Federated Conformal Prediction General

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1 Conformal Prediction General[1]

Definition 1.1 (Exchangeability). *[3] For any r.v. $x_1, \cdots, x_k$, we say they are exchangeable if for any permutation $\sigma : [k] \to [k]$(bijection), $(x_1, \cdots, x_k) \stackrel{d.}{=} (x_{\sigma(1)}, \cdots, x_{\sigma(k)})$.*

Definition 1.2 (Weighted Exchangeability). *[4] For any r.v. $x_1, \cdots, x_k$, we say they are weighted exchangeable if their joint density canbe factorized as*

$$f(x_1, \cdots, x_k) = \prod_{i=1}^{k} w_i(x_i) \cdot g(x_1, \cdots, x_k),$$

where g is exchangeable, i.e., $g(x_1, \cdots, x_k) = g(x_{\sigma(1)}, \cdots, x_{\sigma(k)})$.

For conformal prediction two classes of targets are studied.

Definition 1.3 (Marginal Coverage). *$(X, Y) \in \mathbb{R}^p \times \mathbb{R} \sim P_{XY}$ which is unknown. Given training set $Tr = \{(X_i, Y_i)\}_{i=1}^n$, and test on (X_{n+1}, Y_{n+1}), both i.i.d.*

C_α satisfies distribution-free marginal coverage at level $1 - \alpha$ if

$$P(Y_{n+1} \in C_\alpha(X_{n+1})) \geq 1 - \alpha, \ \forall P_{XY}$$

The probability is with respect to $\{(X_i, Y_i)\}_{i=1}^{n+1}$.

Definition 1.4 (Conditional Coverage). *$(X, Y) \in \mathbb{R}^p \times \mathbb{R} \sim P_{XY}$ which is unknown. Given training set $Tr = \{(X_i, Y_i)\}_{i=1}^n$, and test on (X_{n+1}, Y_{n+1}), both i.i.d.*

C_α satisfies distribution-free marginal coverage at level $1 - \alpha$ if

$$P\left(Y_{n+1} \in C_\alpha(X_{n+1}) \middle| X_{n+1} = x\right) \geq 1 - \alpha, \ \forall P_{XY}$$

The probability is with respect to $\{(X_i, Y_i)\}_{i=1}^n$ and Y_{n+1}.

2 Standard Split Conformal Prediction

- First divide training set D into two sets: D_1 for proper training set and D_2 for calibration set. And let $n_i = |D_i|$, fit point predictor $\hat{f}_1$ on D_1.
- Calculate residuals on D_2: $R_i = \left|Y_i - \hat{f}_1(X_i)\right|,\ i \in D_2$.
- Find quantile on calibration residuals: $\hat{q}_2 = \lceil (1-\alpha)(n_2+1) \rceil$ smallest of $R_i,\ i \in D_2$.
- Construct a conformal set: $C_\alpha(x) = \left[\hat{f}_1(x) - \hat{q}_2, \hat{f}_1(x) + \hat{q}_2\right]$.

Let $R_{n+1} = \left|Y_{n+1} - \hat{f}_1(X_{n+1})\right|$. Let rank statistic $R_{(j)}$ be the j-th smallest in $R_i,\ i \in D_2$, and $k_\alpha = \lceil (1-\alpha)(n_2+1) \rceil$. As

$$\{Y_{n+1} \in C_\alpha(X_{n+1})\} = \{R_{n+1} \le \hat{q}_2\} = \left\{R_{n+1} \le R_{(k_\alpha)}\right\},$$

and $R_i,\ i \in D_2,\ R_{n+1}$ are exchangeable, we have

$$\mathbb{P}\left(Y_{n+1} \in C_\alpha(X_{n+1}) \middle| D_1\right) \in \left[1-\alpha, 1-\alpha + \frac{1}{n_2+1}\right).$$

Assume a more general score function $V(x,y) = V((x,y);\hat{f}_1)$, define $R_i = V(X_i, Y_i)$ and change the conformal set to

$$C_\alpha(x) = \left\{y : V(x,y) \le R_{(k_\alpha)}\right\}.$$

Remark 2.1. *Further condition on calibration set, which means conditioning on entire training set D and assume $R = V(x,y)$ has distribution F. As*

$$\{Y_{n+1} \in C_\alpha(X_{n+1})\} = \left\{R_{n+1} \le R_{(k_\alpha)}\right\},$$

