

# Concentration and robustness of discrepancy-based ABC

Pierre Alquier



Center for  
Advanced Intelligence Project

One World ABC Seminar – April 28, 2022

# Contents

## 1 Some problems with the likelihood and how to fix them

- Some problems with the likelihood
- Minimum Distance Estimation (MDE)

## 2 A Bayesian(?) point of view

- 1st approach : “generalized posteriors”
- 2nd approach : ABC

# Contents

- 1 Some problems with the likelihood and how to fix them
  - Some problems with the likelihood
  - Minimum Distance Estimation (MDE)
- 2 A Bayesian(?) point of view
  - 1st approach : “generalized posteriors”
  - 2nd approach : ABC

# The Maximum Likelihood Estimator (MLE)

Let  $X_1, \dots, X_n$  be i.i.d in  $\mathcal{X}$  from a probability distribution  $P_0$ .

Statistical inference :

- propose a model  $(P_\theta, \theta \in \Theta)$ , assume  $P_0 = P_{\theta_0}$ .
- compute  $\hat{\theta}_n = \hat{\theta}_n(X_1, \dots, X_n)$ .

Letting  $p_\theta$  denote the density of  $P_\theta$ , then

$$\hat{\theta}_n^{MLE} = \arg \max_{\theta \in \Theta} L_n(\theta), \text{ where } L_n(\theta) = \prod_{i=1}^n p_\theta(X_i).$$

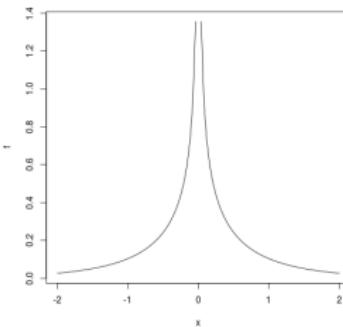
Example :  $P_{(m,\sigma)} = \mathcal{N}(m, \sigma^2)$  then

$$\hat{m} = \frac{1}{n} \sum_{i=1}^n X_i \text{ and } \hat{\sigma}^2 = \frac{1}{n} \sum_{i=1}^n (X_i - \hat{m})^2.$$

# MLE not unique / not consistent

Example :

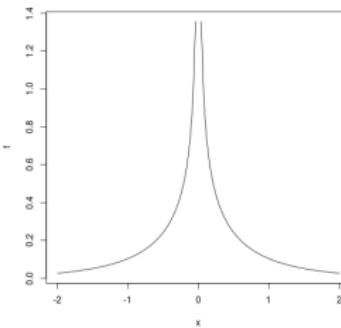
$$p_\theta(x) = \frac{\exp(-|x - \theta|)}{2\sqrt{\pi|x - \theta|}},$$



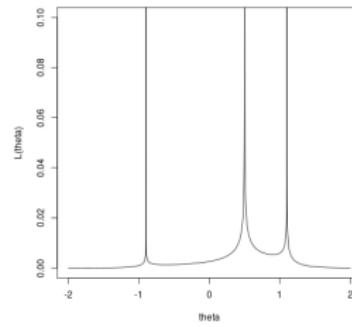
# MLE not unique / not consistent

Example :

$$p_\theta(x) = \frac{\exp(-|x - \theta|)}{2\sqrt{\pi|x - \theta|}},$$



$$L_n(\theta) = \frac{\exp(-\sum_{i=1}^n |X_i - \theta|)}{(2\sqrt{\pi})^n \prod_{i=1}^n \sqrt{|X_i - \theta|}}.$$



# MLE fails in the presence of outliers

## What is an outlier?

Huber proposed the **contamination** model : with probability  $\varepsilon$ ,  $X_i$  is not drawn from  $P_{\theta_0}$  but from  $Q$  that can be **anything** :

$$P_0 = (1 - \varepsilon)P_{\theta_0} + \varepsilon Q.$$

Example :  $P_\theta = \mathcal{U}nif[0, \theta]$ , then

$$L_n(\theta) = \frac{1}{\theta^n} \prod_{i=1}^n \mathbb{1}_{\{0 \leq X_i \leq \theta\}} \Rightarrow \hat{\theta} = \max_{1 \leq i \leq n} X_i.$$

In the case of the following contamination, the MLE is extremely far from the truth :

$$P_0 = (1 - \varepsilon).\mathcal{U}nif[0, 1] + \varepsilon.\mathcal{N}(10^{10}, 1)\dots$$

# Minimum Distance Estimation

Empirical distribution :  $\hat{P}_n := \frac{1}{n} \sum_{i=1}^n \delta_{X_i}$ .

