

Posteriors for sufficiency hypotheses and maximum-entropy

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Draft of 24 February 2019 (first drafted 16 February 2019)

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1 Hypotheses about sufficient statistics

We have a population of N neurons whose activities we imagine to have time-binned into T bins and binarized. Denote their total population activity at time bin t by $S_t \in \{0, 1, \dots, N\}$, their total activity at an unspecified bin by S , and the time sequence of total activities by $S := (S_{t_1}, S_{t_2}, \dots, S_{t_T})$.

We have recorded the activities of a sample of n neurons from the population above. Denote the total activity of the sample at time bin t by $s_t \in \{0, 1, \dots, n\}$, at an unspecified bin by s , and the time sequence by $s := (s_{t_1}, s_{t_2}, \dots, s_{t_T})$.

We don't know how these sampled neurons were chosen from the full population. This fact leads, for each time bin, to the following degree of belief about the activity of the sample if we knew the activity of the full population (Porta Mana et al. 2015 § 2.3; 2018 § 2):

$$p(s | S, I) = \binom{n}{s} \binom{N-n}{S-s} \binom{N}{S}^{-1} =: G_{sS}, \quad (1)$$

namely, a hypergeometric distribution.

Here and in the following I denotes the proposition stating our background information.

Now suppose that we knew the total activities S of the *full* population at some T time bins $\{t\}$, and we wanted to infer the total activities S' at T' *different* time bins $\{t'\}$:

$$p(S' | S, I). \quad (2)$$

We want to consider the hypotheses that *only a specific set of statistics* about our data S are *relevant* for our inference about S' ; that is, they

are a sufficient statistics. Any aspect of the data not contained in those statistics would be irrelevant for our inference. This inferential property could be the result of biological properties of the population.

Let's assume that there are R such statistics (besides T , which is always part of a set of sufficient statistics). Each statistic is the sum over time of a specific function of the total activity S . We can arrange these functions in an R -by- $(N + 1)$ matrix $\mathbf{C} := (C_{rS})$, where C_{rS} is the value of the function for the r th statistic when the total activity is S . The R sufficient statistics for the data \mathbf{S} would thus be

$$\bar{C}_r := \frac{1}{T} \sum_t C_{rS_t}, \quad r \in \{1, \dots, R\}. \quad (3)$$

Our goal is to quantify our uncertainty about these hypotheses of sufficient statistics, given the activity data from a sample of neurons. It's important to note that the hypotheses we must consider are not discrete or of a yes-or-no type: they form a continuum. This is because we have a continuum of degrees of relevance. Consider for example two statistics \bar{C}_1 and \bar{C}_2 from the bins $\{t\}$. Our degrees of belief about the activities at bins $\{t'\}$ are

$$p(S' | \bar{C}_1, \bar{C}_2, I). \quad (4)$$

It may happen that lack of knowledge about \bar{C}_2 doesn't change our degree of belief:

$$p(S' | \bar{C}_1, I) = p(S' | \bar{C}_1, \bar{C}_2, I), \quad (5)$$

in which case \bar{C}_2 is irrelevant. It may also happen that our degree of belief is changed but in a negligible way, for all values of S' and \bar{C}_1 :

$$p(S' | \bar{C}_1, I) \approx p(S' | \bar{C}_1, \bar{C}_2, I), \quad (6)$$

so that \bar{C}_2 could be dropped in practice. We can imagine larger and larger changes to the point where dropping \bar{C}_2 would lead to drastically different degrees of belief. The question of the relevance of \bar{C}_2 is therefore not dichotomous. We will thus deal with a continuum of hypotheses, each representing a degree of relevance of some statistics. We shall shortly see how to mathematically represent this continuum of hypotheses.