Assume the distribution function of $R_{(j)}$ is $F_{(j)}$, and we have

$$\begin{aligned}
\mathbb{P}\left(\mathbb{P}\left(Y_{n+1} \in C_\alpha(X_{n+1}) \middle| D\right) \le t\right) &= \mathbb{P}\left(\mathbb{P}\left(R_{n+1} \le R_{(k_\alpha)} \middle| D\right) \le t\right) \\
\textit{condition on } D \textit{ randomness comes from } R_{n+1}, &= \mathbb{P}\left(F(R_{(k_\alpha)}) \le t\right) \\
&= \mathbb{P}\left(R_{(k_\alpha)} \le F^{-1}(t)\right) \\
&= F_{(k_\alpha)}(F^{-1}(t)) \qquad (1)
\end{aligned}$$

rank statistic has density $F'_{(j)}(x) = jC^j_{n_2}x^{j-1}(1-x)^{n-j}f(x)$, thus take derivative on formula (1), and $\mathbb{P}\left(Y_{n+1} \in C_\alpha(X_{n+1})\middle|D\right)$ has density

$$k_\alpha C^{k_\alpha}_{n_2} t^{k_\alpha - 1}(1-t)^{n-k_\alpha}.$$

3 Standard Full Conformal Prediction

Full CP has similar steps as split CP. It uses all data points for training.

- Fix any x and trial data y to construct training set $\{(X_1, Y_1), \cdots, (X_n, Y_n), (x, y)\}$.
- Train point predictor $\hat{f}$ on training set and define residuals $R_i = \left|Y_i - \hat{f}(X_i)\right|,\ i \in [n],\ R_{n+1} = \left|y - \hat{f}(x)\right|$.
- Define j-th rank statistic of $R_i,\ i \in [n]$ as $R_{(j)}$, $k_\alpha = \lceil (1-\alpha)(n_2+1) \rceil$, and conformal set

$$C_\alpha(x) = \left\{y : R_{n+1} \le R_{(k_\alpha)}\right\}.$$

As $\{Y_{n+1} \in C_\alpha(X_{n+1})\} = \left\{R_{n+1} \le R_{(k_\alpha)}\right\}$, and the exchangebility of data

$$\mathbb{P}\left(Y_{n+1} \in C_\alpha(X_{n+1})\right) \in \left[1-\alpha, 1-\alpha+\frac{1}{n+1}\right).$$

4 Standard CP under covariate shift

Follow the procedure of split CP and heterogeneity between training and test data[4]. Assume

$$Z_i = (X_i, Y_i) \sim P = P_X \times P_(Y|X), i = 1, \cdots, n,$$

$$Z_{n+1} = (X_{n+1}, Y_{n+1}) \sim P' = P'_X \times P_{Y|X}.$$

- Fix any trial data y to construct training set $\{(X_1, Y_1), \cdots, (X_n, Y_n), (X_{n+1}, y)\}$. Train point predictor $\hat{f}$ on new training set.
- Calculate nonconformity scores $R_i = V(X_i, Y_i),\ i \in \{1, \cdots, n\},\ R_{n+1} = V(X_{n+1}, y)$ based on $\hat{f}$.

- Calculate importance weights p_i based on likelihood ratio w:

$$w(x) = \frac{dP'_X(x)}{dP_X(x)},$$

$$p_i = \frac{w(X_i)}{\sum\limits_{j=1}^{n+1} w(X_j)}, \ i = 1, \cdots, n+1.$$

- Calculate $1-\alpha$ quantile of distribution $\sum\limits_{i=1}^{n} p_i \delta_{R_i} + p_{n+1}\delta_\infty$ as q_α. Define conformal set $C_\alpha(x) = \{y : R_{n+1} \le q_\alpha\}$.

All independent variables are weighted exchangeable. Let E_Z be $\{Z_1, \cdots, Z_{n+1}\} = \{z_1, \cdots, z_{n+1}\}$. Assume joint density is $f(z_1, \cdots, z_{n+1}) = \prod\limits_{i=1}^{n+1} dP(z_i) \cdot w(x_{n+1})$. Condition on E_Z, calculate R_i based on $\hat{f}$ and z_i, for all permutation σ

