# Simulations

### Lorenzo Ghilotti

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#### library(ProductFormFA)

In this section, we illustrate the performance of the different proposed models under different scenarios. Through these simulations, we aim at highlighting the model-specific properties that we have discussed in the previous sections, both in terms of in-sample rarefaction curve and in terms of prediction of the number of unseen features in future samples. To this end, we distinguish between two broad classes of generating mechanisms, i.e. (i) bounded-features scenarios, where the number of features observable in the population is bounded, that is  $\exists K^* > 0$  such that  $\lim_{n \to \infty} K_n = K^*$  almost surely; (ii) unbounded-features scenarios, where the number of features observable in the population is unbounded, that is  $\lim_{n \to \infty} K_n = \infty$  almost surely. We are going to discuss how the two examples of feature allocation models - Mixtures of IBP and Mixtures of Beta-Bernoulli with N features - are suitable for different scenarios.

### Bounded-features scenarios

For these scenarios, we consider 4 ecological species detection models, as in https://besjournals.onlinelibrary.wiley.com/doi/full 210X.13979. Within these settings, the individuals are geographical sites where species of animals are collected (each species is a feature). In each scenario, the total number of species is H = 500 and the species occurrence probabilities  $(\pi_1, \ldots, \pi_H)$  are determined. We compare the Gamma mixture of IBP, the mixture of Beta-Bernoulli with Poisson prior on N and the mixture of Beta-Bernoulli with negative binomial prior on N. For each setting and each model we show the following quantities, estimated for different dimensions of the training set: (i.a) the in-sample rarefaction curve (on a single dataset), (i.b) the extrapolated rarefaction curve on the test set (on a single dataset), (ii) the accuracy of the estimated number of unseen features in the test sample, over D = 50 replicated datasets. Specifically, we focus on the following measure of accuracy, denoted with  $\nu_m^{(n)}$ ,

$$\nu_m^{(n)} := \frac{1}{1 + \frac{|\tilde{K}_m^{(n)} - \hat{K}_m^{(n)}|}{\tilde{K}_n}},$$

where  $\tilde{K}_m^{(n)}$  is the observed number of unseen features in the test set,  $\hat{K}_m^{(n)}$  is the expected value of the statistic  $K_m^{(n)}$  and  $\tilde{K}_n$  is the observed number of features in the training set. Note that  $\nu_m^{(n)} \in (0,1]$ , with  $\nu_m^{(n)} = 1$  meaning perfect estimation.

Moreover, for the mixtures of Beta-Bernoulli, we also report (iii) the posterior distribution of the total number of features (on a single dataset), (iv) the expected value of the posterior distribution of the total number of features, over D=50 replicated datasets.

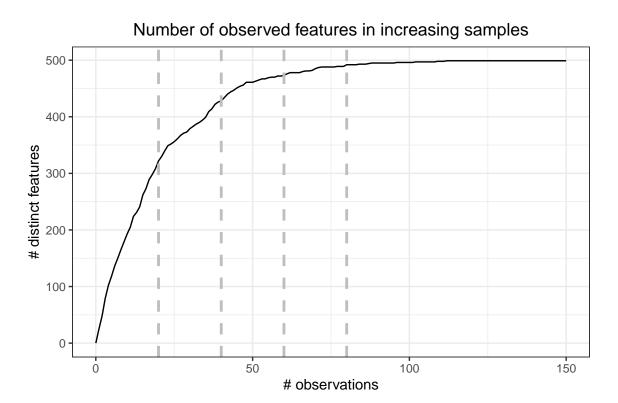
#### Model 1: the homogeneous model

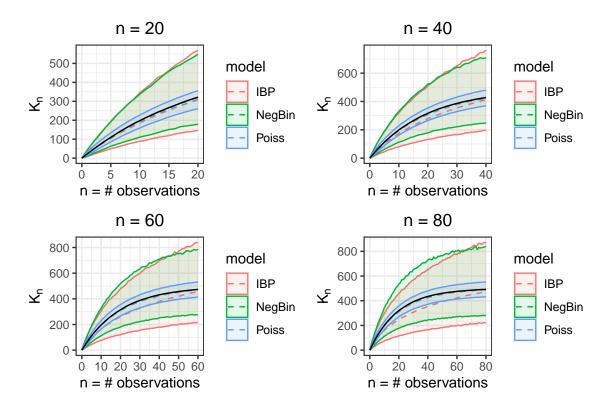
Set  $\pi_k = 0.05$ , for k = 1, ..., H. Let the total dimension of the dataset to be L, and consider different dimensions for the training set n, i.e.

