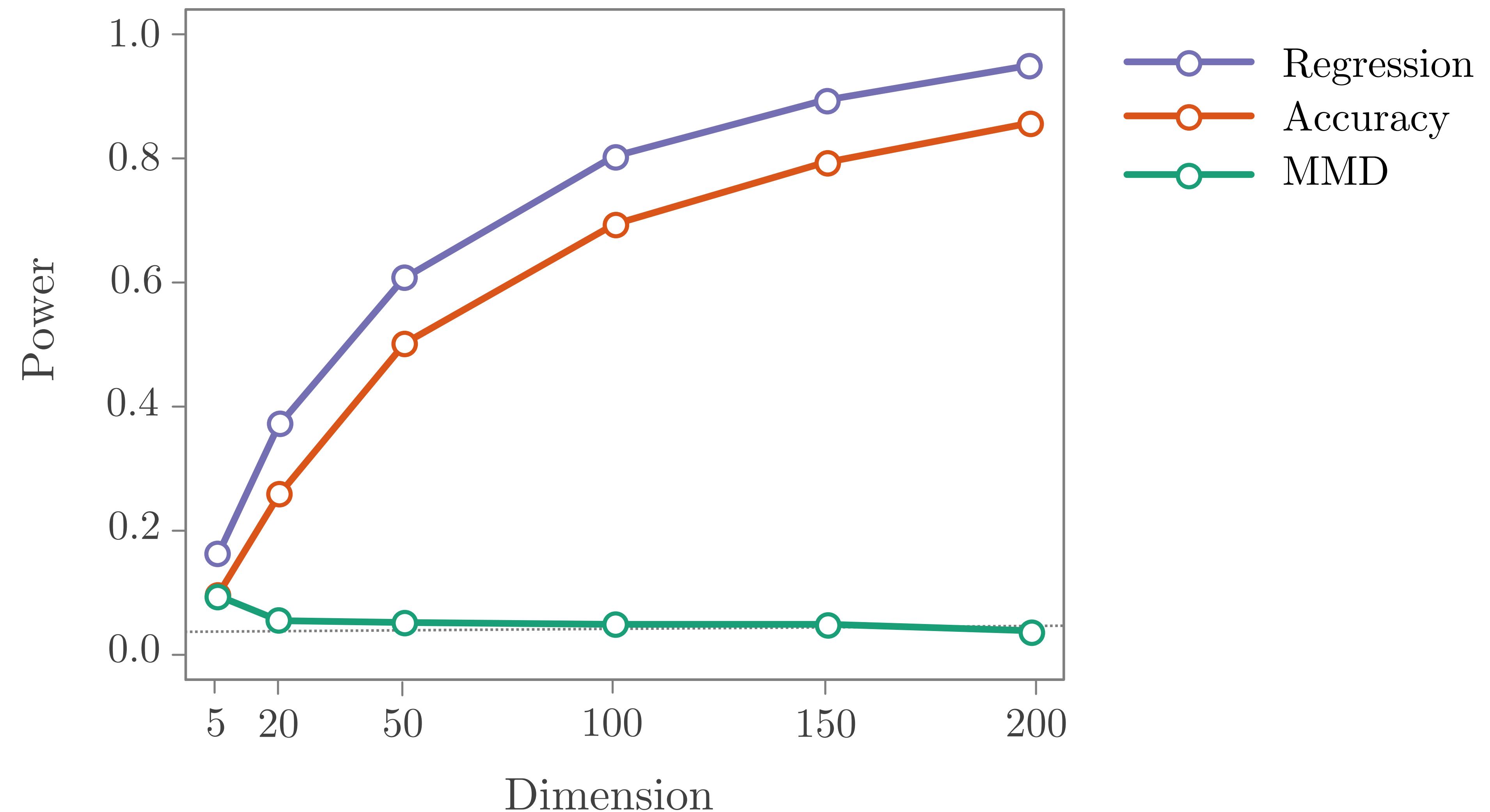
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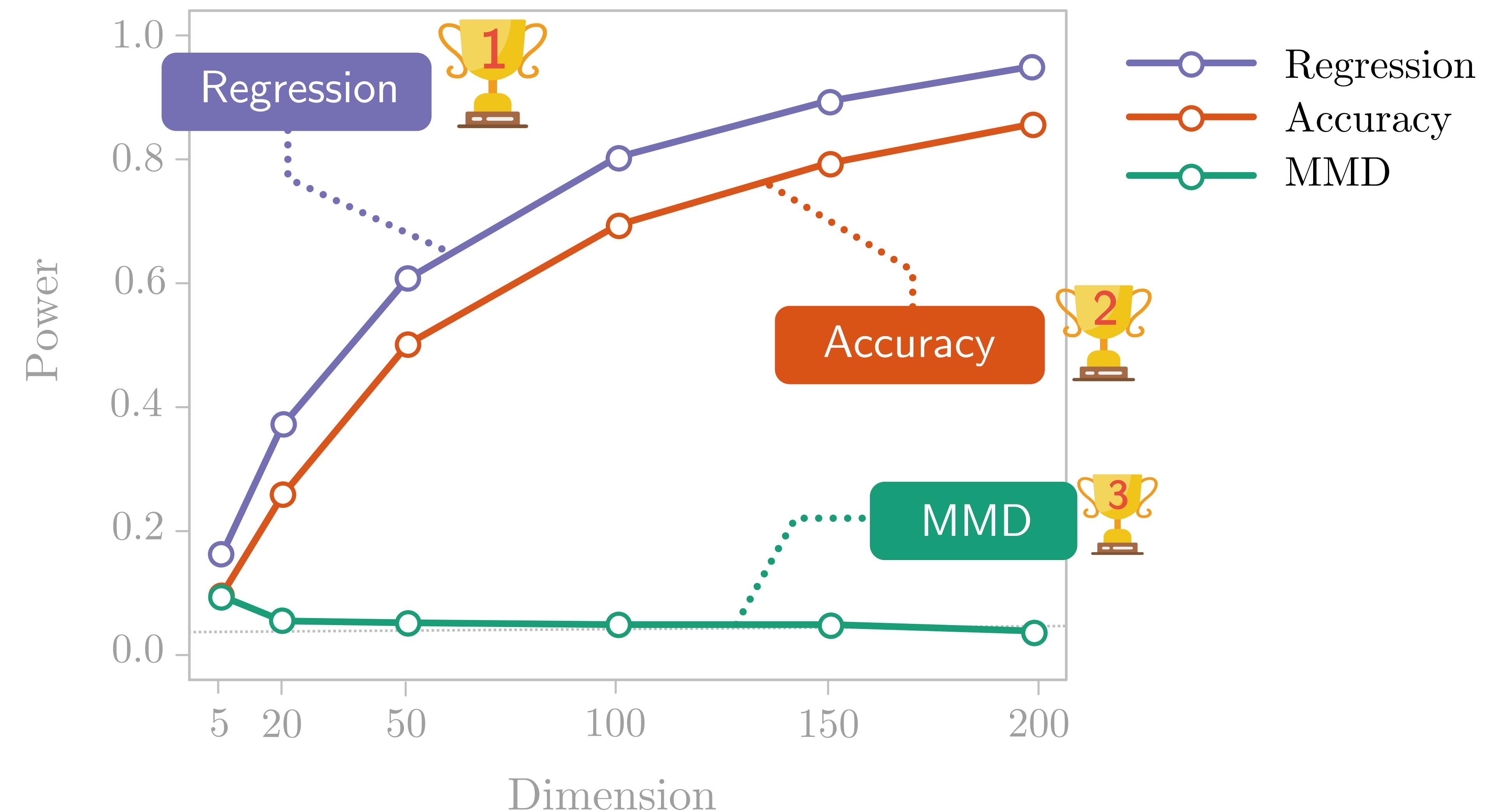
Power comparison

