Riffled Independence for Ranked Data Jonathan Huang and Carlos Guestrin NIPS, 2009

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Presentation Outline

Introduction

Some Math

Distributions on Permutations and Independence

Fourier Domain Algorithms

Questions and discussion

Distributions over permutations are important!

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► Object tracking

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- Object tracking
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But, there are computational challenges

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Can we exploit properties of the distributions to reduce these difficulties?

Where we're going:

Probabilistic vs Riffle Independence

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- Probabilistic vs Riffle Independence
- ► Riffle Distributions

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An **irreducible representation** is one that cannot be written as the direct sum of two others.

 π

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π	g	$ ho_{ extsf{triv}}$
123	()	1
213	(12)	1
132	(23)	1
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π	g	$ ho_{ extsf{triv}}$	$ ho_{\sf sgr}$
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123	()	1	1	$\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$
213	(12)	1	-1	$\begin{pmatrix} -1 & 1 \\ 0 & 1 \end{pmatrix}$
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Are there any other irreducible representations?

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The family of \hat{f}_{ρ} corresponding to the irreducible representations of G systematically encode f.

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To characterize an arbitrary distribution we need n! parameters.

What if we have two distinct 'classes' of objects? Denote $X = \{1, 2, ..., p\}$ and $\overline{X} = \{p + 1, ..., n\}$. Let's call q = n - p.

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It doesn't allow any expression of preferences between the two classes!

What if we allow an interleaving?

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Does fixing an interleaving fix our problem? Not really.

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The uniform riffle distribution properly expresses in difference between X and \overline{X} as classes, while still allowing for preferences within each class.

Riffle Independence

Define two f and g distributions as before to be **riffle independent** if h factors as $h(\sigma) = m_{p,q} * (f(\sigma_p) \cdot g(\sigma_q))$.

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We need an additional $\binom{n}{p}$ parameters to characterize $m_{p,q}$, so storing a riffle independent distribution requires $\binom{n}{p}+p!+q!$ parameters.

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Note that $\alpha=.5$ gives us $m_{p,q}^{unif}$, $\alpha=0$ says we prefer everything in \overline{X} over anything in X, and $\alpha=1$ is the opposite.

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If instead we first draw a permutation of the ranks for the p items, then draw a σ_p and σ_q , we get something that feels like f and g being conditionally independent given the chosen ranks.

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But conditional independence requires $\binom{n}{p}(p!+q!+1)$ parameters, which is a further generalization of riffle independence.

We can therefore say riffle independence lives somewhere between probabilistic and conditional independence.

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The first two representations contain enough information to recover the first order marginals, the next three the second order marginals, and so on.

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RiffleSplit takes the Fourier matrix for h, factors out the uniform shuffle's dual's Fourier matrix, then splits f and g.

It can be shown that if f and g are not perfectly riffle independent, RiffleSplit returns estimates for factors which are as independent as possible.

Some experiments

The authors tested their algorithm on two data sets: the American Psychological Association election and the Sushi Data Set.

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The experiment: ignoring C2, decompose the full distribution into riffle factors.

The results: The authors find that C1,C3 and C4,C5 are nearly riffle independent, and that fitting a mixture-of-riffles model yields bias parameters that strongly suggest their hypothesis is correct.

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Biased riffle shuffles are a useful tool for learning on small samples.

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Discussion

What are some problems where riffle independence might lend some new insight?

What if the riffle factors are non-obvious?

How about if there are 3+ subsets we want to study?

Anything else?