Statistical and Inductive Inference by Minimum Message Length

With 22 Figures



Contents

Pro	eface	• • • • • • • • • • • • • • • • • • • •	V
ι.	Indi	ictive Inference	1
	1.1	Introduction	1
	1.2		5
	1.3	The Demise of Theories	1
	1.4		4
	1.5	• •	4
		•	6
		- · · · · · · · · · · · · · · · · · · ·	6
	1.6		9
	1.7	Probability 2	1
	1.8	Independence 2	2
	1.9	Discrete Distributions	3
		1.9.1 Example: The Binomial Distribution	4
	1.10	Continuous Distributions	4
	1.11	Expectation 2	5
			8
		1.12.1 Non-Bayesian Estimation	O
		1.12.2 Non-Bayesian Model Selection	2
	1.13	Bayesian Inference	5
	1.14	Bayesian Decision Theory	0
	1.15	The Origins of Priors	5
		1.15.1 Previous Likelihood 4	6
		1.15.2 Conjugate Priors	6
		1.15.3 The Jeffreys Prior	8
		1.15.4 Uninformative Priors 4	9
		1.15.5 Maximum-Entropy Priors 5	1
		1.15.6 Invariant Conjugate Priors	2
			3
	1.16	Summary of Statistical Critique	4

2.	Info	rmatic	on	57
	2.1	Shanne	on Information	57
		2.1.1	Binary Codes	
		2.1.2	Optimal Codes	63
		2.1.3	Measurement of Information	
		2.1.4	The Construction of Optimal Codes	69
		2.1.5	Coding Multi-Word Messages	72
		2.1.6	Arithmetic Coding	73
		2.1.7	Some Properties of Optimal Codes	
		2.1.8	Non-Binary Codes: The Nit	77
		2.1.9	The Subjective Nature of Information	79
		2.1.10	The Information Content of a Multinomial	
			Distribution	
		2.1.11	Entropy	. 87
			Codes for Infinite Sets	
			Unary and Punctuated Binary Codes	
			Optimal Codes for Integers	
			Feasible Codes for Infinite Sets	
			Universal Codes	
	2.2		thmic Complexity	
		2.2.1	Turing Machines	
		2.2.2	Start and Stop Conditions	
		2.2.3	Dependence on the Choice of Turing Machine	
		2.2.4	Turing Probability Distributions	
		2.2.5	Universal Turing Machines	
		2.2.6	Algorithmic Complexity vs. Shannon Information	
	2.3		nation, Inference and Explanation	
		2.3.1	The Second Part of an Explanation	
		2.3.2	The First Part of an Explanation	
		2.3.3	Theory Description Codes as Priors	. 114
		2.3.4	Universal Codes in Theory Descriptions	
		2.3.5	Relation to Bayesian Inference	
		2.3.6	Explanations and Algorithmic Complexity	. 118
		2.3.7	The Second Part	
		2.3.8	The First Part	
		2.3.9	An Alternative Construction	
			Universal Turing Machines as Priors	
		2.3.11	Differences among UTMs	. 130
		2.3.12	The Origins of Priors Revisited	. 133
		2.3.13	The Evolution of Priors	. 135

3.	Str	ict Mi	nimum Message Length (SMML)	143
	3.1	Proble	em Definition	144
		3.1.1	The Set X of Possible Data	144
		3.1.2	The Probabilistic Model of Data	146
		3.1.3	Coding of the Data	146
		3.1.4	The Set of Possible Inferences	147
		3.1.5	Coding the Inference $\hat{\theta}$	148
		3.1.6	Prior Probability Density	150
		3.1.7	Meaning of the Assertion	152
	3.2	The S	Strict Minimum Message Length Explanation for	
		Discre	ete Data	153
		3.2.1	Discrete Hypothesis Sets	156
		3.2.2	Minimizing Relations for SMML	156
		3.2.3	Binomial Example	157
		3.2.4	Significance of $I_1 - I_0 \dots$	
		3.2.5	Non-Uniqueness of Θ^*	161
		3.2.6	Sufficient Statistics	161
		3.2.7	Binomial Example Using a Sufficient Statistic	163
		3.2.8	An Exact Algorithm for the Binomial Problem	164
		3.2.9	A Solution for the Trinomial Distribution	
	3.3	The S	SMML Explanation for Continuous Data	166
		3.3.1	Mean of a Normal	169
		3.3.2	A Boundary Rule for Growing Data Groups	171
		3.3.3	Estimation of Normal Mean with Normal Prior	
		3.3.4	Mean of a Multivariate Normal	177
		3.3.5	Summary of Multivariate Mean Estimator	183
		3.3.6	Mean of a Uniform Distribution of Known Range	
	3.4	Some	General Properties of SMML Estimators	
		3.4.1	Property 1: Data Representation Invariance	187
		3.4.2	Property 2: Model Representation Invariance	
		3.4.3	Property 3: Generality	
		3.4.4	Property 4: Dependence on Sufficient Statistics	
		3.4.5	Property 5: Efficiency	
		3.4.6	Discrimination	
		3.4.7	Example: Discrimination of a Mean	
	3.5	Sumn	nary	
1.	Anı	orovin	nations to SMML	197
	4.1	•	'Ideal Group" (IG) Estimator	
	2.1	4.1.1	- , ,	
		4.1.2	Ideal Data Groups	
		4.1.3	The Estimator	
	4.2		Neyman-Scott Problem	
	4.3		deal Group Estimator for Neyman-Scott	
	4.4		Estimators for Nevman-Scott	