## L = 150

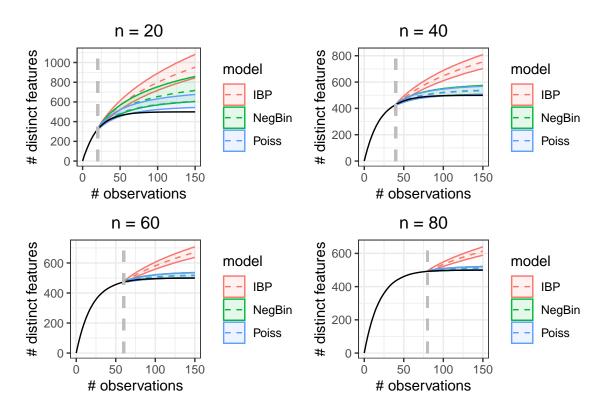
##  $n = 20 \ 40 \ 60 \ 80$ 

Here, the curve representing the number of observed features in increasing samples, where the grey vertical lines indicate the different training dimensions.





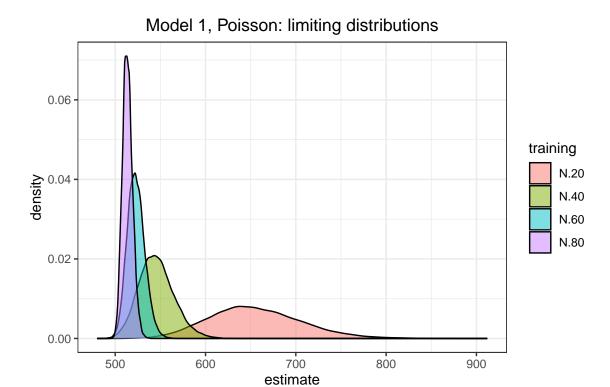
Here, we report (i.b) the extrapolated rarefaction curve (on a single dataset).

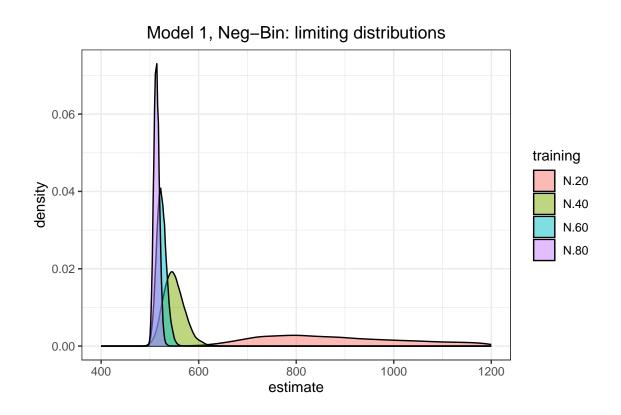


Model 1: accuracy on D = 50 20 40 1.0 0.9 0.8 0.7 model accuracy 0.1 Gamma IBP 60 80 Neg-Bin Poiss 0.9 0.8 0.7 0.6 -0.2 0.0 0.2 -0.2 0.0 0.2

4

For the mixtures of Beta-Bernoulli, we report (iii) the posterior distribution of the total number of features (on a single dataset).





Finally, we report (iv) the expected value of the posterior distribution of the total number of features, over D = 50 replicated datasets.

20 40 1400 1200 1000 800 600 model estimate Neg-Bin 60 80 Poiss 1400 1200 1000 800 600 0.0 0.2 0.0 0.2 -0.2 -0.2

Model 1: average on D = 50

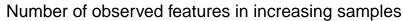
### Model 2: the random uniform model

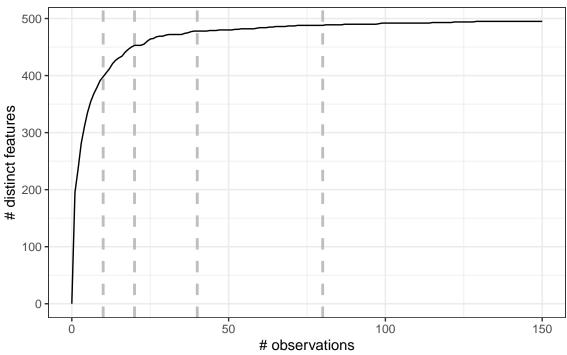
Set  $\pi_k = c \cdot a_k$ , for k = 1, ..., H, and  $a_k \stackrel{iid}{\sim} \text{Uniform}(0, 1)$ . Set c such that the maximum  $\pi_k$  is equal to 0.5. Let the total dimension of the dataset to be L, and consider different dimensions for the training set n, i.e.

