

Concentration and robustness of discrepancy-based ABC

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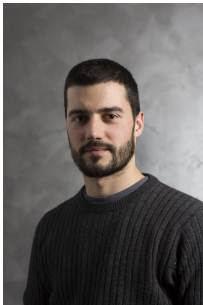
Séminaire Parisien de Statistique
Institut Henri Poincaré
14 Novembre 2022

Co-authors and paper



S. Legramanti, D. Durante & P. Alquier (2022). Concentration and robustness of discrepancy-based ABC via Rademacher complexity. Preprint arXiv :2206.06991.

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Contents

1 Introduction

- Randomized estimators and Bayes rule
- Approximate Bayesian Computation (ABC)
- Integral Probability Metric (IPM)

2 Discrepancy-based ABC

- Discrepancy-based ABC
- Discrepancy-based ABC approximates the posterior
- Contraction of discrepancy-based ABC

Estimators, randomized estimators and Bayes rule

- $Y_{1:n} = Y_1, \dots, Y_n$ i.i.d from μ^* ,
- model : $(\mu_\theta, \theta \in \Theta)$,
- estimator : $\hat{\theta} = \hat{\theta}(Y_{1:n})$,
- randomized estimator : $\hat{\rho}(\cdot) = \hat{\rho}(Y_{1:n})(\cdot)$ probability measure on Θ .

Examples of randomized estimators :

- posterior : $\hat{\rho}(\theta) = \pi(\theta | Y_{1:n}) \propto \underbrace{\mathcal{L}(\theta; Y_{1:n})}_{\text{likelihood}} \underbrace{\pi(\theta)}_{\text{prior}},$
- fractional/tempered posterior : $\hat{\rho}(\theta) \propto [\mathcal{L}(\theta; Y_{1:n})]^\alpha \pi(\theta),$
- Gibbs estimator : $\hat{\rho}(\theta) \propto \exp[-\eta \underbrace{R(\theta; Y_{1:n})}_{\text{loss}}] \pi(\theta).$

Evaluating randomized estimators

Assume in this slide that $\mu^* = \mu_{\theta_0}$: “the truth is in the model”.

Statistical performance of an estimator :

- consistency : $d(\hat{\theta}, \theta_0) \xrightarrow[n \rightarrow \infty]{} 0$ (in proba., a.s., ...) ?
- rate of convergence : $\mathbb{E}_{Y_{1:n}}[d(\hat{\theta}, \theta_0)] \leq r_n \xrightarrow[n \rightarrow \infty]{} 0$?
- ...

For a randomized estimator :

- contraction rate :

$$\mathbb{P}_{\theta \sim \hat{p}}[d(\theta, \theta_0) \geq r_n] \xrightarrow[n \rightarrow \infty]{} 0 \text{ (in proba., a.s., ...) ?}$$

- average risk : $\mathbb{E}_{Y_{1:n}} \left[\mathbb{E}_{\theta \sim \hat{p}}[d(\theta, \theta_0)] \right] \leq r_n$?
- ...

Approximate Bayesian Inference

- Well-known conditions to prove contraction of the posterior,
- tools from ML for randomized estimators : PAC-Bayes bounds.

Given a “non-exact” algorithm targetting \hat{p} instead of $\pi(\cdot | Y_{1:n})$: variational approximations, ABC, etc., we can

- quantify how well \hat{p} approximates $\pi(\cdot | Y_{1:n})$?
- study \hat{p} as a randomized estimator and study its contraction/convergence.

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Reminder on ABC

Approximate Bayesian Computation (ABC)

INPUT : sample $Y_{1:n} = (Y_1, \dots, Y_n)$, model $(\mu_\theta, \theta \in \Theta)$, prior π , statistic S , metric δ and threshold ϵ .

- (i) sample $\theta \sim \pi$,
- (ii) sample $Z_{1:n} = (Z_1, \dots, Z_n)$ i.i.d. from P_θ :
 - if $\delta(S(Y_{1:n}), S(Z_{1:n})) \leq \epsilon$ return θ ,
 - else goto (i).

OUTPUT : $\vartheta \sim \hat{\rho}$.

- discrete sample space, if $S = \text{identity}$ and $\epsilon = 0$, ABC is actually exact : $\hat{\rho}(\cdot) = \pi(\cdot | Y_{1:n})$.
- general case : ABC not exact, we can ask two questions :
 - 1 is $\hat{\rho}(\cdot)$ a good approximation of $\pi(\cdot | Y_{1:n})$?
 - 2 is $\hat{\rho}$ a good randomized estimator?

