DISTRIBUTION SHIFT

A Study on Their Effects on Statistical Models and Strategies for Mitigation

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Table of contents

Introduction

Dataset shift

- **Dataset shift** is a common problem in machine learning.
- It occurs when the distribution of the training data differs from the distribution of the test data.
- It is releted to another filed of study "**transfer learning** "
- This can lead to a decrease in the performance of the model.

Most common cause of dataset shift

The two most common and well-studied causes of dataset shift are:

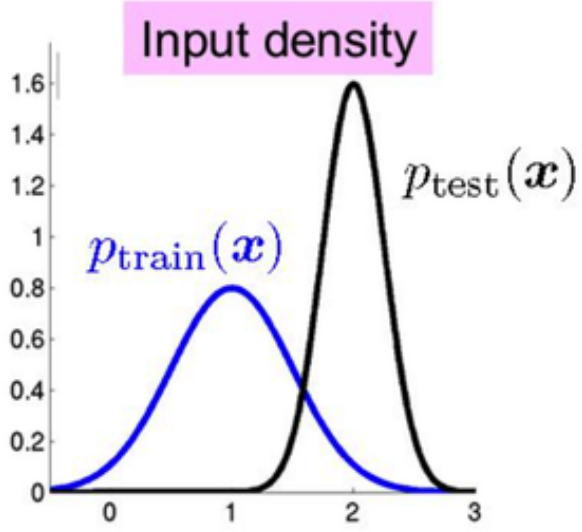
- Sample selection bias
- non stationary environments

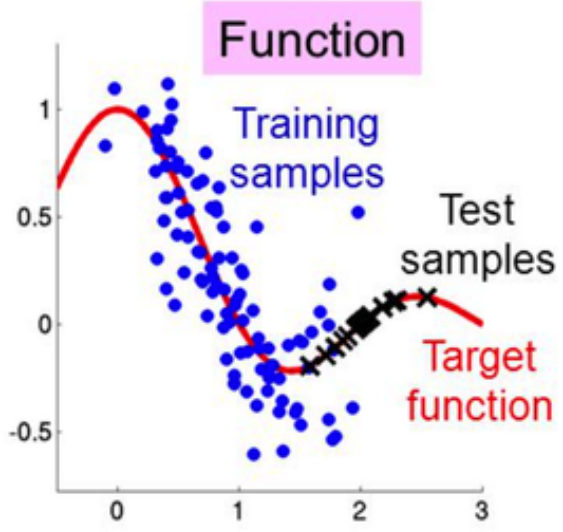
In our project, we focused on one of the various forms of Dataset shift, **Covariate shift**, that is one of the most extensively reserched.

Covariate shift

Can be formally defined as follows. Consider an input variable X and a response variable Y, where $X \to Y$ represents the relationship between the two. Let P_{tra} denote the probability distribution of the training data and P_{tst} denote the probability distribution of the test data. A covariate shift occurs when:

$$P_{\text{tra}}(Y \mid X) = P_{\text{tst}}(Y \mid X) \quad \text{but} \quad P_{\text{tra}}(X) \neq P_{\text{tst}}(X)\,.$$

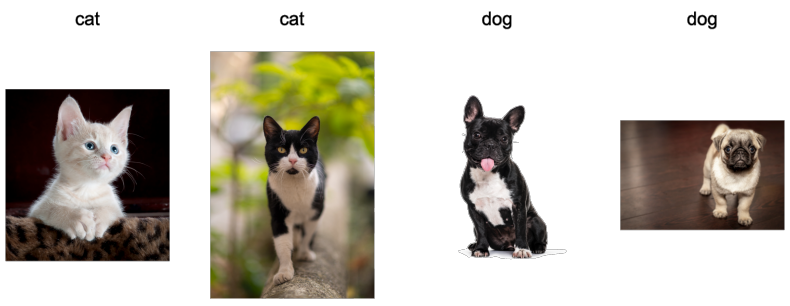




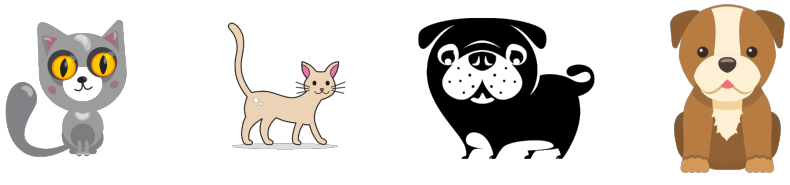
Example

Consider a model designed to distinguish between cats and dogs:

Training set:



Test set:



- Model will not accurately distinguish between cats and dogs because the feature distribution will differ.
- Changes in the input distribution can significantly impact the model's accuracy.