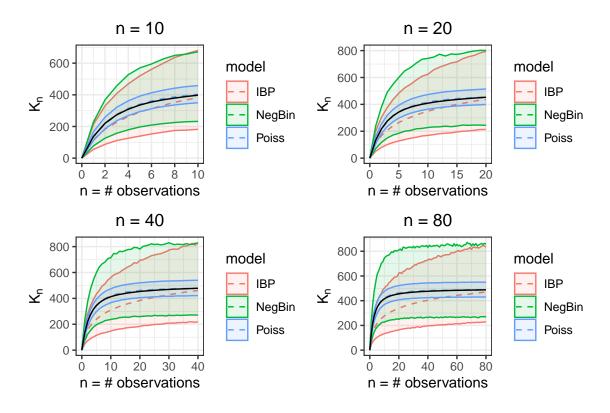
## L = 150

## n = 10 20 40 80

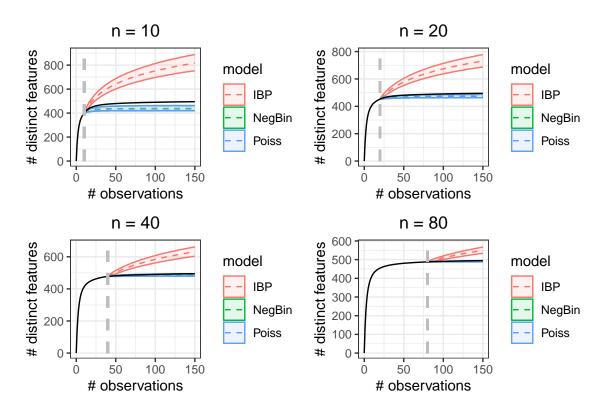
Here, the curve representing the number of observed features in increasing samples, where the grey vertical lines indicate the different training dimensions.

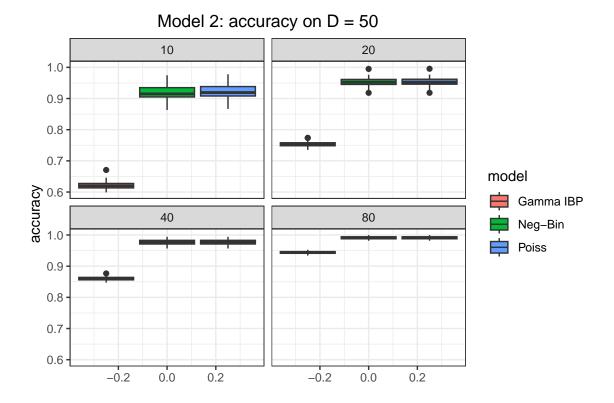






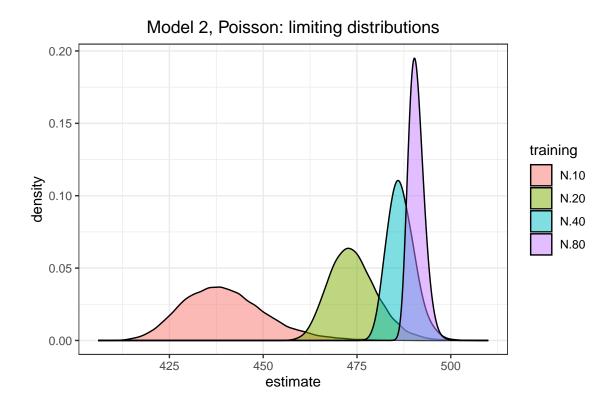
Here, we report (i.b) the extrapolated rarefaction curve (on a single dataset).

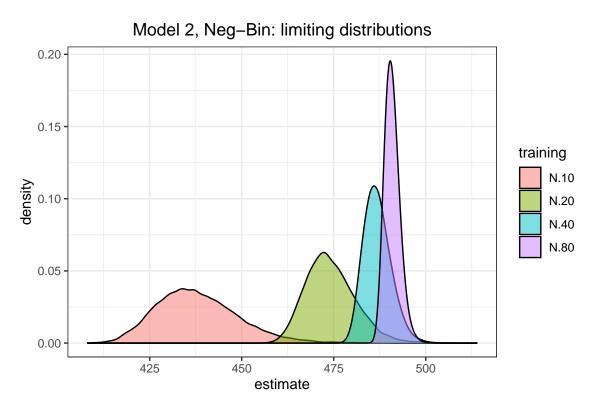




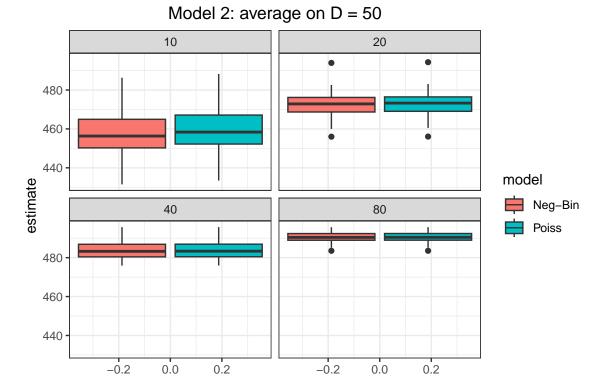
Even if the Mixture of IBP seems to reach better performance when the training set increases, this is just due to the fact the test set dimension is reducing: see the behaviour of the extrapolated rarefaction curve to get the behaviour of the model on larger test sets.

For the mixtures of Beta-Bernoulli, we report (iii) the posterior distribution of the total number of features (on a single dataset).





Finally, we report (iv) the expected value of the posterior distribution of the total number of features, over D = 50 replicated datasets.