Reminder on IPM

Integral Probability Metrics (IPM)

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

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



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

In general, only a semimetric. However, in many cases, it is actually a metric : $d_{\mathcal{F}}(\mu, \nu) = 0 \Rightarrow \mu = \nu$. Examples :

- total variation : $\mathcal{F} = \{1_A, A \text{ measurable}\},$
- Kolmogorov : $\mathcal{F} = \{1_{(-\infty, x]}, x \in \mathbb{R}\},$
- Wasserstein : $\mathcal{F} = \text{set of 1-Lipschitz functions},$
- Dudley...

Example : Maximum Mean Discrepancy (MMD)

- RKHS $(\mathcal{H}, \langle \cdot, \cdot \rangle_{\mathcal{H}})$ with kernel $k(x, y) = \langle \phi(x), \phi(y) \rangle_{\mathcal{H}}$.
- If $\|\phi(x)\|_{\mathcal{H}} = k(x, x) \leq 1$ then $\mathbb{E}_{X \sim \mu}[\phi(X)]$ is well-defined .
- The map $P \mapsto \mathbb{E}_{X \sim \mu}[\phi(X)]$ is one-to-one if k is characteristic.
- Gaussian kernel $k(x, y) = \exp(-\|x - y\|^2/\gamma^2)$ satisfies these assumption.

$$\mathcal{F} = \{f \in \mathcal{H} : \|f\|_{\mathcal{H}} \leq 1\}.$$

$$\begin{aligned} d_{\mathcal{F}}(\mu, \nu) &= \sup_{f \in \mathcal{F}} \left| \mathbb{E}_{X \sim \mu}[f(X)] - \mathbb{E}_{X \sim \nu}[f(X)] \right| \\ &= \left\| \mathbb{E}_{X \sim \mu}[\phi(X)] - \mathbb{E}_{X \sim \nu}[\phi(X)] \right\|_{\mathcal{H}}. \end{aligned}$$

IPM and statistical estimation

We define the “empirical probability distribution”

$$\hat{\mu}_{Y_{1:n}} := \frac{1}{n} \sum_{i=1}^n \delta_{Y_i}.$$

Minimum distance estimator

$$\hat{\theta} := \arg \min_{\theta \in \Theta} d_{\mathcal{F}}(\mu_{\theta}, \hat{\mu}_{Y_{1:n}}).$$

Theorem

If $d_{\mathcal{F}}$ is the MMD for a bounded & characteristic kernel,

$$\mathbb{E}[d_{\mathcal{F}}(\mu_{\hat{\theta}}, \mu^*)] \leq \inf_{\theta \in \Theta} d_{\mathcal{F}}(\mu_{\theta}, \mu^*) + \frac{2}{\sqrt{n}}.$$

Robust estimation with MMD

$$\mathbb{E} [d_{\mathcal{F}}(\mu_{\hat{\theta}}, \mu^*)] \leq \inf_{\theta \in \Theta} d_{\mathcal{F}}(\mu_{\theta}, \mu^*) + \frac{2}{\sqrt{n}}.$$

- well-specified case, $\mu^* = \mu_{\theta_0}$,

$$\mathbb{E} [d_{\mathcal{F}}(\mu_{\hat{\theta}}, \mu_{\theta_0})] \leq 2/\sqrt{n}.$$

- Huber contamination model $\mu^* = (1 - \varepsilon)\mu_{\theta_0} + \varepsilon\nu$,

$$\begin{aligned} d_{\mathcal{F}}(\mu_{\theta_0}, \mu^*) &= \sup_{f \in \mathcal{F}} |\mathbb{E}_{X \sim \mu_{\theta_0}} f(X) - (1 - \varepsilon)\mathbb{E}_{X \sim \mu_{\theta_0}} f(X) - \varepsilon\mathbb{E}_{X \sim \nu} f(X)| \\ &= \varepsilon \sup_{f \in \mathcal{F}} |\mathbb{E}_{X \sim \mu_{\theta_0}} f(X) - \mathbb{E}_{X \sim \nu} f(X)| \leq 2\varepsilon \end{aligned}$$

$$\mathbb{E} [d_{\mathcal{F}}(\mu_{\hat{\theta}}, \mu_{\theta_0})] \leq 4\varepsilon + 2/\sqrt{n}.$$

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

mean abs. error	10.008	0.088	0.082
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References on minimum MMD estimation



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



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Discrepancy-based ABC

Approximate Bayesian Computation (ABC)

INPUT : sample $Y_{1:n}$, model $(\mu_\theta, \theta \in \Theta)$, prior π , IPM $d_{\mathcal{F}}$ and threshold ϵ .

- (i) sample $\theta \sim \pi$,
- (ii) sample $Z_{1:n}$ i.i.d. from P_θ :
 - if $d_{\mathcal{F}}(\hat{\mu}_{Y_{1:n}}, \hat{\mu}_{Z_{1:n}}) \leq \epsilon$ return θ ,
 - else goto (i).

