Non-Paramatic Statistic Sheet 2

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Exercise 1.1

Let $(X, \mathcal{A})$ be a measurable space, $Y := \{-1, 1\}$, and P be a distribution on $X \times Y$. Define $\eta : X \to [0,1]$ by $\eta(x) := P(\{1\}|x)$ for all $x \in X$.

i) Use η to determine the Bayes risk and all Bayes decision functions for the binary classification loss $L_{\text{class}} : Y \to [0, \infty)$.

Solution:

Basic assumptions:

We have regular conditional probability $P(\cdot|x)$ met the following conditions:

1) $P(\cdot|x) : \{-1, 1\} \to [0,1]$ is a probability measure
2) $x \mapsto P(B|x)$ is measurable for $B = \{1\}$ or $B = \{-1\}$
3) $P(A \times B) = \int_A P(B|x) \, \mathrm{d}P_X$

Since the prediction $t \in \{0, 1, -1\}$, we define $\tilde{t} := \operatorname{sign}(t)$ with $\operatorname{sign}(0) = 1$ to simplify the expression.

Now we look for our $C^*_{L,p}(x) := \inf_{\tilde{t} \in \{-1,1\}} \{ \int_Y L_{\text{class}}(y, \tilde{t}) \, P(\mathrm{d}y|x) \}$.

$$\int_Y L_{\text{class}}(y, \tilde{t}) \, P(\mathrm{d}y|x) = \int_Y \mathbb{1}_{(0,\infty]}(y \cdot \tilde{t}) P(\mathrm{d}y|x)$$

$$= 1 \cdot P(y \cdot \tilde{t} \le 0|x) = \begin{cases} P(\{1\}|x) = \eta(x), & \tilde{t}(x) = -1 \\ P(\{-1\}|x) = 1 - \eta(x), & \tilde{t}(x) = 1 \end{cases}.$$

To minimize our integral in $\tilde{t}$ for a given x, we just need to compare $\eta(x)$ with $1 - \eta(x)$. More precisely, we make the following choice:

When $\eta(x) \ge 1 - \eta(x) \;\Leftrightarrow\; \eta(x) \ge \frac{1}{2}$, we choose $\tilde{t}(x) = 1$,

When $\eta(x) < 1 - \eta(x) \;\Leftrightarrow\; \eta(x) < \frac{1}{2}$, we choose $\tilde{t}(x) = -1$

Now consider all $x \in X$. The target function t^*, according to the algorithm above, should be:

$$t^*(x) = \begin{cases} 1, & \eta(x) \ge \frac{1}{2} \\ -1, & \eta(x) < \frac{1}{2} \end{cases} \quad = \mathbb{1}_{\{\eta \ge \frac{1}{2}\}} - \mathbb{1}_{\{\eta < \frac{1}{2}\}}.$$

$\Rightarrow \quad C^*_{L,p}(x) = \int_Y \mathbb{1}_{(0,\infty]}(y \cdot t^*(x)) P(\mathrm{d}y|x) = 1 \cdot P(y \cdot t^*(x) \le 0|x) = \min\{\eta(x), 1 - \eta(x)\}$ P_X-almost surely.

According to (1.2.8), all functions which satisfy the equation above is a Bayes decision function.

Now we compute the Bayes Risk:
$R^*_{L,P} = \int_X C^*_{L,p}(x)\mathrm{d}P_X = \int_{\{\eta(x)\geq\frac{1}{2}\}} (1-\eta(x))\mathrm{d}P_X + \int_{\{\eta(x)<\frac{1}{2}\}} \eta(x)\mathrm{d}P_X.$

ii) Given a so-called weight parameter $\alpha \in (0,1)$ and consider the α-weighted binary classification loss $L_{\text{class},\alpha} : Y \times \mathbb{R} \to [0,\infty)$ defined by:

$$L_{\text{class},\alpha} = \begin{cases} 1-\alpha, & y = 1 \wedge t < 0 \\ \alpha, & y = -1 \wedge t \geq 0 \\ 0, & \text{otherwise} \end{cases} \cdot$$

Determine the corresponding Bayes risk and Bayes decision functions and compare your findings to part i).