	4.5	Maximu	m Likelihood for Neyman-Scott	203
		4.5.1 M	farginal Maximum Likelihood	203
	4.6	Kullback	r-Leibler Distance	204
	4.7	Minimur	n Expected K-L Distance (MEKL)	205
	4.8	Minimur	n Expected K-L Distance for Neyman-Scott	206
	4.9	Blurred	Images	208
	4.10	Dowe's A	Approximation I1D to the Message Length	209
		4.10.1 R	andom Coding of Estimates	210
		4.10.2 C	Choosing a Region in Θ	211
	4.11	Partition	ns of the Hypothesis Space	213
	4.12	The Mea	aning of Uncertainty Regions	215
		4.12.1 U	Incertainty via Limited Precision	216
		4.12.2 U	Incertainty via Dowe's IID Construction	216
		4.12.3 V	Vhat Uncertainty Is Described by a Region?	216
	4.13	Summar	y,,	218
_				001
5.		IL: Qua	dratic Approximations to SMML	221
	5.1		AL Coding Scheme	
			Assumptions of the Quadratic MML Scheme	
			A Trap for the Unwary	
	5.2		ies of the MML Estimator	
			An Alternative Expression for Fisher Information	
			Oata Invariance and Sufficiency	
			Model Invariance	
			Efficiency	
			Multiple Parameters	
			MML Multi-Parameter Properties	
			The MML Message Length Formulae	
			Standard Formulae	
			Small-Sample Message Length	
			Curved-Prior Message Length	
			Singularities in the Prior	
			Large-D Message Length	
		5.2.13 2	Approximation Based on I_0	. 237
		5.2.14	Precision of Estimate Spacing	. 238
	5.3	Empirio	cal Fisher Information	. 240
		5.3.1	Formula I1A for Many Parameters	. 240
			Irregular Likelihood Functions	
			Transformation of Empirical Fisher Information	. 243
		5.3.4	A Safer? Empirical Approximation to Fisher	
			Information	
	5.4	A Bino	mial Example	. 240
		5.4.1	The Multinomial Distribution	. 24
			Irregularities in the Binomial and Multinomial	
]	Distributions	. 248

	5.5		ations	
	5.6	The N	Iormal Distribution	250
		5.6.1	Extension to the Neyman-Scott Problem	252
	5.7	Negat	ive Binomial Distribution	253
	5.8		ikelihood Principle	
			-	
6.			tails in Some Interesting Cases	
	6.1		etric Constants	
	6.2		gate Priors for the Normal Distribution	258
		6.2.1	Conjugate Priors for the Multivariate Normal	
			Distribution	
	6.3		al Distribution with Perturbed Data	
	6.4		al Distribution with Coarse Data	
	6.5		lises-Fisher Distribution	
		6.5.1	Circular von Mises-Fisher distribution	
		6.5.2	Spherical von Mises-Fisher Distribution	
	6.6		on Distribution	
	6.7	Linear	Regression and Function Approximation	270
		6.7.1	Linear Regression	
		6.7.2	Function Approximation	
	6.8	Mixtu	re Models	
		6.8.1	ML Mixture Estimation: The EM Algorithm	
		6.8.2	A Message Format for Mixtures	279
		6.8.3	A Coding Trick	281
		6.8.4	Imprecise Assertion of Discrete Parameters	284
		6.8.5	The Code Length of Imprecise Discrete Estimates	286
		6.8.6	A Surrogate Class Label "Estimate"	
		6.8.7	The Fisher Information for Mixtures	. 290
		6.8.8	The Fisher Information with Class Labels	. 291
		6.8.9	Summary of the Classified Model	293
		6.8.10	Classified vs. Unclassified Models	295
	6.9	A "La	tent Factor" Model	. 297
		6.9.1	Multiple Latent Factors	300
-	ο.		136 11	205
7.			l Models	
	7.1		nice of a Regular Grammar	
		7.1.1	A Mealey Machine Representation	
		7.1.2		
			An Assertion Code for PFSMs	
		7.1.4	A Less Redundant FSM Code	
		7.1.5	Transparency and Redundancy	
		7.1.6	Coding Transitions	
		7.1.7	An Example	
	7.2		fication Trees and Nets	
		7.2.1	A Decision Tree Explanation	. 315

