



Why

What is the optimal tree approximator of a multivariate normal density?

Result

Prop. 1. *Let $g : \mathbf{R}^n \rightarrow \mathbf{R}$ be a normal density with mean $\mu \in \mathbf{R}^d$ and covariance $\Sigma \in \mathbf{S}_{++}^d$. The normal density $f_T^* : \mathbf{R}^d \rightarrow \mathbf{R}$ with mean μ and precision matrix P defined by*

- $P_{11} = \Sigma_{11}^{-1} + \sum_{\text{pa } j=1} \Sigma_{j1}^2 \Sigma_{11}^{-2} \Sigma_{j|1}^{-1}$
- for $i = 2, \dots, d$, $P_{ii} = \Sigma_{i|\text{pa } i}^{-1} + \sum_{\text{pa } j=i} \Sigma_{ji}^2 \Sigma_{ii}^{-2} \Sigma_{j|i}^{-1}$
- $i, j = 1, \dots, d$ and $i = \text{pa } j$, $P_{ij} = P_{ji} = -\Sigma_{ji} \Sigma_{jj}^{-1} \Sigma_{j|i}^{-1}$

where $\text{pa } i$ is the parent of i in an optimal approximator tree T ($i = 2, \dots, n$) is an optimal tree approximator of g .

Proof. Using Proposition 1 of Best Tree Density Approximators, express an optimal tree approximator of g by

$$(1/c) \exp \left(-\frac{1}{2} \left(\Sigma_{11}^{-1} \bar{x}_1^2 + \sum_{i \neq 1} \left(\bar{x}_i - \Sigma_{i,\text{pa } i} \Sigma_{\text{pa } i, \text{pa } i}^{-1} \bar{x}_{\text{pa } i} \right)^2 \Sigma_{i|\text{pa } i}^{-1} \right) \right)$$

where $\bar{x}_i = x_i - \mu_i$ and $c = \sqrt{(2\pi)^d \Sigma_{11} \prod_{i \neq 1} \Sigma_{i|\text{pa } i}}$.

Second, express the quadratic in the exponential as

$$\Sigma_{11}^{-1} \bar{x}_1^2 + \sum_{i \neq 1} \left[\Sigma_{i|\text{pa } i}^{-1} \bar{x}_i^2 - 2 \Sigma_{i,\text{pa } i} \Sigma_{\text{pa } i, \text{pa } i}^{-1} \Sigma_{i|\text{pa } i}^{-1} \bar{x}_i \bar{x}_{\text{pa } i} + \Sigma_{\text{pa } i, \text{pa } i}^2 \Sigma_{\text{pa } i, \text{pa } i}^{-2} \Sigma_{i|\text{pa } i}^{-1} \bar{x}_{\text{pa } i}^2 \right]$$

With P defined as earlier, we can express the above as $\bar{x}^\top P \bar{x}$.

Third, note that c is $\sqrt{(2\pi)^d \det P^{-1}}$ since f_T^* is a density and so integrates to one.

□

Notice that f_T^* is a tree normal density.

Empirical Normal

In particular, notice that we can approximate the empirical normal density of a dataset with a density that factors according to a tree.

