Multivariate Statistical Analysis

Lecture 16

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Outline

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Factor Analysis

Let the observable vector $\mathbf{y} \in \mathbb{R}^p$ be written as

$$\mathbf{y} = \mathbf{W}\mathbf{x} + \boldsymbol{\mu} + \epsilon,$$

where

1. $\mathbf{W} \in \mathbb{R}^{p \times q}$ is the loading matrix (parameter),
2. $\mathbf{x} \in \mathbb{R}^q$ is the common factor (parameter/random vector),
3. $\boldsymbol{\mu} \in \mathbb{R}^p$ is the mean vector (parameter),
4. $\epsilon \in \mathbb{R}^p$ is the specific factor (random vector).

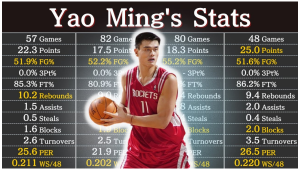
The model is similar to regression, but $\mathbf{x}$ is unobserved.

Factor Analysis

Example of sports games:

$$\mathbf{y} = \mathbf{W}\mathbf{x} + \boldsymbol{\mu} + \epsilon.$$

1. $\mathbf{y}$: performance in real-world
2. $\mathbf{W}$: system of the game
3. $\mathbf{x}$: attributes in the game
4. $\boldsymbol{\mu}$: average attributes
5. ϵ: noise/exception



Factor Analysis

Example of mental tests for $\mathbf{y} = \mathbf{W}\mathbf{x} + \boldsymbol{\mu} + \epsilon$:

1. Each component of $\mathbf{y}$ is a (centralized) score on a battery of tests.
2. The components of $\mathbf{x}$ are the scores of the mental factors, linear combinations of these enter into the test scores.
3. Each component of $\boldsymbol{\mu}$ is the average score in the population.
4. The coefficients of these linear combinations are the elements of $\mathbf{W}$, and these are called factor loadings (common factors).
5. A component of ϵ is the part of the test score not "explained" by the common factors (error).

Factor Analysis

Example of recommending system for $\mathbf{y} = \mathbf{W}\mathbf{x} + \boldsymbol{\mu} + \epsilon$:

1. Each component of $\mathbf{y}$ is a (centralized) score on an item.
2. The components of $\mathbf{x}$ are the attributes of the user.
3. Each component of $\boldsymbol{\mu}$ is the average score in the population.
4. The coefficients of these linear combinations are the elements of $\mathbf{W}$, and these are called factor loadings (common factors).
5. The components of ϵ are noise.

Factor Analysis

The columns of $\mathbf{W} \in \mathbb{R}^{d \times q}$ establish an q-dimensional subspace of $\mathbb{R}^d$.

1. This subspace is called the factor space.
2. Vector $\mathbf{x} \in \mathbb{R}^q$ can be viewed as coordinates of a point in factor space.

Outline

Probabilistic Principle Component Analysis

Let $\mathbf{y}_1, \dots, \mathbf{y}_N$ be N independent observations and we have

$$\mathbf{y}_\alpha = \mathbf{W}\mathbf{x}_\alpha + \boldsymbol{\mu} + \epsilon_\alpha,$$

where $\mathbf{x}_\alpha \sim \mathcal{N}_q(\mathbf{0}, \mathbf{I})$ and $\epsilon_\alpha \sim \mathcal{N}_p(\mathbf{0}, \sigma^2\mathbf{I})$ are independent for some $\sigma^2 > 0$.

We target to estimate parameters

$$\mathbf{W} \in \mathbb{R}^{p\times q}, \quad \boldsymbol{\mu} \in \mathbb{R}^p \quad \text{and} \quad \sigma^2 \in \mathbb{R}$$

by maximum likelihood estimation.

We are intersted in the case of $q < p$.

Probabilistic Principle Component Analysis

Then, we have $\mathbf{y}_\alpha \sim \mathcal{N}(\boldsymbol{\mu}, \mathbf{C})$, where $\mathbf{C} = \mathbf{W}\mathbf{W}^\top + \sigma^2\mathbf{I}$.