Solution:

Analogously to part i), we want to minimize the average loss in t according to $P(\mathrm{d}y|x)$ for every given $x \in X$. In the second case,

$$\int_Y L_{\text{class},\alpha}(y,\tilde{t})\,P(\mathrm{d}y|x) = \begin{cases} (1-\alpha)\cdot P(\{1\}|x) = (1-\alpha)\cdot\eta(x), & \tilde{t}(x) = -1 \\ \alpha\cdot P(\{-1\}|x) = \alpha\cdot(1-\eta(x)), & \tilde{t}(x) = 1 \end{cases}.$$

And we make the following choice:
When $(1-\alpha)\eta(x) \geq \alpha(1-\eta(x)) \Leftrightarrow \eta(x) \geq \alpha$, we choose $\tilde{t}(x) = 1$,
When $(1-\alpha)\eta(x) < \alpha(1-\eta(x)) \Leftrightarrow \eta(x) < \alpha$, we choose $\tilde{t}(x) = -1$,
Now consider all $x \in X$. The target function t^*, according to the algorithm above, should be:

$$t^*(x) = \begin{cases} 1, & \eta(x) \geq \alpha \\ -1, & \eta(x) < \alpha \end{cases} \quad = \mathbb{1}_{\{\eta\geq\alpha\}} - \mathbb{1}_{\{\eta<\alpha\}}.$$

$\Rightarrow \quad C^*_{L,p}(x) = \int_Y L_{\text{class},\alpha}(y,t^*)\,P(\mathrm{d}y|x) \;=\; \min\{(1-\alpha)\eta(x), \alpha(1-\eta(x))\}\;$ P_X-almost surely.
According to (1.2.8), all functions which satisfy the equation of integral above is a Bayes decision function.
Now we compute the Bayes Risk:
$R^*_{L,P} = \int_X C^*_{L,p}(x)\mathrm{d}P_X = \int_{\{\eta(x)\geq\alpha\}} \alpha(1-\eta(x))\mathrm{d}P_X + \int_{\{\eta(x)<\alpha\}} (1-\alpha)\eta(x)\mathrm{d}P_X.$

Exercise 1.4

Let $(X, \mathcal{A})$ be a measurable space, μ be a σ-finite measure on X, and $h_{-1}, h_1 : X \to [0, \infty)$ be measurable with

$$\int_X h_{-1} \,\mathrm{d}\mu = \int_X h_1 \,\mathrm{d}\mu = 1. \tag{1.5.1}$$

For a given $p \in [0, 1]$ and $Y := \{-1, 1\}$ consider the distribution P on $X \times Y$ that is uniquely determined by

$$P(\{y\} \times A) := = \begin{cases} (1-p) \displaystyle\int_A h_{-1} \,\mathrm{d}\mu, & y = -1 \\ p \displaystyle\int_A h_1 \,\mathrm{d}\mu, & y = 1 \end{cases}. \tag{1.5.2}$$

for all $y \in Y$ and $A \in \mathcal{A}$.

i) Determine the marginal distribution P_X and the function $\eta : X \to [0, 1]$ that is given by $\eta(x) := P(\{1\}|x)$ for all $x \in X$.

Solution:

Consider an arbitrary $A \in \mathcal{A}$.

Observe that $Y \times A = \{-1, 1\} \times A = \{-1\} \times A \,\dot{\cup}\, \{1\} \times A$.

With σ-additivity of measure we have:

$$\begin{aligned} P_X(A) = P(Y \times A) &= P(\{-1\} \times A) + P(\{1\} \times A) \\ &= (1-p) \int_A h_{-1} \,\mathrm{d}\mu + p \int_A h_1 \,\mathrm{d}\mu = \int_A (1-p) h_{-1} + p\, h_1 \,\mathrm{d}\mu. \end{aligned}$$

Also observe that $f := (1-p)h_{-1} + p\, h_1$ is a positive function. $\quad$ (#)

$\Rightarrow$ f is the density of P_X with respect to μ . $\quad$ $(*)$

For η we consider the quantity $P(\{1\} \times A)$ along with the equality 1.2.3 from lecture slides:

$$P(\{1\} \times A) \overset{1.2.3}{=} \int_A P(1|x) \,\mathrm{d}P_X(x) \overset{(*)}{=} \int_A P(1|x)\, f(x) \,\mathrm{d}\mu(x).$$

Because of (1.5.2) and $\eta = P(\{1\}|x)$ we then have: $\displaystyle\int_A p\, h_1 \,\mathrm{d}\mu = \int_A \eta\, f \,\mathrm{d}\mu$.

Particularly it holds that $\displaystyle\int_X p\, h_1 \,\mathrm{d}\mu = \int_X \eta\, f \,\mathrm{d}\mu$.

$\Rightarrow$ For μ-almost every $x \in X$ we have $p\ h_1 = \eta\, f$.

$\overset{(\#)}{\Rightarrow}$ For μ-almost every $x \in X$ it holds that $\eta = \dfrac{p\, h_1}{f} = \dfrac{p\, h_1}{(1-p)\, h_1 + p\, h_1}$.