## Minimum Distance Estimation (MDE)

Let  $d(\cdot, \cdot)$  be a metric on probability distributions.

$$\hat{\theta}_d := \arg \min_{\theta \in \Theta} d(P_\theta, \hat{P}_n).$$



Wolfowitz, J. (1957). The minimum distance method. *The Annals of Mathematical Statistics*.

Idea : MDE with an adequate  $d$  leads to robust estimation.



Bickel, P. J. (1976). Another look at robustness : a review of reviews and some new developments. *Scandinavian Journal of Statistics. Discussion by Sture Holm*.



Parr, W. C. & Schucany, W. R. (1980). Minimum distance and robust estimation. *JASA*.



Yatracos, Y. G. (1985). Rates of convergence of minimum distance estimators and Kolmogorov's entropy. *Annals of Statistics*.

# Integral Probability Semimetrics

## Integral Probability Semimetrics (IPS)

Let  $\mathcal{F}$  be a set of real-valued, measurable functions and put

$$d_{\mathcal{F}}(P, Q) = \sup_{f \in \mathcal{F}} \left| \mathbb{E}_{X \sim P}[f(X)] - \mathbb{E}_{X \sim Q}[f(X)] \right|.$$



Müller, A. (1997). Integral probability metrics and their generating classes of functions. *Applied Probability*.

- assumptions required in order to ensure that  $d_{\mathcal{F}}(P, Q) = 0 \Rightarrow P = Q$  (that is,  $d_{\mathcal{F}}$  is a metric).
- assumptions required in order to ensure that  $d_{\mathcal{F}} < +\infty$ .

## Non-asymptotic bound for MDE

## Theorem 1

- $X_1, \dots, X_n$  i.i.d from  $P_0$ ,
- for any  $f \in \mathcal{F}$ ,  $\sup_{x \in \mathcal{X}} |f(x)| \leq 1$ .

Then

$$\mathbb{E} \left[ d_{\mathcal{F}}(P_{\hat{\theta}_{d_{\mathcal{F}}}}, P_0) \right] \leq \inf_{\theta \in \Theta} d_{\mathcal{F}}(P_{\theta}, P_0) + 4 \cdot \text{Rad}_n(\mathcal{F}).$$

## Rademacher complexity

$$\text{Rad}_n(\mathcal{F}) := \sup_P \mathbb{E}_{Y_1, \dots, Y_n \sim P} \mathbb{E}_{\epsilon_1, \dots, \epsilon_n} \left[ \sup_{f \in \mathcal{F}} \frac{1}{n} \sum_{i=1}^n \epsilon_i f(Y_i) \right].$$

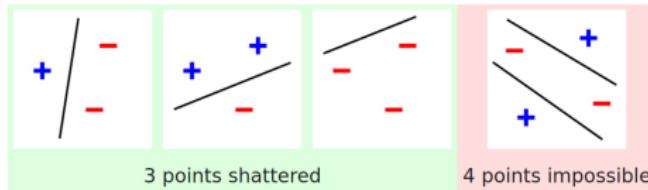
where  $\epsilon_1, \dots, \epsilon_n$  are i.i.d Rademacher variables :

$$\mathbb{P}(\epsilon_1 = 1) = \mathbb{P}(\epsilon_1 = -1) = 1/2.$$

# Example 1 : set of indicators

$$\mathbb{1}_A(x) = \begin{cases} 1 & \text{if } x \in A, \\ 0 & \text{if } x \notin A. \end{cases}$$

Image from Wikipedia.