Inaccurate model

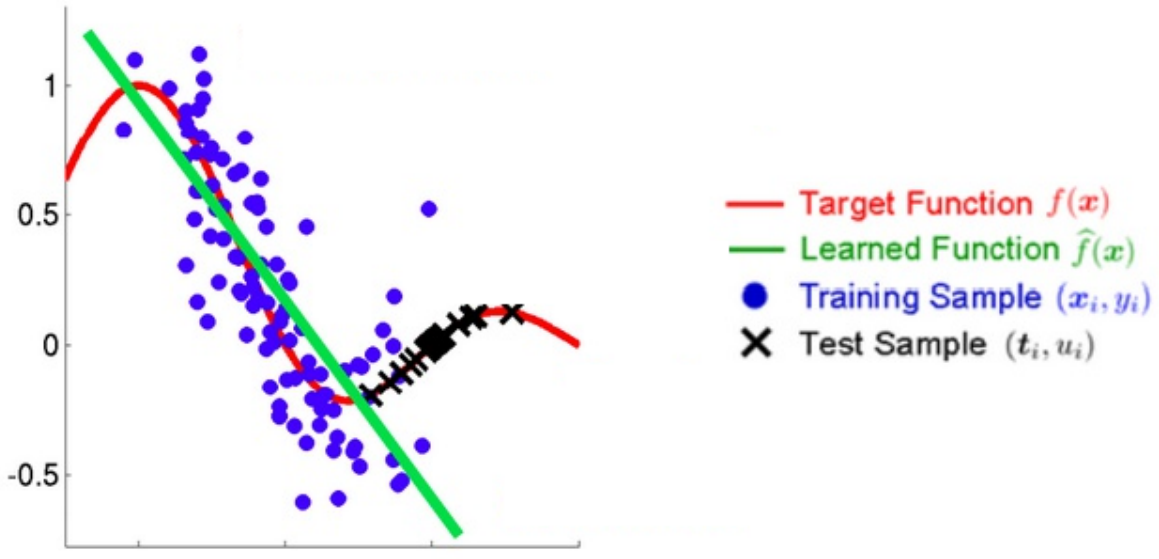


Figure 1: Example of inaccurate model.

In this study, we analyze the effects of distribution shift on different statistical models and propose strategies for its mitigation.

Data Generation

Training Dataset: Features

The dataset consists of $n = 10^4$ observations with 3 features and 1 target variable.

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Features:

- $X_{\text{train}} = (X_{\text{train}\,1}, X_{\text{train}\,2}, X_{\text{train}\,3}) \sim \mathcal{N}(\boldsymbol{\mu}_{\text{train}}, \boldsymbol{\Sigma}_{\text{train}})$
- $\mu_{\text{train}\,i} \sim \mathcal{U}_{[0,1]}$ for $i = 1, 2, 3$
- $[\boldsymbol{\Sigma}_{\text{train}}]_{i,j} \sim \mathcal{U}_{[-1,1]}$ for $i, j = 1, 2, 3$

Note: The $\boldsymbol{\Sigma}$ randomly generated has been transformed to a symmetric and positive semidefinite matrix by computing $\boldsymbol{\Sigma}\boldsymbol{\Sigma}^T$.