11

### Model 3: the broken stick model

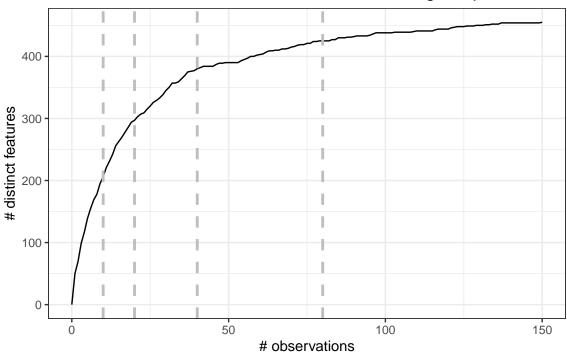
Set  $\pi_k = c \cdot a_k$ , for  $k = 1, \dots, H$ , and  $a_k \stackrel{iid}{\sim} \operatorname{Exp}(1)$ . Set c such that the maximum  $\pi_k$  is equal to 0.5. As Chiu (2022) says: "This model is commonly used in previous literature and equivalent to the Dirichlet distribution". Let the total dimension of the dataset to be L, and consider different dimensions for the training set n, i.e.

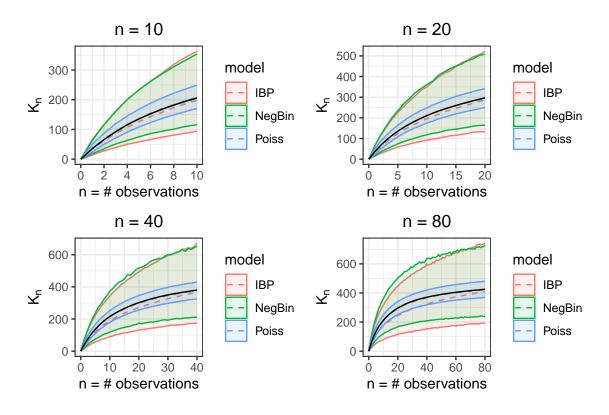
## L = 150

## n = 10 20 40 80

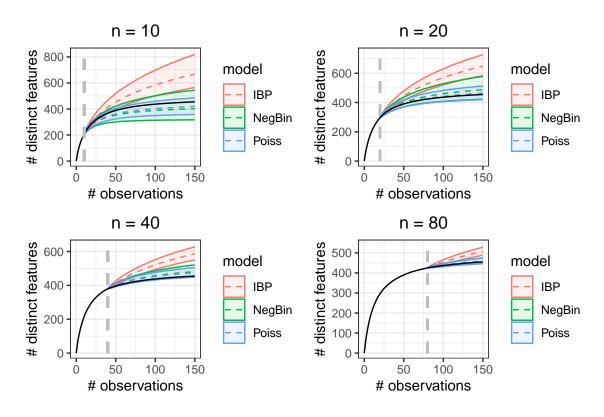
Here, the curve representing the number of observed features in increasing samples, where the grey vertical lines indicate the different training dimensions.

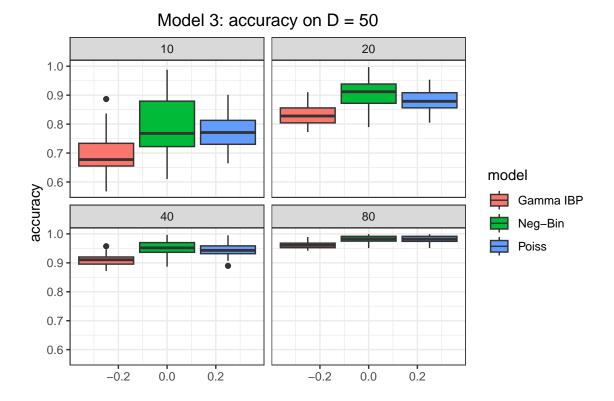
# Number of observed features in increasing samples





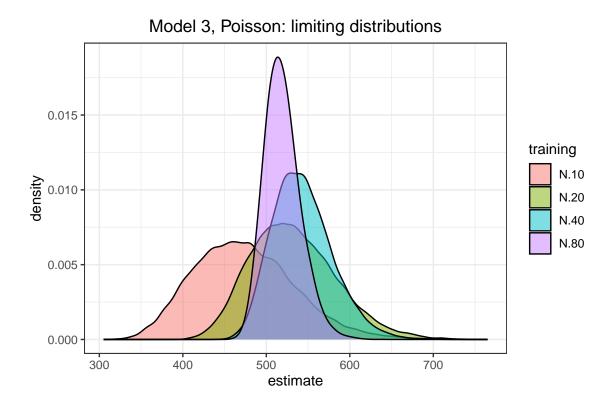
Here, we report (i.b) the extrapolated rarefaction curve (on a single dataset).