## Reminder - Vapnik-Chervonenkis dimension

Assume that  $\mathcal{F} = \{\mathbb{1}_A, A \in \mathcal{A}\}$  for some  $\mathcal{A} \subseteq \mathcal{P}(\mathcal{X})$ ,

- $S_{\mathcal{F}}(x_1, \dots, x_n) := \{(f(x_1), \dots, f(x_n)), f \in \mathcal{F}\}$ ,
- $\text{VC}(\mathcal{F}) := \max \{n : \exists x_1, \dots, x_n, |S_{\mathcal{F}}(x_1, \dots, x_n)| = 2^n\}$ .

## Theorem (Bartlett and Mendelson)

$$\text{Rad}_n(\mathcal{F}) \leq \sqrt{\frac{2 \cdot \text{VC}(\mathcal{F}) \log(n+1)}{n}}.$$



Bartlett, P. L. & Mendelson, S. (2002). Rademacher and Gaussian complexities : Risk bounds and structural results. *JMLR*.

# Example 1 : KS and TV distances

Two classical examples :

- $\mathcal{A} = \{\text{all measurable sets in } \mathcal{X}\}$ , then  $d_{\mathcal{F}}(\cdot, \cdot)$  is the total variation distance  $\text{TV}(\cdot, \cdot)$ .
  - $\text{VC}(\mathcal{F}) = +\infty$  when  $|\mathcal{X}| = +\infty$ ,
  - in general,  $\text{Rad}_n(\mathcal{F}) \not\rightarrow 0$ .
- $\mathcal{X} = \mathbb{R}$ ,  $\mathcal{A} = \{(-\infty, x], x \in \mathbb{R}\}$ , then  $d_{\mathcal{F}}(\cdot, \cdot)$  is the Kolmogorov-Smirnov distance  $\text{KS}(\cdot, \cdot)$ .
  - KS distance was actually proposed by S. Holm for robust estimation,
  - $\text{VC}(\mathcal{F}) = 1$ .

$$\mathbb{E} [\text{KS}(P_{\hat{\theta}_{\text{KS}}}, P_0)] \leq \inf_{\theta \in \Theta} \text{KS}(P_\theta, P_0) + 4 \sqrt{\frac{2 \log(n+1)}{n}}.$$

## Example 2 : Maximum Mean Discrepancy (MMD)

- Let  $(\mathcal{H}, \langle \cdot, \cdot \rangle_{\mathcal{H}})$  be a RKHS with kernel

$$k(x, y) = \langle \phi(x), \phi(y) \rangle_{\mathcal{H}}.$$

- If  $\|\phi(x)\|_{\mathcal{H}} = k(x, x) \leq 1$  then  $\mathbb{E}_{X \sim P}[\phi(X)]$  is well-defined .
- The map  $P \mapsto \mathbb{E}_{X \sim P}[\phi(X)]$  is one-to-one if  $k$  is *characteristic*.
- For example,  $k(x, y) = \exp(-\|x - y\|^2/\gamma^2)$  works.

## Definition - MMD

$$\begin{aligned}\text{MMD}_k(P, Q) &= \sup_{\substack{f \in \mathcal{H} \\ \|f\|_{\mathcal{H}} \leq 1}} \left| \mathbb{E}_{X \sim P}[f(X)] - \mathbb{E}_{X \sim Q}[f(X)] \right| \\ &= \left\| \mathbb{E}_{X \sim P}[\phi(X)] - \mathbb{E}_{X \sim Q}[\phi(X)] \right\|_{\mathcal{H}}.\end{aligned}$$

## Example 2 : MMD

$$\mathcal{F} = \{f \in \mathcal{H} : \|f\|_{\mathcal{H}} \leq 1\} \Rightarrow \text{Rad}_n(\mathcal{F}) \leq \sqrt{\frac{\sup_x k(x, x)}{n}}.$$

### Theorem 2

For  $k$  bounded by 1 and characteristic,

$$\mathbb{E} \left[ \text{MMD}_k(P_{\hat{\theta}_{\text{MMD}_k}}, P_0) \right] \leq \inf_{\theta \in \Theta} \text{MMD}_k(P_\theta, P_0) + \frac{2}{\sqrt{n}}.$$



Joint work with Badr-Eddine Chérief-Abdellatif (Oxford).