Training Dataset: Target Variable

Building the **target variable** $Y \in \{0, 1\}$:

1. $$z = \beta_0 + \sum_{i=1}^{3} \beta_i x_i + \sum_{i=1}^{3} \beta_{ii} x_i^2 + \sum_{i=1}^{2} \sum_{j=i+1}^{3} \beta_{ij} x_i x_j \,, \quad \beta_\cdot \sim \mathcal{U}_{[-1,1]}$$

2. $$p = \frac{1}{1 + e^{-z}}$$

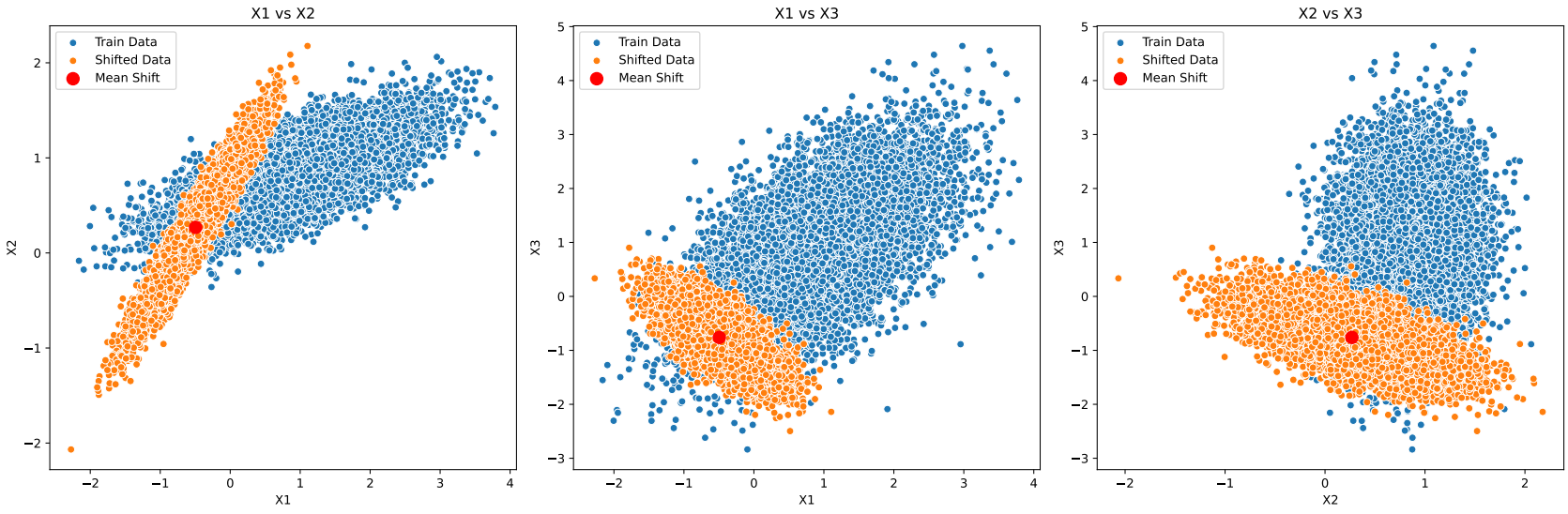
3. $$Y \sim \text{Be}(p)$$

Testing Dataset

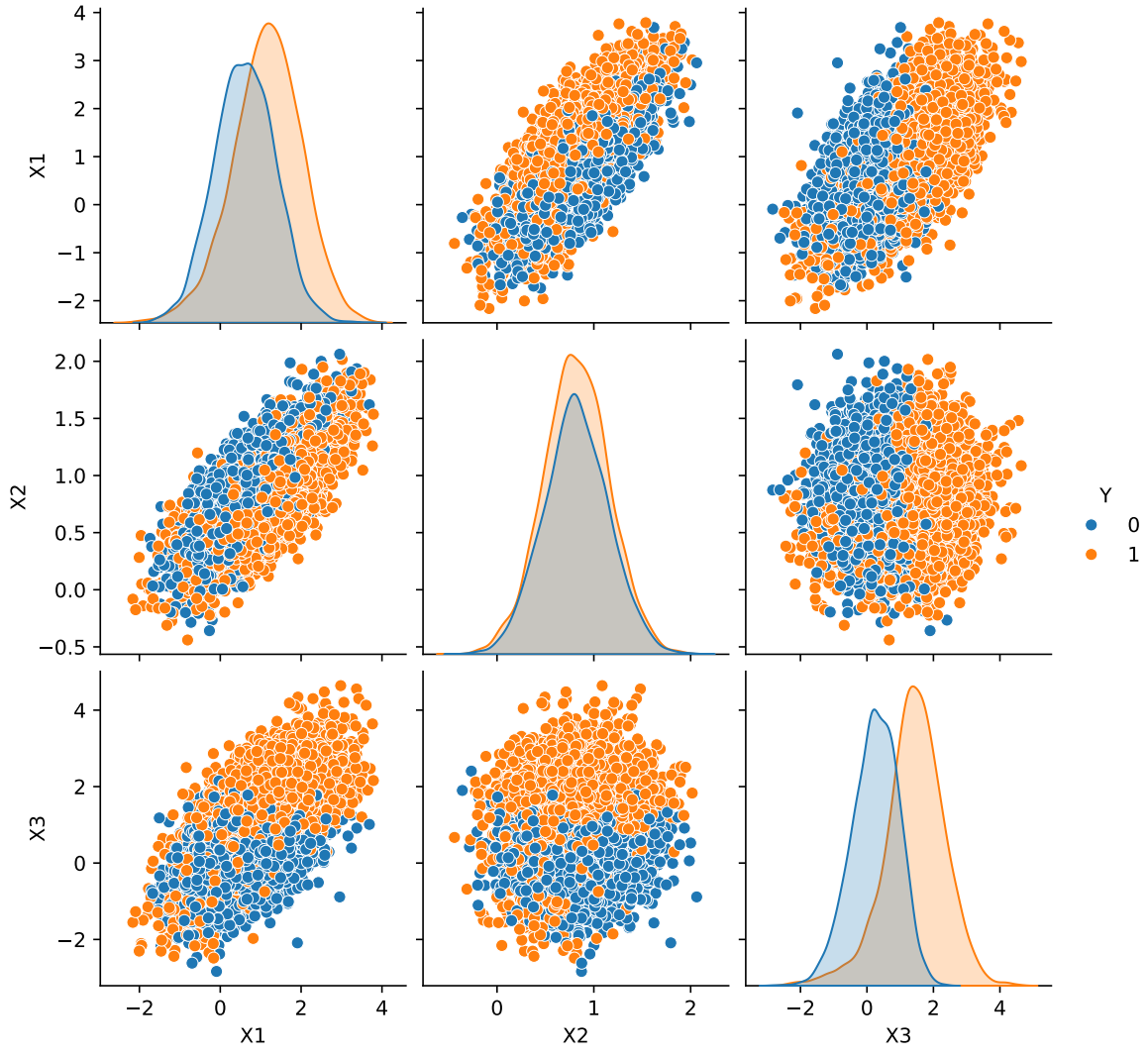
Same dataset structure as the train set, but:

- $X_{\text{shift}} = (X_{\text{shift}\,1}, X_{\text{shift}\,2}, X_{\text{shift}\,3}) \sim \mathcal{N}(\boldsymbol{\mu}_{\text{shift}}, \boldsymbol{\Sigma}_{\text{shift}})$
- $\boldsymbol{\mu}_{\text{shift}} = \mathcal{Q}_{0.05}(X_{\text{train}})$
- $\boldsymbol{\Sigma}_{\text{shift}}$ generated in the same way as $\boldsymbol{\Sigma}_{\text{train}}$ (but $\boldsymbol{\Sigma}_{\text{shift}} \neq \boldsymbol{\Sigma}_{\text{train}}$)