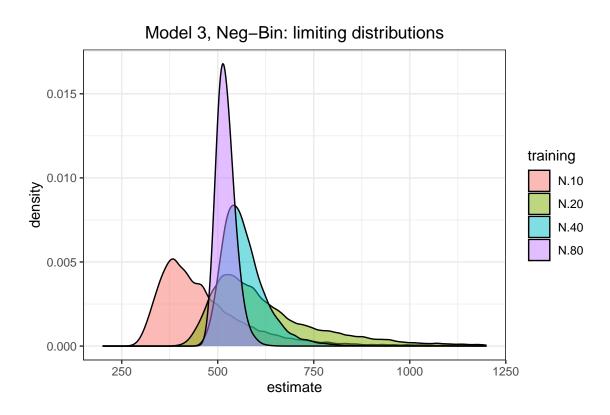




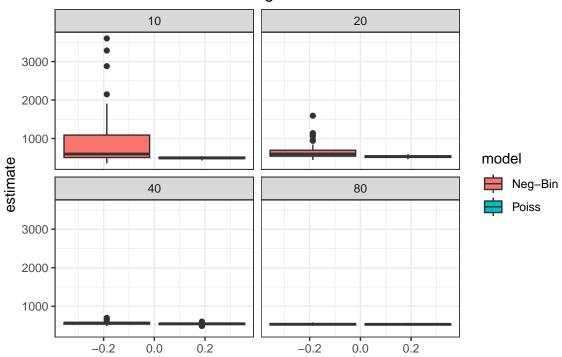
Even if the Mixture of IBP seems to reach better performance when the training set increases, this is just due to the fact the test set dimension is reducing: see the behavior of the extrapolated rarefaction curve to get the behavior of the model on larger test sets.

For the mixtures of Beta-Bernoulli, we report (iii) the posterior distribution of the total number of features (on a single dataset).





Finally, we report (iv) the expected value of the posterior distribution of the total number of features, over D = 50 replicated datasets.



Model 3: average on D = 50

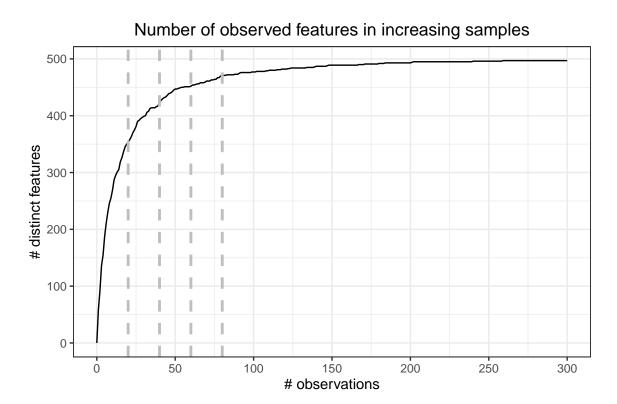
## Model 4: the log-normal model

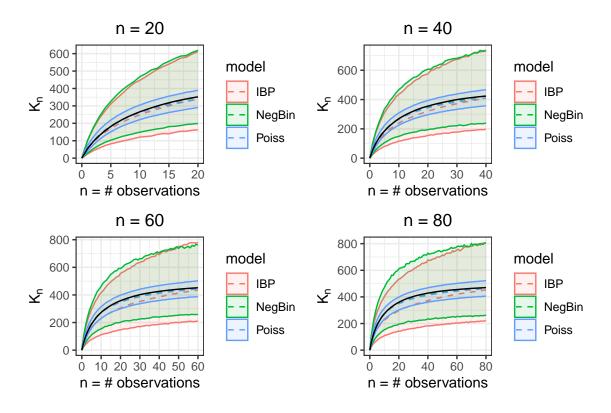
Set  $\pi_k = c \cdot a_k$ , for  $k = 1, \dots, H$ , and  $a_k \stackrel{iid}{\sim} \log - \text{normal}(0, 1)$ . Set c such that the maximum  $\pi_k$  is equal to 1. Let the total dimension of the dataset to be L, and consider different dimensions for the training set n, i.e.