Chérief-Abdellatif, B.-E. and Alquier, P. Finite Sample Properties of Parametric MMD Estimation : Robustness to Misspecification and Dependence. Bernoulli, 2022.

## Example 2 : MMD

We actually have

$$\text{MMD}_k^2(P_\theta, \hat{P}_n) = \mathbb{E}_{X, X' \sim P_\theta} [k(X, X')] - \frac{2}{n} \sum_{i=1}^n \mathbb{E}_{X \sim P_\theta} [k(X_i, X)] + \frac{1}{n^2} \sum_{1 \leq i, j \leq n} k(X_i, X_j)$$

and so

$$\begin{aligned} & \nabla_\theta \text{MMD}_k^2(P_\theta, \hat{P}_n) \\ &= 2\mathbb{E}_{X, X' \sim P_\theta} \left\{ \left[ k(X, X') - \frac{1}{n} \sum_{i=1}^n k(X_i, X) \right] \nabla_\theta [\log p_\theta(X)] \right\} \end{aligned}$$

that can be approximated by sampling from  $P_\theta$ .

## Example 2 : MMD



Dziugaite, G. K., Roy, D. M., & Ghahramani, Z. (2015). Training generative neural networks via maximum mean discrepancy optimization. *UAI 2015*.

define the estimator and used it to train GANs.



Briol, F. X., Barp, A., Duncan, A. B., & Girolami, M. (2019). Statistical Inference for Generative Models with Maximum Mean Discrepancy. *Preprint arXiv :1906.05944*.

$$\text{assumptions} \Rightarrow \sqrt{n}(\hat{\theta}_{\text{MMD}_k} - \theta_0) \rightsquigarrow \mathcal{N}(0, V_0(k)).$$

## Example 3 : Wasserstein

Another classical metric belongs to the IPS family :

$$W_\delta(P, Q) = \sup_{\substack{f : \mathcal{X} \rightarrow \mathbb{R} \\ \text{Lip}(f) \leq 1}} \left| \mathbb{E}_{X \sim P}[f(X)] - \mathbb{E}_{X \sim Q}[f(X)] \right|$$

where  $\text{Lip}(f) := \sup_{x \neq y} |f(x) - f(y)|/\delta(x, y)$ .

- In general,  $\text{Rad}_n(\mathcal{F}) \not\rightarrow 0$ , so will not converge in full generality as with MMD and KS.
- However, nice results can be proven under additional assumptions :



Bernton, E., Jacob, P. E., Gerber, M. & Robert, C. P. (2019). On parameter estimation with the Wasserstein distance. *Information and Inference : A Journal of the IMA*.

## MDE and robustness

## Reminder

$$\mathbb{E} \left[ d_{\mathcal{F}}(P_{\hat{\theta}_{d_{\mathcal{F}}}}, P_0) \right] \leq \inf_{\theta \in \Theta} d_{\mathcal{F}}(P_{\theta}, P_0) + 4 \cdot \text{Rad}_n(\mathcal{F}).$$

Huber's contamination model :  $P_0 = (1 - \varepsilon)P_{\theta_0} + \varepsilon Q$ .

$$\begin{aligned} d_{\mathcal{F}}(P_{\theta_0}, P_0) &= \sup_{f \in \mathcal{F}} |\mathbb{E}_{X \sim P_{\theta_0}} f(X) - (1 - \varepsilon)\mathbb{E}_{X \sim P_{\theta_0}} f(X) - \varepsilon\mathbb{E}_{X \sim Q} f(X)| \\ &= \sup_{f \in \mathcal{F}} |\varepsilon\mathbb{E}_{X \sim P_{\theta_0}} f(X) - \varepsilon\mathbb{E}_{X \sim Q} f(X)| \\ &= \varepsilon \cdot d_{\mathcal{F}}(P_{\theta_0}, Q) \leq 2\varepsilon \quad \text{if for any } f \in \mathcal{F}, \sup_x |f(x)| \leq 1 \end{aligned}$$