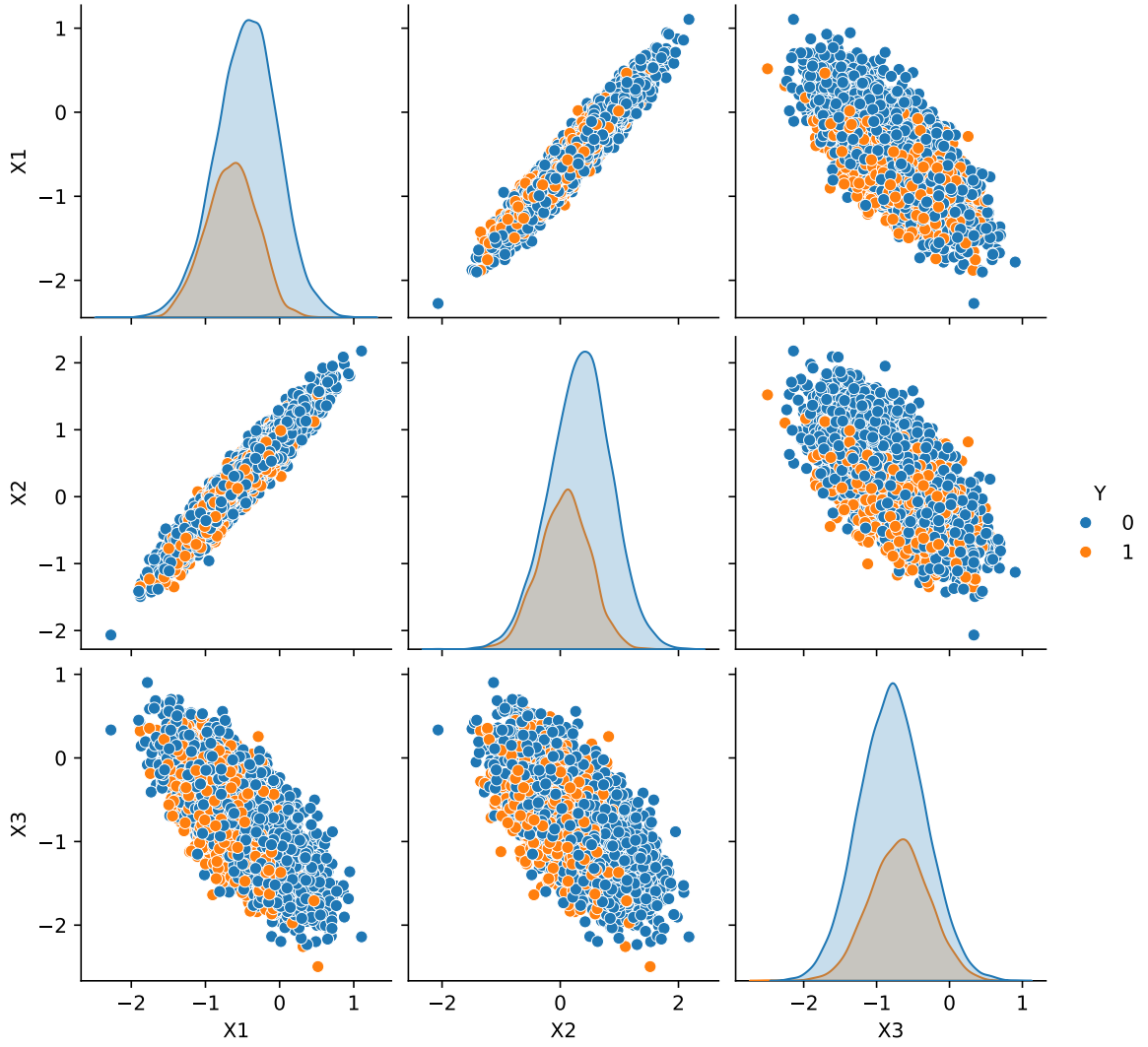
Original and Shiftd Features



Label Distribution in Train Set



Label Distribution in Shifted Test Set



Testing Mixture

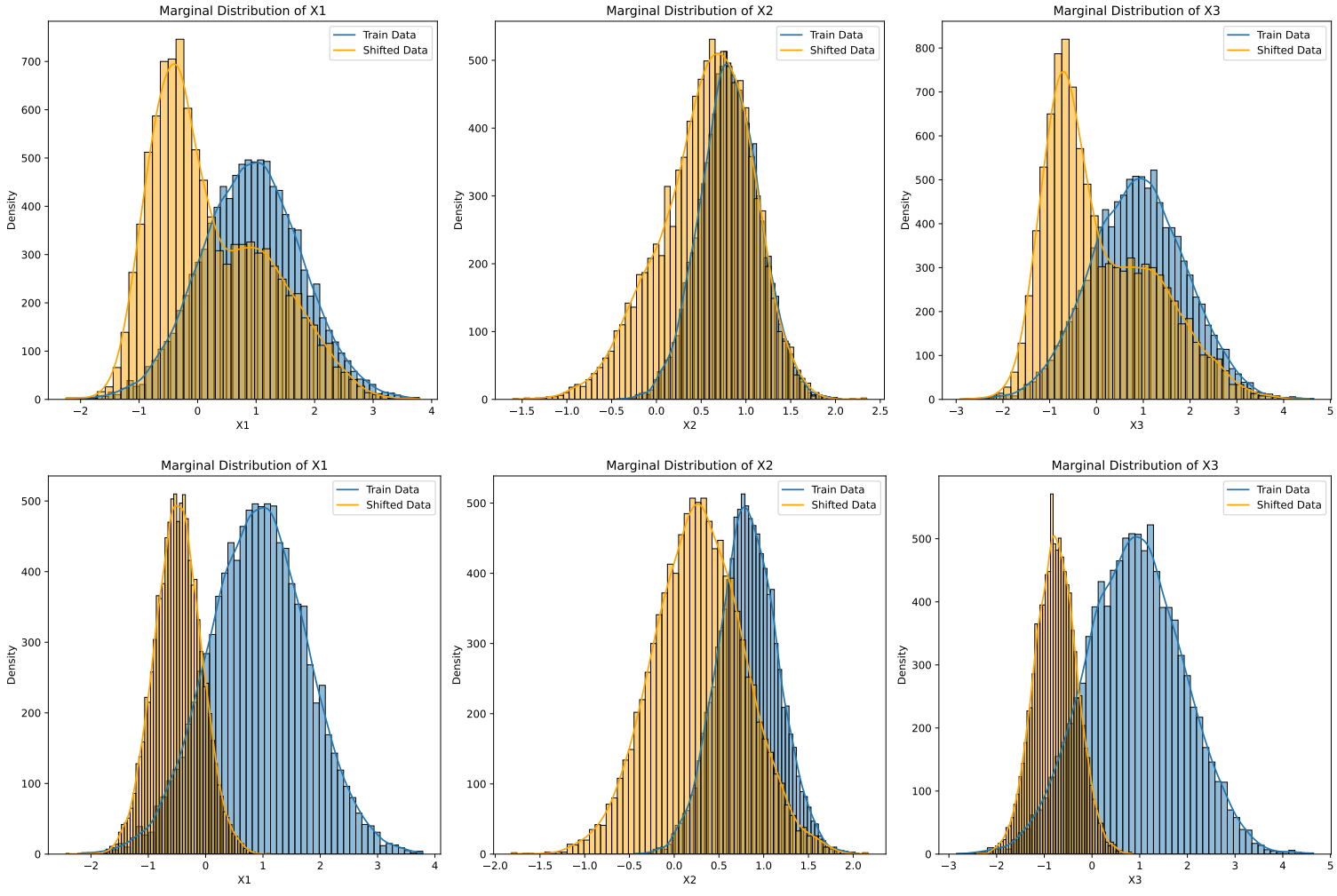
Series of datasets using **statistical mixtures** of the training features distribution and the fully shifted distribution.

$$X_\alpha \sim \alpha \cdot \mathcal{N}(\boldsymbol{\mu}_{\text{shift}}, \boldsymbol{\Sigma}_{\text{shift}}) + (1-\alpha) \cdot \mathcal{N}(\boldsymbol{\mu}_{\text{train}}, \boldsymbol{\Sigma}_{\text{train}})$$

$$\alpha \in \{0.0, 0.1, \ldots, 1.0\}$$

Y_α generated as before

Note: $X_{0.0}$ and X_{train} come from the same distribution, but the former are used as fresh new data.



Top: $\alpha = 0.5$. Bottom: $\alpha = 1.0$.

Performance Degradation

Performance Enhancement

Questions?

References i