## L = 300

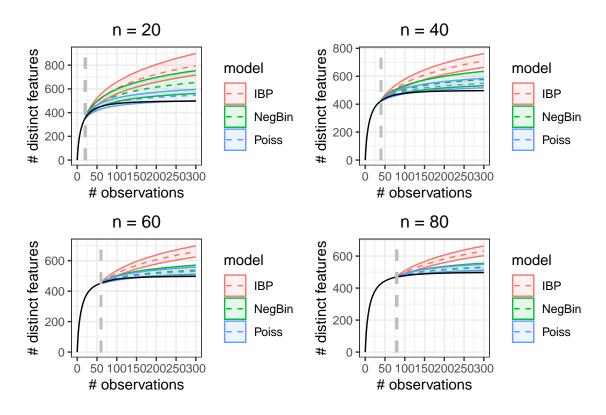
##  $n = 20 \ 40 \ 60 \ 80$ 

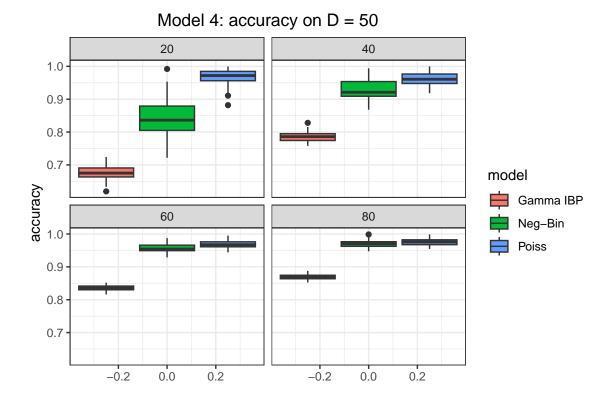
Here, the curve representing the number of observed features in increasing samples, where the grey vertical lines indicate the different training dimensions.





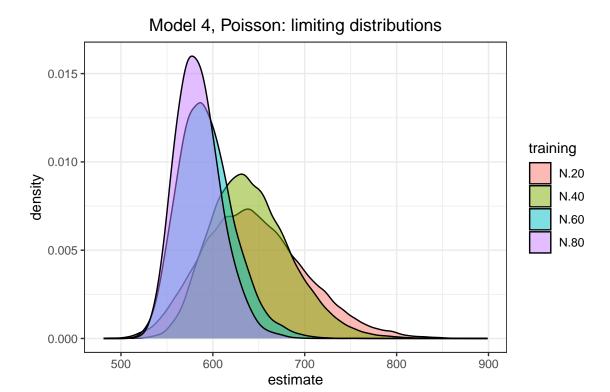
Here, we report (i.b) the extrapolated rarefaction curve (on a single dataset).

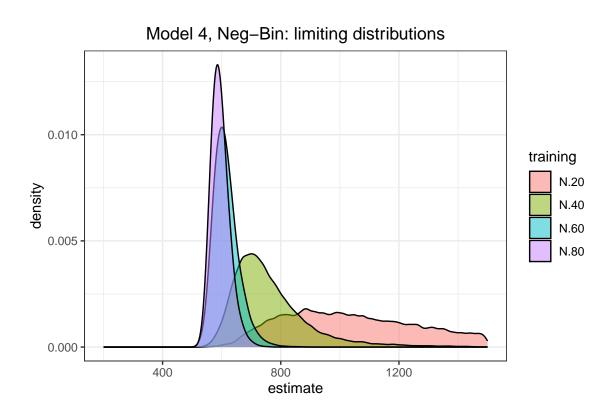




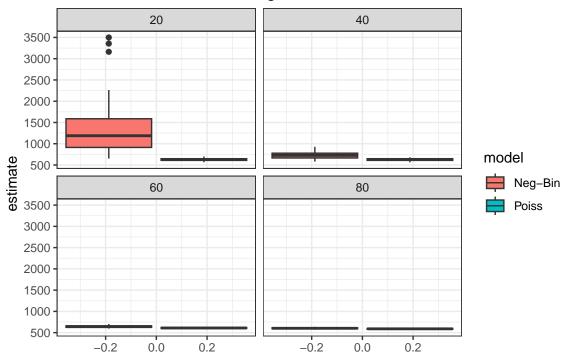
Even if the Mixture of IBP seems to reach better performance when the training set increases, this is just due to the fact the test set dimension is reducing: see the behavior of the extrapolated rarefaction curve to get the behavior of the model on larger test sets.

For the mixtures of Beta-Bernoulli, we report (iii) the posterior distribution of the total number of features (on a single dataset).





Finally, we report (iv) the expected value of the posterior distribution of the total number of features, over D = 50 replicated datasets.



Model 4: average on D = 50

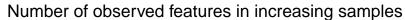
## Model 5: the Zipf-Mandelbrot model

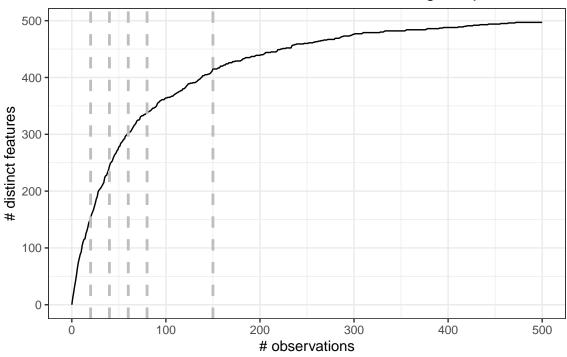
Set  $\pi_k = \frac{3}{k+5}$ , for  $k = 1, \dots, H$ . Note that the maximum  $\pi_k$  is equal to 0.5. Let the total dimension of the dataset to be L, and consider different dimensions for the training set n, i.e.