Corollary - in Huber's contamination model

$$\mathbb{E} \left[ d_{\mathcal{F}}(P_{\hat{\theta}_{d_{\mathcal{F}}}}, P_{\theta_0}) \right] \leq 4\varepsilon + 4 \cdot \text{Rad}_n(\mathcal{F}).$$

## MDE and robustness : toy experiment

Model :  $\mathcal{N}(\theta, 1)$ ,  $X_1, \dots, X_n$  i.i.d  $\mathcal{N}(\theta_0, 1)$ ,  $n = 100$  and we repeat the exp. 200 times. Kernel  $k(x, y) = \exp(-|x - y|)$ .

	$\hat{\theta}_{MLE}$	$\hat{\theta}_{MMD_k}$	$\hat{\theta}_{KS}$
mean abs. error	0.081	0.094	0.088

Now,  $\varepsilon = 2\%$  of the observations drawn from a Cauchy.

mean abs. error	0.276	0.095	0.088
-----------------	-------	-------	-------

Now,  $\varepsilon = 1\%$  are replaced by 1,000.

mean abs. error	10.008	0.088	0.082
-----------------	--------	-------	-------

# Contents

- 1 Some problems with the likelihood and how to fix them
  - Some problems with the likelihood
  - Minimum Distance Estimation (MDE)
- 2 A Bayesian(?) point of view
  - 1st approach : "generalized posteriors"
  - 2nd approach : ABC

# Generalized posteriors

## Posterior

$$\pi(\theta | X_1, \dots, X_n) \propto L_n(\theta) \pi(\theta).$$

## Generalized posterior

$$\hat{\pi}_{\beta, R_n}(\theta) \propto \exp(-\beta \cdot R_n(\theta)) \pi(\theta).$$

- old idea in ML (PAC-Bayes, forecasting with expert advice...) and in statistics (Gibbs posteriors...)
- popularized / extended and studied by :



Bissiri, P. G., Holmes, C. C. & Walker, S. G. (2016). A general framework for updating belief distributions. *JRSS-B*.



Knoblauch, J., Jewson, J. & Damoulas, T. (2022). An Optimization-centric View on Bayes' Rule : Reviewing and Generalizing Variational Inference. *JMLR* (to appear).

# Generalizing the posterior with IPS

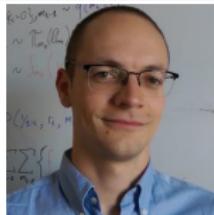
## Generalized posterior with IPS

$$\hat{\pi}_{\beta, R_n}(\theta) \propto \exp(-\beta \cdot d_{\mathcal{F}}(P_\theta, \hat{P}_n)) \pi(\theta).$$

- in the MMD case : non-asymptotic result in



Chérief-Abdellatif, B.-E. and Alquier, P. (2020). MMD-Bayes : Robust Bayesian Estimation via Maximum Mean Discrepancy. *Proceedings of AABI*.



- asymptotic results to come very soon in a joint paper with Takuo Matsubara (Newcastle) and Jeremias Knoblauch (UCL).

- both papers discuss computation via variational approximations or MCMC.

# Contents

- 1 Some problems with the likelihood and how to fix them
  - Some problems with the likelihood
  - Minimum Distance Estimation (MDE)
- 2 A Bayesian(?) point of view
  - 1st approach : "generalized posteriors"
  - 2nd approach : ABC

# ABC with IPS

What follows is based on a joint work with :

Sirio Legramanti  
(University of Bergamo)



Daniele Durante  
(Bocconi University, Milan)



# Reminder on ABC

## Approximate Bayesian Computation (ABC)

**input** : sample  $X_1^n = (X_1, \dots, X_n)$ , model  $(P_\theta, \theta \in \Theta)$ , prior  $\pi$ , statistic  $S$ , distance  $\delta$  and threshold  $\epsilon$ .

- (i) sample  $\theta \sim \pi$ ,
- (ii) sample  $Y_1^n = (Y_1, \dots, Y_n)$  i.i.d. from  $P_\theta$  :
  - if  $\delta(S(X_1^n), S(Y_1^n)) \leq \epsilon$  return  $\theta$ ,
  - else goto (i).