The log-likelihood function is

$$-\frac{Nd\ln(2\pi)}{2} - N\ln\det(\mathbf{C}) - \mathrm{tr}\Big(\mathbf{C}^{-1}\sum_{\alpha=1}^{N}(\mathbf{y}_\alpha - \boldsymbol{\mu})(\mathbf{y}_\alpha - \boldsymbol{\mu})^\top\Big).$$

The maximum likelihood estimators of $\boldsymbol{\mu}$, $\mathbf{W}$ and σ^2 are

$$\boldsymbol{\mu} = \bar{\mathbf{y}} = \frac{1}{N}\sum_{\alpha=1}^{N}\mathbf{y}_\alpha, \quad \hat{\mathbf{W}} = \mathbf{U}_q(\boldsymbol{\Lambda}_q - \hat{\sigma}^2\mathbf{I})\mathbf{R} \quad \text{and} \quad \hat{\sigma}^2 = \frac{1}{d-q}\sum_{j=q+1}^{d}\lambda_j,$$

where $\mathbf{U}_q \in \mathbb{R}^{d\times q}$ with columns are the principal eigenvectors of

$$\hat{\boldsymbol{\Sigma}} = \frac{1}{N}\sum_{\alpha=1}^{N}(\mathbf{y}_\alpha - \bar{\mathbf{y}})(\mathbf{y}_\alpha - \bar{\mathbf{y}})^\top,$$

$\boldsymbol{\Lambda}_q \in \mathbb{R}^{q\times q}$ is diagonal matrix with corresponding eigenvalues $\lambda_1, \dots, \lambda_q$ and $\mathbf{R}$ is any $q \times q$ orthogonal matrix.

The Maximum Likelihood Estimators

The MLE estimator also minimize the Frobenius norm error

$$(\hat{\mathbf{W}}, \hat{\sigma}^2) = \underset{\mathbf{W}\in\mathbb{R}^{d\times q}, \sigma^2\in\mathbb{R}^+}{\arg\min} \left\| \hat{\mathbf{\Sigma}} - \left(\mathbf{W}\mathbf{W}^\top + \sigma^2\mathbf{I}\right) \right\|_F.$$

Lemma 1

Let $\mathbf{A}, \mathbf{B} \in \mathbb{R}^{m\times n}$ and $q = \min\{m, n\}$. Define the diagonal matrix $\mathbf{\Sigma}(\mathbf{A})$ whose (i, i)-th element is the i-th singular value of $\mathbf{A}$ and the others are zero. We define $\mathbf{\Sigma}(\mathbf{A})$. Then we have

$$\|\mathbf{A} - \mathbf{B}\| \geq \|\mathbf{\Sigma}(\mathbf{A}) - \mathbf{\Sigma}(\mathbf{B})\|.$$

for every unitarily invariant norm.

The EM Algorithm

For the model

$$\mathbf{y} = \mathbf{W}\mathbf{x} + \boldsymbol{\mu} + \epsilon,$$

where $\mathbf{x} \sim \mathcal{N}_q(\mathbf{0}, \mathbf{I})$ and $\epsilon \sim \mathcal{N}_d(\mathbf{0}, \sigma^2\mathbf{I})$ are independent.

View $\{\mathbf{x}_\alpha\}_{\alpha=1}^N$ as missing data and $\{\mathbf{x}_\alpha, \mathbf{y}_\alpha\}_{\alpha=1}^N$ as the complete data.

1. $\mathbf{y} \,|\, \mathbf{x} \sim \mathcal{N}_d(\mathbf{W}\mathbf{x} + \boldsymbol{\mu}, \sigma^2\mathbf{I})$
2. $\mathbf{x} \,|\, \mathbf{y} \sim \mathcal{N}_q(\mathbf{M}^{-1}\mathbf{W}^\top(\mathbf{y} - \boldsymbol{\mu}), \sigma^2\mathbf{M}^{-1})$, where $\mathbf{M} = \mathbf{W}^\top\mathbf{W} + \sigma^2\mathbf{I}$

The EM Algorithm

The update of the EM algorithm

1. In E-step, we take the expectation

$$l_C = \mathbb{E}\left[\ln\left(\prod_{\alpha=1}^{N} p(\mathbf{x}_\alpha \mid \mathbf{y}_\alpha)\right)\right].$$

2. In the M-step, we maximized l_C with respect to $\mathbf{W}$ and σ^2:

$$\begin{aligned}\tilde{\mathbf{W}} =& \hat{\mathbf{\Sigma}}\mathbf{W}(\sigma^2\mathbf{I} + \mathbf{M}^{-1}\mathbf{W}^\top\hat{\mathbf{\Sigma}}\mathbf{W})^{-1}, \\ \tilde{\sigma}^2 =& \frac{1}{d}\mathrm{tr}\left(\hat{\mathbf{\Sigma}} - \hat{\mathbf{\Sigma}}\mathbf{W}\mathbf{M}^{-1}\tilde{\mathbf{W}}^\top\right).\end{aligned}$$

Note that the computational complexity of EM is $\mathcal{O}(Ndq)$, while MLE requires $\mathcal{O}(Nd^2 + d^3)$.