Cauchy location alternative



Power comparison

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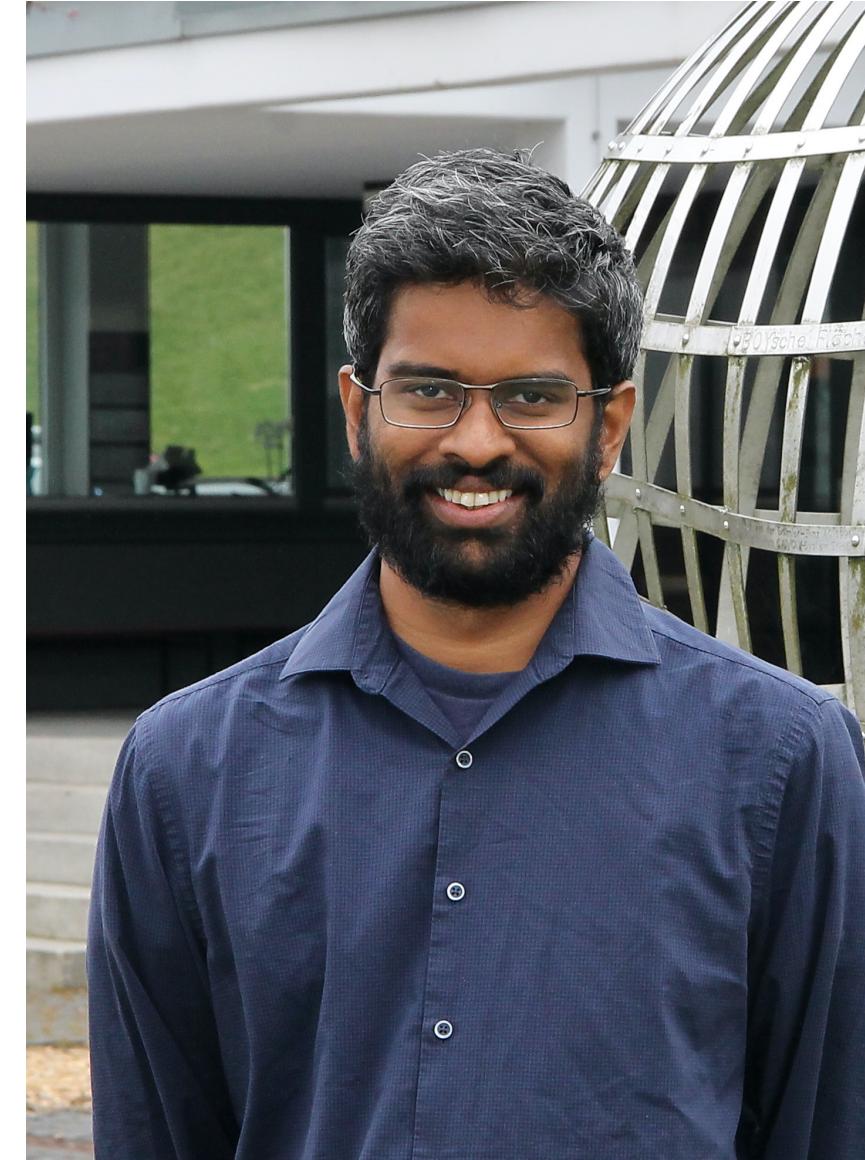


Part I. Methodological Contributions

Part II. Theoretical Contributions

MINIMAX OPTIMALITY OF PERMUTATION TESTS

BY ILMUN KIM¹, SIVARAMAN BALAKRISHNAN^{2,*} AND LARRY WASSERMAN^{2,†}



Siva Balakrishnan
(CMU)



Larry Wasserman
(CMU)

Challenge: Random critical value

Remark the permutation test **rejects** H_0 when

$$T > q_{1-\alpha} := \text{Quantile}_{1-\alpha}(T, T_1^\pi, \dots, T_B^\pi)$$

Test statistic

Critical value

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Test statisticCritical value

Our **goal** is to identify **non-asymptotic conditions** under which

$$\sup_{P \in \mathcal{P}_1} \mathbb{P}_P(T \leq q_{1-\alpha}) \leq \beta \quad (\text{Say, } \beta = 0.05)$$

Uniform Type II error over \mathcal{P}_1

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Test statisticCritical value

Random quantity +
Lacking independence

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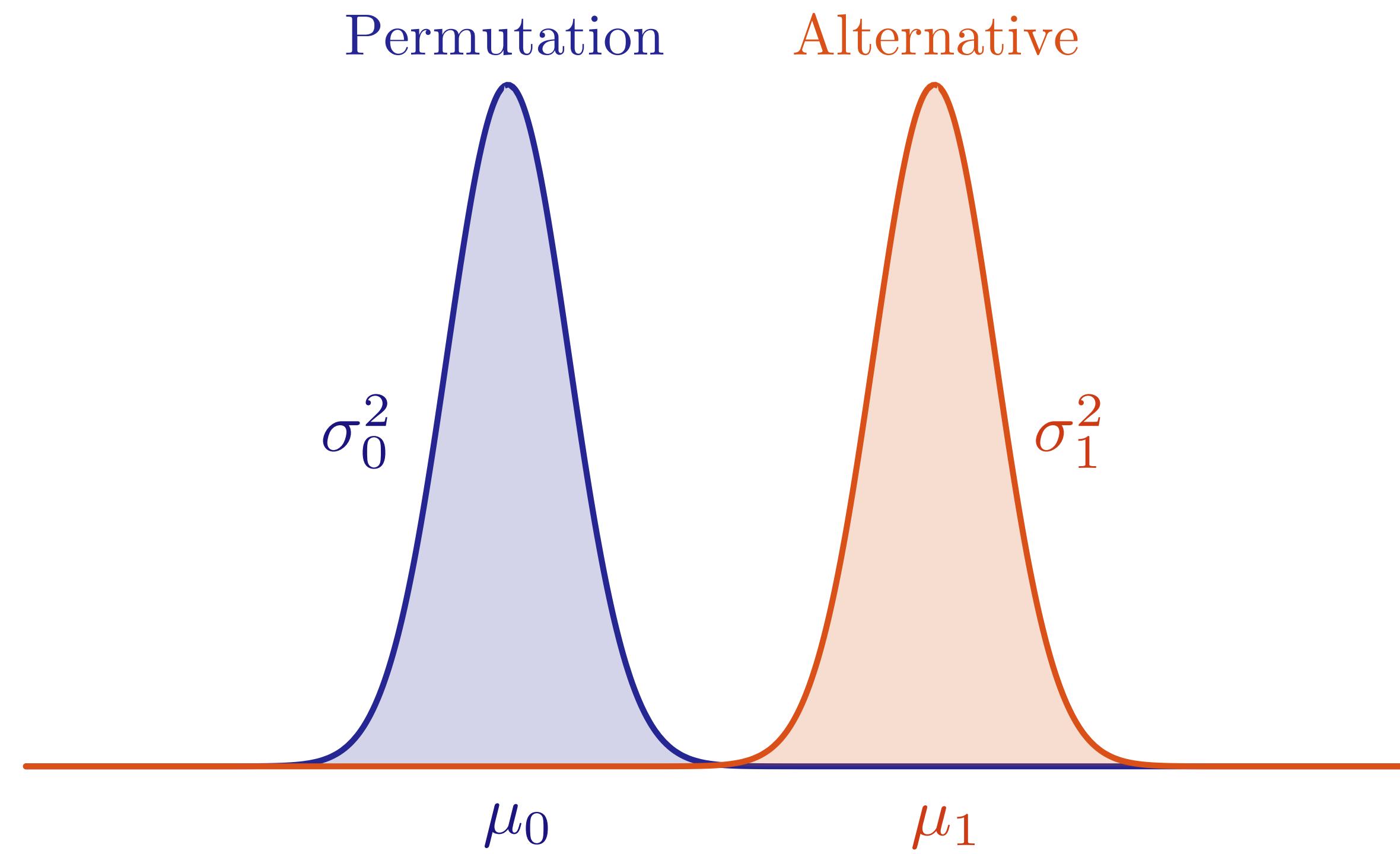
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Uniform **Type II error** over \mathcal{P}_1