- how close is the distribution of the output to the posterior  $\pi(\theta|X_1, \dots, X_n)$  ?
- reverse point of view : what are the properties of the "generalized posterior" we sample from ?

# ABC with IPS

Here, we study the situation :

- $S(x_1, \dots, x_n) = \frac{1}{n} \sum_{i=1}^n \delta_{x_i}$  the empirical distribution,
- $\delta(P, Q) = d_{\mathcal{F}}(P, Q)$ .

## IPS-ABC

**input** : sample  $X_1^n = (X_1, \dots, X_n)$ , model  $(P_\theta, \theta \in \Theta)$ , prior  $\pi$ , set of functions  $\mathcal{F}$  and threshold  $\epsilon$ . Put  $\hat{P}_n = \frac{1}{n} \sum_{i=1}^n \delta_{X_i}$ .

- (i) sample  $\theta \sim \pi$ ,
- (ii) sample  $Y_1^n = (Y_1, \dots, Y_n)$  i.i.d. from  $P_\theta$  and put  $\hat{P}_n^Y = \frac{1}{n} \sum_{i=1}^n \delta_{Y_i}$ ,
  - if  $d_{\mathcal{F}}(\hat{P}_n, \hat{P}_n^Y) \leq \epsilon$  return  $\theta$ ,
  - else goto (i).

Notation : the output  $\vartheta \sim \hat{\pi}_{n,\epsilon}^{\mathcal{F}}(\cdot)$ .

# Properties of $\hat{\pi}_{n,\epsilon}^{\mathcal{F}}(\cdot)$

3 questions :

①  $\hat{\pi}_{n,\epsilon}^{\mathcal{F}}(\theta) \xrightarrow[\epsilon \searrow ?]{?} \pi(\theta|X_1^n).$

②  $\hat{\pi}_{n,\epsilon}^{\mathcal{F}}(\theta) \xrightarrow[n \rightarrow \infty]{?} ?$

③  $\hat{\pi}_{n,\epsilon_n}^{\mathcal{F}}(\cdot) \xrightarrow[n \rightarrow \infty]{?} \delta_{\theta_0}$  if  $P_0 = P_{\theta_0}.$

# Contraction of the ABC posterior

$$\epsilon_* := \inf_{\theta \in \Theta} d_{\mathcal{F}}(P_{\theta}, P_0).$$

## Theorem 3

Assume :

- for all  $\epsilon > 0$ ,  $\pi(\{\theta : d_{\mathcal{F}}(P_{\theta}, P_0) \leq \epsilon_* + \epsilon\}) \geq c\epsilon^d$ .
- $\forall f \in \mathcal{F}$ ,  $\sup_{x \in \mathcal{X}} |f(x)| \leq 1$ .
- $\text{Rad}_n(\mathcal{F}) \xrightarrow[n \rightarrow \infty]{} 0$ .

Let  $\epsilon_n$  be any sequence such that  $\epsilon_n/\text{Rad}_n(\mathcal{F}) \rightarrow \infty$  and  $n\epsilon_n \rightarrow \infty$ . Then, with probability  $\rightarrow 1$  on the sample, for any  $M_n \rightarrow \infty$ ,

$$\hat{\pi}_{n, \epsilon_* + \epsilon_n}^{\mathcal{F}} \left( d_{\mathcal{F}}(P_{\theta}, P_0) \leq \epsilon_* + \frac{4\epsilon_n}{3} + \text{Rad}_n(\mathcal{F}) + \sqrt{\frac{\log \frac{M_n}{\epsilon_n^d}}{n}} \right) \geq 1 - \frac{2.3^d}{cM_n}.$$

# Example : MMD-ABC with bounded kernel

As an example, consider  $\text{MMD}_k$  when  $k(x, x) \leq 1$ , as



Park, M., Jitkrittum, W. & Sejdinovic, D. (2016). K2-ABC : Approximate Bayesian Computation with kernel embeddings. *AISTATS*.