OUTPUT : $\vartheta \sim \hat{\rho}_\epsilon$.

Remark : when $d_{\mathcal{F}}$ is the MMD with kernel k ,

$$d_{\mathcal{F}}(\hat{\mu}_{Y_{1:n}}, \hat{\mu}_{Z_{1:n}}) = \sum_{i,j} k(Y_i, Y_j) - 2 \sum_{i,j} k(Y_i, Z_j) + \sum_{i,j} k(Z_i, Z_j).$$

Approximation of the posterior



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

Contains a general result that can be applied here.

Theorem

Assume

- μ_θ has a continuous density f_θ and for some neighborhood V of $Y_{1:n}$ we have $\sup_{\theta \in \Theta} \sup_{v_{1:n} \in V} \prod_{i=1}^n f_\theta(v_i) < +\infty$.
- $v_{1:n} \mapsto d_{\mathcal{F}}(\hat{\mu}_{Y_{1:n}}, \hat{\mu}_{v_{1:n}})$ is continuous.

Then

$$\forall \text{ measurable set } A, \hat{\rho}_\epsilon(A) \xrightarrow{\epsilon \rightarrow 0} \pi(A | Y_{1:n}).$$

Assumptions for contraction

(C1) \mathcal{Y} -valued $Y_{1:n} = (Y_1, \dots, Y_n)$ i.i.d from μ_* , put :

$$\epsilon^* := \inf_{\theta \in \Theta} d_{\mathcal{F}}(\mu_{\theta}, \mu_*).$$

(C2) prior mass condition : there is $c > 0, L \geq 1$ such that

$$\pi\left(\left\{\theta \in \Theta : d_{\mathcal{F}}(\mu_{\theta}, \mu_*) - \epsilon^* \leq \epsilon\right\}\right) \geq c\epsilon^L$$

(C3) functions in \mathcal{F} are bounded :

$$\sup_{f \in \mathcal{F}} \sup_{y \in \mathcal{Y}} |f(y)| \leq b.$$

(C4) the Rademacher complexity $\mathfrak{R}_n(\mathcal{F})$ satisfies

$$\mathfrak{R}_n(\mathcal{F}) \xrightarrow{n \rightarrow \infty} 0.$$

Reminder on Rademacher complexity

Rademacher complexity

$$\mathfrak{R}_n(\mathcal{F}) := \sup_{\mu} \mathbb{E}_{Y_1, \dots, Y_n \sim \mu} \mathbb{E}_{\varepsilon_1, \dots, \varepsilon_n} \left[\sup_{f \in \mathcal{F}} \frac{1}{n} \sum_{i=1}^n \varepsilon_i f(Y_i) \right].$$

where $\varepsilon_1, \dots, \varepsilon_n$ are i.i.d Rademacher variables :

$$\mathbb{P}(\varepsilon_1 = 1) = \mathbb{P}(\varepsilon_1 = -1) = 1/2.$$

Examples

- TV : $\mathcal{F} = \{1_A, A \text{ measurable}\},$

$\mathfrak{R}_n(\mathcal{F}) \not\rightarrow 0$ in general.

- Kolmogorov : $\mathcal{F} = \{1_{(-\infty, x]}, x \in \mathbb{R}\},$

$$\mathfrak{R}_n(\mathcal{F}) \leq 2\sqrt{\frac{\log(n+1)}{n}} \rightarrow 0.$$

- Wasserstein : $\mathcal{F} = \text{set of 1-Lipschitz functions},$

$\mathfrak{R}_n(\mathcal{F}) \rightarrow 0$ if \mathcal{X} is bounded, see Corollary 8 in



Sriperumbudur, B.K., Fukumizu, K., Gretton, A., Schölkopf, B., Lanckriet, G.R. (2010).
Non-parametric estimation of integral probability metrics. IEEE International Symposium on
Information Theory.

- MMD :

$$\mathfrak{R}_n(\mathcal{F}) \leq \sqrt{\frac{\sup_{y \in \mathcal{Y}} k(y, y)}{n}}.$$

Contraction of discrepancy-based ABC

Theorem 1

Under (C1)-(C4), with $\epsilon := \epsilon_n = \epsilon^* + \bar{\epsilon}_n$ with $\bar{\epsilon}_n \rightarrow 0$, $n\bar{\epsilon}_n^2 \rightarrow \infty$ and $\bar{\epsilon}_n/\mathfrak{R}_n(\mathcal{F}) \rightarrow \infty$. Then, for any sequence $M_n > 1$,

$$\hat{\rho}_{\epsilon_n} \left(\left\{ \theta \in \Theta : d_{\mathcal{F}}(\mu_{\theta}, \mu_*) > \epsilon^* + r_n \right\} \right) \leq \frac{2 \cdot 3^L}{cM_n}$$

$$\text{where } r_n = \frac{4\bar{\epsilon}_n}{3} + 2\mathfrak{R}_n(\mathfrak{F}) + b\sqrt{\frac{2\log(\frac{M_n}{\bar{\epsilon}_n^L})}{n}},$$

with probability $\rightarrow 1$ with respect to the sample $Y_{1:n}$.