Our proposal: Two moments method

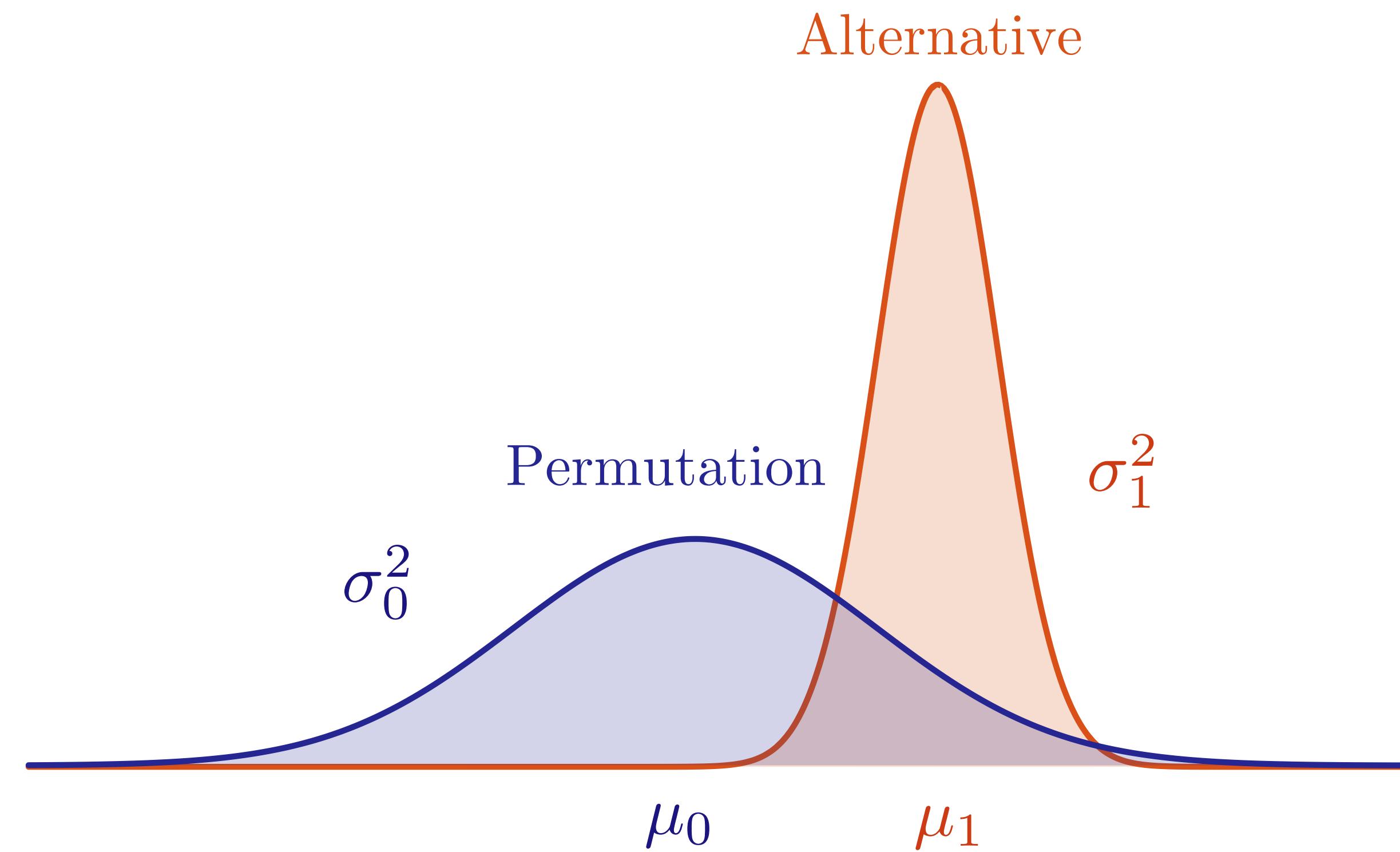
Intuition for the two moments method

- **High power** when signal $\mu_1 - \mu_0 \gg$ noise $\max\{\sigma_0, \sigma_1\}$



Intuition for the two moments method

- Suffer from **low power** when signal $\mu_1 - \mu_0 \ll$ noise $\max\{\sigma_0, \sigma_1\}$



Two moments method

Theorem [KBW 2022]

- The number of (random) permutations $B \gtrsim \alpha^{-2} \log(1/\beta)$

Two moments method

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Independent of the sample size!

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- For any $P \in \mathcal{P}_1$,

$$\mathbb{E}_{\textcolor{red}{P}}[T] - \mathbb{E}_{P,\pi}[T^\pi] \gtrsim \sqrt{\beta^{-1} \mathbb{V}_{\textcolor{red}{P}}[T]} + \sqrt{\alpha^{-1} \beta^{-1} \mathbb{V}_{P,\pi}[T^\pi]}$$

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$$\text{Signal} \quad \gtrsim \quad \text{Noise I} \quad + \quad \text{Noise II}$$

(data) *(data + permutation)*

Uniform Type II error: $\sup_{P \in \mathcal{P}_1} \mathbb{P}_{\textcolor{red}{P}}(T \leq q_{1-\alpha}) \leq \beta$

Two moments method

[Punchline] Understanding the power of the permutation test boils down to understanding the **first two moments** of T and T^π .

Two moments method

[Punchline] Understanding the power of the permutation test boils down to understanding the **first two moments** of T and T^π .

[Improvement] If we have more information about T , we can further **improve/simplify** the conditions. We will illustrate this using U-statistics.

