Localized Conformal Prediction

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1 Conformal Prediction General[1]

Definition 1.1 (Exchangeability). *[4] For any r.v. $x_1, \cdots, x_k$, we say they are exchangeable if for any permutation $\sigma : [k] \to [k]$(bijection), $(x_1, \cdots, x_k) \overset{d.}{=} (x_{\sigma(1)}, \cdots, x_{\sigma(k)})$.*

Definition 1.2 (Weighted Exchangeability). *[5] 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}.

Definition 1.5 (Conformal Score Function)**.** *For data pair (X, Y) and point predictor and any loss function $V(\cdot,\cdot)$, call $R = S(X,Y) = V(Y, \hat{f}(X))$ be the conformal score(or residual).*

Definition 1.6 (Efficiency)**.** *X is some r.v. following the testing distribution and C_α is efficient if $\mathbb{E}\left[|C_\alpha(X)|\right]$ is small. Define $Size(C_\alpha) = \frac{1}{n}\sum_{i=1}^{n}|C_\alpha(X_i)|$.*

2 Localized CP Article1

Conformalized Quantile Regression [3]

The core idea is if conditional distribution function $F(y|X=x)$ is known and conditional quantile is $q_\alpha(x) = \inf\{y : F(y|X=x) \geq \alpha\}$, for $\alpha_1 = \alpha/2, \ \alpha_2 = 1-\alpha/2$ we can define conformal set to be $C_\alpha(x) = [q_{\alpha_1}(x), q_{\alpha_2}(x)]$. Next is to estimate quantiles from data.

Follow the split CP setting,

- 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 $\hat{q}_{\alpha_1}, \ \hat{q}_{\alpha_2}$ on D_1.
- Calculate cnformity scores on calibration set: $R_i = \max\{\hat{q}_{\alpha_1}(X_i) - Y_i, Y_i - \hat{q}_{\alpha_2}(X_i)\}$ for $i \in D_2$, and $R = \max\{\hat{q}_{\alpha_1}(X_i) - Y_i, Y_i - \hat{q}_{\alpha_2}(X_i)\}$
- Find the $\lceil (1-\alpha)(n_2+1) \rceil$-th empirical quantile of $R_i, \ i \in D_2$ as $\hat{q}$ and construct conformal set $C_\alpha(x) = [\hat{q}_{\alpha_1}(x) - \hat{q}, \hat{q}_{\alpha_2}(x) + \hat{q}]$

Note that $\{Y \in C_\alpha(X)\} = \{R \leq \hat{q}\}$. With exchangeability of $R_i, \ i \in D_2$ and R the coverage is assured.

Remark 2.1. *Can also define $R_1 = \hat{q}_{\alpha_1}(X_i) - Y_i, \ R_2 = Y_i - \hat{q}_{\alpha_2}(X_i)$ and their $\lceil (1-\alpha)(n_2+1) \rceil$-th empirical quantile $\hat{q}_1, \ \hat{q}_2$. Define conformal set $C_\alpha(X) = [\hat{q}_{\alpha_1}(X) - \hat{q}_1, \hat{q}_{\alpha_2}(X) + \hat{q}_2]$.*

3 Localized CP Article2

Distribution-Free Predictive Inference For Regression[2]

The setting is similar here. Consider the split setting, divide training set D into two sets: D_1 for proper training set and D_2 for calibration set.

- Train $\hat{f}(x)$ on D_1 as a point predictor and based on $(X_i, |Y_i - \hat{f}(X_i)|),\ i \in D_1$, train $\hat{\rho}$ as an estimator of conditional MAD $|Y - f(X)|\Big|X = x$. For a given test point X fix trial data y.
- Calculate scores on calibration set $R_i = \dfrac{|Y_i - \hat{f}(X_i)|}{\hat{\rho}(X_i)},\ i \in D_2,\ R = \dfrac{|y - \hat{f}(X)|}{\hat{\rho}(X)}$ and find the $\lceil (1-\alpha)(n_2+1) \rceil$-th empirical quantile $\hat{q}_\alpha$.
- Define conformal set $C_\alpha(X) = \{y : R \le \hat{q}_\alpha\}$.

Note that $\{Y \in C_\alpha\} = \{R \le \hat{q}_\alpha\}$ and $R,\ R_i,\ i \in D_2$ are exchangeable, it's easy to prove the coverage.

4 Localized CP Article3

Split Localized Conformal Prediction[**?**]

If score is defined by $R = |Y - \hat{f}(X)|$, the split CP follows setting $Y = \hat{f}(X) + \varepsilon$ where ε is independent of X. However this is not always true, we need to estimate the distribution of $R|X = x$.

Follow split CP setting, divide training set D into two sets: D_1 for proper training set and D_2 for calibration set.

We can estimate the distribution of $R|X = x$ with kernel smoothing. Assume distribution $F(R = r|X = x) = \mathbb{E}\mathbb{1}(R \le r|X = x)$, and NW estimator is

$$\hat{F}_h(R = r|X = x) = \sum_{i \in D_1} w_h(X_i|x)\mathbb{1}\{R_i \le r\},$$

where $w_h(X_i|x) = \dfrac{K(||g(X_i) - g(x)||/h)}{\sum\limits_{j \in D_1} K(||g(X_j) - g(x)||/h)}$ with some embedding function g. But directly find the α quantile of $\hat{F}_h(R = r|X = x)$ as $\hat{q}_\alpha$ and construct conformal set as

$\{y : R \leq \hat{q}_\alpha\}$ cannot guarantee coverage. Further, calculate a residual score on calibration set $R'_i = R_i - Q(\alpha, \hat{F}_h(R|X = X_i)),\ i \in D_2,\ R' = R - Q(\alpha, \hat{F}_h(R|X = X))$. The exchangeability still holds on R'_i. The conformal set is $C_\alpha = \{y : R \leq \hat{q}'_\alpha\}$, where $\hat{q}'_\alpha$ is $\lceil (1-\alpha)(n_2+1) \rceil$-th empirical quantile of $R'_i,\ i \in D_2$. Entire procedure is

- Train point predictor $\hat{f}$ on D_1 and calculate score $R_i = |Y_i - \hat{f}(X_i)|,\ i \in D_1$. Choose h to get NW estimator.
- Calculate on calibration set $R_i,\ Q(\alpha, \hat{F}_h(R|X = X_i)),\ i \in D_2$ and given X, for any trial data y, calculate R and $Q(\alpha, \hat{F}_h(R|X))$
- Calculate residual score on calibration set $R'_i = R_i - Q(\alpha, \hat{F}_h(R|X = X_i)),\ i \in D_2$ and $R' = R - Q(\alpha, \hat{F}_h(R|X))$. Find $\lceil (1-\alpha)(n_2+1) \rceil$-th empirical quantile of $R'_i,\ i \in D_2$
- Define conformal set $C_\alpha(X) = \{y : R \leq \hat{q}'_\alpha\}$

References

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