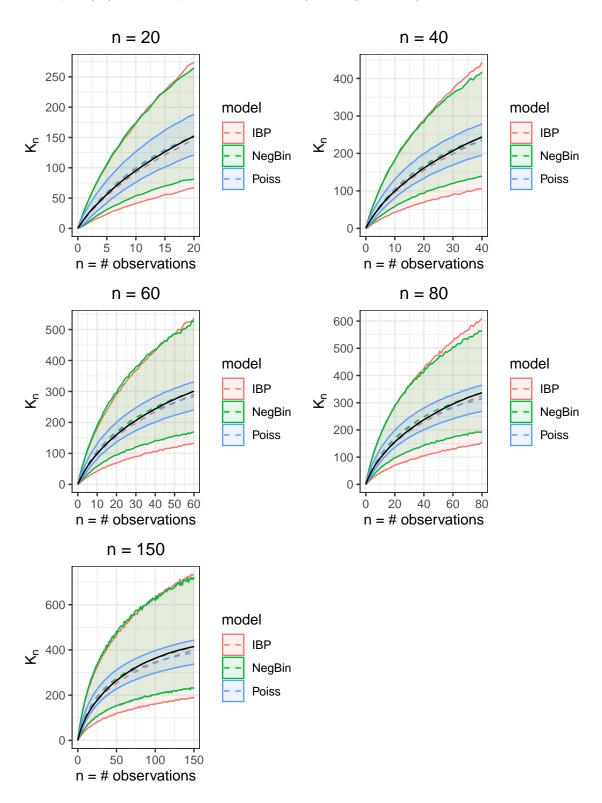
## L = 500

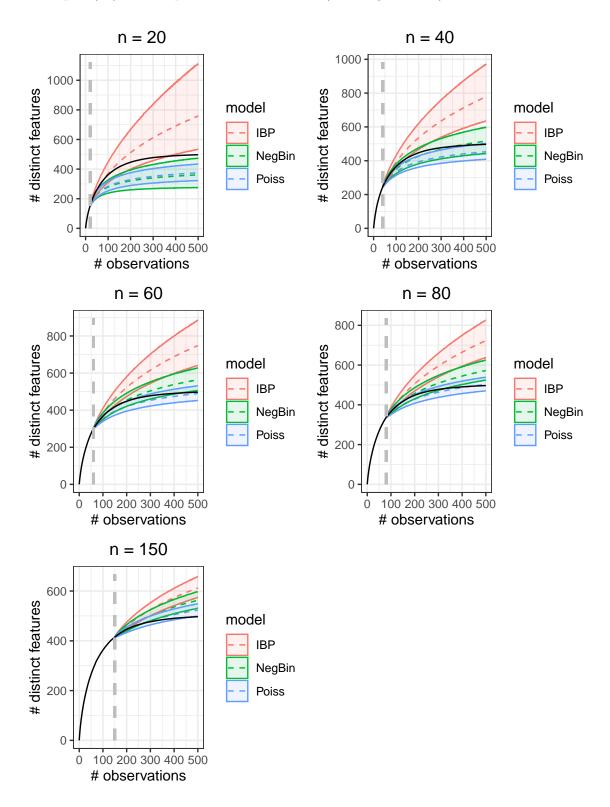
##  $n = 20 \ 40 \ 60 \ 80 \ 150$ 

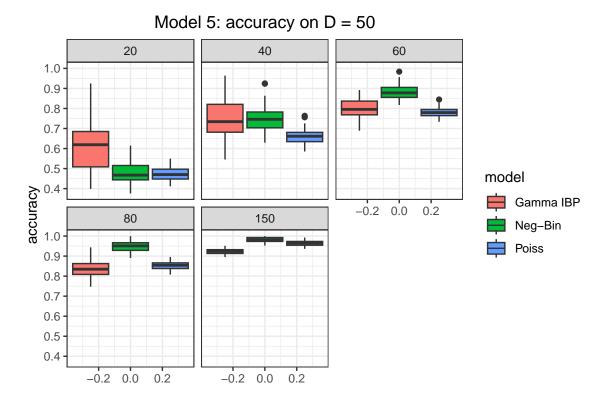
Here, the curve representing the number of observed features in increasing samples, where the grey vertical lines indicate the different training dimensions.