U-statistic for two-sample testing

- Suppose that we observe $\{X_1, \dots, X_n\} \stackrel{i.i.d.}{\sim} P_X$ and $\{Y_1, \dots, Y_n\} \stackrel{i.i.d.}{\sim} P_Y$

U-statistic for two-sample testing

- Suppose that we observe $\{X_1, \dots, X_n\} \stackrel{i.i.d.}{\sim} P_X$ and $\{Y_1, \dots, Y_n\} \stackrel{i.i.d.}{\sim} P_Y$
- Given a **kernel** $h(x, y)$,

$$U_n = \frac{1}{n(n-1)} \sum_{1 \leq i \neq j \leq n} h(X_i, X_j) + \frac{1}{n(n-1)} \sum_{1 \leq i \neq j \leq n} h(Y_i, Y_j) - \frac{2}{n^2} \sum_{1 \leq i \leq n} \sum_{1 \leq j \leq n} h(X_i, Y_j)$$

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Within Similarity **Within Similarity**
Between Similarity

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$\approx (P_X - P_Y)^2$	$-\frac{2}{n^2} \sum_{1 \leq i \leq n} \sum_{1 \leq j \leq n} h(X_i, Y_j)$
Between Similarity	

Examples

MMD (Gretton et al., 2012)
Energy (Szekely & Rizzo, 2013)

U-statistic for independence testing

- Suppose that we observe $\{(X_1, Y_1), \dots, (X_n, Y_n)\} \stackrel{i.i.d.}{\sim} P_{XY}$

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$$+ \frac{(n-4)!}{n!} \sum_{(i,j,q,r) \in I_4^n} h_X(X_i, X_j) h_Y(Y_q, Y_r) - 2 \frac{(n-3)!}{n!} \sum_{(i,j,q) \in I_3^n} h_X(X_i, X_j) h_Y(Y_i, Y_q)$$

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$$P_X^2 P_Y^2$$

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Examples

HSIC (Gretton et al., 2005)

Distance Covariance (Szekely et al., 2007)

$P_X^2 P_Y^2$

$P_{XY} P_X P_Y$

Result for U-statistics

Recall that the **permutation test** becomes **powerful** when

$$\left| \mathbb{E}_P[U_n] - \mathbb{E}_{P,\pi}[U_n^\pi] \right| \gtrsim \sqrt{\beta^{-1} \mathbb{V}_P[U_n]} + \sqrt{\alpha^{-1} \beta^{-1} \mathbb{V}_{P,\pi}[U_n^\pi]}$$

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Lemma [KBW 2022]

$$\mathbb{E}_{P,\pi}[U_n^\pi] = 0 \quad \text{and}$$

Centered

$$\mathbb{V}_{P,\pi}[U_n^\pi] \lesssim \mathbb{V}_P[U_n]$$

Noise II
(data + permutation)

Noise I
(data)

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Simplifies to



$$\mathbb{E}_P[U_n] \gtrsim \sqrt{\alpha^{-1} \beta^{-1} \mathbb{V}_P[U_n]}$$

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Noise II
(data + permutation)

Noise I
(data)

Question. Are these **sufficient** conditions for the power guarantee also **necessary**?

Applications to minimax testing

- Minimax analysis: $H_0 : P = Q$ vs. $H_1 : \text{distance}(P, Q) \geq \epsilon_n$

Minimum ϵ_n for which **minimax power** is nontrivial?

$$\sup_{\phi \in \Phi(\alpha)} \inf_{P \in \mathcal{P}_1(\epsilon_n)} \mathbb{E}_P[\phi]$$