2 The Koopman-Pitman theorem

How does a hypothesis about a sufficient statistic affect our degrees of belief? The answer comes from the Koopman-Pitman theorem (Koopman 1936; Pitman 1936; see also Darrois 1935; Barankin et al. 1963; Denny 1967; Hipp 1974; Lauritzen 1974a; 1984; 1988; for the discrete version: Fraser 1963; Andersen 1970), which says that the degree of belief (2) has a very specific mathematical expression if only some statistics of S are relevant. The main statement of the theorem is this: if R sufficient statistics are given by functions C_{rS} , then for any number of time bins T

$$p(S | I) = \int d\lambda \, p(\lambda | I) \prod_t p(S_t | \lambda, I) \quad (7a)$$

with

$$p(S | \lambda, I) := \frac{g^S}{Z(\lambda)} \exp(\sum_r \lambda_r C_{rS}), \quad (7b)$$

$$\lambda := (\lambda_1, \dots, \lambda_R) \in \mathbf{R}^R, \quad Z(\lambda) := \sum_S g^S \exp(\sum_r \lambda_r C_{rS}), \quad (7c)$$

and g a positive function of S .

Some important remarks about the Pitman-Koopman formula (7):

- a. A hypothesis that only stated what the sufficient statistics are would not determine the density $p(\lambda | I)$ or the function g in the formula above. The hypotheses we are going to compare thus contain additional information besides sufficiency.
- b. The formula can be interpreted this way: our degree of belief about S is given by the degree of belief we would have if we knew the values of the sufficient statistics \bar{C} for an unlimited number of time bins, mixed over our uncertainty about the values themselves:

$$p(S | I) = \int d\bar{C} \, p(\bar{C} | I) p(S | \bar{C}, I). \quad (8)$$

- c. Formula (7) is obtained from (8) by a one-to-one reparametrization:

$$\bar{C}_r(\lambda) = \sum_S C_{rS} \frac{g^S}{Z(\lambda)} \exp(\sum_r \lambda_r C_{rS}) \equiv \partial_{\lambda_r} \ln Z(\lambda), \quad (9)$$

$$p(\bar{C} | I) d\bar{C} = p(\lambda | I) d\lambda, \quad (10)$$

$$p[S | \bar{C}(\lambda), I] = p(S | \lambda, I) \equiv \frac{g^S}{Z(\lambda)} \exp(\sum_r \lambda_r C_{rS}). \quad (11)$$

Equation (9) cannot be solved explicitly for λ in terms of \bar{C} except for very simple cases. The parametrization in terms of λ has several special properties:

- c.1. The quantities (λ_r) can assume any values independently of one another, whereas the limit statistics (\bar{C}_r) have interdependent ranges.
- c.2. The expression for $p(S \mid \bar{C}, I)$ can be written explicitly in terms of λ , but not in terms of \bar{C} .
- c.3. If some λ_r vanishes then the corresponding statistic is *irrelevant* – the corresponding term indeed disappears from the exponential in formula (7).

Remark c. suggests that the absolute value of each parameter, $|\lambda_r|$, might be used to quantify the degree of relevance of the corresponding statistic, zero meaning complete irrelevance. These absolute values can therefore be used as parameters for our continuum of hypotheses about the sufficient statistics. The degree of belief we ultimately want to quantify is thus

$$p(|\lambda| \mid \text{data}, I) \quad (12)$$

and its marginals for the various $|\lambda_r|$.

3 Conditionalization on full-population data

First let us recapitulate the expression for

$$p(\lambda \mid S, I) \propto p(\lambda \mid I) p(S \mid \lambda, i). \quad (13)$$

Introduce the relative frequencies $F := (F_S)$ with which the activity S appears during the T time bins, given by

$$F_S = \frac{1}{T} \sum_t \delta(S_t - S). \quad (14)$$

From formula (7), bringing several terms within the exponential, we can rewrite, using the frequencies,

$$\begin{aligned} p(S \mid \lambda, I) &= \prod_t p(S_t \mid \lambda, I) \\ &= \prod_S [p(S \mid \lambda, I)]^{TF_S} \\ &= \exp\left(-T\{H[F, p(S \mid \lambda, I)] - H(F)\}\right), \end{aligned} \quad (15)$$

where $H(a, b)$ is the relative entropy of a with respect to b and $H(a)$ is the Shannon entropy of a .