$(*)$ says that $P_X \ll \mu$ $\Rightarrow$ For P_X-almost every $x \in X$ it holds that $\eta = \dfrac{p\, h_1}{(1-p)\, h_1 + p\, h_1}$.

ii) Show that for all distributions P on $X \times Y$ there exists μ, p, and measurable $h_{-1}, h : X \to [0, \infty)$ with (1.5.1) such that (1.5.2) holds.

Solution:

$Y = \{-1, 1\}$ is a closed subset of $\mathbb{R}$

$\Rightarrow$ regular conditional probability $P(\cdot|\cdot)$ with respect to P exists.

Define $\eta(x) := P(\{1\}|x)$ which is measurable per Definition of $P(\cdot|\cdot)$.

Consider $p := P(\{1\} \times X) \in [0,1]$ as P is a probability measure.

We firstly consider $p \in \{0,1\}$, and without lost of generality, we consider $p = 1$.

In this case, we can choose $\mu := P_X,\ h_1 = h_{-1} := 1$ the constant function on X.

It is then easy to calculate, that (1.5.1) and (1.5.2) will be satisfied under this choice.

Now suppose $p \in (0,1)$.

We propose that with the following quantities (1.5.1) and (1.5.2) can be satisfied:

$$h_1 := (1-p)\,\eta, \quad h_{-1} := p\,(1-\eta)$$

$$\mu : \mathcal{A} \to [0,\infty), A \mapsto \frac{P(Y \times A)}{p\,(1-p)} = \frac{1}{p\,(1-p)} P_X(A).$$

Notice that: h_1, h_{-1} are measurable since η is measurable, and it holds that $p\,(1-p)\,\mu = P_X$.

Now we verify (1.5.1):

$$\int_X h_1 \,\mathrm{d}\mu = \int_X p\,(1-\eta)\,\mathrm{d}\mu = \int_X \frac{p\,(1-\eta)}{p\,(1-p)}\,\mathrm{d}P_X = \frac{1}{1-p}\int_X 1 - P(\{1\}|x)\,\mathrm{d}P_X = \frac{1}{1-p}\,(1-p) = 1.$$

Similarly it can be calculated that $1 = \displaystyle\int_X p\,(1-\eta)\,\mathrm{d}\mu = \int_X h_{-1}\mathrm{d}\mu$.

(1.5.2) should also be verified:

$$\begin{aligned}
&P(\{1\} \times A)\\
&= \int_A P(\{1\}|x)\,\mathrm{d}P_X\\
&= \int_A \eta\,\mathrm{d}P_X\\
&= \int_A \eta\,p\,(1-p)\,\mathrm{d}\mu\\
&= p\int_A (1-p)\,\eta\,\mathrm{d}\mu\\
&= p\int_A h_1\,\mathrm{d}\mu.
\end{aligned}$$

$$\begin{aligned}
&P(\{-1\} \times A)\\
&= \int_A P(\{-1\}|x)\,\mathrm{d}P_X\\
&= \int_A (1 - P(\{1\}|x))\,\mathrm{d}P_X\\
&= \int_A (1-\eta)\,p\,(1-p)\,\mathrm{d}\mu\\
&= (1-p)\int_A h_{-1}\,\mathrm{d}\mu.
\end{aligned}$$

iii) Find an interpretation of your findings in the spirit of Bayes's theorem.

Solution:

Let P an arbitrary distribution on $X \times Y$ and $x_0 \in X$ an arbitrary element.

$(A_n)_{n\in\mathbb{N}}$ is a sequence of monotonous decreasing subsets in X, with $x_0 \in A_n$ for all $n \in \mathbb{N}$.

According to Bayes's theorem we'll have the equation:

$$P(\{y=1\}|\, x \in A_n) = \frac{P(\{y=1\} \cap \{x \in A_n\})}{P(\{x \in A_n\})} \overset{def.}{=} \frac{P(\{1\} \times A_n)}{P_X(A_n)}$$

Now, we insert (1.5.1) and (1.5.2) into this equation and receive:

$$P(\{y=1\}|\, x \in A_n) = \frac{p\displaystyle\int_A h_1\,\mathrm{d}\mu}{p\displaystyle\int_A h_1\,\mathrm{d}\mu + (1-p)\int_A h_{-1}\,\mathrm{d}\mu}$$

By taking the limit of A_n to $\{x_0\}$, we will have (stimmt das???)

$$\eta(x_0) = P(\{1\}|x_0) = \frac{p\,h_1(x_0)}{(1-p)\,h_1(x_0) + p\,h_1(x_0)}.$$

It is also the relationship we find in part i).