Theoretical Machine Learning

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Contents

1 简介

- 机器学习的主要任务: 生成、预测、决策. 生成: $X_1, \cdots, X_n \sim F$, 推断分析 F, 无监督学习, GAN, GPT, $\cdots$. 预测: 数据对 $(X^{(1)}, Y^{(1)}), \cdots, (X^{(n)}, Y^{(n)})$, $X^{(i)} \in \mathbb{R}^d$ 输入变量, $f : \mathcal{X} \to \mathcal{Y}, x \in \mathcal{X}, y \in \mathcal{Y}$, 归因, 有监督学习. 决策: 强化学习, Agent$\leftarrow$action, state, reward$\rightarrow$ 环境.

- 求解问题的途径: 参数/非参数, 频率 (MLE)/贝叶斯.

- 误差模型: 有监督: $X = (X_1, \cdots, X_d)^T \in \mathbb{R}^d$, 回归: $Y \in \mathbb{R}$; 分类: $Y \in \{0,1\}(\{-1,1\}, \{1, \cdots, M\}, \{0,1\}^M)$; X 随机, Random design(生成模型), $Y = g(X) + \epsilon \overset{\text{or}}{=} g(X, Z), Y^{(i)} = g(X^{(i)}, Z^{(i)})$; X 固定 $X = x$, Fixed design(判别模型), $Y^{(i)} = g(x^{(i)}, Z^{(i)})$. 无监督: $X = g(Z)$(因子模型: $X = AZ + \epsilon, Z \in \mathcal{N}(0,1), \epsilon \sim \mathcal{N}(0, \Sigma)$).

2 统计决策理论

- Consider a state space Ω, data space $\mathcal{D}$, model $\mathcal{P} = \{p(\theta, x)\}$, action space $\mathscr{A}$. Loss function: $\mathcal{L} : \Omega \times \mathscr{A} \to [-\infty, +\infty]$, measurable, nonnegative. A measurable function $\delta : \mathcal{D} \to \mathscr{A}$ is called a nonrandomized decision rule. Risk function is defined as $\mathcal{R}(\theta, \delta) = \int \mathcal{L}(\theta, \delta(x)) \mathrm{d}P_\theta(x) = \mathbb{E}_\theta \mathcal{L}(\theta, \delta(X))$. Randomized decision: for each $X = x$, $\delta(x)$ is a probability distribution: $[A|X = x] \sim \delta_x$. Risk function for δ: $\mathcal{R}(\theta, \delta) = \mathbb{E}_\theta \mathcal{L}(\theta, A) = \mathbb{E}_\theta \mathbb{E}_a \mathcal{L}(\theta, A|X) = \iint \mathcal{L}(\theta, a) \mathrm{d}\delta_x(a) \mathrm{d}P_\theta(x)$.

- Example [参数估计]: $\theta \in \Omega, \mathscr{A} = \Omega, \mathcal{L}(\theta, a) = \|\theta - a\|_2^2 \overset{\text{or}}{=} \|\theta - a\|_p^p (p \geq 1) \overset{\text{or}}{=} \int \log \frac{P_\theta(x)}{P_a(x)} P_\theta(x) \mathrm{d}m(x)$(KL). $\mathcal{R} = \mathrm{Var}(a) + \mathrm{bias}^2(a)$. Bregmass loss: $\phi : \mathbb{R}^d \to \mathbb{R}$ describe any strictly convex differentiable function. Then $\mathcal{L}_\phi(\theta, a) = \phi(a) - \phi(\theta) - (\phi - a)^T \nabla \phi(a)$.

- Example [Testing]: $\mathscr{A} = \{0, 1\}$ with action "0" associated with accepting $H_0 : \theta \in \Omega_0$ and "1": $H_1 : \theta \in \Omega_1$. δ_x is a Bernolli distribution. $\mathcal{L}(\theta, a) = I\{a = 1, \theta \in \Omega_0\} + I\{a = 0, \theta \in \Omega_1\}$. Risk $\mathcal{R}(\theta, \delta) = \mathbb{P}_\theta(A = 1) 1_{\theta \in \Omega_0} + \mathbb{P}_\theta(A = 0) 1_{\theta \in \Omega_1}$.

- A decision rule δ is called inadmissible if a competing rule δ^* such that $\mathcal{R}(\theta, \delta^*) \leq \mathcal{R}(\theta, \delta)$ for all $\theta \in \Omega$ and $\mathcal{R}(\theta, \delta^*) < \mathcal{R}(\theta, \delta)$ for at least one $\theta \in \Omega$. Otherwise, δ is admissible.

- The maximum risk $\bar{\mathcal{R}}(\delta) = \sup_{\theta \in \Omega} \mathcal{R}(\theta, \delta)$ and the Bayes risk $r(\Lambda, \delta) = \int \mathcal{R}(\theta, \delta) \mathrm{d}\Lambda(\theta) = \int \mathcal{L}(\theta, \delta) \mathrm{d}\mathbb{P}(x, \theta)$ ($\Lambda(\theta)$ is a prior). A decision rule that minimizes the Bayes risk is called a Bayes rule, that is, $\hat{\delta} : r(\Lambda, \hat{\delta}) = \inf_\delta r(\Lambda, \delta)$. Minimax rule $\delta^* : \sup_{\theta \in \Omega} \mathcal{R}(\theta, \delta^*) = \inf_\delta \sup_{\theta \in \Omega} \mathcal{R}(\theta, \delta)$.

- If risk functions for all decision rules are continous in θ, if δ is Bayesian for Λ and has finite integrated risk $r(\Lambda, \delta) < \infty$, and if the support of Λ is the whole state space Ω, then δ is admissible.