The last expression shows that: (a) our degree of belief about the sequence S depends only on the frequencies F of that sequence; (b) if $p(\lambda | I)$ is constant, the mode of the density (13) for λ can be calculated by minimizing with respect to λ the relative entropy between F and $p(S | \lambda, I)$; (c) owing to the mathematical form (7b) of $p(S | \lambda, I)$, minimization of the relative entropy leads to the classical maximum-entropy equations

$$E(C_{rS} | \lambda, I) \equiv \partial_{\lambda_r} \ln Z(\lambda) = \bar{C}_r \equiv \sum_S C_{rS} F_S. \quad (16)$$

4 Conditionalization on sample data

The data for which we want to calculate the degree of belief (12) do not involve the full population, though, but only a sample of it: they are a sequence s of recorded sample activities:

$$p(\lambda | s, I) \propto p(\lambda | I) p(s | \lambda, I). \quad (17)$$

Let's start by checking how our degree of belief about a sequence s of sample activities looks like under the hypothesis of sufficiency *for the full population*. We can calculate it by marginalizing with respect to all possible *sequences* of activities S for the full population, using the hypergeometric distribution (1) and the Koopman-Pitman formula (7):

$$p(s | I) = \sum_S p(s | S, I) p(S | I) = \int d\lambda p(\lambda | I) \prod_t p(s_t | \lambda, I) \quad (18a)$$

with

$$p(s | \lambda, I) := \sum_S G_{sS} \frac{g_S}{Z(\lambda)} \exp(\sum_r \lambda_r C_{rS}). \quad (18b)$$

This formula shows that our degree of belief about the sample activities does *not* have a sufficient statistics. This fact is mathematically similar to what happens in statistical mechanics: if our uncertainty about a system of particles is expressed by a Gibbs distribution, then our uncertainty about a subsystem won't generally be of a Gibbsian type (Maes et al. 1999).

We can now calculate the density for λ given the sequence of sample activities s using Bayes's theorem. We can introduce the relative frequencies f for the sample activities and proceed as in § 3, obtaining

$$\begin{aligned} p(s \mid \lambda, I) &= \prod_t p(s_t \mid \lambda, I) \\ &= \prod_s [p(s \mid \lambda, I)]^{T f_s} \\ &= \exp\left(-T\{H[f, p(s \mid \lambda, I)] - H(f)\}\right). \end{aligned} \quad (19)$$

As in the previous section, if the density $p(\lambda \mid I)$ for λ is uniform then the mode of $p(\lambda \mid s, I)$ can be obtained by minimizing the relative entropy between f and $p(s \mid \lambda, I)$. In the present case, however, the expression for the latter probability, eq. (18b), does not lead to the classical maximum-entropy equations. We find instead

$$\partial_{\lambda_r} \ln Z(\lambda) = \bar{c}_r(\lambda) \quad (20a)$$

with

$$\bar{c}_r(\lambda) := \sum_s f_s c_{rs}(\lambda), \quad c_{rs}(\lambda) := \frac{\sum_S C_{rS} G_{sS} p(S \mid \lambda, I)}{\sum_S G_{sS} p(S \mid \lambda, I)}. \quad (20b)$$

The last expression defines r functions $c_{rs}(\lambda)$ of the sample activity s and of λ that have a role analogous to the statistic C_{rS} of the full-population activity S , in the sense that

$$\begin{aligned} E[c_{rs}(\lambda) \mid \lambda, I] &= E(C_{rS} \mid \lambda, I), \\ \sum_s c_{rs}(\lambda) p(s \mid \lambda, I) &= \sum_S C_{rS} p(S \mid \lambda, I), \end{aligned} \quad (21)$$

as can be verified by substitution and the definition (1) of G_{sS} .

Result:

$$p(\lambda \mid s, I) \propto p(\lambda \mid I) \exp\left\{T \sum_s f_s \ln \left[\sum_S G_{sS} \frac{g_s}{Z(\lambda)} \exp(\sum_r \lambda_r C_{rS}) \right]\right\}. \quad (22)$$

Bibliography

- (‘de X ’ is listed under D, ‘van X ’ under V, and so on, regardless of national conventions.)
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