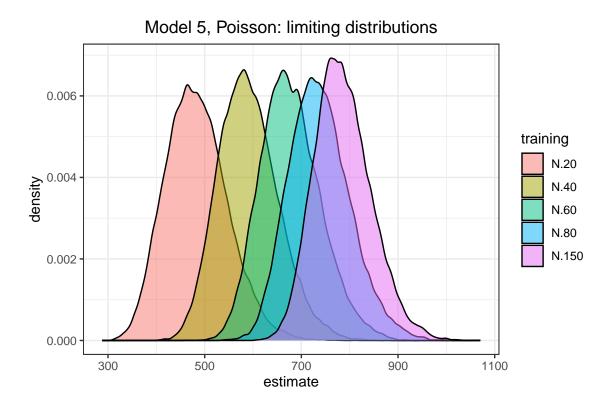


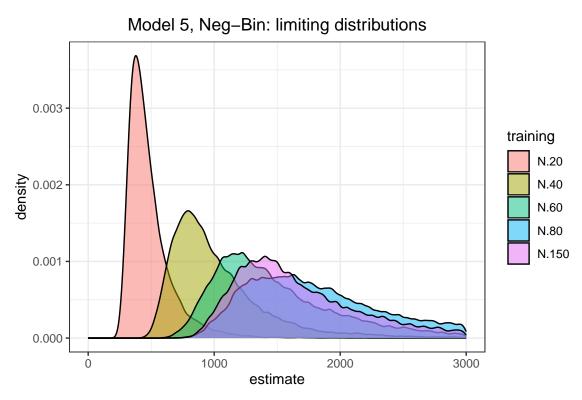




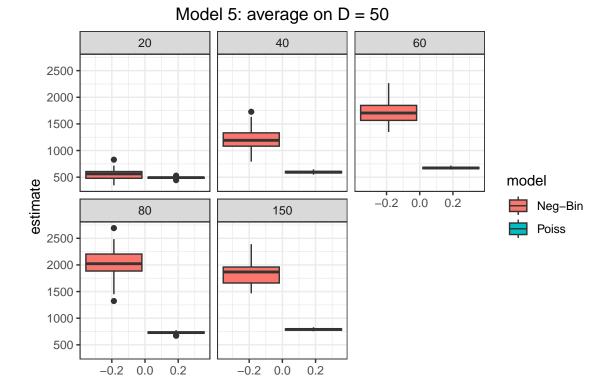


For the mixtures of Beta-Bernoulli, we report (iii) the posterior distribution of the total number of features (on a single dataset).





Finally, we report (iv) the expected value of the posterior distribution of the total number of features, over D = 50 replicated datasets.



27

# Unbounded-features scenario

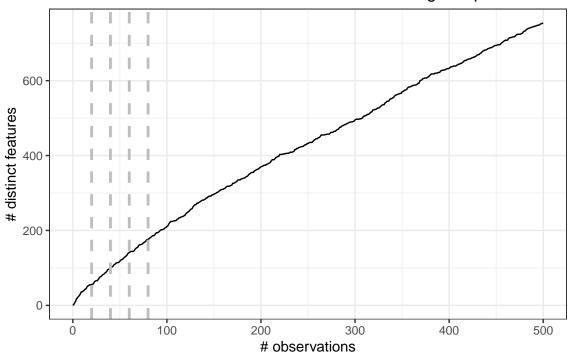
Set  $\pi_k = \frac{1}{(k+1)^{\xi}}$ , for k = 1, ..., H, with  $H = 10^5$  and  $\xi = 1.2$ . Let the total dimension of the dataset to be L, and consider different dimensions for the training set n, i.e.

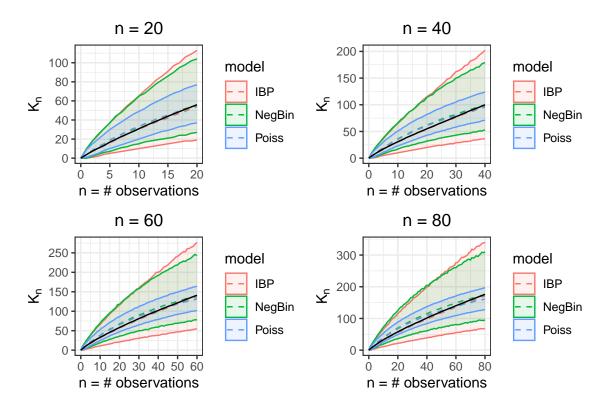
## L = 500

##  $n = 20 \ 40 \ 60 \ 80$ 

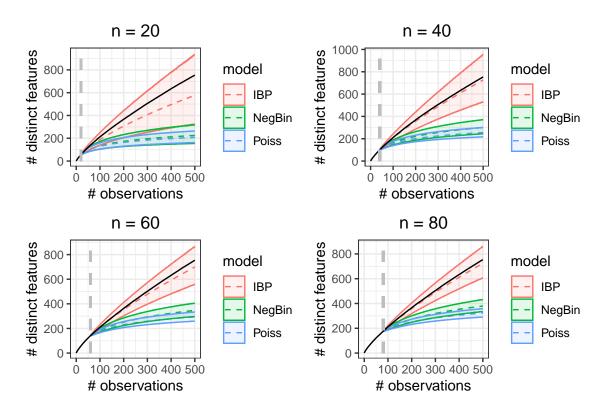
Here, the curve representing the number of observed features in increasing samples, where the grey vertical lines indicate the different training dimensions.

# Number of observed features in increasing samples





Here, we report (i.b) the extrapolated rarefaction curve (on a single dataset).



# Unbounded–feature: accuracy on D = 50