Over all level α tests

Worst-case power

Applications to minimax testing

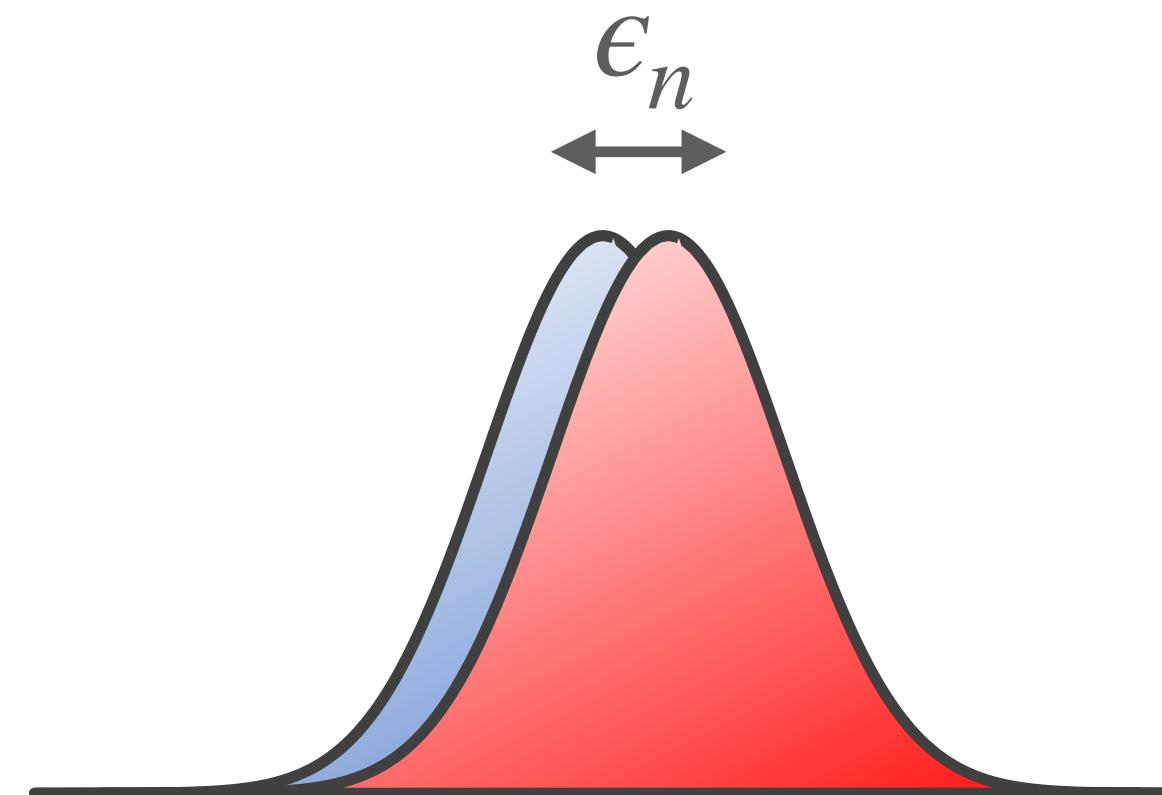
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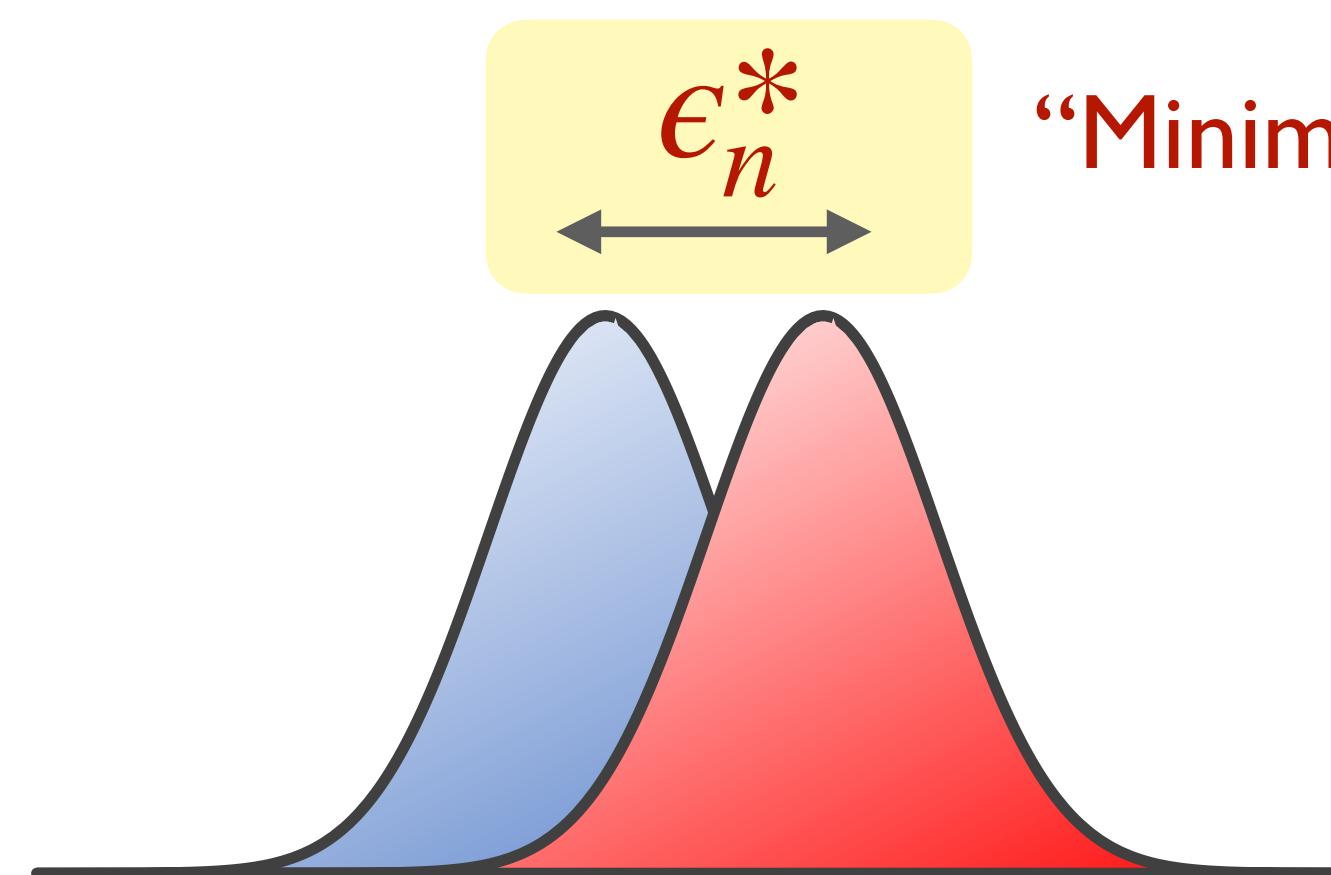
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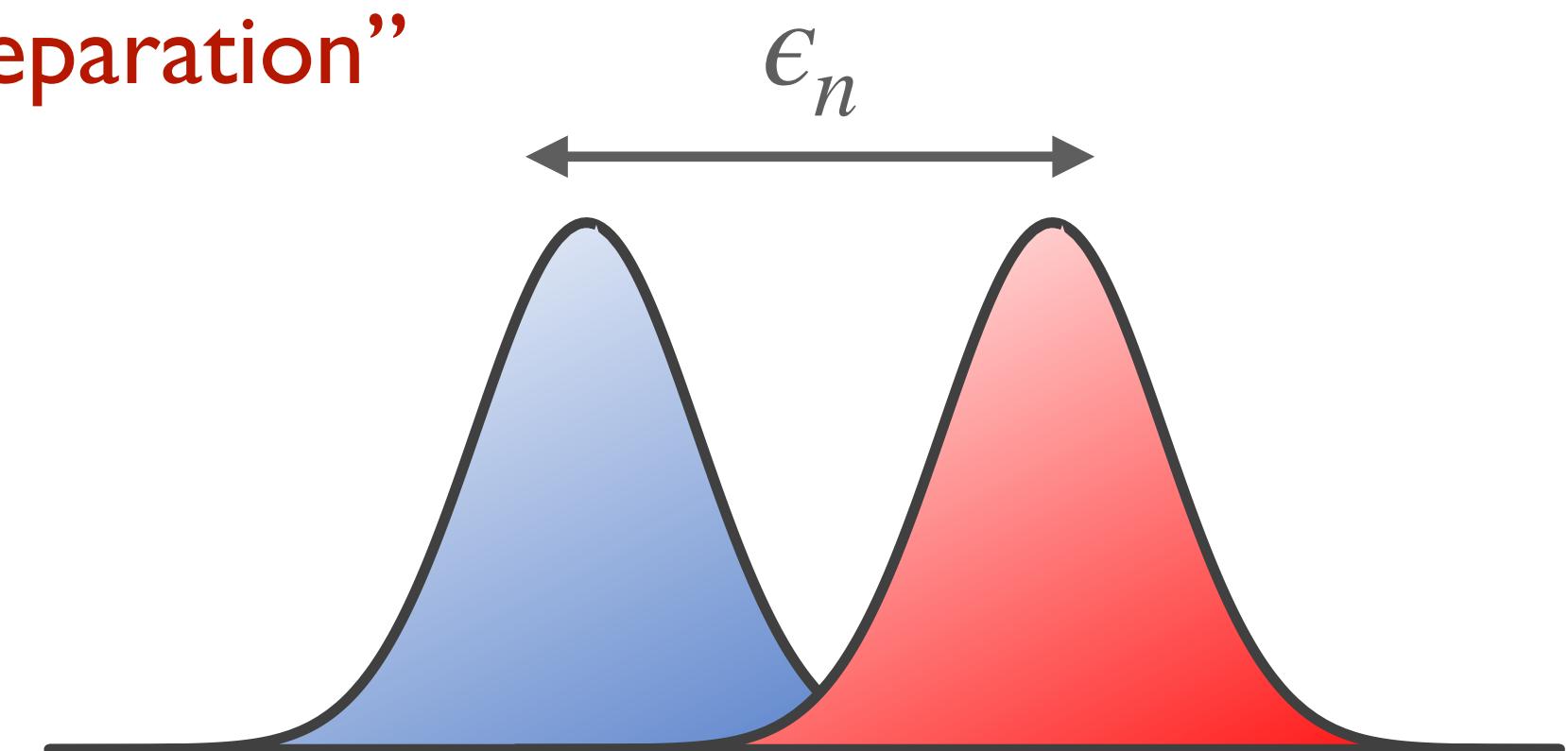
Worst-case power



Minimax power ≤ 0.05



Minimax power ≈ 0.8



Minimax power = 1

Applications to minimax testing

- We call ϕ is **minimax rate optimal** if

$$\inf_{P \in \mathcal{P}_1(\epsilon_n)} \mathbb{E}_P[\phi] \geq 1 - \beta \quad \text{whenever } \epsilon_n^* \asymp \epsilon_n$$

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- Initiated by Ingster (1987, 1994, 2000), Ingster and Suslina (2003)

I. Testing for multinomials: (very incomplete)

Paninski (2008), Chan et al. (2014), Bhattacharya & Valiant (2015), Diakonikolas & Kane (2016), Canonne et al. (2018), Balakrishnan & Wasserman (2019)

II. Testing for densities: (very incomplete)

Balasubramanian et al. (2017), Arias-Castro et al. (2018), Meynaoui et al. (2019), Li & Yuan (2019), Neykov et al. (2021), Berrett et al. (2021)