		7.2.2	Coding the Tree Structure	316
		7.2.3	Coding the Class Distributions at the Leaves	. 317
		7.2.4	Decision Graphs and Other Elaborations	. 318
	7.3	A Bina	ary Sequence Segmentation Problem	. 321
		7.3.1	The Kearns et al. "MDL" Criterion	
		7.3.2	Correcting the Message Length	. 323
		7.3.3	Results Using the MML Criterion	. 324
		7.3.4	An SMML Approximation to the Sequence	
			Problem	. 325
	7.4	Learni	ng Causal Nets	. 326
		7.4.1	The Model Space	. 327
		7.4.2	The Mcssage Format	. 328
		7.4.3	Equivalence Sets	. 329
		7.4.4	Insignificant Effects	. 329
		7.4.5	Partial Order Equivalence	
		7.4.6	Structural Equivalence	. 330
		7.4.7	Explanation Length	
		7.4.8	Finding Good Models	
		7.4.9	Prior Constraints	
		7.4.10	Test Results	. 335
8.	The	Dooth	ners on the Arrow of Time	337
٥,	8.1		Systems and Their States	
	8.2		sible Laws	
	8.3		py as a Measure of Disorder	
	8.4		Entropy Will Increase	
	8.5		adox?	
	8.6		eing the Past	
	0.0	8.6.1	Macroscopic Deduction	
		8.6.2	Deduction with Deterministic Laws, Exact View	
		8.6.3	Deduction with Deterministic Laws, Inexact View	
		8.6.4	Deduction with Non-deterministic Laws	
		8.6.5	Alternative Priors	
		8.6.6	A Tale of Two Clocks	
	8.7		ds and Memories	
	8.8		tion of the Past (A la recherche du temps perdu)	
		8.8.1	Induction of the Past by Maximum Likelihood	
		8.8.2	Induction of the Past by MML	358
		8.8.3	The Uses of Deduction	361
		8.8.4	The Inexplicable	362
		8.8.5	Induction of the Past with Deterministic Laws	363
	8.9	Causa	al and Teleological Explanations	365
	8.10	Reaso	ons for Asymmetry	367
	8.11	Summ	nary: The Past Regained?	360
	8.12	Gas S	imulations	370

	8.13	8.12.1 Realism of the Simulation 8.12.2 Backtracking to the Past 8.12.3 Diatomic Molecules 8.12.4 The Past of a Computer Process Addendum: Why Entropy Will Increase (Additional Simulation Details) 8.13.1 Simulation of the Past 8.13.2 A Non-Adiabatic Experiment	373 374 375 376 381
9.	MM	IL as a Descriptive Theory	385
	9.1	The Grand Theories	
	9.2	Primitive Inductive Inferences	
	9.3	The Hypotheses of Natural Languages	
		9.3.1 The Efficiencies of Natural Languages	
	9.4	Some Inefficiencies of Natural Languages	
	9.5	Scientific Languages	391
	9.6	The Practice of MML Induction	391
		9.6.1 Human Induction	394
		9.6.2 Evolutionary Induction	396
		9.6.3 Experiment	397
10.	Rela	ated Work	401
		Solomonoff	
		10.1.1 Prediction with Generalized Scoring	405
		10.1.2 Is Prediction Inductive?	
		10.1.3 A Final Quibble	
	10.2	Rissanen, MDL and NML	
		10.2.1 Normalized Maximum Likelihood	
		10.2.2 Has NML Any Advantage over MML?	413
Bib	liogr	aphy	417
Ind	οv		491