## Corollary

Assume :

- for all  $\epsilon > 0$ ,  $\pi(\{\theta : d_{\mathcal{F}}(P_\theta, P_0) \leq \epsilon_* + \epsilon\}) \geq c\epsilon^d$ .

Let  $1/\sqrt{n} \ll \epsilon_n \ll 1$ . Then, with probability  $\rightarrow 1$  on the sample, for any  $M_n \rightarrow \infty$ ,

$$\hat{\pi}_{n, \epsilon_* + \epsilon_n}^{\mathcal{F}} \left( \text{MMD}_k(P_\theta, P_0) \leq \epsilon_* + \frac{4\epsilon_n}{3} + \frac{1 + \sqrt{\log \frac{M_n}{\epsilon_n^d}}}{\sqrt{n}} \right) \geq 1 - \frac{2.3^d}{cM_n}.$$

# A result without Rademacher complexity

## Theorem 4

Assume :

- for all  $\epsilon > 0$ ,  $\pi(\{\theta : d_{\mathcal{F}}(P_{\theta}, P_0) \leq \epsilon_* + \epsilon\}) \geq c\epsilon^d$ ,
- $d_{\mathcal{F}}(\hat{P}_n, P_0) \xrightarrow{P_0 \text{ a.s.}} 0$ ,
- $\mathbb{P}_{Y_1^n \sim P_{\theta}}(d_{\mathcal{F}}(\hat{P}_n^Y, P_{\theta}) > \epsilon) \leq c(\theta)f_n(\epsilon)$  where  $f_n(\epsilon) \xrightarrow{n \rightarrow \infty} 0$ .

Let  $\epsilon_n \rightarrow 0$  and  $f_n(\epsilon_n) \rightarrow 0$ . Then, with probability  $\rightarrow 1$  on the sample, for some  $C > 0$  and any  $M_n \rightarrow \infty$ ,

$$\hat{\pi}_{n, \epsilon_* + \epsilon_n}^{\mathcal{F}} \left( d_{\mathcal{F}}(P_{\theta}, P_0) \leq \epsilon_* + \frac{4\epsilon_n}{3} + f_n^{-1} \left( \frac{\epsilon_n^d}{M_n} \right) \right) \geq 1 - \frac{C}{M_n}.$$

# Example : MMD-ABC with unbounded kernel

## Corollary

Assume :

- for all  $\epsilon > 0$ ,  $\pi(\{\theta : d_{\mathcal{F}}(P_\theta, P_0) \leq \epsilon_* + \epsilon\}) \geq c\epsilon^d$ ,
- $\mathbb{E}_{Z \sim Q}[k(Z, Z)] < +\infty$  for  $Q = P_0$  and any  $Q \in \{P_\theta, \theta \in \Theta\}$ .

Let  $1/n^{2d} \ll \epsilon_n \ll 1$ . Then, with probability  $\rightarrow 1$  on the sample, there is a  $C > 0$  such that for any  $M_n \rightarrow \infty$ ,

$$\hat{\pi}_{n, \epsilon_* + \epsilon_n}^{\mathcal{F}} \left( \text{MMD}_k(P_\theta, P_0) \leq \epsilon_* + \frac{4\epsilon_n}{3} + \frac{1}{n} \sqrt{\frac{M_n}{\epsilon_n^d}} \right) \geq 1 - \frac{C}{M_n}.$$

# Example : Wasserstein-ABC



Bernton, E., Jacob, P. E., Gerber, M. & Robert, C. P. (2019). Approximate Bayesian Computation with the Wasserstein distance. *JRSS-B*.

considered ABC with the Wasserstein distance, and proved Theorem 4 in this case (note that our Theorem 4 is a restatement of their result for a general IPS).

However, it is not easy to prove non-trivial bounds :

$$\mathbb{P}_{Y_1^n \sim P_\theta} (d_{\mathcal{F}}(\hat{P}_n^Y, P_\theta) > \epsilon) \leq c(\theta) f_n(\epsilon),$$

and the examples they cite require  $\mathcal{X}$  to be a **bounded space**.



Weed, J. & Bach, F. (2019). Sharp asymptotic and finite-sample rates of convergence of empirical measures in Wasserstein distance. *Bernoulli*.