Previous tests depend on **unknown** constants

Example Multinomial two-sample testing in ℓ_1 -norm

- Chan et al. (2014) prove

$$\epsilon_n^* \asymp \max \left\{ \frac{d^{1/2}}{n^{3/4}}, \frac{d^{1/4}}{n^{1/2}} \right\}$$

d : the number of bins
 n : the sample size

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- The upper bound is based on the test

$$T_{\chi^2} > C \sqrt{\min\{n, d\}} \quad \text{for some constant } C$$

Previous tests depend on **unknown** constants

Example Density testing in ℓ_2 -norm

- Arias-Castro et al. (2018) prove

$$\epsilon_n^* \asymp n^{-\frac{2s}{4s+p}}$$

p : the dimension
 s : Holder smoothness
 n : the sample size

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Example Density testing in ℓ_2 -norm

- Arias-Castro et al. (2018) prove

$$\epsilon_n^* \asymp n^{-\frac{2s}{4s+p}}$$

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- The upper bound is based on the test

$$T_{\text{Bin}} > 2n + Cn^{\frac{4s+3p}{4s+p}} \quad \text{for some constant } C$$

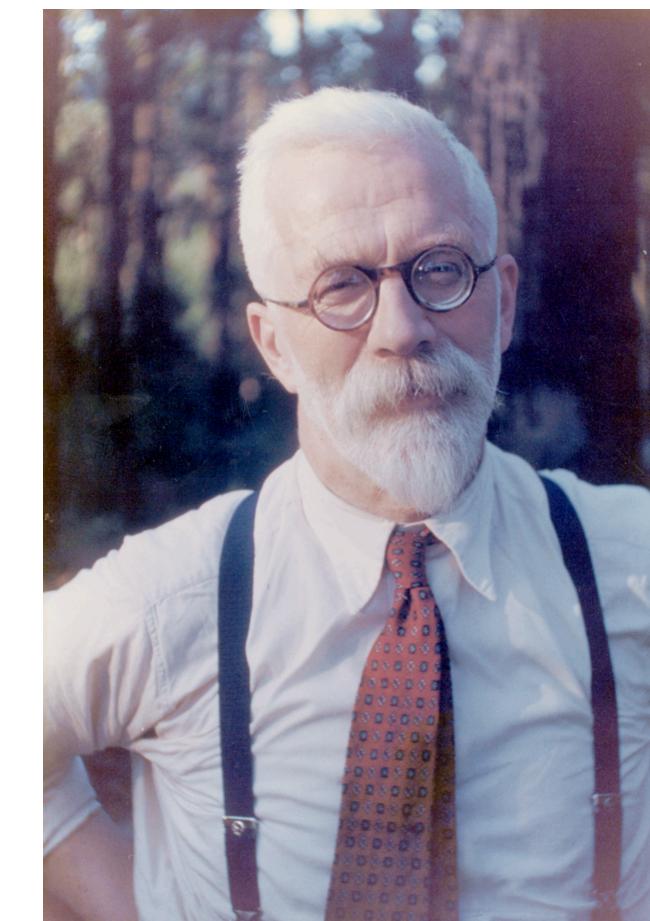
Question. Can we prove the minimax results using a test that

- i) *tightly* controls the type I error rate
- ii) does not depend on *unspecified* constants

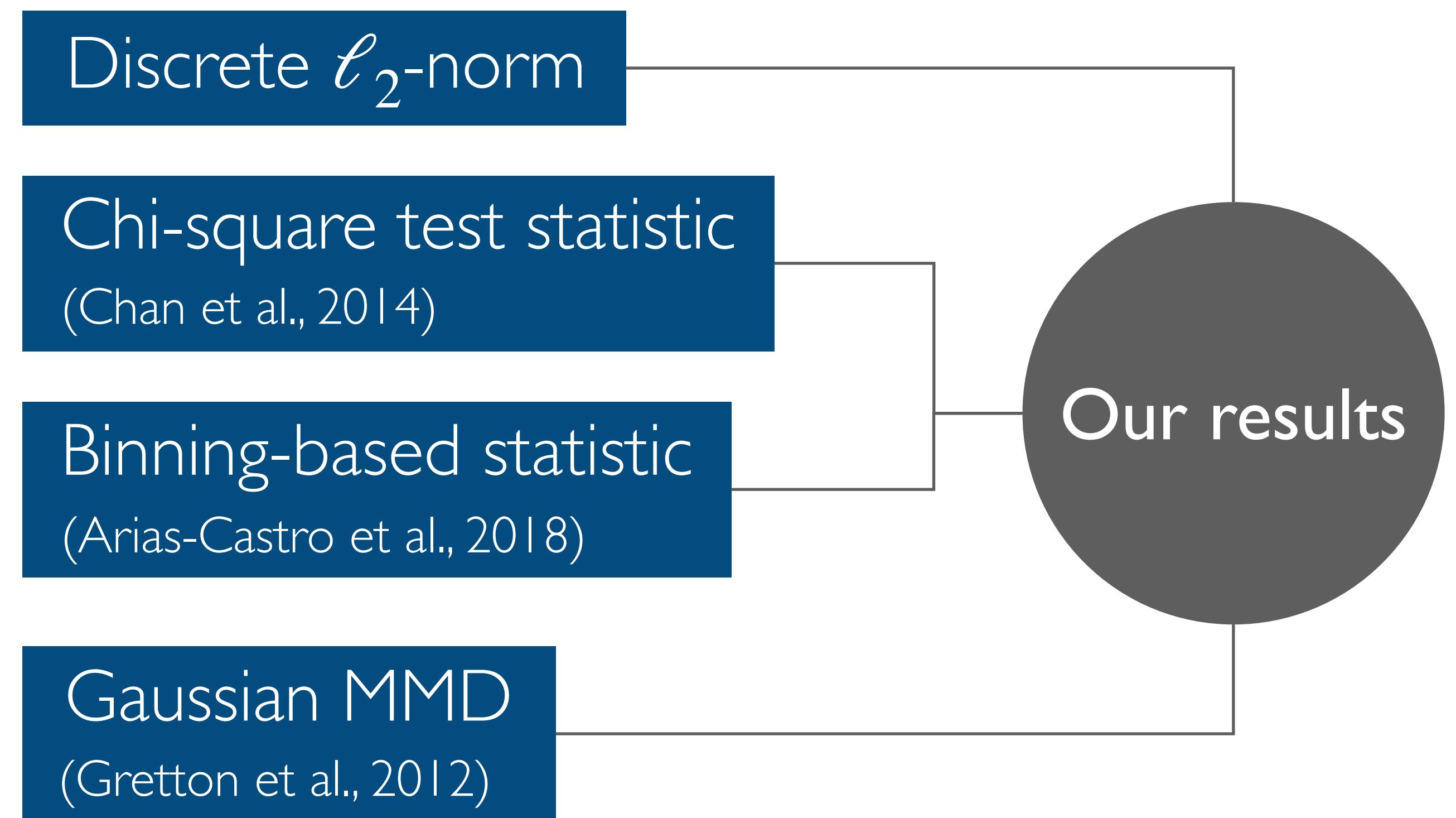
Question. Can we prove the minimax results using a test that

- i) *tightly* controls the type I error rate
- ii) does not depend on *unspecified* constants

Yes! Permutation tests



Two-sample testing



Two-sample testing

Discrete ℓ_2 -norm

Chi-square test statistic
(Chan et al., 2014)

Binning-based statistic
(Arias-Castro et al., 2018)

Gaussian MMD
(Gretton et al., 2012)