Examples

- Assume $\mathfrak{R}_n(\mathcal{F}) \leq c\sqrt{1/n}$ (MMD, Kolmogorov...).
- Take $M_n = n$ and $\bar{\epsilon}_n = \sqrt{\log(n)/n}$ to get

$$\hat{\rho}_{\epsilon_n} \left(\left\{ \theta \in \Theta : d_{\mathcal{F}}(\mu_{\theta}, \mu_*) > \epsilon^* + r_n \right\} \right) \leq \frac{2 \cdot 3^L}{cn}$$

where $r_n = \mathcal{O} \left(\sqrt{\log(n)/n} \right)$.

- Larger $\mathfrak{R}_n(\mathcal{F})$ will lead to slower rates.

Removing (C3)-(C4)

- if we remove (C3)-(C4), we cannot use classical concentration results on $d_{\mathcal{F}}(\mu_*, \hat{\mu}_{Y_{1:n}})$ and $d_{\mathcal{F}}(\mu_{\theta}, \hat{\mu}_{Z_{1:n}})$.
- we can still provide a result under the assumption that “some concentration holds”, as



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

for the Wasserstein distance.

- however, this will impose assumptions on $\mu_*, \{\mu_{\theta}, \theta \in \Theta\}$ and might lead to slower contraction rates. In our paper, we illustrate this with MMD with unbounded kernels :

$$\mathfrak{R}_n(\mathcal{F}) \leq \sqrt{\frac{\sup_{y \in \mathcal{Y}} k(y, y)}{n}} = +\infty.$$

Example : MMD-ABC with unbounded kernel

Theorem 2

Under (C1)-(C2), and

$$(C5) \quad \mathbb{E}_{Y \sim \mu_*} [k(Y, Y)] < +\infty,$$

$$(C6) \quad \sup_{\theta \in \Theta} \mathbb{E}_{Z \sim \mu_\theta} [k(Z, Z)] < +\infty,$$

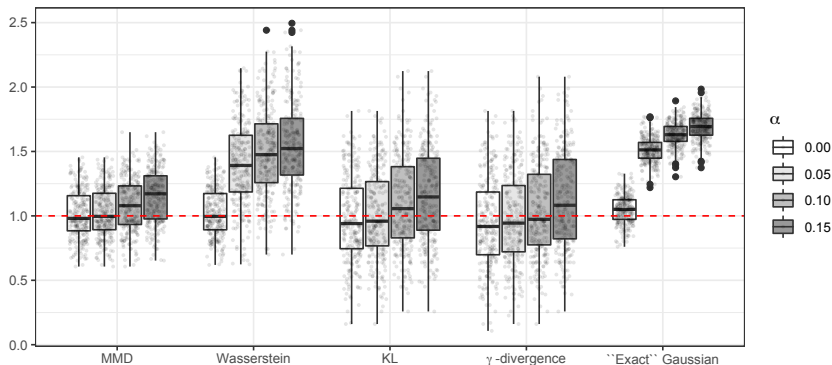
$\epsilon_n = \epsilon^* + \bar{\epsilon}_n$ with $\bar{\epsilon}_n \rightarrow 0$. Then, for some $C > 0$, for any sequence $M_n > 1$, with proba. $\rightarrow 1$,

$$\hat{p}_{\epsilon_n} \left(\left\{ \theta \in \Theta : d_{\mathcal{F}}(\mu_\theta, \mu_*) > \epsilon^* + r_n \right\} \right) \leq \frac{C}{M_n}$$

$$\text{where } r_n = \frac{4\bar{\epsilon}_n}{3} + \frac{M_n^2}{n^2 \bar{\epsilon}^{2L}}.$$

For example $M_n = \sqrt{n}$ we can get $r_n = \mathcal{O}(1/n^{2L+1})$.

Experiments in the Gaussian case



Conclusion

- we provide an analysis of discrepancy-based ABC for a large class of IPM.
- in particular, ABC with MMD leads to robust estimation, without assumptions on the model nor on the truth.
- note that other discrepancies were studied and probably more should be investigated



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

- important extension to non i.i.d observations (time series, etc.). Note that strong concentration of $d_{\mathcal{F}}(\mu_*, \hat{\mu}_{Y_{1:n}})$ is known in this setting (our joint paper with B.-E. Chérif-Abdellatif, Bernoulli 2022).

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終わり

ありがとう ございます。