$$\mathbb{P}\left(R_{n+1} = r_i \middle| E_Z\right) = \mathbb{P}\left(Z_{n+1} = z_i \middle| E_Z\right) = \frac{\sum\limits_{\sigma(n+1)=i} f\left(z_{\sigma(1),\cdots,}z_{\sigma(n+1)}\right)}{\sum\limits_{\sigma} f\left(z_{\sigma(1),\cdots,}z_{\sigma(n+1)}\right)} = p_i,$$

which leads to $R_{n+1}\Big|E_Z \sim \sum\limits_{i=1}^{n+1} p_i \delta_{r_i}$. Let $Q(1-\alpha, F)$ be the quantile function,

$$\mathbb{P}\left(R_{n+1} \le Q(1-\alpha, \sum_{i=1}^{n+1} p_i \delta_{r_i}) \middle| E_Z\right) \ge 1-\alpha,$$

means

$$\mathbb{P}\left(R_{n+1} \le Q(1-\alpha, \sum_{i=1}^{n} p_i \delta_{r_i} + p_{n+1}\delta_\infty) \middle| E_Z\right) \ge 1-\alpha,$$

as condition on E_Z, $\sum\limits_{i=1}^{n} p_i \delta_{r_i} + p_{n+1}\delta_\infty = \sum\limits_{i=1}^{n} p_i \delta_{R_i} + p_{n+1}\delta_\infty$(left p is based on z and right based on Z). The p_i in following formula is different from previous one.

$$\mathbb{P}\left(R_{n+1} \le Q(1-\alpha, \sum_{i=1}^{n} p_i \delta_{R_i} + p_{n+1}\delta_\infty) \middle| E_Z\right) \ge 1-\alpha,$$

thus taking expectation on all E_Z,

$$\mathbb{P}\left(Y_{n+1} \in C_\alpha(X_{n+1})\right) = \mathbb{P}\left(R_{n+1} \le q_\alpha\right) \ge 1-\alpha$$

5 Federated Conformal Prediction Article1

Efficient Conformal Prediction under Data Heterogeneity[2]

Idea: The marginal coverage is measured over all training data and test points. However, if there is a high variability in the coverage probability as a function of the training data, the test coverage probability may be substantially below $1-\alpha$ for a particular training set.

Definition 5.1 (empirical miscoverage rate)**.** $\alpha(Tr) = P(Y_{n+1} \notin C_\alpha(X_{n+1})\Big|Tr)$

In this article, assume n agents each has calibration data $(X_k^i, Y_k^i) \sim P_X^i P_{Y|X},\ k = 1, \cdots, n^i,\ i = 1, \cdots, n$, and calibration set $D_i = \{(X_k^i, Y_k^i)\}_{k=1}^{n_i},\ i = 1, \cdots, n$. Let calibration distribution be $P^{cal} = \sum_{i=1}^{n} \pi_i P_X^i P_{Y|X}$, where $\pi_i = n_i / \left(\sum_{j=1}^{n} n_j\right)$, and the test distribution $P^{test} = P_X^{n+1} P_{Y|X}$. Let the general density ratio be $w(x, y) = \dfrac{dP_X^{n+1}(x)}{\sum_{i=1}^{n} \pi_i dP_X^i(x)}$.

- Utilize the GMM to compute parameters $\{\pi_y^i, \mu_y^i, \Sigma_y^i\}_{y \in \mathcal{Y}^i}$ on D_i. Note that P_X^i is approximated by $|\mathcal{Y}^i|$ centers mixed GMM, $P_X^i = \sum_{y \in \mathcal{Y}^i} \pi_y^i N(\phi(x); \mu_y^i, \Sigma_y^i),\ i = 1, \cdots, n+1$, where $\phi()$ be some latent map used while training $\hat{f}$. Further $w(x, y)$ can be calculated.

- Fix any trial data y, similar to covariate shift setting, a common idea should be calculate importance weight $p_k^i = w(X_k^i, Y_k^i)/W,\ k = 1, \cdots, n^i,\ i = 1, \cdots, n$, where $W = \sum_{i=1}^{n} \sum_{k=1}^{n^i} w(X_k^i, Y_k^i) + w(X_{n+1}, y)$, and $p_{n+1} = w(X_{n+1}, y)/W$. Similarly define residuals $R_k^i,\ R_{n+1}$.

- Conformal set: $C_\alpha(X_{n+1}) = \left\{ y : R_{n+1} \le Q(1-\alpha, \sum_{i=1}^{n} \sum_{k=1}^{n^i} p_k^i \delta_{R_k^i} + p_{n+1}\delta_\infty) \right\}$.

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