Robust Linear Regression by Subquantile Minimization

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Presentation Overview

Huber Contamination Model

Problem

The Huber Contamination Model is the following:

$$\hat{P} = (1 - \varepsilon)P + \varepsilon Q \textit{ where } \varepsilon \in (0, 0.5)$$

where P and Q represent the general linear models

$$\boldsymbol{y}_P = \boldsymbol{\beta}_P^\top \mathbf{P} + \epsilon_P$$

$$\boldsymbol{y}_Q = \boldsymbol{\beta}_Q^\top \mathbf{Q} + \epsilon_Q$$

$\boldsymbol{\beta}_P$ and $\boldsymbol{\beta}_{\mathbf{Q}}$ are oracle regressors and ϵ_P and ϵ_Q represent 0-centered gaussian noise.

Our goal is to learn a model that learns a good distribution of P from $\hat{P}$

Motivation

Definition

Oblivious Noise is noise which is independent of the input data
Adaptive Noise is noise which is dependent upon the input data

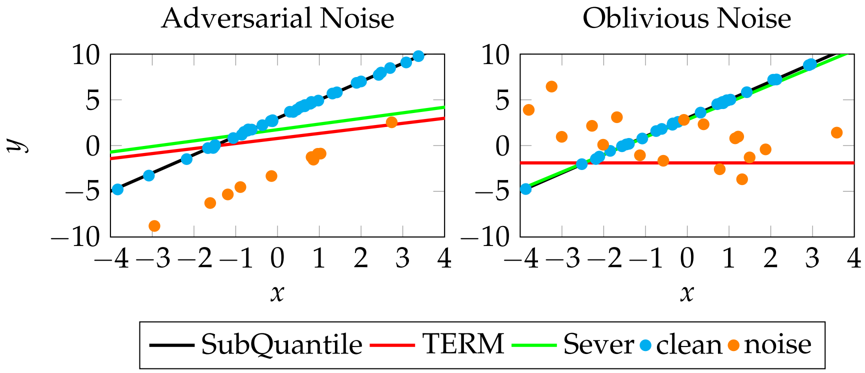

Figure: Sub-Quantile Performance on Adapative Outliers

Theorem

The expected optimal parameters of the corrupted model $\hat{P}$

$$\mathbb{E}\left[\boldsymbol{X}^{\dagger}\boldsymbol{y}\right] = (1-\varepsilon)\boldsymbol{\beta}_P + \varepsilon\boldsymbol{\beta}_Q$$

where $\boldsymbol{X}^{\dagger} \triangleq \left(\boldsymbol{X}^{\top}\boldsymbol{X}\right)^{-1}\boldsymbol{X}^{\top}$, i.e. the Moore-Penrose Inverse.

This theorem motivates our reasoning for optimizing over the Subquantile. We want a method to reduce ε.

Statistical Preliminaries of the Subquantile

1. $$\mathcal{Q}_p = \inf\{x \in \mathbb{R} : p \le F(x)\}$$
2. Let ℓ be the loss functions. We can now define risk as:
$$\mathcal{U} = \mathbb{E}\left[\ell(f(\boldsymbol{x};\boldsymbol{\theta}), y)\right]$$
3. The p-Quantile of the Empirical Risk is given by:
$$\mathbb{L}_p = \frac{1}{p}\int_0^p \mathcal{Q}_q(\mathcal{U})dq = \mathbb{E}\left[\mathcal{U} | \mathcal{U} \le \mathcal{Q}_p(\mathcal{U})\right] = \max_{t\in\mathbb{R}}\left\{t - \frac{1}{p}\mathbb{E}\left[(t-\mathcal{U})^+\right]\right\}$$

Multiple Columns

Subtitle

Heading

1. Statement
2. Explanation
3. Example

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Drug Discovery

Objectives	Test RMSE (`Drug Discovery`)			
	$\epsilon = 0.1$	$\epsilon = 0.2$	$\epsilon = 0.3$	$\epsilon = 0.4$
ERM	$1.303_{(0.0665)}$	$1.790_{(0.0849)}$	$2.198_{(0.0645)}$	$2.623_{(0.1010)}$
CRR [?]	$\mathbf{1.079}_{(\mathbf{0.0899})}$	$1.125_{(0.0832)}$	$1.385_{(0.1372)}$	$1.725_{(0.1136)}$
STIR [?]	$1.087_{(0.1256)}$	$1.167_{(0.0750)}$	$1.403_{(0.0987)}$	$1.668_{(0.1142)}$
Robust Risk [?]	$1.176_{(0.1110)}$	$1.336_{(0.1882)}$	$1.437_{(0.1723)}$	$1.800_{(0.0820)}$
SMART [?]	$1.094_{(0.1065)}$	$1.323_{(0.0758)}$	$1.578_{(0.0799)}$	$1.984_{(0.2020)}$
TERM [?]	$1.326_{(0.0757)}$	$1.357_{(0.0990)}$	$1.310_{(0.0670)}$	$1.302_{(0.0851)}$
SEVER [?]	$1.111_{(0.0924)}$	$\mathbf{1.067}_{(\mathbf{0.0457})}$	$\mathbf{1.071}_{(\mathbf{0.0807})}$	$\mathbf{1.138}_{(\mathbf{0.1162})}$
Huber [?]	$1.412_{(0.0474)}$	$1.501_{(0.2918)}$	$2.231_{(0.9054)}$	$2.247_{(1.0399)}$
RANSAC [?]	$1.238_{(0.0529)}$	$1.643_{(0.1331)}$	$2.092_{(0.1935)}$	$2.679_{(0.1365)}$
SubQuantile($p = 1 - \epsilon$)	$\mathbf{0.887}_{(\mathbf{0.1046})}$	$\mathbf{0.936}_{(\mathbf{0.1051})}$	$\mathbf{0.927}_{(\mathbf{0.0729})}$	$\mathbf{1.015}_{(\mathbf{0.0978})}$
Genie ERM	$0.986_{(0.1039)}$	$0.955_{(0.0698)}$	$1.038_{(0.0886)}$	$1.030_{(0.0578)}$

Table: `Drug Discovery` Dataset. Empirical Risk over P with oblivious noise

Figure

Definitions & Examples

Definition

A prime number is a number that has exactly two divisors.

Example

- 2 is prime (two divisors: 1 and 2).
- 3 is prime (two divisors: 1 and 3).
- 4 is not prime (three divisors: 1, 2, and 4).

You can also use the `theorem`, `lemma`, `proof` and `corollary` environments.

Theorem, Corollary & Proof

Theorem (Mass–energy equivalence)

$E = mc^2$

Corollary

$x + y = y + x$

Proof.

$\omega + \phi = \epsilon$ $\square$

Equation

$$\cos^3\theta = \frac{1}{4}\cos\theta + \frac{3}{4}\cos 3\theta \tag{1}$$

Verbatim

Example (Theorem Slide Code)

```
\begin{frame}
\frametitle{Theorem}
\begin{theorem}[Mass--energy equivalence]
$E = mc^2$
\end{theorem}
\end{frame}
```

Slide without title.

Citing References

An example of the `\cite` command to cite within the presentation:

This statement requires citation [Smith, 2022, Kennedy, 2023].

References

John Smith (2022)
Publication title
Journal Name 12(3), 45 – 678.

Annabelle Kennedy (2023)
Publication title
Journal Name 12(3), 45 – 678.

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Smith Lab

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The End

Questions? Comments?