$n \rightarrow \infty$ , fixed  $\epsilon$



Jiang, B., Wu, T.-Y. & Wong, W. H. (2018). Approximate Bayesian computation with Kullback-Leibler divergence as data discrepancy. *AISTATS*.

provides a general result that can be directly used here :

### Theorem (simplified version)

Assume :

- $\text{Rad}_n(\mathcal{F}) \rightarrow 0$ ,

then for any measurable  $B$ ,

$$\hat{\pi}_{n,\epsilon}^{\mathcal{F}}(\theta \in B) \xrightarrow[n \rightarrow \infty]{\text{a.s.}} \pi(\theta \in B | d_{\mathcal{F}}(P_{\theta}, P_0) \leq \epsilon_* + \epsilon).$$

$\epsilon \searrow 0$ , fixed  $n$



Bernton, E., Jacob, P. E., Gerber, M. & Robert, C. P. (2019). Approximate Bayesian Computation with the Wasserstein distance. *JRSS-B*.

provides a general result that can be directly used here :

### Theorem (simplified version)

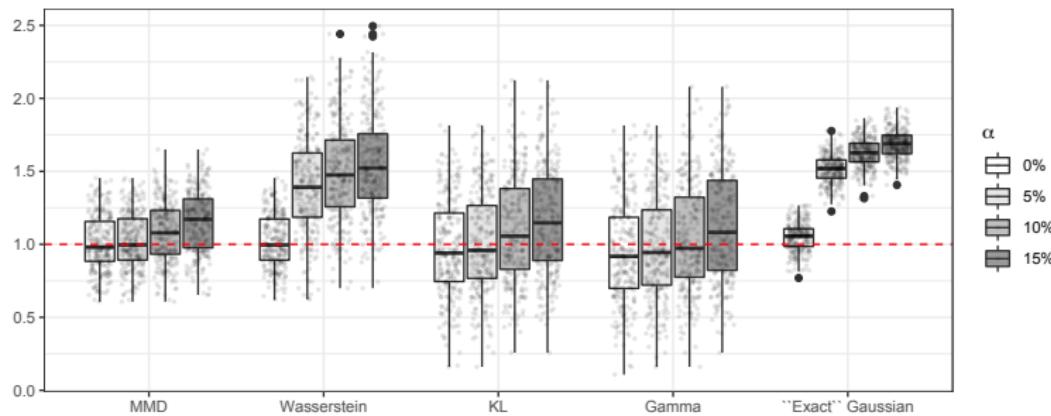
Assume :

- $P_\theta$  has continuous, bounded densities  $p_\theta$ , and  $P_0 = P_{\theta_0}$ ,
- $d_{\mathcal{F}}$  is continuous, and is a metric,

then a.s. with respect to the sample, for any measurable  $B$ ,

$$\hat{\pi}_{n,\epsilon}^{\mathcal{F}}(\theta \in B) \xrightarrow[\epsilon \searrow 0]{} \pi(\theta \in B | X_1^n).$$

# Experimental results



# Other current and future directions

- go beyond IPS, see (among others)  $f$ -divergences or energy statistics in



Frazier, D. T. (2020). *Robust and efficient Approximate Bayesian Computation : A minimum distance approach*. Preprint arXiv.



Nguyen, H. D., Arbel, J., Lü, H. and Forbes, F. (2020). Approximate Bayesian computation via the energy statistic. *IEEE Access*.

- solve practical issues : choice of  $\epsilon_n$ , choice of  $k$  in  $MMD_k$ .
- semi-parametric models (with J.-D. Fermanian (ENSAE Paris), A. Derumigny (TU Delft) and M. Gerber (Bristol)).



Alquier, P., Chérif-Abdellatif, B.-E., Derumigny, A. and Fermanian, J.-D. Estimation of copulas via Maximum Mean Discrepancy. *JASA*, to appear.



Alquier, P. and Gerber, M. (2020). *Universal Robust Regression via Maximum Mean Discrepancy*. Preprint arXiv.

La fin

終わり

ありがとうございます。