Independence testing

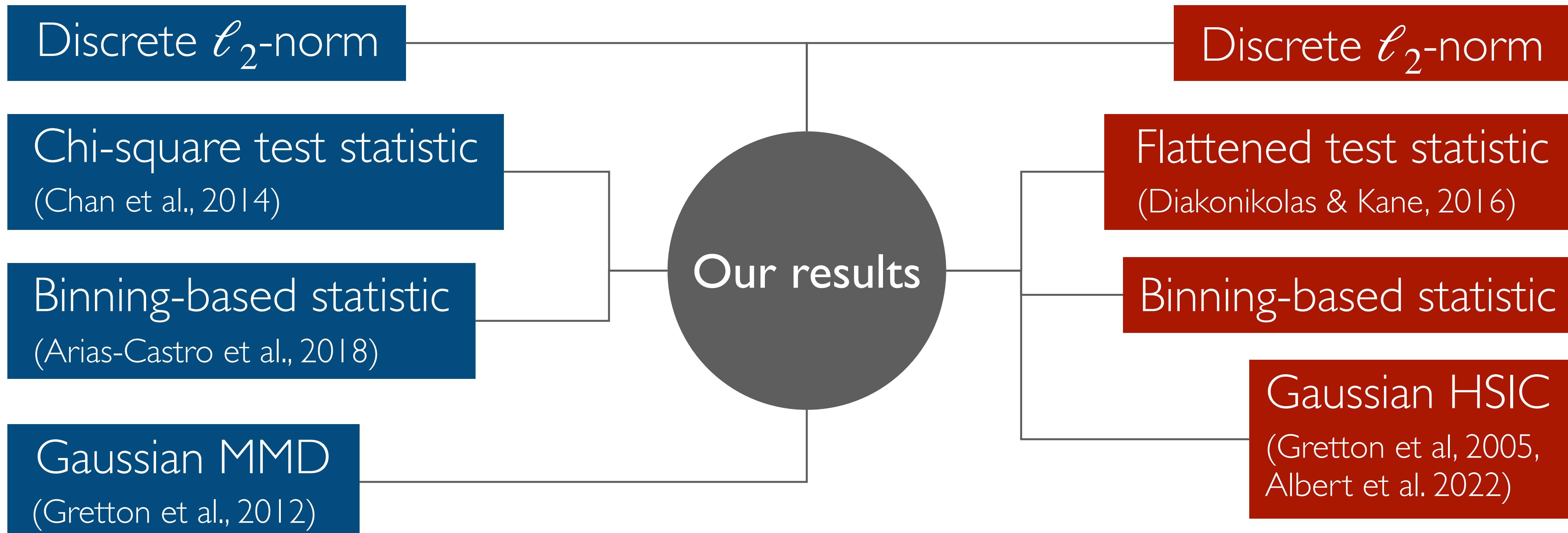
Discrete ℓ_2 -norm

Flattened test statistic
(Diakonikolas & Kane, 2016)

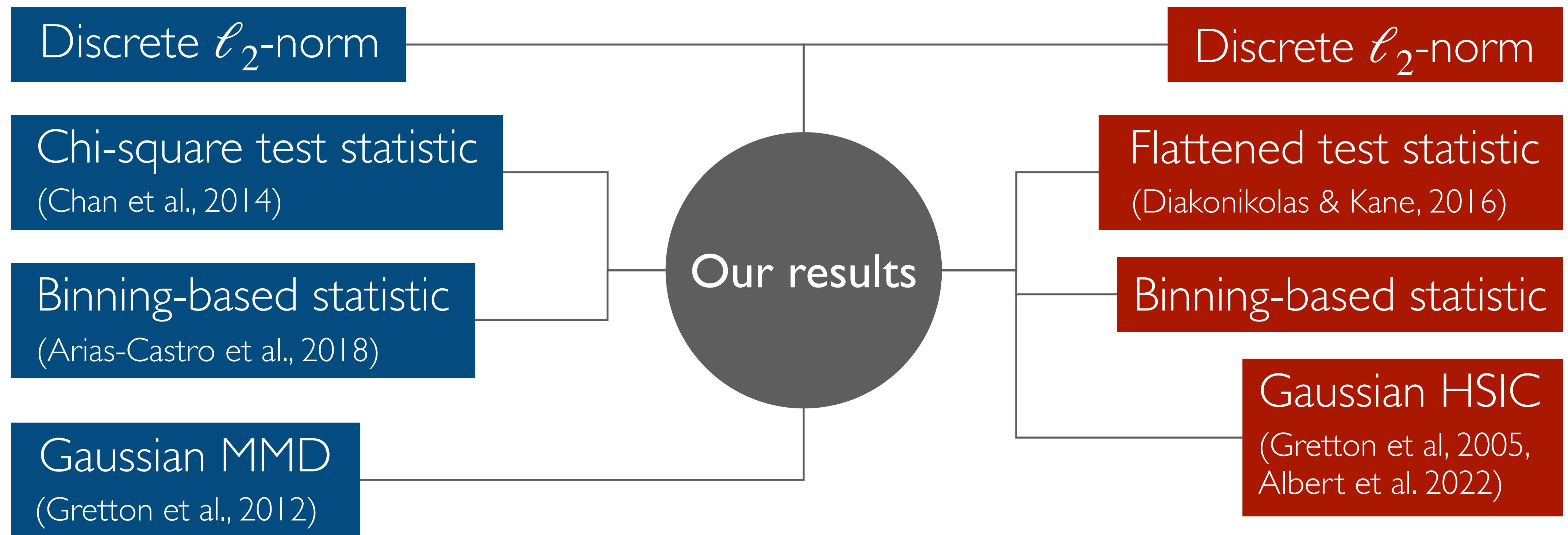
Binning-based statistic

Gaussian HSIC
(Gretton et al, 2005,
Albert et al. 2022)

Our results



Two-sample testing



Permutation tests achieve **minimax optimality**

Follow-up

- **Adaptivity**

- Schrab, Kim, Albert, Laurent, Guedj, Gretton (2023, *JMLR*)

- Computational-Power Trade-off

- Schrab, Kim, Guedj, Gretton (2022, *NeurIPS*)
- Choi, Kim (2024, submitted)

- Differential Privacy

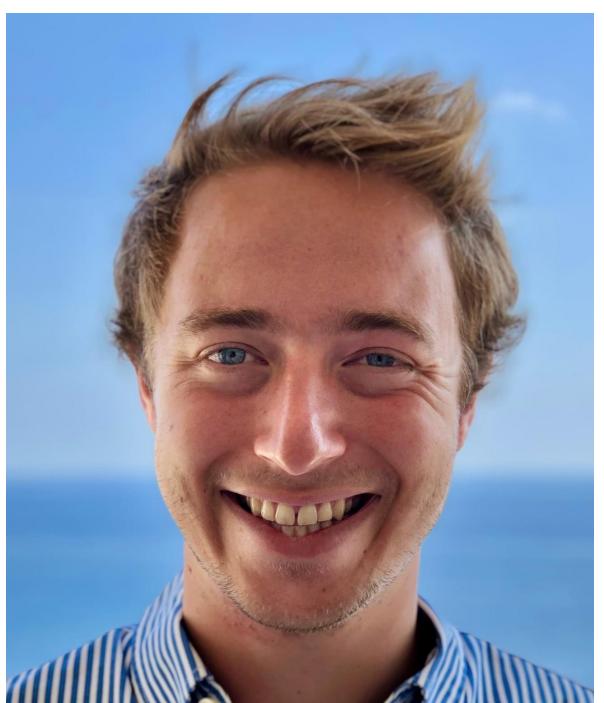
- Kim, Schrab (2024, submitted)