- $p(\theta|x) = \frac{p_\theta(x)\lambda(\theta)}{\int p_\theta(x)\lambda(\theta)\mathrm{d}\theta} := \frac{p_\theta(x)\lambda(\theta)}{m(x)}$. Define the posterior risk of δ: $r(\delta|X = x) = \int \mathcal{L}(\theta, \delta(x)) \mathrm{d}\mathbb{P}(\theta|x)$. The Bayes risk $r(\Lambda, \delta)$ satisfies that $r(\Lambda, \delta) = \int r(\delta|x) \mathrm{d}M(x)$. Let $\hat{\delta}(x)$ be the value of δ that minimizes $r(\delta|x)$. Then $\hat{\delta}$ is the Bayes rule.

- Application to supervised learning. Case 1: Regression. $(X, Y) \in \mathcal{X} \times \mathcal{Y}, f : \mathcal{X} \to \mathcal{Y}, \mathscr{A} = \Omega = \mathcal{Y}, \mathcal{D} = \mathcal{X}, \delta = f, \mathcal{L}(Y, f(X)) = \|Y - f(X)\|_p^p, p \geq 1$, risk $R_f = \iint \mathcal{L}(y, f(x)) \mathrm{d}\mathbb{P}(x, y) = \mathbb{E}[\mathcal{L}(Y, f(X))] = \mathbb{E}[\mathbb{E}\mathcal{L}(Y, f(X))|X]$. When $p = 2$, $r(f|X = x) = \int \mathcal{L}(y, f(x)) \mathrm{d}\mathbb{P}(y|x) = \int |y - f(x)|^2 \mathrm{d}\mathbb{P}(y|x)$. 回归函数 $g(x) := \int y \mathrm{d}\mathbb{P}(y|x) \Rightarrow R_f = \mathbb{E}|Y - f(X)|^2 = \mathbb{E}|Y - g(X) + g(X) - f(X)|^2 = \mathbb{E}|Y - g(X)|^2 + \mathbb{E}|g(X) - f(X)|^2 \geq \mathbb{E}|Y - g(X)|^2$.

- Case 2: Pattern classification. $Y \in \{0, 1\}, p_0 = P(Y = 0), p_1 = \mathbb{P}(Y = 1) = 1 - p_0, \mathbb{E}[\mathcal{L}(Y, f(X))] = \mathbb{P}(Y \neq f(X))$. The Bayesian rule (predictor) is given by $f(x) = 1\{\mathbb{P}(Y = 1|X = x) \geq \frac{\mathcal{L}(1,0) - \mathcal{L}(0,0)}{\mathcal{L}(0,1) - \mathcal{L}(1,1)} \mathbb{P}(Y = 0|X = x)\}$. (Proof: $\mathbb{E}[\mathcal{L}(Y, f(X))|X = x] = \begin{cases} \mathbb{E}[\mathcal{L}(Y, 0)|X = x] = \mathcal{L}(0, 0)\mathbb{P}(Y = 0|X = x) + \mathcal{L}(1, 0)\mathbb{P}(Y = 1|X = x) \\ \mathbb{E}[\mathcal{L}(Y, 1)|X = x] = \mathcal{L}(0, 1)\mathbb{P}(Y = 0|X = x) + \mathcal{L}(1, 1)\mathbb{P}(Y = 1|X = x) \end{cases}$, 比较大小)

- 联系: $\mathbb{P}(Y = 1|X = x) = \mathbb{E}(Y|X = x) := g(x)$(回归), $f(x) = 1\{g(x) \geq \frac{1}{2}\}$. Then $0 \leq \mathbb{P}(\hat{f}(X) \neq Y) - \mathbb{P}(f(X) \neq Y) \leq 2\int_{\mathcal{X}} |\hat{g}(x) - g(x)| \mu(\mathrm{d}x) \leq 2(\int_{\mathcal{X}} |\hat{g}(x) - g(x)|^2 \mu(dx))^{\frac{1}{2}}$.

- 回到 Case 2. $f(x) = 1\{\frac{p(x|y=1)}{p(x|y=0)} \geq \frac{p_0(\mathcal{L}(0,1)-\mathcal{L}(0,0))}{p_1(\mathcal{L}(1,0)-\mathcal{L}(1,1))}\}$, 这与似然比检验 (LRT) 相同: Likelihood $L(X) := \frac{p(X|Y=1)}{p(X|Y=0)}$, 形式为 $f(x) = 1\{L(x) \geq \eta\}$.

- Confusion table:

	$Y = 0$	$Y = 1$
$\hat{Y} = 0$	true negative	false negative
$\hat{Y} = 1$	false positive	true positive

  Ture Positive Rate: TPR = $\mathbb{P}(\hat{Y} = 1|Y = 1)$; False Negative Rate: FNR = 1 - TPR, type II error; False Positive Rate: FPR = $\mathbb{P}(\hat{Y} = 1|Y = 0)$, type I error; True Negative Rate: TNR = 1 - FPR.

- Optimization: maximize TPR subject to FPR $\leq \alpha, \alpha \in [0, 1]$. Randomized rule: Q return 1 with probability $Q(x)$ and 0 with probability $1 - Q(x)$. Maximize $\mathbb{E}[Q(x)|Y = 1]$ subject to $\mathbb{E}[Q(x)|Y = 0] \leq \alpha$. Suppose the likelihood functions $p(x|y)$ are continuous. Then the optimal predictor is a deterministic LRT (N-P lemma).