- Robustness

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- Conditional Independence

- Kim, Neykov, Balakrishnan, Wasserman (2022, *AoS*)
- Kim, Neykov, Balakrishnan, Wasserman (2023, submitted)



Antonin Schrab



Benjamin Guedj



Arthur Gretton



Mélisande Albert



Béatrice Laurent

Kernel two-sample test that **adapts to** unknown smoothness parameters

Follow-up

- **Adaptivity**

- Schrab, Kim, Albert, Laurent, Guedj, Gretton (2023, *AoS*)

- **Computational-Power Trade-off**

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Ikjun Choi

- **Differential Privacy**

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- Kim, Neykov, Balakrishnan, Wasserman (2023, submitted)

- Computational-power trade-offs in nonparametric testing
- Implemented via incomplete U-statistics and random Fourier features

Follow-up

- **Adaptivity**

- Schrab, Kim, Albert, Laurent, Guedj, Gretton (2023, *JMLR*)

- **Computational-Power Trade-off**

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 - Kim, Neykov, Balakrishnan, Wasserman (2023, *submitted*)



Antonin Schrab

Differentially private permutation tests
applied to kernel methods

Follow-up

- **Adaptivity**

- Schrab, Kim, Albert, Laurent, Guedj, Gretton (2023, *JMLR*)

- **Computational-Power Trade-off**

- Schrab, Kim, Guedj, Gretton (2022, *NeurIPS*)
 - Choi, Kim (2024, *submitted*)

- **Differential Privacy**

- Kim, Schrab (2024, *submitted*)

- **Robustness**

- Schrab, Kim (2024, *submitted*)

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Antonin Schrab

Permutation tests that are robust to data perturbation with optimal properties

Follow-up

- **Adaptivity**

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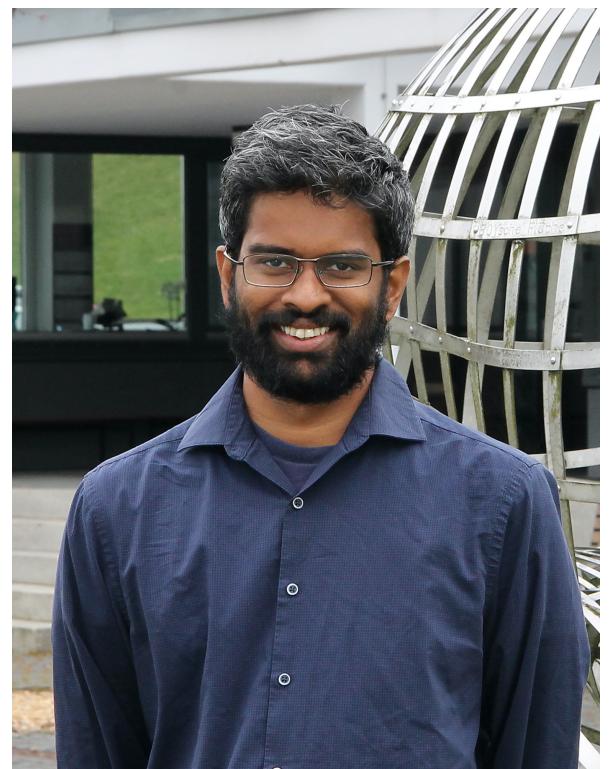
- Schrab, Kim, Guedj, Gretton (2022, *NeurIPS*)
- Choi, Kim (2024, submitted)

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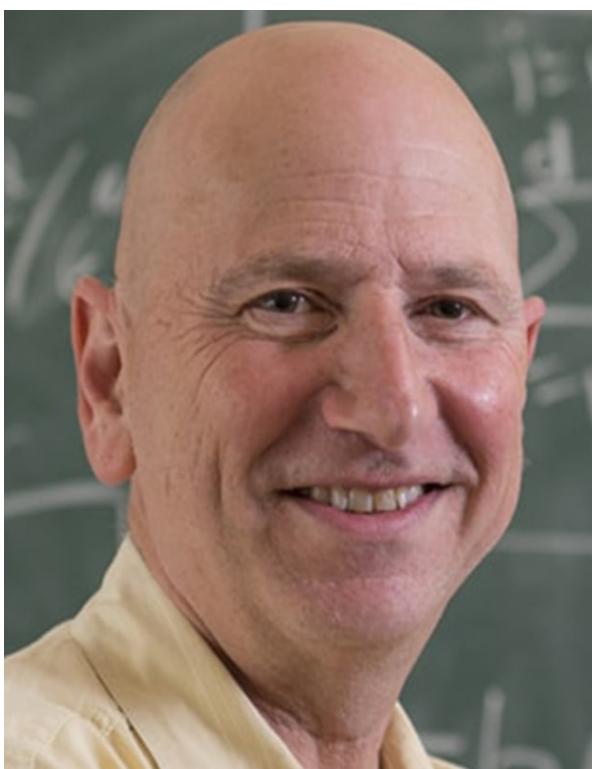
- Kim, Schrab (2024, submitted)



Matey Neykov



Siva Balakrishnan



Larry Wasserman

- **Robustness**

- Schrab, Kim (2024, submitted)

- **Conditional Independence**

- **Kim, Neykov, Balakrishnan, Wasserman (2022, *AoS*)**
- **Kim, Neykov, Balakrishnan, Wasserman (2023, *EJS*)**

Local permutation tests for conditional independence with theoretical guarantees

Summary

- Permutation tests have **uniform, finite-sample** guarantees for any test statistic
- We have provided **tools for analyzing the power** of permutation tests e.g. two moments method, exponential concentration bounds
- Permutation tests are **minimax optimal** in many problems

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Thank you!

Review on permutation tests

Asymptotic distribution/power

- Hoeffding (1952)
- Robinson (1973)
- Albers et al. (1976)
- Bickel & van Wet (1978)
- Romano (1989)
- Janssen & Pauls (2003)
- Janssen (2005)
- ⋮

Limited to student's t -statistic, F -statistic, empirical processes

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Robustness to exchangeability

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- Chung & Romano (2013)
- Pauly et al. (2015)
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- DiCiccio & Romano (2017)
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Non-asymptotic properties

- Chatterjee (2007)
- Albert (2015)
- Bercu et al. (2015)
- Albert (2019)
- Kim (2019)
- Kashlak et al. (2020)
- Berrett et al. (2021)
- ⋮

Limited to student's t -statistic, F -statistic, empirical processes

Key idea

Step I. Find a **non-random** quantity $c_{\alpha,\beta}$ such that

$$\mathbb{P}_{\textcolor{red}{P}}(q_{1-\alpha} < \textcolor{blue}{c}_{\alpha,\beta}) \geq 1 - \beta/2$$

Key idea

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Step 2. Find **conditions** under which

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Then conclude by the **union bound** that

$$\mathbb{P}_{\textcolor{red}{P}}(T \leq q_{1-\alpha}) \leq \mathbb{P}_{\textcolor{red}{P}}(T \leq \textcolor{blue}{c}_{\alpha,\beta}) + \mathbb{P}_{\textcolor{red}{P}}(q_{1-\alpha} \geq \textcolor{blue}{c}_{\alpha,\beta}) \leq \beta$$

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(Step 2)

(Step 1)

$$\leq \beta/2$$

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